

NA02 Množenje matrica

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1 Množenje matrica

Matrice možemo množiti na **tri različita načina**:

$$\begin{bmatrix} 1 & 2 & 3 \\ 4 & 5 & 6 \\ 7 & 8 & 9 \end{bmatrix} \begin{bmatrix} 1 & 2 & 0 \\ 4 & 3 & 2 \\ 1 & -1 & 1 \end{bmatrix} = \begin{bmatrix} (1 \cdot 1 + 2 \cdot 4 + 3 \cdot 1) & 1 \cdot 2 + 2 \cdot 3 + 3 \cdot (-1) & (1 \cdot 0 + 2 \cdot 2 + 3 \cdot 1) \\ (4 \cdot 1 + 5 \cdot 4 + 6 \cdot 1) & (4 \cdot 2 + 5 \cdot 3 + 6 \cdot (-1)) & (4 \cdot 0 + 5 \cdot 2 + 6 \cdot 1) \\ (7 \cdot 1 + 8 \cdot 5 + 9 \cdot 1) & (7 \cdot 2 + 8 \cdot 3 + 9 \cdot (-1)) & (7 \cdot 0 + 8 \cdot 2 + 9 \cdot 1) \end{bmatrix}$$

$$\begin{bmatrix} 1 & 2 & 3 \\ 4 & 5 & 6 \\ 7 & 8 & 9 \end{bmatrix} \begin{bmatrix} 1 & 2 & 0 \\ 4 & 3 & 2 \\ 1 & -1 & 1 \end{bmatrix} = \begin{bmatrix} 1 \\ 4 \\ 7 \end{bmatrix} \begin{bmatrix} 1 & 2 & 0 \end{bmatrix} + \begin{bmatrix} 2 \\ 5 \\ 8 \end{bmatrix} \begin{bmatrix} 4 & 3 & 2 \end{bmatrix} + \begin{bmatrix} 3 \\ 6 \\ 9 \end{bmatrix} \begin{bmatrix} 1 & -1 & 1 \end{bmatrix}$$

$$\begin{bmatrix} 1 & 2 & 3 \\ 4 & 5 & 6 \\ 7 & 8 & 9 \end{bmatrix} \begin{bmatrix} 1 & 2 & 0 \\ 4 & 3 & 2 \\ 1 & -1 & 1 \end{bmatrix} = \begin{bmatrix} 1 \\ 4 \\ 7 \end{bmatrix} \begin{bmatrix} 1 \\ 4 \\ 7 \end{bmatrix} + 4 \begin{bmatrix} 2 \\ 5 \\ 8 \end{bmatrix} + 1 \begin{bmatrix} 3 \\ 6 \\ 9 \end{bmatrix} \quad 2 \begin{bmatrix} 1 \\ 4 \\ 7 \end{bmatrix} + 3 \begin{bmatrix} 2 \\ 5 \\ 8 \end{bmatrix} + (-1) \begin{bmatrix} 3 \\ 6 \\ 9 \end{bmatrix} \quad 0 \begin{bmatrix} 1 \\ 4 \\ 7 \end{bmatrix} + 2 \begin{bmatrix} 2 \\ 5 \\ 8 \end{bmatrix} + 1 \begin{bmatrix} 3 \\ 6 \\ 9 \end{bmatrix}$$

