Numerical Linear Algebra for Computer Science and Information Engineering

Lecture 02
Essentials of the Julia Language

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Fact sheet of the Julia language

- Started at MIT in 2009 to develop a fast open source and free high-level language
- Features
 - Dynamically typed (also enables static types for better performance)
 - Just-in-time (JIT) compiled (i.e., **compiled at runtime**)
 - Provided with full-featured interactive command-line **REPL** (read-eval-print loop)
 - Designed for parallelism and distributed computing (part of the standard library)
 - No need to vectorize code for performance
 - Supports notebooks
- Version 1.0 released in 2018
- Current release is 1.11.5
- Used at MIT, Stanford, UC Berkeley, Amazon, Apple, Google, IBM, Intel, Microsoft, ...
- Over 45 millions downloads as of January 2023

What is Julia made of?



- Most of the Julia standard library is written in Julia
- ▶ Julia makes use of **pre-existing libraries** (mostly in C/C++) for:
 - BLAS/LAPACK, however, native Julia versions exist for most functionalities. Optimized native Julia BLAS can match the performances of Intel MKL and OpenBLAS.
 - Regular expressions (PCRE)
 - Downloading files (libcurl)
 - Low-level asynchronous IO (libuv)
 - Compilation (LLVM)
 - Extended precision arithmetic (GMP, MPFR), but native Julia solutions also exist.

RBGS: An algorithm for comparison purposes

Randomized block Gram-Schmidt (RBGS) procedure by Balabanov and Grigori (2021):

RBGS:
$$(X, \Theta) \in \mathbb{R}^{n \times m} \times \mathbb{R}^{k \times m} \mapsto (Q, R) \in \mathbb{R}^{n \times m} \times \mathbb{R}^{m \times m}$$

such that X = QR where $m < k \ll n$, $(\Theta Q)^T \Theta Q = I_m$ and $\operatorname{Ran}(\Theta Q) = \operatorname{Ran}(\Theta X)$. We exploit the following structure of p blocks of size $n \times s$:

$$X = [X_{:,1:s}, X_{:,s+1:2s}, \dots, X_{:,(p-1)s+1:ps}]$$

$$Q = [Q_{:,1:s}, Q_{:,s+1:2s}, \dots, Q_{:,(p-1)s+1:ps}]$$

where m = ps.

lacktriangle Exploiting those block structures, we have $(\Theta Q)^T\Theta Q=I_m$

$$R_{(i-1)s+1:is,(j-1)s+1:js} = (\Theta Q_{:,(i-1)s+1:is})^T \Theta X_{:,(j-1)s+1:js}, \ (i,j) \in [1,p]^2$$

RBGS: An algorithm for comparison purposes

► There are different possible implementations of RBGS algorithm. Let us consider the following:

Algorithm 1 RBGS : $(X, \Theta) \mapsto (Q, R)$

1:
$$RGS(X_{:,1:s}) \mapsto (Q_{:,1:s}, R_{1:s,1:s}, S_{:,1:s})$$
 $\triangleright S := \Theta Q$

- 2: **for** i = 2, ..., p **do**
- 3: $P := \Theta X_{:,(i-1)s+1:is}$ \triangleright Sketching 4: $R_{1:(i-1)s,(i-1)s+1:is} := S^{\dagger}$ \triangleright Block least-squares problem
- 4: $R_{1:(i-1)s,(i-1)s+1:is} := S^{\dagger}_{:,1:(i-1)s}P$ ightharpoonup Block least-squares problem 5: $Q_{:,(i-1)s+1:is} := X_{:,(i-1)s+1:is} Q_{:,1:(i-1)s}R_{1:(i-1)s,(i-1)s+1:is}$ ightharpoonup BLAS-3
- 6: $RGS(Q_{:,(i-1)s+1:is}) \mapsto (Q_{:,(i-1)s+1:is}, R_{(i-1)s+1:is}, (i-1)s+1:is}, S_{:,(i-1)s+1:is})$

where RGS corresponds to RBGS with s=1.

▶ In what follows, line 3 will be done more efficiently using a matrix-free fast transform.

