Software for a New Modified Cholesky Factorization

Elizabeth Eskow and Robert B. Schnabel

CU-CS-443-89  August 1989
Software for a New Modified Cholesky Factorization

Elizabeth Eskow and Robert B. Schnabel

CU-CS-443-89 August 1989

Department of Computer Science
Campus Box 430
University of Colorado,
Boulder, Colorado, 80309 USA

This research was supported by ARO grant DAAL-03-88-0086, NSF grant CCR-8702403,
and NSF cooperative agreement DCR-8420944.
Any opinions, findings, and conclusions or recommendations expressed in this publication are those of the author and do not necessarily reflect the views of the National Science Foundation.

The findings in this report are not to be construed as an official Department of the Army position, unless so designated by other authorized documents.
Abstract

This paper describes the software for a new modified Cholesky factorization recently proposed by the authors. Given a symmetric but not necessarily positive definite matrix $A$, the modified Cholesky factorization computes a Cholesky factorization of $A + E$, where $E = 0$ if $A$ is safely positive definite, and $E$ is a diagonal matrix chosen to make $A + E$ positive definite otherwise. The modified Cholesky factorization was introduced by Gill and Murray and refined by Gill, Murray and Wright, and is commonly used in optimization algorithms. Our version, which is based upon new techniques, has a considerably smaller a priori upper bound on the size of $E$ than the Gill, Murray and Wright factorization, and appears to generally produce a smaller $E$, and a well-conditioned $A + E$, in practice. Its cost, like the Gill, Murray and Wright version, is only a small multiple of $n^2$ operations greater than the standard Cholesky factorization. Thus it may be useful in optimization algorithms. We summarize our algorithm and describe the code and its use.
1 Introduction

This paper describes the software for a new modified Cholesky factorization algorithm presented in Schnabel and Eskow [1988]. The modified Cholesky factorization is intended for matrices that are symmetric but not necessarily positive definite. Given a matrix $A \in \mathbb{R}^{n \times n}$, the modified Cholesky factorization computes

$$P^T(A + E)P = LL^T (or LDL^T),$$

where $P$ is a permutation matrix, and $E \in \mathbb{R}^{n \times n}$ is 0 if $A$ is safely positive definite, otherwise $E$ is a nonnegative diagonal matrix chosen such that $A + E$ is safely positive definite. This type of factorization was introduced by Gill and Murray [1974] and subsequently refined by Gill, Murray, and Wright [1981]. It has become important in solving problems in optimization, and is used in many line search methods for unconstrained and constrained optimization problems (Gill, Murray, and Wright [1981]) as well as in some trust region methods (Dennis and Schnabel [1983]).

The modified Cholesky factorization of Schnabel and Eskow has superior theoretical properties to the method of Gill, Murray, and Wright, and appears to have computational advantages as well. The upper bound on $\|E\|_{\infty}$ for Schnabel and Eskow's method is at worst about $2n\alpha$, where $\alpha = \max_{1 \leq i,j \leq n} |A_{ij}|$, as opposed to roughly $n^2\alpha$ for the method of Gill, Murray, and Wright. In addition, extensive computational testing of the software described in this paper was performed by Schnabel and Eskow [1988], on a set of randomly generated indefinite matrices with $n = 25, 50$ and 75. The norm of the matrix $E$ and condition number of the $(A + E)$ computed by this algorithm were compared to those produced by the Gill, Murray, and Wright [1981] factorization. In almost all cases, $\|E\|_{\infty}$ for the new algorithm was significantly smaller, while both methods consistently produced acceptably conditioned matrices. In addition, the $\|E\|_{\infty}$ produced by the Schnabel and Eskow algorithm almost always was within a factor of 2 of the magnitude of the most negative eigenvalue of $A$, and often much closer. Another nice property of the new factorization (Gould [1989]) is that in applications like multifrontal methods, where $A$ is large and sparse and no pivoting is performed, the matrix $A$ may be generated and processed incrementally, as the factorization proceeds, whereas the Gill, Murray, and Wright method requires the entire matrix to be known and processed, in its initialization stage. Thus, the new factorization may be useful in optimization and other contexts.

In Section 2, we give a brief description of the algorithm. Section 3 demonstrates the use of the algorithm on a small ($4 \times 4$) example matrix and section 4 explains the parameters and organization of
2 The Modified Cholesky Factorization Algorithm

This section briefly describes the modified Cholesky factorization algorithm presented in Schnabel and Eskow [1988]. Some detail concerning the techniques used to prevent an ill-conditioned result is included because the user has the option of adjusting two tolerances related to this. The cost of the factorization is also described. For a more detailed explanation of the entire algorithm, see the original paper.

The new modified Cholesky factorization uses a two phase approach to compute \( P^T(A + E)P = LL^T \), where \( A \in \mathbb{R}^{n \times n} \) is symmetric, \( E \) is a nonnegative diagonal matrix or 0, \( L \) is a lower triangular matrix and \( P \) is a permutation matrix. Phase 1 computes the standard Cholesky factorization, and ends when the next iteration of the standard factorization would cause some diagonal element in the remaining submatrix to become non-positive. It performs diagonal pivoting based on the maximum diagonal element of the submatrix remaining to be factored. Schnabel and Eskow show that at the end of this phase, no element in the submatrix that remains to be factored is larger, in magnitude, than the sum of the magnitudes of the largest diagonal and off-diagonal elements in that submatrix originally.

