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**FINITE ELEMENT APPROXIMATION  
OF THE SHALLOW WATER  
EQUATIONS ON THE MASPAR**

by

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Rex Thanakij

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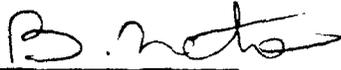
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**FINITE ELEMENT APPROXIMATION OF THE  
SHALLOW WATER EQUATIONS ON THE  
MASPAR**

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where  $\beta$ ,  $f_0$ , are constants and  $\varphi = gh$  is the geopotential height. Periodic boundary conditions are assumed in the  $x$  direction and rigid boundary conditions ( $v = 0$ ) are imposed in the  $y$ -direction. The domain is a cylindrical channel simulating a latitude belt around the earth (see e.g. Hinsman, 1975). The finite element approximation leads to systems of ODES which can be finite differenced in time (see e.g. Douglas and Dupont, 1970). In the two stage Galerkin (originally proposed by Cullen, 1974), we let any of the 4 derivatives in the nonlinear terms be approximated by the compact Numerov scheme, i.e. for

$$z_{xu} = \frac{\partial u}{\partial x}$$

we have

$$\begin{aligned} \frac{1}{70}[z_{i+2} + 16z_{i+1} + 36z_i + 16z_{i-1} + z_{i-2}] = \\ \frac{1}{84h}[-5u_{i-2} - 32u_{i-1} + 32u_{i+1} + 5u_{i+2}] \end{aligned}$$

Similarly for  $z_{xv}$ ,  $z_{yu}$  and  $z_{yv}$ . The approximation of  $\frac{\partial v}{\partial x}$  requires an interpolation of the boundary values  $v_0, v_{N+1}$

$$\begin{aligned} v_0 &= 4v_1 - 6v_2 + 4v_3 - v_4 \\ v_{N+1} &= 4v_N - 6v_{N-1} + 4v_{N-2} - v_{N-3} \\ \left. \frac{\partial v}{\partial y} \right|_1 &= \frac{-25v_1 + 48v_2 - 36v_3 + 16v_4 - 3v_5}{12h} \\ \left. \frac{\partial v}{\partial y} \right|_N &= \frac{3v_{N-4} - 16v_{N-3} + 36v_{N-2} - 48v_{N-1} + 25v_N}{12h} \end{aligned}$$

This stage will require a solution of a pentadiagonal system. For the second stage, we let  $w$  be any of the four nonlinear terms and we solve a tridiagonal system. For

$$w = vz$$

we have

$$\begin{aligned} \frac{1}{6}(w_{j-1} + 4w_j + w_{j+1}) = \frac{1}{12}(v_{j-1}z_{j-1} + v_jz_{j-1} + v_{j-1}z_j + \\ v_{j+1}z_j + v_jz_{j+1} + v_{j+1}z_{j+1} + 6v_jz_j) \end{aligned}$$

This two stage approximation yields  $O(h^8)$  approximation to the derivatives  $u_x, u_y, v_x$  and  $v_y$ .

Now the approximation of the shallow water equations becomes

$$M(u_j^{n+1} - u_j^n) + \Delta t[(uz_{xu})_j^n + (vz_{yv})_j^n - f_j v_j^n] = \Delta t \bar{K}_{21}$$

$$M(v_j^{n+1} - v_j^n) + \Delta t[(vz_{yv})_j^n + u_j^{n+1}(z_{xu})_j + f_j u_j^{n+1}] = \Delta t \bar{K}_{31}$$

$$M(\varphi_j^{n+1} - \varphi_j^n) - \frac{1}{2}\Delta t K_1(\varphi_j^{n+1} + \varphi_j^n) = 0$$

where

$$\begin{aligned} \bar{K}_{21} &= \frac{1}{2}(K_{21}^{n+1} + K_{21}^n) \\ \bar{K}_{31} &= \frac{1}{2}(K_{31}^{n+1} + K_{31}^n) \\ M_{ij} &= \iint_A V_j V_i dA \\ K_{1ij} &= \sum_k \iint_A V_i V_k u_k^* \frac{\partial V_j}{\partial x} dA + \sum_k \iint_A V_i V_k v_k^* \frac{\partial V_j}{\partial y} dA \\ K_{21}^{n+1} &= \sum_k \iint_A \varphi_k^{n+1} \frac{\partial V_k}{\partial x} V_i dA \\ K_{31}^{n+1} &= \sum_k \iint_A \varphi_k^{n+1} \frac{\partial V_k}{\partial y} V_j dA \\ K_{21}^n &= \sum_k \iint_A \varphi_k^n \frac{\partial V_k}{\partial x} V_i dA \\ K_{31}^n &= \sum_k \iint_A \varphi_k^n \frac{\partial V_k}{\partial y} V_j dA \end{aligned}$$

and where  $V_i$  are the finite element shape functions.

$$u^* = u^{n+1/2} = \frac{3}{2}u^n - \frac{1}{2}u^{n-1} + O(\Delta t)^2$$

and similarly for  $v^*$ .

