Null space computation of sparse singular matrices with MUMPS

Xavier Vasseur (CERFACS)

In collaboration with
Patrick Amestoy (INPT-IRIT, University of Toulouse and ENSEEIHT),
Serge Gratton (INPT-IRIT, University of Toulouse and ENSEEIHT),
Jean-Yves L’Excellent (INRIA Rhône-Alpes, Laboratoire de l’Informatique du Parallélisme, ENS Lyon)

ENSEEIHT, Toulouse

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Outline

1 Problem setting and motivations
   - Problem setting
   - Motivations
   - Related references

2 Proposed algorithm
   - Main governing idea
   - Proposed numerical pivoting strategy
   - Rank-revealing algorithms applied to the root matrix $M$
   - Computation of a basis of the nullspace
   - Sketch of the algorithm and use in MUMPS

3 Numerical experiments
   - Overview and goals
   - Electromagnetism applications
   - Structural mechanics applications

4 Conclusions
Outline

1 Problem setting and motivations
   • Problem setting
   • Motivations
   • Related references

2 Proposed algorithm
   • Main governing idea
   • Proposed numerical pivoting strategy
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3 Numerical experiments
   • Overview and goals
   • Electromagnetism applications
   • Structural mechanics applications

4 Conclusions
Problem setting

Within a sparse multifrontal code

- Estimate the deficiency $d$ of the singular matrix $A$ and compute a null space basis $Z \in \mathbb{C}^{n \times d}$ such that $A Z = 0_{n \times d}$ where $A \in \mathbb{C}^{n \times n}$ is a large sparse singular matrix.

Properties of the null space detection

- Reliable for sparse matrices with small to high deficiency
- Efficient also possibly in a parallel distributed memory environment

Analysis of the solution phase (not discussed today)

- Exploit the sparsity of the multiple right-hand side problems in an out-of-core framework (addressed in Slavova’s PhD thesis [2009, Section 11.2])
1 Problem setting and motivations
   - Problem setting
   - Motivations
   - Related references

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   - Structural mechanics applications

4 Conclusions
Motivations

Increased interest when designing advanced iterative methods

- Solution methods for saddle point problems [Benzi et al., 2005, Section 6]
- Constrained optimization
- Domain decomposition solvers (singular problems at the subdomain level) [Toselli et al., 2004]

Increased interest in real-life applications

- Electromagnetics (constrained eigenvalue solvers)
- Fluid and/or structural mechanics (null space of discrete operators)

Some recent related software for sparse rank-deficient matrices

- LUSOL [http://www.stanford.edu/group/SOL/software/lusol.html]
- spnrank [http://www.math.sjsu.edu/singular/matrices/software/]
- SuiteSparseQR [http://www.cise.ufl.edu/research/sparse/SPQR/]
1 Problem setting and motivations
   - Problem setting
   - Motivations
   - Related references

2 Proposed algorithm
   - Main governing idea
   - Proposed numerical pivoting strategy
   - Rank-revealing algorithms applied to the root matrix $M$
   - Computation of a basis of the nullspace
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3 Numerical experiments
   - Overview and goals
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   - Structural mechanics applications

4 Conclusions
**Related references (of course incomplete !)**

<table>
<thead>
<tr>
<th>Sparse rank-revealing LU or orthogonal decompositions</th>
</tr>
</thead>
<tbody>
<tr>
<td>- Sparse multifrontal rank-revealing QR factorization [Pierce and Lewis, 1997]</td>
</tr>
<tr>
<td>- Sparse LU with null pivot detection [Farhat and Géradin, 1998]</td>
</tr>
<tr>
<td>- Sparse symmetric rank-revealing decompositions $VSV^T$ [Bratland and Frimodt, 2002]</td>
</tr>
<tr>
<td>- Sparse rank-revealing LU based on threshold rook pivoting or threshold complete pivoting [Gill et al, 2005, Sections 4 and 5]</td>
</tr>
<tr>
<td>- Sparse LU method with inverse power method to compute the null space of the triangular factor [Gotsman and Toledo, 2008]</td>
</tr>
</tbody>
</table>

**Limitations that were found**

- **Orthogonal methods** lead to usually severe fill-in for sparse problems
- **Limited** problem size
- **No** parallel implementation
Outline

1. Problem setting and motivations
   - Problem setting
   - Motivations
   - Related references

2. Proposed algorithm
   - Main governing idea
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3. Numerical experiments
   - Overview and goals
   - Electromagnetism applications
   - Structural mechanics applications

4. Conclusions
Main governing idea

**Determination of the null space of the singular upper triangular factor**

- **Analysis phase:** consider the preprocessed matrix \( \tilde{A} = P_s A P_c P_s^T \) where \( P_s \) corresponds to a permutation that aims at minimizing the fill-in during factorization and \( P_c \) is a column permutation to obtain a zero-free diagonal.

