

# HPC Linear Algebra

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# Logistics

## Assignments

- ▶ A1 grading complete
- ▶ Mini-Exam 1 grading in progress
- ▶ A2 posted

## Today

- ▶ Complete Discussion of MPI Collective Communication
- ▶ Overview of some Linear Algebra Libraries

# Hand-Coded Matrix Algebra

- ▶ Very common for students to learn how to code up some basic linear algebra routines
- ▶ In reality, prototype and production code benefits from use of mature libraries for these
- ▶ Existing libraries for Linear Algebra already exist, are reliable and **fast**, both important in HPC / Parallel Computing

```
void matmult(  
    int arows, int bcols, int midim,  
    double A[][], // arows * midim  
    double B[][], // midim * bcols  
    double C[][] // arows * bcols  
{  
    for (int i=0 ; i < arows ; ++i ){  
        for (int j=0 ; j < bcols ; ++j ){  
            C[i][j] = 0.0;  
            for (int k=0 ; k < midim ; ++k ){  
                C[i][j] += A[i][k] * B[k][j];  
            }  
        }  
    }  
}  
// try dgemm() instead
```

## BLAS: Basic Linear Algebra Subroutines

- ▶ Started in the 1970's and now WIDELY deployed
- ▶ Defines a set of numerical operations in 3 Levels
  1. Vector/Scalar operations (add constant onto all vector elements) and Vector/Vector operations (dot product)
  2. Matrix/Vector operations (mat-vec multiply)
  3. Matrix/Matrix operations (mat-mat multiply)
- ▶ Interestingly these are all mostly  $O(N)$ ,  $O(N^2)$ ,  $O(N^3)$  operations respectively
- ▶ The names for the function **suck** and take significant study to understand and use effectively

*a<sub>x</sub>p<sub>y</sub>()? d<sub>d</sub>ot()? s<sub>g</sub>emm()?* Are these rappers, hacker handles, or did someone just slap the keyboard randomly to name functions?

*According to legend, all the function names are 5 letters or less as this was the limit imposed by the Fortran compiler which originally compiled them.*

## BLAS Introductory Example

dgemm() : Multiply 2 double precision, general format matrices

```
dgemm(opa, opb,           // transpose A,B or not
       arows, bcols, midim,   // matrix dimensions
       alpha,                 // scaling factor for product
       A, lda, B, ldb,         // A and B matrix + cols
       beta, C, ldc)          // answer scaling + storage + dim
```

C := alpha \* opa( A ) \* opb( B ) + beta\*C

*Super transparent, excellent software engineering...*

- ▶ Targets Fortran77: different calling conventions than C
- ▶ Complex due to flexibility: 4 variants based on opa,opb

$$C \leftarrow \alpha AB + \beta C \quad C \leftarrow \alpha A^T B + \beta C$$

$$C \leftarrow \alpha AB^T + \beta C \quad C \leftarrow \alpha A^T B^T + \beta C$$

- ▶ Allows for scaling with alpha,beta but both often are 1
- ▶ Naming Convention: d ge mm ()
  - ▶ d: double precision real
  - ▶ ge: general matrix, not symmetric or banded
  - ▶ mm: matrix multiply

## C BLAS Example

- ▶ cbblas are C language bindings to BLAS routines
- ▶ Slightly easier to understand, uses symbolic names for some (extra) arguments
- ▶ Accounts for C being Row-Major vs Fortran being Column-Major

```
// dgemm_example.c
// A : arows * midim matrix
// B : midim * bcols matrix
// B : arows * bcols matrix
// C <- A*B
cblas_dgemm(CblasRowMajor, CblasNoTrans, CblasNoTrans,
             arows, bcols, midim,
             alpha,
             A, midim, B, bcols,
             beta, C, bcols);
```

