



Internship report

$\begin{array}{c} {\bf Enhancements~in~linear~algebra}\\ {\bf in~Sage Math} \end{array}$

 $17~\mathrm{July}~2023$ - $1~\mathrm{September}~2023$

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1 Preface

1.1 LIP6 - PolSys

From the 17th of July to the 1st of September, I had access to a computer and the servers of the research team PolSys¹ (Polynomial Systems) at the laboratory (room 26-00-338) or using SSH (Secure Shell).

Mr. Neiger and I met about 2 to 3 times a week in person or through online meetings. We also exchanged files and information either by emails or on a private GitHub repository. The relevant remarks and results were then published on GitHub following the community norms.

I had the opportunity to be in company of other interns mainly in their last year of a Master's degree, and for some, pursuing a Ph.D.

1.2 Google Summer of Code

Within the scope of this internship, I applied and got accepted in the program Google Summer of $Code^2$ (acceptance rate < 5%) which aims to make first contributions to open source software development with guidance from community members and committers already active in the organization.

The main phase of the program is the coding period during which contributors work on their project. It starts from the 29th of May and ends on the 28th of August with a final evaluation that determines the outcome of the project. Contributors who pass this evaluation are granted with a 5400\$ stipend.

The evaluation demands to provide a link that collects contributions made through the coding period and to answer questions about the program proceedings. I have made my submitted link³ via GitHub pages.

The project proposal submitted during the application period in April is given at the end of this report. It gathers initial goals and milestones that structure the project continuity.

1.3 SageMath

The open source organization we chose to contribute to is SageMath [1]. It is free software covering many mathematics fields, such as linear algebra, and seeks to allow access to multiple packages and libraries through a common, Python-based language or directly via interfaces or wrappers.

Its entire codebase is available on GitHub.

I was first introduced to SageMath through a user experience during the project of a teaching unit that involved the study of the modular composition of univariate polynomials⁴.

¹https://www-polsys.lip6.fr/

²https://summerofcode.withgoogle.com/

³https://marizee.github.io/GSoC-2023/

⁴https://github.com/marizee/Projet-LU2IN013-2023

2 GitHub links to contribution

This section gathers all the links to the merge requests between branches of my forked repository of SageMath⁵, where the commits are made, and the official one. The issues related to the pull requests are also given if one wants to have a more complete context.

Value of MAX_MODULUS

Class float (Section 3.2)

- Issue #35365: "Misleading maximum n value in docstring of matrix_modn_dense_float.pyx" (Closed).
- Pull request #35752: "Clarification on the MAX_MODULUS of float matrices modulo n" (Merged).

Class double (Section 3.3)

- Issue #35806: "Extend MAX_MODULUS for matrix_modn_dense_double.pyx from 23 bits to 27 bits" (Closed).
- Pull request #35855: "Extend MAX_MODULUS of matrix_modn_dense_double.pyx" (Merged).

Zero matrix creation

- Issue #36065: "Matrix creation from a scalar fails in some cases" (Closed).
- Issue #28432: "Speed-up constructor of Matrix modn dense template" (Closed).
- Issue #35961: "Accelerating the construction of matrices of type Matrix_modn_dense" (Closed).

Method zero_matrix() (Section 4.2)

• Pull request #36093: "Speed-up the creation of a zero matrix of type Matrix_modn_dense_template" (Merged).

Entries type (Section 4.3)

• Pull request #36068: "Speed-up matrix construction by ensuring MatrixArgs type MA_ENTRIES_ZERO" (Merged).

Zero matrix copy (Section 4.4)

• Issue #36146: "Zero matrix creation: copy vs. creation" (Open).

Submatrices creation (Section 5)

• Pull request #36059: "Speed up the creation of submatrices of Matrix_modn_dense_template matrices" (Merged).

 $^{^5 {\}rm https://github.com/marizee/sage}$

3 Update the value of MAX_MODULUS

3.1 Short description

For small-enough values of n, to represent dense matrices with coefficients in $\mathbb{Z}/n\mathbb{Z}$, SageMath relies on the library FFLAS-FFPACK, which itself encodes these matrices as an array of floating-point numbers, either double precision (64 bits) or single precision (32 bits) depending on the modulus n (for more details, one can refer to [2]). This corresponds to the templated class Matrix_modn_dense_template.