Phase 2 does a modified Cholesky factorization, meaning that at each iteration, an amount \( E_{jj} \geq 0 \) is added to the pivot \( A_{jj} \) before the elimination step. A diagonal pivoting strategy is also used, but in this phase the pivot row is chosen to be the one with the maximum lower Gerschgorin bound estimate (see below). The amount \( E_{jj} \) added to the pivot element at each iteration is determined from the actual lower Gerschgorin bound of the pivot row. Schnabel and Eskow show that due to the choice of \( E_{jj} \), the Gerschgorin bounds of the next remaining submatrix (after elimination) do not grow. In turn, this implies that \( \|E\|_\infty \) is bounded above by the magnitude of the most negative lower Gerschgorin bound of the submatrix that remained to be factored at the start of phase 2. This, combined with the growth bound for phase 1 leads to the theoretical result mentioned in Section 1.

The entire algorithm is outlined in Algorithm 2.1 below.
Algorithm 2.1 - Modified Cholesky Decomposition

Given \( A \in \mathbb{R}^{n \times n} \) symmetric and \( \tau_1 \) and \( \tau_2 \) (e.g. \( \tau_1 = \tau_2 = \text{macheps}^\frac{1}{3} \)).

find factorization \( LL^T \) of \( A + E \), \( E \geq 0 \)

\[ \gamma := \max_{1 \leq i \leq n} |A_{ii}|; \quad j := 1 \]

(* Phase One, \( A \) potentially positive definite *)

While \( j \leq n \) do

Pivot on maximum diagonal of remaining submatrix

If \( \min_{j+1 \leq i \leq n} \{A_{ii} - A_{jj}^2\} < \tau_1 \gamma \)

then go to Phase Two

else perform \( j^{th} \) iteration of standard Cholesky factorization

and increment \( j \)

(* Phase Two, \( A \) not positive definite *)

\[ k := j - 1 \] (* \( k = \) number of iterations performed in Phase One *)

Calculate lower Gerschgorin bounds of \( A_{k+1} \)

For \( j := k + 1 \) to \( n - 2 \) do

Pivot on maximum lower Gerschgorin bound estimate

Calculate \( E_{jj} \) and add \( E_{jj} \) to \( A_{jj} \)

\[ (* E_{jj} = \max\{0, -A_{jj} + \max_{i=j+1}^n |A_{ij}|, \tau_2 \gamma, E_{j-1,j-1}\} *) \]

update Gerschgorin bound estimates

perform \( j^{th} \) iteration of Cholesky factorization

complete factorization of final 2 \( \times \) 2 submatrix using its eigenvalues

In order to prevent \( A + E \) from being singular or very ill-conditioned, the algorithm includes the following details. Let \( \gamma \) be the maximum diagonal element of \( A \), and \( \tau_1 \) and \( \tau_2 \) be some small constants (our default choice is \( \tau_1 = \tau_2 = \text{macheps}^\frac{1}{3} \)). The switch to phase 2 is made when some diagonal element in the remaining submatrix would become less than \( \tau_1 \gamma \), implying that only an indefinite matrix or a positive definite matrix with condition number greater than \( \frac{1}{\tau_1} \) may be perturbed. During phase 2, the amount \( E_{jj} \) to add to \( A_{jj} \) is

\[ E_{jj} = \max\{0, -A_{jj} + \max_{i=j+1}^n |A_{ij}|, \tau_2 \gamma, E_{j-1,j-1}\} \]

where \( E_{j-1,j-1} \) is the amount added to \( A_{j-1,j-1} \) in the previous iteration. The \( \tau_2 \gamma \) term in the above computation allows the condition number of \( A + E \) to be bounded above. The final place in the algorithm
where the conditioning of the resultant matrix is addressed is in the final \(((n - 1)^{m})\) iteration of the factorization. Eigenvalues \(\lambda_{j0}\) and \(\lambda_{j1}\) of the remaining 2 x 2 submatrix are computed, which are then used to calculate

\[
E_{n-1,n-1} = E_{n,n} = \max \{0, E_{n-2,n-2} - \lambda_{j0} + \tau_{2} \ast \max \left\{ \frac{1}{1 - \tau_{1}} \left( \lambda_{j1} - \lambda_{j0} \right), \gamma \right\} \}.
\]

This causes the \(l_{2}\) norm of the resultant final 2 x 2 submatrix to be no greater than \(\frac{1}{\tau_{2}}\), and in practice usually results in \(E_{n-1,n-1}\) having a smaller value than would otherwise be obtained using Gerschgorin bounds. The analysis in Schnabel and Eskow [1988] includes these details. In practice, the condition number of \(A + E\) is usually no greater than \(10/\min\{\tau_{1}, \tau_{2}\}\), although this bound does not hold in theory.