- Derive null space informations by inspecting only \( U \in \mathbb{C}^{n \times n} \), the singular upper triangular factor obtained after numerical factorization of the preprocessed matrix \( \tilde{A} = LU \)

- **Factorization phase:** determine accurately the deficiency of \( U \) noted \( d \) and the matrix \( Z_U \in \mathbb{C}^{n \times d} \) defined as

\[
U Z_U = 0_{n \times d}.
\]

A basis of the subspace spanned by the columns of \( Z_U \) will represent the right nullspace of \( U \).
1 Problem setting and motivations
   - Problem setting
   - Motivations
   - Related references

2 Proposed algorithm
   - Main governing idea
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3 Numerical experiments
   - Overview and goals
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   - Structural mechanics applications

4 Conclusions
Threshold partial pivoting in the non singular case

- At the \(j\)-th step of the Gaussian elimination the set of eligible pivots \(S_{ep}\) is usually defined as:

\[
S_{ep} = \{ q \mid |F_{SV}(q, j)| \geq u \max_i |F_{SV}(i, j)| \}
\]

where \(F_{SV}\) is the block corresponding to the fully summed variables of the frontal matrix \([\text{Duff and Reid, 84}]\) and \(u \in \mathbb{R}\) a threshold between 0 and 1 that balances sparsity and numerical stability.

- Among the set of eligible pivots one preserving sparsity is usually selected to minimize the fill-in. We will denote \(p\) this pivot and define the set of tentative pivot \(S_{tp} = \{p\}\)
Numerical pivoting strategy in the singular case

First set: set of null pivot rows

- \( S_{nr} = \{ i \mid \| F_{SV}(i,:) \|_2 \leq \tau_A \} \)
- \( \tau_A \) is a positive real-valued threshold parameter such as \( \tau_A = \nu \varepsilon \) with \( 1 \leq \nu \leq 1000 \) and \( \varepsilon \) the machine precision
- \( S_{nr} \) allows to detect the so called null pivot rows

Goal of the first set

- Those rows are modified to continue the factorization; nonzero elements are replaced by zero and the diagonal element is set to a certain fixation value.
- This modification is of course an arbitrary decision that will define one particular solution of the singular system of equations.
Second set: set of delayed pivots

- $S_{dp} = \{ p \in S_{tp} \mid |p| \leq \tau_B \| \tilde{A} \|_{\infty} \}$
- $\tau_B$ is a positive real-valued threshold parameter
- $S_{dp}$ consists of the set of delayed pivots.

Goal of the second set

- The corresponding fully summed variables are not eliminated because of numerical issues.
- They are instead included in the Schur complement matrix of the frontal matrix and their elimination is postponed to the parent node or latter - potentially up to the root of the elimination tree.
Summary: modified numerical pivoting strategy

- The modified numerical pivoting strategy leads to

\[ P \tilde{A} = LU = L \begin{pmatrix} U_{11} & U_{12} \\ 0_{m \times (n-m)} & M \end{pmatrix} \]

- \( P \) is a permutation matrix of order \( n \) that corresponds to the considered modified pivoting strategy.
- \( U_{11} \in \mathbb{C}^{(n-m) \times (n-m)} \) is non singular.
- The root matrix \( M \in \mathbb{C}^{m \times m} \) is the contribution block related to the delayed pivots that have been postponed up to the root of the elimination tree.
- The next step is to analyse the deficiency of the root matrix \( M \).
Outline

1 Problem setting and motivations
   - Problem setting
   - Motivations
   - Related references

2 Proposed algorithm
   - Main governing idea
   - Proposed numerical pivoting strategy
   - Rank-revealing algorithms applied to the root matrix $M$
   - Computation of a basis of the nullspace
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3 Numerical experiments
   - Overview and goals
   - Electromagnetism applications
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4 Conclusions
Rank-revealing algorithms applied to the root matrix $M$

**Root matrix $M$**
- Depending on $\tau_B$, $M \in \mathbb{C}^{m \times m}$ can be less sparse than $\tilde{A}$ and is of reduced size ($m << n$)

**Truncated rank-revealing method**
- **Truncated QR factorization with column permutation** [Foster and Kommu, 2006]

$$M\Pi = QR = Q \begin{pmatrix} R_{11} & R_{12} \\ 0_{(m-k)\times k} & 0_{(m-k)\times (m-k)} \end{pmatrix}.$$  