When n is too large for this approach, SageMath falls back to generic implementations of matrix arithmetic, with the class Matrix_generic_dense.

In this document, we only focus on the case where FFLAS-FFPACK is called.

The variable MAX_MODULUS holds the threshold values between these classes.

3.2 Single precision (Matrix_modn_dense_float)

The maximum value of n allowed for this representation is set at 2^8 .

```
# mats[k] is over prime field with k-bit modulus
sage: mats = [0]*5 + [random_matrix(GF(previous_prime(2**k)), 1000, 1000) for k in range
(5,21)]
sage: %timeit B = copy(mats[8]); B.echelonize()
16.9 ms ± 173 µs per loop (mean ± std. dev. of 7 runs, 100 loops each)
sage: %timeit B = copy(mats[9]); B.echelonize()
43.7 ms ± 273 µs per loop (mean ± std. dev. of 7 runs, 10 loops each)
sage: %timeit B = copy(mats[10]); B.echelonize()
50.2 ms ± 755 µs per loop (mean ± std. dev. of 7 runs, 10 loops each)
sage: %timeit B = copy(mats[11]); B.echelonize()
50.2 ms ± 275 µs per loop (mean ± std. dev. of 7 runs, 10 loops each)
sage: %timeit B = copy(mats[12]); B.echelonize()
50.5 ms ± 694 µs per loop (mean ± std. dev. of 7 runs, 10 loops each)
```

Getting the class of the matrices allows to highlight this switch:

```
sage: type(mats[8])
<class 'sage.matrix.matrix_modn_dense_float.Matrix_modn_dense_float'>
sage: type(mats[9])
<class 'sage.matrix.matrix_modn_dense_double.Matrix_modn_dense_double'>
```

However, the documentation was stating that the value of MAX_MODULUS is set at 2^{11} , which is possible, but for performance reasons, it is limited at 2^{8} .

This inconsistency regarding the source file where it is defined led to confusions about what happens with values between 2^8 and 2^{11} .

To avoid further misunderstanding, we have updated the documentation by clearly mentioning the choice of this boundary, and the switch to the double representation for upper values.

3.3 Double precision (Matrix_modn_dense_double)

Solving the previous issue led to wonder if the value of the next threshold was also outdated.

In the class Modular_implem of the library Givaro, an underlying library of LinBox, the variable maxCardinality() also embodies the maximum value allowed for double representations and is set at $94906266 = \lfloor 2^{26} \cdot \sqrt{2} + \frac{1}{2} \rfloor$ which is 4 bits bigger than the current value of MAX_MODULUS ($2^{23} = 8388608$).

To see if there was any reason for them to be different, we progressively increased the value of MAX_MODULUS until it matches with maxCardinality(). For each value, we measured the timings of the multiplication and the row reduced echelon form, which are basic methods for matrices, of matrices 1000x1000 over $\mathbb{Z}/n\mathbb{Z}$ with n a prime number between 2^{22} and 2^{28} :

```
sage: M = MatrixSpace(GF(n), 1000, 1000)
sage: A = M.random_element()
sage: B = M.random_element()
sage: %time C = A * B
sage: %time R = A.rref()
```

MAX_MOD	2**	*23	2*	*24	2*	*25	2*	·*26	9490	06266
nbits	mul	ref	mul	ref	mul	ref	mul	ref	mul	ref
23	210ms	168ms	261ms	166ms	205ms	164ms	218ms	168ms	213ms	163ms
24	1min59s	46.2s	176ms	73.7 ms	178ms	79.3ms	183ms	76.5ms	173ms	74ms
25	2min8s	44.2s	2min4s	43.9s	213ms	92ms	216ms	87.8ms	217ms	83.9ms
26	2min5s	45.6s	2min2s	43.9s	2min5s	43.9s	373ms	154ms	376ms	152ms
27	2min6s	45.1s	2min	43.7s	2min5s	44.7s	2min5s	44.4s	1.61s	622ms
28	2min13s	46.9s	2min	43.6s	2min2s	44.8s	2min2s	44.2s	2min5s	44.8s

The table shows that expanding the value of MAX_MODULUS is pushing the slowdown one bit away without degrading any timings. This confirmed that we can update this value and allow better performances for matrices with a double representation.

