# Matrix Depot: an extensible test matrix collection for Julia

Weijian Zhang, Nicholas J. Higham

Matrix Depot is a Julia software package that provides easy access to a large and diverse collection of test matrices. Its novelty is threefold. First, it is extensible by the user, and so can be adapted to include the user's own test problems. In doing so it facilitates experimentation and makes it easier to carry out reproducible research. Second, it amalgamates in a single framework two different types of existing matrix collections, comprising parametrized test matrices (including Hansen's set of regularization test problems and Higham's Test Matrix Toolbox) and real-life sparse matrix data (giving access to the University of Florida sparse matrix collection). Third, it fully exploits the Julia language. It uses multiple dispatch to help provide a simple interface and, in particular, to allow matrices to be generated in any of the numeric data types supported by the language.

# Matrix Depot:
# An Extensible Test Matrix Collection for Julia*

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## Abstract

Matrix Depot is a Julia software package that provides easy access to a large and diverse collection of test matrices. Its novelty is threefold. First, it is extensible by the user, and so can be adapted to include the user's own test problems. In doing so it facilitates experimentation and makes it easier to carry out reproducible research. Second, it amalgamates in a single framework two different types of existing matrix collections, comprising parametrized test matrices (including Hansen's set of regularization test problems and Higham's Test Matrix Toolbox) and real-life sparse matrix data (giving access to the University of Florida sparse matrix collection). Third, it fully exploits the Julia language. It uses multiple dispatch to help provide a simple interface and, in particular, to allow matrices to be generated in any of the numeric data types supported by the language.

**Keywords:** Julia; software package; test matrices; test problems; matrix algorithm.

## 1  Introduction

In 1969 Gregory and Karney published a book of test matrices [14]. They stated that "In order to test the accuracy of computer programs for solving numerical problems, one needs numerical examples with known solutions. The aim of this monograph is to provide the reader with suitable examples for testing algorithms for finding the inverses, eigenvalues, and eigenvectors of matrix." At that time it was common for journal papers to be devoted to introducing and analyzing a particular test matrix or class of matrices, examples being the papers of Clement [7] (in the first issue of SIAM Review), Pei [24] (occupying just a quarter of a page), and Gear [13].

Today, test matrices remain of great interest, but not for the same reasons as fifty years ago. Testing accuracy using problems with known solutions is less common because a reference solution correct to machine precision can usually be computed at higher precision without difficulty. The main uses of test matrices nowadays are for exploring the behavior of mathematical quantities (such as eigenvalue bounds) and for measuring the performance of one or more algorithms with respect to accuracy, stability, convergence rate, speed, or robustness.

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Various collections of matrices have been made available in software. As well as giving easy access to matrices these collections have the advantage of facilitating reproducibility of experiments [10], whether by the same researcher months later or by different researchers.

An early collection of parametrizable matrices was given by Higham [20] and made available in MATLAB form. The collection was later extended and distributed as a MATLAB toolbox [21]. Many of the matrices in the toolbox were subsequently incorporated into the MATLAB `gallery` function. Marques, Vömel, Demmel, and Parlett [23] present test matrices for tridiagonal eigenvalue problems (already recognized as important by Gregory and Karney, who devoted the last chapter of their book to such matrices). The Harwell–Boeing collection of sparse matrices [11] has been widely used, and is incorporated in the University of Florida Sparse Matrix Collection [8], [9], which contains over 2700 matrices from practical applications, including standard and generalized eigenvalue problems from [1]. Among other MATLAB toolboxes we mention the CONTEST toolbox [25], which produces adjacency matrices describing random networks, and the NLEVP collection of nonlinear eigenvalue problems [2].

The purpose of this work is to provide a test matrix collection for Julia [3], [4], a new dynamic programming language for technical computing. The collection, called Matrix Depot, exploits Julia's multiple dispatch features to enable all matrices to be accessed by one simple interface. Moreover, Matrix Depot is extensible. Users can add matrices from the University of Florida Sparse Matrix Collection [1] and Matrix Market; they can code new matrix generators and incorporate them into Matrix Depot; and they can define new groups of matrices that give easy access to subsets of matrices. The parametrized matrices can be generated in any appropriate numeric data type, such as

- floating-point types `Float16` (half precision: 16 bits), `Float32` (single precision: 32 bits), and `Float64` (double precision: 64 bits);

- integer types `Int32` (signed 32-bit integers), `UInt32` (unsigned 32-bit integers), `Int64` (signed 64-bit integers), and `UInt64` (unsigned 32-bit integers);

- `Complex`, where the real and imaginary parts are of any `Real` type (the same for both);

- `Rational` (ratio of integers); and

- arbitrary precision type `BigFloat` (with default precision 256 bits), which uses the GNU MPFR Library [12].

This paper is organized as follows. We start by giving a brief demonstration of Matrix Depot in Section 2. Then we explain the design and implementation of Matrix Depot in Section 3, giving details on how multiple dispatch is exploited; how the collection is stored, accessed, and documented; and how it can be extended. In Section 4 we describe the two classes of matrices in Matrix Depot: parametrized test matrices and real-life sparse matrix data. Concluding remarks are given in Section 5.

## 2 A Taste of Matrix Depot

To download Matrix Depot, in a Julia REPL (read-eval-print loop) run the command

---

[1]The University of Florida Sparse Matrix Collection is to be renamed as The SuiteSparse Matrix Collection.

```
> Pkg.add("MatrixDepot")
```

Then import Matrix Depot into the local scope.

```
> using MatrixDepot
```

Now the package is ready to be used. First, we find out what matrices are in Matrix Depot.

```
> matrixdepot()

Matrices:
   1) baart            2) binomial        3) blur            4) cauchy
   5) chebspec         6) chow            7) circul          8) clement
   9) companion       10) deriv2         11) dingdong       12) fiedler
  13) forsythe        14) foxgood        15) frank          16) golub
  17) gravity         18) grcar          19) hadamard       20) hankel
  21) heat            22) hilb           23) invhilb        24) invol
  25) kahan           26) kms            27) lehmer         28) lotkin
  29) magic           30) minij          31) moler          32) neumann
  33) oscillate       34) parallax       35) parter         36) pascal
  37) pei             38) phillips       39) poisson        40) prolate
  41) randcorr        42) rando          43) randsvd        44) rohess
  45) rosser          46) sampling       47) shaw           48) spikes
  49) toeplitz        50) tridiag        51) triw           52) ursell
  53) vand            54) wathen         55) wilkinson      56) wing

Groups:
  all             data            eigen           ill-cond
  inverse         pos-def         random          regprob
  sparse          symmetric
```