Schuman (1957) filter was applied every 12 time steps to the  $v$  component of velocity in order to recover the higher accuracy of the method.

Since the two-stage Galerkin method does not conserve integral invariants (Cullen [1979]) we apply an a posteriori technique using an augmented Lagrangian nonlinearly constrained optimization approach for enforcing the conservation of integral invariants of the shallow water equations (see Navon and deVilliers (1983) and Navon (1983)).

### 3 System Overview

The MasPar family of massively parallel processing systems consists of arrays of 1K to 16K processing elements (PE), a scalar control unit (ACU) and a UNIX subsystem. Architecturally, each PE is a custom 64-bit RISC processor with 48 32-bit registers and 64 KB of data memory. All PEs execute instructions which are broadcast from the ACU on data stored in their local memory. Although there is only a single instruction stream, the processors have a number of autonomies, including the ability to generate independent addresses for indirect loads and stores to memory.

The PEs share data using two communication mechanisms: the xnet and the router. The xnet is an eight-way nearest neighbor mesh that is used for structured communications such as stencil operations in finite difference codes. The router is a multi-stage circuit-switched network for global or random communication patterns. I/O to and from the PEs is transferred via the router to an external memory buffer called I/O RAM. From I/O RAM, data can asynchronously be transferred to a wide variety of devices such as disk arrays, frame buffers, or other machines. The MasPar Disk Array (MPDA) provides up to 22 GB of formatted capacity as a true UNIX file system. The UNIX subsystem provides the programming and run-time environment to users.

### 3.1 MasPar Software

The MasPar system is programmed in either MPL, a parallel extension to ANSI C, or MasPar Fortran, an implementation of Fortran 90. In MasPar Fortran (MPF) parallel operations are expressed with the Fortran 90 (F90) array extensions which treat entire arrays as manipulatable objects, rather than requiring them to be iterated through one element at a time. F90 has also added a significant number of intrinsic libraries; operations such as matrix multiplication and dot product are part of the language. Since Fortran 90 is a standard defined by the ANSI/ISO committees, programs are architecture independent and can be transparently moved to other platforms.

<i>Fortran 77</i>	<i>Fortran 90</i>
<i>do i = 1, 256</i>	<i>a = b + c</i>
<i>do j = 1, 256</i>	
<i>  a(i, j) = b(i, j) + c(i, j)</i>	
<i>enddo</i>	
<i>enddo</i>	

The Fortran 90 code can be run on any computer with a F90 compiler. On a scalar machine such as a workstation, the arrays will be added one element at a time; just as if it had been written in Fortran 77. On a vector machine, the number of elements added at a time is based on the vector length; a machine with a vector length of 64 will add 64 array elements at once. The MasPar machine acts like a vector machine with a very long vector. On a 16K MasPar machine, 16384 arrays elements are added simultaneously.

MasPar provides key routines in math, signal, image, and data display libraries. The Math Library (MPML) contains a number of high-level linear algebra solvers, including a general dense solver with partial pivoting, a Cholesky solver, a conjugate solver with preconditioning, and an out-of-core solver. MPML also includes a set of highly-tuned linear algebra building blocks, analogous to BLAS on vector machines, from which the user can develop additional solvers. The Data Display Library provides a convenient interface to graphically display data from within a program as it is executing.

The MasPar Programming Environment (MPPE) is an integrated, graphical environment for developing, debugging, and tuning applications. MPPE provides a rich set of graphical tools that allow the user to interactively control and visualize a program's behavior. The

statement level profiler allows the user to quickly identify the compute-intensive sections of the program while the machine visualizer details the use of hardware resources. Each of these tools are continuously available without having to recompile, even if a program has been compiled with optimizations.

