ScaLAPACK users' guide

Abstrak

ScaLAPACK is an acronym for Scalable Linear Algebra Package or Scalable LAPACK. It is a library of high-performance linear algebra routines for distributed memory message-passing MIMD computers and networks of workstations supporting parallel virtual machine (PVM) and/or message passing interface (MPI). It is a continuation of the LAPACK project, which designed and produced analogous software for workstations, vector supercomputers, and shared memory parallel computers. Both libraries contain routines for solving systems of linear equations, least squares problems, and eigenvalue problems. The goals of both projects are efficiency, scalability, reliability, portability, flexibility, and ease of use.

ScaLAPACK includes routines for the solution of dense, band, and tridiagonal linear systems of equations, condition estimation and iterative refinement, for LU and Cholesky factorization, matrix inversion, full-rank linear least squares problems, orthogonal and generalized orthogonal factorizations, orthogonal transformation routines, reductions to upper Hessenberg, bidiagonal and tridiagonal form, reduction of a symmetric-definite/ Hermitian-definite generalized eigenproblem to standard form, the symmetric/Hermitian, generalized symmetric/Hermitian, and nonsymmetric eigenproblem, and the singular value decomposition. Prototype codes are provided for out-of-core linear solvers for LU, Cholesky, and QR, the matrix sign function for eigenproblems, an HPF interface to a subset of ScaLAPACK routines, and SuperLU.

Software is available in single-precision real, double-precision real, single-precision complex, and double-precision complex. The software has been written to be portable across a wide range of distributed-memory environments such as the Cray T3, IBM SP, Intel series, TM CM-5, networks of workstations, and any system for which PVM or MPI is available.