

FLAM: Fast Linear Algebra in MATLAB

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Summary

Many large matrices in science and engineering possess a special hierarchical low-rank structure that enables fast multiplication and inversion, among other fundamental operations. Such matrices commonly occur in physical problems, including the classical integral (IE) and differential equations (DE) of potential theory, as well as, for example, in kernel methods for high-dimensional statistics and machine learning. Owing to their ubiquity and practical importance, a wide variety of techniques for exploiting this structure have been developed, appearing in the literature under an assortment of related names such as the fast multiple method (FMM) (Greengard & Rokhlin, 1987), \mathcal{H} - and \mathcal{H}^2 -matrices (Hackbusch, 1999), hierarchically semiseparable matrices (Xia, Chandrasekaran, Gu, & Li, 2010), hierarchically block separable matrices (Gillman, Young, & Martinsson, 2012), and hierarchical off-diagonal low-rank matrices (Ambikasaran & Darve, 2013). Many of these now also have accompanying open-source software packages: FMMLIB (Gimbutas & Greengard, 2015), H2Lib (<http://www.h2lib.org>), STRUMPACK (Ghysels, Li, Rouet, Williams, & Napov, 2016; Rouet, Li, Ghysels, & Napov, 2016), HODLRlib (Ambikasaran, Singh, & Sankaran, 2019), `hm-toolbox` (Massei, Robol, & Kressner, 2019), etc.

FLAM is a MATLAB (and Octave-compatible) library in this same vein, implementing methods mostly in the “recursive skeletonization” style. Briefly, the core algorithms take as input a matrix implicitly defined by a function to generate arbitrary entries and whose rows/columns are associated with points in \mathbb{R}^d . The induced geometry exposes the low-rank matrix blocks, which are then compressed or sparsified using the interpolative decomposition (ID) in a multilevel manner. Being written in MATLAB, the code is quite readable and easy to extend, especially for research purposes, though it may not be the most performant. Still, it is reasonably feature-complete; currently provided algorithms include, for dense IE-like matrices with dimensions $M \geq N$:

- `ifmm`: ID-based kernel-independent FMM for $O(M + N)$ multiplication (Martinsson & Rokhlin, 2007);
- `rskel`: recursive skeletonization for inversion (Ho & Greengard, 2012) and least squares (Ho & Greengard, 2014) via extended sparse embedding; typical complexity of $O(M + N)$ for $d = 1$ and $O(M + N^{3(1-1/d)})$ for $d > 1$;
- `rskelf`: recursive skeletonization factorization (RSF) (Ho & Ying, 2016a) for generalized LU/Cholesky decomposition; same complexity as above but restricted to $M = N$; allows multiply/solve with matrix or Cholesky factors, determinant computation, selected inversion, etc.; and
- `hifie`: hierarchical interpolative factorization (HIF) for IEs (Ho & Ying, 2016a); like RSF but with quasilinear complexity for all d .

Similarly, for sparse DE-like matrices, we have:

- `mf`: multifrontal factorization (MF); basically the sparse equivalent of RSF; and
- `hifde`: HIF for DEs (Ho & Ying, 2016b); like MF but with quasilinear complexity for all d .

Most of these algorithms have previously been published though some are perhaps new (if but straightforward modifications or extensions of existing ones).

FLAM was originally created to support the computations in Ho & Ying (2016a) and Ho & Ying (2016b), and has since been used in Liu (2016), Wang (2016), Corona, Rahimian, & Zorin (2017), Fang, Ho, Ristroph, & Shelley (2017), Jiang, Rachh, & Xiang (2017), V. Minden et al. (2017a), Fan, An, & Ying (2019), Li, Xu, & Shao (2019), Tian & Engquist (2019), Wang, Jiang, & Wang (2019), and Askham & Rachh (2019). It has also served as the starting point for various more sophisticated codes such as those described in Minden, Damle, Ho, & Ying (2016), Li & Ying (2017), V. L. Minden (2017), V. Minden et al. (2017b), and Feliu-Fabà, Ho, & Ying (2018).

We hope that FLAM will be a valuable research tool for the broader scientific community to explore the use of fast matrix methods in their applications of interest as well as to prototype new algorithmic ideas and implementations.

FLAM is released under the GPLv3 license and can be accessed at klho.github.io/FLAM.

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