Julia is close to math

```
function RBGS(X::Array{Float64,2}, p::Int, k::Int)
 n, m = size(X)
 s = Int(m / p)
 P = Array{Float64}(undef, k, s)
 Q = Array{Float64,2}(undef, n, m)
 R = zeros(Float64, m, m)
 S = Array{Float64,2}(undef, k, m)
 srht = set srht(n, k)
 Q[:, 1:s], R[1:s, 1:s], S[:, 1:s] = RGS(X[:, 1:s], srht)
 for i in 2:p
    P := MatrixFreeTheta(X[:, (i-1)*s+1:i*s], srht)
   R[1:(i-1)*s, (i-1)*s+1:i*s] = S[:, 1:(i-1)*s] \setminus P
    Q[:, (i-1)*s+1:i*s] = X[:, (i-1)*s+1:i*s]
                         -Q[:, 1:(i-1)*s] * R[1:(i-1)*s, (i-1)*s+1:i*s]
   Q[:, (i-1)*s+1:i*s],
    R[(i-1)*s+1:i*s, (i-1)*s+1:i*s],
    S[:, (i-1)*s+1:i*s] = RGS(Q[:, (i-1)*s+1:i*s], srht)
  end
 return Q, R, S
end
```

So is Python

```
def RBGS(X, p, k):
 n, m = X.shape
 s = int(m / p)
 P = np.zeros((k, s))
 Q = np.zeros((n, m))
 R = np.zeros((m,m))
 S = np.zeros((k, m))
  srht = set srht(n, k)
 Q[:, :s], R[:s, :s], S[:, :s] = RGS(X[:, :s], srht)
  for i in range(1, p):
    P[:, :] = MatrixFreeTheta(X[:, i*s:(i+1)*s], srht)
    R[:i*s, i*s:(i+1)*s] = np.linalg.lstsq(S[:, :i*s], P)[0]
    Q[:, i*s:(i+1)*s] = X[:, i*s:(i+1)*s]
                        - np.matmul(Q[:, :i*s], R[:i*s, i*s:(i+1)*s])
   Q[:, i*s:(i+1)*s],
    R[i*s:(i+1)*s, i*s:(i+1)*s],
    S[:, i*s:(i+1)*s] = RGS(Q[:, i*s:(i+1)*s], srht)
 return Q, R, S
```

But not C

```
void RBGS(int n, int m, int p, int k, double *X, struct SRHT srht, double *Q, double *R, double *S) {
    int s = m / p:
    double *P = (double*)malloc(k * s * sizeof(double));
    double *Rtmp = (double*)malloc(m * s * sizeof(double));
    double *StS = (double*)malloc(m * m * sizeof(double));
     lapack int *ipiy = (lapack int*)malloc(m * sizeof(lapack int));
     RGS(n, s, k, &X[0], srht, &Q[0], Rtmp, &S[0]);
     for (int v=0: v<s: v++)
        for (int u=0: u<s: u++)
              R[v * m + u] = Rtmp[v * s + u];
     for (int v=0; v<s; v++)
        for (int u=s: u<m: u++)
              R[v * m + u] = 0.
    for (int i=1; i<p; i++) {
         BlockMatrixFreeTheta(&X[i * s * n], srht, s, P);
         cblas_dgemm(CblasColMajor, CblasTrans, CblasNoTrans, i * s, i * s, k, 1., S, k, S, k, 0., StS, i * s);
         cblas_dgemm(CblasColMajor, CblasTrans, CblasNoTrans, i * s, s, k, 1., S, k, P, k, 0., Rtmp, i * s);
         LAPACKE dsvsv(LAPACK COL MAJOR, 'U', i * s, s , StS, i * s, ipiv, Rtmp, i * s):
         for (int v=0: v<s: v++)
              for (int u=0; u<i*s; u++)
                   R[i * s * m + v * m + u] = Rtmp[v * i * s + u]:
         cblas dcopy(n * s, &X[i * s * n], 1, &Q[i * s * n], 1):
          \texttt{cblas\_dgemm(CblasColMajor, CblasNoTrans, CblasNoTrans, n, s, i*s, -1., Q, n, Rtmp, i*s, 1., \&Q[i*s*n, all of the color of the colo
         RGS(n, s, k, \&Q[i * s * n], srht, \&Q[i * s * n], Rtmp, \&S[i * s * k]);
         for (int v=0: v<s: v++)
              for (int u=0; u<s; u++)
                   R[i * s * m + v * m + i * s + u] = Rtmp[v * s + u];
         for (int v=0: v<s: v++)
              for (int u=(i+1)*s: u<m: u++)
                  R[i * s * m + v * m + u] = 0.
     }
     free(P):
    free(Rtmp);
```

free(StS);

