

eliminacja-gaussa

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1 Dopełnienie Schur'a z użyciem eliminacji Gaussa

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grupa wtorek (A) 17:50

1.1 Środowisko obliczeniowe

OSOBA WYKONUJĄCA OSTATECZNE OBLICZENIA POWINNA WPISAĆ TUTAJ SPECYFIKACJĘ SWOJEGO SPRZĘTU

1.2 Importy & typy

```
[1]: import numpy as np
import matplotlib.pyplot as plt
import os
import re
import subprocess
import matplotlib.pyplot as plt

from timeit import default_timer
from pprint import pprint
from math import sqrt

Array = np.ndarray
```

1.3 Funkcje pomocnicze

```
[2]: class Timer(object):
    def __init__(self):
        self._start_time = None
        self._stop_time = None

    def start(self):
        self._start_time = default_timer()

    def stop(self):
        self._stop_time = default_timer()
```

```

@property
def elapsed(self, val = None):
    if self._stop_time is None or self._start_time is None:
        return None
    elapsed = self._stop_time - self._start_time
    return elapsed

# mock impl
def is_int(value) -> bool:
    as_int = int(value)
    return value == as_int

```

1.3.1 Wczytywanie macierzy

wygenerowanej za pomocą dostarczonego skryptu `mass_matrix`

```

[3]: def input_matrix(octave_matrix, n, m, q=1):
    result = np.zeros((n*q, m*q), dtype=np.double)

    for elem in octave_matrix:
        m = re.match(r"\s*\(((\d+),\s*(\d+)\))\s*-\>\s*(\d+\.\d+)\s*", elem)
        if m is not None:
            x, y, value = m.groups()
        elif len(elem) > 0:
            coord, value = elem.strip().split(' -> ')
            value = float(value)
            x, y = coord.split(',')
            x, y = x[1:], y.strip()[:-1]
        else:
            continue

        for i in range(q):
            for j in range(q):
                result[i*n + int(x) - 1, j*n + int(y) - 1] = float(value)

    return result

```

```

[4]: def load_octave_matrix(filename):
    with open(filename, "r") as file:
        return file.readlines()

```

```

[5]: data_dir = "../..output"

def resolve_path(matrix_type, width, height = None, generate = False):
    if height is None: height = width
    path = f"{data_dir}/{matrix_type}-{width}x{height}.txt"

```

```

if os.path.isfile(path): return path
else:
    if not generate:
        raise FileNotFoundError(f"Matrix file {path} not found")

    # do generowania macierzy potrzebny jest direnv, ustawiona zmienna
    # środowiskowa:
    # SCRIPT_DIR=<path-to-scripts-dir>
    # albo na sztywno ustawiona ścieżka do skryptu (ale wtedy trzeba
    ↪zmodyfikować)
    # funkcję generate_matrix

    if width != height:
        raise ValueError("Can only generate square matrix")

    generate_matrix(matrix_type, width)

    if os.path.isfile(path): return path
    else:
        print(path)
        raise RuntimeError("Failed to generate matrix")

resolve_matrix = lambda matrix_type, n, m, q = 1: input_matrix(
    load_octave_matrix(resolve_path(matrix_type, n, m)), n, m, q
)

def resolve_matrix(matrix_type, n, m, q = 1, generate = False):
    return input_matrix(
        load_octave_matrix(resolve_path(matrix_type, n, m, generate =
    ↪generate))), n, m, q
    )

def generate_matrix(matrix_type, rank):
    if matrix_type not in {'iga', 'fem'}:
        raise ValueError(f"Invalid matrix type: {matrix_type}")

    if rank < 16 or not is_int(sqrt(rank)):
        raise ValueError(f"Invalid matrix rank: {rank}. Must be >= 16 and
    ↪sqrt(rank) must be of type integer.")

    rank_root = int(sqrt(rank))

    if matrix_type == 'fem':
        for p in range(2, 5):
            double_nxx = rank_root - p + 1
            if double_nxx % 2 == 0 and double_nxx // 2 >= 2:

```

```

        nxx = double_nxx // 2
        pxx = p
        break
    else:
        raise RuntimeError(f"Failed to determine nxx, pxx for rank: {rank}")
else:
    for p in range(2, 5):
        nxx = rank_root - p
        if nxx >= 2:
            pxx = p
            break
    else:
        raise RuntimeError(f"Failed to determine nxx, pxx for rank: {rank}")

cwd = os.getcwd()
scripts_dir = os.getenv('SCRIPTS_DIR')
os.chdir(scripts_dir)
!./generate-matrix.sh cpp {matrix_type} {nxx} {pxx} 0
os.chdir(cwd)

```

1.4 Eliminacja Gaussa

```

[6]: def transform_matrix_gaussian_elim(
    A: Array,
    rows_to_transform: int,
    in_place: bool = False,
    timer: Timer = None
) -> Array:

    if not in_place: A = A.copy()

    if timer is not None:
        timer.start()

    n, _ = A.shape
    for i in range(0, min(n - 2, rows_to_transform)):
        for j in range(i + 1, n):
            factor = A[j, i] / A[i, i]
            A[j, i] = 0
            for k in range(i + 1, n):
                A[j, k] -= factor * A[i, k]

    if timer is not None: timer.stop()
    if not in_place: return A

```

1.5 Dopełnienie Schur'a

```
[7]: def schur_complement(A: Array, complement_degree: int, timer: Timer = None) -> Array:
    transformed = transform_matrix_gaussian_elim(A,
                                                A.shape[0] - complement_degree,
                                                in_place = False,
                                                timer = timer)
    return transformed[A.shape[0] - complement_degree :, A.shape[1] - complement_degree :]
```

```
[8]: !pwd
```

/home/kkafara/studies/cs/5_term/algmac/lab/gaussian-elimination/notebook

```
[20]: nxxs = {}
nxxs['iga'] = [i for i in range(2, 31)]
nxxs['fem'] = [i for i in range(2, 17)]

pxx = 2
rxx = 0
ranks = {}
ranks['iga'] = [(nxx + pxx) ** 2 for nxx in nxxs['iga']]
ranks['fem'] = [(2 * nxx + pxx - 1) ** 2 for nxx in nxxs['fem']]

matrixtypes = 'iga', 'fem'

main_timer = Timer()
exec_times = {
    'iga': {},
    'fem': {}
}
exec_ranks = {
    'iga': {},
    'fem': {},
}

padding = lambda n: n * ' '

for matrix_t in matrixtypes:
    matrices = ((resolve_matrix(matrix_t, rank, rank, generate=True), rank) for rank in ranks[matrix_t])
    print('Computations for matrix type: ', matrix_t)
    for M, rank in matrices:
        print(padding(2) + 'Computations for rank', rank)

        exec_times[matrix_t][rank] = []
```

```

exec_ranks[matrix_t][rank] = []
rank_cp = rank

while rank_cp >= 2:
    rank_cp //= 2
    print(padding(4) + 'Current rank:', rank_cp, end = ' ')

    schur_complement(M, rank_cp, timer = main_timer)

    exec_times[matrix_t][rank].append(main_timer.elapsed)
    exec_ranks[matrix_t][rank].append(rank_cp)

    print(f'{main_timer.elapsed:.5f}s')

```

narysować wykresy

Computations for matrix type: iga

Computations for rank 16

```

Current rank: 8  0.00075s
Current rank: 4  0.00123s
Current rank: 2  0.00101s
Current rank: 1  0.00076s

```

Computations for rank 25

```

Current rank: 12  0.00238s
Current rank: 6   0.00228s
Current rank: 3   0.00350s
Current rank: 1   0.00379s

```

Computations for rank 36

```

Current rank: 18  0.00440s
Current rank: 9   0.00462s
Current rank: 4   0.00477s
Current rank: 2   0.00496s
Current rank: 1   0.00905s

```

Computations for rank 49

```

Current rank: 24  0.01063s
Current rank: 12  0.01229s
Current rank: 6   0.01202s
Current rank: 3   0.01383s
Current rank: 1   0.01751s

```

Computations for rank 64

```

Current rank: 32  0.03655s
Current rank: 16  0.04000s
Current rank: 8   0.04095s
Current rank: 4   0.04186s
Current rank: 2   0.04037s
Current rank: 1   0.04178s

```

Computations for rank 81
Current rank: 40 0.07391s
Current rank: 20 0.07870s
Current rank: 10 0.07801s
Current rank: 5 0.08165s
Current rank: 2 0.08227s
Current rank: 1 0.08440s
Computations for rank 100
Current rank: 50 0.13834s
Current rank: 25 0.15109s
Current rank: 12 0.15552s
Current rank: 6 0.15496s
Current rank: 3 0.15679s
Current rank: 1 0.15757s
Computations for rank 121
Current rank: 60 0.22200s
Current rank: 30 0.26664s
Current rank: 15 0.27062s
Current rank: 7 0.27304s
Current rank: 3 0.27369s
Current rank: 1 0.27310s
Computations for rank 144
Current rank: 72 0.41342s
Current rank: 36 0.45191s
Current rank: 18 0.45974s
Current rank: 9 0.45623s
Current rank: 4 0.46186s
Current rank: 2 0.46887s
Current rank: 1 0.46057s
Computations for rank 169
Current rank: 84 0.66071s
Current rank: 42 0.73841s
Current rank: 21 0.74220s
Current rank: 10 0.75428s
Current rank: 5 0.75880s
Current rank: 2 0.76519s
Current rank: 1 0.78945s
Computations for rank 196
Current rank: 98 0.98230s
Current rank: 49 1.13027s
Current rank: 24 1.15195s
Current rank: 12 1.15543s
Current rank: 6 1.15346s
Current rank: 3 1.15778s
Current rank: 1 1.18706s
Computations for rank 225
Current rank: 112 1.62045s
Current rank: 56 1.68813s

Current rank: 28 1.75042s
 Current rank: 14 1.75386s
 Current rank: 7 1.75242s
 Current rank: 3 1.80162s
 Current rank: 1 1.79601s
 Computations for rank 256
 Current rank: 128 2.21997s
 Current rank: 64 2.48662s
 Current rank: 32 2.52082s
 Current rank: 16 1.78867s
 Current rank: 8 1.72938s
 Current rank: 4 1.69499s
 Current rank: 2 1.69583s
 Current rank: 1 1.70110s
 Computations for rank 289
 Current rank: 144 2.22495s
 Current rank: 72 2.40366s
 Current rank: 36 2.46225s
 Current rank: 18 2.47903s
 Current rank: 9 2.46434s
 Current rank: 4 2.47989s
 Current rank: 2 2.47103s
 Current rank: 1 2.47540s
 Computations for rank 324
 Current rank: 162 3.12979s
 Current rank: 81 3.45529s
 Current rank: 40 3.45127s
 Current rank: 20 3.44973s
 Current rank: 10 3.53206s
 Current rank: 5 3.57458s
 Current rank: 2 3.55266s
 Current rank: 1 3.49209s
 Computations for rank 361
 Current rank: 180 4.29937s
 Current rank: 90 4.92142s
 Current rank: 45 4.90069s
 Current rank: 22 4.77491s
 Current rank: 11 4.76546s
 Current rank: 5 4.76500s
 Current rank: 2 4.66289s
 Current rank: 1 4.73909s
 Computations for rank 400
 Current rank: 200 5.70056s
 Current rank: 100 6.41666s
 Current rank: 50 6.47354s
 Current rank: 25 6.44148s
 Current rank: 12 6.41988s
 Current rank: 6 6.40460s

Current rank: 3 6.47782s
 Current rank: 1 6.47268s
 Computations for rank 441
 Current rank: 220 7.51674s
 Current rank: 110 8.36805s
 Current rank: 55 8.63710s
 Current rank: 27 8.45592s
 Current rank: 13 8.48101s
 Current rank: 6 8.44459s
 Current rank: 3 8.45866s
 Current rank: 1 8.48642s
 Computations for rank 484
 Current rank: 242 9.79070s
 Current rank: 121 11.34586s
 Current rank: 60 11.60459s
 Current rank: 30 11.33224s
 Current rank: 15 11.27676s
 Current rank: 7 11.32292s
 Current rank: 3 11.24706s
 Current rank: 1 11.47624s
 Computations for rank 529
 Current rank: 264 13.01130s
 Current rank: 132 14.79236s
 Current rank: 66 14.99826s
 Current rank: 33 14.75422s
 Current rank: 16 14.90480s
 Current rank: 8 14.85562s
 Current rank: 4 14.83468s
 Current rank: 2 15.06062s
 Current rank: 1 14.91126s
 Computations for rank 576
 Current rank: 288 17.03305s
 Current rank: 144 19.04820s
 Current rank: 72 18.90196s
 Current rank: 36 19.21373s
 Current rank: 18 19.06076s
 Current rank: 9 18.98547s
 Current rank: 4 19.07566s
 Current rank: 2 19.47488s
 Current rank: 1 19.22384s
 Computations for rank 625
 Current rank: 312 21.74368s
 Current rank: 156 24.25006s
 Current rank: 78 24.44085s
 Current rank: 39 24.03898s
 Current rank: 19 24.01059s
 Current rank: 9 24.11553s
 Current rank: 4 24.14060s

Current rank: 2 24.72337s
 Current rank: 1 24.20373s
 Computations for rank 676
 Current rank: 338 26.82188s
 Current rank: 169 30.30014s
 Current rank: 84 30.83771s
 Current rank: 42 41.53998s
 Current rank: 21 48.51427s
 Current rank: 10 47.82864s
 Current rank: 5 48.04088s
 Current rank: 2 48.49843s
 Current rank: 1 49.23474s
 Computations for rank 729
 Current rank: 364 53.23434s
 Current rank: 182 59.87689s
 Current rank: 91 60.75340s
 Current rank: 45 59.46213s
 Current rank: 22 59.85515s
 Current rank: 11 59.61798s
 Current rank: 5 59.42579s
 Current rank: 2 60.62136s
 Current rank: 1 59.70957s
 Computations for rank 784
 Current rank: 392 65.51775s
 Current rank: 196 72.98892s
 Current rank: 98 72.82517s
 Current rank: 49 75.04273s
 Current rank: 24 74.07694s
 Current rank: 12 74.71456s
 Current rank: 6 73.92650s
 Current rank: 3 76.11925s
 Current rank: 1 73.85607s
 Computations for rank 841
 Current rank: 420 79.83563s
 Current rank: 210 89.99321s
 Current rank: 105 91.10169s
 Current rank: 52 91.53710s
 Current rank: 26 91.66941s
 Current rank: 13 91.35388s
 Current rank: 6 91.57323s
 Current rank: 3 91.46118s
 Current rank: 1 91.33152s
 Computations for rank 900
 Current rank: 450 98.07199s
 Current rank: 225 110.30664s
 Current rank: 112 112.65123s
 Current rank: 56 112.48517s
 Current rank: 28 111.79289s

```

Current rank: 14  111.92657s
Current rank: 7   111.98247s
Current rank: 3   113.57932s
Current rank: 1   112.77645s
Computations for rank 961
Current rank: 480  119.19338s
Current rank: 240  134.86661s
Current rank: 120  135.18978s
Current rank: 60   136.31368s
Current rank: 30   136.67959s
Current rank: 15   136.31056s
Current rank: 7    136.33844s
Current rank: 3    136.22324s
Current rank: 1    136.18598s
Computations for rank 1024
Current rank: 512  144.57645s
Current rank: 256  162.25881s
Current rank: 128  165.22331s
Current rank: 64   164.94650s
Current rank: 32   165.36069s
Current rank: 16   165.75301s
Current rank: 8    167.27332s
Current rank: 4    171.30454s
Current rank: 2    166.94476s
Current rank: 1    165.00125s
Computations for matrix type: fem
Computations for rank 25
Current rank: 12   0.00216s
Current rank: 6    0.00241s
Current rank: 3    0.00243s
Current rank: 1    0.00243s
Computations for rank 49
Current rank: 24   0.01721s
Current rank: 12   0.01805s
Current rank: 6    0.01826s
Current rank: 3    0.01832s
Current rank: 1    0.01829s
Computations for rank 81
Current rank: 40   0.07063s
Current rank: 20   0.08016s
Current rank: 10   0.08086s
Current rank: 5    0.08032s
Current rank: 2    0.08097s
Current rank: 1    0.08159s
Computations for rank 121
Current rank: 60   0.22443s
Current rank: 30   0.26429s
Current rank: 15   0.27094s

