

## Homework GPU programming

Use the power method to find the largest eigenvalue and the corresponding eigenvector of a symmetric matrix  $A$ .

The matrix  $A$  is initially 0, and filled in the following way:

```
do i=1, n-1
  j=i+1
  a(i, j) = 1.0d0
  a(j, i) = 1.0d0
enddo
```

Let  $v_1$  be an eigenvector of matrix  $A$  with eigenvalue  $\lambda_1$ . Then  $Av_1 = \lambda_1 v_1$ . The set of eigenvectors  $v_i$  form a complete set, thus any vector  $b$  can be written as  $b = \sum_i c_i v_i$ . Hence, multiplying matrix  $A$  with a random vector  $b$  results in a vector  $c$  which can be written as  $c = \sum_i c_i \lambda_i v_i$ . Multiplying the matrix with this vector  $c$  gives  $c = \sum_i c_i \lambda_i^2 v_i$ , thus repeating this process  $n$  times leads to a vector  $c = \sum_i c_i \lambda_i^n v_i$ , thus the vector  $c$  converges to the eigenvector of  $A$  with the largest eigenvalue.

Your program prints at the end the converged eigenvalue.

Run your program on the CPU and GPU, and report the timings for different dimensions of matrix  $A$ . Explain how you ported your program to the GPU.