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EX.2.1.7, Sauer3

Assume that a given computer requires 0.002 seconds to complete backsubstitution on a 4000 upper triangular matrix equation. Estimate the time needed to solve a general system of 9000 equations in 9000 unknowns. Round your answer to the nearest second.

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EX.2.1.7, Sauer3, solution, Langou

Colab link: https://colab.research.google.com/drive/1XR1Czryz1w0nN5sLL8jgzytDjV_NNUYi

Backsubstitution requires n^2 (floating-point) operations (FLOPs).

If our computer can complete backsubstitution in 0.002 seconds for n = 4000, then it performs

```
n = 4000.
gigaflops_per_second = ( n * n ) / 0.002 * 1e-9
print( gigaflops_per_second, 'GigaFLOP per seconds')
```

8.0 GigaFLOP per seconds

which means 8 billions operations per seconds. (We say 8 GigaFLOPs/sec.)

Gaussian elimination requires $\frac{2}{3}n^3$ (floating-point) operations (FLOPs). The time, in second, needed for n = 9000 is therefore

```
n = 9000.
time_GaussianElimination = \
  ( 2./3. * ( n * n * n ) ) / ( gigaflops_per_second * 1e9 )
print( time_GaussianElimination, 'seconds' )
```

60.75 seconds

Rounding to the nearest second, we get 61 seconds. So about 1 minute.

Not needed for full credit.

We can check that the time for backsubstitution is negligible

```
n = 9000.
time_backsubstitution = ( n * n ) / ( gigaflops_per_second * 1e9 )
print( time_backsubstitution, 'seconds' )
```

0.010125 seconds

Indeed, the time for backsubstiution is negligible compared to the time for Gaussian elimination. And this makes sense, since backsubstiution is order n^2 , and Gaussian elimination is order n^3 , and n is 9000. More precisely, the time for backsubstiution is $\frac{2}{3}n$ times smaller than the time for Gaussian elimination, so, with n = 9000, it is 6000 times smaller.

Not needed for full credit.

```
n = 9000.
print( f"{2./3. * ( n * n * n ) * 1e-9:4.0f}",\
    'billions of floating-point operations')
```

486 billions of floating-point operations

We see that to solve a $9,000 \times 9,000$ system of linear of equations, we need to perform (about) 486 billions floating-point operations (FLOPS).