```

```

    Current rank: 7  0.26522s
    Current rank: 3  0.26269s
    Current rank: 1  0.26750s
Computations for rank 169
    Current rank: 84  0.62810s
    Current rank: 42  0.71580s
    Current rank: 21  0.72528s
    Current rank: 10  0.72653s
    Current rank: 5   0.72665s
    Current rank: 2   0.72303s
    Current rank: 1   0.72598s
Computations for rank 225
    Current rank: 112  1.49737s
    Current rank: 56   1.68422s
    Current rank: 28   1.70750s
    Current rank: 14   1.70824s
    Current rank: 7    1.71026s
    Current rank: 3    1.70135s
    Current rank: 1    1.70961s
Computations for rank 289
    Current rank: 144  3.21928s
    Current rank: 72   3.60245s
    Current rank: 36   3.63444s
    Current rank: 18   3.62478s
    Current rank: 9    3.58227s
    Current rank: 4    3.64339s
    Current rank: 2    3.64402s
    Current rank: 1    3.64012s
Computations for rank 361
    Current rank: 180  6.18690s
    Current rank: 90   7.06585s
    Current rank: 45   7.10753s
    Current rank: 22   7.16536s
    Current rank: 11   7.11833s
    Current rank: 5    7.13548s
    Current rank: 2    7.09971s
    Current rank: 1    7.12072s
riga=1 (fem)
nxx=10
pxx=2
rxx=0
Computations for rank 441
    Current rank: 220  11.54784s
    Current rank: 110  13.04338s
    Current rank: 55   13.20003s
    Current rank: 27   13.27893s
    Current rank: 13   13.29883s
    Current rank: 6    13.30256s

```

```

    Current rank: 3  13.29342s
    Current rank: 1  13.43963s
riga=1 (fem)
nxx=11
pxx=2
rxx=0
    Computations for rank 529
    Current rank: 264  20.37553s
    Current rank: 132  22.88775s
    Current rank: 66  22.97887s
    Current rank: 33  23.40335s
    Current rank: 16  23.36707s
    Current rank: 8  23.28913s
    Current rank: 4  22.73321s
    Current rank: 2  22.64538s
    Current rank: 1  22.65424s
riga=1 (fem)
nxx=12
pxx=2
rxx=0
    Computations for rank 625
    Current rank: 312  32.71539s
    Current rank: 156  37.93587s
    Current rank: 78  37.32883s
    Current rank: 39  37.47362s
    Current rank: 19  37.30623s
    Current rank: 9  37.25037s
    Current rank: 4  37.77985s
    Current rank: 2  37.38508s
    Current rank: 1  37.35437s
riga=1 (fem)
nxx=13
pxx=2
rxx=0
    Computations for rank 729
    Current rank: 364  53.46581s
    Current rank: 182  58.63274s
    Current rank: 91  59.56702s
    Current rank: 45  59.63339s
    Current rank: 22  59.66795s
    Current rank: 11  59.52414s
    Current rank: 5  59.35871s
    Current rank: 2  59.29677s
    Current rank: 1  59.32461s
riga=1 (fem)
nxx=14
pxx=2
rxx=0

```

```

Computations for rank 841
  Current rank: 420  79.68035s
  Current rank: 210  90.05779s
  Current rank: 105  91.06791s
  Current rank: 52   91.44742s
  Current rank: 26   91.70011s
  Current rank: 13   91.44929s
  Current rank: 6    91.18409s
  Current rank: 3    91.59026s
  Current rank: 1    91.97174s
riga=1 (fem)
nxx=15
pxx=2
rxx=0
Computations for rank 961
  Current rank: 480  119.58912s
  Current rank: 240  102.46927s
  Current rank: 120  88.42724s
  Current rank: 60   88.37991s
  Current rank: 30   87.62772s
  Current rank: 15   89.47669s
  Current rank: 7    88.42573s
  Current rank: 3    88.50560s
  Current rank: 1    88.66723s
riga=1 (fem)
nxx=16
pxx=2
rxx=0
Computations for rank 1089
  Current rank: 544  112.89838s
  Current rank: 272  194.15977s
  Current rank: 136  198.74234s
  Current rank: 68   198.69099s
  Current rank: 34   199.46881s
  Current rank: 17   198.57189s
  Current rank: 8    162.81246s
  Current rank: 4    182.19425s
  Current rank: 2    198.33317s
  Current rank: 1    198.39083s
riga=1 (fem)
nxx=17
pxx=2
rxx=0
Computations for rank 1225
  Current rank: 612

```

```

KeyboardInterrupt                                Traceback (most recent call last)
/tmp/ipykernel_186981/3375954883.py in <module>
    35         print(padding(4) + 'Current rank:', rank_cp, end = ' ')
    36
----> 37         schur_complement(M, rank_cp, timer = main_timer)
    38
    39         exec_times[matrix_t][rank].append(main_timer.elapsed)

/tmp/ipykernel_186981/3888681352.py in schur_complement(A, complement_degree,
-> timer)
      1 def schur_complement(A: Array, complement_degree: int, timer: Timer =
-> None) -> Array:
----> 2     transformed = transform_matrix_gaussian_elim(A,
      3                                     A.shape[0] -
-> complement_degree,
      4                                     in_place = False,
      5                                     timer = timer)

/tmp/ipykernel_186981/3300222045.py in transform_matrix_gaussian_elim(A,
-> rows_to_transform, in_place, timer)
    17         A[j, i] = 0
    18         for k in range(i + 1, n):
----> 19             A[j, k] -= factor * A[i, k]
    20
    21     if timer is not None: timer.stop()

KeyboardInterrupt:

```

```

[23]: %matplotlib inline

for matrix_t in matrixtypes:
    for rank in ranks[matrix_t]:
        _, ax = plt.subplots(figsize=(12.7, 7))

        max_y = max(exec_times[matrix_t][rank])
        max_y += 0.1 * max_y
        plt.ylim(0, max_y)

        ax.scatter(
            exec_ranks[matrix_t][rank],
            exec_times[matrix_t][rank],
            label=f'{matrix_t}'
        )

        ax.plot(
            exec_ranks[matrix_t][rank],

```

```

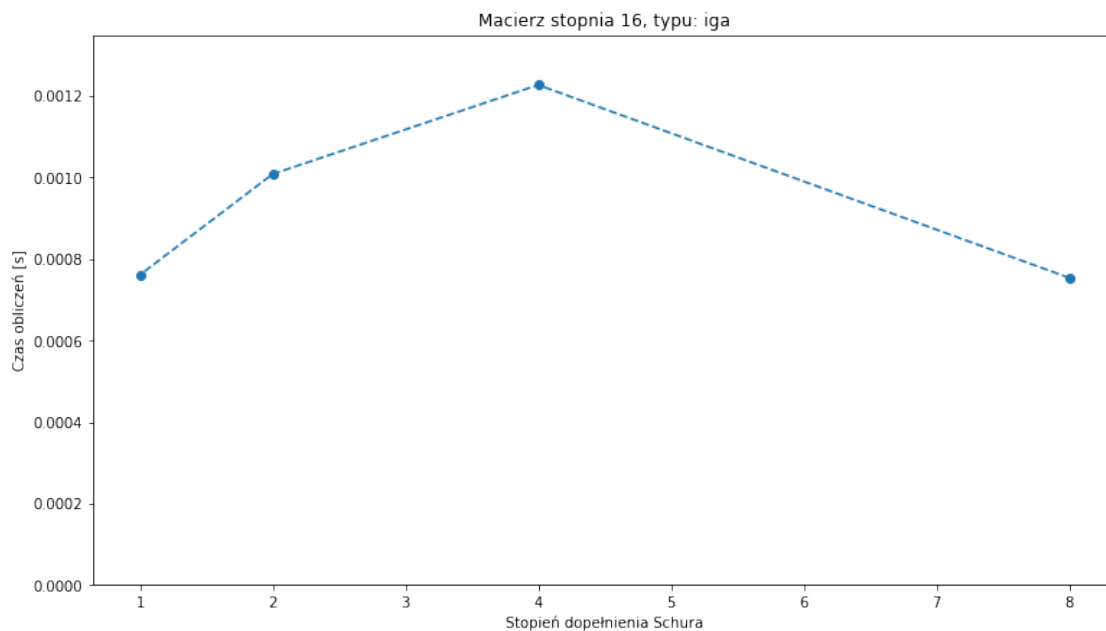
        exec_times[matrix_t][rank],
        linestyle='--'
    )

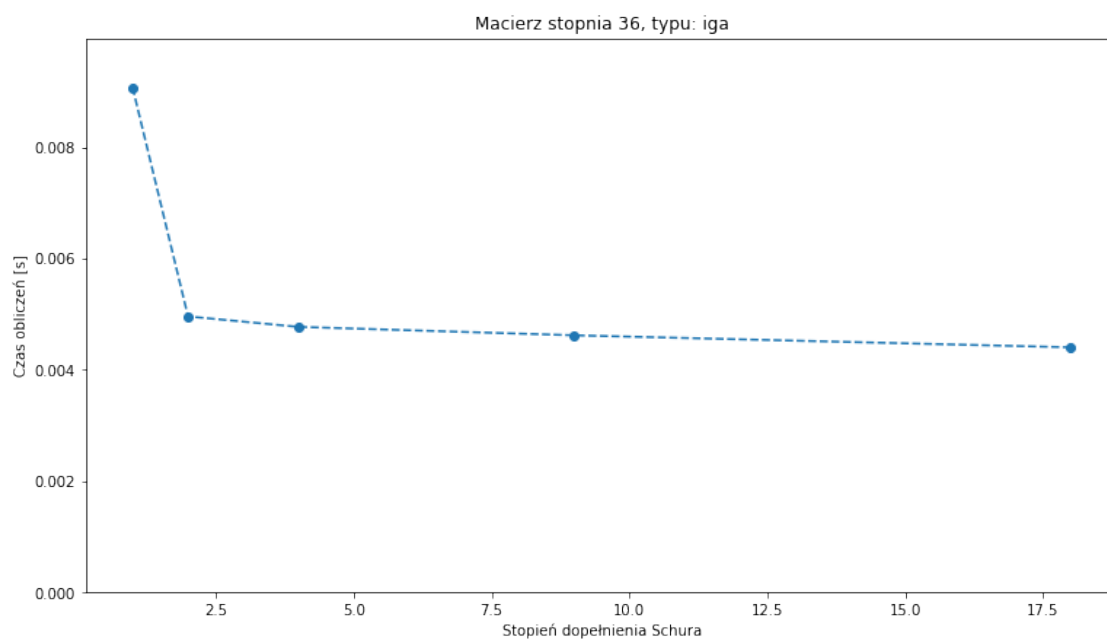
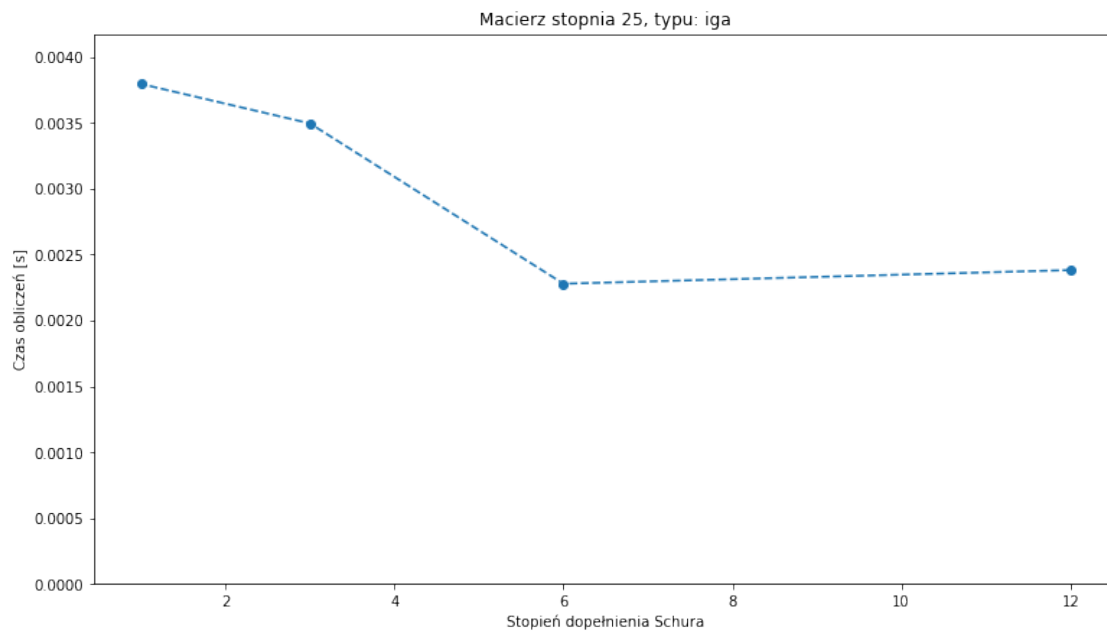
    ax.set(
        xlabel='Stopień dopełnienia Schura',
        ylabel='Czas obliczeń [s]',
        title=f'Macierz stopnia {rank}, typu: {matrix_t}'
    )

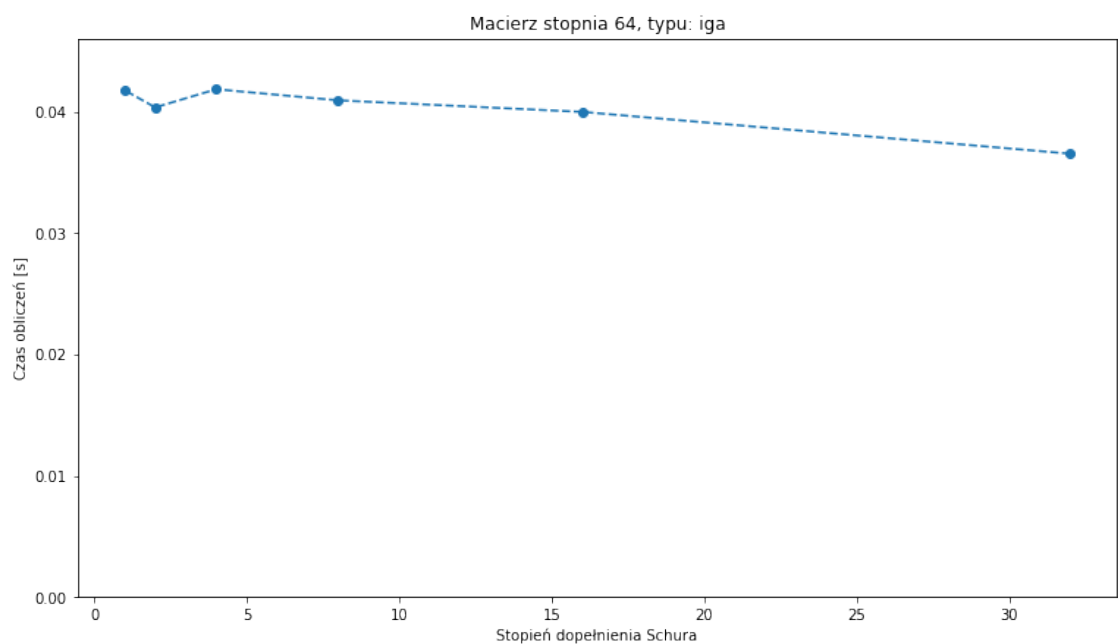
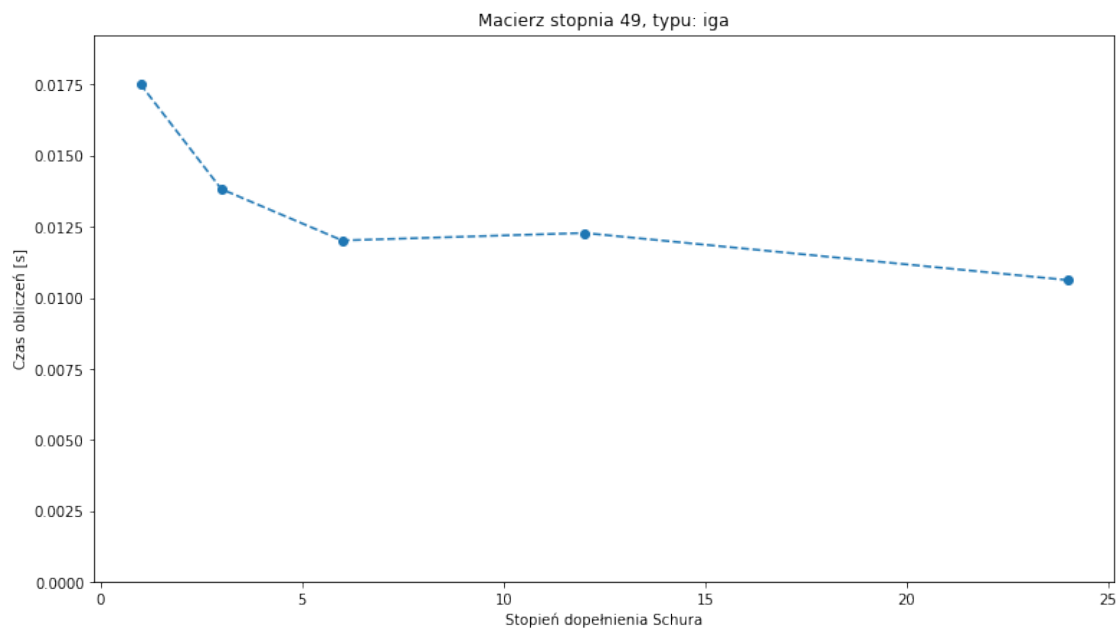
```

