

Computing the Determinants in the Multiprocessor Computer

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ABSTRACT: This paper presents a new parallel algorithm for computing the determinants of block matrices of order $w \times w$, with Computational Complexity $O\left(\frac{w^3 q^2}{2}\right)$, using the Gauss elimination method and Abbas's block method[7] as references. We present our algorithm using Ada-multitasking. The algorithm is numerically stable and has been tested in the Sequent Balance machine with efficient utilization of all processors.

KEYWORDS: Determinants, Gauss elimination method, Multitasking, Theoretical and experimental costs.

I. INTRODUCTION

Current research into parallel algorithm and parallel Computing driven the need to increase computing power. Two aims are achieved by increasing power: more problems can be computed in a given interval of time, and problems whose solutions have been too expensive to calculate can be solved.

In this paper, we present an efficient algorithm for the parallel computing of the determinant using block Gauss elimination method. The algorithm is developed with partitioning the $n \times n$ matrix into small blocks of size $w \times w$ and the number of block rows $\left(q = \frac{n}{w}\right)$, where $1 \leq i \leq q$. We extend the idea to describe the effect of multiprocessors communication in the execution time.

The time spent on inter-processor communication will be dominant constraint on the performance of optimal algorithm when the matrix and multiprocessor sizes are Large. Some authors have discussed the effect of the communication network of multiprocessor on the communication costs incurred when using a multiprocessor [1, 2, 3], and the effect of the Communication costs on the execution time of parallel algorithm [4, 5]. The outline of this paper is as follows: we describe our algorithm and problem assumptions in Section 2. In Section 3, we describe the parallel algorithm. In Section 4, we give the total costs of the sequential and parallel algorithms. We briefly summarize the results and make Concluding remarks in Section 5.

II. RELATED WORK

A parallel algorithm for calculating large determinants with arbitrary precision on parallel machine was implemented[11] using Gaussian elimination. The size of the determinants are $N \times N$ and all the calculation was done with complexity $N^2 + O(N)$. In [12], proposed efficient procedure for computing determinant of structured sparse matrices was implemented using LU factorization. As the matrix $A = P^T L U$ of size $n \times n$, where P is the matrix permutation, L and U are respectively a lower triangular matrix with unit main diagonal and an upper triangular matrix. Therefore $\det(A) = \det(P) \cdot \det(U)$, $\det(P) = \pm 1$ and $\det(U)$ is the product of the diagonal entries of U . This approach comparing to our work is slightly similar specially when $\det(A) = \prod_{i=1}^k \det(P_i) \cdot \det(U_i)$ in case of repeating the process $(k-1)$ times. The speedup for the full factorization is of complexity $O(k^3 n^3)$ and for parallel implementation is $O(k n^3)$. In [13], MAPLE and MATLAB are used for computing determinants. Therefore comparing our code against those implementation is meaningful. From our computational results in section (VII) the

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implementation can be used to improve the efficiency in terms of the speedup and the number of processors. It is mentioned in [13] The total cost for computing the determinant is bounded by $O(m^2)$ arithmetic operations, where m is the size of the determinant which is exactly similar to our algorithm. Finally in [14], a new method was developed to calculate every determinant of size $n \times n$ (when $n > 2$), by calculating four determinants of size $(n-1) \times (n-1)$ and one determinant of size $(n-2) \times (n-2)$ on condition that $(n-2) \times (n-2)$ to be different than zero. It is reported that the time complexity of this method is $O(n)$.

ALGORITHM

Our focus in this paper is on MIMD (Multiple Instruction Multiple Data) Multiprocessor [6] and modeling parallelism at the level of concurrent floating point operations. Consider the matrix A of size $n \times n$,

$$A = \begin{pmatrix} a_{11} & a_{12} & a_{13} & \dots & a_{1n} \\ a_{21} & a_{22} & a_{23} & & a_{2n} \\ \vdots & \vdots & \vdots & & \vdots \\ a_{n1} & a_{n2} & a_{n3} & & a_{nn} \end{pmatrix},$$

We partition the matrix A into q^2 blocks of size $w \times w$ each, where $q = \frac{n}{w}$, then the matrix A becomes,

$$A = \begin{pmatrix} A_{11} & A_{12} & \dots & A_{1q} \\ A_{21} & A_{22} & \dots & A_{2q} \\ \vdots & \vdots & \dots & \vdots \\ A_{q1} & A_{q2} & \dots & A_{qq} \end{pmatrix}.$$

The forward elimination algorithm can be written as:

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For  $i = 1$  to  $q-1$  loop
  Compute  $A_{ii}^{-1}$ ;
  For  $j = i + 1$  to  $q$  Loop
     $M_{ji} = A_{ji} * A_{ii}^{-1}$ ;
    For  $k = i + 1$  to  $q$  loop
       $A_{jk} = A_{jk} - M_{ji} * A_{ik}$ 
    End Loop;
  End Loop;
End Loop;

```

This involves getting Zeros below the diagonal. The upper triangular block matrix can be written as

$$A = \begin{pmatrix} A_{11} & A_{12} & A_{13} & \dots & A_{1q} \\ 0 & A_{22} & & & \\ 0 & 0 & \ddots & \neq & 0 \\ \vdots & \vdots & & \ddots & \\ 0 & 0 & \dots & 0 & A_{qq} \end{pmatrix}$$

then

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$$\begin{aligned} \det A &= (\det A_{11}) (\det A_{22}) \dots (\det A_{qq}) \\ &= \prod_{i=1}^q \det A_i \end{aligned}$$

III. PARALLEL ALGORITHM

In this Section we consider the parallel implementation of block Gauss elimination using multitasking. Assuming that p processors are available and $p < q[8,9,10]$, then the updated blocks in each block row can be carried in parallel. Therefore, the following procedures are needed:

- 1) Procedure to compute the inverse block,
- 2) Procedure to multiply two blocks,
- 3) Procedure to subtract two blocks,
- 4) Procedure to evaluate the determinant of a block,
- 5) Procedure to multiply the determinant of the blocks in the diagonal.

The first task is to reduce the blocks below the diagonal to Zeros:

Accept block row (i) , block row $(j), i$;
 Call procedure to compute A_{ii}^{-1} ;
 Evaluate the multipliers
 $M_{ji} = A_{ji} * A_{ii}^{-1}$;
 Call a task to update the blocks;
 Compute $A_{jk} = A_{jk} - M_{ji} * A_{ik}$;

The second task is to compute the determinant of the blocks in the diagonal Accept block A_{ii}
 Call procedure to compute $\det A_{ii}$
 $i = 1$ to q

Collect the results.

The third task is to evaluate the multiplication of the determinant of the blocks

$$\det = \prod_{i=1}^q \det A_{ii}$$

PREDICTED COST

In this Section we give the sequential and parallel costs of the block Gauss elimination algorithm using Abbas's block methods[7].

A) SEQUENTIAL ALGORITHM COST

In the sequential mode the cost depends only on the number of arithmetic operations required for the algorithm. So, reducing the blocks below the diagonal to zeros requires:

$$t_1 = \sum_{i=1}^{q-1} \left\{ \frac{w^3}{2} + \sum_{j=i+1}^q [w^3 + \sum_{k=i+1}^q (w^3 + w^2)] \right\}$$

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$$\begin{aligned}
 &= \sum_{i=1}^{q-1} \left\{ \frac{w^3}{2} + \sum_{j=i+1}^q [w^3 + (w^3 + w^2)(q - i)] \right\} \\
 &= \sum_{i=1}^{q-1} \left[\frac{w^3}{2} + [w^3(q - i + 1)(q - i + 1) + w^2(q - i)^2] \right] \\
 &= \frac{w^3}{2}(q - 1) + w^3q^2(q - 1) - 2w^3q^2 \frac{(q - 1)}{2} + w^3q(q - 1) \\
 &= w^3 \frac{q(q - 1)}{2} + w^3q \frac{(q - 1)(2q - 1)}{6} + w^2q^2(q - 1) \\
 &= 2w^2 \frac{q^2(q - 1)}{2} + w^2 \frac{q(q - 1)(2q - 1)}{-6} \\
 &= \frac{w^3}{2}(q - 1) + \frac{w^3}{6}(2q^3 - 3q^2 + q + 3q^2 - 3q) + \frac{w^2}{6}(2q^3 - 3q^2 + q) \\
 &= \frac{w^3}{2}(q - 1) + \frac{w^3}{6}(2q^3 - 2q) + \frac{w^2}{6}(2q^3 - 3q^2 + q) \\
 &= \frac{w^3}{2}(3q - 3 + 2q^3 - 2q) + \frac{w^2}{6}(2q^3 - 3q^2 + q) \\
 &= \frac{w^3q^3}{3} + \frac{w^2q^2}{3} = O\left(\frac{w^3q^3}{3}\right).
 \end{aligned}$$

To find t_2 , it is known that one can compute a determinant of size w in the time of $O(w^2)$. Since the blocks below the diagonal are no longer required, so the time required to compute the block determinant $\prod_{i=1}^q \det A_{ii}$ is $t_2 = w^3q/3$.

Hence the total cost required to compute the determinants using the sequential block Gauss elimination is :

$$\begin{aligned}
 T &= t_1 + t_2 = \frac{w^3}{3}q^3 + \frac{w^3}{3}q \\
 &= O\left(\frac{w^3q^3}{3}\right). \tag{2}
