



# Multicore Computing

## Lecture09 - Matrix Multiplication & Gaussian Elimination



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## Some Applications of Matrix

- In Physics related scientific domains, matrices are used in Electrical circuits, Quantum mechanics, Optics, and many more.
- Stochastic matrices and Eigen vector solvers are used in the page rank algorithms
- Encryption of message codes (cryptocurrency, etc)
- 3D modeling in Computer Graphics and Vision
- In robotics and automation, matrices are the base elements for the robot movements



- Basic Linear Algebra Subroutines (BLAS)
  - Level 1 (*vector-vector*): vectorization
  - Level 2 (*matrix-vector*): vectorization, parallelization
  - Level 3 (*matrix-matrix*): parallelization
- LINPACK (Fortran)
  - Linear equations and linear least-squares
- EISPACK (Fortran)
  - Eigenvalues and eigenvectors for matrix classes
- LAPACK (Fortran, C) (LINPACK + EISPACK)
  - Use BLAS internally
- ScaLAPACK (Fortran, C, MPI) (scalable LAPACK)

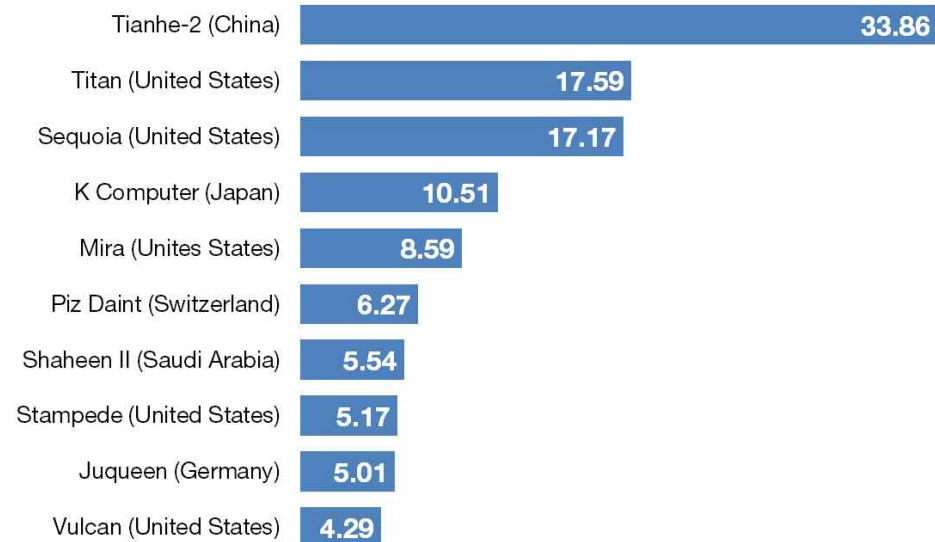


# Supercomputers

- Supercomputer: a computer with a high computing performance
- Top500.org
  - measures how fast a computer solves a dense N by N linear equations  $Ax = b$ , which is a common task in various domains.
  - HPL (High Performance LINPACK benchmark)