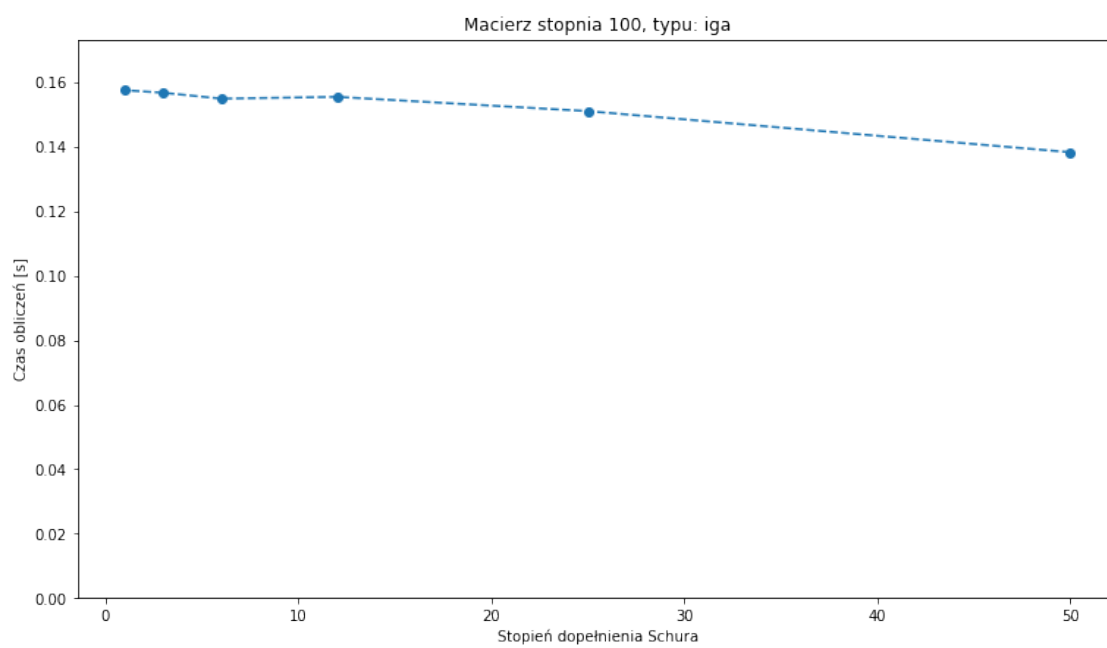
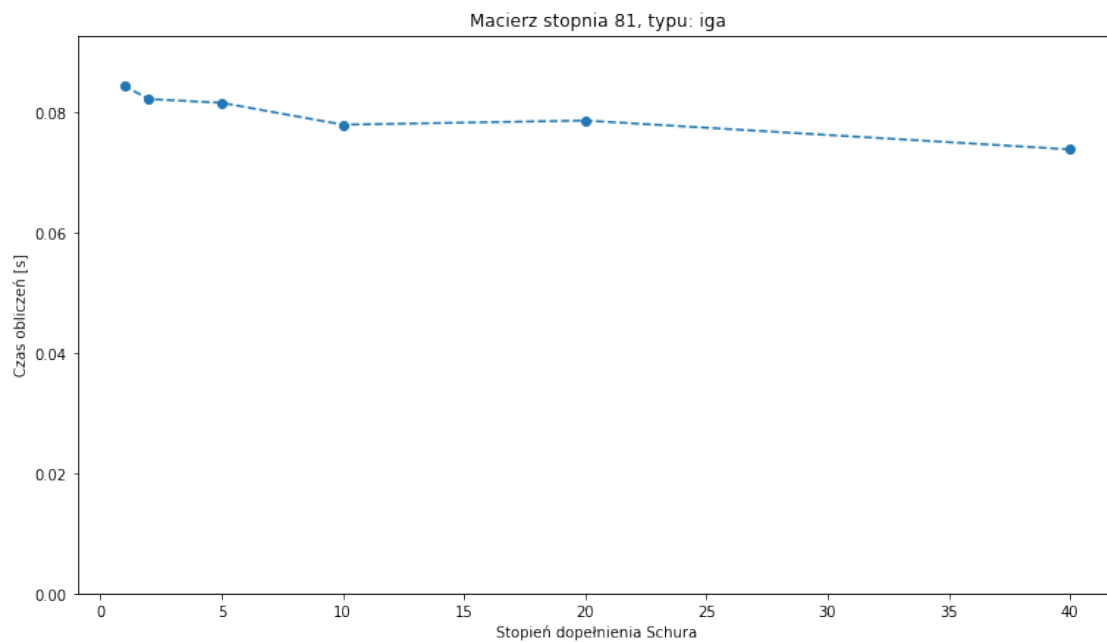
/tmp/ipykernel_186981/2887758238.py:5: RuntimeWarning: More than 20 figures have been opened. Figures created through the pyplot interface (`matplotlib.pyplot.figure`) are retained until explicitly closed and may consume too much memory. (To control this warning, see the rcParam `figure.max_open_warning`).

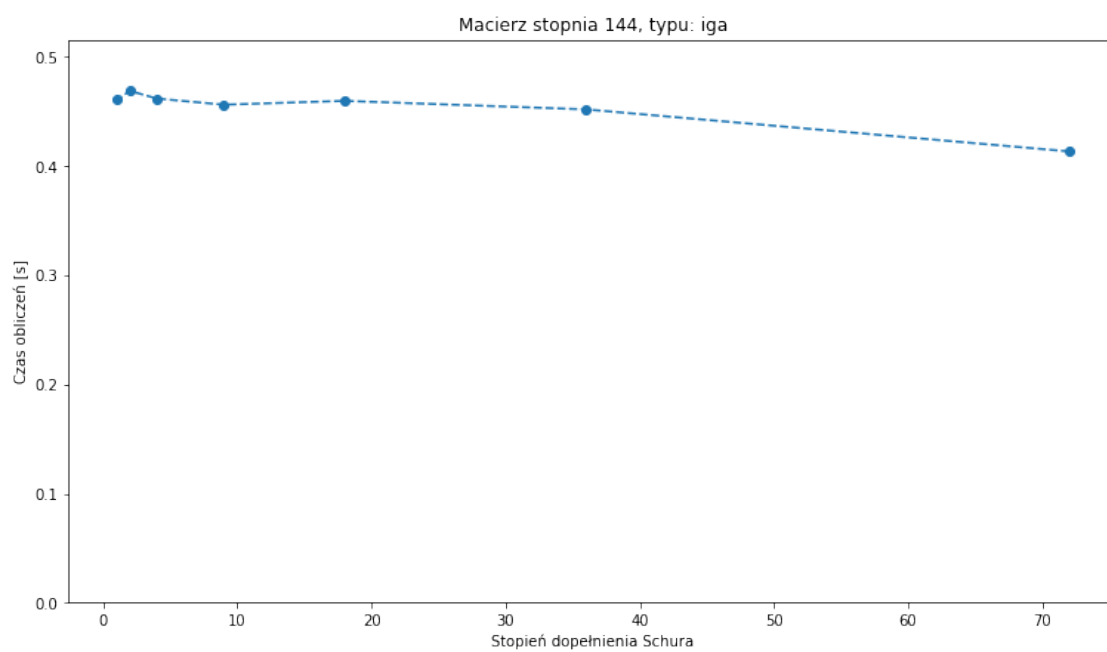
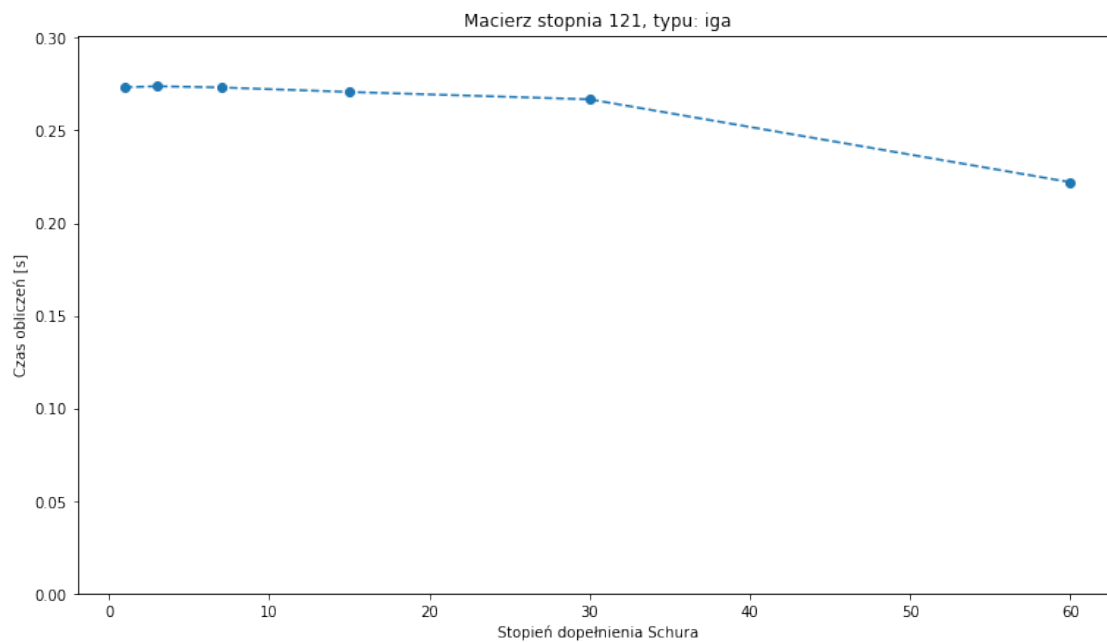
```
_, ax = plt.subplots(figsize=(12.7, 7))
```

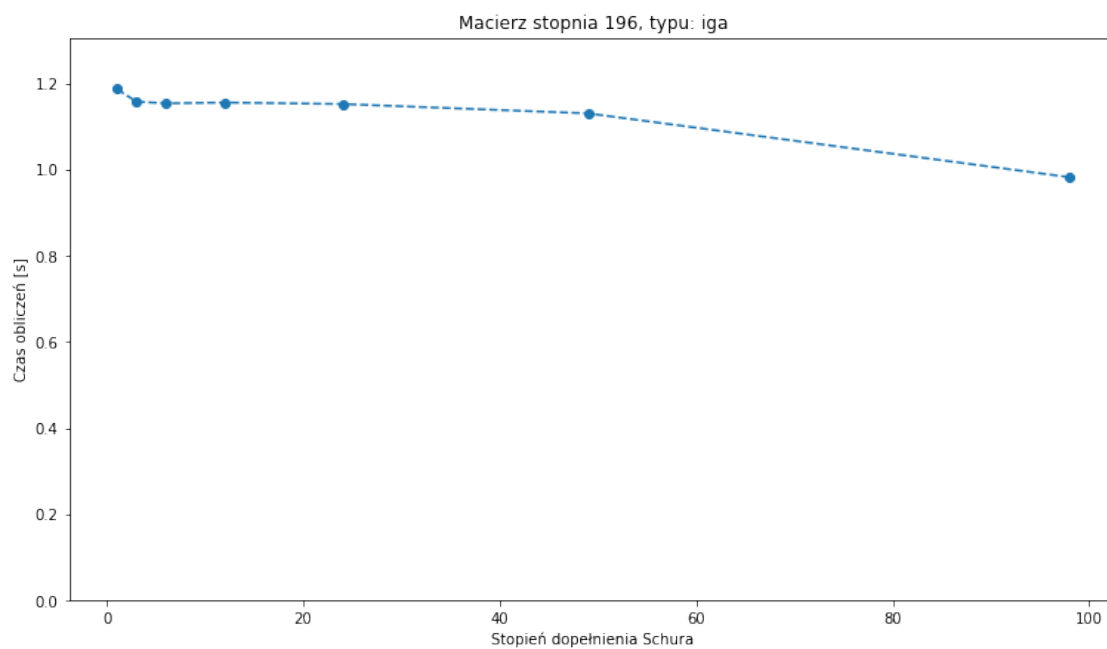
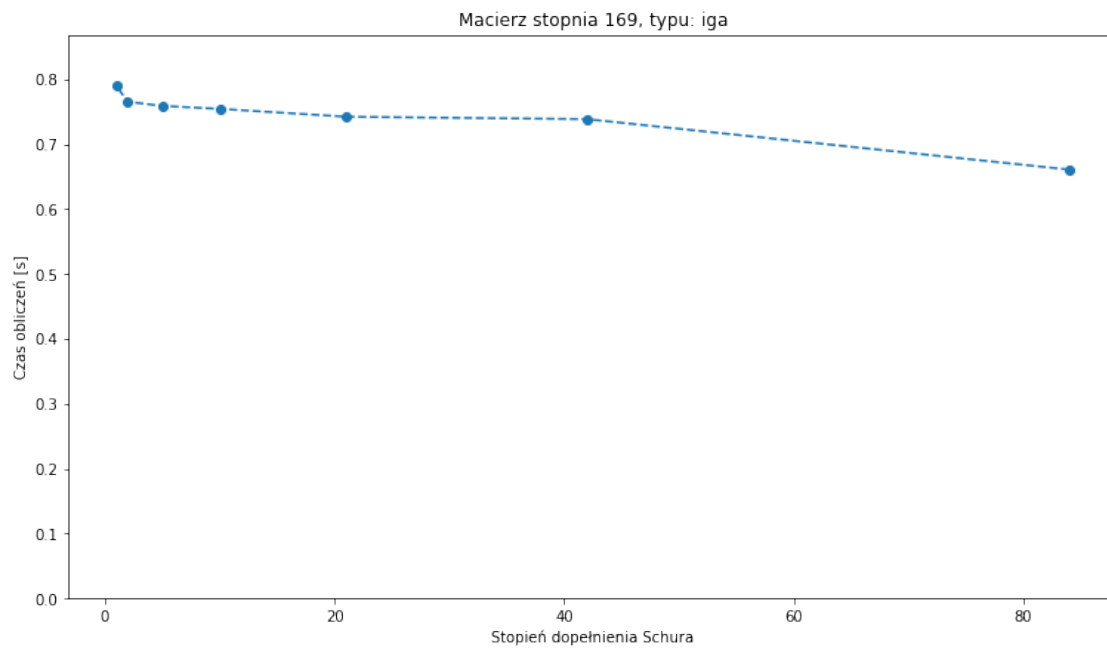