Formule se razlikuju u načinu prisutupa memoriji pa stoga i po brzini te u pogreškama zaokruživanja.

```
In [1]: n=5
        A=ones(5,5)
        B=ones(5,5)
        C=zeros(n,n)
        for i=1:n
            for j=1:n
                for k=1:n
                    C[i,j]=C[i,j]+A[i,k]*A[k,j]
                end
            end
        end
        C
```

```
Out[1]: 5×5 Array{Float64,2}:
         5.0  5.0  5.0  5.0  5.0
```



```

In [4]: # Ili, krace: _syrk
        C=zeros(n,n)
        for i=1:n
            @show C=C+A[:,i]*A[i,:]'
        end

C = C + A[:, i] * (A[i, :])' = [1.0 1.0 1.0 1.0 1.0; 1.0 1.0 1.0 1.0 1.0;
    1.0 1.0 1.0 1.0 1.0; 1.0 1.0 1.0 1.0 1.0; 1.0 1.0 1.0 1.0 1.0]
C = C + A[:, i] * (A[i, :])' = [2.0 2.0 2.0 2.0 2.0; 2.0 2.0 2.0 2.0 2.0;
    2.0 2.0 2.0 2.0 2.0; 2.0 2.0 2.0 2.0 2.0; 2.0 2.0 2.0 2.0 2.0]
C = C + A[:, i] * (A[i, :])' = [3.0 3.0 3.0 3.0 3.0; 3.0 3.0 3.0 3.0 3.0;
    3.0 3.0 3.0 3.0 3.0; 3.0 3.0 3.0 3.0 3.0; 3.0 3.0 3.0 3.0 3.0]
C = C + A[:, i] * (A[i, :])' = [4.0 4.0 4.0 4.0 4.0; 4.0 4.0 4.0 4.0 4.0;
    4.0 4.0 4.0 4.0 4.0; 4.0 4.0 4.0 4.0 4.0; 4.0 4.0 4.0 4.0 4.0]
C = C + A[:, i] * (A[i, :])' = [5.0 5.0 5.0 5.0 5.0; 5.0 5.0 5.0 5.0 5.0;
    5.0 5.0 5.0 5.0 5.0; 5.0 5.0 5.0 5.0 5.0; 5.0 5.0 5.0 5.0 5.0]

```

```

In [5]: C=zeros(n,n)
        for j=1:n
            for k=1:n
                for i=1:n
                    C[i,j]=C[i,j]+A[i,k]*A[k,j]
                    # @show i,j,C[i,j]
                end
            end
        end

```

```

In [6]: # _axpy
        C=zeros(n,n)
        for i=1:n
            for k=1:n
                C[:,i]=C[:,i]+A[:,k]*B[k,i]
            end
            @show C
        end

C = [5.0 0.0 0.0 0.0 0.0; 5.0 0.0 0.0 0.0 0.0; 5.0 0.0 0.0 0.0 0.0;
    5.0 0.0 0.0 0.0 0.0; 5.0 0.0 0.0 0.0 0.0]
C = [5.0 5.0 0.0 0.0 0.0; 5.0 5.0 0.0 0.0 0.0; 5.0 5.0 0.0 0.0 0.0;
    5.0 5.0 0.0 0.0 0.0; 5.0 5.0 0.0 0.0 0.0]
C = [5.0 5.0 5.0 0.0 0.0; 5.0 5.0 5.0 0.0 0.0; 5.0 5.0 5.0 0.0 0.0;
    5.0 5.0 5.0 0.0 0.0; 5.0 5.0 5.0 0.0 0.0]
C = [5.0 5.0 5.0 5.0 0.0; 5.0 5.0 5.0 5.0 0.0; 5.0 5.0 5.0 5.0 0.0;
    5.0 5.0 5.0 5.0 0.0; 5.0 5.0 5.0 5.0 0.0]
C = [5.0 5.0 5.0 5.0 5.0; 5.0 5.0 5.0 5.0 5.0; 5.0 5.0 5.0 5.0 5.0;
    5.0 5.0 5.0 5.0 5.0; 5.0 5.0 5.0 5.0 5.0]