## Top 10 supercomputers

Petaflop/s on the Linpack benchmark

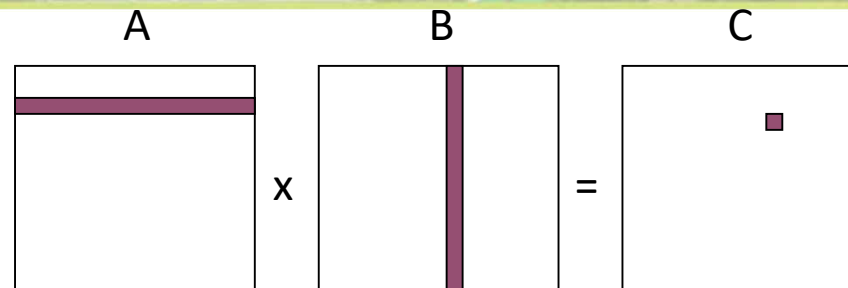


Source: top500.org

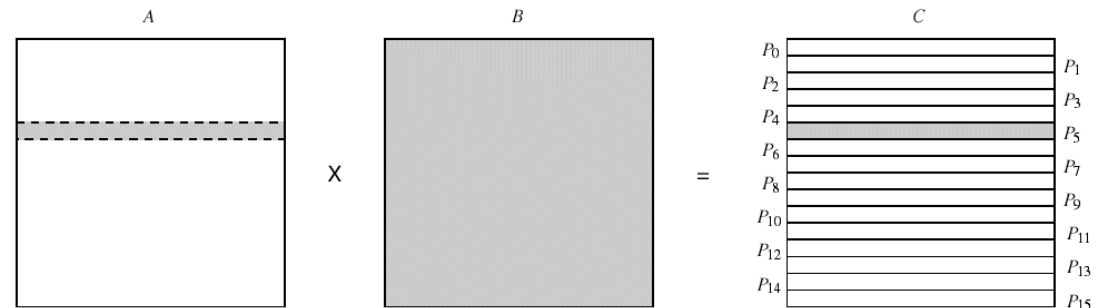


# Matrix Multiplication

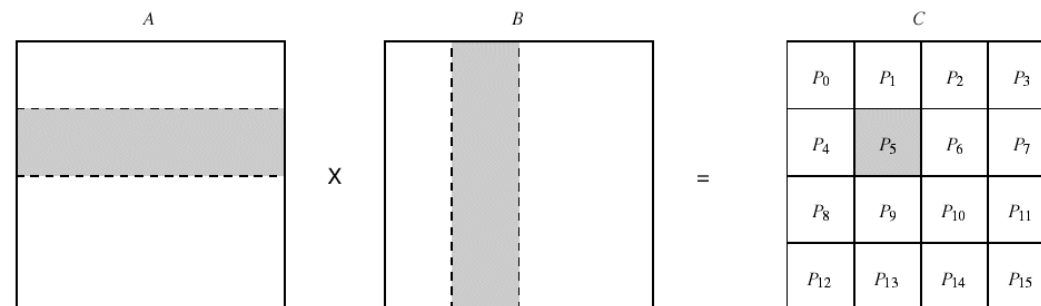
- $A \times B = C$
- $A[i,:] \cdot B[:,j] = C[i,j]$



- Row partitioning
  - N tasks



- Block partitioning
  - $N \times N/B$  tasks



- Shading shows data sharing in B matrix



# Matrix Multiplication

$$\begin{pmatrix} a_{11} & a_{12} & a_{13} \\ a_{21} & a_{22} & a_{23} \end{pmatrix} \times \begin{pmatrix} b_{11} & b_{12} & b_{13} & b_{14} \\ b_{21} & b_{22} & b_{23} & b_{24} \\ b_{31} & b_{32} & b_{33} & b_{34} \end{pmatrix} = \begin{pmatrix} c_{11} & c_{12} & c_{13} & c_{14} \\ c_{21} & c_{22} & c_{23} & c_{24} \end{pmatrix}$$

$m \times r$                        $r \times n$                        $m \times n$

- The number of operations required =  $O(m \times n \times r)$
- For simplicity, we analyze *square* matrices of order  $n$ . So,  $O(n^3)$



# Matrix Multiplication

- Sequential algorithm
  - Square Matrix Multiplication

```
for (i=0; i<n; i++)
{
    for (j=0; j<n; j++)
    {
        c[i][j] = 0;
        for (k=0; k<n; k++)
        {
            c[i][j] += a[i][k] * b[k][j];
        }
    }
}
```



# Matrix Multiplication

## ■ Assumption:

- The number of processors available in parallel machine is  $p$
- The processing nodes are homogeneous
  - Homogeneity make it possible to achieve load balancing

## ■ Parallelization

- Step 1) Partition the two matrices into  $p$  square blocks
- Step 2) Each square block of A and B are assigned to each process
  - Initial alignment is needed (shown in the next slide)
- Step 3)  $p$  processors process  $p$  blocks.
  - Each processor multiplies blocks and add the results to partial results in C.
- Step 4) The A blocks are rolled one step to the left  
and B blocks are rolled one step upward
- Repeat step 3 and 4  $p^{1/2}$  times





# Matrix Multiplication

A =

2	1	5	3	7	3	...
0	7	1	6	2	1	...
9	2	4	4	3	2	...
3	6	7	2	5	9	...
1	3	2	0	3	1	...
4	2	0	1	2	0	...
...						

B =

6	1	2	3	0	2	...
4	5	6	5	2	1	...
1	9	8	-8	1	2	...
4	0	-8	5	0	8	...
2	3	0	1	1	2	...
0	1	2	3	4	0	...
...						

Initial alignment

2 1	5 3	7 3	...	
0 7	1 6	2 1		
4 4	3 2	9 2	←	
7 2	5 9	3 6		
3 1	1 3	2 0	←	
2 0	4 2	0 1	←	
...				

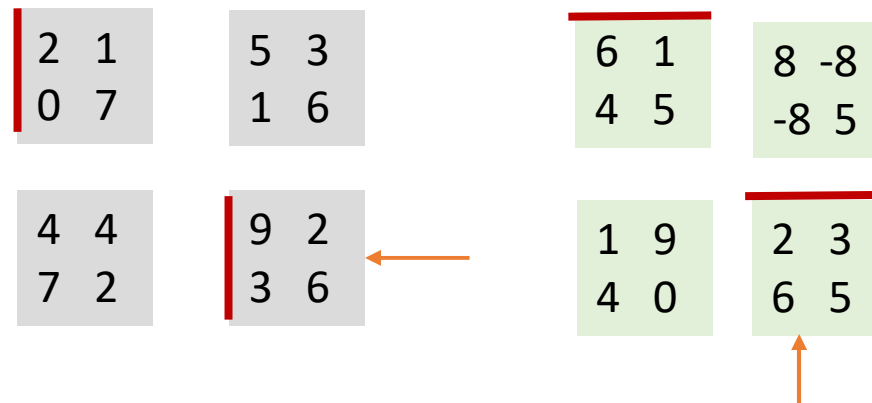
6 1	8 -8	1 2
4 5	-8 5	4 0
...		
1 9	0 1	0 2
4 0	2 3	2 1
...		
2 3	2 3	1 2
0 1	6 5	0 8
...		