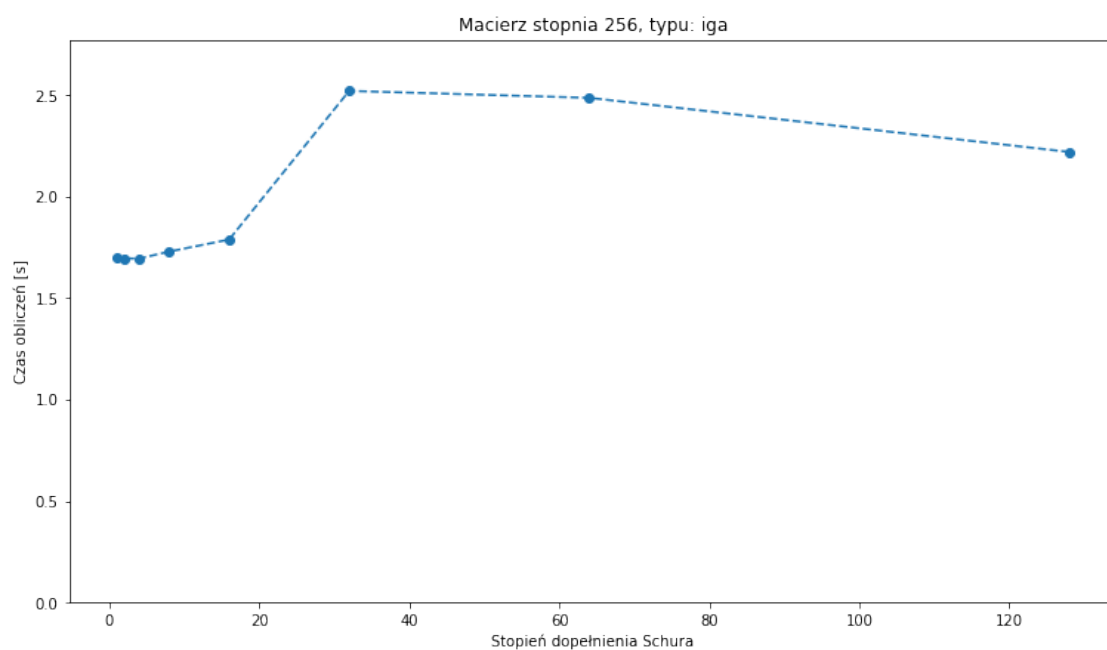
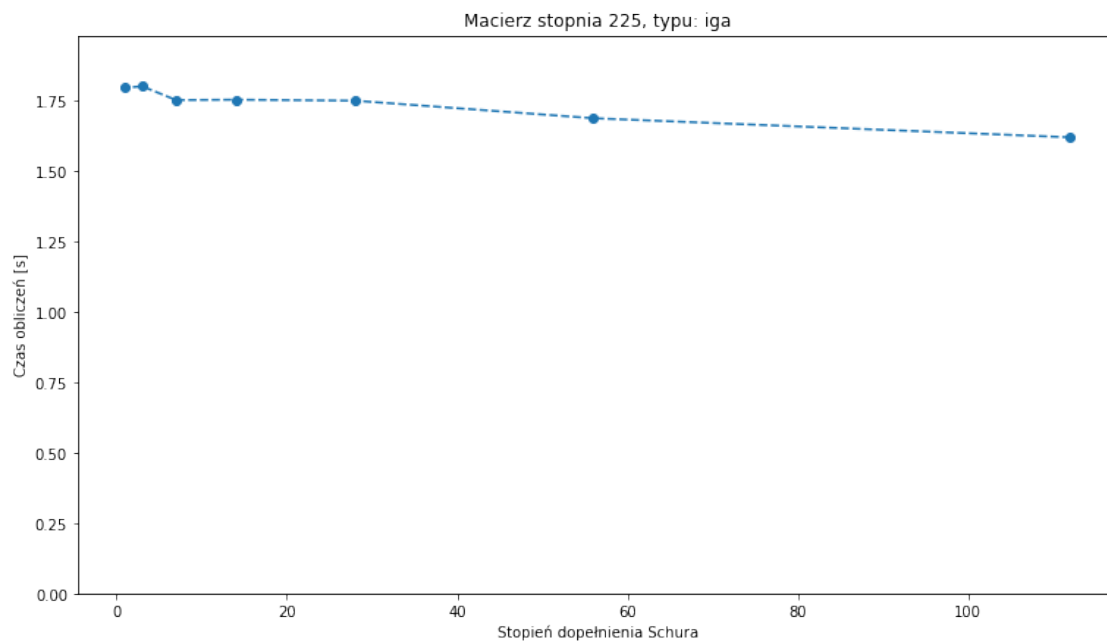


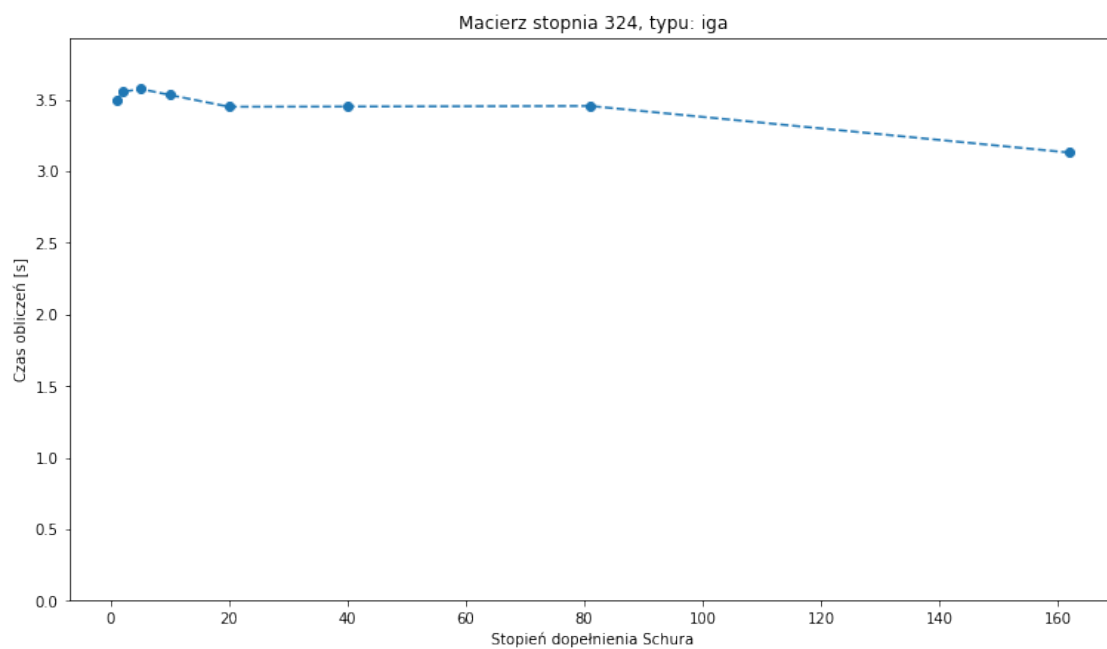
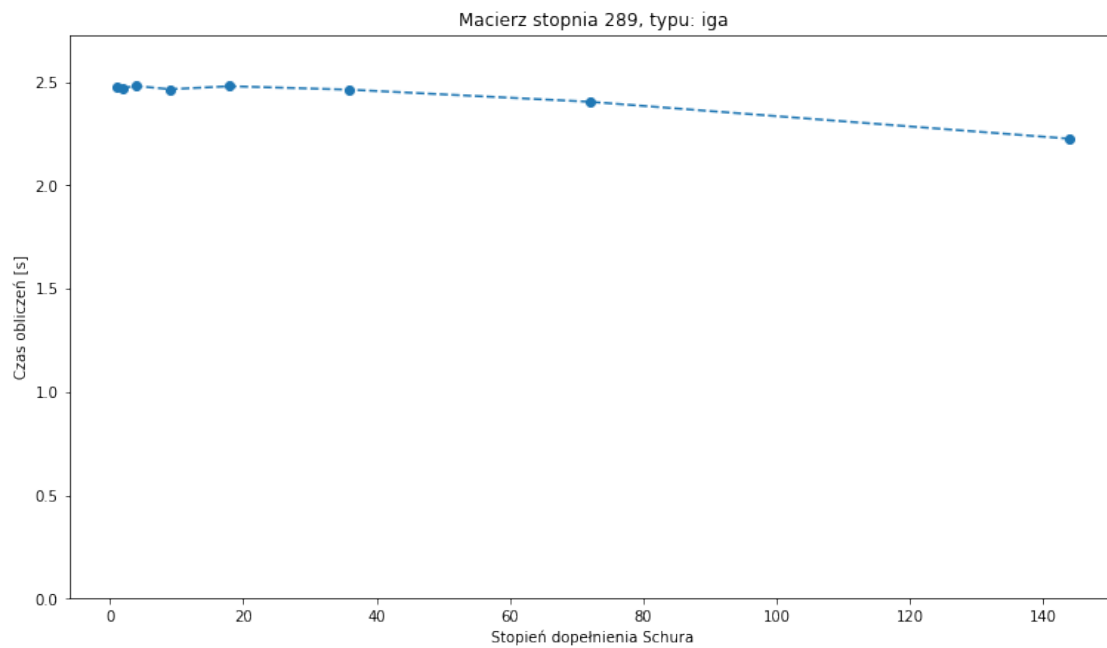


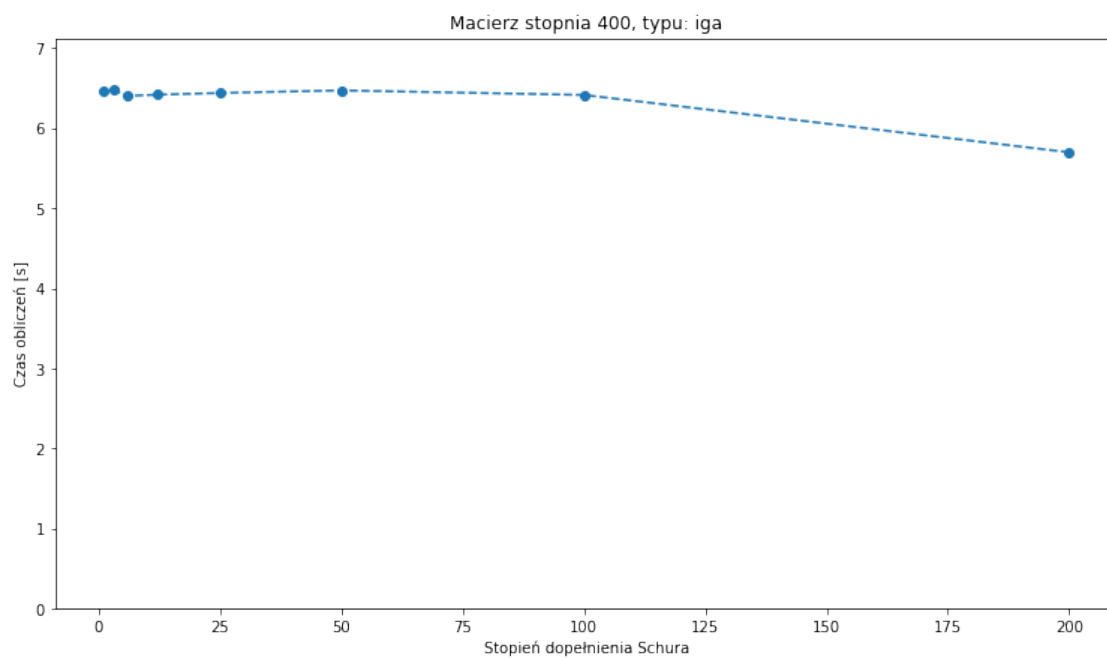
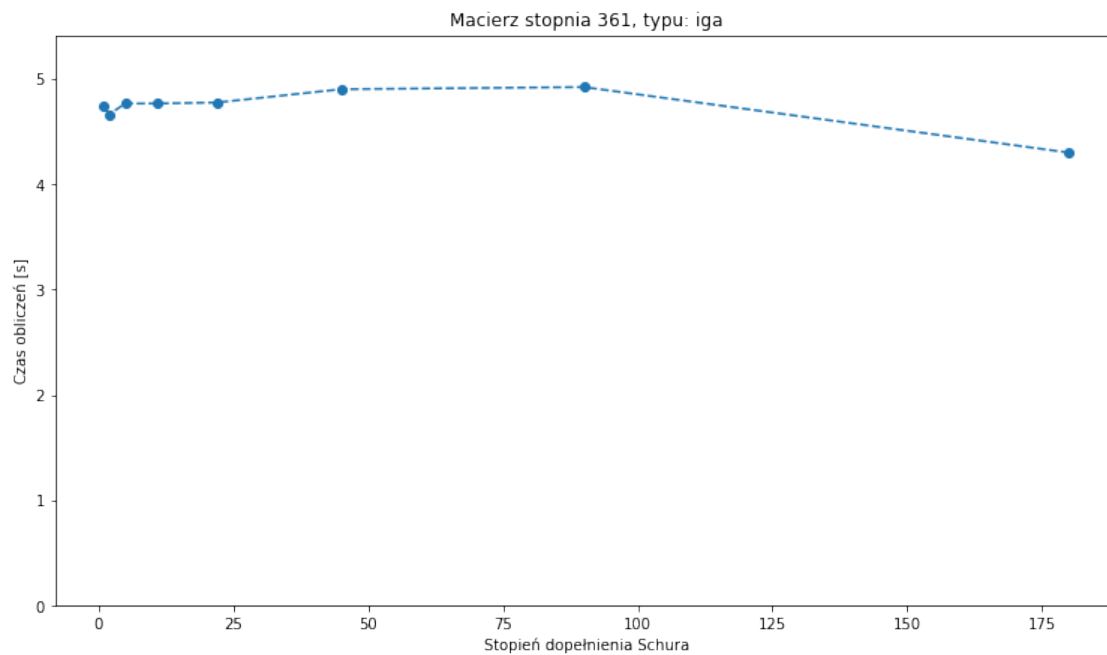