Phase 2 of the algorithm pivots on an estimate of the lower Gerschgorin bounds of the remaining submatrix. Let \(G_{j}(j \leq i \leq n)\) denote the lower Gerschgorin bound estimates used during the \(j^{th}\) iteration. The actual lower Gerschgorin Circle Theorem bounds are computed once at the start of phase 2, giving

\[
G_{j} = A_{ii} - \sum_{k=j}^{i-1} |A_{ik}| - \sum_{k=i+1}^{n} |A_{ik}||i = j, \ldots, n,\]

where \(j\) is the iteration in which the algorithm switches to phase 2. Thereafter, at each iteration \(j\) the bounds are estimated by

\[
G_{i} = G_{j} + |A_{ij}| \sum_{i=j+1}^{n} |A_{ij}| / A_{jj}, \quad i = j, \ldots, n.
\]

Since in the calculation of the estimates of the bounds, the sum \(\sum_{i=j+1}^{n} |A_{ij}|\) needs only to be computed once at each iteration, the cost of computing the bound estimates is at most \(n^{2}/2\) each additions and multiplications over the entire algorithm, whereas it would be \(O(n^{3})\) if the actual Gerschgorin bounds were used. The cost of the entire modified Cholesky factorization is at most \(2n^{2}\) additions and \(n^{2}/2\) multiplications greater than the \(n^{3}/6 + O(n)\) each multiplications and additions for the standard Cholesky factorization of positive definite matrices. If \(A\) is safely positive definite, there is no extra cost.
3 Example using the Modified Cholesky Factorization

The following discussion shows how the modified Cholesky factorization works on an example matrix of size \( n = 4 \). Consider the matrix

\[
A = \begin{bmatrix}
0.3571 & -0.1030 & 0.0274 & -0.0459 \\
-0.1030 & 0.2525 & 0.0736 & -0.3845 \\
0.0274 & 0.0736 & 0.2340 & -0.2878 \\
-0.0459 & -0.3845 & -0.2878 & 0.5549
\end{bmatrix}
\]

The eigenvalues of this matrix are -0.0767, 0.1442, 0.4004, and 0.9307 and the maximum diagonal element is 0.5549. Let \( \tau_1 = \tau_2 = 6.0555 \times 10^{-6} \), which is the value of \( \text{macheps}^{1/3} \) on a Sun 3/75 using double precision.

In the first iteration, \( A_{44} \) is the maximum diagonal element, therefore row and column 4 are interchanged with row 1 and column 1. In performing the test of whether or not the minimum occurs at \( A_{22} = \frac{A_{22}}{A_{11}} \), the minimum occurs at \( A_{22} = \frac{A_{22}}{A_{11}} \), which is not 0, and consequently the algorithm switches to phase 2.

The actual lower Gerschgorin bounds for the start of phase 2 are [-1.633, 0.3806, -1.348, 0.508]. The maximum bound is the bound for row 4, hence row and column 4 are again interchanged with row and column 4, and because this bound is greater than 0, \( E_{11} = 0 \).

Prior to the start of iteration 2, the updated lower Gerschgorin bound estimates become [-1.254, 0.1410, -1.101] for rows 2 through 4. The maximum of these is the estimate for row 4, resulting in a diagonal pivot of rows and columns 2 and 4. The actual lower Gerschgorin bound for row 2 is -1.330, therefore \( E_{22} = 1.330 \).

In the final iteration, the eigenvalues of the remaining 2 \( \times \) 2 submatrix are 0.156329 and -0.052115, or \( \lambda_0 \) and \( \lambda_4 \), respectively. The value \( -\lambda_0 + \frac{1}{2} \text{trace}(\lambda_4 - \lambda_0) \) is 0.052119, which is less than \( E_{22} \), therefore the algorithm sets both \( E_{33} \) and \( E_{44} \) to the value added to \( A_{22} \) in the previous iteration, or 1.330.

The Cholesky factors and pivot vector are

\[
L = \begin{bmatrix}
0.5976 \\
-0.0769 \\
0.0458 \\
-0.1724
\end{bmatrix}, \quad E = \begin{bmatrix}
0.0 \\
0.1330 \\
0.1330 \\
0.1330
\end{bmatrix}
\]

and \( P = \begin{bmatrix}
1 \\
4 \\
3 \\
2
\end{bmatrix} \)

where \( P^T A P + E = LL^T \), and \( P \) is \( I \) permuted by the transformations recorded in \( P \).

5
The ratio \( \| E \|_\infty / - \lambda_1(A) \), where \( \lambda_1(A) \) is the most negative eigenvalue of \( A \), is 1.73, and the condition number of \( (A + E) \) is 21.8. In comparison, for the Gill, Murray, and Wright [1981] algorithm, \( \| E \|_\infty / - \lambda_1(A) \) is 6.48, and the condition number of \( (A + E) \) is 39.2.

