

Modification of the Minimum-Degree Algorithm by Multiple Elimination

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The most widely used ordering scheme to reduce fills and operations in sparse matrix computation is the minimum-degree algorithm. The notion of *multiple elimination* is introduced here as a modification to the conventional scheme. The motivation is discussed using the k-by-k grid model problem. Experimental results indicate that the modified version retains the fill-reducing property of (and is often better than) the original ordering algorithm and yet requires less computer time. The reduction in ordering time is problem dependent, and for some problems the modified algorithm can run a few times faster than existing implementations of the minimum-degree algorithm. The use of *external degree* in the algorithm is also introduced.

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1. INTRODUCTION

We consider the ordering problem in the direct solution of sparse symmetric positive definite linear systems,

$$Ax = b.$$

It is well known that the equivalent system

$$PAP^{\mathrm{T}}(Px) = Pb$$

can be solved, and for a judicious choice of the permutation matrix P, significant reduction in arithmetic operations and storage can often be achieved. Readers are referred to George and Liu [7] for details.

The most widely used general-purpose ordering scheme in sparse matrix computation is the *minimum-degree algorithm* [1, 4, 7, 11]. It is a heuristic

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algorithm, but it is remarkably successful in reducing fills and operations in the direct solution. There are several implementations of this algorithm: the SPAR-SPAK package [8], the Yale Sparse Matrix Package, YSMP [4], and the Harwell code [3]. Many novel features have been incorporated into these implementations to improve the overall efficiency of the algorithm.

In this paper we introduce the idea of *multiple elimination* as a modification to the minimum-degree ordering algorithm. It helps to reduce the number of degree updates, which is the most time consuming part in the overall scheme. The motivation for our approach is given in Section 3, after some background material of the minimum-degree strategy is reviewed in Section 2. In Section 4 we describe multiple elimination and its relationship to the ordering algorithm. The section also contains a slight variant of the basic modification. In Section 5 we discuss the use of *external degree* as another modification to the basic ordering scheme. Some numerical experiments are presented in Section 6, and Section 7 contains the concluding remarks.

2. BACKGROUND ON THE MINIMUM-DEGREE ALGORITHM

The best known, most widely used, and very successful fill-reducing ordering scheme is the minimum-degree algorithm [1, 4, 6, 10, 11]. The scheme attempts to reduce the fill of a given matrix by a local minimization of nonzeros in the factored matrix. It is used as a practical approximate solution to the NP-complete *fill minimization problem* [12].

In this paper, readers are assumed to be familiar with the basic graph-theoretic terminology used in the study of sparse elimination. Moreover, fill, elimination graphs, and other related concepts are assumed. All the necessary material can be found in [7]. Here we begin by reviewing the minimum-degree algorithm.

The basic algorithm can be conveniently described in terms of elimination graphs [10] as follows:

- Step 1. Treat the given symmetric graph (matrix structure) as the current elimination graph.
- Step 2. Choose a node y of minimum degree in the current elimination graph.
- Step 3. Form the new elimination graph by eliminating y. Update the degrees of the uneliminated nodes.
- Step 4. Repeat steps 2 and 3 until all nodes are eliminated.

In step 3 the new elimination graph can be obtained by deleting the node y and its incident edges from the graph and then adding new edges so that the adjacent nodes of y are now pairwise adjacent. In other words, the set of adjacent nodes of y becomes a clique. This process has been described in [10].

Different techniques have been developed to improve the overall performance of this basic algorithm. The concept of *indistinguishable nodes* [6], or *supervariables* [3, 4], is developed to eliminate a subset of nodes all at the same time instead of just one node as in steps 2 and 3 of the above formulation. In the elimination process, nodes x and y that satisfy

$$\operatorname{Adj}(y) \cup \{y\} = \operatorname{Adj}(x) \cup \{x\}$$

in an elimination graph are said to become indistinguishable. These nodes can be numbered consecutively in the minimum-degree ordering.

The use of quotient graphs [6], generalized element models, or superelements [3, 5] gives a more compact and elegant representation of the changing sequence of elimination graphs. The cliques formed by elimination (the adjacent nodes of the eliminated node in step 3) are represented by the eliminated node's membership relation rather than the explicit edges. This has significant impact on the storage requirement and data management.

