

Anasazi & Belos tutorial



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Why Anasazi & Belos?

- Very similar interfaces; designed concurrently
- Anasazi: iterative eigensolvers
- Belos: iterative linear solvers

How to get started

- Look at Doxygen homepage to learn about methods
 - ♦ trilinos.org -> Packages -> Anasazi -> Anasazi Doxygen
 - ♦ Read the cited papers
- See “Examples” tab on package’s Doxygen page for examples of how to use these methods
- Contact trilinos-users@trilinos.org
 - ♦ Please be specific!

Available Belos solvers

- Fixed Point (Richardson)
- Conjugate Gradient
- MINRES
- GMRES
- BiCGStab
- PETSc KSP solvers (through external interface)
- And more!

**If you pick an inappropriate solver,
Belos will produce an error.
e.g., trying to use CG on a non-Hermitian problem
Warning: Belos cannot detect whether A is SPD**

Belos solver types

- Block Krylov methods
 - ♦ Builds a single Krylov subspace
 - ♦ Right-hand sides are linearly dependent
- Pseudo-block Krylov methods
 - ♦ Mathematically equivalent to multiple independent solves, but more computationally efficient
 - ♦ Right-hand sides are independent
- Recycling solvers
 - ♦ Sequences of linear systems
- Flexible variants
 - ♦ Nested linear solvers

Belos components

- Linear problem
- Solver factory
- Solver managers
- Status tests
- Iterations
- Orthogonalization managers
- States
- Errors (Failures)

**You can generally
ignore everything but
these!**

Belos linear problem

- setOperator
- setLHS (initial guess; replaced by computed solution)
- setRHS
- setLeftPrec, setRightPrec (optional)
- setHermitian
- setProblem
 - ◆ Call when you finished putting in information
 - ◆ Computes the initial residual & preconditioned residual

Common solver options

- Convergence tolerance
- Maximum iterations
- Block size
- Num blocks (maximum subspace dimension)
- Verbosity

Example: Belos + Ifpack2 preconditioner

- `Trilinos/packages/ifpack2/example/ex1.cpp`

What if I don't have a matrix?

- Belos will accept custom operators too
 - ◆ Wants two things
 - Apply method
 - Ability to query whether you can apply the transpose (not required)
 - ◆ Custom operator should be subclass of
 - Epetra::Operator
 - Tpetra::Operator
 - Belos::Operator
- Also accepts custom multivector types
 - ◆ Subclass of Belos::MultiVec

Available Anasazi eigensolvers

- Block Krylov Schur
 - ◆ Similar to Arnoldi, Lanczos
- TraceMin, TraceMin-Davidson
 - ◆ similar to Jacobi-Davidson
- LOBPCG
- Riemannian Trust Region method
- Block Davidson, Generalized Davidson

**If you pick an inappropriate solver,
Anasazi will produce an error.
e.g., trying to use LOBPCG when A is non-Hermitian
Warning: Anasazi cannot detect whether A is SPD**

Anasazi components

- Eigenproblem
 - Solver managers
 - Status tests
 - Iterations
 - Orthogonalization managers
 - States
 - Errors (Failures)
- You can generally ignore everything but these!**

Anasazi eigenproblem

- setA
- setM
- setPrec
- setInitVec
- setAuxVecs
- setNEV
- setHermitian
- setProblem

$$Ax = \lambda Mx$$

Common solver options

- Which
- Convergence Tolerance
- Maximum Iterations/Maximum Restarts
- Block Size
- Num Blocks
- Use Locking
- Verbosity

Example: TraceMin-Davidson

- `Trilinos/packages/anasazi/tpetra/example/TraceMinDavidson/TraceMinDavidsonUserOpEx.cpp`

What if I don't have a matrix?

- Same as Belos
- Anasazi accepts user-defined operators and multivector types
- Operator must be subclass of `Epetra::Operator`, `Tpetra::Operator`, or `Anasazi::Operator`
 - ♦ Anasazi only needs apply method
- Multivector must be subclass of `Anasazi::MultiVec`

What if I want to use BKS with shift-and-invert?

- Need to perform spectral transformation
 - ♦ $Ax = \lambda Mx \rightarrow A^{-1}Mx = \lambda^{-1}x$
- Suggestion: Modify existing examples
- Please see
Trilinos/packages/anasazi/epetra/example/BlockKrylovSchur/
 - ♦ BlockKrylovSchurEpetraExGenAmesos.cpp
 - ♦ BlockKrylovSchurEpetraExGenAztecOO.cpp
 - ♦ BlockKrylovSchurEpetraExGenBelos.cpp



Questions?