4 Software for the Modified Cholesky Factorization

The code for the modified Cholesky factorization is a straightforward implementation of the algorithm detailed in Appendix 1 of Schnabel and Eskow [1988]. It is organized into one main user-callable subprogram containing three smaller subroutines, each of which are called only once. These three smaller subroutines serve to initialize variables at the start of the algorithm, initialize the actual Gershgorin bounds at the start of phase 2, and compute the factorization of the final 2 x 2 submatrix in phase 2. The remainder of the factorization is performed by the main subroutine. In particular, while the code for pivoting in phase 1 and phase 2 is similar, it has been left in-line to prevent the necessity of having \( O(n^2) \) function calls. Because the row and column pivoting must affect only the lower triangle of the input matrix, this code is lengthy in comparison to the remainder of the algorithm. All non-integer variables in the code are double precision.

The main subprogram is called by \( \text{modcholesky}(\text{ndim}, n, A, g, \text{macheps}, \tau_1, \tau_2, \text{pivot}, E) \). The input parameters to this subroutine are:

- \( \text{ndim} \) is the dimension of matrix that contains \( A \) in the calling program.
- \( n \) is the dimension of the input matrix \( A \).
- \( A \) is an \( n \times n \) symmetric matrix (only the lower triangular portion of \( A \), including the diagonal, is used, and it is overwritten by \( L \)).
- \( g \) is an \( n \) dimensional work vector.
- \( \text{macheps} \) is machine epsilon.
- \( \tau_1 \) is the reciprocal of the tolerance used for determining when to switch to phase 2, i.e. \( 1/\tau_1 \) is the minimum condition number of a positive definite input matrix which may be perturbed by the algorithm.
- \( \tau_2 \) is the tolerance used for determining the maximum condition number of the final 2 x 2 submatrix and in the equation for \( E_{ij} \).
The output parameters are:

- \( \mathbf{L} \) is stored in the matrix \( \mathbf{A} \) in the lower triangular portion, including the main diagonal.

- \( \mathbf{piv} \) is a record of how the rows and columns of the matrix were permuted during the factorization. That is, each \( P_i \) is initialized to \( i \) and at each iteration, if rows and columns \( i \) and \( j \) are switched, then \( P_i \) and \( P_j \) are swapped.

- \( \mathbf{F} \) is an \( n \)-vector, whose \( i^{th} \) element is the amount added to the diagonal of \( \mathbf{A} \) at the \( i^{th} \) iteration of the factorization.

A simpler driver, called by \texttt{modchol(dim,n,A,G,macheps,pivot,E)} is also available. This driver sets the parameters \( P_i \) and \( P_j \) to \texttt{macheps} \(^4\), and the remaining input and output parameters are identical to those for \texttt{modchol}.

A sample driver program, \texttt{choldriver.f}, and its output are included with the code for the modified Cholesky factorization. The driver calls a function \texttt{macheps} to compute machine epsilon for double-precision arithmetic. It can not be guaranteed that this function will return the correct value of \texttt{macheps} on every computer, so the user may want to check this and, if necessary, replace the call to \texttt{macheps} with a statement that assigns the actual value of machine epsilon for that computer to \texttt{eps}. The driver program also calls a separate subprogram, \texttt{mkmatrix.f}, to generate random test matrices with eigenvalues within a specified range. Calls to both \texttt{modchol} and \texttt{modchol} are demonstrated in the driver.

Appendices A and B contain the sample driver and sample output, respectively. Appendix C contains the modified Cholesky factorization code.

Note that if one wishes to process a sparse matrix \( \mathbf{A} \) incrementally as mentioned in Section 1, the code must be simplified so that all pivoting is eliminated. In this case the calculation of Gerschgorin bound estimates is also unnecessary so the code is quite simple. The diagonal elements must still be known throughout the factorization, but the rest of the matrix can then be processed incrementally, with only the part involved in the current elimination step needed at any given iteration.
References


A Sample driver

Driver for new modified cholesky factorization algorithm.

```
integer n,ndim
double precision A(100,100)
double precision Atwo(100,100)
double precision g(100)
double precision maxadd
integer pivot(100)
double precision E(100)
double precision eps, taul, tau2
integer z
double precision high, low
ndim = 100
```

macheps subroutine computes machine epsilon.
the following line may be replaced by assignment to eps
of correct machine epsilon constant for your machine

call macheps(eps)

Tolerances used by modcholesky subroutine.
taul is used in determining when to switch to phase 2 and
tau2 is used in determining the amount to add to the diagonal
of the final 2x2 submatrix.
The default values for these tolerances can be used
by calling modchol subroutine instead of modcholesky.
The default values for taul and tau2 in modchol are: eps ** 1/3.

taul = eps ** (.,3.)
tau2 = eps ** (1./3.)

