

A parallel algorithm of subspace iterations and its implementation on a multiprocessor with ring architecture

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Abstract – A subspace iteration method for solving partial eigenvalue problems is considered. Different algorithms realizing this method are discussed for a computer consisting of several universal processors. An efficient implementation of the method on a multiprocessor computer with ring architecture is suggested. An almost complete utilization of all processors is achieved while the data exchanges between memories of different processors are minimal.

The subspace iteration method (known also as the simultaneous iteration method, the Bauer method, etc.) is widely used. Though lately the Lanczos method has been rapidly developed the subspace iteration method is not superseded. It is still used for computation of vibrations and stability of structures. The area of its applications is still growing, for instance, it is used for solving problems on criticality of nuclear reactors [3]. The theory of the method (for symmetric eigenvalue problems) is rather well developed [4,5,8] and for one of the algorithms there exists a standard code [9].

In connection with the increasing number of multiprocessor installations it was indicated [2] that subspace iterations evidently allow for a natural 'parallel' implementation. When considering the subject in more detail one can state a problem of choosing the architecture of a multiprocessor computer [1] to minimize the data exchanges between processors. The present paper deals with the solution of this problem.

In Section 1 the partial eigenvalue problem is formulated and the subspace iteration method is described.

Section 2 considers various algorithms implementing the method on a multiprocessor computer without taking into account the type of interprocessor communications.

In Section 3 a scheme of the simultaneous iteration method for a computer with ring architecture is suggested and it is shown that with this scheme an almost complete utilization of all the processors is achieved while the data exchanges between memories of different processors are minimal.

1. SUBSPACE ITERATIONS FOR SOLVING PARTIAL EIGENVALUE PROBLEMS

Let a symmetric positive definite real matrix $A = A^T > 0$ be given. The eigenvectors $u_1, \dots, u_p$ corresponding to the p largest eigenvalues $\lambda_1 > \dots > \lambda_p$ of the matrix A can be computed using the subspace iterations

$$U^{n+1} = AU^n, \quad \dim U^n = p, \quad n = 0, 1, \dots \quad (1.1)$$

starting from a given (and almost arbitrary) initial guess U^0 . As is known [2,4,5] the subspaces U^n converge

$$U^n \rightarrow U = \text{span} \{u_1, \dots, u_p\}, \quad n \rightarrow \infty \quad (1.2)$$

Numerical Analysis Of Eigenvalue Algorithms Based On Subspace Iterations

Paul Smit



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Numerical Mathematics

And Advanced Applications: 3rd European Conf, Jul 99, Finland Pekka Neittaanmaki, Pasi Tarvainen, Timo

Tiihonen, 2000-09-05 This volume contains major lectures given at ENUMATH 99 the 3rd European Conference on Numerical Mathematics and Advanced Applications The ENUMATH conferences were established in 1995 to provide a forum for discussing current topics in numerical mathematics They convene leading experts and young scientists with special emphasis on contributions from Europe Recent results and new trends are discussed in the analysis of numerical algorithms as well as their application to challenging scientific and industrial problems The topics of ENUMATH 99 included finite element methods a posteriori error control and adaptive mesh design non matching grids least squares methods for partial

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