The technique of *incomplete degree update* is used in the Yale Sparse Matrix Package [4]. Recall that in step 2, in order to choose a node of minimum degree in the current elimination graph, we need to update the degrees of uneliminated nodes. This technique speeds up the algorithm by recomputing only the "necessary" degrees and thus avoiding the computation of the degrees of a significant number of nodes. In the elimination process, if

$$\operatorname{Adj}(y) \cup \{y\} \subset \operatorname{Adj}(x) \cup \{x\}$$

in an elimination graph, the node x is said to become *outmatched* by y. It can then be shown that the node y can be chosen for ordering before x in the minimum-degree algorithm. This implies that the degree of x need not be computed until the node y has been eliminated.

A more refined and detailed description of the algorithm can now be stated as follows:

Step 1. (Initialization) Compute the degree of all the nodes in the graph.

- Step 2. (Selection) Pick a node y with the minimum degree.
- Step 3. (Mass elimination) Number the node y and those indistinguishable from y.
- Step 4. (Degree update) Determine the representation of the new elimination graph. Update the degrees of the remaining nodes except those that are outmatched.

Step 5. (Loop or stop) Repeat steps 2-4 until all nodes are eliminated.

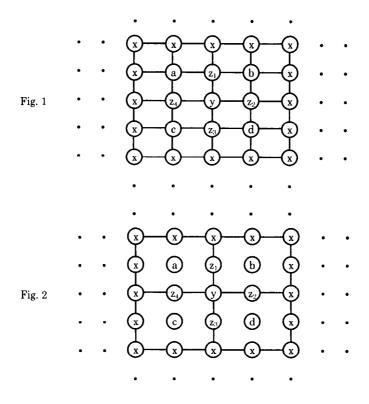
It has been well recognized that the most time-consuming part of the algorithm in this formulation is in the degree update step. In addition, in terms of programming and design, this is the most complicated part of the entire implementation. The novel feature of incomplete degree update in YSMP is incorporated to speed up this critical step.

The technique of multiple elimination introduced in this paper also reduces the amount of degree update. Indeed, the author rediscovered the above incomplete degree update method but later found out that this technique has already been used in the latest version of YSMP code.

3. CASE STUDY: THE k-BY-k GRID

Consider the application of the minimum-degree algorithm to the k-by-k regular grid problem. Here we assume the nine-point difference operator, so that all nodes sharing the same square element are connected.

Consider the situation as shown in Figure 1. It shows only part of the whole grid. We assume that the minimum-degree algorithm numbers the nodes a, b, c, d in the same relative order (8 is the current minimum degree).



Let us now study the effect of the elimination of nodes a, b, c, and d to node y and nodes $z_i, i = 1, \ldots, 4$ (see Figure 2). If we follow the formulation of the minimum-degree algorithm described in Section 2, the degree of node y has to be recomputed four times during the elimination of these nodes. This implies that the effort spent in the first three computations of the degree of y is, in effect, wasted. Moreover, the degrees of the nodes $z_i, i = 1, \ldots, 4$, have to be updated at least twice. Similar observations can be made of other adjacent nodes of a, b, c, and d.

In view of the fact that degree update is expensive, these observations suggest an approach whereby degree recomputation is only performed when "necessary." In terms of the above example, it is desirable to delay the degree update of the node y and the nodes z_i , i = 1, ..., 4 until after the elimination of the nodes a, b, c, and d. The next section explores this approach.

It should be pointed out that if the technique of incomplete degree update is used, the node y will be outmatched by the node z_1 after the elimination of the node b. In other words, the degree of y has been recomputed only twice instead of four times.

4. MODIFICATIONS BY MULTIPLE ELIMINATIONS

4.1 Multiple Eliminations

The case study in Section 3 provides the motivation for delaying the degreeupdate step to reduce the number of updates performed. In this section we study

the implication of this approach and formulate modifications to the standard ordering algorithm on the basis of this observation.

The discussion in the case study suggests that one should modify the standard algorithm by numbering all *possible* nodes of minimum degree before the degreeupdate step is performed. The following algorithm is formulated.