Initial seed for random number generator used to generate test matrices

Z = 1000

high and low are the range of the eigenvalues for the test matrix
to be generated.

high = 1.0
low = -1.0

The first test problem will have dimension n=4, so that the entire
problem can be printed out.
n = 4

print *."TEST PROBLEM #1"
print *."Test Matrix of size",n
print *."with eigenvalues within the range of ".low." to ".high

call mkmatrix(ndim,n,2,A,high,low,Atwo,g)

print *."" print *."Original 4X4 matrix"
do 25 i=1,n
  print (26),(A(i,j)j=1,n)
26 format (4f20.8)
call modchol(ndim,n,A,geps,pivot,E)

print *."" print *."Matrix after factorization with 1 in the lower triangle"
do 50 i=1,n
  print (26),(A(i,j)j=1,n)
50 print *."Iteration Pivot Amt added to Aii"
do 75 i=1,n
  print (76),ipivot(i),e{i)
76 format (i2,l0x,i2,l0x,f12.8)
maxadd = E(n)

print *."" print *."Maximum amount added to the diagonal is",maxadd

The next 3 test problems have sizes n=25,50,75, with eigenvalue ranges [-1,1],[-1,10000], [-10000,-1] respectively.

n = 25

print *."" print *."TEST PROBLEM #2"
print *."Test Matrix of size",n
print *."with eigenvalues in the range of ".low." to ".high

call mkmatrix(ndim,n,2,A,high,low,Atwo,g)
call modchol(ndim,n,A,geps,pivot,E)
```fortran
maxadd = E(n)
print *,"Maximum amount added to the diagonal is",maxadd

high = 10000.0
low = -1.0
n = 50

call mkmatrix(ndim,n,z,A,high,low,Atwo,g)
print *,""" print *,"TEST PROBLEM #3"
print *,"Test Matrix of size",n
print *,"with eigenvalues in the range of ",low," to ",high

call modcholesky(ndim,n,A,g,eps,tau1,tau2,pivot,E)
maxadd = E(n)
print *,"Maximum amount added to the diagonal is",maxadd

high = -1.0
low = -10000.0
n = 75

print *,""" print *,"TEST PROBLEM #4"
print *,"Test Matrix of size",n
print *,"with eigenvalues in the range of ",low," to ",high

call mkmatrix(ndim,n,z,A,high,low,Atwo,g)
call modcholesky(ndim,n,A,g,eps,tau1,tau2,pivot,E)
maxadd = E(n)
print *,"Maximum amount added to the diagonal is",maxadd

stop end

c****
macheps

subroutine macheps(eps)
double precision eps
```

double precision temp

temp = 1.0

20 continue

temp = temp / 2.0

if ((1.0 + temp) .ne. 1.0) goto 20

eps = temp * 2.0

return

end
## B  Sample Driver Output

**TEST PROBLEM #1**
Test Matrix of size 4
with eigenvalues within the range of -1.0000000000000 to 1.0000000000000

Original 4x4 matrix

<p>| | | | |</p>
<table>
<thead>
<tr>
<th></th>
<th></th>
<th></th>
<th></th>
</tr>
</thead>
<tbody>
<tr>
<td>0.35711021</td>
<td>-0.10302945</td>
<td>0.02737268</td>
<td>-0.04594879</td>
</tr>
<tr>
<td>-0.10302945</td>
<td>0.25254612</td>
<td>0.07358379</td>
<td>-0.38451624</td>
</tr>
<tr>
<td>0.02737268</td>
<td>0.07358379</td>
<td>0.23396662</td>
<td>-0.28782367</td>
</tr>
<tr>
<td>-0.04594879</td>
<td>-0.38451624</td>
<td>-0.28782367</td>
<td>0.55494709</td>
</tr>
</tbody>
</table>

Matrix after factorization with 1 in the lower triangle

<p>| | | | |</p>
<table>
<thead>
<tr>
<th></th>
<th></th>
<th></th>
<th></th>
</tr>
</thead>
<tbody>
<tr>
<td>0.59758699</td>
<td>-0.10302945</td>
<td>0.02737268</td>
<td>-0.04594879</td>
</tr>
<tr>
<td>-0.07689054</td>
<td>0.82587804</td>
<td>0.07358379</td>
<td>-0.38451624</td>
</tr>
<tr>
<td>0.04580534</td>
<td>-0.34424172</td>
<td>0.49639272</td>
<td>-0.28782367</td>
</tr>
<tr>
<td>-0.17240912</td>
<td>-0.48163633</td>
<td>-0.16986202</td>
<td>0.30827612</td>
</tr>
</tbody>
</table>

Iteration  Pivot  Amt added to Aii

<table>
<thead>
<tr>
<th>Iteration</th>
<th>Pivot</th>
<th>Amt added to Aii</th>
</tr>
</thead>
<tbody>
<tr>
<td>1</td>
<td>1</td>
<td>0.00000000</td>
</tr>
<tr>
<td>2</td>
<td>4</td>
<td>0.13303961</td>
</tr>
<tr>
<td>3</td>
<td>3</td>
<td>0.13303961</td>
</tr>
<tr>
<td>4</td>
<td>2</td>
<td>0.13303961</td>
</tr>
</tbody>
</table>

Maximum amount added to the diagonal is 0.13303960618874

**TEST PROBLEM #2**
Test Matrix of size 25
with eigenvalues in the range of -1.0000000000000 to 1.0000000000000

Maximum amount added to the diagonal is 1.2576119845957

**TEST PROBLEM #3**
Test Matrix of size 50
with eigenvalues in the range of -1.0000000000000 to 10000.0000000000

Maximum amount added to the diagonal is 1.1271617927026

**TEST PROBLEM #4**
Test Matrix of size 75
with eigenvalues in the range of -10000.0000000000 to -1.0000000000000

Maximum amount added to the diagonal is 11618.452621394
C Modified Cholesky Factorization Code