Stepping away from matrix computation

- SRHT refers to subsampled randomized Walsh-Hadamard transform.
- ▶ MatrixFreeTheta: $X \to \Theta X$, where Θ is a SRHT matrix given by:

$$\Theta := \sqrt{n/k}RHD$$

 $R \in \mathbb{R}^{k \times n}$: Random restriction, i.e., each row is a row from I_n .

 $H \in \mathbb{R}^{n \times n}$: Normalized Walsh-Hadamard transform matrix.

 $D \in \mathbb{R}^{n \times n}$: Random sign flip, i.e., diagonal array with ± 1 components.

We have $H=1/\sqrt{n}H_n$, in which the non-normalized Walsh-Hadamard transform H_n is defined by the following recursion:

$$H_1 := \begin{bmatrix} 1 & 1 \\ 1 & -1 \end{bmatrix}$$
, $H_q := \begin{bmatrix} H_{q/2} & H_{q/2} \\ H_{q/2} & -H_{q/2} \end{bmatrix}$, $q = 2, 4, \dots, n/2, n$.

► The recurrence of the SRHT lends itself to divide and conquer, which yields a non-vectorized fast algorithm.

Algorithm for the fast Walsh-Hadamard transform (FWHT)

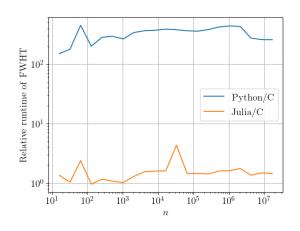
ightharpoonup Pseudocode of the FWHT assuming n is a power of 2:

Algorithm 2 FWHT : $z \mapsto H_n z$

```
1: h := 1
 2: while h < n do
      for i = 1, 1 + 2h, \dots, n - 2h, n do
 3:
         for i = i, ..., i + h - 1 do
4:
 5:
            x := z_i
 6:
           y := z_{i+h}
7:
           z_i := x + y
 8:
            z_{j+h} := x - y
      h := 2h
9:
10: return z
```

- ▶ If n is not a power of 2, zero-pad up to the smallest power of 2 greater than n.
- ► Then, define MatrixFreeTheta by making use of FWHT.

Runtime of the fast Walsh-Hadamard transform (FWHT)



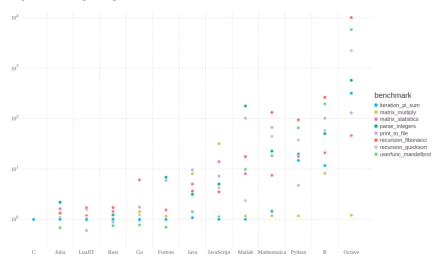
C is approximately
1.5x faster than Julia
300x faster than Python

For fast Python: code in C w/ pybind11 code in Fortran w/ f2py

Julia is fast and high level

Other benchmarks

See julialang.org/benchmarks/



Installing Julia

- Install juliaup:
 - On Linux and MacOS:
 - \$ curl -fsSL https://install.julialang.org | sh
 - On Windows:
 - > winget install --name Julia --id 9NJNWW8PVKMN -e -s msstore
 - This will install the latest version of Julia.
- juliaup is also used to update Julia to the latest version:
 - \$ juliaup update
- You can use juliaup to install arbitrary releases, e.g.:
 - \$ juliaup add 1.9.3
- Start a new terminal and access the REPL as follows:
 - \$ julia
 - julia>
- To run a specific release, e.g.,
 - \$ julia +1.9.3
- ► To see the installed versions: \$ juliaup status