4 Speed up the matrix creation

4.1 Short description

When creating a new matrix, the arguments inputted are gathered into a MatrixArgs object. This class was designed to have a common behavior between different implementations (base ring, dense or sparse, using one underlying library or another, ...) and also for added flexibility in the way matrices can be inputted.

A few such methods to input a matrix are highlighted in the following lines.

```
mat1 = matrix(ZZ, 2, 3)  # zero matrix

mat2 = matrix([[1,2,3],[4,5,6]])  # specified entries, guessed dimensions and base ring

mat3 = matrix(2, 3, [1,2,3,4,5,6])  # same matrix, from flat list, providing dimensions

mat4 = matrix(ZZ, 3, 3, 2)  # square matrix with 2 on diagonal

mat5 = matrix(QQ, mat2)  # converting matrix from integer to rationals

mat6 = matrix(4, 4, {(0,1):2, (3,2):5})  # from dict containing a sparse format representation
```

The matrix arguments are then "finalized", which means that all the missing attributes are derived or guessed, and the type of the entries, stored in the class attribute typ, is retrieved to apply the corresponding treatment and create the matrix.

The different entries' types are listed in the file args.pyx. In particular, MA_ENTRIES_ZERO stands for the zero matrix like mat1 above, and MA_ENTRIES_SCALAR stands for a diagonal matrix with the same value on all diagonal entries like mat4 above.

4.2 Zero matrix creation

Calling zero_matrix over GF(9001) was unexpectedly much slower than calling it over the rationals.

```
sage: M = MatrixSpace(GF(9001), 10000, 10000, False, None)
sage: %time mat = M.zero_matrix()
CPU times: user 1.07 s, sys: 145 ms, total: 1.21 s
Wall time: 1.21 s

sage: M = MatrixSpace(QQ, 10000, 10000, False, None)
sage: %time mat = M.zero_matrix()
CPU times: user 50.4 ms, sys: 199 ms, total: 249 ms
Wall time: 247 ms
```

Over $\mathbb{Z}/n\mathbb{Z}$, the method calls the constructor with 0 as entry, identified with MA_ENTRIES_SCALAR type. One may rather expect the type MA_ENTRIES_ZERO: this will be discussed in Section 4.3.

The loss of time comes from the constructor that visits each entry of the matrix and initializes them regardless of the entries' type, including when one is constructing the zero matrix or matrices known to be very sparse such as the identity or diagonal matrices.

To remedy this situation, rather than looping through all the matrix coefficients, we can consider making the iterator sparse by adding sparse=True to the arguments of the iter() method of the MatrixArgs object. With the type MA_ENTRIES_SCALAR, the iterator now yields a list of triplets of SparseEntry objects that only contains the diagonal coefficients (which are all 0 in this case). As so,

we only visit and initialize n coefficients (n the matrix dimension), the diagonal ones, instead of all the $n \times n$ coefficients which is saving time by going from quadratic to linear in n.

In fact, the gain is substantial even for matrices that are quite less sparse than $\frac{n}{n^2}$. For example, as showed in Appendix A, we obtain an interesting speed-up for creating a dense matrix from a sparse representation where 10% of the entries are non-zero.

Changing the choice of iteration led to memory issues due to the fact that we allocate the memory for the matrix with a malloc(), but without zeroing non-diagonal entries anymore. Thus, we have considered the calloc() function that allocates the memory and initializes all the matrix entries to zero.

The combination of the sparse iterator and calloc() is faster, but it implies that all the methods creating a new matrix get a zeroed one which is not necessary in cases where we need to initialize all the entries anyway, for example when we copy an existing matrix (__copy__()) or when we add two matrices together (method __add__()). In particular, for copying, in the worst cases this led to a slowdown by a factor around 2.