C subroutine name: modcholesky
C
C authors: Elizabeth Eskow and Robert B. Schnabel
C
date: December, 1988
C
purpose: perform a modified cholesky factorization
C of the form (Ptranspose)AP + E = L(Ltranspose),
C where L is stored in the lower triangle of the
C original matrix A.
C
The factorization has 2 phases:

phase 1: Pivot on the maximum diagonal element.
Check that the normal cholesky update
would result in a positive diagonal
at the current iteration, and
if so, do the normal cholesky update.
otherwise switch to phase 2.

phase 2: Pivot on the minimum of the negatives
of the lower gerschgorin bound
estimates.
Compute the amount to add to the
pivot element and add this
to the pivot element.
Do the cholesky update.
Update the estimates of the
gerschgorin bounds.

input: ndim — largest dimension of matrix that will be used
n — dimension of matrix A
A — n*n symmetric matrix (only lower triangular
portion of A, including the main diagonal, is used)
g — n*1 work array
macheps — machine epsilon
tau1 — tolerance used for determining when to switch to
phase 2
tau2 — tolerance used for determining the maximum
condition number of the final 2X2 submatrix.

output: L — stored in the matrix A (in lower triangular
portion of A, including the main diagonal)

pivot — a record of how the rows and columns
of the matrix were permuted while
performing the decomposition

E — an array, the ith element is the
amount added to the diagonal of A
at the ith iteration

******************************************************************************

subroutine modcholesky(ndim,n,A,g,macheps,tau1,tau2,pivot,E)

integer n,ndim
double precision A(ndim,n),g(n),macheps,tau1,tau2
integer pivot(n)
double precision E(n)

j — current iteration number
iming — index of the row with the min. of the
neg. lower Gersch. bounds
imaxd — index of the row with the maximum diag.
element
t,iemp,jp,l,k — temporary integer variables
delta — amount to add to Ajj at the jth iteration
gamma — the maximum diagonal element of the original
matrix A.
normj — the 1 norm of A(colj). rows j+1 -> n.
ming — the minimum of the neg. lower Gersch. bounds
maxd — the maximum diagonal element
taugamma — tau1 * gamma
phase1 — logical, true if in phase1, otherwise false
delta1,temp,jdmin,tdmin — temporary double precision vars.

integer j,iming,i,imaxd,iemp,jp,l,k
double precision delta,gamma
double precision normj, ming,maxd
double precision delta1,temp,jdmin,tdmin,taugamma
logical phase1

call init(n, ndim, A, phase1, delta, pivot, g, E,
ming,tau1,gamma,taugamma)

do 10 j = 1, n-1

PHASE 1
if (phsel) then
        find index of maximum diagonal element \( A(i,i) \) where \( i \geq j \)
        
        \[
        \text{maxd} = A(j,j) \\
        \text{imaxd} = j \\
        \text{do } 20 \ i = j+1, n \\
        \quad \text{if (maxd .lt. } A(i,i) \text{) then} \\
        \quad \quad \text{maxd} = A(i,i) \\
        \quad \quad \text{imaxd} = i \\
        \quad \end \text{end if} \\
        \end \text{do} \\
        \text{continue} \\
        
        pivot to the top the row and column with the max diag 
        
        \quad \text{if (imaxd .ne. } j \text{) then} \\
        \quad \quad \text{swap row } j \text{ with row of max diag} \\
        \quad \quad \text{do } 30 \ i = 1, j-1 \\
        \quad \quad \quad \text{temp} = A(j,i) \\
        \quad \quad \quad A(j,i) = A(\text{imaxd} \cdot i) \\
        \quad \quad \quad A(\text{imaxd} \cdot i) = \text{temp} \\
        \quad \quad \text{continue} \\
        \text{do } 35 \ i = j+1, \text{imaxd-1} \\
        \quad \quad \text{temp} = A(i,j) \\
        \quad \quad A(i,j) = A(\text{imaxd} \cdot i) \\
        \quad \quad A(\text{imaxd} \cdot i) = \text{temp} \\
        \quad \text{continue} \\
        \text{swap column } j \text{ with column of max diag} \\
        \quad \text{do } 40 \ i = \text{imaxd+1, n} \\
        \quad \quad \text{temp} = A(i,j) \\
        \quad \quad A(i,j) = A(i,\text{imaxd}) \\
        \quad \quad A(i,\text{imaxd}) = \text{temp} \\
        \quad \text{continue} \\
        \text{swap diag elements} \\
        \quad \text{temp} = A(j,j) \\
        \quad A(j,j) = A(\text{imaxd},\text{imaxd}) \\
        \quad A(\text{imaxd},\text{imaxd}) = \text{temp} \\
        \text{continue} \\
        
        \text{swap elements of the pivot vector}
itemp = pivot(j)
pivot(j) = pivot(imaxd)
pivot(imaxd) = itemp

end if

C Check to see whether the normal cholesky update for this
C iteration would result in a positive diagonal,
C and if not then switch to phase 2.