All the matrices and groups in the collection are shown. It is also possible to obtain just the list of matrix names.

```
> matrixdepot("all")
56-element Array{ASCIIString,1}:
 "baart"
 "binomial"
 "blur"
 "cauchy"
 "chebspec"
 "chow"
 "circul"
 "clement"
 "companion"
 "deriv2"
  ...
 "spikes"
 "toeplitz"
 "tridiag"
 "triw"
 "ursell"
 "vand"
 "wathen"
 "wilkinson"
```

```
    "wing"
```

Here, "..." denotes that we have omitted some of the output in order to save space. Next, we check the input options of the Hilbert matrix `hilb`.

```
> matrixdepot("hilb")
      Hilbert matrix
     ================

  The Hilbert matrix has (i,j) element 1/(i+j-1). It is notorious for being
  ill conditioned. It is symmetric positive definite and totally positive.

  Input options:

    *  [type,] dim: the dimension of the matrix.

    *  [type,] row_dim, col_dim: the row and column dimensions.

  Groups: ["inverse", "ill-cond", "symmetric", "pos-def"]

  References:

  M. D. Choi, Tricks or treats with the Hilbert matrix, Amer. Math. Monthly,
  90 (1983), pp. 301-312.

  N. J. Higham, Accuracy and Stability of Numerical Algorithms, second
  edition, Society for Industrial and Applied Mathematics, Philadelphia, PA,
  USA, 2002; sec. 28.1.
```

Note that an optional first argument `type` can be given; it defaults to `Float64`. The string of equals signs on the third line in the output above is Markdown notation for a header. Julia interprets Markdown within documentation, though as we are using typewriter font for code examples here, we display the uninterpreted source. We generate a $4 \times 6$ Hilbert matrix with elements in the default double precision type and then in `Rational` type.

```
> matrixdepot("hilb", 4, 6)
4x6 Array{Float64,2}:
 1.0        0.5        0.333333  0.25      0.2       0.166667
 0.5        0.333333   0.25      0.2       0.166667  0.142857
 0.333333   0.25       0.2       0.166667  0.142857  0.125
 0.25       0.2        0.166667  0.142857  0.125     0.111111

> matrixdepot("hilb", Rational, 4, 6)
4x6 Array{Rational{T<:Integer},2}:
 1//1  1//2  1//3  1//4  1//5  1//6
 1//2  1//3  1//4  1//5  1//6  1//7
 1//3  1//4  1//5  1//6  1//7  1//8
 1//4  1//5  1//6  1//7  1//8  1//9
```

A list of all the symmetric matrices in the collection is readily obtained.

```
> matrixdepot("symmetric")
21-element Array{ASCIIString,1}:
 "cauchy"
 "circul"
```

```
"clement"
"dingdong"
"fiedler"
"hankel"
"hilb"
"invhilb"
"kms"
"lehmer"
"minij"
"moler"
"oscillate"
"pascal"
"pei"
"poisson"
"prolate"
"randcorr"
"tridiag"
"wathen"
"wilkinson"
```

Here, `symmetric` is one of several predefined groups, and multiple groups can be intersected. For example, the `for` loop below prints the smallest and largest eigenvalues of all the $4 \times 4$ matrices in Matrix Depot that are symmetric positive definite and (potentially) ill conditioned.

```
> for name in matrixdepot("symmetric", "pos-def", "ill-cond")
      A = full(matrixdepot(name, 4))
      @printf "%9s: smallest eigval = %0.3e, largest eigval = %0.3e\n"
      name eigmin(A) eigmax(A)
  end

   cauchy: smallest eigval = 2.131e-05, largest eigval = 9.776e-01
     hilb: smallest eigval = 9.670e-05, largest eigval = 1.500e+00
  invhilb: smallest eigval = 6.666e-01, largest eigval = 1.034e+04
      kms: smallest eigval = 3.750e-01, largest eigval = 2.086e+00
    moler: smallest eigval = 3.336e-02, largest eigval = 5.122e+00
oscillate: smallest eigval = 1.490e-08, largest eigval = 1.000e+00
   pascal: smallest eigval = 3.802e-02, largest eigval = 2.630e+01
      pei: smallest eigval = 1.000e+00, largest eigval = 5.000e+00
  tridiag: smallest eigval = 3.820e-01, largest eigval = 3.618e+00
```

Matrices can also be accessed by number within the alphabetical list of matrix names.

```
> matrixdepot(2)
"binomial"

> matrixdepot(2:5)
4-element Array{AbstractString,1}:
 "binomial"
 "blur"
 "cauchy"
 "chebspec"

> matrixdepot(15:20, 5, 6, 1:3)
11-element Array{AbstractString,1}:
 "frank"
 "golub"
```

```
"gravity"
"grcar"
"hadamard"
"hankel"
"chebspec"
"chow"
"baart"
"binomial"
"blur"
```

Access by number provides a convenient way to run a test on subsets of matrices in the collection. However, the number assigned to a matrix may change if we include new matrices in the collection. In order to run tests in a way that is repeatable in the future it is best to group matrices into subsets using the macro `@addgroup`, which stores them by name. For example, the following command will group test matrices `frank`, `golub`, `gravity`, `grcar`, `hadamard`, `hankel`, `chebspec`, `chow`, `baart`, `binomial`, and `blur` into `test1`.

```
> @addgroup test1 = matrixdepot(15:20, 5, 6, 1:3)
```

After reloading the package, we can run tests on these matrices using group `test1`. Here we compute the 2-norms. Since `blur` (an image deblurring test problem) generates a sparse matrix and the matrix 2-norm is currently not implemented for sparse matrices in Julia, we use `full` to convert the matrix to dense format.

```
> for name in matrixdepot("test1")
      A = full(matrixdepot(name , 4))
      @printf "%9s has 2-norm %0.3e \n" name norm(A)
  end

    baart has 2-norm 3.192e+00
 binomial has 2-norm 4.576e+00
     blur has 2-norm 8.298e-01
 chebspec has 2-norm 6.474e+00
     chow has 2-norm 3.414e+00
    frank has 2-norm 7.624e+00
    golub has 2-norm 2.050e+02
  gravity has 2-norm 6.656e+00
    grcar has 2-norm 2.562e+00
 hadamard has 2-norm 2.000e+00
   hankel has 2-norm 1.160e+01
```

To download the test matrix `SNAP/web-Google` from the University of Florida sparse matrix collection (see Section 4.2 for more details), we first download the data with

```
> matrixdepot("SNAP/web-Google", :get)
```

and then generate the matrix with

```
> matrixdepot("SNAP/web-Google", :r)
916428x916428 sparse matrix with 5105039 Float64 entries:
        [11343 ,        1]  =   1.0
        [11928 ,        1]  =   1.0
        [15902 ,        1]  =   1.0
        [29547 ,        1]  =   1.0
```

```
        [30282 ,        1]  =   1.0
        [31301 ,        1]  =   1.0
        [38717 ,        1]  =   1.0

        ...
        [720325,  916427]  =   1.0
        [772226,  916427]  =   1.0
        [785097,  916427]  =   1.0
        [788476,  916427]  =   1.0
        [822938,  916427]  =   1.0
        [833616,  916427]  =   1.0
        [417498,  916428]  =   1.0
        [843845,  916428]  =   1.0
```