Therefore, we have added the argument <code>zeroed_alloc</code> to the constructor of <code>Matrix_modn_dense_template</code> to allow the choice between the zeroing allocation or the basic one, with a <code>malloc()</code>. After this, we have checked that there is basically no slowdown anymore.

4.3 entries=0 vs. entries=None

The issue begins with the comparison of creating an empty/zero matrix by calling space.matrix() and by calling space() where space is a matrix space.

These two approaches output exactly the same matrix, which is a zero matrix, but the latter was unexpectedly slower than the former:

```
sage: space = MatrixSpace(GF(9001), 10000, 10000)
sage: %timeit zmat = space.matrix()
18.3 µs ± 130 ns per loop (mean ± std. dev. of 7 runs, 100,000 loops each)
sage: %timeit zmat = space()
12.1 ms ± 65.8 µs per loop (mean ± std. dev. of 7 runs, 100 loops each)
sage: space() == space.matrix()
True
sage: space().is_zero()
True
```

This is in fact due to a difference between the type of the entries given to the matrix constructor.

The space.matrix() instruction directly initializes the matrix through entries=None, which is the default value of the constructor __init__(), with the matrix entries type MA_ENTRIES_ZERO.

On the other hand, space() calls the constructor with entries=0 that is analyzed as MA_ENTRIES_SCALAR and leads to an unnecessary initialization to 0 of the diagonal coefficients.

To avoid having to modify methods in the Parent class, we kept the default value entries=0 in the call to space() and made sure it is identified as MA_ENTRIES_ZERO soon enough.

4.4 Retrieve a mutable zero matrix

The matrix retrieved from a call to zero_matrix()/zero() is not mutable. Thus, to be able to use it, we can either make a copy with __copy__()/copy() or create a new matrix from scratch by calling the constructor.

This problem was first raised in the GitHub issue $#11589^6$ which tries to identify which method provides better performance depending on the matrix space.

We consider the lazy attribute (i.e. instead of being computed when the object is constructed, it is computed on the fly the first time it is accessed) <code>_copy_zero</code> that seems to answer the question by returning the boolean <code>True</code> in the cases where it is faster to copy the zero matrix.

 $^{^6 {\}rm https://github.com/sagemath/sage/issues/11589}$

Although it was created for the purpose of solving the issue, it appears to be outdated as it is not used anymore anywhere in SageMath, apart from its definition.

We have started to run tests that compare the zero matrix copy (space.zero_matrix().__copy__()) and the zero matrix creation (space()) with most kinds of matrix spaces to identify how to update the attribute with the correct value.

As we ran out of time, we did not solve this issue. It is still open on $GitHub^7$ and needs further analysis.

5 Speed up the access to submatrices

5.1 Short description

The class Matrix_modn_dense_template uses a row major order⁸ to store its coefficients in the attribute _entries. The other attribute _matrix contains a pointer to each row of the matrix.

For example, to access the coefficient $a_{i,j}$ of some matrix A, one can use A[i][j] or *(A._entries + i*A._ncols + j) or even A._matrix[i][j] where _ncols is the number of columns of A.

To create a submatrix from a given matrix, there are different methods allowing multiple kinds of sets of rows and columns, with different performances.

5.2 Method submatrix()

The method submatrix() takes the coordinates of the starting entry and the number of rows and columns for the submatrix. This means that we can only create submatrices from a square window of the matrix, with continuous ranges of rows and columns.

The implemented version of the method was only optimised when one can rely on the row major order in the case where the submatrix has as many columns as the matrix. This allows using one direct call to memcpy(). In any other case, it would call the method matrix_from_rows_and_columns().

We have been able to improve the method by systematically relying on the contiguous memory storage and on one or several calls to memcpy().