jpl = j+1

if (A(j,j).gt.0) then
   do 60 i = jpl, n
      temp = A(i,j) * A(i,j) / A(j,j)
      tdmin = A(i,i) - temp
      if (i .ne. jpl) then
         jdmin = min(jdmin, tdmin)
      else
         jdmin = tdmin
      end if
      continue
   end if

   if (jdmin .lt. taugamma) phase1 = .false.
   else
      phase1 = .false.
   end if

   if (phase1) then
      C do the normal cholesky update if still in phase 1

      A(j,j) = dsqrt(A(j,j))
   do 70 i = j+1, n
      A(i,j) = A(i,j) / A(j,j)
   continue
   do 75 i = j+1, n
      do 80 k = j+1, i
         A(i,k) = A(i,k) - (A(i,j) * A(k,j))
      continue
   continue
    
   if (j .eq. n-1) A(n,n) = dsqrt(A(n,n))

else

C calculate the negatives of the lower gershgorin bounds
C
    call calegersh(ndim,n,A,j,g)
C
    end if
    end if

C PHASE 2
C
    if (.not. phasel) then
        if (j.ne. n-1) then
            C find the minimum negative gershgorin bound
            C
            do 90 i = j,n
                if (i.ne. j) then
                    if (ming .gt. g(i)) then
                        ming = g(i)
                        iming = i
                    end if
                else
                    iming = j
                    ming = g(j)
                end if
            continue

            C pivot to the top the row and column with the
            C minimum negative gershgorin bound
            C
            if (iming .ne. j) then
                C swap row j with row of min gersh bound
                C
                do 100 i = 1, j-1
                    temp = A(j,i)
                    A(j,i) = A(iming,i)
                    A(iming,i) = temp
            continue

            C swap colj with row iming from j to iming
            C
            do 105 i = j+1,iming-1
                temp = A(i,j)
                A(i,j) = A(iming,i)
A(i,m) = temp
continue
C
swap column j with column of min gersch bound
C
do 110 i = m+1, n
   temp = A(i,j)
   A(i,j) = A(i,m)
   A(i,m) = temp
continue

C
swap diagonal elements
C
temp = A(jj)
A(jj) = A(im,m)
A(im,m) = temp

C
swap elements of the pivot vector
C
itemp = pivot(j)
pivot(j) = pivot(im)
pivot(im) = itemp

C
swap elements of the negative gerschgorin bounds vector
C
temp = g(j)
g(j) = g(im)
g(im) = temp
end if

C
Calculate delta and add to the diagonal.
C
delta = max{0, -A(j,j) + max{normj,taugamma}, delta_previous}
C
where normj = sum of |A(i,j)|, for i=1,n.
C
delta_previous is the delta computed at the previous iteration.
C
tau is tau*gamma.
C
normj = 0.0
do 140 i = j+1, n
   normj = normj + dabs(A(i,j))
continue

temp = max(normj,taugamma)
 Delta1 = temp - A(j,j)
temp = 0.0
Delta1 = max(temp, Delta1)
Delta = max(Delta1,Delta)
E(j) = Delta
A(j,j) = A(j,j) + E(j)
update the gershgorin bound estimates

    if (A(j,j) ne. normj) then
        temp = (normj/A(j,j)) - 1.0
        do 150 i = j+1, n
            g(i) = g(i) + dabs(A(i,j)) * temp
        continue
    end if

do the cholesky update

    A(j,j) = dsqrt(A(j,j))
    do 160 i = j+1, n
        A(i,j) = A(i,j) / A(j,j)
    continue
    do 165 i = j+1, n
        do 170 k = j+1, i
            A(i,k) = A(i,k) - (A(i,j) * A(k,j))
        continue
    continue

else

    call final2by2(ndim, n, A, j, tau2, deltagamma)

end if

end if

10 continue

return
end

C**********************************************

C subroutine name : modchol
C
C purpose : Simple driver for the modified cholesky algorithm,
C           with the tolerances set to the default values,
C           i.e. tau1 = tau2 = macheps ** 1/3
C
C input : n, ndim, A, g, macheps
C
C output : pivot, E
C          (See subroutine modcholesky above for details on all parameters)
C**********************************************

subroutine modchol(ndim, n, A, g, macheps, pivot, E) modchol
integer ndim, n
double precision A(ndim,n),g(n),macheps
integer pivot(n)
double precision E(n)

double precision tau1,tau2
tau1 = macheps ** (1./3.)
tau2 = tau1
call modcholesky(ndim,n,A,g,macheps,tau1,tau2,pivot,E)

return
end

C**** subroutine name : init
C
C purpose : set up for start of cholesky factorization
C
input : n ndim A tau1
dooutput : phase1 = boolean value set to true if in phase one,
 otherwise false.
  delta = amount to add to Ajj at iteration j
  pivot,g,E = described above in modcholesky
  ming = the minimum negative gerschgorin bound
  gamma = the maximum diagonal element of A
  taugamma = tau1 * gamma