## LAPACK: Linear Algebra Package

- ▶ Basic Operations like Matrix Multiply are covered in BLAS
- ▶ Many Linear Algebra problems come up in HPC
  - ▶ Solve a Linear System:  $Ax = b$ , find  $x$  given  $A, b$
  - ▶ Determine eigenvectors / eigenvalues for matrix  $A$
  - ▶ Calculate Singular Value Decomposition on  $A$
- ▶ LAPACK builds on BLAS to provide algorithms for all of these
- ▶ Has many of the same properties as BLAS
  - ▶ Netlib version Written in Fortran77 with bindings for C in LAPACKE
  - ▶ Naming conventions are difficult: `dgesv()`
    - d: double precision real
    - ge: general format matrix
    - sv: “solve” linear system via a LUP decomposition
- ▶ LAPACK / BLAS often packaged together in single libraries

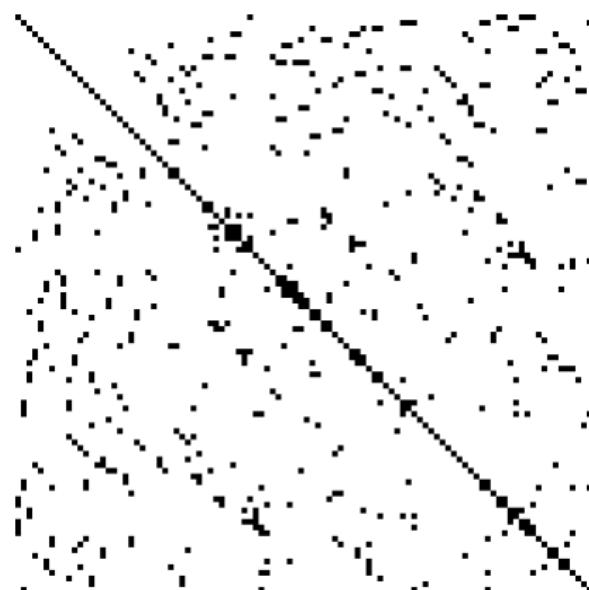
# Implementations of BLAS+LAPACK

Package	Notes
Netlib	The official LAPACK. (BSD/Open Source)
OpenBLAS	Open Source Implementation of BLAS/LAPACK routines
ATLAS	Automatically Tuned Linear Algebra Software (BSD/Open Source)
GSL	GNU Scientific Library (GNU / Open Source)
Intel MKL	Intel's Math routines for their x86 CPUs. (Freeware/Closed Source)
ARM PL	ARM Processor Performance Libraries (Freeware/Closed Source)
NVBLAS	NVIDIA BLAS, optimized for CUDA / GPU execution
cuSOLVER	NVIDIA LAPACK, optimized for CUDA / GPU execution
...	

- ▶ Note vendor implementations for specific processors / architectures: target efficient operation on these chips
- ▶ ATLAS is notable as on install, runs a series of benchmarks to set parameters in BLAS that give the best performance (Automatically Tuned)

# Sparse Matrices

- ▶ Various scientific problems in HPC involve matrices with **many** Zero elements
- ▶ Referred to as **sparse matrices** especially when stored in data structures that reduce their size
- ▶ Contrast with **dense matrices** which we have assumed so far
- ▶ Example: LINKS matrix in Page Rank could benefit a lot from sparse storage
- ▶ BLAS / LAPACK deal with dense matrices, Sparse Matrices are their own beast



Example of a sparsity pattern in a large matrix: **black** indicates non-zero element, white is zero

# Data Structures to Store Sparse Matrices

- ▶ Dense Matrices
  - ▶ Use  $NROW \times NCOL$  space
  - ▶ Provide  $O(1)$  lookup for element  $(i, j)$
  - ▶ Easily provides  $O(N)$  iteration through matrix elements
- ▶ Sparse Matrix formats
  - ▶ Use  $O(NNZ)$  storage:  $NNZ$  is the **Number of NonZeros**
  - ▶ Provide **worse than  $O(1)$  lookup** for element  $(i, j)$
  - ▶ Store only elements that are nonzero, assume if an index is not present that it is zero
  - ▶ Try to provide  $O(NNZ)$  iteration through matrix elements
- ▶ Storage savings for sparse formats can be significant when matrix is mostly zeros ( $NNZ \ll NROW \times NCOL$ )