5.3 Methods matrix_from_*

The main difference between the method submatrix() and the set of methods

```
matrix_from_rows(), matrix_from_columns(), matrix_from_rows_and_columns()
```

is that the latter do not necessarily take a continuous range of rows and/or columns. They can take a non ordered set of numbers to create a submatrix. For example, for a matrix mat with at least 5 rows and 4 columns,

$$\mathtt{mat} = \begin{bmatrix} a_{0,0} & a_{0,1} & a_{0,2} & a_{0,3} & \cdots \\ a_{1,0} & a_{1,1} & a_{1,2} & a_{1,3} \\ a_{2,0} & a_{2,1} & a_{2,2} & a_{2,3} \\ a_{3,0} & a_{3,1} & a_{3,2} & a_{3,3} \\ a_{4,0} & a_{4,1} & a_{4,2} & a_{4,3} \\ \vdots & & & \ddots \end{bmatrix},$$

the call

mat.matrix_from_rows_and_columns([1,4,0],[3,2,3,1])

⁷https://github.com/sagemath/sage/issues/36146

⁸https://en.wikipedia.org/wiki/Row-_and_column-major_order

will return the 3×4 matrix whose coefficients are

$$\begin{bmatrix} a_{1,3} & a_{1,2} & a_{1,3} & a_{1,1} \\ a_{4,3} & a_{4,2} & a_{4,3} & a_{4,1} \\ a_{0,3} & a_{0,2} & a_{0,3} & a_{0,1} \end{bmatrix}.$$

Note that the lists of rows and columns need not be sorted and can contain duplicates.

These methods are initially defined in the file matrix1.pyx, as generic methods for all SageMath matrices (this file defines the base matrix class of which all specialized ones are derived, e.g. matrices over integers, over reals, over polynomials, etc.). After allocating the submatrix of the right dimensions, they call set_unsafe() and get_unsafe() to fill the entries. These two methods are supposedly fast as they don't check the validity of the arguments (i.e. no bounds-checking, or any other checks) which is why they are labeled unsafe.

After further analysis, we figured out that in the case of Matrix_modn_dense_template matrices, these methods are doing casts between integer and floating-point types. These casts are time-consuming, and unnecessary in this case since one can directly copy the floating-point values without going through their integer equivalent.

To avoid doing these casts without risking to affect other matrices type, we chose to override these three methods by redefining them in matrix_modn_dense_template.pyx. Rather than calling get_unsafe() and set_unsafe(), we directly extract the coefficients of the matrix, once again relying on the row major order storage.

6 Conclusion

6.1 Future work

The initial project proposal presents goals that could not be achieved during the allotted time.

For example, we did not look into Gaussian elimination pivoting strategies or sparse matrices computation. The reason is that we have opted for a more complete study of the zero matrix creation instead of rushing the work to reach the initial goals.

We also have to resolve the issue mentioned in Section 4.4 that requires a deeper analysis of timings and more tests.

6.2 Acknowledgements and afterwords

This internship allowed me to apply my knowledge in linear algebra and coding in Python through software development.

I would like to express my gratitude towards Mr. Neiger who offered me this opportunity, and towards the other team members and interns who were welcoming as well. They made this internship a really enjoyable and enriching professional experience.

7 References

- [1] The Sage Developers. SageMath, the Sage Mathematics Software System (Version 10.2.beta1), 2023. https://www.sagemath.org.
- [2] Clement Pernet Jean-Guillaume Dumas, Pascal Giorgi. Dense linear algebra over word-size prime fields: the fflas and ffpack packages. https://dl.acm.org/doi/10.1145/1391989.1391992, October 2008.

A Overall results

The table below shows ratios between timings with SageMath version 10.0 (before enhancements) and timings with version 10.2.beta1 (right at the end of the GSoC coding period).

The timings have been computed by running a script in SageMath. It first defines a function that takes the instruction we want to measure and computes the average timing by dividing the total timing by the number of iterations output from the call to Timer().

```
def my_timer(str_to_time):
    number, timing = Timer(stmt=str_to_time, globals=globals()).autorange()
    return timing/number
```

We then loop through lists of matrix spaces and matrix dimensions. The outputs from the calls to my_timer() are appended to a list that is subsequently stored as the value of the key (space, row_dim, column_dim) in a dictionary that is saved in a .sobj file which can be easily loaded and made accessible inside SageMath.