Package management

- ► The default project is defined by two files
 - ~/.julia/environments/v1.11/Project.toml: contains names of packages.
 - \sim /.julia/environments/v1.11/Manifest.toml: contains version numbers and dependencies.
- To clone your environment on a new machine, only copy the Project.toml in the new default folder.
- ▶ In REPL, hit the key] to get in Pkg mode. You then get the following prompt:

➤ To initialize a new environment in ~/MyEnvironment/, activate the path and add a package:

```
(@1.11) pkg> activate ~/MyEnvironment/
(@1.11) pkg> add NPZ
```

this will automatically create the Project.toml and Manifest.toml files in $\sim\!/\text{MyEnvironment}/.$

Package management, cont'd

▶ Load an existing environment using the activate command as follows:

```
(@1.11) pkg> activate ~/MyEnvironment/
Activating project at '~/MyEnvironment'
```

Check the status of an environment with the st command:

```
(@1.11) pkg> st
Status '~/MyEnvironment/Project.toml'
[15e1cf62] NPZ v0.4.2
```

▶ When loaded for the first time, use the command instantiate to install all the packages from Project.toml:

```
(@1.11) pkg> instantiate
```

► All these operations defined in the Pkg mode can be done with the Pkg package inside a script, e.g.:

```
using Pkg
activate("~/MyEnvironment/")
```

Overview of available packages

- Scientific computing
 - LinearAlgebra.jl: Basic linear algebra subroutines, multithreaded BLAS and LAPACK
 - SparseArrays.jl: Support for sparse vectors and matrices
 - Distributed.jl: Methods for distributed computing
 - DistributedArrays.jl
 - MPI.jI: Wrapper for the message passing interface
 - CUDA.jl: Main entrypoint for programming NVIDIA GPUs
 - AlgebraicMultigrid.jl: GPU-based implementation of AMG solvers and preconditioners
 - Metis.jl: Wrapper for the Metis library
 - **FFTW.jl**: Bindings to the FFTW library for fast Fourier transforms
 - SuiteSparse.jl: Wrapper for the SuiteSparse library
 - Arpack.jl: Wrapper for the Arpack library to solve large-scale eigenvalue problems
 - BenchmarkTools.jl: Methods for performance tracking

Overview of available packages, cont'd

- Scientific computing (cont'd)
 - IterativeSolvers.jl: Iterative algorithms to solve large linear systems
 - KrylovKit.jl: Matrix-free Krylov-based algorithms for linear, singular value and eigenvalue problems
 - TriangleMesh.jl: Generate and refine 2D unstructured triangular meshes
 - Gridap.jl: Finite elements for partial differential equations in arbitrary dimensions
 - DifferentialEquations.jl: Suite for numerically solving differential equations (including DAEs)
- Machine learning
 - Flux.jl: Go-to library for neural networks and machine learning
 - Zygote.jl: Automatic differentiation package
 - Knet.jl: Deep learning framework developed at Koç University
 - TensorFlow.jl: Wrapper for TensorFlow
 - ScikitLearn.jl: Implementation of the scikit-learn API

Interoperability with Python

- Calling Python from Julia
 - Set-up Python installation as follows using PyCall.jl:

```
julia> ENV["PYTHON"] = "/usr/bin/python3"
(@1.11) pkg> build PyCall
julia> using PyCall
```

- Import packages using **pyimport** from PyCall.jl:

```
julia> np = pyimport("numpy");
julia> pushfirst!(pyimport("sys")."path", "");
julia> GS = pyimport("GramSchmidt");
```

- Proceed seamlessly in Julia as in Python:

```
julia> x = np.random.rand(2^24);
julia> z = GS.fwht(x);
```

- Other packages:
 - PyPlot.jl: Enables Matplotlib in Julia
 - NPZ.jl: Enables saving and loading NumPy binary data files
 - Conda.il: Provides access to the Conda package manager

Interoperability with Python, cont'd

- ► Calling Julia from Python
 - Install PyJulia:
 - \$ pip install julia
 - The **default environment** of Julia is then **available** from Python. For example, we can do
 - >>> from julia import NPZ
 - The **global namespace** of Julia's interpreter can be accessed via the module **julia.Main**:
 - >>> from julia import Main
 - You can set a variable's name in the julia. Main module to send data from Python to Julia:

```
>>> import numpy as np
>>> Main.x = np.random.rand(2**24)
```