```

1.1 Basic Linear Algebra Subroutines - BLAS

Na primjer, `ddot.f` - uočite *loop unrolling*:

```
DOUBLE PRECISION FUNCTION DDOT(N,DX,INCX,DY,INCY)
*   .. Scalar Arguments ..
      INTEGER INCX,INCY,N
*   ..
*   .. Array Arguments ..
      DOUBLE PRECISION DX(*),DY(*)
*   ..
*
* Purpose
* =====
*
*   forms the dot product of two vectors.
*   uses unrolled loops for increments equal to one.
*   jack dongarra, linpack, 3/11/78.
*   modified 12/3/93, array(1) declarations changed to array(*)
*
*
*   .. Local Scalars ..
      DOUBLE PRECISION DTEMP
      INTEGER I,IX,IY,M,MP1
*   ..
*   .. Intrinsic Functions ..
      INTRINSIC MOD
*   ..
      DDOT = 0.0d0
      DTEMP = 0.0d0
      IF (N.LE.0) RETURN
      IF (INCX.EQ.1 .AND. INCY.EQ.1) GO TO 20
*
*       code for unequal increments or equal increments
*       not equal to 1
*
      IX = 1
      IY = 1
      IF (INCX.LT.0) IX = (-N+1)*INCX + 1
      IF (INCY.LT.0) IY = (-N+1)*INCY + 1
      DO 10 I = 1,N
          DTEMP = DTEMP + DX(IX)*DY(IY)
          IX = IX + INCX
          IY = IY + INCY
10 CONTINUE
      DDOT = DTEMP
      RETURN
*
```

```

*      code for both increments equal to 1
*
*
*      clean-up loop
*
20 M = MOD(N,5)
   IF (M.EQ.0) GO TO 40
   DO 30 I = 1,M
       DTEMP = DTEMP + DX(I)*DY(I)
30 CONTINUE
   IF (N.LT.5) GO TO 60
40 MP1 = M + 1
   DO 50 I = MP1,N,5
       DTEMP = DTEMP + DX(I)*DY(I) + DX(I+1)*DY(I+1) +
+           DX(I+2)*DY(I+2) + DX(I+3)*DY(I+3) + DX(I+4)*DY(I+4)
50 CONTINUE
60 DDOT = DTEMP
   RETURN
   END

```

1.2 Brzina računanja

```

In [7]: function AB{T}(A::Array{T},B::Array{T})
        n=maximum(size(A))
        C=zeros(n,n)
        # C=[zeros(A[1,1]) for i=1:n, j=1:n]
        for i=1:n
            for j=1:n
                for k=1:n
                    C[i,j]=C[i,j]+(A[i,k]*B[k,j])
                end
            end
        end
        C
    end

```

Out[7]: AB (generic function with 1 method)

```

In [8]: srand(123)
        n=512
        A=rand(n,n)
        B=rand(n,n)

```

```

Out[8]: 512×512 Array{Float64,2}:
 0.403342  0.194433  0.368166  ...  0.897631  0.635233  0.54833
 0.582401  0.540058  0.968354  ...  0.928777  0.585136  0.897064
 0.0895888 0.019672  0.460148  ...  0.84592   0.540231  0.49852

```

```

0.109843  0.350876  0.895157      0.805366  0.569382  0.225873
0.77105   0.12302   0.336079      0.506111  0.267254  0.20065
0.705956  0.809889  0.705933 ... 0.308255  0.0268284 0.869825
0.28384   0.51511   0.22677       0.477558  0.948534  0.45572
0.527531  0.466912  0.183345      0.451524  0.91217   0.726608
0.207026  0.760507  0.100759      0.347039  0.532559  0.43716
0.655316  0.00615315 0.0437554     0.84412   0.325017  0.436636
0.858271  0.495363  0.628733 ... 0.576524  0.770021  0.773433
0.380046  0.953783  0.727147      0.955753  0.359923  0.98021
0.261233  0.332958  0.64573       0.778991  0.915038  0.504806
⋮
0.297016  0.625424  0.682813 ... 0.898927  0.825086  0.337797
0.736339  0.863817  0.51978       0.025043  0.146582  0.0397381
0.279265  0.645635  0.444262      0.638976  0.887484  0.124973
0.736236  0.262118  0.036378      0.489839  0.766442  0.718518
0.546335  0.307645  0.900528      0.889106  0.506884  0.576916
0.252813  0.0126003 0.491304 ... 0.431563  0.232152  0.791677
0.223265  0.206073  0.77377       0.781308  0.878107  0.866325
0.707541  0.516783  0.52801       0.0034571 0.769619  0.572177
0.0741184 0.679187  0.127014      0.35834   0.444379  0.939392
0.657141  0.816249  0.317785      0.438778  0.642568  0.570322
0.996618  0.707525  0.491185 ... 0.103464  0.911435  0.581906
0.26521   0.434631  0.936293      0.731415  0.645221  0.509805

```

```

In [11]: # Izvedite 2 puta, relevantno je drugo mjerenje.
@time C=A*B

```

```

0.024089 seconds (6 allocations: 2.000 MiB)