Finally, we run another script that opens the dictionaries by loading their .sobj file and computes the ratio $\frac{\text{old timing}}{\text{new timing}}$.

The measurements are made with matrix spaces with coefficients in $\mathbb{Z}/n\mathbb{Z}$ using the classes GF(n) and IntegerModRing(n). We chose prime and non prime numbers for n with a growing bit size, covering the whole range of moduli supported by the class $Matrix_modn_dense_double$, as discussed in Section 3

The identity matrix and diagonal matrices can only be square. Thus, when dealing with non-square matrices, NaN (Not a value) is outputted for the methods that compute these matrices.

Colors are used to help identifying the improvements or regressions; they can roughly be interpreted as follows:

[0,0.1[[0.1, 0.5[[0.5, 0.8[[0.8, 1.25[[1.25,2[[2,10[$[10, \infty[$
Disaster	Failure	Worse	Similar	Better	Success	Amazing

The columns give the ratios for the following tasks:

- copy: creating a (deep) copy of a matrix,
- rd_mat: creating a uniformly random matrix,
- zmat: creating the zero matrix by calling the function zero_matrix(),
- cp_zero: creating the zero matrix via a copy of the cached zero matrix,
- (): creating a zero matrix by calling the constructor with None,
- (0): creating a zero matrix by calling the constructor with 0,
- id_mat: creating the identity matrix by calling the function identity_matrix(),
- (1): creating the identity matrix by calling the constructor with 1,
- (rd): creating a rd*Id matrix, rd a random element, by calling the constructor with rd,
- diag_rd: creating a diagonal matrix with given random elements on the diagonal,
- SEQ: creating a matrix from a numpy matrix,
- FLAT: creating a matrix from a list of all its entries (dense representation),
- SP_001: creating a matrix from the sparse representation of a matrix with density about 0.001,
- SP_01: creating a matrix from the sparse representation of a matrix with density about 0.01,
- SP_1: creating a matrix from the sparse representation of a matrix with density about 0.1,
- MATRIX: creating a matrix by calling the constructor with another matrix.

The results are generally positive or neutral. On many instances, the speed-up is more than 10, and in some cases it is way beyond this, regularly exceeding 10 000 for natural ways to create the zero square matrix of dimensions a few thousands (which is not huge: for such a matrix, Gaussian elimination takes only a couple of seconds on a laptop).

The ratios for FLAT are not favorable: this is an expected consequence of changing the iterator from dense to sparse. The ratio remains above 0.5, meaning that "only" a factor of at most 2 is lost.

Moreover, copying a matrix also appears slightly slower (ratio between 0.8 and 0.9) than before, for matrix dimensions up to a few hundreds. This is likely due to the added branching between a calloc() or a malloc() (see Section 4.2). This copy slowdown only occurs for the Matrix_modn_dense_float variant, that is, for moduli with 8 bits at most.

These two negative outcomes have to be studied further, to see if the ratios could be made closer to 1, in particular for the FLAT creation of a matrix.

Finally, we note that some of the ratios for moduli beyond 8388607 (23 bits) have to be considered with care.

Recall that our changes have increased the maximum modulus from 23 to 27 bits, for Matrix_modn_dense_double matrices. This means that the ratios for moduli having more than 23 bits are comparing quite different implementations. This explains why some of the ratios do not resemble those found in previous tables, with moduli having at most 23 bits. For example, the rd_mat column shows that random matrix creation has become much faster for 24-27 bits moduli.

However FLAT creation ratios are even a bit worse, losing a factor of almost 4 (instead of 2 mentioned above), which is explained by more type conversions in the new version which resorts to machine doubles.

Still for 24-27 moduli, copying a matrix is generally substantially faster with the new version (speed-up factor most often exceeding 3), except for matrices with a small number of entries where a factor of 2 is lost; at the moment, we do not have an explanation for this fact.

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GSoC Project proposal 2023

Marie BONBOIRE

Personal information

Contact information: mbonboire@yahoo.com Location/Timezone: Paris (UTC/GMT +2 hours) University: Sorbonne Université (Paris - 5th)

Background

I am currently in my second year of a double bachelor in Mathematics and CS. As such, I have followed and am following undergraduate courses in Linear Algebra, Algorithmic and Discrete Math in which I feel comfortable. I have also learned to program in C and Python.

