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2015

MIMS EPrint: **2015.16**

ISSN 1749-9097

FUNM_QUAD: AN IMPLEMENTATION OF A STABLE QUADRATURE-BASED RESTARTED ARNOLDI METHOD FOR MATRIX FUNCTIONS

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This note gives an overview of the `FUNM_QUAD` MATLAB code which implements the restarted Arnoldi algorithm described in [4] and analysed in [3]. Parts of `FUNM_QUAD` have been adopted from the `FUNM_KRYL` code [1], and `FUNM_QUAD` also implements deflated restarting based on the analysis in [2].

`FUNM_QUAD` can be downloaded from either one of the following web sites:

`http://www.guettel.com/funm_quad`

`http://www-ai.math.uni-wuppertal.de/SciComp/software/funm_quad.html`

The code can be used to approximate $f(A)\boldsymbol{b}$, the action of a matrix function on a vector, for an arbitrary (Hermitian or non-Hermitian) matrix A, a vector $\boldsymbol{b}$, and a function f with an integral representation

$$f(z) = \int_\Gamma \frac{g(t)}{t-z}\,\mathrm{d}t. \tag{1}$$

For details concerning the algorithm we refer the reader to [4].

The basic calling sequence of `FUNM_QUAD` is

`[f,out] = funm_quad(A,b,param),`

where `A` is a (sparse) quadratic matrix, `b` is a vector of corresponding length, and `param` controls various parameters (including the function f) of the algorithm. The output parameter `f` corresponds to the final approximation to $f(A)\boldsymbol{b}$, while the structure `out` collects various other outputs. In the following we describe the possible input and output parameters in detail.

Inputs:

- `param.function` (string or function handle): The function f to be evaluated. Predefined functions are `'invSqrt'` for $f(z) = z^{-\frac{1}{2}}$, `'exp'` for $f(z) = e^z$, and `'log'` for $f(z) = \log(1+z)/z$. Other functions can be evaluated by specifying a function handle for the integrand in (1).
- `param.restart_length` (integer): The number of Arnoldi steps performed in each restart cycle.
- `param.max_restarts` (integer): The maximum number of restart cycles to be performed.
- `param.tol` (scalar): The error tolerance for numerical quadrature.
- `param.hermitian` (0 or 1): Specifies whether `A` is Hermitian.
- `param.V_full` (0 or 1): Specifies whether the full Arnoldi basis should be stored and returned in the `out` structure.

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- param.H_full (0 or 1): Specifies whether all Hessenberg matrices should be stored and returned in the out structure.
- param.exact (vector or []): If the exact solution $f(A)\boldsymbol{b}$ is known it can be passed to FUNM_QUAD for computation of the error after each cycle.
- param.stopping_accuracy (scalar): Relative accuracy at which the algorithm is terminated.
- param.inner_product (function handle): The inner product used for orthogonalization.
- param.thick (function handle or []): Thick-restart function for implicitly deflated restarts. Typically, this will be the function thick_quad provided with our code.
- param.number_thick (integer): Number of target eigenvalues to be deflated when thick restarts are used.
- param.min_decay (scalar between 0 and 1): Desired rate of linear error reduction. If this rate is no longer achieved, the algorithm terminates.
- param.reorth_number (0 or 1): Number of reorthogonalizations in Arnoldi's method.
- param.truncation_length (integer of inf): Truncation length for Arnoldi's method.
- param.transformation_parameter: Parameter used in the integral transformation when dealing with $f(z) = z^{-\frac{1}{2}}$. For details on the choice of this parameter, see [4].
- param.waitbar (0 or 1): Specifies whether a waitbar indicating the progress of the algorithm is shown.
- param.verbose (0 or 1 or 2): The level of information outputted on the command line while running the algorithm.

Outputs:

- out.stop_condition: Specifies why the algorithm terminated (maximum number of iterations reached, achieved desired accuracy etc.).
- out.V_full: Full Arnoldi basis (if desired).
- out.H_full: Hessenberg matrices from all restart cycles (if desired).
- out.time: CPU time needed for each restart cycle.
- out.thick_interpol: Interpolation nodes (Ritz values) from each restart cycle.
- out.thick_replaced: Additional interpolation nodes from thick restart procedure for each cycle (if used).
- out.num_quadpoints: Number of quadrature points used for evaluating the error function in each restart cycle.
- out.appr: Arnoldi approximation after each restart cycle.
- out.update: Update of the Arnoldi iterate after each restart cycle.
- out.err: Euclidean norm of the error after each restart cycle (if exact solution is provided as input).

For more details and examples on how to use FUNM_QUAD, see also the different demo files demo_*.m provided with our code. When using FUNM_QUAD or referring to it, please consider citing the paper [4].

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