# Octave Example of Sparse Matrix Storage

- ▶ Octave is an open-source scientific computing environment, mostly compatible with Matlab
- ▶ Has built-in support for sparse matrices
- ▶ Uses the Compressed Sparse Column format (CSC) internally
- ▶ Makes it easy to show space savings

```
octave:2> A=[  
[10 20 0 0 0 0]  
[ 0 30 0 40 0 0]  
[ 0 0 50 60 70 0]  
[ 0 0 0 0 0 80]];
```

```
octave:3> As = sparse(A);
```

```
octave:4> B = [ A zeros(4,94);  
zeros(96, 100)];
```

```
octave:5> Bs=sparse(B);
```

```
octave:6> whos  
Variables visible from the current scope:
```

```
variables in scope: top scope
```

Attr	Name	Size	Bytes	Class
====	=====	=====	=====	=====
	A	4x6	192	double
	As	4x6	184	double
	B	100x100	80000	double
	Bs	100x100	936	double
	ans	1x1	8	double

```
Total is 20049 elements using 81320 bytes
```

## Coordinate Format (COO)

- ▶ Store (row, col, val) for all non-zero elements
- ▶ Values/Indices stored in separate arrays
- ▶ **Justify** operational complexities:
  1. Space requirement is  $3 * \text{NNZ}$
  2. Finding element  $(i, j)$  is  $O(\log(NNZ))$
  3. Transpose is  $O(NNZ)$

	0	1	2	3	4	5	
0	[10	20	0	0	0	0]	SAMPLE DENSE MATRIX
1	[ 0	30	0	40	0	0]	
2	[ 0	0	50	60	70	0]	
3	[ 0	0	0	0	0	80]	

NNZ = 8, NROW=4, NCOL=6

	0	1	2	3	4	5	6	7		
VALUES	= [	10	20	30	40	50	60	70	80 ]	COO DATA ARRAYS
ROW_INDEX	= [	0	0	1	1	2	2	2	3 ]	
COL_INDEX	= [	0	1	1	3	2	3	4	5 ]	

# Compressed Sparse Row Format (CSR)

- ▶ Save space by “compressing” rows : store only row start positions
- ▶ Length of Row I is  $\text{ROW\_START}[I+1] - \text{ROW\_START}[I]$
- ▶ **Justify** operational complexities:
  1. Space requirement is  $2 * \text{NNZ} + \text{NROW} + 1$
  2. Finding element  $(i, j)$  is close to  $O(1)$
  3. Transpose is  $O(\text{NNZ})$

	0	1	2	3	4	5	
0	[10	20	0	0	0	0]	SAMPLE DENSE MATRIX
1	[ 0	30	0	40	0	0]	
2	[ 0	0	50	60	70	0]	
3	[ 0	0	0	0	0	80]	

NNZ = 8, NROW=4, NCOL=6

	0	1	2	3	4	5	6	7
VALUES	= [ 10 20 30 40 50 60 70 80 ]	CSR DATA ARRAYS						
COL_INDEX	= [ 0 1 1 3 2 3 4 5 ]							
ROW_START	= [ 0 2 4 7 8 ]							
		^ Extra element = NNZ						

## Algorithms for Sparse Matrices

- ▶ BLAS / LAPACK do NOT work for sparse matrices
- ▶ Must utilize different algorithms
- ▶ Less standardization around sparse matrices but libraries / vectors exist
- ▶ Sparse BLAS spec exists but fewer implementations
- ▶ Factorization like in LAPACK require significant algorithm changes to work for sparse matrices
- ▶ Prof. Yousef Saad is our local expert in this area and is worth chatting up if you want to learn more

## Related Materials

### Stephen Boyd's EE364 Linear Algebra Overview

[https://stanford.edu/class/ee364b/lectures/  
num-lin-alg-software.pdf](https://stanford.edu/class/ee364b/lectures/num-lin-alg-software.pdf)

- ▶ Discusses many of the same items we talked about here
- ▶ Focus is on optimization problems like linear programming
- ▶ Very similar considerations

### CSCI 5304 - Computational Aspects of Matrix Theory

- ▶ Great course on doing linear algebra for scientific problems
- ▶ Some coverage of BLAS/LAPACK and sparse matrices
- ▶ Often taught by Prof Saad who is a resident expert on all things Matrix/Sparse