- $k$, the order of $R_{11} \in \mathbb{C}^{k \times k}$, is the effective rank of $M$
- Its cost is $4m^2k - 2k^2m - \frac{2}{3}k^3$ [Foster and Kommu, 2006]
- If $M$ is a low rank matrix, this cost is thus of order $O(m^2k)$ which is significantly less than the cost required by a SVD factorization ($O(m^3)$).
Outline

1 Problem setting and motivations
   - Problem setting
   - Motivations
   - Related references

2 Proposed algorithm
   - Main governing idea
   - Proposed numerical pivoting strategy
   - Rank-revealing algorithms applied to the root matrix $M$
   - **Computation of a basis of the nullspace**
   - Sketch of the algorithm and use in MUMPS

3 Numerical experiments
   - Overview and goals
   - Electromagnetism applications
   - Structural mechanics applications

4 Conclusions
### Null space related to the delayed pivots $Z_{RR} \in \mathbb{C}^{n \times (m-k)}$

- **Determination of the null space of $U$**

  $$P \tilde{A} = LU = L \begin{pmatrix} U_{11} & U_{12} \\ 0_{m \times (n-m)} & M \end{pmatrix}$$

- **Null space of the root matrix $Z_M \in \mathbb{C}^{m \times (m-k)}$**

  $$M \Pi \begin{pmatrix} R_{11}^{-1} R_{12} \\ -I_{m-k} \end{pmatrix} = 0_{m \times (m-k)} \quad \text{i.e.} \quad Z_M = \Pi \begin{pmatrix} R_{11}^{-1} R_{12} \\ -I_{m-k} \end{pmatrix}$$

- **Null space related to the delayed pivots $Z_{RR} \in \mathbb{C}^{n \times (m-k)}$**

  $$\begin{pmatrix} U_{11} & U_{12} \\ 0_{m \times (n-m)} & M \end{pmatrix} \begin{pmatrix} -U_{11}^{-1} U_{12} Z_M \\ Z_M \end{pmatrix} = 0_{n \times (m-k)}$$
Computation of a basis of the null space [II]

### Null space related to the null pivot rows $Z_{NP} \in \mathbb{C}^{n \times l}$

- **Computation of $Z_{NP}$ according to the row modifications made during the factorization phase**

$$
\begin{pmatrix}
U_{11} & U_{12} \\
0_{m \times (n-m)} & M
\end{pmatrix}
Z_{NP} =
\begin{pmatrix}
E_{(n-m) \times l} \\
0_{m \times l}
\end{pmatrix}
$$

where the columns of $E_{(n-m) \times l}$ are the $i$-th Cartesian basis vector of $\mathbb{R}^{(n-m)}$ where $i \in S_{nr}$.

- **One of the possible solutions has thus the following simple form**

$$Z_{NP} =
\begin{pmatrix}
U_{11}^{-1} E_{(n-m) \times l} \\
0_{m \times l}
\end{pmatrix}$$

which requires the solution of a sparse upper triangular system with sparse multiple right-hand sides [Slavova, 2009].
Null space of the preprocessed matrix $\tilde{A}$

- Part [I]: null space related to the delayed pivots $Z_{RR} \in \mathbb{C}^{n \times (m-k)}$
- Part [II]: null space related to the null pivot rows $Z_{NP} \in \mathbb{C}^{n \times l}$
- The null space of $U$ is thus $Z_U = [Z_{NP} \ Z_{RR}]$

Null space of the original matrix $A$

- Since $\tilde{A} = P_s A P_c P_s^T$, $Z = P_c P_s^T Z_U$ is such that $A \ Z = 0_{n \times d}$
- The deficiency of $A$ is equal to $d = l + m - k$
1 Problem setting and motivations
   - Problem setting
   - Motivations
   - Related references

2 Proposed algorithm
   - Main governing idea
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   - Computation of a basis of the nullspace
   - Sketch of the algorithm and use in MUMPS

3 Numerical experiments
   - Overview and goals
   - Electromagnetism applications
   - Structural mechanics applications

4 Conclusions
Analysis phase $\tilde{A} = P_s A P_c P_s^T$

Detection of null pivot rows and delay of pivots during the factorization of $\tilde{A}$. At the end the following decomposition is obtained

$$P \tilde{A} = LU = L \begin{pmatrix} U_{11} & U_{12} \\ 0_{m \times (n-m)} & M \end{pmatrix}$$

where $U_{11} \in \mathbb{C}^{(n-m) \times (n-m)}$ is nonsingular, $U_{12} \in \mathbb{C}^{(n-m) \times m}$ and $M \in \mathbb{C}^{m \times m}$.