## 4 Program

The program is modular and is complemented with easily reachable switches controlling print and plot options. The Input to the program consists of a single line containing the following six parameters:

DT - the time step in seconds (F5.2)

NLIMIT - total number of time steps (I5)

MF - number of time steps between printing solution (I5)

NOUTU - to print (1) or not to print (0) the  $u$ -component

NOUTV - to print (1) or not to print (0) the  $v$ -component

NPRINT - to print (1) or not to print (0) the global nodal numbers of each triangular elements and the indices and node coordinates of the nonzero entries of the global matrix.

The main program initializes all variables and then reads the only data card of the program. It then proceeds to index and label the nodes and the elements, thus setting up the integration domain. This is done by subroutine NUMBER.

Subroutine CORRES determine the nonzero locations in the global matrix and stores them in array LOCAT. The initial fields of height and velocity are set up by subroutine INCOND. The derivatives of the shape functions ( $V_j$ ) are calculated in AREAA. A compact storage scheme for the banded and sparse global matrices is implemented in subroutine ASSEM. The method is based on the fact that the maximum number of triangles supporting any node is six. Three different types of element matrices ( $3 \times 3$ ) will be required for assembly in the global matrices.

A switch, denoted NSWITCH is set for selecting between the different types of element matrices. After setting up the time independent global matrices the program proceeds to the main do-loop which performs the time-integration and which is executed once for every new time-step.

As the solution of the nonlinear constrained optimization problem of enforcing conservation of the nonlinear integral invariants requires scaling of the variables, the scaling is performed in the main program as well as in subroutine INCOND.

In the main integration loop the simulation time is set up and adjusted and then the subroutines ASSEM and MAMULT set up and assemble the global matrices which then are added up in a matrix equation, first for the continuity equation and in a similar manner for the  $u$  and  $v$ -momentum equations.

Subroutine SOLVER then is called to solve the resulting system of linear equations (of block tridiagonal form) by the conjugate gradient square.

The new field values for the geopotential and velocities,  $\phi_{ij}^{n+1}$ ,  $u_{ij}^{n+1}$ ,  $v_{ij}^{n+1}$  respectively, are used immediately as obtained in solving the coupled shallow-water equations system. For the  $u$  and  $v$ -momentum equations, the new two-stage Numerov-Galerkin scheme is imple-

mented. Separate routines are set up for the  $x$  and  $y$ -derivatives advection terms, DX and DY respectively. Subroutine DX implements the two-stage Numerov-Galerkin algorithm described previously for the advective terms in the  $u$  and  $v$ -momentum equations involving the  $x$ -derivative.

In the first stage it calculates the  $O(h^8)$  accurate generalized-spline approximation to the  $(\partial u/\partial x)$  first derivative by calling upon subroutine CYCPNT which solves a periodic pentadiagonal system of linear equations generated by the spline approximation.

In the second stage it implements the second part of the Numerov-Galerkin algorithm for the nonlinear advective term  $u(\partial u/\partial x)$  and solves a cyclic tridiagonal system by calling upon subroutine CYTRD. Subroutine DY implements the two-stage Numerov-Galerkin algorithm described previously for the advective terms in the  $u$  and  $v$ -momentum equations involving the  $y$ - derivative. In its first stage it calculates the  $O(h^8)$  accurate generalized-spline approximation to the  $(\partial u/\partial y)$  first derivative by calling upon subroutine PENTDG which solves the usual pentadiagonal system of linear equations generated by the generalized-spline approximation.

In the second stage subroutine DY implements the second part of the Numerov-Galerkin algorithm for the nonlinear advective term  $u(\partial u/\partial y)$  and solves the Galerkin product by calling upon subroutine NCTRD to solve a special tridiagonal system.

The boundary conditions are implemented by subroutine BOUND. Periodically, a Schuman filtering procedure is implemented for the  $v$ -component of velocity only, by calling subroutine SMOOTH. The integral invariants are calculated at each time-step by calling subroutine LOOK. If the variations in the integral invariants exceed the allowable limits  $\delta_E$ ,  $\delta_H$ , or  $\delta_Z$ , the Augmented-Lagrangian nonlinear constrained optimization procedure is activated. The unconstrained optimization uses the conjugate-gradient subroutine E14DBF of the NAG(1982) scientific library. Subroutine E14DBF calls a user-supplied subroutine FUNCT which evaluates the function value and its gradient vector as well as subroutine MONIT whose purpose is merely to print out different minimization parameters.