# Matrix Multiplication

- 2x2 blocks

$$A = \begin{bmatrix} 2 & 1 & 5 & 3 \\ 0 & 7 & 1 & 6 \\ 9 & 2 & 4 & 4 \\ 3 & 6 & 7 & 2 \end{bmatrix} \quad B = \begin{bmatrix} 6 & 1 & 2 & 3 \\ 4 & 5 & 6 & 5 \\ 1 & 9 & 8 & -8 \\ 4 & 0 & -8 & 5 \end{bmatrix}$$



Initial alignment



# Matrix Multiplication

$$A = \begin{bmatrix} 2 & 1 & 5 & 3 \\ 0 & 7 & 1 & 6 \\ 9 & 2 & 4 & 4 \\ 3 & 6 & 7 & 2 \end{bmatrix}$$

$$B = \begin{bmatrix} 6 & 1 & 2 & 3 \\ 4 & 5 & 6 & 5 \\ 1 & 9 & 8 & -8 \\ 4 & 0 & -8 & 5 \end{bmatrix}$$

**P<sub>0,0</sub>**

$$\begin{bmatrix} 2 & 1 \\ 0 & 7 \end{bmatrix} \times \begin{bmatrix} 6 & 1 \\ 4 & 5 \end{bmatrix}$$

**P<sub>0,1</sub>**

$$\begin{bmatrix} 5 & 3 \\ 1 & 6 \end{bmatrix} \times \begin{bmatrix} 8 & -8 \\ -8 & 5 \end{bmatrix}$$

**P<sub>1,0</sub>**

$$\begin{bmatrix} 4 & 4 \\ 7 & 2 \end{bmatrix} \times \begin{bmatrix} 1 & 9 \\ 4 & 0 \end{bmatrix}$$

**P<sub>1,1</sub>**

$$\begin{bmatrix} 9 & 2 \\ 5 & 3 \end{bmatrix} \times \begin{bmatrix} 2 & 3 \\ 6 & 5 \end{bmatrix}$$



# Matrix Multiplication

$$A = \begin{bmatrix} 2 & 1 & 5 & 3 \\ 0 & 7 & 1 & 6 \\ 9 & 2 & 4 & 4 \\ 3 & 6 & 7 & 2 \end{bmatrix}$$

$$B = \begin{bmatrix} 6 & 1 & 2 & 3 \\ 4 & 5 & 6 & 5 \\ 1 & 9 & 8 & -8 \\ 4 & 0 & -8 & 5 \end{bmatrix}$$

**P<sub>0,0</sub>**

$$\begin{bmatrix} 2 & 1 \\ 0 & 7 \end{bmatrix} \times \begin{bmatrix} 6 & 1 \\ 4 & 5 \end{bmatrix} = \begin{bmatrix} 16 & 7 \\ 28 & 35 \end{bmatrix}$$

**P<sub>0,1</sub>**

$$\begin{bmatrix} 5 & 3 \\ 1 & 6 \end{bmatrix} \times \begin{bmatrix} 8 & -8 \\ -8 & 5 \end{bmatrix} = \begin{bmatrix} 16 & -25 \\ -40 & 22 \end{bmatrix}$$

**P<sub>1,0</sub>**

$$\begin{bmatrix} 4 & 4 \\ 7 & 2 \end{bmatrix} \times \begin{bmatrix} 1 & 9 \\ 4 & 0 \end{bmatrix} = \begin{bmatrix} 20 & 36 \\ 15 & 63 \end{bmatrix}$$

**P<sub>1,1</sub>**

$$\begin{bmatrix} 9 & 2 \\ 5 & 3 \end{bmatrix} \times \begin{bmatrix} 2 & 3 \\ 6 & 5 \end{bmatrix} = \begin{bmatrix} 30 & 37 \\ 42 & 39 \end{bmatrix}$$



# Matrix Multiplication

- Shift A one step to left
- Shift B one step up

**P<sub>0,0</sub>**

$$\begin{array}{cc|cc|cc} 2 & 1 & \times & 6 & 1 & 16 & 7 \\ 0 & 7 & & 4 & 5 & 28 & 35 \end{array}$$

**P<sub>0,1</sub>**

$$\begin{array}{cc|cc|cc} 5 & 3 & \times & 8 & -8 & 16 & -25 \\ 1 & 6 & & -8 & 5 & -40 & 22 \end{array}$$

**P<sub>1,0</sub>**

$$\begin{array}{cc|cc|cc} 4 & 4 & \times & 1 & 9 & 20 & 36 \\ 7 & 2 & & 4 & 0 & 15 & 63 \end{array}$$