I do not have any pet projects, and until very recently, I had never contributed to large-scale open-source projects. In the last few months, I got acquainted with SageMath (a natural tool in my field of study) and learned about its development process. I have recently made a pull request for some improvements in the documentation (#35431) and I am currently working on another pull request for solving a minor issue (#33921). I am looking forward to learn and expand my knowledge.

For now, SageMath is built on a Linux distribution (Debian 11) through a virtual machine. I will soon receive a more performing computer on which I will not need to resort to a virtual machine, which will allow a more comfortable development framework and more reliable observations on performance aspects.

Project

Project idea suggested by the organization (SageMath): Enhancements in linear algebra.

Mentors: Vincent Neiger and Clement Pernet

Length: 350 hours

The project described on the organization webpage is as follows :

Sage incorporates state-of-the-art libraries for exact linear algebra computations, such as matrix multiplication, reduced echelon form, linear system solving, when the coefficients are in an exact domain such as the integers or finite fields.

However, several aspects make the integration of these libraries not yet fully satisfactory. For example, working over a prime field with a prime below about 20 bits, the mere creation of a zero matrix in SageMath takes roughly as long as the call of the underlying fast reduced echelon form procedure (performed by LinBox / FFLAS-FFPACK in this case). Still about FFLAS-FFPACK: several available tools in this library are not offered through the Sage interface, constraining the user experience; for example, some pivoting strategies are not available, despite their usefulness in some situations e.g. when one is interested in the preservation of some rank profile properties. Finally, the integration of linear algebra implementations from Flint has been initiated, with a good amount of work already done, but is not fully finalized ans has not been merged into Sage.

This project aims to make this kind of enhancements, which would lead to more efficient and more versatile finite field linear algebra operations in Sage.

Comments and additions/extensions of the project

- Zero matrix creation:

I have verified that the creation of large zero matrices (over prime finite fields with machine word size modulus) indeed takes a long time. In fact, this is not specific to zero matrices, but seems to concern any matrix copy or construction, which makes this even more problematic: for example the same phenomenon arises each time one takes a submatrix of an already created matrix. On the positive side, this happens for the first creation only: if we create several matrices with the same dimensions, only the first one is long to create. This seems to suggest that the time is spent on, at the first creation, preparing some cached data related to the considered matrix space. Nevertheless, this remains a critical performance issue when one designs an algorithm which manipulates several (sub)matrices of different dimensions.

- Choosing between FFLAS-FFPACK and LinBox:

Currently, SageMath calls FFLAS-FFPACK for some operations, and LinBox for others. It is not immediately clear to me where these choices come from, especially in the case of these prime fields where it seems that FFLAS-FFPACK should be preferred anywhere possible.

- Providing more tools already in FFLAS-FFPACK:

As noted in the project idea, FFLAS-FFPACK offers several strategies for different types of LU factorizations. In the code for echelon forms I found methods for "PLUQ" factorization and for "LUdivine" factorization. The current SageMath code forces the use of the latter. Upon contacting the planned mentors for this project they informed me that it is precisely this kind of choice that may prevent one from getting wanted rank profile properties. In addition to offering more choices in SageMath (that are already implemented in FFLAS-FFPACK), the mentors also explained that we could also provide functionalities to compute the rank profile matrix, a recently highlighted invariant that is easily deduced from the PLUQ factorization.

- LU method of SageMath:

My experiments have showed that the LU method in SageMath is much slower than the echelon form (except for very small matrices), when working over a prime field as written above. For example, for 300 x 300 matrices, 9.8 seconds for LU versus less than 30 milliseconds for the echelon form. The echelon form is calling fast libraries (FFLAS-FFPACK / LinBox). Yet, as far as I could understand from the SageMath code, it seems that the LU method is a general method for all fields, written in python/cython. It would be interesting to see how to improve this by calling FFLAS-FFPACK routines. At least, the documentation.