Note that the omission marked "..." was in this case automatically done by Julia based on the height of the terminal window. Matrices loaded in this way are inserted into the list of available matrices, and assigned a number. After downloading further matrices `HB/1138_bus`, `HB/494_bus`, and `Bova/rma10` the list of matrices is as follows.

```
julia> matrixdepot()

Matrices:
   1) baart            2) binomial       3) blur           4) cauchy
   5) chebspec         6) chow           7) circul         8) clement
   9) companion       10) deriv2        11) dingdong      12) fiedler
  13) forsythe        14) foxgood       15) frank         16) golub
  17) gravity         18) grcar         19) hadamard      20) hankel
  21) heat            22) hilb          23) invhilb       24) invol
  25) kahan           26) kms           27) lehmer        28) lotkin
  29) magic           30) minij         31) moler         32) neumann
  33) oscillate       34) parallax      35) parter        36) pascal
  37) pei             38) phillips      39) poisson       40) prolate
  41) randcorr        42) rando         43) randsvd       44) rohess
  45) rosser          46) sampling      47) shaw          48) spikes
  49) toeplitz        50) tridiag       51) triw          52) ursell
  53) vand            54) wathen        55) wilkinson     56) wing
  57) Bova/rma10      58) HB/1138_bus   59) HB/494_bus    60) SNAP/web-Google

Groups:
  all             data            eigen           ill-cond
  inverse         pos-def         random          regprob
  sparse          symmetric       test1
```

## 3    Package Design and Implementation

In this section we describe the design and implementation of Matrix Depot, focusing particularly on the novel aspects of exploitation of multiple dispatch, extensibility of the collection, and user-definable grouping of matrices.

## 3.1    Exploiting Multiple Dispatch

Matrix Depot makes use of multiple dispatch in Julia, an object-oriented paradigm in which the selection of a function implementation is based on the types of each argument of the function.

The generic function `matrixdepot` has eight different methods, where each method itself is a function that handles a specific case. This is neater and more convenient than writing eight "case" statements, as is necessary in many other languages.

```
> methods(matrixdepot)
# 8 methods for generic function "matrixdepot":
matrixdepot() ...
matrixdepot(name::AbstractString) ...
matrixdepot(name::AbstractString, method::Symbol) ...
matrixdepot(props::AbstractString...) ...
matrixdepot(name::AbstractString, args...) ...
matrixdepot(num::Integer) ...
matrixdepot(ur::UnitRange{T<:Real}) ...
matrixdepot(vs::Union{Integer,UnitRange{T<:Real}}...) ...
```

For example, the following two functions are used for accessing matrices by number and range respectively, where `matrix_name_list()` returns a list of matrix names. The second function calls the first function in the inner loop.

```
function matrixdepot(num::Integer)
    matrixstrings = matrix_name_list()
    n = length(matrixstrings)
    if num > n
        error("There are $(n) parameterized matrices,
                but you asked for the $(num)-th.")
    end
    return matrixstrings[num]
end

function matrixdepot(ur::UnitRange)
    matrixnamelist = AbstractString[]
    for i in ur
        push!(matrixnamelist, matrixdepot(i))
    end
    return matrixnamelist
end
```

As a result, `matrixdepot` is a versatile function that can be used for a variety of purposes, including returning matrix information and generating matrices from various input parameters.

In the following example we see how multiple dispatch handles different numbers and types of arguments for the Cauchy matrix.

```
> matrixdepot("cauchy")
    Cauchy matrix
    =============

  Given two vectors x and y, the (i,j) entry of the Cauchy matrix is
  1/(x[i]+y[j]).

  Input options:

    *  [type,] x, y: two vectors.

    *  [type,] x: a vector. y defaults to x.
```

```
     *  [type,] dim: the dimension of the matrix. x and y default to [1:dim;].

  Groups: ["inverse", "ill-cond", "symmetric", "pos-def"]

  References:

  N. J. Higham, Accuracy and Stability of Numerical Algorithms, second
  edition, Society for Industrial and Applied Mathematics, Philadelphia, PA,
  USA, 2002; sec. 28.1

> matrixdepot("cauchy", [1, 2, 3], [4, 5, 6])
3x3 Array{Float64,2}:
 0.2        0.166667  0.142857
 0.166667   0.142857  0.125
 0.142857   0.125     0.111111

> matrixdepot("cauchy", [0.2, 0.3, 0.4])
3x3 Array{Float64,2}:
 2.5        2.0       1.66667
 2.0        1.66667   1.42857
 1.66667    1.42857   1.25

> matrixdepot("cauchy", 3)
3x3 Array{Float64,2}:
 0.5        0.333333  0.25
 0.333333   0.25      0.2
 0.25       0.2       0.166667

> matrixdepot("cauchy", Float32, 3)
3x3 Array{Float32,2}:
 0.5        0.333333  0.25
 0.333333   0.25      0.2
 0.25       0.2       0.166667
```

Multiple dispatch is also exploited in programming the matrices. For example, the Hilbert matrix is implemented as

```
function hilb{T}(::Type{T}, m::Integer, n::Integer)
    H = zeros(T, m, n)
    for j = 1:n, i = 1:m
        @inbounds H[i,j] = one(T)/ (i + j - one(T))
    end
    return H
end
hilb{T}(::Type{T}, n::Integer) = hilb(T, n, n)
hilb(args...) = hilb(Float64, args...)
```

The function `hilb` has three methods, which enable one to request, for example, `hilb(4,2)` for a $4 \times 2$ Hilbert matrix of type `Float64`, or simply (thanks to the final two lines) `hilb(4)` for a $4 \times 4$ Hilbert matrix of type `Float64`. The keyword `@inbounds` tells Julia to turn off bounds checking in the following expression, in order to speed up execution. Note that in Julia it is not necessary to vectorize code to achieve good performance [3].

All the matrices in Matrix Depot can be generated using the function call

```
matrixdepot("matrix_name", p1, p2, ...),
```

where `matrix_name` is the name of the test matrix, and `p1`, `p2`, ..., are input arguments depending on `matrix_name`. The help comments for each matrix can be viewed by calling function `matrixdepot("matrix_name")`. We can access the list of matrix names by number, range, or a mixture of numbers and range.