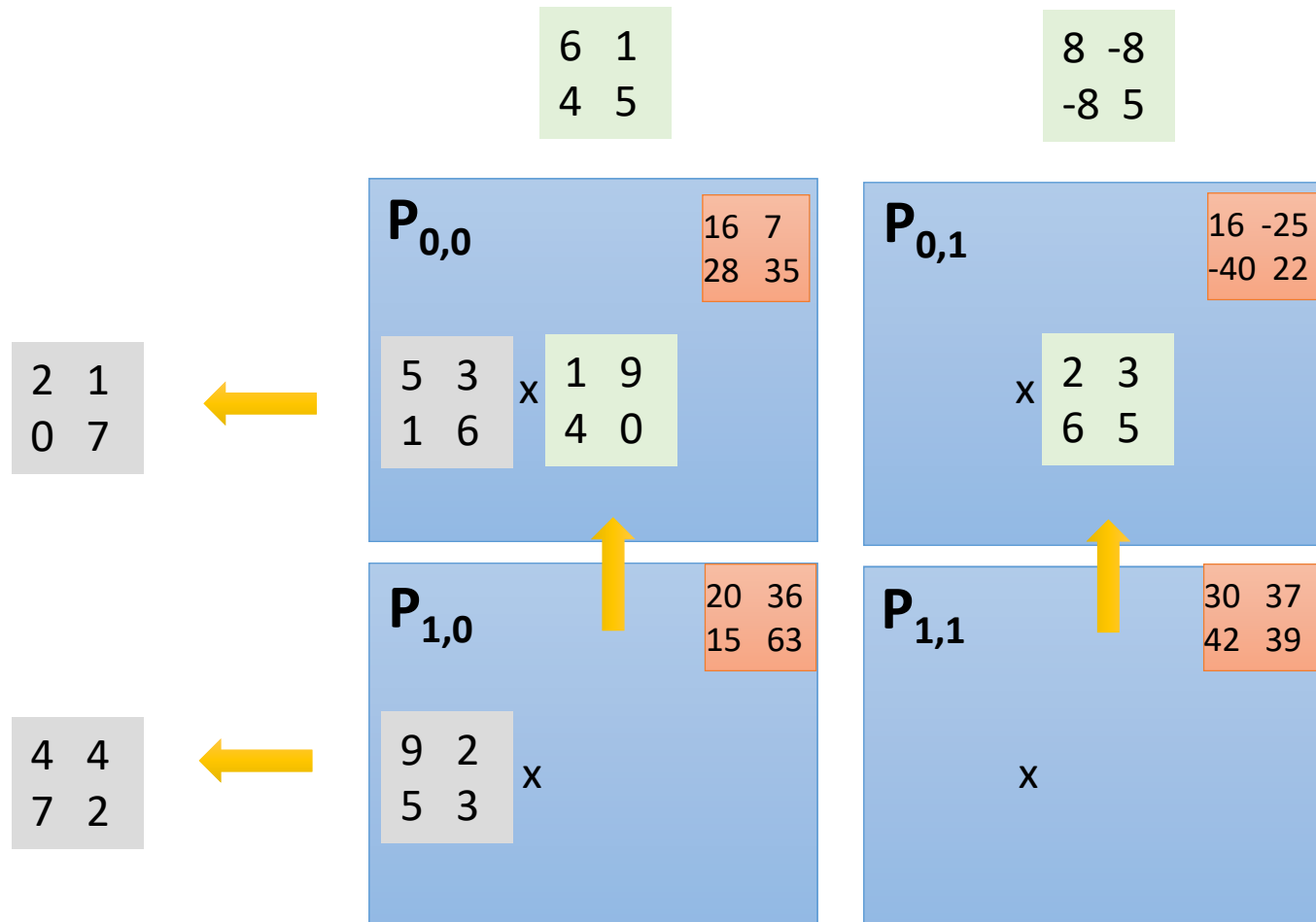
**P<sub>1,1</sub>**

$$\begin{array}{cc|cc|cc} 9 & 2 & \times & 2 & 3 & 30 & 37 \\ 5 & 3 & & 6 & 5 & 42 & 39 \end{array}$$



# Matrix Multiplication

- Shift A one step to left
- Shift B one step up



# Matrix Multiplication

- Shift A one step to left
- Shift B one step up

$$\begin{array}{c} \mathbf{P}_{0,0} \\ \begin{array}{|c|c|} \hline 5 & 3 \\ \hline 1 & 6 \\ \hline \end{array} \times \begin{array}{|c|c|} \hline 1 & 9 \\ \hline 4 & 0 \\ \hline \end{array} = \begin{array}{|c|c|} \hline 17 & 45 \\ \hline 25 & 9 \\ \hline \end{array} \end{array}$$

Partial product  $\mathbf{P}_{0,0}$  (orange box):  $\begin{pmatrix} 16 & 7 \\ 28 & 35 \end{pmatrix}$

$$\begin{array}{c} \mathbf{P}_{0,1} \\ \begin{array}{|c|c|} \hline 2 & 1 \\ \hline 0 & 7 \\ \hline \end{array} \times \begin{array}{|c|c|} \hline 2 & 3 \\ \hline 6 & 5 \\ \hline \end{array} = \begin{array}{|c|c|} \hline 10 & 11 \\ \hline 42 & 35 \\ \hline \end{array} \end{array}$$