```

```

Out[11]: 512×512 Array{Float64,2}:
123.337 124.249 131.322 127.233 ... 133.223 135.108 124.309 132.097
133.376 134.8   137.887 133.887 ... 138.991 141.678 132.803 140.949
126.961 129.731 133.623 133.527 ... 133.546 137.939 135.245 135.957
126.108 123.805 130.514 134.326 ... 132.437 133.251 128.107 126.73
130.729 129.568 136.093 134.189 ... 138.33 136.799 135.126 135.724
126.205 124.428 132.415 130.515 ... 132.152 135.271 129.957 132.848
120.917 124.84 129.601 125.556 ... 129.19 127.631 125.792 123.917
125.053 127.381 130.673 129.123 ... 132.479 131.542 124.371 125.556
133.749 133.756 139.0   138.217 ... 134.56 138.714 138.2   136.309
127.146 132.717 134.176 127.841 ... 135.178 129.61 129.31 130.388
126.794 126.378 126.967 130.196 ... 131.32 131.26 128.144 130.846
123.789 127.18 128.614 129.805 ... 131.113 129.648 126.747 125.307
124.961 125.775 134.394 130.152 ... 134.337 131.297 131.058 129.366
⋮
131.484 131.195 134.791 135.718 ... 136.421 136.722 134.437 134.316
131.213 128.729 136.668 129.596 ... 133.15 138.446 131.258 135.624

```

```

113.597 116.385 120.277 121.159      123.104 118.596 123.459 121.393
131.939 130.103 132.737 137.077      133.701 138.763 134.861 133.103
127.102 132.749 136.247 132.839      136.606 136.292 133.537 130.643
123.59  121.411 126.328 123.083 ... 126.67  126.208 122.048 125.833
130.109 131.142 137.36  134.332      134.815 135.174 133.47  134.408
125.029 123.201 131.51  130.954      134.798 133.658 130.067 132.203
125.66  127.162 132.862 133.201      132.145 132.777 131.97  130.675
128.1    129.915 133.9   134.478      135.938 136.686 129.873 133.115
127.718 133.966 135.553 135.696 ... 134.991 140.197 133.096 136.787
130.27  126.665 135.02  133.442      135.579 136.147 130.095 134.022

```

```
In [12]: operacija_u_sekundi=(2*n^3)/0.024
```

```
Out[12]: 1.1184810666666666e10
```

```
In [14]: # Izvedite 2 puta, relevantno je drugo mjerenje. Izvođenje našeg programa
        # je značajno sporije!!
        @time AB(A,B);
```

```
2.911200 seconds (10 allocations: 2.000 MiB)
```

1.2.1 Blok varijanta

Da bi ubrzali naš program, potrebno je računati s blok-matricama.

```
In [15]: function AB{T}(A::Array{T},B::Array{T})
        n=maximum(size(A))
        # C=zeros(n,n)
        C=zeros(A[1,1]) for i=1:n, j=1:n
        for i=1:n
            for j=1:n
                for k=1:n
                    C[i,j]=C[i,j]+(A[i,k]*B[k,j]) []
                end
            end
        end
        C
    end
```

```
Out[15]: AB (generic function with 1 method)
```

```
In [16]: # Probajte k,l=32,16 i k,l=64,8. Izvedite dva puta.
        k,l=64,8
        Ab=[rand(k,k) for i=1:l, j=1:l]
        Bb=[rand(k,k) for i=1:l, j=1:l];
```

```
In [18]: # Ovo je bitno brzo
         @time C=AB(Ab,Bb);
```

0.068175 seconds (2.18 k allocations: 34.084 MiB, 13.10% gc time)

1.3 Točnost računanja

1.3.1 Osnovne računske operacije

Za operacije $\odot \in \{+, *, /\}$ vrijedi

$$fl(a \odot b) = (1 + \varepsilon_{\odot})(a \odot b), \quad |\varepsilon_{\odot}| \leq \varepsilon.$$

1.3.2 Zbrajanje

Ako potpuno točno zbrojimo dva broja koji imaju (male) pogreške iz prethodnih računanja, jednakost

$$a(1 + \varepsilon_a) + b(1 + \varepsilon_b) = (1 + \varepsilon_{ab})(a + b)$$

daje

$$\varepsilon_{ab} = \frac{a\varepsilon_a + b\varepsilon_b}{a + b},$$

pa je

$$|\varepsilon_{ab}| \leq \varepsilon \frac{|a| + |b|}{|a + b|}.$$

Ako su a i b veliki brojevi različitog predznaka i ako je $a - b$ malo, pogreška može biti velika (*katastrofalno kraćenje*).