- Step 1. (Initialization) Compute the degree of all the nodes. Initialize the set of eliminated nodes S := empty.
- Step 2. (Min degree) Determine the new minimum degree and the set T of all nodes in the set X - S of this degree.
- Step 3. (Mass elimination) All nodes are unflagged. For each y in T do If node v is unflagged then {find the set Y of indistinguishable nodes of y; flag the adjacent nodes of Y and the nodes of Y in the current elimination graph; $S := S \cup Y$
- Step 4. (Degree update) Determine the representation of the new elimination graph. Update the degree of all the flagged nodes in X - S that have not been outmatched.

Step 5. (Loop or stop) Repeat steps 2 to 4 until T is empty.

The standard formulation of the minimum-degree algorithm can be regarded as consisting of a main loop with three major steps in it:

Minimum-degree selection and elimination Elimination graph transformation Degree update

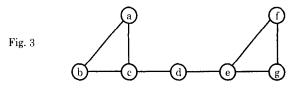
On the other hand, the modification can be viewed as taking the degree-update step out of the main loop:

[Minimum-degree selection and elimination Elimination graph transformation

Intuitively, here we eliminate multiple nodes with the current minimum degree before a complete update of degrees is executed. Hence, the term *multiple elimination* is used to describe this technique. However, the user should be aware of the differences between multiple elimination and mass elimination as introduced in [6].

The perceptive reader will recognize that this modification may not give an ordering that is the same as that provided by the original minimum-degree algorithm, since we process all the possible candidates from the set T before we update the degrees and recalculate the new minimum degree.

The example of Figure 3 serves to illustrate the difference. The current minimum degree is 2, and the nodes in this set, $\{a, b, d, f, g\}$, are all of this



minimum degree. Consider the elimination of node a. Node b is indistinguishable from a, so that a and b will be eliminated together. The new minimum degree now is 1, and c is the node with this degree. By using the conventional algorithm, the following elimination sequence will result:

 $\{a, b\} \ c \ d \ \{e, f, g\}.$

Here, nodes eliminated together are grouped by braces.

On the other hand, if we apply the modified version of the minimum-degree algorithm, the following nodes of degree 2 will be eliminated:

$$\{a, b\} \quad d \quad \{f, g\}.$$

Thus the resulting ordering will be

$$\{a, b\} \ d \ \{f, g\} \ c \ e.$$

This, however, is not a minimum-degree ordering, since after the elimination of the nodes $\{a, b\}$ there is only one possible candidate (namely, c) in the resulting elimination graph.

4.2 A Slight Variant

The minimum-degree restriction may be further lessened: A node will be eliminated if its degree does not differ "too much" from the minimum. In other words, in the mass multiple and elimination step, an unflagged node will be eliminated if

degree of unflagged node \leq minimum degree + δ ,

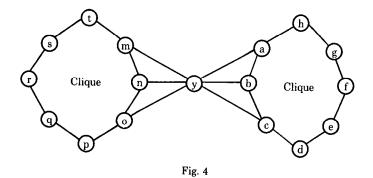
where δ is a tolerance parameter. When δ is zero, we obtain the algorithm as given in Section 4.1.

The use of a positive δ can sometimes prove effective. Saving in degree update is again the motivation for the introduction of this "almost" minimum-degree algorithm. The actual saving in experimental runs will be demonstrated in Section 6. It is interesting to note that a similar technique has been used in the study of parallel pivoting algorithms for sparse symmetric matrices [9].

5. MODIFICATIONS BY EXTERNAL DEGREE

In the minimum-degree algorithm the selection of a node of minimum degree to eliminate implies that the size of the clique formed is small. The success of this heuristic ordering scheme may be attributed to this property of forming the smallest possible clique as a result of elimination.

In the conventional scheme the degree used is the number of adjacent nodes in the current elimination graph, that is, the *true degree*. Since we are now using



the technique of mass elimination to number the chosen node y and its indistinguishable nodes together, the size of the resulting clique is often different from the true degree of the node y.

This observation leads to the use of external degree instead of the true degree in the algorithm. Specifically, by the *external degree* of a node y we mean the number of neighbors of y that are not indistinguishable from y. In this way the size of the clique formed by the elimination of y and its associated nodes will be the same as the external degree of y.