Partial product  $\mathbf{P}_{0,1}$  (orange box):  $\begin{pmatrix} 16 & -25 \\ -40 & 22 \end{pmatrix}$

$$\begin{array}{c} \mathbf{P}_{1,0} \\ \begin{array}{|c|c|} \hline 9 & 2 \\ \hline 5 & 3 \\ \hline \end{array} \times \begin{array}{|c|c|} \hline 6 & 1 \\ \hline 4 & 5 \\ \hline \end{array} = \begin{array}{|c|c|} \hline 62 & 19 \\ \hline 42 & 33 \\ \hline \end{array} \end{array}$$

Partial product  $\mathbf{P}_{1,0}$  (orange box):  $\begin{pmatrix} 20 & 36 \\ 15 & 63 \end{pmatrix}$

$$\begin{array}{c} \mathbf{P}_{1,1} \\ \begin{array}{|c|c|} \hline 4 & 4 \\ \hline 7 & 2 \\ \hline \end{array} \times \begin{array}{|c|c|} \hline 8 & -8 \\ \hline -8 & 5 \\ \hline \end{array} = \begin{array}{|c|c|} \hline 0 & -12 \\ \hline 40 & -46 \\ \hline \end{array} \end{array}$$

Partial product  $\mathbf{P}_{1,1}$  (orange box):  $\begin{pmatrix} 30 & 37 \\ 42 & 39 \end{pmatrix}$



# Matrix Multiplication

- Done

**P<sub>0,0</sub>**

$$\begin{bmatrix} 16 & 7 \\ 28 & 35 \end{bmatrix} + \begin{bmatrix} 17 & 45 \\ 25 & 9 \end{bmatrix} = \begin{bmatrix} 33 & 52 \\ 53 & 44 \end{bmatrix}$$

**P<sub>0,1</sub>**

$$\begin{bmatrix} 16 & -25 \\ -40 & 22 \end{bmatrix} + \begin{bmatrix} 10 & 11 \\ 42 & 35 \end{bmatrix} = \begin{bmatrix} 26 & -14 \\ 2 & 57 \end{bmatrix}$$

**P<sub>1,0</sub>**

$$\begin{bmatrix} 20 & 36 \\ 15 & 63 \end{bmatrix} + \begin{bmatrix} 62 & 19 \\ 42 & 33 \end{bmatrix} = \begin{bmatrix} 82 & 55 \\ 57 & 96 \end{bmatrix}$$

**P<sub>1,1</sub>**

$$\begin{bmatrix} 30 & 37 \\ 42 & 39 \end{bmatrix} + \begin{bmatrix} 0 & -12 \\ 40 & -46 \end{bmatrix} = \begin{bmatrix} 30 & 25 \\ 82 & -7 \end{bmatrix}$$





## HPL (High-Performance Linpack Benchmark)

- HPL is a parallel, blocked, LU decomposition solver.
- Suppose you want to solve these equations

$$5x + 3y - 2z = 23$$

$$7x + 9y + 3z = 102$$

$$8x + 8y - 8z = 8$$

You could put them  
into the form:

$$Ax = b$$

$$\begin{bmatrix} 5 & 3 & -2 \\ 7 & 9 & 3 \\ 8 & 8 & -8 \end{bmatrix} \begin{bmatrix} x \\ y \\ z \end{bmatrix} = \begin{bmatrix} 23 \\ 102 \\ 8 \end{bmatrix}$$





## Taking advantage of Properties of A

$$Ax = b$$

- $A$  is a given  $n \times n$  matrix
  - $b$  is a given  $n$ -vector
  - $x$  is unknown solution  $n$ -vector
- 
- Properties of  $A$  can make this equation easier to solve.
    - If  $A$  = lower triangular matrix  $\rightarrow$  forward substitution.
    - If  $A$  = upper triangular matrix  $\rightarrow$  backward substitution.
  - How to change the matrix to upper or lower triangular?



## Gaussian Elimination for a System of Linear Equations

- $Ax=b$

$$a_{0,0}x_0 + a_{0,1}x_1 + \dots + a_{0,n-1}x_{n-1} = b_0$$

$$a_{1,0}x_0 + a_{1,1}x_1 + \dots + a_{1,n-1}x_{n-1} = b_1$$

...

$$a_{n-1,0}x_0 + a_{n-1,1}x_1 + \dots + a_{n-1,n-1}x_{n-1} = b_{n-1}$$

- Gaussian elimination (classic algorithm)

- Forward elimination to  $Ux=y$  ( $U$  is upper triangular)
  - without or with partial pivoting
- Back substitution to solve for  $x$
- Parallel algorithms based on partitioning of  $A$



## Gaussian Elimination for a System of Linear Equations

$$\left[ \begin{array}{ccc|c} 1 & 3 & 1 & 9 \\ 1 & 1 & -1 & 1 \\ 3 & 11 & 5 & 35 \end{array} \right] \rightarrow \left[ \begin{array}{ccc|c} 1 & 3 & 1 & 9 \\ 0 & -2 & -2 & -8 \\ 0 & 2 & 2 & 8 \end{array} \right] \rightarrow \left[ \begin{array}{ccc|c} 1 & 3 & 1 & 9 \\ 0 & -2 & -2 & -8 \\ 0 & 0 & 0 & 0 \end{array} \right] \rightarrow \left[ \begin{array}{ccc|c} 1 & 0 & -2 & -3 \\ 0 & 1 & 1 & 4 \\ 0 & 0 & 0 & 0 \end{array} \right]$$