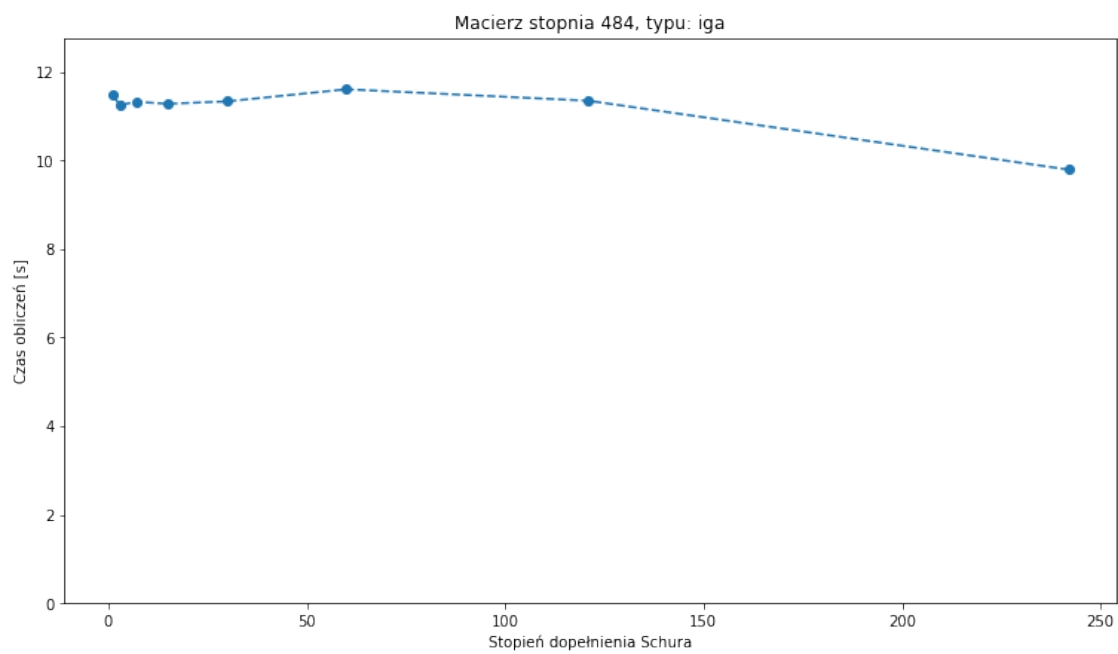
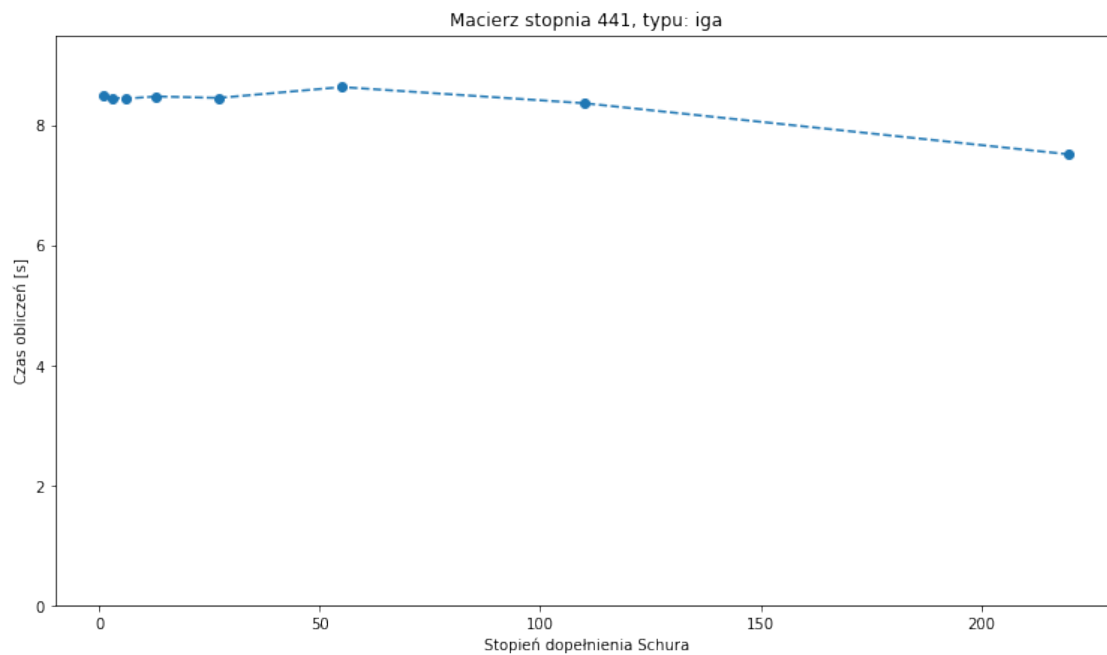


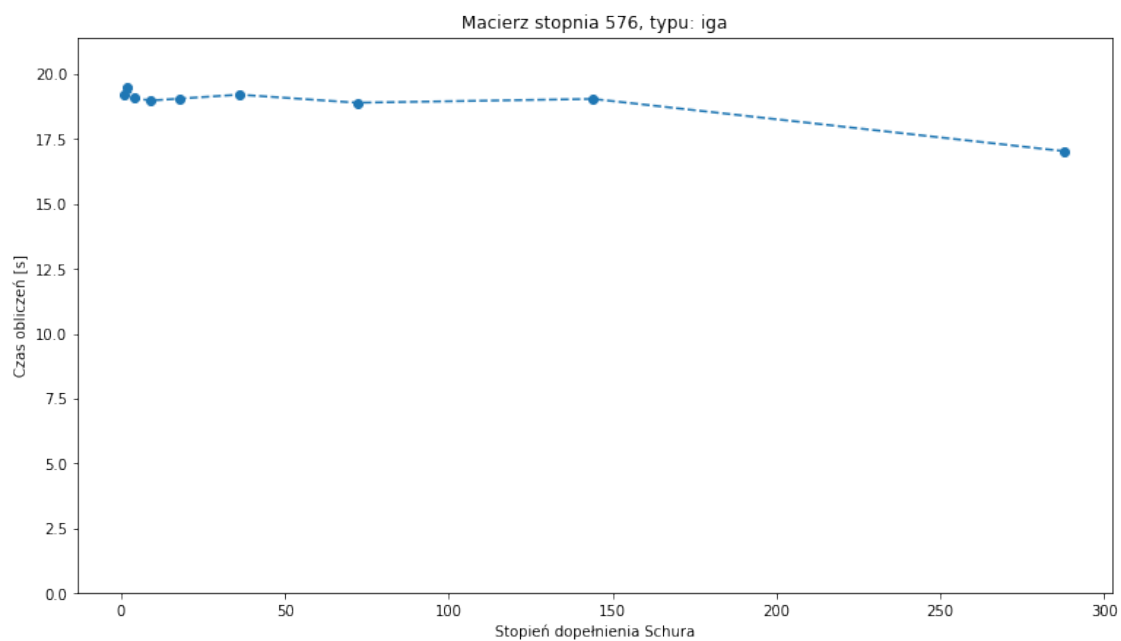
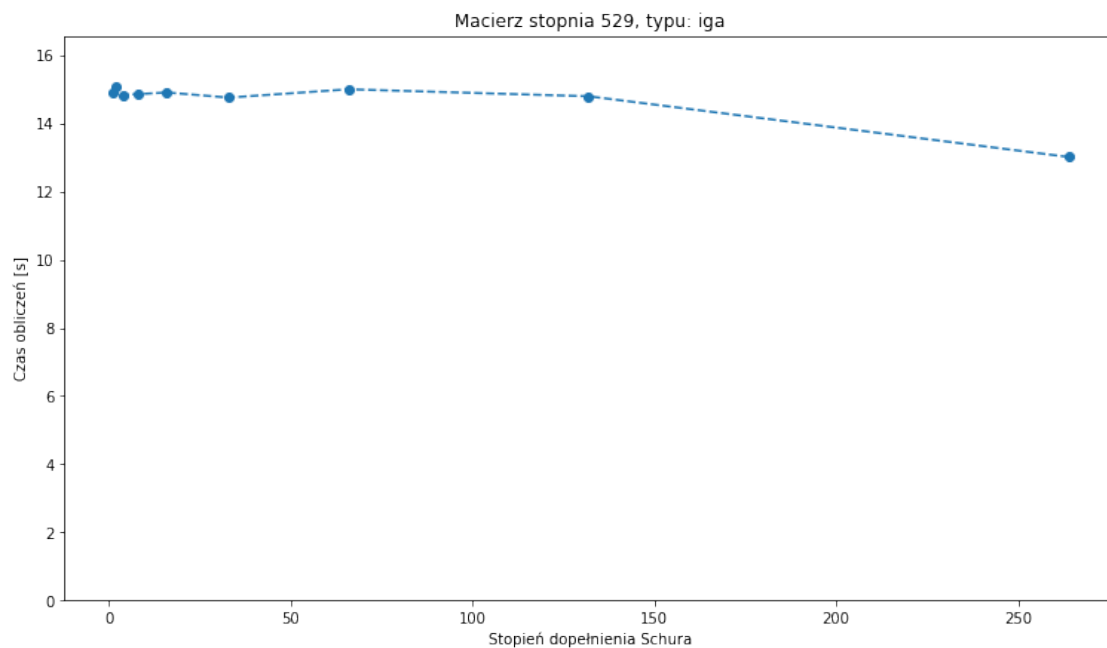


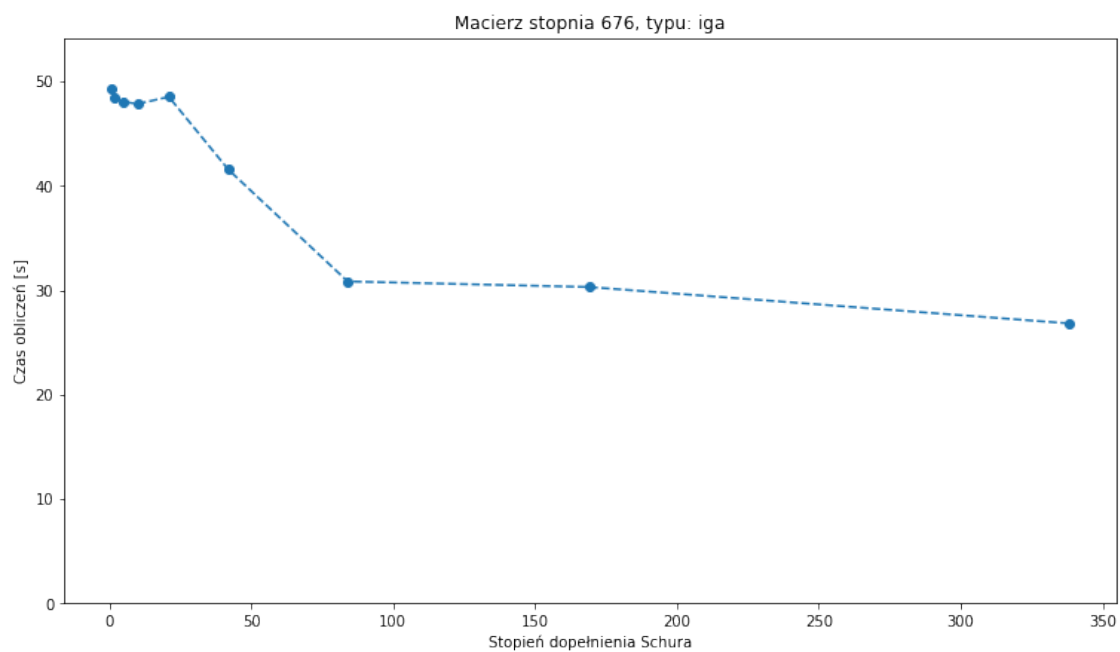
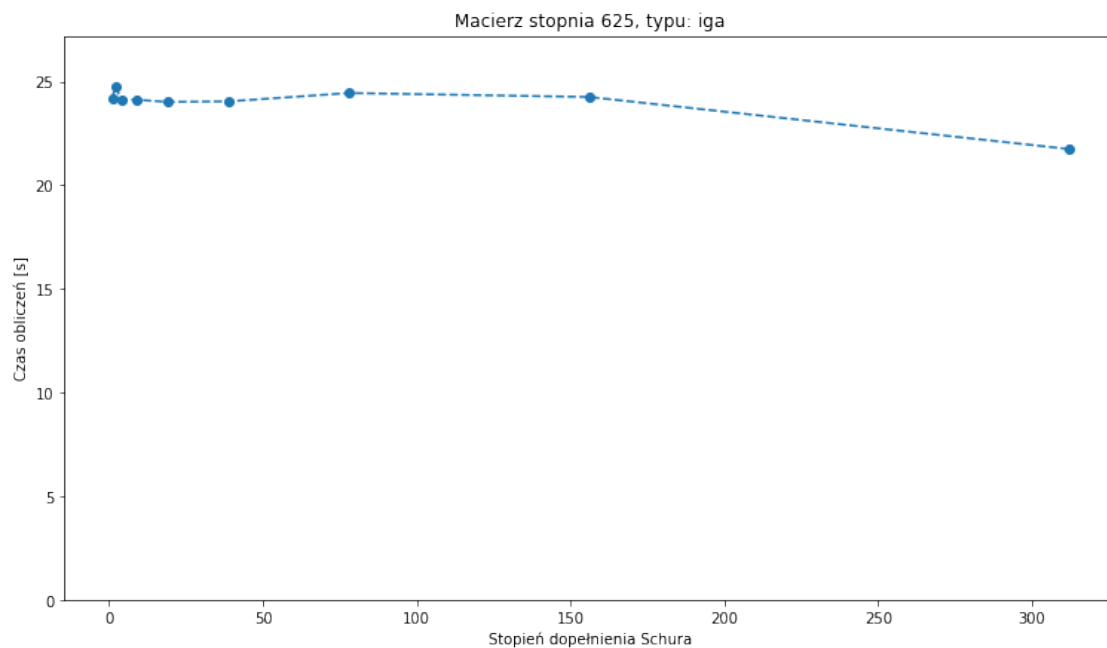


