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 Though lately the Lanzocs method has been rapidly developed the subspace iteration method is not superseded.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

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

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

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

P.-A. Absil,R. Mahony,Rodolphe Sepulchre

Numerical Analysis of Eigenvalue Algorithms Based on Subspace Iterations Paul Smit, 1997 Numerical Analysis: Historical Developments in the 20th Century C. Brezinski, L. Wuytack, 2012-12-02 Numerical analysis has witnessed many significant developments in the 20th century This book brings together 16 papers dealing with historical developments survey papers and papers on recent trends in selected areas of numerical analysis such as approximation and interpolation solution of linear systems and eigenvalue problems iterative methods quadrature rules solution of ordinary partial and integral equations The papers are reprinted from the 7 volume project of the Journal of Computational and Applied Mathematics on homepage sac cam na2000 index htmlNumerical Analysis 2000 An introductory survey paper deals with the history of the first courses on numerical analysis in several countries and with the landmarks in the development of important algorithms and concepts in the field Optimization Algorithms on Matrix Manifolds P.-A. Absil, R. Mahony, Rodolphe Sepulchre, 2009-04-11 Many problems in the sciences and engineering can be rephrased as optimization problems on matrix search spaces endowed with a so called manifold structure This book shows how to exploit the special structure of such problems to develop efficient numerical algorithms It places careful emphasis on both the numerical formulation of the algorithm and its differential geometric abstraction illustrating how good algorithms draw equally from the insights of differential geometry optimization and numerical analysis Two more theoretical chapters provide readers with the background in differential geometry necessary to algorithmic development In the other chapters several well known optimization methods such as steepest descent and conjugate gradients are generalized to abstract manifolds The book provides a generic development of each of these methods building upon the material of the geometric chapters It then guides readers through the calculations that turn these geometrically formulated methods into concrete numerical algorithms The state of the art algorithms given as examples are competitive with the best existing algorithms for a selection of eigenspace problems in numerical linear algebra Optimization Algorithms on Matrix Manifolds offers techniques with broad applications in linear algebra signal processing data mining computer vision and statistical analysis It can serve as a graduate level textbook and will be of interest to applied mathematicians engineers and computer scientists **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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Table of Contents Numerical Analysis Of Eigenvalue Algorithms Based On Subspace Iterations

- 1. Understanding the eBook Numerical Analysis Of Eigenvalue Algorithms Based On Subspace Iterations
 - The Rise of Digital Reading Numerical Analysis Of Eigenvalue Algorithms Based On Subspace Iterations
 - Advantages of eBooks Over Traditional Books
- 2. Identifying Numerical Analysis Of Eigenvalue Algorithms Based On Subspace Iterations
 - Exploring Different Genres
 - Considering Fiction vs. Non-Fiction
 - Determining Your Reading Goals
- 3. Choosing the Right eBook Platform
 - Popular eBook Platforms
 - Features to Look for in an Numerical Analysis Of Eigenvalue Algorithms Based On Subspace Iterations
 - User-Friendly Interface
- 4. Exploring eBook Recommendations from Numerical Analysis Of Eigenvalue Algorithms Based On Subspace Iterations
 - Personalized Recommendations
 - Numerical Analysis Of Eigenvalue Algorithms Based On Subspace Iterations User Reviews and Ratings

- Numerical Analysis Of Eigenvalue Algorithms Based On Subspace Iterations and Bestseller Lists
- 5. Accessing Numerical Analysis Of Eigenvalue Algorithms Based On Subspace Iterations Free and Paid eBooks
 - Numerical Analysis Of Eigenvalue Algorithms Based On Subspace Iterations Public Domain eBooks
 - Numerical Analysis Of Eigenvalue Algorithms Based On Subspace Iterations eBook Subscription Services
 - Numerical Analysis Of Eigenvalue Algorithms Based On Subspace Iterations Budget-Friendly Options
- 6. Navigating Numerical Analysis Of Eigenvalue Algorithms Based On Subspace Iterations eBook Formats
 - o ePub, PDF, MOBI, and More
 - Numerical Analysis Of Eigenvalue Algorithms Based On Subspace Iterations Compatibility with Devices
 - Numerical Analysis Of Eigenvalue Algorithms Based On Subspace Iterations Enhanced eBook Features
- 7. Enhancing Your Reading Experience
 - Adjustable Fonts and Text Sizes of Numerical Analysis Of Eigenvalue Algorithms Based On Subspace Iterations
 - Highlighting and Note-Taking Numerical Analysis Of Eigenvalue Algorithms Based On Subspace Iterations
 - Interactive Elements Numerical Analysis Of Eigenvalue Algorithms Based On Subspace Iterations
- 8. Staying Engaged with Numerical Analysis Of Eigenvalue Algorithms Based On Subspace Iterations
 - o Joining Online Reading Communities
 - Participating in Virtual Book Clubs
 - Following Authors and Publishers Numerical Analysis Of Eigenvalue Algorithms Based On Subspace Iterations
- 9. Balancing eBooks and Physical Books Numerical Analysis Of Eigenvalue Algorithms Based On Subspace Iterations
 - Benefits of a Digital Library
 - Creating a Diverse Reading Collection Numerical Analysis Of Eigenvalue Algorithms Based On Subspace Iterations
- 10. Overcoming Reading Challenges
 - Dealing with Digital Eye Strain
 - Minimizing Distractions
 - Managing Screen Time
- 11. Cultivating a Reading Routine Numerical Analysis Of Eigenvalue Algorithms Based On Subspace Iterations
 - Setting Reading Goals Numerical Analysis Of Eigenvalue Algorithms Based On Subspace Iterations
 - Carving Out Dedicated Reading Time
- 12. Sourcing Reliable Information of Numerical Analysis Of Eigenvalue Algorithms Based On Subspace Iterations
 - Fact-Checking eBook Content of Numerical Analysis Of Eigenvalue Algorithms Based On Subspace Iterations

- Distinguishing Credible Sources
- 13. Promoting Lifelong Learning
 - Utilizing eBooks for Skill Development
 - Exploring Educational eBooks
- 14. Embracing eBook Trends
 - Integration of Multimedia Elements
 - Interactive and Gamified eBooks

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