1.3.3 Skalarni produkt

Za vektore x i y iz \mathbb{R}^n , rekursivna primjena prethodne formule daje apsolutna pogrešku

$$|fl(x \cdot y) - x \cdot y| \leq O(n\varepsilon)|x| \cdot |y| \tag{1}$$

i relativnu pogrešku

$$\frac{|fl(x \cdot y) - x \cdot y|}{|x \cdot y|} \leq O(n\varepsilon) \frac{|x| \cdot |y|}{|x \cdot y|}$$

Ukoliko su vektori x i y skoro okomiti, relativna pogreška može biti velika.

1.3.4 Množenje matrica

Iz formule (1) za matrice A i B reda n slijedi

$$|fl(A \cdot B) - A \cdot B| \leq O(n\varepsilon)|A| \cdot |B|.$$

```
In [19]: n=1_000_000
         x=rand(n)
         y=rand(n)-0.5;
```

```
In [20]: d=x.y
```

```
Out[20]: -166.36263639921918
```

```
In [21]: ab=abs.(x).abs.(y)
```

```
Out[21]: 125090.9108607984
```

```
In [22]: # provjerimo rješenje pomoću `BigFloat` brojeva (70tak točnih znamenki)
         xbig=map(BigFloat,x)
         ybig=map(BigFloat,y)
         ybig[1]
```

```
Out[22]: 1.2299583555968451875628488778602331876754760742187500000000000
         000000000000000000e-01
```

```
In [23]: dbig=xbig.ybig
```

```
Out[23]: -1.6636263639922141026363744061680900247921371146060882518113416
         38137370368966117e+02
```

```
In [24]: abserr=map(Float64,abs(d-dbig))
```

```
Out[24]: 2.2261501747522156e-12
```

```
In [25]: relerr=map(Float64,abserr/d)
```

```
Out[25]: -1.3381310989867578e-14
```

```
In [26]: n=256
         A=rand(n,n)
         B=rand(n,n).-0.5;
```

```
In [27]: Ab=map(BigFloat,A)
         Bb=map(BigFloat,B);
```

```
In [28]: C=A*B
         # ovo traje malo duze
         Cb=Ab*Bb
         abserr=abs.(C-map(Float64,Cb))
```

```
Out [28]: 256×256 Array{Float64,2}:
 6.66134e-16  0.0          0.0          ...  1.77636e-15  1.77636e-15
 1.77636e-15  2.66454e-15  1.55431e-15    1.66533e-16  8.88178e-16
 1.11022e-16  3.55271e-15  1.77636e-15    8.88178e-16  1.77636e-15
 8.88178e-16  2.66454e-15  8.88178e-16    1.77636e-15  4.44089e-15
 6.66134e-16  3.55271e-15  8.88178e-16    8.88178e-16  1.11022e-15
 1.11022e-15  1.33227e-15  4.44089e-16    ...  9.4369e-16   1.11022e-15
 2.22045e-15  4.44089e-15  4.44089e-16    2.22045e-16  2.32453e-16
 2.22045e-16  0.0          7.77156e-16    8.88178e-16  0.0
 8.88178e-16  1.77636e-15  1.77636e-15    0.0          8.88178e-16
 1.33227e-15  4.44089e-16  2.22045e-15    4.44089e-16  5.55112e-16
 8.88178e-16  5.32907e-15  2.66454e-15    ...  6.66134e-16  8.88178e-16
 4.44089e-16  8.88178e-16  8.88178e-16    4.44089e-16  2.88658e-15
 1.55431e-15  3.55271e-15  4.44089e-16    8.88178e-16  1.77636e-15
 ⋮
 0.0          8.88178e-16  2.22045e-16    2.22045e-16  1.33227e-15
 4.44089e-16  1.77636e-15  8.88178e-16    ...  4.44089e-16  1.22125e-15
 4.44089e-16  1.77636e-15  3.55271e-15    0.0          3.55271e-15
 8.88178e-16  2.66454e-15  1.77636e-15    4.44089e-16  2.22045e-15
 8.88178e-16  4.44089e-16  4.44089e-16    6.66134e-16  1.97065e-15
 2.22045e-16  3.55271e-15  2.22045e-15    1.11022e-16  1.77636e-15
 0.0          1.77636e-15  8.88178e-16    ...  8.88178e-16  3.10862e-15
 1.77636e-15  2.66454e-15  0.0          2.22045e-16  4.44089e-16
 2.66454e-15  2.66454e-15  5.55112e-16    2.27596e-15  1.249e-15
 8.88178e-16  3.55271e-15  4.44089e-16    1.11022e-15  1.33227e-15
 2.66454e-15  2.66454e-15  1.77636e-15    1.11022e-16  0.0
 8.88178e-16  1.33227e-15  3.33067e-16    ...  0.0          5.13478e-16
```

```
In [29]: abs.(A)*abs.(B)*n*eps()
```

```
Out [29]: 256×256 Array{Float64,2}:
 1.83639e-12  1.83419e-12  1.78526e-12    ...  1.77334e-12  1.67548e-12
 1.84036e-12  1.89081e-12  1.70531e-12    1.68096e-12  1.65554e-12
 1.94663e-12  2.01423e-12  1.90719e-12    1.87747e-12  1.8151e-12
 1.9607e-12   1.98346e-12  1.89684e-12    1.82503e-12  1.81072e-12
 1.70046e-12  1.74589e-12  1.6326e-12     1.71198e-12  1.56358e-12
 1.96286e-12  1.94125e-12  1.87781e-12    ...  1.84714e-12  1.69475e-12
 1.8108e-12   1.86127e-12  1.7464e-12     1.76974e-12  1.64591e-12
 1.94416e-12  2.00862e-12  1.92649e-12    1.94244e-12  1.89081e-12
 1.95015e-12  1.9416e-12   1.87136e-12    1.87483e-12  1.75342e-12
 1.77933e-12  1.70724e-12  1.67142e-12    1.75837e-12  1.56263e-12
 1.80551e-12  1.87718e-12  1.76786e-12    ...  1.74094e-12  1.66777e-12
```