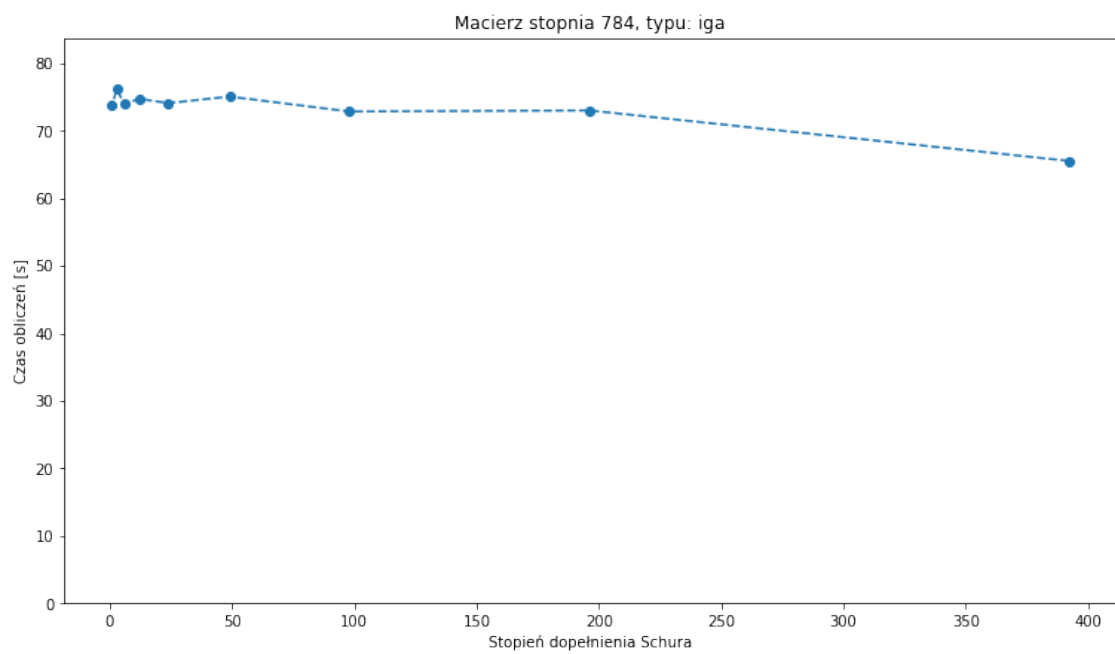
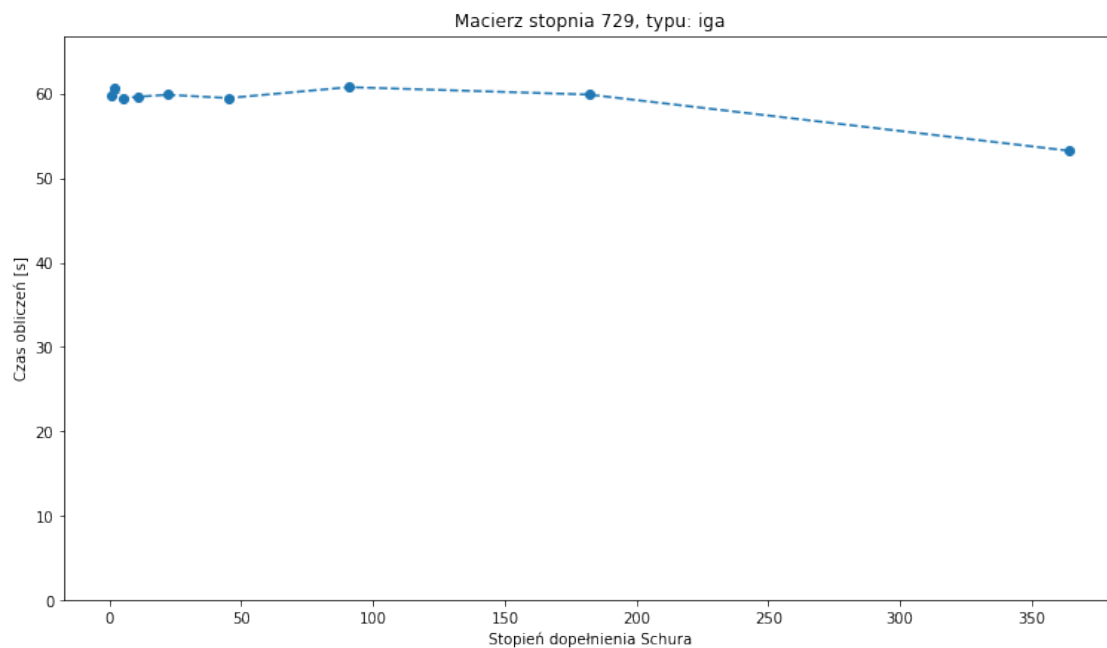


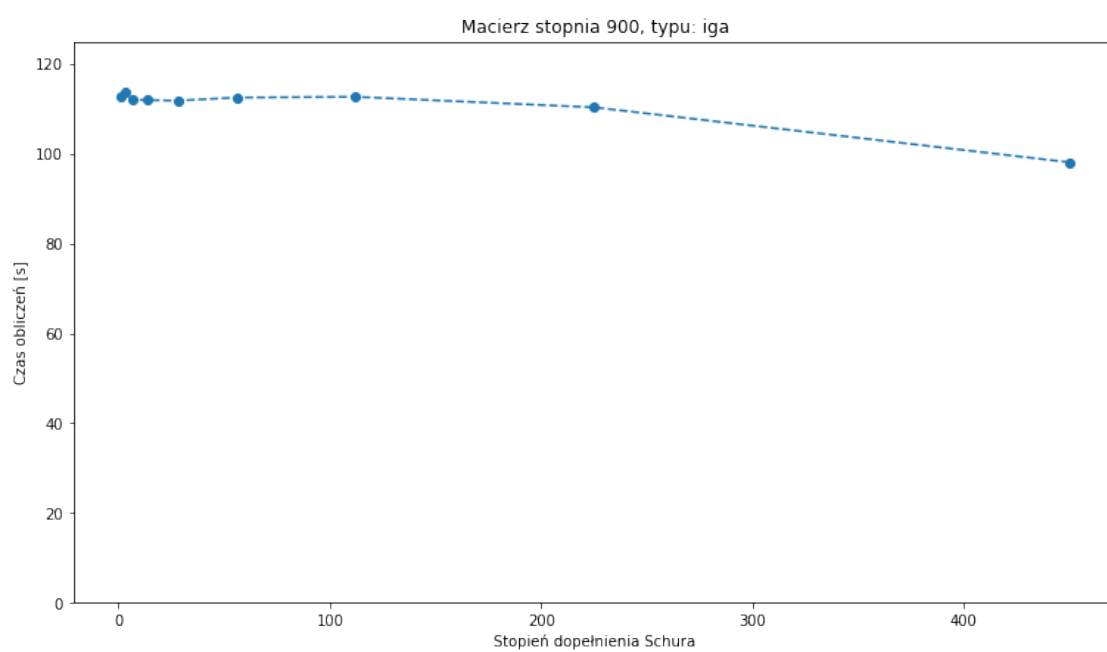
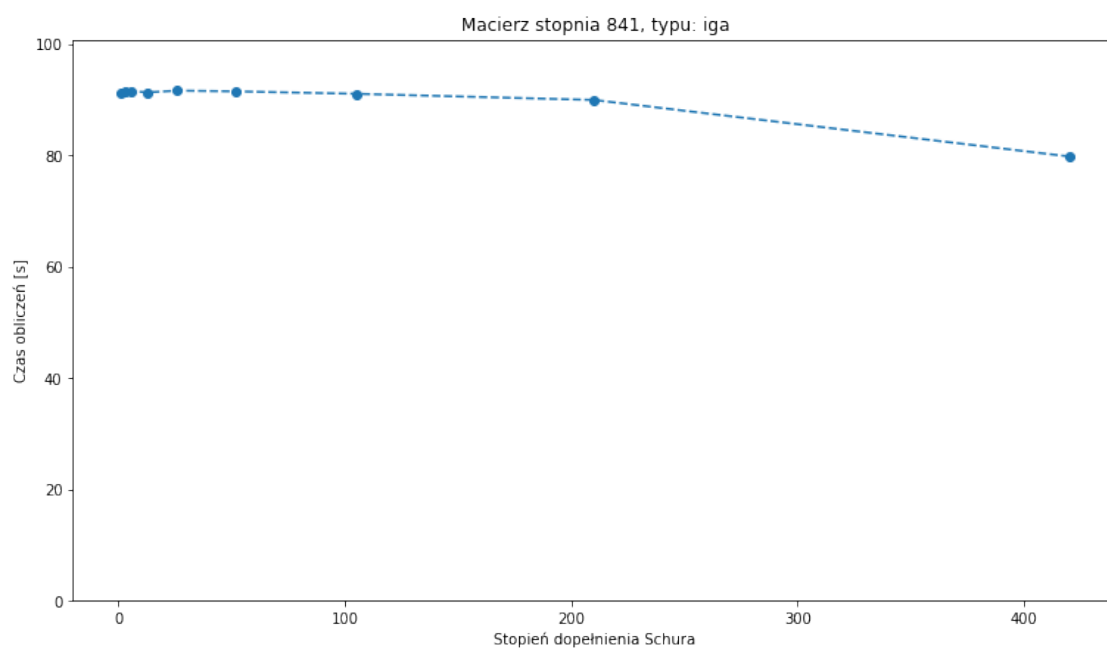


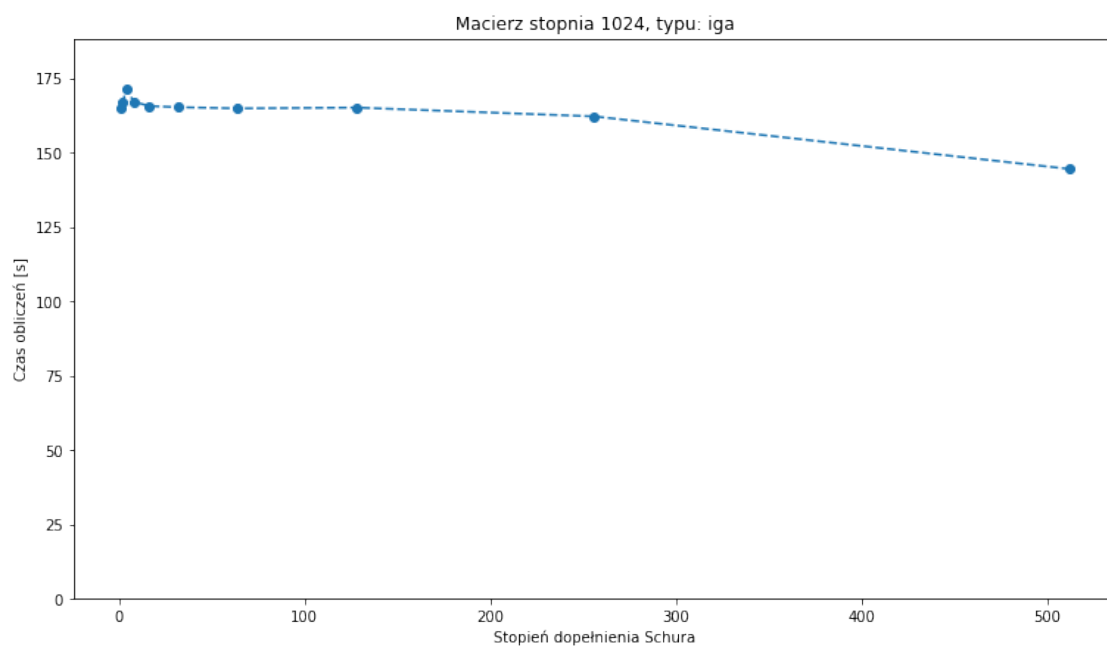
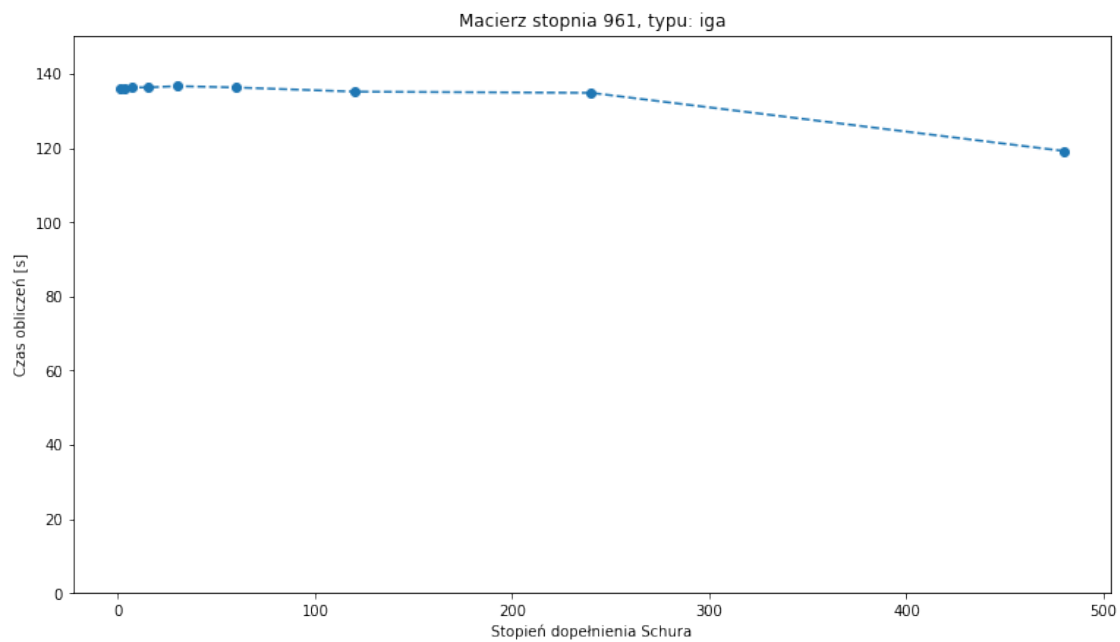


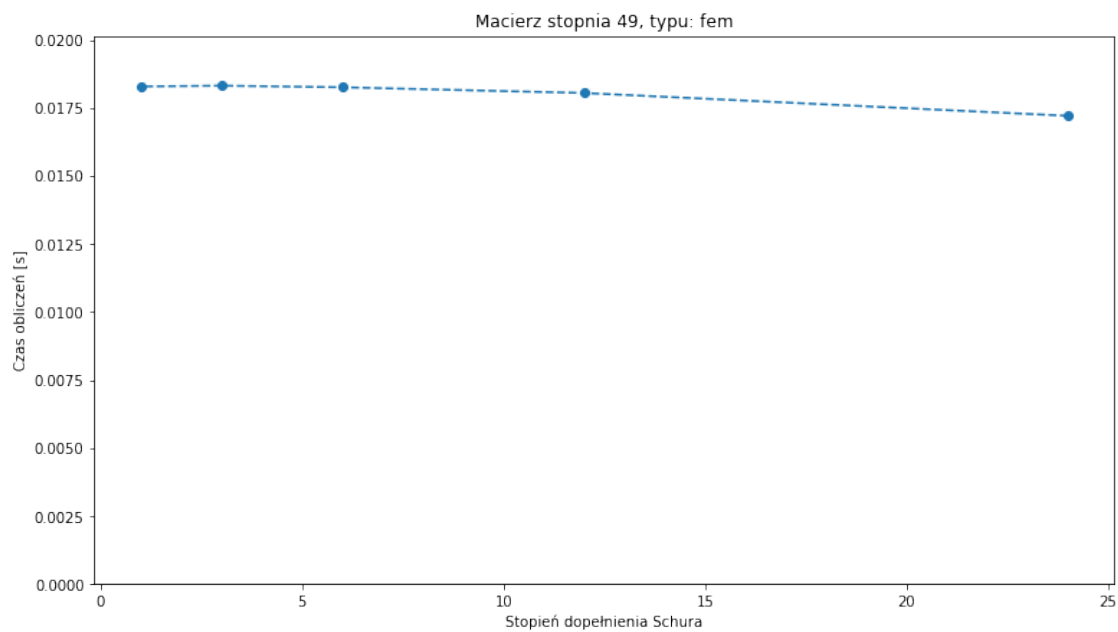
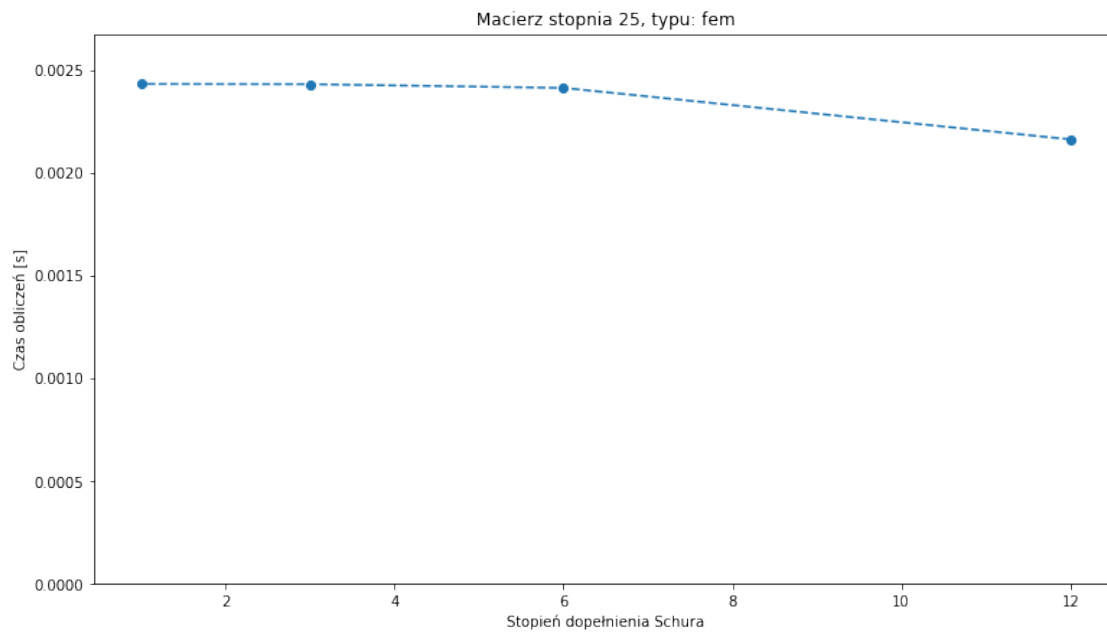