- Use the eval function from julia. Main to run Julia code:

```
>>> Main.eval('push!(LOAD_PATH, ".")')  # add current
>>> Main.eval('using MyGramSchmidt: fwht') # folder to path
>>> z = Main.eval('fwht(x)')
```

Interoperability with C

Calling C libraries from Julia:

```
(see docs.julialang.org/en/v1/manual/calling-c-and-fortran-code/)
```

- The C code must be available as a shared library
- No additional overhead for calling from Julia compared to calling from C
- The function **ccall** is used to call a C function with the following arguments:
 - 1. A (:function, "path/to/library") pair
 - 2. The function's return type
 - 3. A tuple of input types corresponding to the function's signature
 - 4. Argument values to be passed to the function

Interoperability with C, cont'd

- Calling Julia code from C: (see docs.julialang.org/en/v1/manual/embedding/)
 - A header file **julia.h** is made available in the Julia folder
 - Example of C code (main.c) calling Julia code:

```
#include <julia.h>
  JULIA DEFINE FAST TLS
  int main(int argc, char *argv[]) {
    jl_init();
    jl_eval_string("push!(LOAD_PATH, \".\")");
    jl_eval_string("using MyGramSchmidt: fwht");
    jl_array_t *z = (jl_array_t*)jl_eval_string("fwht(rand(2^24))"
    double *z_data = (double*)jl_array_data(z);
    jl_atexit_hook(0);
    return 0;}
- Compile as follows:
 $ gcc -o main -fPIC
   -I/home/venkovic/.julia/juliaup/julia-1.11.5+0.x64.linux.gnu/include/julia
   -L/home/venkovic/.julia/juliaup/julia-1.11.5+0.x64.linux.gnu/lib
   -Wl,-rpath,/home/venkovic/.julia/juliaup/julia-1.11.5+0.x64.linux.gnu/lib
   main.c -ljulia
```

Shared memory multithreading

▶ The number of threads is set through an environment variable:

```
$ export JULIA_NUM_THREADS=12
```

Multithreaded for loop:

Parallel task launching:

```
julia> a = Threads.@spawn fwht(rand(1_024));
julia> b = Threads.@spawn fwht(rand(1_024));
julia> z = fetch(a) .+ fetch(b)
```

► Multithreaded BLAS:

Distributed computing

- ► Add aliases of your machines to /etc/hosts:
 - 192.168.1.74 hector0 ... 192.168.1.23 hector3
- Set-up password-less ssh connection between machines
- ▶ Import the **Distributed.jl** package and **add** the machines:

```
using Distributed
machines = ["hector$i" for i in 0:3];
for machine in machines
  addprocs((["venkovic@$machine", Sys.CPU_THREADS]),
```



hector

4x Intel Core i7

end

There are processes and workers. The master process is not a worker:

tunnel=true)

```
julia> println(procs(), workers())
       [1,2,3,4,5,6,7,8,9,10,11,12] [2,3,4,5,6,7,8,9,10,11,12]
```

Distributed computing, cont'd₁

▶ Load code on all processes making use of the @everywhere macro:

```
@everywhere push!(LOAD_PATH, ".")
@everywhere using MyGramSchmidt: fwht
```

▶ Define a **shared array** as follows:

```
@everywhere using SharedArrays
Z = SharedArray(Array{Float64,2}(undef, 1_024, nworkers()))
```

Do a distributed for loop as follows. The loop is distributed over workers:

```
@distributed for p in 1:nworkers()
    Z[:, p] = fwht(rand(1_024))
end
```

▶ Use **pmap** as follows to divide the work among **workers**:

```
Z = pmap(i->fwht(rand(1_024), 1:nworkers()))
```

▶ Do a reduction through a distributed for loop as follows:

```
z = Array{Float64,1}(undef, 1_024)
z .= @distributed (.+) for _ in 1_nworkers()
fwht(rand(1_024))
```