1. `matrixdepot(i)` returns the name of the $i$th matrix;

2. `matrixdepot(i:j)` returns the names of the $i$th to $j$th matrices, where $i < j$;

3. `matrixdepot(i:j, k, m)` returns the names of the $i$th, $(i + 1)$st, ..., $j$th, $k$th, and $m$th matrices.

## 3.2   Matrix Representation

Matrix names in Matrix Depot are represented by Julia strings. For example, the Cauchy matrix is represented by `"cauchy"`. Matrix names and matrix groups are stored as hash tables (`Dict`). In particular, there is a hash table `matrixdict` that maps each matrix name to its underlying function and a hash table `matrixclass` that maps each group to its members.

The majority of parametrized matrices are dense matrices of type `Array{T,2}`, where `T` is the element type of the matrix. Variables of the `Array` type are stored in column-major order. A few matrices are stored as sparse matrices (see also `matrixdepot("sparse")`), in the Compressed Sparse Column (CSC) format; these include `neumann` (a singular matrix from the discrete Neumann problem) and `poisson` (a block tridiagonal matrix from Poisson's equation). Tridiagonal matrices are stored in the built-in Julia type `Tridiagonal`, which is defined as follows.

```
immutable Tridiagonal{T} <: AbstractMatrix{T}
    dl::Vector{T}    # sub-diagonal
    d ::Vector{T}    # diagonal
    du::Vector{T}    # sup-diagonal
    du2::Vector{T}   # supsup-diagonal for pivoting
end
```

## 3.3   Matrix Groups

A group is a subset of matrices in Matrix Depot. There are ten predefined groups, described in Table 1, most of which identify matrices with particular properties. Each group is represented by a string. For example, the group of random matrices is represented by `"random"`. Matrices can be accessed by group names, as was illustrated in Section 1.

The macro `@addgroup` is used to add a new group of matrices to Matrix Depot and the macro `@rmgroup` removes an added group. All the predefined matrix groups are stored in the hash table `matrixclass`. The macro `@addgroup` essentially adds a new key-value combination to the hash table `usermatrixclass`. Using a separate hash table prevents the user from contaminating the predefined matrix groups.

Being able to create groups is a useful feature for reproducible research [10]. For example, if we have implemented algorithm `alg01` and we used `circul`, `minij`, and `grcar` as test matrices for `alg01`, we could type

Table 1: Predefined groups.

| Group | Description |
|---|---|
| all | All the matrices in the collection. |
| data | The matrix has been downloaded from the University of Florida Sparse Collection or the Matrix Market Collection. |
| eigen | Part of the eigensystem of the matrix is explicitly known. |
| ill-cond | The matrix is ill-conditioned for some parameter values. |
| inverse | The inverse of the matrix is known explicitly. |
| pos-def | The matrix is positive definite for some parameter values. |
| random | The matrix has random entries. |
| regprob | The output is a test problem for regularization methods. |
| sparse | The matrix is sparse. |
| symmetric | The matrix is symmetric for some parameter values. |

```
> @addgroup alg01_group = ["circul", "minij", "grcar"]
```

This adds a new group to Matrix Depot (we need to reload the package to see the changes).

```
julia> matrixdepot()

Matrices:
   1) baart          2) binomial      3) blur          4) cauchy
   5) chebspec       6) chow          7) circul        8) clement
   9) companion     10) deriv2       11) dingdong     12) fiedler
  13) forsythe      14) foxgood      15) frank        16) golub
  17) gravity       18) grcar        19) hadamard     20) hankel
  21) heat          22) hilb         23) invhilb      24) invol
  25) kahan         26) kms          27) lehmer       28) lotkin
  29) magic         30) minij        31) moler        32) neumann
  33) oscillate     34) parallax     35) parter       36) pascal
  37) pei           38) phillips     39) poisson      40) prolate
  41) randcorr      42) rando        43) randsvd      44) rohess
  45) rosser        46) sampling     47) shaw         48) spikes
  49) toeplitz      50) tridiag      51) triw         52) ursell
  53) vand          54) wathen       55) wilkinson    56) wing

Groups:
  all            data           eigen          ill-cond
  inverse        pos-def        random         regprob
  sparse         symmetric      alg01_group
```

We can then run `alg01` on the test matrices by

```
> for name in matrixdepot(alg01_group)
     A = matrixdepot(name, n)  # n is the dimension of the matrix.
     @printf "Test result for %9s is %0.3e" name alg01(A)
  end
```

## 3.4 Adding New Matrix Generators

Generators are Julia functions that generate test matrices. When Matrix Depot is first loaded, a directory `myMatrixDepot` is created. It contains two files, `group.jl` and `generator.jl`, where `group.jl` is used for storing all the user defined groups (see Section 3.3) and `generator.jl` is used for storing generator declarations.

Julia packages are simply Git repositories[2]. The directory `myMatrixDepot` is untracked by Git, so any local changes to files in `myMatrixDepot` do not make the `MatrixDepot` package "dirty". In particular, all the newly defined groups or matrix generators will not be affected when we upgrade to a new version of Matrix Depot. Matrix Depot automatically loads all Julia files in `myMatrixDepot`. This feature allows a user to simply drop generator files into `myMatrixDepot` without worrying about how to link them to Matrix Depot.

A new generator is declared using the syntax `include_generator(FunctionName, "fname", f)`. This adds the new mapping `"fname"` → `f` to the hash table `matrixdict`, which we recall maps each matrix name to its underlying function. Matrix Depot will refer to function `f` using string `"fname"` so that we can call function `f` by `matrixdepot("fname"...)`. The user is free to define new data types and return values of those types. Moreover, as with any Julia function, multiple values can be returned by listing them after the `return` statement.

For example, suppose we have the following Julia file `rand.jl`, which contains two generators `randsym` and `randorth` and we want to use them from Matrix Depot. The triple quotes in the file delimit the documentation for the functions.

```
"""
random symmetric matrix
=======================

Input options:

* n: the dimension of the matrix
"""
function randsym(n)
  A = zeros(n, n)
  for j = 1:n
      for i = 1:j
          A[i,j] = randn()
          if i != j; A[j,i] = A[i,j] end
      end
  end
  return A
end

"""
random orthogonal matrix
========================

Input options:

* n: the dimension of the matrix
"""
randorth(n) = qr(randn(n,n))[1]
```

---

[2]Git is a free and open source distributed version control system.