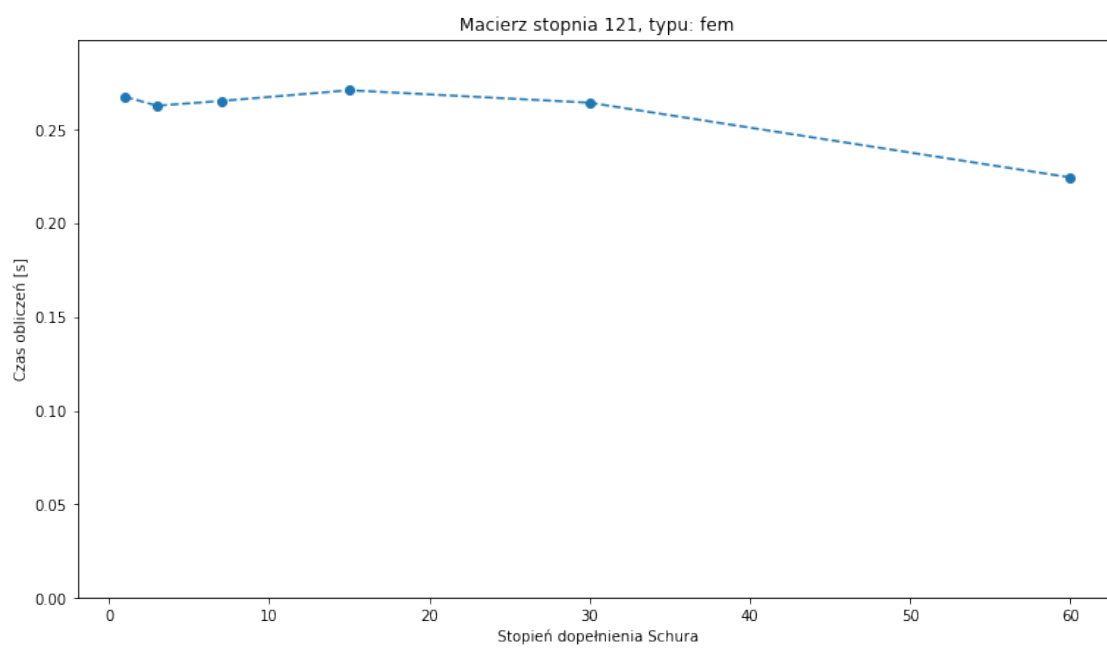
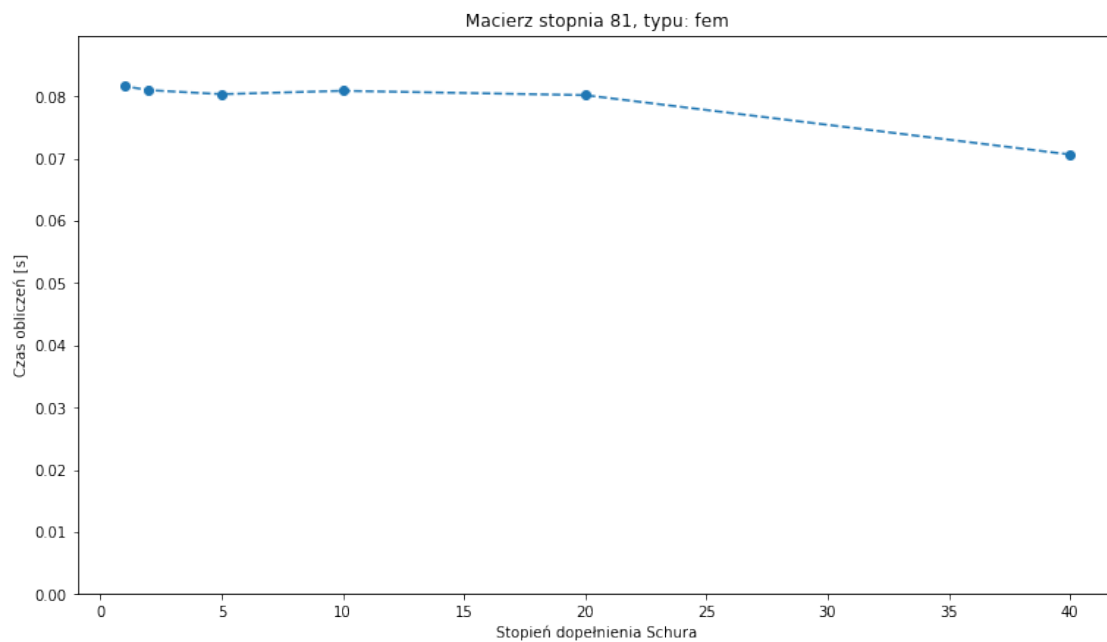


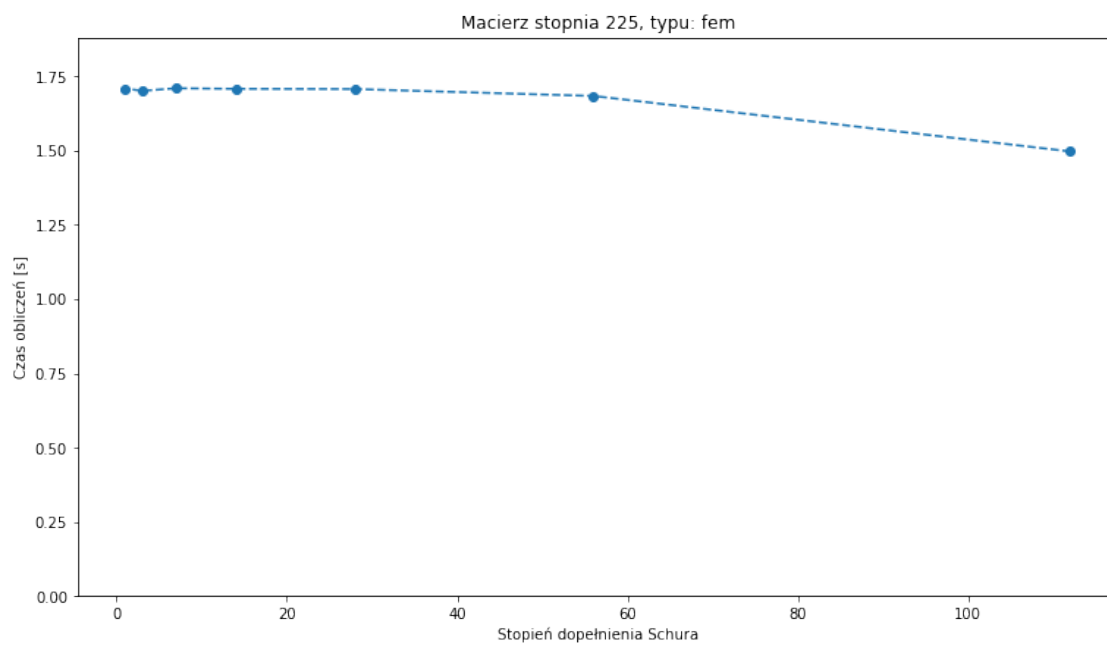
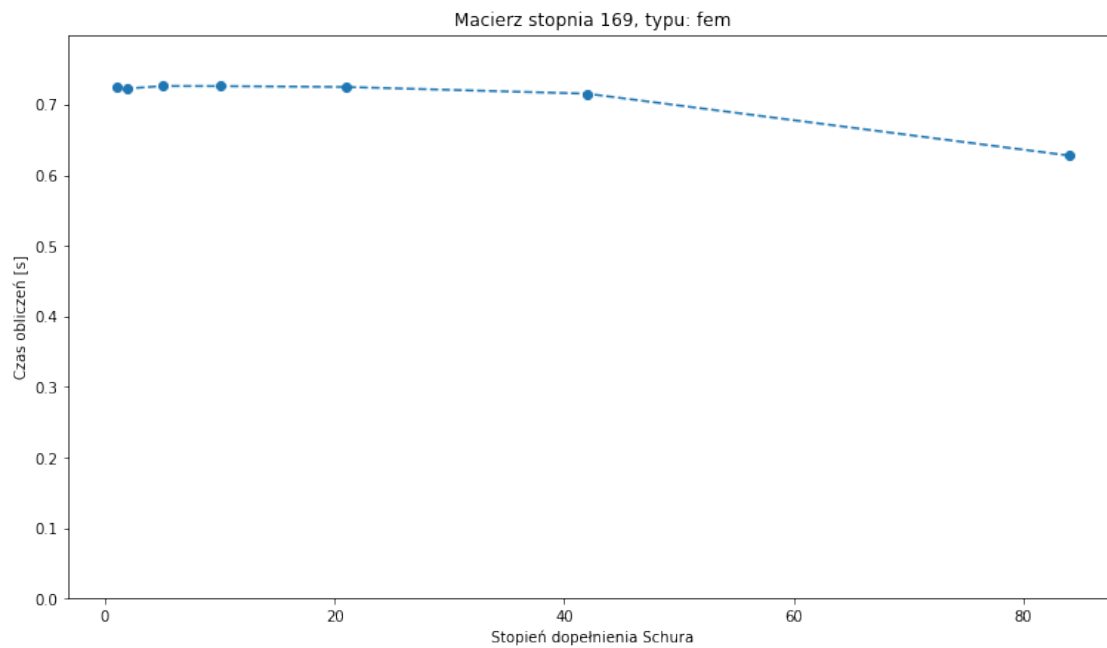


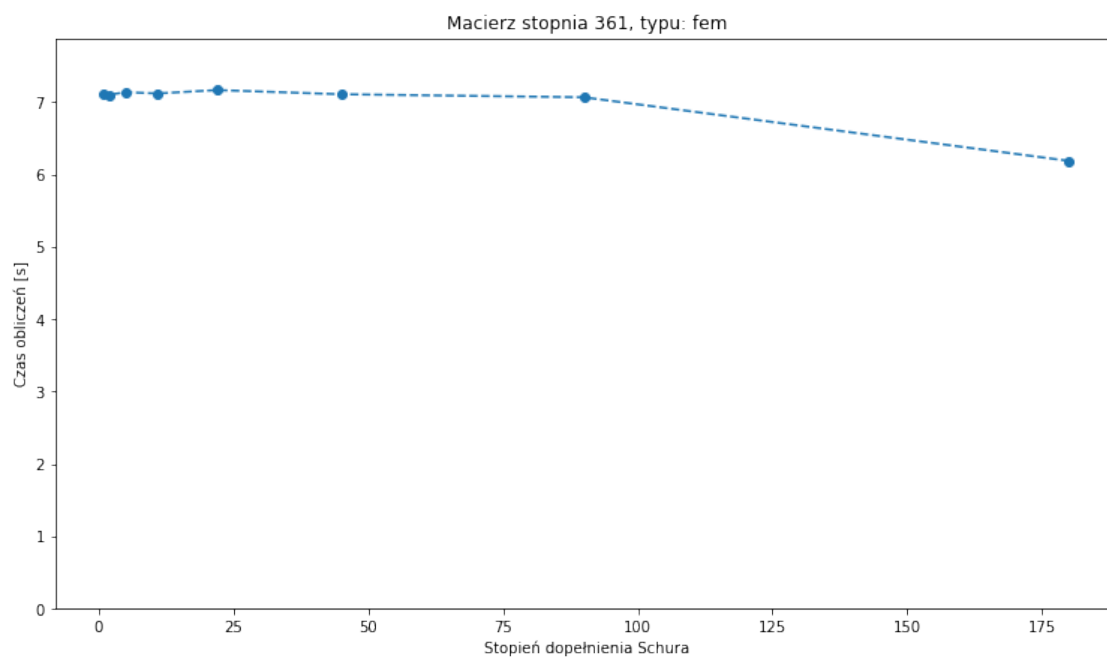
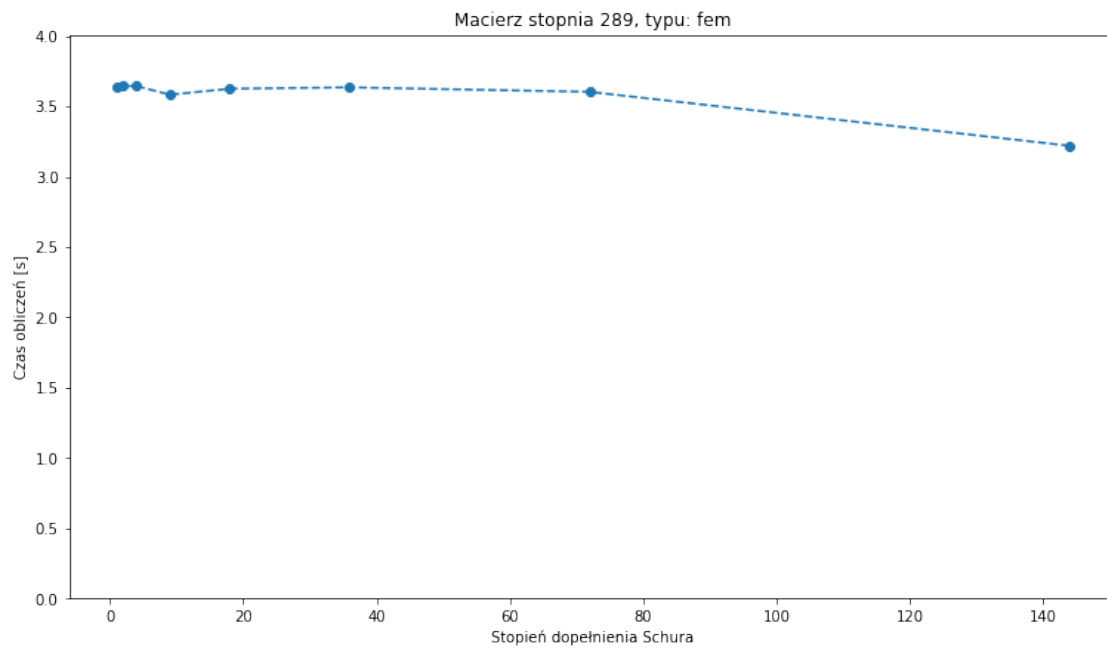