- Use Elementary Row Operations
  - Swapping two rows,
  - Multiplying a row by a nonzero number,
  - Adding a multiple of one row to another row.
- Forward Elimination: Upper Triangular Matrix
  - row1  $\rightarrow$  row2  $\rightarrow$  row3
  - Then, Backward Substitution (x3  $\rightarrow$  x2  $\rightarrow$  x1)



## Inverse Matrix using Gaussian Elimination

$$\begin{aligned} (I \mid M) &\rightarrow \left( \begin{array}{ccc|ccc} 1 & 0 & 0 & -1 & 1 & 2 \\ 0 & 1 & 0 & 3 & -1 & 1 \\ 0 & 0 & 1 & -1 & 3 & 4 \end{array} \right) \\ &\rightarrow \left( \begin{array}{ccc|ccc} 1 & 0 & 0 & -1 & 1 & 2 \\ 3 & 1 & 0 & 0 & 2 & 7 \\ -1 & 0 & 1 & 0 & 2 & 2 \end{array} \right) \\ &\rightarrow \left( \begin{array}{ccc|ccc} 1 & 0 & 0 & -1 & 1 & 2 \\ 3 & 1 & 0 & 0 & 2 & 7 \\ -4 & -1 & 1 & 0 & 0 & -5 \end{array} \right) \\ &\rightarrow \left( \begin{array}{ccc|ccc} -1 & 0 & 0 & 1 & -1 & -2 \\ 1.5 & 0.5 & 0 & 0 & 1 & 3.5 \\ 0.8 & 0.2 & -0.2 & 0 & 0 & 1 \end{array} \right) \\ &\rightarrow \left( \begin{array}{ccc|ccc} 0.6 & 0.4 & -0.4 & 1 & -1 & 0 \\ -1.3 & -0.2 & 0.7 & 0 & 1 & 0 \\ 0.8 & 0.2 & -0.2 & 0 & 0 & 1 \end{array} \right) \\ &\rightarrow \left( \begin{array}{ccc|ccc} -0.7 & 0.2 & 0.3 & 1 & 0 & 0 \\ -1.3 & -0.2 & 0.7 & 0 & 1 & 0 \\ 0.8 & 0.2 & -0.2 & 0 & 0 & 1 \end{array} \right) \end{aligned}$$



# Sequential Gaussian Elimination

```
1.  procedure GAUSSIAN ELIMINATION (A, b, y)
2.  begin
3.      for k := 0 to n - 1 do /* Outer loop */
4.          begin
5.              for j := k + 1 to n - 1 do
6.                   $A[k, j] := A[k, j] / A[k, k];$ 
7.               $y[k] := b[k] / A[k, k];$ 
8.               $A[k, k] := 1;$ 
9.              for i := k + 1 to n - 1 do
10.                  begin
11.                      for j := k + 1 to n - 1 do
12.                           $A[i, j] := A[i, j] - A[i, k] \times A[k, j];$ 
13.                       $b[i] := b[i] - A[i, k] \times y[k];$ 
14.                       $A[i, k] := 0;$ 
15.                  endfor;
16.              endfor;
17.  end GAUSSIAN ELIMINATION
```



