

$$\begin{bmatrix} A_{11} & C_1 \\ A_{21} & C_2 \end{bmatrix}$$

Figure 1: Decomposition of A used in DORGQR

Contents

1	What does Reference DORGQR do?	1
2	What did we aim to do?/Deliverables	1
3	Why do we care?	2
4	Hardware Used	2
5	Version 1	2
5.1	Changes	2
5.2	Numerical Performance	2
6	Version 2	2
6.1	Changes	2
6.2	Numerical Performance	2
7	Summary	2

1 What does Reference DORGQR do?

The algorithm for the current Reference DORGQR is as follows. We will assume for simplicity's sake that n is a perfect multiple of k and that we start blocking exactly at k . This is not exactly how DORQR is currently written, but it will allow us to talk about the algorithm and ignore some technical difficulties in the implimentations

Algorithm 1 Reference DORGQR

Require: $A \in \mathbb{R}^{m \times n}$ output of DEQRF. IE the i^{th} column of A is the vector defining the i^{th} elementary reflector (H_i for the starting matrix for $i = 1, \dots, k$, and $m \geq n$)

Ensure: $A = Q \in \mathbb{R}^{m \times n}$ such that $Q = H_1 H_2 \dots H_k$

if blocking **then**

 determine blocking parameter nb

else

$Q \leftarrow \text{DORG2R}(A)$

return Q

end if

Break A down according to Figure 1 where $C_1 \in \mathbb{R}^{k \times n-k}$ and $C_2 \in \mathbb{R}^{m-k \times n-k}$ are the last k columns of A .

$C_1 \leftarrow \mathbf{0}$

$C_2 \leftarrow \text{DORG2R}(C_2)$

for $i = k - nb, k - 2nb, \dots, 1$ **do**

 asdf

end for

2 What did we aim to do?/Deliverables

We aim to increase the performance of the reference DORGQR in both time and memory used

3 Why do we care?

4 Hardware Used

We ran the following tests using a Lenovo Thinkpad E430 running Arch Linux with the following system specifications

- Kernel: 6.5.8-arch1-1
- CPU: Intel i3-3120M (4 cores, 8 threads) @ 2.500GHz

5 Version 1

The file that contains just the changes mentioned here is: `my_dorgqr_v1.f`

5.1 Changes

For the first version, we aimed to take advantage of the fact that in our first step, we have an identity matrix in the slot of C_2 , and 0 inside the slot of C_1 on every iteration.

5.2 Numerical Performance

We compare this version against two baselines.

- Reference DORGQR
- MKL DORGQR

6 Version 2

The file that contains the changes mentioned here and the ones described in Section 5 is: `my_dorgqr_v2.f`

6.1 Changes

6.2 Numerical Performance

7 Summary