After a predetermined number of steps, subroutine OUT is called, which in turn calls upon the subroutines LOOK to calculate the integral invariants. Practically 4-5 augmented-Lagrangian minimization cycles were determined to be sufficient.

We ran the program under MPPE and the following table shows the CPU time used by some of the routines. All others require less than 5% each. Therefore we have decided to parallelize ASSEM, MAMULT, SOLVER (switching from Gauss Seidel to Conjugate Gradient Square). Other subroutines we parallelized are:

CORRES, INCOND, LOOK, MONIT, NUMBER and AREAA.

After this, the most time consuming routines become E14DBF and FUNCT. These are required only if the integral constraints are not conserved. Therefore if the mesh is fine, these routines will not be called. Our numerical experiments confirmed that these two routines were called only in the coarsest grid case.

The next set include: DX, DY, CYTRD, CYCPNT, NCTRD, PENTDG, TRIDG, and SMOOTH. We have decided not to try at this point to parallelize these or BOUND. We have ran this program on the MP-1104 (4096 processors) on a variety of grid sizes. The

Routines	CPU
SOLVER	32%
ASSEM	25%
MAMULT	14%
CORRES	5%
BOUND	5%

Table 1: CPU time used by some routines

original program was also ran on the Amdahl 5990/500 serial computer. All computations were performed in double precision. The domain is a rectangle 6000 km by 4400 km. The coarsest mesh,  $\Delta x = \Delta y = 400km$ . This means that the number of grid points in the  $x$ -direction, NC, is 15 and the number of grid points in the  $y$ -direction, NROW is 11. ( $\Delta t$  will be adjusted for stability.) The number of time steps, NLIMIT, is 30.

NC	NROW	$\Delta x(km)$	$\Delta y(km)$	$\Delta t(sec)$	Amdahl (sec)	MP-1104(sec)
15	11	400	400	18.	1.14	14
48	45	$133\frac{1}{3}$	$133\frac{1}{3}$	5.51	13.52	31.3
63	62	93.75	70.97	4.22	24.8	44.3
88	85	51.76	51.76	3.03	48.32	80
128	125	46.87	46.87	2.10	-	164

Table 2: Total CPU time for several grids

The initial condition for the height field is given by

$$h(x, y) = H_0 + H_1 \tanh \frac{9(D/2 - y)}{2D} + \frac{H_2}{\cosh^2 \frac{9(D/2 - y)}{2D}} \sin \frac{2\pi x}{L}$$

where

$$H_0 = 2000m, \quad H_1 = -220m, \quad H_2 = 133m,$$

and

$$f_0 = 10^{-4} \text{sec}^{-1}, \quad \beta = 1.5 \times 10^{-11} \text{sec}^{-1} \text{m}^{-1}.$$

This initial condition is given in Grammelveldt (1969) and tested by several researchers (Cullen and Morton (1980), Gustafsson (1971), Navon (1987) etc.) The initial velocity fields were derived from the initial height field via the geostrophic relationships

$$u = -\frac{g}{f} \frac{\partial h}{\partial y}$$

$$v = \frac{g}{f} \frac{\partial h}{\partial x}.$$

Table 2 gives the CPU time for each grid.

If we compare the CPU time for three of the subroutines we parallelized (to avoid the difficulty that some parts are still running on the front end) we find that in MAMULT and SOLVER we were able to cut the CPU time. The results are summarized in Table 3.

Subroutine	Problem size	Amdahl (sec)	MP-1104 (sec)
ASSEM	48 by 45	3.02	5.77
	63 by 62	5.47	8.56
	88 by 85	10.49	15.2
	128 by 125	-	34.4
MAMULT	48 by 45	.42	.44
	63 by 62	.74	.37
	88 by 85	1.44	.88
	128 by 125	-	1.53
SOLVER	48 by 45	7.21	5.97
	63 by 62	13.14	4.87
	88 by 85	25.38	10.6
	128 by 125	-	17.9

Table 3: CPU time before and after parallelization

The code was ran under profiler and we found that now the CPU usage (in percent of total CPU) is as given in table 4.

It is clear that one should parallelize DX,DY,PENTDG,TRIDG and LOOK. The first four require that one parallelizes the subroutines NCTRD,CYCTRD and CYCPNT. This is not done since the tridiagonal and pentadiagonal systems to be solved are of order NC. We feel that one should approach this problem slightly differently. Instead of trying to parallelize this code which is of high order, we should parallelize a low order finite element code for the shallow water equations. The accuracy of the solution will be obtained by using an even finer mesh than 46 km (NC=128) we used above. It will be interesting to compare the accuracy and efficiency of the two codes on MP-1104 machine.