We can copy the file `rand.jl` to the directory `myMatrixDepot` and add the following two lines to `generator.jl`.

```
include_generator(FunctionName, "randsym", randsym)
include_generator(FunctionName, "randorth", randorth)
```

This includes the functions `randsym` and `randorth` in Matrix Depot, as we can see by looking at the matrix list (the new entries are numbered 43 and 45).

```
julia> matrixdepot()

Matrices:
   1) baart            2) binomial         3) blur            4) cauchy
   5) chebspec         6) chow             7) circul          8) clement
   9) companion       10) deriv2          11) dingdong       12) fiedler
  13) forsythe        14) foxgood         15) frank          16) golub
  17) gravity         18) grcar           19) hadamard       20) hankel
  21) heat            22) hilb            23) invhilb        24) invol
  25) kahan           26) kms             27) lehmer         28) lotkin
  29) magic           30) minij           31) moler          32) neumann
  33) oscillate       34) parallax        35) parter         36) pascal
  37) pei             38) phillips        39) poisson        40) prolate
  41) randcorr        42) rando           43) randorth       44) randsvd
  45) randsym         46) rohess          47) rosser         48) sampling
  49) shaw            50) spikes          51) toeplitz       52) tridiag
  53) triw            54) ursell          55) vand           56) wathen
  57) wilkinson       58) wing
Groups:
  all              data             eigen            ill-cond
  inverse          pos-def          random           regprob
  sparse           symmetric
```

The new generators can be used just like the built-in ones.

```
> matrixdepot("randsym")
     random symmetric matrix
     =======================

   Input options:

     *  n: the dimension of the matrix

> matrixdepot("randsym", 4)
4x4 Array{Float64,2}:
 -0.00992523   0.174531   -1.73322    -0.765096
  0.174531     1.69308     0.269062    0.594058
 -1.73322      0.269062   -0.824277   -0.541458
 -0.765096     0.594058   -0.541458   -0.480428

> matrixdepot("randorth")
     random orthogonal matrix
     ========================

   Input options:

     *  n: the dimension of the matrix
```

```
> A = matrixdepot("randorth", 4)
4x4 Array{Float64,2}:
 -0.233943    0.179893    0.563926   -0.771295
 -0.769649   -0.141938   -0.5807     -0.224235
  0.247165    0.832118   -0.449941   -0.20986
 -0.540204    0.505046    0.377263    0.557477

> A'*A - eye(4,4)
4x4 Array{Float64,2}:
 -2.22045e-16    1.66533e-16   -2.77556e-17   -1.66533e-16
  1.66533e-16   -1.11022e-16   -3.05311e-16    1.66533e-16
 -2.77556e-17   -3.05311e-16   -1.11022e-16    1.94289e-16
 -1.66533e-16    1.66533e-16    1.94289e-16    0.0
```

We can also add group information with the function `include_generator`. The following lines are put in `generator.jl`.

```
include_generator(Group, "random", randsym)
include_generator(Group, "random", randorth)
```

This adds the functions `randsym` and `randorth` to the group `random`, as we can see with the following query (after reloading the package).

```
> matrixdepot("random")
10-element Array{ASCIIString,1}:
 "golub"
 "oscillate"
 "randcorr"
 "rando"
 "randorth"
 "randsvd"
 "randsym"
 "rohess"
 "rosser"
 "wathen"
```

## 3.5   Documentation

The Matrix Depot documentation is created using the documentation generator Sphinx[3] and is hosted at Read the Docs[4]. Its primary goals are to provide examples of usage of Matrix Depot and to give a brief summary of each matrix in the collection. Matrices are listed alphabetically with hyperlinks to the documentation for each matrix. Most parametrized matrices are presented with heat map plots, which are produced using the Winston package[5], with the color range determined by the smallest and largest entries of the matrix. For example, Figure 1 shows how the Wathen matrix is documented in Matrix Depot.

---

[3]http://sphinx-doc.org/
[4]http://matrixdepotjl.readthedocs.org
[5]https://github.com/nolta/Winston.jl

**wathen**

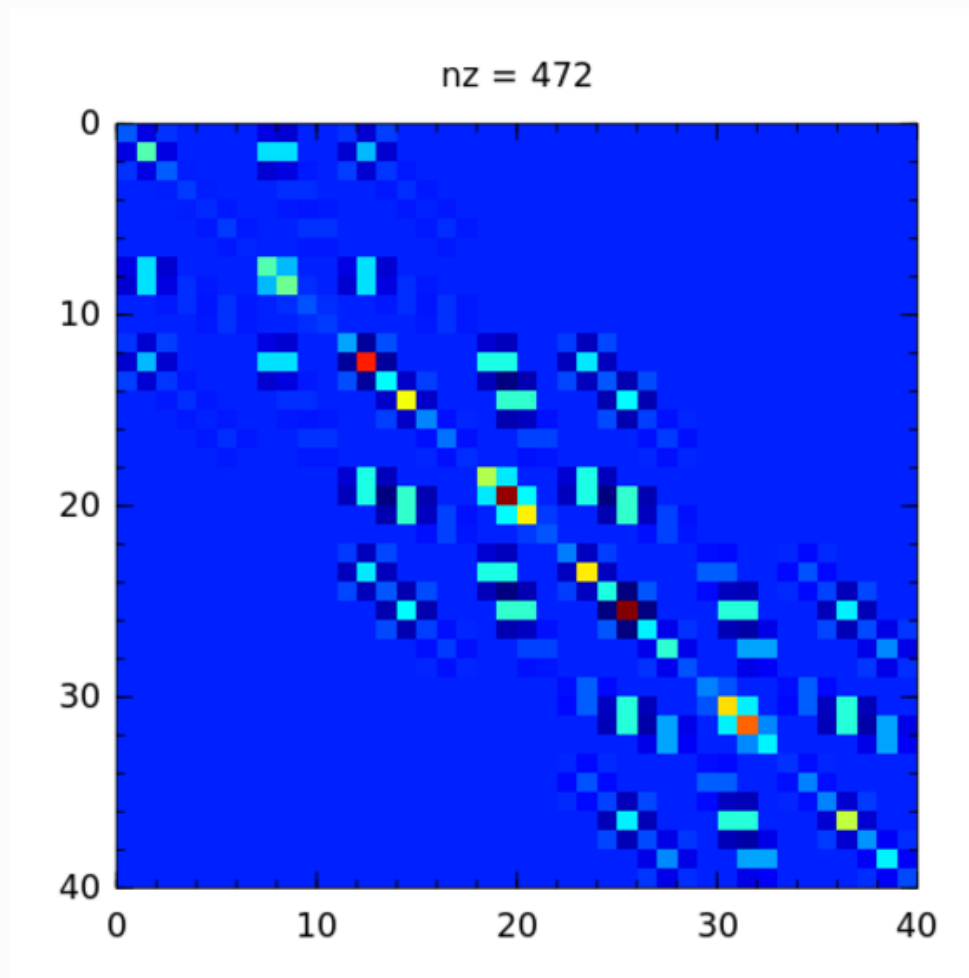
The Wathen matrix is a sparse, symmetric positive, random matrix arising from the finite element method [wath87]. It is the consistent mass matrix for a regular *nx-by-ny* grid of 8-node elements.

