```
Algorithm 3 Creates [H]_{\text{dyn}}, [G]_{\text{dyn}} \in \mathbb{C}^{(3m) \times (3n)}
1: procedure GHDYN_NONSING_KERNEL
2:
        j := blockIdx.x; i := blockIdx.y
        x := \text{threadIdx.} x; \ y := \text{threadIdx.} y
3:

⇒ Singularity case will be computed by CPU

4:
        if i \neq j then
5:
             Hbuffer[x][y] \leftarrow GenerateMatrixHdyn(i, j, x, y)
6:
             Gbuffer[x][y] \leftarrow GenerateMatrixGdyn(i, j, x, y)
 7:
             if x < 3 and y < 3 then
                 Helem[x][y] \leftarrow \texttt{thrust::reduce}(Hbuffer[x][y][0], Hbuffer[x][y][g^2])
8:
9:
                 H[i][j] \leftarrow Helem
                                                                                    \triangleright H[i][j] is a 3 \times 3 matrix
10:
             else if g-3 \le x \le g and g-3 \le y \le g then
                                                                           ▶ Make sure this runs in another
    warp
11:
                 u := g - 3; \ v := g - 3
                 Gelem[u][v] \leftarrow \texttt{thrust::reduce}(Gbuffer[u][v][0], Gbuffer[u][v][g^2])
12:
                                                                                    \triangleright G[i][j] is a 3 \times 3 matrix
13:
                 G[i][j] \leftarrow Gelem
14: procedure GHDYN_SINGULAR
         #pragma omp parallel for
15:
16:
         for i := 1, m do
             G_{\text{elem}} \leftarrow 0
17:
18:
             H_{\text{elem}} \leftarrow 0
19:
             for y := 1, g do
20:
                 for x := 1, g do
21:
                     G_{\text{elem}} \leftarrow G_{\text{elem}} + \text{GenerateMatrixGsing}(i, x, y)
22:
                     H_{\text{elem}} \leftarrow H_{\text{elem}} + \text{GenerateMatrixHsing}(i, x, y)
23:
             Gdiag[i] \leftarrow G_{\text{elem}}
24:
             Hdiag[i] \leftarrow H_{\text{elem}}
25: procedure GHDYN_ASSEMBLY
26:
         Allocate Hdiag, Gdiag in Host memory
27:
         Run GHdyn_singular(Hdiag, Gdiag) in another CPU thread
28:
         Move data to GPU memory
         Allocate H and G \in \mathbb{C}^{(3m) \times (3n)} in GPU memory
29:
30:
         Allocate Hbuffer, Gbuffer in GPU shared memory, buffer of matrices 3 \times 3 of size g^2
31:
         Run GHdyn_kernel with m \times n blocks and g \times g threads.
         Retrieve H, G from GPU memory.
32:
33:
         Retrieve Hdiag, Gdiag from GHdyn_singular when completed.
34:
         for i := 1, m \text{ do}
35:
             G[i][i] \leftarrow Gdiag[i]
36:
             H[i][i] \leftarrow Hdiag[i]
```