A $l$-dimensional set of row indices noted $S_{nr}$ corresponding to null pivot rows has been determined.

$M$ refers to the contribution block gathering pivots that have been delayed up to the root of the elimination tree.

Null space computation $Z = P_c P_s^T [Z_{NP} \ Z_{RR}]$. 

$Z_{NP}$ and $Z_{RR}$ are submatrices of the null space computation.
Control parameters related to $S_{nr} = \{i \mid \|F_{SV}(i,:)\|_2 \leq \tau_A\}$

- ICNTL(24) = 1: detection of null pivots
- CNTL(3) $\tau_A$ threshold for null pivot rows detection
  
  $\tau_A = CNTL(3)$ if $CNTL(3) > 0$
  
  $\tau_A = \varepsilon \times 10^{-5} \times \|A\|$ if $CNTL(3) \leq 0$

Control parameters related to $S_{dp} = \{p \in S_{tp} \mid \|p\| \leq \tau_B \|\tilde{A}\|_{\infty}\}$

- ICNTL(16) = 1: postpone delayed pivots to root node
- CNTL(6): $\tau_B$ threshold for postponing pivots
  
  $\tau_B = CNTL(6)$ if $CNTL(6) > 0$
  
  $\tau_B = \varepsilon$ if $CNTL(6) \leq 0$
Output related to null space

- INFOG(28): estimated deficiency
- ICNTL(25)=-1 computes the complete null space basis
- ICNTL(25)=i, where $1 \leq i \leq INFOG(28)$ returns the $i$-th vector of the null space basis
- PIVNUL_LIST list of row indices corresponding to null pivots

Features

- Implementation available in [s,d,c,z] arithmetics
- Detection of null pivots available in parallel [official release]
- Compatible with OOC version
- Interface to both MATLAB and Scilab
- Root node processed serially [restricted release]
Problem setting and motivations
- Problem setting
- Motivations
- Related references

Proposed algorithm
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- Computation of a basis of the nullspace
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Numerical experiments
- Overview and goals
- Electromagnetism applications
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Conclusions
Numerical results: focus on real-life applications

ANR Benchmark matrices
- Concrete applications in structural mechanics [EDF]
- Real and symmetric semi-definite matrices
- Double precision arithmetics

Goals
- **Reliability**: can the null space detection fail?
- **Accuracy** of the null space basis $Z = [Z_1 \ Z_2 \ \cdots \ Z_d]$ of the original matrix $A$
- Error analysis [componentwise scaled residuals and normwise backward error for each null space vector $Z_i$]

$$\text{Nullspace normwise backward error} = \max_{1 \leq i \leq d} \frac{\|AZ_i\|_\infty}{\|A\|_\infty \|Z_i\|_\infty}$$
Numerical results with MUMPS

Available strategies

- ICNTL(24) = 1 only
- ICNTL(24) = 1 and ICNTL(16) = 1

Control parameters

- Threshold for numerical pivoting CNTL(1)=10^{-2}
- Threshold for null pivots detection CNTL(3)=10^{-9}
- Fixation for null pivots CNTL(5)=10^6
- Threshold for postponing pivots CNTL(6)=10^{-4}
1 Problem setting and motivations
   Problem setting
   Motivations
   Related references

2 Proposed algorithm
   Main governing idea
   Proposed numerical pivoting strategy
   Rank-revealing algorithms applied to the root matrix $M$
   Computation of a basis of the nullspace
   Sketch of the algorithm and use in MUMPS

3 Numerical experiments
   Overview and goals
   Electromagnetism applications
   Structural mechanics applications

4 Conclusions
PDE problem based on Maxwell’s equations [Geus, 2002]

- Computation of resonance modes in closed cavities
- Use of Nédélec vector finite elements
- Indefinite eigenvalue problems with constraints

\[
\begin{align*}
Ax &= \lambda Mx \\
Cx &= Y^T Mx = 0
\end{align*}
\]

where \( A \in \mathbb{R}^{n \times n} \) is symmetric positive semi-definite [discretization of \textbf{curl curl} operators], \( M \in \mathbb{R}^{n \times n} \) symmetric positive definite

- \( AY = 0 \), \( Y \) is generally known [\textbf{curl} \ \nabla = 0]

**Goal A**: investigate the influence of the ordering on the null space computation

**Goal B**: compute the null space \( Z \) and compare with \( Y \)
Box cavities $[0., 5.2] \times [0., 3.3] \times [0., 0.77]$

Goal A: Influence of the ordering on the rank detection of $
\tilde{A} = P_s A P_c P_s^T$