[wath87]   A.J. Wathen, Realistic eigenvalue bounds for the Galerkin mass matrix, IMA J. Numer. Anal., 7 (1987), pp. 449-457.

Figure 1: Documentation for the Wathen matrix

# 4    The Matrices

We now describe the matrices that are provided with, or can be downloaded into, Matrix Depot.

## 4.1    Parametrized Matrices

In Matrix Depot v0.5.5, there are 58 parametrized matrices (including the regularization problems described in the next section), most of which originate from the Test Matrix Toolbox [21]. All these matrices can be generated as `matrixdepot("matrix_name", n)`, where `n` is the dimension of the matrix.

Many matrices can have more than one input parameter, and multiple dispatch provides a convenient mechanism for taking different actions for different argument types. For example, the `tridiag` function generates a tridiagonal matrix from vector arguments giving the subdiagonal, diagonal, and superdiagonal vectors, but a tridiagonal Toeplitz matrix can be obtained by supplying scalar arguments that specify the dimension of the matrix, the subdiagonal, the diagonal, and the superdiagonal. If a single, scalar argument `n` is supplied then an `n`-by-`n` tridiagonal Toeplitz matrix with subdiagonal and superdiagonal −1 and diagonal 2 is constructed. This matrix arises in applying central differences to a second derivative operator, and the inverse and the condition number are known explicitly [22, sec. 28.5].

Here is an example of the different usages of `tridiag`.

```
> matrixdepot ("tridiag")
     Tridiagonal Matrix
   ====================

  Construct a tridiagonal matrix of type Tridiagonal.

  Input options:

    *  [type ,] v1, v2, v3: v1 and v3 are vectors of subdiagonal and
       superdiagonal elements , respectively , and v2 is a vector of diagonal
       elements .

    *  [type ,] dim , x, y, z: dim is the dimension of the matrix , x, y, z are
       scalars. x and z are the subdiagonal and superdiagonal elements ,
       respectively , and y is the diagonal elements .

    *  [type ,] dim: x = -1, y = 2, z = -1. This matrix is also known as the
       second difference matrix.

  Groups: ["inverse", "ill -cond", "pos -def", "eigen"]

  References:

  J. Todd , Basic Numerical Mathematics , Vol. 2: Numerical Algebra , Birkhauser ,
  Basel , and Academic Press , New York , 1977, p. 155.

> matrixdepot ("tridiag", [2,5,6;], ones (4), [3,4,1;])
4x4 Tridiagonal{Float64}:
 1.0  3.0  0.0  0.0
 2.0  1.0  4.0  0.0
 0.0  5.0  1.0  1.0
```

```
   0.0   0.0   6.0   1.0

> matrixdepot ("tridiag", 4, 5, 3, 1)
4x4 Tridiagonal{Float64}:
  3.0   1.0   0.0   0.0
  5.0   3.0   1.0   0.0
  0.0   5.0   3.0   1.0
  0.0   0.0   5.0   3.0

> matrixdepot ("tridiag", Int, 4)
4x4 Tridiagonal{Int64}:
   2   -1    0    0
  -1    2   -1    0
   0   -1    2   -1
   0    0   -1    2
```

### 4.1.1   Test Problems for Regularization Methods

A mathematical problem is ill-posed if the solution is not unique or if an arbitrarily small perturbation of the data can cause an arbitrarily large change in the solution. Regularization methods are an important class of methods for dealing with such problems [16], [19]. One means of generating test problems for regularization methods is to discretize a given ill-posed problem.

Matrix Depot contains a group of regularization test problems derived from Hansen's MATLAB Regularization Tools [15], [17], [18] that are mostly discretizations of Fredholm integral equations of the first kind:

$$\int_0^1 K(s,t)f(t)\,dt = g(s), \qquad 0 \le s \le 1.$$

The regularization test problems form the group `regprob`.

```
> matrixdepot ("regprob")
12-element  Array{ASCIIString ,1}:
 "baart"
 "blur"
 "deriv2"
 "foxgood"
 "gravity"
 "heat"
 "parallax"
 "phillips"
 "shaw"
 "spikes"
 "ursell"
 "wing"
```

Each problem is a linear system $Ax = b$ where the matrix $A$ and vectors $x$ and $b$ are obtained by discretization (using quadrature or the Galerkin method) of $K$, $f$, and $g$. By default, we generate only $A$, which is an ill-conditioned matrix. The whole test problem will be generated if the parameter `matrixonly` is set to `false`, and in this case the output has type `RegProb`, which is defined as

```
immutable RegProb{T}
  A::AbstractMatrix{T}  # matrix of interest
```

```
   b::AbstractVector{T}  # right-hand side
   x::AbstractVector{T}  # the solution to Ax = b
end
```

If `r` is a generated test problem, then `r.A`, `r.b`, and `r.x` are the matrix $A$ and vector $x$ and $b$ respectively. If the solution is not provided by the problem, the output is stored as type RegProbNoSolution, which is defined as

```
immutable RegProbNoSolution{T}
    A::AbstractMatrix{T}  # matrix of interest
    b::AbstractVector{T}  # right-hand side
end
```

For example, the test problem `wing` can be generated as follows.

```
> matrixdepot("wing")
     A Problem with a Discontinuous Solution
     =========================================

   Input options:

     *   [type,] dim, t1, t2, [matrixonly]: the dimension of matrix is dim.
         t1 and t2 are two real scalars such that 0 < t1 < t2 < 1. If
         matrixonly = false, the matrix A and vectors b and x in the linear
         system Ax = b will be generated(matrixonly = true by default).

     *   [type,] n, [matrixonly]: t1 = 1/3 and t2 = 2/3.

   Groups: ["regprob"]

   References:

   G. M. Wing, A Primer on Integral Equations of the First Kind, Society for
   Industrial and Applied Mathematics, 1991, p. 109.

> A = matrixdepot("wing", 4)
4x4 Array{Float64,2}:
 0.031189    0.0921165   0.148804   0.198786
 0.0310674   0.0889342   0.134959   0.164156
 0.0309463   0.085862    0.122403   0.13556
 0.0308257   0.0828958   0.111014   0.111945

> r = matrixdepot("wing", 4, false)
Test problems for Regularization Methods
A:
4x4 Array{Float64,2}:
 0.031189    0.0921165   0.148804   0.198786
 0.0310674   0.0889342   0.134959   0.164156
 0.0309463   0.085862    0.122403   0.13556
 0.0308257   0.0828958   0.111014   0.111945
b:
4-element Array{Float64,1}:
 0.0804953
 0.0751385
```

```
   0.0701787
   0.0655842
x:
4-element Array{Float64,1}:
  0.0
  0.5
  0.5
  0.0

> r.x
4-element Array{Float64,1}:
  0.0
  0.5
  0.5
  0.0
```

## 4.2    Matrix Data from External Sources

Matrix Depot provides access to matrices from Matrix Market [5] and the University of Florida Sparse Matrix Collection [8], [9], both of which contain many matrices taken from applications. In particular, these sources contain many large, sparse matrices.