The possible advantage gained (and motivation too) can be illustrated by the following example. Consider the elimination graph in Figure 4. The current minimum degree is six, and y is the only node with this degree. The elimination of the node y will create a clique with nodes $\{a, b, c, m, n, o\}$. However, it should be clear to the reader that at this stage either the nodes in $\{d, e, f, g, h\}$ or the nodes in $\{p, q, r, s, t\}$ should be eliminated. Indeed, the true and external degree of the nodes are given as follows:

Nodes	True degree	External degree
<u>у</u>	6	6
a, b, c,	8	6
m , n , o		
d, e, f, g, h,	7	3
p, q, r, s, t		

The elimination of nodes $\{d, e, f, g, h\}$ at this stage will result in a new clique $\{a, b, c\}$ of size three.

In practical terms there is little additional cost involved in using external degree instead of true degree in the implementation (provided the number of indistinguishable nodes for each node is maintained). For the author's program code it involves the addition of one line in the source program. In order to demonstrate that this modification can have savings in terms of fills, we tabulate runs on the k-by-k grid problem (nine-point difference operator) with varying values of k (see Table I).

It can be observed that there is a saving of from 3 percent to 7 percent of the number of nonzeros in the factored matrix by using external degree. Experiments have been performed on other less regular problems, and similar savings have been obtained. The saving is not dramatic; however, it is obtained with virtually

k	Number of equations	Number of edges	Actual degree	External degree	Percent saved
30	900	3422	17213	15963	7.26
40	1600	6162	35101	33304	5.12
50	2500	9702	59274	57579	2.86
60	3600	14042	92342	89528	3.05
70	4900	19182	140340	131255	6.47

 Table I.
 Number of Off-Diagonal Nonzeros in the Matrix Factors Using Actual and External Degree on the k-by-k Regular Grid Problem

no extra effort. Furthermore, the saving in storage here implies a higher percentage saving in arithmetic operations to perform the numerical factorization.

6. NUMERICAL EXPERIMENTS

The ordering algorithm as modified by multiple elimination (Section 4) and external degree (Section 5) has been implemented using standard FORTRAN. A parameter called DELTA is provided to the subroutine. If the value of DELTA is greater than or equal to zero, multiple elimination will be used in producing the ordering, and DELTA provides the tolerance factor as described in Section 4.2. If DELTA is -1, the subroutine will produce the conventional minimum-degree ordering (using external degree), that is, one degree update after each mass elimination. In the results tabulated in this section, we have labeled this the minimum-external-degree algorithm.

To demonstrate the improvement, we have included the result of GENQMD from the SPARSPAK [8] (that is, the minimum-degree ordering routine in the package). Note that the case when DELTA equals -1 is essentially the same as GENQMD, except that the incomplete-degree-update technique and external degree have been incorporated.

The runs from the minimum-degree routine of the Yale Sparse Matrix Package YSMP [4] are also included for comparison. It differs from GENQMD in the use of an incomplete-degree-update technique and the use of linked lists to represent elimination graphs.

All the experiments were run on a VAX 11/780, and the times reported in this section are in seconds on this machine.

6.1 Star Graph

The different programs are used to order the *star graph* of N nodes, that is, a graph in which N - 1 nodes are connected to one center node. The graph structure, though simple, serves to demonstrate the effectiveness of the incomplete-degree-update strategy and the multiple-elimination scheme. Table II shows the time for the different methods.

All methods produce the best possible ordering for the star graph, that is, numbering the center node last or next to last. However, the time required to perform the task varies drastically among the methods. The method proposed in this paper runs about seven times faster than GENQMD and almost three times faster than YSMP. Admittedly, this is only a contrived example, but it does indicate the dramatic savings that are possible. In the Sections 6.2 and 6.3, significant savings are demonstrated on practical matrix examples.

Number of equations N	GENQMD	YSMP	Minimum external degree	Multiple elimination
500	28.68	10.61	13.12	4.22
1000	113.45	46.60	54.70	16.68
1500	254.22	105.28	124.53	37.20
2000	455.08	185.21	224.60	66.27

Table II. Execution Time on the Star Graph of N Nodes

	Table III. Execution Time on the k-by-k Grid						
			Minimum external	-	limination: LTA		
k	GENQMD	YSMP	degree	0	5		
30	3.69	1.54	1.85	1.39	1.31		
40	6.39	2.93	3.42	2.43	2.38		
50	11.43	4.63	4.97	3.79	3.78		
60	16.63	6.88	7.39	5.45	5.41		
70	22.87	8.94	9.83	7.66	7.51		