C
C
C**** subroutine init(n,ndim,A,phase1,delta,pivot,g,E,ming,
 taul,gamma,taugamma)

integer n,ndim
double precision A(ndim,n)
logical phase1
double precision delta,g(n),E(n)
integer pivot(n)
double precision ming,taul,gamma,taugamma

phase1 = true.
delta = 0.0
ming = 0.0
do 10 i=1,n
    pivot(i)=i
g(i)= 0
    E(i) = 0
10 continue
find the maximum magnitude of the diagonal elements.
if any diagonal element is negative, then phase1 is false.

\[
\gamma = \text{dabs}(A(1,1))
\]
if (\(A(1,1) < 0\)) phase1 = false.
\[
\text{do 20 } i=2:n
\]
if (dabs(A(i,i)) .gt. gamma) gamma=A(i,i)
if (A(i,i) .lt. 0) phase1 = false.
20 continue

taugamma = tau1 * gamma

if not in phase1, then calculate the initial gershgorin bounds
needed for the start of phase2.
if (.not.(phasel)) call calcgersch(ndim,n,A,1,g)
return
end

C subroutine name : calcgersch
C
C purpose : calculate the negative of the gershgorin bounds
 called once at the start of phase II.
C
C input : ndim, n, A, j
C
C output : g - an n vector containing the negatives of the
 Gershgorin bounds.
C
C******************************************************************************
subroutine calcgersch(ndim, n, A, j, g)
integer ndim, n, j
double precision A(ndim,n), g(n)
integer i, k
double precision offrow

\[
\text{do 10 } i = j, n
\]
offrow = 0.0
\[
\text{do 20 } k = j, i-1
\]
offrow = offrow + dabs(A(i,k))
\[
\text{do 30 } k = i+1, n
\]
offrow = offrow + dabs(A(k,i))
g(i) = offrow - A(i,i)
10 continue

22
return
end

C subroutine name: final2by2
C
C purpose: Handles final 2x2 submatrix in Phase II.
C finds eigenvalues of final 2 by 2 submatrix.
C calculates the amount to add to the diagonal.
C adds to the final 2 diagonal elements.
C and does the final update.
C
C delta - amount added to the diagonal in the
C previous iteration
C
C output: A - matrix with complete 1 factor in the lower triangle.
E - n*1 vector containing the amount added to the diagonal
at each iteration.
C delta - amount added to diagonal elements n-1 and n
C
C subroutine final2by2(ndim, n, A, E, j, tau2, delta, gamma)

integer ndim, n, j
double precision A(ndim, n), E(n), tau2, delta, gamma

double precision t1, t2, t3, lambda1, lambda2, lambdahi, lambdalo
double precision delta, temp

C find eigenvalues of final 2 by 2 submatrix
C
t1 = A(n-1,n-1) + A(n,n)
t2 = A(n-1,n) - A(n,n)
t3 = dsqrt((t1*t1 + 4.0*A(n,n-1)*A(n,n-1))
lambda1 = (t1 - t3)/2.
lambda2 = (t1 + t3)/2.
lambdahi = max(lambda1, lambda2)
lambdalo = min(lambda1, lambda2)

C find delta such that:
C 1. the 12 condition number of the final
C 2X2 submatrix + delta*I <= tau2
C 2. delta >= previous delta,
C 3. lambdahi + delta >= tau2 * gamma,
C where lambdalo is the smallest eigenvalue of the final
C 2X2 submatrix

C
delta1 = (lambdah - lambdal) / (1.0 - tau2)
delta1 = max(delta1, gamma)
delta1 = tau2 * delta1 - lambdal
temp = 0.0
delta = max(delta, temp)
delta = max(delta1, delta)

if (delta > 0.0) then
    A(n-1,n-1) = A(n-1,n-1) + delta
    A(n,n) = A(n,n) + delta
    E(n-1) = delta
    E(n) = delta
end if

C
C final update
C
A(n-1,n-1) = dsqrt(A(n-1,n-1))
A(n,n-1) = A(n,n-1)/A(n-1,n-1)
A(n,n) = A(n,n) - (A(n,n-1)*A(n,n-1))
A(n,n) = dsqrt(A(n,n))

return

end
This paper describes the software for a new modified Cholesky factorization recently proposed by the authors. Given a symmetric but not necessarily positive definite matrix $A$, the modified Cholesky factorization computes a Cholesky factorization of $A+E$, where $E=0$ if $A$ is safely positive definite, and $E$ is a diagonal matrix chosen to make $A+E$ positive definite otherwise. The modified Cholesky factorization was introduced by Gill and Murray and refined by Gill, Murray and Wright, and is commonly used in optimization algorithms. Our version, which is based upon new techniques, has a considerably smaller a priori upper bound on the size of $E$ than the Gill, Murray and Wright factorization, and appears to generally produce a smaller $E$, and a well-conditioned $A+E$, in practice. Its cost, like the Gill, Murray and Wright version, is only a small multiple of $n^2$ operations greater than the standard Cholesky factorization. Thus it may be useful in optimization algorithms. We summarize our algorithm and describe the code and its use.