## Gaussian Elimination

- Gaussian elimination : triple-nested loop

- for k

- for i

- for j

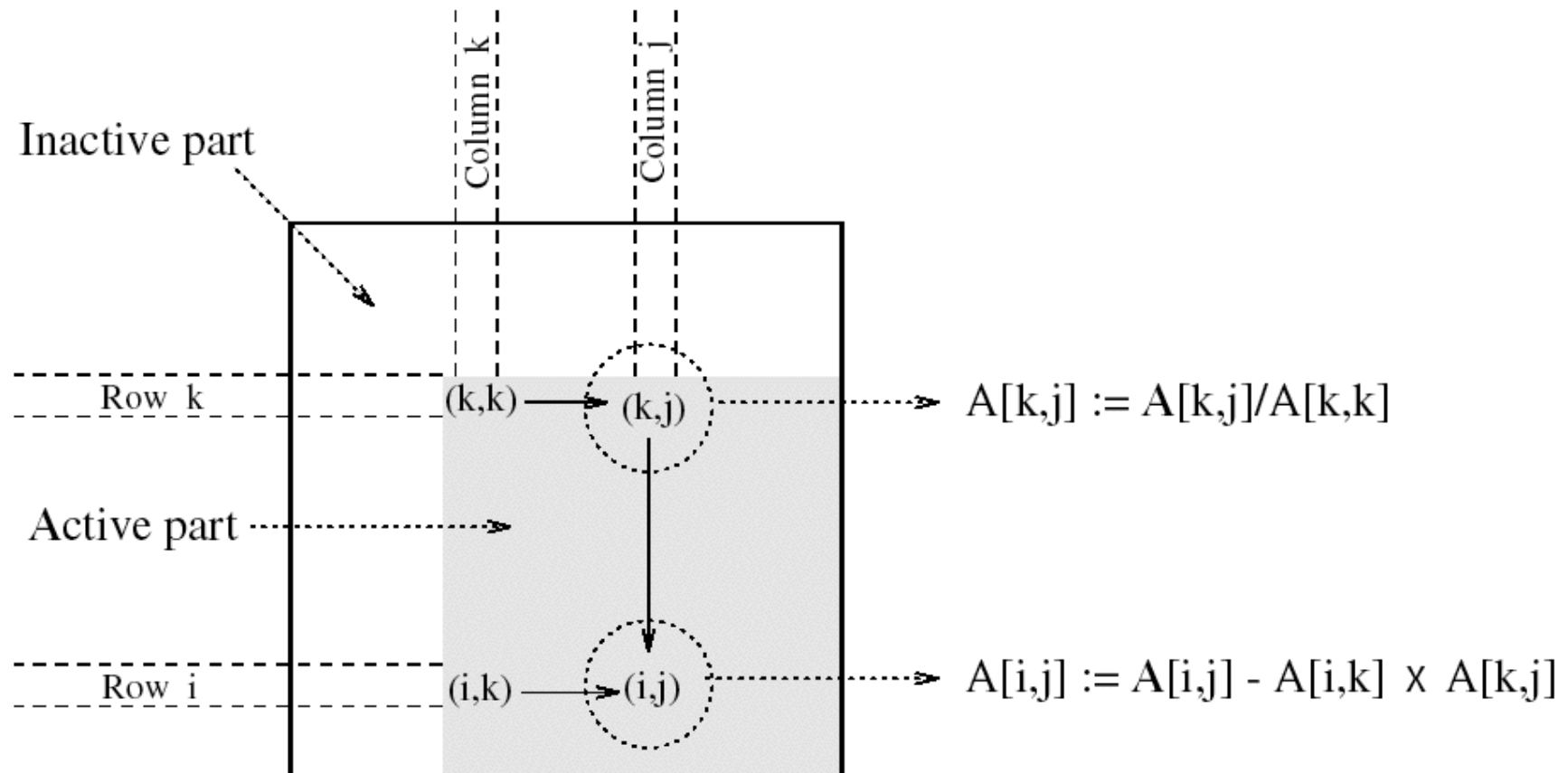
$$a_{ij} = a_{ij} - (a_{ik}/a_{kk}) a_{kj}$$

- end

- end

- end

# Computation Step in Gaussian Elimination



$$\begin{aligned} 5x + 3y &= 22 \\ 8x + 2y &= 13 \end{aligned}$$



$$\begin{aligned} x &= (22 - 3y) / 5 \\ 8(22 - 3y)/5 + 2y &= 13 \end{aligned}$$



$$\begin{aligned} x &= (22 - 3y) / 5 \\ y &= (13 - 176/5) / (24/5 + 2) \end{aligned}$$





## Row-wise Partitioning on Eight Processes

$P_0$	1	(0,1)	(0,2)	(0,3)	(0,4)	(0,5)	(0,6)	(0,7)
$P_1$	0	1	(1,2)	(1,3)	(1,4)	(1,5)	(1,6)	(1,7)
$P_2$	0	0	1	(2,3)	(2,4)	(2,5)	(2,6)	(2,7)
$P_3$	0	0	0	(3,3)	(3,4)	(3,5)	(3,6)	(3,7)
$P_4$	0	0	0	(4,3)	(4,4)	(4,5)	(4,6)	(4,7)
$P_5$	0	0	0	(5,3)	(5,4)	(5,5)	(5,6)	(5,7)
$P_6$	0	0	0	(6,3)	(6,4)	(6,5)	(6,6)	(6,7)
$P_7$	0	0	0	(7,3)	(7,4)	(7,5)	(7,6)	(7,7)

(a) Computation:

(i)  $A[k,j] := A[k,j]/A[k,k]$

(ii)  $A[k,k] := 1$

$P_0$	1	(0,1)	(0,2)	(0,3)	(0,4)	(0,5)	(0,6)	(0,7)
$P_1$	0	1	(1,2)	(1,3)	(1,4)	(1,5)	(1,6)	(1,7)
$P_2$	0	0	1	(2,3)	(2,4)	(2,5)	(2,6)	(2,7)
$P_3$	0	0	0	1	(3,4)	(3,5)	(3,6)	(3,7)
$P_4$	0	0	0	(4,3)	(4,4)	(4,5)	(4,6)	(4,7)
$P_5$	0	0	0	(5,3)	(5,4)	(5,5)	(5,6)	(5,7)
$P_6$	0	0	0	(6,3)	(6,4)	(6,5)	(6,6)	(6,7)
$P_7$	0	0	0	(7,3)	(7,4)	(7,5)	(7,6)	(7,7)

(b) Communication:

One-to-all broadcast of row  $A[k,*]$



## Row-wise Partitioning on Eight Processes

$P_0$	1	(0,1)	(0,2)	(0,3)	(0,4)	(0,5)	(0,6)	(0,7)
$P_1$	0	1	(1,2)	(1,3)	(1,4)	(1,5)	(1,6)	(1,7)
$P_2$	0	0	1	(2,3)	(2,4)	(2,5)	(2,6)	(2,7)
$P_3$	0	0	0	1	(3,4)	(3,5)	(3,6)	(3,7)
$P_4$	0	0	0	(4,3)	(4,4)	(4,5)	(4,6)	(4,7)
$P_5$	0	0	0	(5,3)	(5,4)	(5,5)	(5,6)	(5,7)
$P_6$	0	0	0	(6,3)	(6,4)	(6,5)	(6,6)	(6,7)
$P_7$	0	0	0	(7,3)	(7,4)	(7,5)	(7,6)	(7,7)

(c) Computation:

(i)  $A[i,j] := A[i,j] - A[i,k] \times A[k,j]$   
for  $k < i < n$  and  $k < j < n$

(ii)  $A[i,k] := 0$  for  $k < i < n$

- $P_4 \sim P_7$  : parallel computation



## 2D Partitioning on 64 Processes

1	(0,1)	(0,2)	(0,3)	(0,4)	(0,5)	(0,6)	(0,7)
0	1	(1,2)	(1,3)	(1,4)	(1,5)	(1,6)	(1,7)
0	0	1	(2,3)	(2,4)	(2,5)	(2,6)	(2,7)
0	0	0	(3,3)	(3,4)	(3,5)	(3,6)	(3,7)
0	0	0	(4,3)	(4,4)	(4,5)	(4,6)	(4,7)
0	0	0	(5,3)	(5,4)	(5,5)	(5,6)	(5,7)
0	0	0	(6,3)	(6,4)	(6,5)	(6,6)	(6,7)
0	0	0	(7,3)	(7,4)	(7,5)	(7,6)	(7,7)

(a) Rowwise broadcast of  $A[i,k]$   
for  $(k-1) < i < n$

1	(0,1)	(0,2)	(0,3)	(0,4)	(0,5)	(0,6)	(0,7)
0	1	(1,2)	(1,3)	(1,4)	(1,5)	(1,6)	(1,7)
0	0	1	(2,3)	(2,4)	(2,5)	(2,6)	(2,7)
0	0	0	(3,3)	(3,4)	(3,5)	(3,6)	(3,7)
0	0	0	(4,3)	(4,4)	(4,5)	(4,6)	(4,7)
0	0	0	(5,3)	(5,4)	(5,5)	(5,6)	(5,7)
0	0	0	(6,3)	(6,4)	(6,5)	(6,6)	(6,7)
0	0	0	(7,3)	(7,4)	(7,5)	(7,6)	(7,7)

(b)  $A[k,j] := A[k,j]/A[k,k]$   
for  $k < j < n$

1	(0,1)	(0,2)	(0,3)	(0,4)	(0,5)	(0,6)	(0,7)
0	1	(1,2)	(1,3)	(1,4)	(1,5)	(1,6)	(1,7)
0	0	1	(2,3)	(2,4)	(2,5)	(2,6)	(2,7)
0	0	0	1	(3,4)	(3,5)	(3,6)	(3,7)
0	0	0	(4,3)	(4,4)	(4,5)	(4,6)	(4,7)
0	0	0	(5,3)	(5,4)	(5,5)	(5,6)	(5,7)
0	0	0	(6,3)	(6,4)	(6,5)	(6,6)	(6,7)
0	0	0	(7,3)	(7,4)	(7,5)	(7,6)	(7,7)

(c) Columnwise broadcast of  $A[k,j]$   
for  $k < j < n$

1	(0,1)	(0,2)	(0,3)	(0,4)	(0,5)	(0,6)	(0,7)
0	1	(1,2)	(1,3)	(1,4)	(1,5)	(1,6)	(1,7)
0	0	1	(2,3)	(2,4)	(2,5)	(2,6)	(2,7)
0	0	0	1	(3,4)	(3,5)	(3,6)	(3,7)
0	0	0	(4,3)	(4,4)	(4,5)	(4,6)	(4,7)
0	0	0	(5,3)	(5,4)	(5,5)	(5,6)	(5,7)
0	0	0	(6,3)	(6,4)	(6,5)	(6,6)	(6,7)
0	0	0	(7,3)	(7,4)	(7,5)	(7,6)	(7,7)

(d)  $A[i,j] := A[i,j] - A[i,k] \times A[k,j]$   
for  $k < i < n$  and  $k < j < n$



## Back Substitution to Find Solution

```
1.  procedure BACK SUBSTITUTION (U, x, y)
2.  begin
3.      for k := n - 1 downto 0 do /* Main loop */
4.      begin
5.          x[k] := y[k];
6.          for i := k - 1 downto 0 do
7.              y[i] := y[i] - x[k] * U[i, k];
8.          endfor;
9.  end BACK SUBSTITUTION
```





## Drawback of Gaussian Elimination

- Drawback of Gaussian Elimination → lots of computations
  - $n^3/3$  additions and multiplications
  - $n^2/2$  divisions.
  - Equations, especially  $\{b\}$ , have to be changed in each step
  - What if we want to solve the equation for a different  $b$ ?
  - Can we do better?

