

Package ‘sparselu’

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Type Package

Title Sparse LU Decomposition via SuiteSparse

Version 0.2.0

Maintainer Kevin Michael Frick <kmfrick@proton.me>

Description Provides an interface to the SuiteSparse UMFPACK LU factorisation routines for sparse matrices stored in compressed column format. Implements the algorithm described in Davis (2004) <[doi:10.1145/992200.992206](https://doi.org/10.1145/992200.992206)>.

License GPL-3

Depends R (>= 3.6.0)

LinkingTo Rcpp

SystemRequirements SuiteSparse (UMFPACK, AMD, SuiteSparse_config)

Imports Rcpp (>= 0.11.0)

Suggests Matrix, testthat (>= 3.0.0)

Config/testthat/edition 3

Encoding UTF-8

OS_type unix

RoxygenNote 7.3.2

NeedsCompilation yes

Author Kevin Michael Frick [aut, cre],
Timothy A. Davis [ctb] (affiliation: SuiteSparse Project, contribution:
SuiteSparse libraries and collaborators listed in
`dir(system.file("`doc", "`SuiteSparse", package = "`Matrix")`, pattern
= "`License", full.names = TRUE, recursive = TRUE))

Repository CRAN

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 sparseLU

Sparse LU Decomposition

Description

Compute an LU factorisation of a sparse matrix stored in compressed column storage using the SuiteSparse UMFPACK routines.

Usage

```
sparseLU(Ap, Ai, Ax)
```

Arguments

Ap	Integer vector of column pointers indexing into Ai and Ax.
Ai	Integer vector of row indices for each non-zero element.
Ax	Numeric vector of the non-zero values.

Details

The column pointers Ap and row indices Ai must use zero-based indexing as required by the SuiteSparse UMFPACK interface.

Value

A named list with components L, U, P, and Q describing the LU factorisation returned by UMFPACK.

Examples

```
Ap <- c(0L, 2L, 3L, 5L)
Ai <- c(0L, 2L, 1L, 0L, 2L)
Ax <- c(1, 4, 3, 2, 5)

sparseLU(Ap, Ai, Ax)
```

 sparseLU_solve

Solve a Sparse Linear System

Description

Solve the sparse linear system $Ax = b$ using the SuiteSparse UMFPACK LU factorisation.

Usage

```
sparseLU_solve(Ap, Ai, Ax, b)
```

Arguments

<i>Ap</i>	Integer vector of column pointers indexing into <i>Ai</i> and <i>Ax</i> .
<i>Ai</i>	Integer vector of row indices for each non-zero element.
<i>Ax</i>	Numeric vector of the non-zero values.
<i>b</i>	Numeric vector containing the right-hand side of the linear system.

Details

The sparse matrix is provided in compressed column storage using zero-based indexing in *Ap* and *Ai*, matching the expectations of the SuiteSparse UMFPACK interface.

Value

Numeric vector with the solution to the system.

Examples

```
Ap <- c(0L, 2L, 3L, 5L)
Ai <- c(0L, 2L, 1L, 0L, 2L)
Ax <- c(1, 4, 3, 2, 5)
b <- c(1, 2, 3)

sparseLU_solve(Ap, Ai, Ax, b)
```

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