1.81314e-12	1.77318e-12	1.67584e-12	1.6883e-12	1.5647e-12
1.78267e-12	1.85467e-12	1.67084e-12	1.73509e-12	1.72991e-12
⋮			⋮	
1.8914e-12	1.85778e-12	1.71498e-12	1.79509e-12	1.76e-12
1.84988e-12	1.88118e-12	1.75533e-12	... 1.77237e-12	1.75369e-12
1.87798e-12	1.92275e-12	1.87157e-12	1.88175e-12	1.80263e-12
1.90133e-12	1.90932e-12	1.84729e-12	1.82367e-12	1.70088e-12
2.01442e-12	1.98482e-12	1.88667e-12	1.92884e-12	1.81926e-12
1.80943e-12	1.81526e-12	1.74822e-12	1.76786e-12	1.62152e-12
1.90969e-12	1.84804e-12	1.72465e-12	... 1.80407e-12	1.71811e-12
1.83971e-12	1.81031e-12	1.6655e-12	1.77403e-12	1.67088e-12
1.76758e-12	1.80629e-12	1.70321e-12	1.79813e-12	1.74381e-12
1.96305e-12	1.93885e-12	1.83691e-12	1.9976e-12	1.83174e-12
1.87235e-12	1.87717e-12	1.80247e-12	1.84804e-12	1.75175e-12
1.82492e-12	1.88004e-12	1.77832e-12	... 1.80628e-12	1.65533e-12

Ovdje nije lako razabrati relativnu pogrešku pa nam treba pogodnija mjera. U sljedećoj bilježnici objasniti ćemo *matrične i vektorske norme*.