Subroutine	15 by 11	44 by 45	88 by 85	128 by 125
FUNCT	36.8	-	-	-
DX	3.2	12.3	17.0	18.6
DY	3.2	12.8	16.6	20.0
ASSEM	10.2	17.9	16.0	14.3
PENTDG	2.5	12.0	13.7	11.4
MAMULT	16.2	13.7	9.8	6.9
TRIDG	1.2	6.5	6.9	5.2
LGOK	9.1	4.1	4.4	8.4
NCTRD	.7	3.2	3.3	2.5
CYCPNT	.7	3.9	3.2	2.4
CYCTRD	.8	2.6	2.1	1.5
SOLVER	8.0	4.0	1.9	1.1
SET STI	1.0	1.7	1.4	1.2
BOUND	1.8	1.7	1.0	3.9
VFEUDX	1.8	1.3	.6	.5
rest	2.8	2.1	2.1	2.1

Table 4: CPU time by subroutine after parallelization

## Conclusion

We have developed a high order finite element code to solve the shallow water equations on the MasPar massively parallel computer MP-1104. It is believed that a low order finite element code will be more efficient on the MP-1104 computer.

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```

SUBROUTINE ASSEM (COMA,STI,NSWTCH,CODI,AREA,tnod,tlocat)
INCLUDE 'PAR'
include 'inter_info'
real COMA(7,NODEB),STI(NNOD,NNOD,NELE)
real CODI(NNOD,NELE)
integer itemp, t1, t2, t3, t4, t0, time1, time2
real tgmata(7,NELE)
integer tlocat(6,NODE), tnod(NNOD,NELE), nswtch

CMPF ONDPU STI,CODI,COMA
cmpf map coma(memory,allbits)
cmpf map codi(memory,allbits)
cmpf map tgmata(memory,allbits)
cmpf map tlocat(memory,allbits)
cmpf map tnod(memory,allbits)
cmpf map sti(memory,memory,allbits)

COMA = 0.0

C
C DECIDE WHICH ELEMNT MATRIX MUST BE CALCULATED

GOTO (100,200,500,600), NSWTCH

C
100 continue
call assem_s1(codi, tgmata, tlocat, tnod)
coma(:, :) = tgmata(:, :NODEB)
RETURN

C
200 continue

write(6,*) ' error for nswitch = 2'
RETURN

C
500 continue
call assem_s2(area, tgmata, tlocat, tnod)
coma(:, :) = tgmata(:, :NODEB)
RETURN

C
600 continue
call assem_s3(sti, tgmata, tlocat, tnod)
coma(:, :) = tgmata(:, :NODEB)

return
END

```

```

subroutine assem_s1(codi, gmat, locat, nod)
include 'PAR'
real, intent(in) :: codi(NNOD, NELE)
real, intent(out) :: gmat(7,NELE)
integer, intent(in) :: locat(6,NODE), nod(NNOD,NELE)
real tcodi(NNOD,NELE)
cmpf map codi(memory,allbits)
cmpf map gmat(memory,allbits)
cmpf map locat(memory,allbits)
cmpf map nod(memory,allbits)
cmpf map tcodi(memory,allbits)
integer irow(NELE), icol(NELE), i, k, j, l

gmat = 0.
tcodi = codi/6.

do 100 k = 1, NNOD
  irow = nod(k,:)
  do 150 j = 1, NNOD
    icol = nod(j,:)
    if( k .eq. j) then
cmpf collisions
      gmat(7,irow)=gmat(7,irow)+tcodi(j,:)
      goto 150
    endif
    do 200 l = 1, 6
      where(locat(l,irow) .eq. icol)
cmpf collisions
        gmat(l,irow) = gmat(l,irow) + tcodi(j,:)
      end where
    200 continue
    150 continue
    100 continue

return
end

```

```

subroutine assem_s2(area, gmat, locat, nod)
include 'PAR'

real          area, tarea12, tarea6
integer       locat(6,NODE), nod(NNOD,NELE)
real          gmat(7,NELE)
cmpf map gmat(memory,allbits)
cmpf map locat(memory,allbits)
cmpf map nod(memory,allbits)
integer irow(NELE), icol(NELE), i, k, j

gmat = 0.
tarea12 = area/12.
tarea6 = tarea12 * 2.