Table IV. Number of Off-Diagonal Nonzeros in Matrix Factor on the k-by-k Grid

			Minimum external	•	limination: LTA
k	GENQMD	YSMP	degree	0	5
30	16633	17062	15836	15963	16924
40	36630	37322	33340	33304	33585
50	67773	61629	58660	57579	57946
60	101824	97886	90225	89528	89175
70	139979	137617	132719	131255	131377

6.2 k-by-k Regular Grid

The different schemes were applied to the regular k-by-k grid, with k = 30, 40, 50, 60, 70. The nine-point difference operator is assumed. Table III compares the execution time in seconds, while Table IV compares the quality of the resulting orderings in terms of the number of off-diagonal nonzeros in the factor matrices.

The results in Table III show that the minimum-external-degree algorithm enjoys over 50 percent improvement in execution time over the GENQMD version. This is mainly due to the incomplete-degree-update strategy. On the other hand, the use of the multiple-elimination technique (i.e., DELTA = 0) reduces the execution time by about 25 percent over the minimum-external-degree method (DELTA = -1).

Table IV compares the quality of the resulting orderings. The ordering produced by the modified version with multiple elimination (DELTA = 0) and external degree is consistently the best or close to the best. This justifies the use of these modifications. It is interesting to note from this table that there can be a difference of over 15 percent in terms of the number of off-diagonal nonzeros in the matrix factor between the best and the worst orderings, and they represent orderings from basically the same algorithm.

k	YSMP	Multiple elimination (adjacent structure saved)	Multiple elimination (adjacent structure not saved)
30	18189	10445	7023
40	32649	18725	12563
50	51309	29405	19703
60	74169	42485	28443
70	101229	57965	38783

Table V. Minimal Storage Requirement (Number of Words) for Ordering on the k-by-k Grid

Another point worth mentioning is that there is no apparent advantage in using a positive DELTA for the k-by-k grid problem. Other values of DELTA were tried, and similar results were obtained. The next section contains some runs in which a positive DELTA produces noticeable reductions in ordering time.

The ordering routine from the Yale Sparse Matrix Package, YSMP, performs quite well. It requires less time than the minimum-external-degree method. It uses more storage (in the form of linked lists) to represent the elimination graphs and hence has a more efficient way of doing the elimination graph transformation. Yet our modified version uses less execution time (from 10 to 20 percent), requires significantly less core storage, and produces a marginally better ordering.

In Table V we tabulate the *minimal* amount of core storage required to execute the ordering routine of YSMP and our version for the k-by-k grid problem. Here, we have used half integers (INTEGER *2) for indexing arrays whenever possible. The YSMP ordering routine requires more than two and a half times the storage, since it duplicates the adjacency structure in the form of linked lists, and full integers (INTEGER *4) have to be used for the linked values.

On the other hand, our version performs the ordering "in-place" within the given adjacency structure. This will of course destroy the original matrix structure. The storage requirement for ordering can have an important bearing on the solution of very large sparse problems where the ordering is performed in-core and numerical factorization and solution are done out of core.

6.3 Harwell–Boeing Sparse Matrix Test Problems

Selected problems from the Harwell-Boeing collection of sparse matrix examples [2] were tested using the different ordering schemes, in order to demonstrate the performance of the modified version of the minimum-degree algorithm on a variety of practical problems. Table VI contains the list of problem examples selected, and we use the same keys as provided by the Harwell-Boeing tape to identify the different matrices.

Nine symmetric and three unsymmetric matrices are used. For the unsymmetric examples, we use the structure $A + A^{T}$. Table VII compares the execution time of the different schemes, while Table VIII compares their fill-reducing performances.

