Block Wiedemann algorithm on multicore architectures

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Notations

- $\mathbb{K}$ a commutative field.
- $\mathcal{M}_{n \times n}(\mathbb{K})$, ring of matrices of size $n \times m$.
- We denote by $\gamma$ the number of non zeros in a sparse matrix.
- NUMA : Non Uniform Memory Access

Motivations

Solving a linear system with large sparse matrices is a computational kernel used in a wide range of applications. The block version of Wiedemann’s algorithm proposed in [1] take advantage of the sparsity to achieve better performance.

Objectives

An efficient implementation of block Wiedemann algorithm on NUMA multicores architectures.

Contribution

- We efficiently incorporate the sparse block into the first step of BW algorithm.
- We provide an efficient implementation for NUMA multicores using tbb/MPI that provides excellent scaling.

Block Wiedemann algorithm

Let $A \in \mathcal{M}_{n \times n}(\mathbb{K})$, $U, V \in \mathcal{M}_{n \times k}(\mathbb{K})$ random matrices with $k \leq n$.

Block Wiedemann algorithm follows three steps:
- Compute the first $O(\frac{2n}{k})$ elements of $S = [U^T A V]_{i\in \mathbb{N}}$.
- Find the minimal matrix polynomial generator of the sequence $S$.
- Compute the solution using the polynomial found in step 2.

The cost of the first step is dominant, therefore its parallelization is crucial.

Sparse blocks

We generalize sparse block from [2] in block Wiedemann algorithm. We permute non zeros elements to have a cache efficient version.

Complexities of the first step of block Wiedemann algorithm:

<table>
<thead>
<tr>
<th>$s = \lfloor n/k \rfloor$, $\delta_1, \cdots, \delta_{s+1} \in \mathbb{K}$ chosen at random.</th>
</tr>
</thead>
<tbody>
<tr>
<td>Sequential $O(n\gamma + n^2 k^{-2})$</td>
</tr>
<tr>
<td>Parallel $k$ cores $O(\frac{n\gamma}{k} + n^2)$</td>
</tr>
</tbody>
</table>

where $s = \lfloor n/k \rfloor$, $\delta_1, \cdots, \delta_{s+1} \in \mathbb{K}$ chosen at random.

We use LinBox [3] for dense blocks code, and tbb for parallelization. We use an NUMA with four Intel XEON E4620 with 8 cores at 2.2Ghz and 384GB of RAM.

The block size does not impact the time with the use of sparse blocks, see figure 1.

tbb implementation performs badly on NUMA architectures, see table 1.

We design an Hybrid MPI/tbb implementation that allows good speed-up on NUMA, see table 1.

Sparse blocks perform always better, see table 1.

## Additional Informations

Matrices characteristics :

<table>
<thead>
<tr>
<th>Name</th>
<th>Size</th>
<th>Non zeros</th>
<th>Problem</th>
</tr>
</thead>
<tbody>
<tr>
<td>rand10k</td>
<td>100k x 100k</td>
<td>1.5M</td>
<td>randomly generated</td>
</tr>
<tr>
<td>EX5</td>
<td>644 x 644</td>
<td>20.680</td>
<td>symmetric powers of graph</td>
</tr>
</tbody>
</table>

## References

Solving Homogeneous Linear Equation Over GF(2) via Block Wiedemann Algorithm.


Faster inversion and other black box matrix computations using efficient block projections.