Distributed computing, cont'd2

Dynamic mapreduce routine for large parallel unbalanced working loads: github.com/venkovic/julia-phd-krylov-spdes/blob/master/Utils/PIIUtils.jl

Used for parallel Karhunen-Loève decompositions on unstructured meshes:
n_d = 200





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Distributed computing, cont'd₃

- ► An alternative to reduction for loops is the **mapreduce** function:
 - $z = mapreduce(x->fwht(rand(1_024)), .+, 1:nworkers())$
- Launch a task on any available worker:
 - $z = fetch(@spawn fwht(rand(1_024)))$
- Launch a task on a specific process, say the 4th process:
 - z = fetch(@spawnat 4 fwht(rand(1_024)))

Performance tips

- Access arrays in memory order, i.e., along columns
- Pre-allocate returned variables

Avoid changing the type of a variable

Performance tips, cont'd

Write type-stable functions

```
Instead of this: pos(x) = x < 0 ? 0 : x
```

Use this:
$$pos(x) = x < 0 ? zero(x) : x$$

Use broadcast operators for vectorized operations

```
Instead of this: f(x::Vector{Float64}) = 3 * x.^2 + x
```

```
Use this: f(x::Vector{Float64}) = 3 .* x.^2 .+ x
```

Useful macros

- ► Macros provide a mechanism to include generated code in the final body program. We've seen @distributed, but there are other examples:
 - Use @time to time a command and get allocations info:

```
julia> @time fwht(rand(2^24));
0.622758 seconds (4 allocations: 256.000 MiB, 1.34% gc time
```

- Use @elapsed to store time elapsed during command execution:

```
julia> dt = @elapsed fwht(rand(2^24));
julia> println("$dt seconds have passed.")
0.624587781 seconds have passed.
```

- Use @which to identify the method invoked along with its signature and location in file:

```
julia> @which fwht(rand(1_024))
fwht(a::Vector{Float64}) in MyGramSchmidt at ~/julia-gram-s
```

- Use @code_Ilvm to view the LLVM code used by the compiler:

```
julia> @code_llvm fwht(1_024)
; @ ~/julia-gram-schmidt/GramSchmidt.jl:85 within ['fwht'
define nonnull {}* @julia_fwht_819({}* nonnull align 16 der
```

Useful macros, cont'd

Use @code native to view the native assembly code generated by the compiler:

```
julia> @code_native fwht(rand(1_024));
.text
.file "fwht"
section
            .rodata.cst8, "aM", Oprogbits, 8
                  # -- Begin function julia_fwht_587
.p2align 3
.LCPIO 0
```

Use @code warntype to investigate type stability: julia > @code_warntype fwht(rand(1_024)); MethodInstance for fwht(::Vector{Float64}) from fwht(a::Vector{Float64}) in Main at REPL[16]:1 Arguments #self#::Core.Const(fwht)

a::Vector{Float64}

Locals

Ressources

- Documentation: docs.julialang.org
- ► Discourse board: discourse.julialang.org

 Responsive community. Ideal for questions.
- Slack: julialang.slack.com
 Good for package development, and questions.
- ► YouTube: www.youtube.com/c/TheJuliaLanguage
- Sengupta, Avik. Julia High Performance: Optimizations, distributed computing, multithreading, and GPU programming with Julia 1.0 and beyond. Packt Publishing Ltd, 2019.

My favorite





Used at Stanford

- Darve, Eric, and Mary Wootters. Numerical Linear Algebra with Julia. Vol. 172. SIAM, 2021.
- ▶ JuliaCon 2025 @ UPitt and CMU, Pittsburgh, PA. July 21–26, 2025.

References

- Balabanov, Oleg, and Laura Grigori. "Randomized block Gram-Schmidt process for solution of linear systems and eigenvalue problems." arXiv preprint arXiv:2111.14641 (2021).
- Balabanov, Oleg, and Laura Grigori. "Randomized Gram-Schmidt Process with Application to GMRES." SIAM Journal on Scientific Computing 44.3 (2022): A1450-A1474.

Homework

Homework

- ▶ Read chapter 10 Julia Essentials in Darve and Wootters (2021)
- ► Watch Julia Lightning Round on YouTube