Matrix Market and the University of Florida Sparse Matrix Collection both categorize matrices by application domain and the problem source and both provide matrices in Matrix Market Format [6]. These similarities allow us to design a generic interface for both collections. The symbol :get (or :g) is used for downloading matrices from both collections and the symbol :read (or :r) is used for reading in matrices already downloaded. Downloaded matrix data is stored on disk in the Matrix Market format and when read into Julia is stored in the type SparseMatrixCSC.

MatrixDepot.update() downloads the matrix name data files from the two web servers.

```
> MatrixDepot.update()
  % Total    % Received % Xferd  Average Speed    Time    Time     Time  Current
                                 Dload  Upload   Total   Spent    Left  Speed
100 1887k    0 1887k    0     0  97337      0 --:--:--  0:00:19 --:--:--  472k
  % Total    % Received % Xferd  Average Speed    Time    Time     Time  Current
                                 Dload  Upload   Total   Spent    Left  Speed
100 41552    0 41552    0     0   4421      0 --:--:--  0:00:09 --:--:-- 41018
```

The University of Florida Sparse Matrix Collection is divided into matrix groups and the group of a matrix forms part of the full name of the matrix [9]. For example, the full name of the matrix 1138_bus in the Harwell-Boeing Collection is HB/1138_bus.

```
> matrixdepot("HB/1138_bus", :get)
  % Total    % Received % Xferd  Average Speed    Time    Time     Time  Current
                                 Dload  Upload   Total   Spent    Left  Speed
100 19829  100 19829    0     0   2320      0  0:00:08  0:00:08 --:--:-- 49572

> matrixdepot("HB/1138_bus", :read)
1138x1138 Symmetric{Float64,SparseMatrixCSC{Float64,Int64}}:
 1474.78      0.0       0.0     ...    0.0      0.0      0.0      0.0
    0.0       9.13665   0.0            0.0      0.0      0.0      0.0
    0.0       0.0      69.6147         0.0      0.0      0.0      0.0
    0.0       0.0       0.0            0.0      0.0      0.0      0.0
```

```
-9.01713     0.0       0.0          0.0       0.0         0.0       0.0
   0.0       0.0       0.0    ...   0.0       0.0         0.0       0.0
   0.0       0.0       0.0          0.0       0.0         0.0       0.0
   0.0       0.0       0.0          0.0       0.0         0.0       0.0
   0.0       0.0       0.0          0.0       0.0         0.0       0.0
   0.0      -3.40599   0.0          0.0       0.0         0.0       0.0
   ...                                                             ...
   0.0       0.0       0.0          0.0       0.0         0.0       0.0
   0.0       0.0       0.0    ...   0.0     -24.3902       0.0       0.0
   0.0       0.0       0.0          0.0       0.0         0.0       0.0
   0.0       0.0       0.0          0.0       0.0         0.0       0.0
   0.0       0.0       0.0          0.0       0.0         0.0       0.0
   0.0       0.0       0.0         26.5639    0.0         0.0       0.0
   0.0       0.0       0.0    ...   0.0      46.1767       0.0       0.0
   0.0       0.0       0.0          0.0       0.0       10000.0      0.0
   0.0       0.0       0.0          0.0       0.0         0.0     117.647
```

Matrices from the University of Florida Sparse Matrix Collection are stored in `MatrixDepot/data/uf` and they are stored by group (to avoid duplicate names), i.e., one directory per group. Similarly, matrices from Matrix Market are stored in `MatrixDepot/data/mm`. Both directories are untracked by Git. Many matrices in the University of Florida Sparse Matrix Collection contain problem-specific metadata, all of which is downloaded. The metadata is accessed by setting the keyword argument `meta` to `true`. Then instead of returning the matrix, Matrix Depot will return the metadata (including the matrix) as a dictionary. For example, the IMDB movie database `Pajek/IMDB` has metadata related to actors and movies. The following command stores all the metadata of `Pajek/IMDB` in a variable `r`, where `r["IMDB"]` is the matrix.

```
> r = matrixdepot("Pajek/IMDB", :r, meta = true)
Dict{AbstractString,Any} with 8 entries:
  "IMDB_colname"    => "''La Tata' Castro, Maria Tereza\n'La Veneno'...
  "IMDB_MovieBacon" => 428440x1 Array{Float64,2}
  "IMDB_code"       => "Drama\nShort\nDocumentary\nComedy\nWestern\nFamily...
  "IMDB_KevinBacon" => 1x1 Array{Float64,2}
  "IMDB_ActorBacon" => 896308x1 Array{Float64,2}
  "IMDB_category"   => 428440x1 Array{Float64,2}
  "IMDB"            => 428440x896308 sparse matrix with 3782463 Float64 entries
  "IMDB_year"       => 428440x1 Array{Float64,2}
```

