Team 6: LU Factorization

Optimizations targeting towards multicore processors

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May 20, 2015

Linear Algebra

- The quintessential problem in linear algebra is solving a linear system of equations

$$\begin{bmatrix} a_{11} & a_{12} & a_{13} \\ a_{21} & a_{22} & a_{23} \\ a_{31} & a_{32} & a_{33} \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \\ x_3 \end{bmatrix} = \begin{bmatrix} b_1 \\ b_2 \\ b_3 \end{bmatrix}$$

- We want to find values of x_1, x_2, and x_3 such that
    1. $a_{11}x_1 + a_{12}x_2 + a_{13}x_3 = b_1$
    2. $a_{21}x_1 + a_{22}x_2 + a_{23}x_3 = b_2$
    3. $a_{31}x_1 + a_{32}x_2 + a_{33}x_3 = b_3$

Impact

- Linear algebra comes up in a lot of professions:
  - Physics
  - Partial differential equations
  - Graph theory
  - Statistics / Curve Fitting
  - Sports Ranking

Solving Linear Systems

- If A is an $n \times n$ matrix, solving a system of the form $Ax = b$ takes $O(n^3)$ time.
- If A is a triangular matrix, then solving the system takes $O(n^2)$ time

LU Factorization Background

- LU Factorization works by decomposing a square matrix A into a lower triangular matrix, L, and an upper triangular matrix, U:

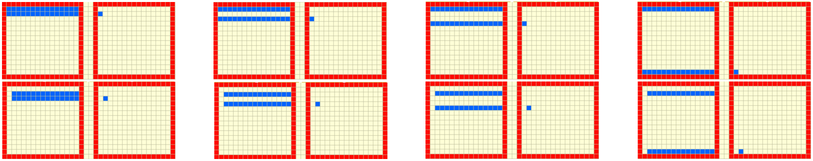
$$A = LU$$

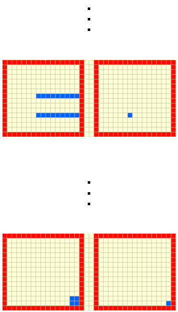
$$\begin{bmatrix} a_{11} & a_{12} & a_{13} \\ a_{21} & a_{22} & a_{23} \\ a_{31} & a_{32} & a_{33} \end{bmatrix} = \begin{bmatrix} l_{11} & 0 & 0 \\ l_{21} & l_{22} & 0 \\ l_{31} & l_{32} & l_{33} \end{bmatrix} \begin{bmatrix} u_{11} & u_{12} & u_{13} \\ 0 & u_{22} & u_{23} \\ 0 & 0 & u_{33} \end{bmatrix}$$

- With L and U, we can solve $Ax = LUx = b$ in $O(n^2)$.

Algorithm Description / Access Pattern

LU factorization is an $O(n^3)$ algorithm:





Implementation

```
void lu(double **A, double **L, double **U, int n) {
    zero (L, n);
    copy (U, A, n);
    init (L, n);
    for(int j=0; j < n; j++) {
        for(int i=j+1; i < n; i++) {
            double m = U[i][j] / U[j][j];
            L[i][j] = m;
            for(int k=j; k < n; k++)
                U[i][k] -= m*U[j][k];
        }
    }
}
```

Architecture

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Approach

1. Generate random matrices up to 6400 x 6400.
2. Run and time 4 trials of the factorization algorithm for each matrix size.
3. Repeat for every optimization configuration.

Optimizations

- -O1, -O2, -O3
- loop unrolling
- vectorization
- native (architecture specific) optimizations
- openMP

Compiler

Sequential Results

	Optimization / Time (s)						
n	None	-O1	-O2	Vector	-O3	Unroll	Native
100	0.0028	0.0010	0.0008	0.0005	0.0005	0.0004	0.0003
200	0.0101	0.0034	0.0026	0.0017	0.0018	0.0025	0.0014
400	0.07902	0.0219	0.0189	0.0158	0.01561	0.0151	0.0124
800	0.6222	0.1575	0.1070	0.0850	0.0821	0.0800	0.0662
1600	4.9364	1.3342	0.9388	0.7737	0.7900	0.7465	0.6732
3200	39.7114	11.7545	9.5557	8.4604	8.4156	8.1363	8.0514
6400	316.3	94.23	78.12	69.35	68.70	66.54	66.76

- Going from no optimizations to -O1 gave nearly 400% speedup.
- Vectorization yielded an 11% speedup.
- Loop unrolling gave a 3 % speedup in the largest case.
- Native optimizations yieled a 15 % speedup in the best case ($n = 1600$).

Sequential Results