- $Box_{8.5.3} \in \mathbb{R}^{619 \times 619}$ of deficiency 56
- Single: ICNTL(24) = 1
- Combined: ICNTL(24) = 1 and ICNTL(16) = 1

<table>
<thead>
<tr>
<th>Ordering</th>
<th>Single</th>
<th>Combined</th>
</tr>
</thead>
<tbody>
<tr>
<td>AMD</td>
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<tr>
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<td>41</td>
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<tr>
<td>QAMD</td>
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</tr>
</tbody>
</table>

Correct estimation of the deficiency independently of the ordering strategy.
Goal A: Influence of the ordering on the rank detection of $\tilde{A} = P_sAP_cP_s^T$

- $Box_{30.20.4} \in \mathbb{R}^{14454 \times 14454}$ of deficiency 1653
- Single: $ICNTL(24) = 1$
- Combined: $ICNTL(24) = 1$ and $ICNTL(16) = 1$

<table>
<thead>
<tr>
<th></th>
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</thead>
<tbody>
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</tr>
</tbody>
</table>

- Correct estimation of the deficiency independently of the ordering strategy

Null space computation of sparse singular matrices with MUMPS
Correct estimation of the deficiency on all matrices with automatic choice of the ordering made during analysis

Benchmark matrices used in Slavova’s PhD [2009]
Goal B: Null space basis

- Computation of the null space $Z$ and compare with the true null space $Y$
- Distance between subspaces $sin(\Theta(Y, Z)) = \| YY^T - ZZ^T \|_2$
- $\Theta(Y, Z)$ small means that the two spaces are nearly linearly dependent

<table>
<thead>
<tr>
<th>Matrix</th>
<th>Name</th>
<th>Size</th>
<th>Def.</th>
<th>$\Theta(Y, Z)$</th>
<th>Nz(Y)</th>
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<tbody>
<tr>
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</tbody>
</table>

- Accurate computation of the null space on this benchmark problem
Outline

1. Problem setting and motivations
   - Problem setting
   - Motivations
   - Related references

2. Proposed algorithm
   - Main governing idea
   - Proposed numerical pivoting strategy
   - Rank-revealing algorithms applied to the root matrix $M$
   - Computation of a basis of the nullspace
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3. Numerical experiments
   - Overview and goals
   - Electromagnetism applications
   - Structural mechanics applications

4. Conclusions
### Structural mechanics

- Subdomain matrices $A^{(i)}$ are singular on some subdomains
- $A^{(i)}$ are real symmetric positive semidefinite matrices
- The exact deficiency of $A^{(i)}$ is known due to structural mechanics arguments: it is equal to 6 in the two cases
- The computation of the null space of $A^{(i)}$ is required inside the FETI algorithm

### Linear elasticity test cases provided by O. Boiteau [EDF]

- Realistic problems on complicated three-dimensional geometries
- Fixed partition in 10 subdomains for the two test cases [METIS]
Pump test case (linear elasticity)

- Tetrahedral mesh (261 520 nodes)
- Global problem has 803 352 degrees of freedom
Null space computation of sparse singular matrices with MUMPS

Pump test case (linear elasticity)

<table>
<thead>
<tr>
<th>Size</th>
<th>Nz</th>
<th>Def.</th>
<th>Def.</th>
<th>Back. error</th>
</tr>
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<tbody>
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<td>6</td>
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<td>0.404e-15</td>
</tr>
</tbody>
</table>
Carter test case (linear elasticity)

- Tetrahedral mesh (179 463 nodes)
- Global problem has 530 121 degrees of freedom
### Carter test case (linear elasticity)

Null space computation of sparse singular matrices with MUMPS

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<tbody>
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Summary on the numerical results

On these sets of benchmark matrices...

- **Reliable** (deficiency correctly detected)
- **Accurate** (backward error close to machine precision)
- **Efficient** for low and high deficiency

...but can fail!

- On rank-deficient matrices with no large gap in the ratio $s_k/s_{k+1}$ if $k$ is the numerical rank of the matrix and $s_k$ the $k$-th singular value
- This requires to combine (block) iterative methods with the proposed null space detection algorithm [Master thesis of Bonnement, 2008]
Conclusions

Null space detection in MUMPS
- Experimental option for rank detection and computation of the null space basis (already early developments in 1998)
- Detection of null pivots during numerical factorization
- Delay of small pivots to the root matrix

Singular benchmark matrices
- Singular Matrix Database (references, codes and matrices) [http://www.math.sjsu.edu/singular/matrices/]
- ANR SOLSTICE test matrices in TLSE [about 70 singular sparse matrices, http://www.gridtlse.org/]

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