We can download a whole group of matrices from the University of Florida sparse matrix collection using the command `matrixdepot("group name/*", :get)`. The next example downloads all 67 matrices in the Gset group of matrices from random graphs (contributed by Y. Ye) then displays all the matrices in Matrix Depot, including the newly downloaded matrices.

```
> matrixdepot("Gset/*", :get)

Downloading all matrices in group Gset...
  % Total    % Received % Xferd  Average Speed   Time    Time     Time  Current
                                 Dload  Upload   Total   Spent    Left  Speed
100 48083  100 48083    0     0  95388      0 --:--:-- --:--:-- --:--:-- 96166
download:/home/weijian/.julia/v0.4/MatrixDepot/src/../data/uf/Gset/G1.tar.gz
G1/G1.mtx
  % Total    % Received % Xferd  Average Speed   Time    Time     Time  Current
                                 Dload  Upload   Total   Spent    Left  Speed
100 55180  100 55180    0     0  75318      0 --:--:-- --:--:-- --:--:-- 75692
```

```
download:/home/weijian/.julia/v0.4/MatrixDepot/src/../data/uf/Gset/G10.tar.gz
G10/G10.mtx
  % Total    % Received % Xferd  Average Speed   Time    Time     Time  Current
                                 Dload  Upload   Total   Spent    Left  Speed
100  5926  100  5926    0     0  23126      0 --:--:-- --:--:-- --:--:-- 23515
download:/home/weijian/.julia/v0.4/MatrixDepot/src/../data/uf/Gset/G11.tar.gz
G11/G11.mtx
  % Total    % Received % Xferd  Average Speed   Time    Time     Time  Current
                                 Dload  Upload   Total   Spent    Left  Speed
100  6349  100  6349    0     0  24223      0 --:--:-- --:--:-- --:--:-- 24608
...

> matrixdepot()

Matrices:
   1) baart           2) binomial       3) blur          4) cauchy
   5) chebspec        6) chow           7) circul        8) clement
   9) companion      10) deriv2        11) dingdong     12) fiedler
  13) forsythe       14) foxgood       15) frank        16) golub
  17) gravity        18) grcar         19) hadamard     20) hankel
  21) heat           22) hilb          23) invhilb      24) invol
  25) kahan          26) kms           27) lehmer       28) lotkin
  29) magic          30) minij         31) moler        32) neumann
  33) oscillate      34) parallax      35) parter       36) pascal
  37) pei            38) phillips      39) poisson      40) prolate
  41) randcorr       42) rando         43) randsvd      44) rohess
  45) rosser         46) sampling      47) shaw         48) spikes
  49) toeplitz       50) tridiag       51) triw         52) ursell
  53) vand           54) wathen        55) wilkinson    56) wing
  57) Gset/G1        58) Gset/G10      59) Gset/G11     60) Gset/G12
  61) Gset/G13       62) Gset/G14      63) Gset/G15     64) Gset/G16
  65) Gset/G17       66) Gset/G18      67) Gset/G19     68) Gset/G2
  69) Gset/G20       70) Gset/G21      71) Gset/G22     72) Gset/G23
  73) Gset/G24       74) Gset/G25      75) Gset/G26     76) Gset/G27
  77) Gset/G28       78) Gset/G29      79) Gset/G3      80) Gset/G30
  81) Gset/G31       82) Gset/G32      83) Gset/G33     84) Gset/G34
  85) Gset/G35       86) Gset/G36      87) Gset/G37     88) Gset/G38
  89) Gset/G39       90) Gset/G4       91) Gset/G40     92) Gset/G41
  93) Gset/G42       94) Gset/G43      95) Gset/G44     96) Gset/G45
  97) Gset/G46       98) Gset/G47      99) Gset/G48    100) Gset/G49
 101) Gset/G5       102) Gset/G50     103) Gset/G51    104) Gset/G52
 105) Gset/G53      106) Gset/G54     107) Gset/G55    108) Gset/G56
 109) Gset/G57      110) Gset/G58     111) Gset/G59    112) Gset/G6
 113) Gset/G60      114) Gset/G61     115) Gset/G62    116) Gset/G63
 117) Gset/G64      118) Gset/G65     119) Gset/G66    120) Gset/G67
 121) Gset/G7       122) Gset/G8      123) Gset/G9
Groups:
  all            data           eigen          ill-cond
  inverse        pos-def        random         regprob
  sparse         symmetric
```

The full name of a matrix in Matrix Market comprises three parts: the collection name, the set name, and the matrix name. For example, the full name of the matrix BCSSTK14 in the set BCSSTRUC2 from the Harwell-Boeing Collection is `Harwell-Boeing/bcsstruc2/bcsstk14`. Note that both set name and matrix name are in lower case.

```
> matrixdepot("Harwell-Boeing/bcsstruc2/bcsstk14", :get)
  % Total    % Received % Xferd  Average Speed   Time    Time     Time   Current
                                 Dload  Upload   Total   Spent    Left   Speed
100  292k  100   292k    0      0   22635       0  0:00:13  0:00:13 --:--:--  61144
download:/home/weijian/.julia/v0.4/MatrixDepot/data/mm/Harwell-Boeing/bcsstruc2
/bcsstk14.mtx.gz

> matrixdepot("Harwell-Boeing/bcsstruc2/bcsstk14", :read)
1806x1806 Symmetric{Float64,SparseMatrixCSC{Float64,Int64}}:
     1.93161e6  0.0      -1.02166e5  ...       0.0              0.0
     0.0        1.0       0.0                  0.0              0.0
    -1.02166e5  0.0       1.93147e6            0.0              0.0
 -35568.9       0.0       1.65787e5            0.0              0.0
    -1.06959e5  0.0      -1.06959e5            0.0              0.0
    -1.65835e5  0.0    35568.9         ...     0.0              0.0
  -717.845      0.0       0.0                  0.0              0.0
     0.0        0.0    88998.5                 0.0              0.0
     0.0        0.0      -1.82865e6            0.0              0.0
     0.0        0.0       1.24988e5            0.0              0.0
     ...                                                        ...
     0.0        0.0       0.0                  0.0              0.0
     0.0        0.0       0.0                  1.06103e7       -5.25151e5
     0.0        0.0       0.0                 -5.25151e5  -53434.0
     0.0        0.0       0.0      ...         1.06959e5       -1.65835e5
     0.0        0.0       0.0                  0.0              0.0
     0.0        0.0       0.0                  1.06959e5    35568.9
     0.0        0.0       0.0        -816518.0               1.21311e7
     0.0        0.0       0.0                  4.55624e7        8.15266e5
     0.0        0.0       0.0      ...         8.15266e5        5.27942e8
```

We recommend downloading matrices from the University of Florida sparse matrix collection when there is a choice, because almost every matrix from Matrix Market is included in it.

## 5   Concluding Remarks

Matrix Depot follows in the footsteps of earlier collections of matrices. Its novelty is threefold. First, it is extensible by the user, and so can be adapted to the user's needs. In doing so it facilitates experimentation, and in particular makes it easier to do reproducible research. Second, it combines several existing test matrix collections, namely Higham's Test Matrix Toolbox, Hansen's regularization problems, and the University of Florida sparse matrix collection, in order to provide both parametrized test matrices and real-life sparse matrix data in a single framework. Third, it fully exploits the Julia language. It uses multiple dispatch to help provide a simple interface and, in particular, to allow matrices to be generated in any of the numeric data types supported by the language. Matrix Depot therefore anticipates the development of intrinsic support in Julia for computations with `BigFloat` and other data types.

Matrix Depot has been in development since 2014. It is an open source project[6] hosted on GitHub and is available under the MIT License. A first release was announced in December 2014. Matrix Depot `v0.5.5` is the latest official release and consists of around 3,000 lines of source code, with test coverage of 98.91% according to Codecov[7]. From GitHub traffic analytics, we learn that

---

[6]https://github.com/weijianzhang/MatrixDepot.jl
[7]https://codecov.io/

Matrix Depot has 40 to 70 unique downloads (unique cloners) every month. Matrix Depot also benefits the development of other Julia packages. LightGraphs[8], an optimized graph package for Julia, for example, has embedded Matrix Depot as its database.

We built Matrix Depot to facilitate the development and testing of matrix (and other) algorithms in Julia. and we will continue to develop Matrix Depot by introducing new test matrices and integrating other test collections.

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