Sparse matrices:

This is not mentioned in the above project idea, but I thought this would be an interesting enhancement of SageMath's linear algebra over prime fields. When going through the FFLAS-FFPACK code I have noticed that there are some tools specific for sparse linear algebra. Yet, when I tried basic operations in SageMath, my impression was that this is not using such high-performance implementations. For example, building in SageMath a large sparse matrix (10000 x 10000, density 0.01) over a prime field, and measuring the time for a matrix-vector product, I obtained performances that were much worse than by making the same matrix-vector product but with a random dense matrix of the same dimensions (the timing difference was of several orders of magnitude). I am interested in analyzing this further, reading the relevant piece of the SageMath code to see how sparse matrices are currently implemented, and working on enhancing sparse matrix computations in SageMath if the mentors consider that this is feasible within the scope of this project.

- Flint:

I have not yet looked at the Flint library and its integration into SageMath, but will do so before and during the bonding period.

Tentative schedule

April 4 - May 4: Post-application period (personal work)

- · Learn general conventions and semantics for Sage development;
- \cdot Continue the exploration of SageMath's reference manual and of its linear algebra implementations;
- · Continue to identify more precisely where the targeted issues come from;
- · Note possible improvements and their bounds.

May 4 - May 28: Community Bonding

- · Regular meetings and discussions with the mentors;
- · Discuss what I have found until now and the project comments and extensions listed above;
- · Discuss and refine the tentative schedule.

May 28 - July 13: 1st phase

Main objectives: ensure fast creation of matrices and submatrices; get complete overview of the integration tasks to be implemented in phase 2.

Tasks:

- · Improvement of performance for the creation of matrices/submatrices;
- · Study the possibility of offering computations on submatrices without creating copies;
- · Analyze what tools are available in FFLAS-FFPACK, LinBox, Flint, how they compare to each other in terms of functionality and performance, and which ones are already integrated in SageMath;
- · In particular, study whether the LU method of SageMath could rely on one of these fast libraries;
- · Start integrating tools from these fast libraries, depending on the outcomes of the last three points;
- · Start the study of pivoting strategies for Gaussian elimination, and their properties.

July 14 - August 21: 2nd phase

Main objectives: ensure the complete integration in SageMath of LU-type factorizations and echelonization procedures from the existing state-of-the-art libraries; initialize the integration of sparse linear algebra.

Tasks:

- · Start the study of what could be integrated from the sparse linear algebra support in FFLAS-FFPACK;
- · Continue the work on enhancing and augmenting the integration of dense linear algebra tools from FFLAS-FFPACK, LinBox, and Flint;
- · Decide which pivoting strategies available in FFLAS-FFPACK/LinBox could be integrated, and do this integration;
- · Integrate selected sparse linear algebra tools from FFLAS-FFPACK.

August 21 - September 4: Final phase

- \cdot Finalize the work product;
- · Perform a global check of the documentation and tests added through the enhancements brought by the project;
- \cdot Submit final work product and final mentor evaluation.

Risk management

An organizational risk is related to my course schedules. Indeed, from July 13th I will be able to devote all my time to this project, yet until this date I will have an additional workload coming from the last weeks of some undergraduate courses. This course workload is sufficiently low so that conducting this project at the same time is feasible, but this will require good work organization.

The main risk, which is not easy to estimate right now, is due to the fact that I am only at undergraduate level currently. Although I have learned about basic linear algebra, for example the subtle differences between different approaches mentioned above for choosing pivots in LU factorization, or the rank profile matrix, or the algorithms specific to sparse matrices, are new to me. Therefore, some of the planned activities and objectives could take much more time than expected due to some new notion that I need to learn, or some implementation aspects that I have not encountered before.

For controlling this risk, and generally to ensure that the project stays on good tracks at all times despite possible unexpected circumstances, it will be essential to keep a frequent communication with my mentors, discussing all aspects of the project including organizational ones.

Early finish: in case the tentative schedule is handled faster than expected, there seems to be sufficiently many paths for extending the project, so as to avoid the risk of having nothing to do in the last week of the project.