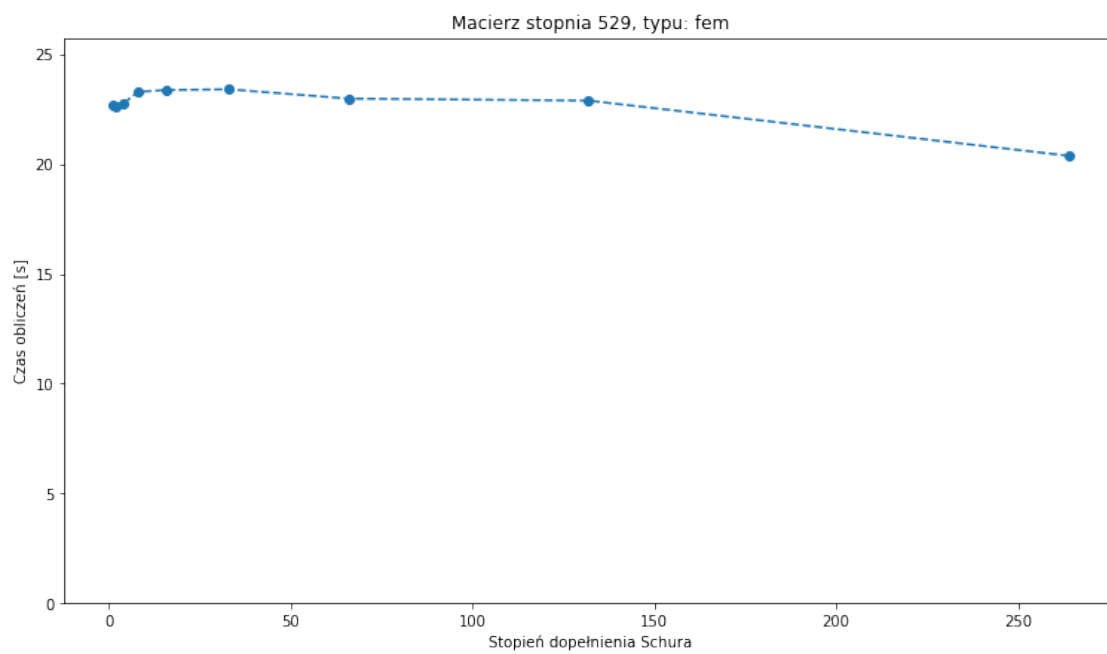
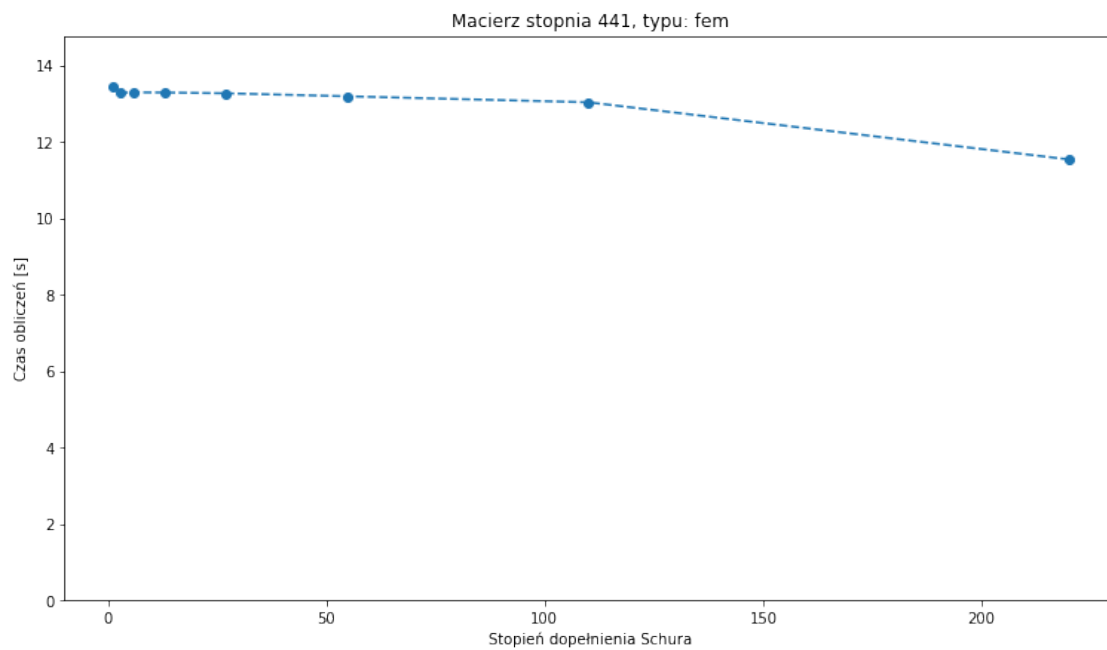


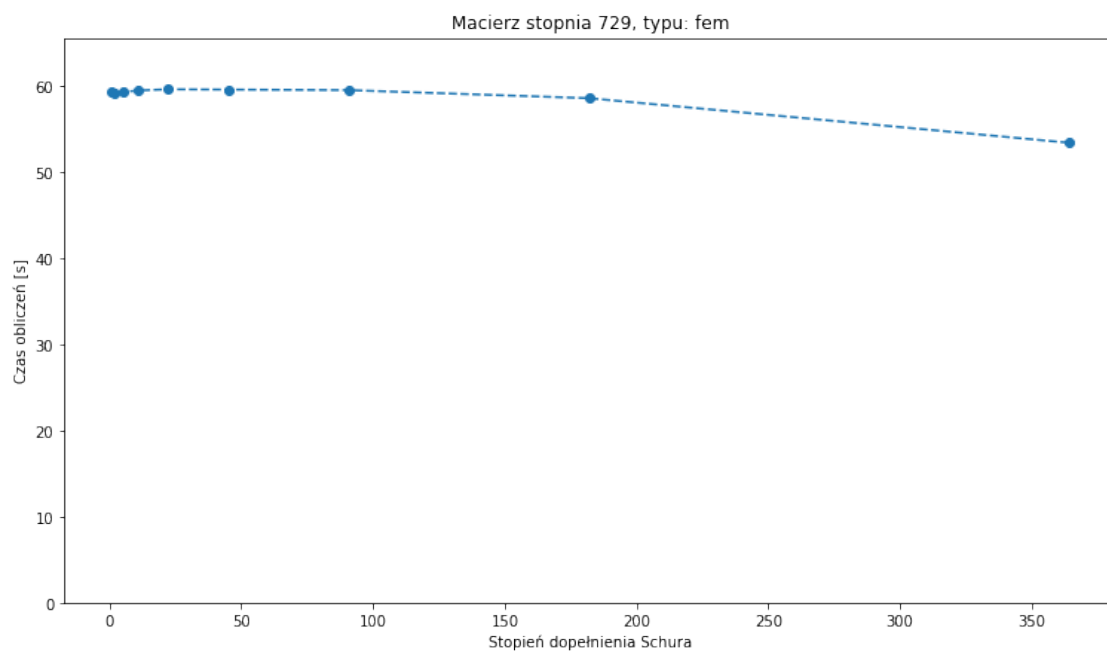
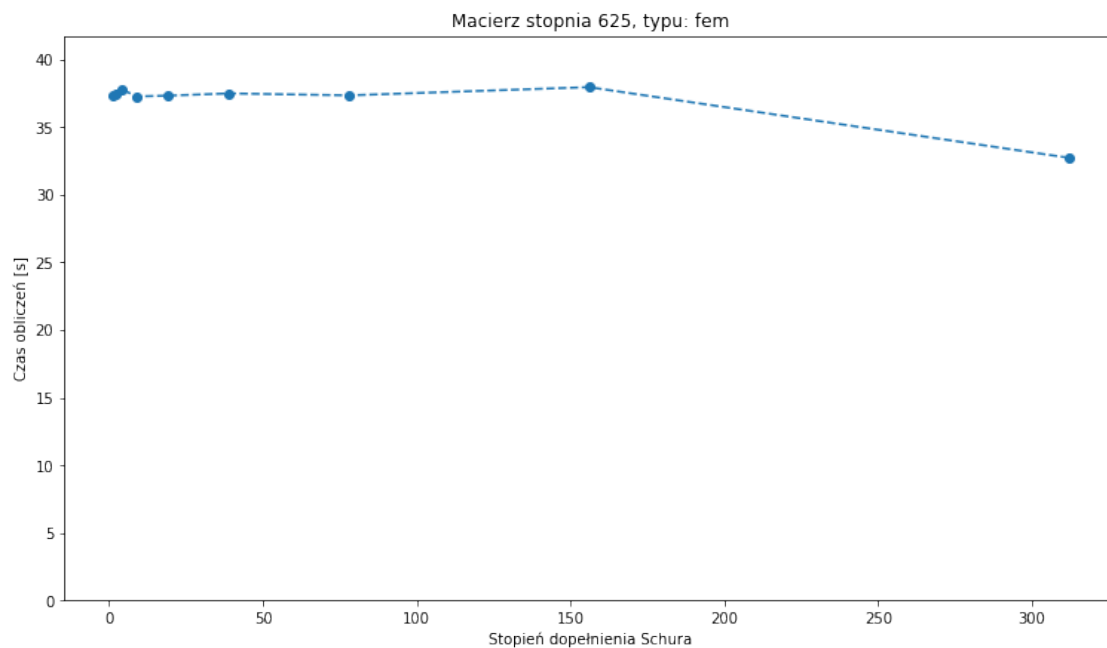


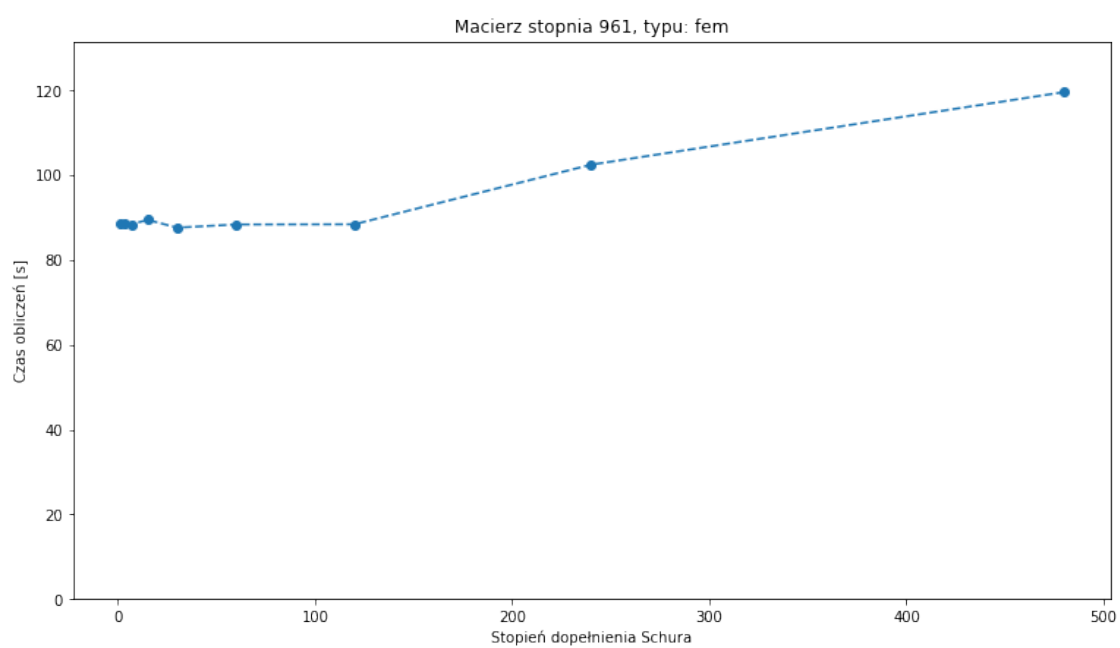
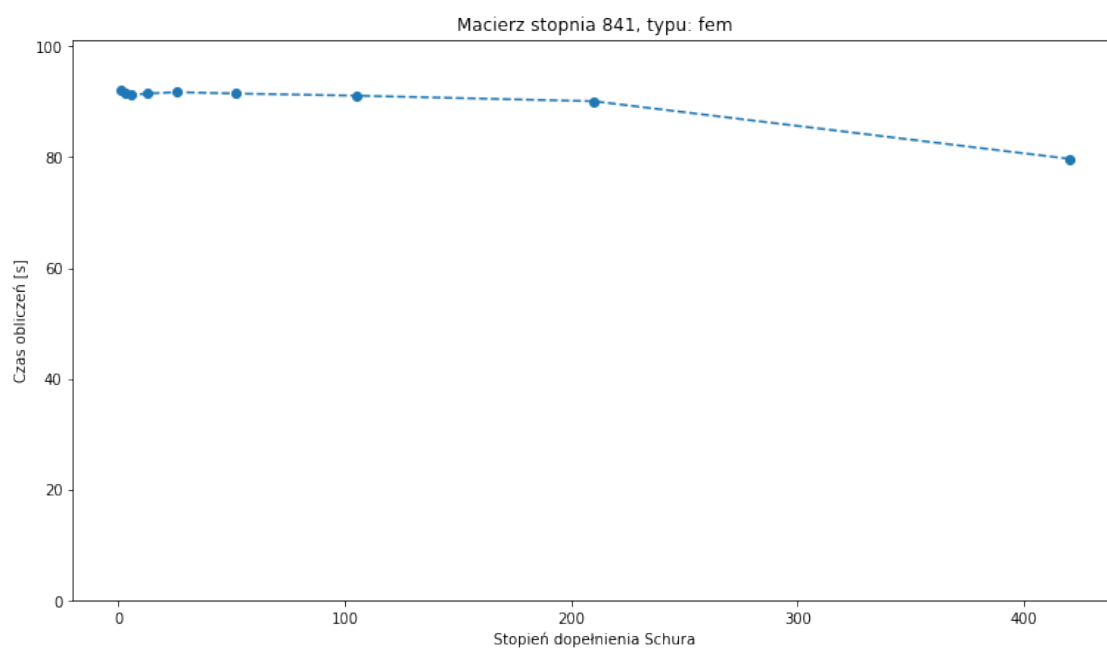


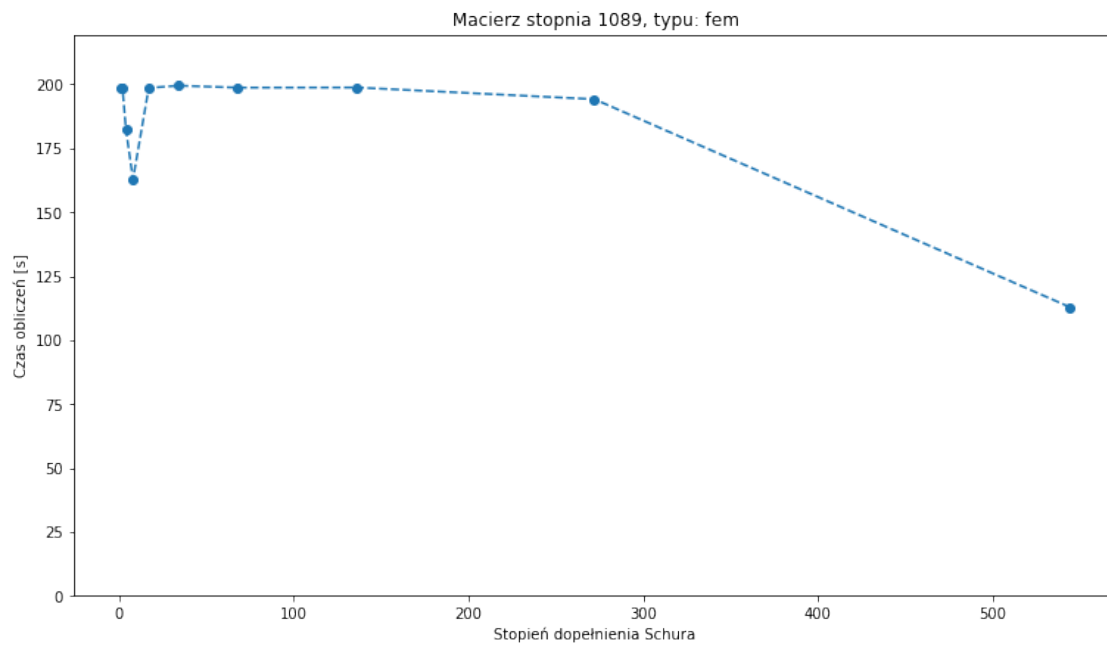












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