The results tabulated in Tables VII and VIII provide observations similar to those for the k-by-k regular grid problem. The modified version runs more than seven times faster than GENQMD for the problem "FS 451 1" and more than

Key	Number of equations	Description
BCSPWR09	1723	Symmetric structure of western US power network
BCSPWR10	5300	Symmetric structure of entire US power network
BCSSTK08	1074	Symmetric stiffness matrix, frame building (TV studio)
BCSSTK13	2003	Symmetric stiffness matrix, fluid flow gen. eigenvalues
BCSSTM13	2003	Symmetric mass matrix, fluid flow gen, eigenvalues
BLCKHOLE	2132	Connectivity struct of a geodesic dome on a coarse base
CAN 1072	1072	Symmetric pattern from Cannes, Lucien Marro
DWT 2680	2680	Symmetric connection table from DTNSRDC, Washington
LSHP3466	3466	Symmetrix matrix from Alan George's L-SHAPE problems
FS 541 1	541	Unsymmetric facsimile convergence matrix
SHL 400	663	Unsymmetric basis from LP problem SHELL
BP 1600	822	Unsymmetric basis from LP problem BP

Table VI. Selected Harwell-Boeing Test Matrices

Table VII. Execution Time on Harwell-Boeing Examples

			Minimum external	Multiple elimination: DELTA	
Problem	GENQMD	YSMP	degree	0	5
BCSPWR09	4.66	2.56	2.91	2.35	2.39
BCSPWR10	22.17	10.46	12.59	10.33	9.92
BCSSTK08	95.27	35.16	32.80	17.72	13.37
BCSSTK13	135.85	37.63	29.99	27.16	23.51
BCSSTM13	23.71	7.64	7.38	6.07	5.28
BLCKHOLE	9.85	3.90	4.40	3.35	3.79
CAN 1072	10.96	4.32	5.10	3.83	3.14
DWT 2680	25.58	10.08	12.97	9.90	8.44
LSHP3466	11.25	6.29	6.94	5.52	5.40
FS 541 1	27.00	8.21	8.79	3.48	3.10
SHL 400	30.12	10.32	12.97	7.19	5.39
BP 1600	124.59	43.99	42.95	41.58	28.81

five times faster for the problem BCSSTK08. For these two problems the YSMP ordering routine requires more than twice the amount of ordering time. For the other problems the modified version generally requires less time for ordering, and the savings are often quite significant.

In terms of the quality of the ordering, the modified version produces either the best or close to the best ordering.

The modified version with DELTA = 5 generally requires the least amount of ordering time. The saving for the problem BP 1600 is quite substantial. However, the quality of the resulting ordering in terms of the number of off-diagonal nonzeros in the factor matrix is generally inferior to the others. Hence, the saving in ordering time will be more than offset by the increase in numerical factorization and solution time resulting from an inferior ordering. The use of a positive-tolerance-value DELTA is therefore not recommended.

		Minimum external	Multiple elimination: DELTA		
Problem	GENQMD	YSMP	degree	0 5	5
BCSPWR09	4600	4539	4502	4592	5014
BCSPWR10	22837	22906	22793	22764	24313
BCSSTK08	30167	29768	29389	29973	31020
BCSSTK13	270925	287946	269657	269668	272960
BCSSTM13	46727	48330	45273	43491	45655
BLCKHOLE	56097	53418	51543	51570	52758
CAN 1072	20726	20453	19104	19329	20424
DWT 2680	53187	52609	51499	53364	51103
LSHP3466	87758	88152	79801	83116	83233
FS 541 1	6955	6631	6695	6768	7255
SHL 400	14605	14706	14837	14411	15182
BP 1600	64331	64783	64119	63844	65026

Table VIII. Number of Off-Diagonal Nonzeros in Matrix Factor on Harwell-Boeing Examples

7. CONCLUDING REMARKS

In this paper we have modified the conventional minimum-degree algorithm by introducing the notions of multiple elimination and external degree. This has resulted in a different but closely related ordering algorithm. Our experimental results indicate that the modified version consistently retains the fill-reducing property of the ordering scheme and often produces the best ordering in terms of fills among its competitors. Moreover, it can be implemented to run faster than the original approach. The saving in ordering time is problem-dependent. For some problems the modified algorithm runs a few times faster than existing implementations of the minimum-degree algorithm.

The reduction in ordering time can be explained as follows. The modification to the algorithm contributes to earlier detections of *indistinguishable* nodes and *outmatched* nodes. More important, it helps to reduce the number of degree updates necessary to effect the minimum-degree selection.

If we apply the modified algorithm to the k-by-k regular grid, the result corresponds quite closely to the nested dissection ordering specified in a "bottom-up" manner. This helps to explain the fill-reducing property of the algorithm.

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