Distributed Matrix Exponentiation in R

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Matrix exponentiation is an important matrix function which is useful in a wide variety of domains and applications. Formally, matrix exponentiation is an easily understood power series; but efficient, numerically stable algorithms for computing this function have been debated for over 30 years. There are several serial implementations of the matrix exponential available to R, including those found in the **Matrix** and **rexpokit** packages. We introduce a relatively new algorithm for computing the matrix exponential due to Al-Mohy and Higham, implemented in the **pbdDMAT** package. Our implementation includes both serial and distributed versions of this algorithm, the latter of which fully integrates with the pbdR framework for high performance computing with R. Finally, we will conclude by demonstrating the scalability of the implementation with benchmarks on University of Tennessee supercomputing resources.

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