do 100 k = 1, NNOD
  irow = nod(k,:)
  do 150 j = 1, NNOD
    icol = nod(j,:)
    if( k .eq. j) then
cmpf collisions
      gmat(7,irow)=gmat(7,irow)+tarea6
      goto 150
    endif
    do 200 l = 1, 6
      where(locat(1,irow) .eq. icol)
cmpf collisions
      gmat(1,irow) = gmat(1,irow) + tarea12
      end where
    200      continue
    150      continue
    100      continue

  return
end

```

```

subroutine assem_s3(sti, gmat, locat, nod)
include 'PAR'
real, intent(out) :: gmat(7,NELE)
real, intent(in) :: sti(NNOD,NNOD,NELE)
integer, intent(in) :: locat(6,NODE), nod(NNOD,NELE)
cmpf map gmat(memory,allbits)
cmpf map locat(memory,allbits)
cmpf map nod(memory,allbits)
cmpf map sti(memory,memory,allbits)
integer irow(NELE), icol(NELE), i, k, j, l

gmat = 0.
do 100 k = 1, NNOD
  irow = nod(k,:)
  do 150 j = 1, NNOD
    icol = nod(j,:)
    if( k .eq. j) then
cmpf collisions
      gmat(7,irow)=gmat(7,irow)+sti(k,j,:)
      goto 150
    endif
    do 200 l = 1, 6
      where(locat(l,irow) .eq. icol)
cmpf collisions
        gmat(l,irow) = gmat(l,irow) + sti(k,j,:)
      end where
    200 continue
    150 continue
    100 continue

return
end

```

```

SUBROUTINE MAMULT (COMA,VECTOR,RIGHT,locat)
INCLUDE 'PAR'

real, intent(in) :: COMA(7,NODEB), vector(:)
real, intent(out) :: RIGHT(:)
integer, intent(in) :: locat(6,NODE)
integer nloc(NODE)
integer kr

cmpf map coma(memory,allbits)
cmpf map locat(memory,allbits)

right = 0.
RIGHT(:NODE) = coma(7,:node)*vector(:node)
DO 80 KR=1,6
    nloc(:)=locat(kr,:)
    where(nloc(:).ne.0)
    & RIGHT(:node) = RIGHT(:node) + COMA(KR,:node)*VECTOR(nloc(:))
80 CONTINUE
RETURN
end

! Conjugate Gradient Square (CGS) method to solve non-symmetric
! positive definite metrix. Ax = b
!
! coma = input matrix A
! right = b
! xsolv = x

subroutine my_solver(coma,right,xsolv,eps,itermx,locat)
include 'PAR'
include 'mamult_if'

real coma(7,NODEB), eps
real right(NODEB), xsolv(NODEB)
real, dimension(NODE) :: r, rbar, p, p1, q, u, mv
real*8, dimension(NODE) :: brbar, bp1
real beta, conv1, conv2, rest1, rest2
real del0, del1, alpha, residual(100)
real*8 bdel0, bdel1
integer locat(6,NODE)
integer itermx, i, j
common/debug/ntime

```

```

cmpf map coma(memory, allbits)
cmpf map locat(memory,allbits)
  r = right(:node)
  conv1 = dotproduct(r,r)
  call mamult(coma, xsolv, mv, locat)
  r = r - mv
  rbar = r
  p = r
  u = r
  itermx = 100
  p1 = 0.
  eps = 1.5e-6
  do 10 i = 1, itermx
    call mamult(coma, p, p1, locat)
    del0 = dotproduct(rbar,p1)
    del1 = dotproduct(rbar,r)
    alpha = del1/del0
    q = u - alpha*p1
    u = u + q
    xsolv(:node) = xsolv(:node) + alpha*u
    call mamult(coma, u, p1, locat)
    del0 = del1
    r = r - alpha*p1
    conv2 = dotproduct(r,r)
    residual(i) = sqrt(conv2/conv1)
    if( residual(i) .lt. eps) then
      return
    endif
    del1 = dotproduct(rbar,r)
    beta = del1/del0
    u = r + beta*q
    p = u + beta * (q + beta*p)
10  continue

  PRINT 2001
2001  FORMAT (1X,'NO CONVERGENCE')
      do 20 i = 1, itermx
        write(6, *) i, ' residual is ', residual(i)
20  continue
stop
END

```

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