 \end{aligned}$$

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IV. PARALLEL ALGORITHM COST

Here, we give the predicted cost of the algorithm mentioned in the previous section [3] in terms of arithmetic operation count, communication cost and data sending. A test program was written to measure these quantities. The estimate of the cost of one arithmetic operation, t_f , is 0.26 millisecc, the time to set up one rendezvous, t_r , is 2 millisecc and the time to send one data item, t_c , is 0.02 millisecc.

The following table describes the number of multiplication and additions and the number of steps required for each operation. It is assumed that there are at least q processors.

Table 4.1		
Operation	Number of multiplications and additions	Number of steps
Inverse A_{ji}	$\frac{w^3}{2}$	$q - 1$
Compute the multipliers	w^3	$q - 1$
Reduce the blocks below the diagonal to zero	w^3	$q(q - 1)/2$
Compute the block ...	$w^3/3$	q

If we assume that the number of processors $p < q$, then the total number of arithmetic operation should be multiplied by q/p . Therefore, the total cost of arithmetic operations is approximately $(\frac{11}{6} w^3 q^2/p) t_f$.

At stage i , we have $2(q - i)$ rendezvous and $3q^2(q - 1)w^2/2$ data sent. Therefore,

$$\sum_{i=1}^{q-1} (q - i)^2$$

Which is equal to $q(q - 1)(2q - 1)/3$ rendezvous and $2q(q - 1)w^2/3$ data are sent.

Hence, the predicted time for this algorithm is:

$$[2q(q - 1)(q + 1)] t_r/3 + [q(q - 1)(17q - 4)w^2] t_c/6 + (\frac{11}{6} w^3 q^2/p) t_f \quad (3)$$

COMPUTATIONAL RESULTS

In this section, we give the experimental timings, t_c , where the program was implemented on the sequent balance machine with seven processors. Also we give the predicted timings, t_p . All Speedups and efficiencies are given.

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Table5.1: Experimental and Predicted timings			
Determinant Size	Processor	Experimental timing t_c	Predicted timing t_p
$n = 100$ $q = 10$ $w = 10$	1	48.987	53.961
	2	27.501	30.132
	3	21.457	22.194
	4	17.519	18.220
	5	14.440C	15.832
	6	12.352	14.250
	7	11.929	13.109
$n = 200$ $q = 20$ $w = 10$	1	235.163	243.867
	2	129.252	148.533
	3	110.401	116.756
	4	97.325	100.867
	5	89.678	91.333
	6	82.910	84.977
	7	79.813	80.438
$n = 256$ $q = 32$ $w = 8$	1	397.852	407.841
	2	279.481	282.882
	3	235.120	241.232
	4	216.281	220.404
	5	201.120	207.902
	6	198.541	199.578
	7	192.113	193.628
$n = 300$ $q = 20$ $w = 15$	1	732.120	749.900
	2	414.235	428.150
	3	311.612	320.900
	4	252.282	267.275
	5	222.357	235.100
	6	210.320	213.650
	7	191.246	198.328

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Table5.2: Speed ups and Efficiencies					
Determinant Size	Process or	Actual Speed up	Actual Efficiency	Predicted Speed up	Predicted Efficiency
100	1	1	1	1	1
	2	1.78	0.89	1.79	0.89
	3	2.28	0.76	2.43	0.81
	4	2.79	0.70	2.96	0.74
	5	3.39	0.68	3.41	0.68
	6	3.97	0.66	3.79	0.63
	7	4.11	0.59	4.12	0.59
200	1	1	1	1	1
	2	1.82	0.91	1.64	0.82
	3	2.130	0.71	2.09	0.69
	4	2.416	0.60	2.42	0.60
	5	2.62	0.52	2.67	0.53
	6	2.84	0.47	2.87	0.48
	7	2.95	0.42	3.03	0.43
256	1	1	1	1	1
	2	1.42	0.71	1.44	0.72
	3	1.69	0.56	1.69	0.56
	4	1.84	0.46	1.85	0.46
	5	1.97	0.39	1.96	0.39
	6	2.00	0.33	2.04	0.34
	7	2.07	0.29	2.11	0.30
300	1	1	1	1	1
	2	1.76	0.88	1.75	0.86
	3	2.35	0.78	2.34	0.78
	4	2.90	0.73	2.81	0.70
	5	3.29	0.66	3.18	0.64
	6	3.49	0.58	3.51	0.58
	7	3.83	0.55	3.78	0.54

From the above tables we have seen that several runs for different sized determinant is made. Table 5.1 is presented the predicted timings which was calculated from the formula (3) and the corresponding the experimental timings. It is noteworthy to point out that performance improves with increasing the number of processors. In table 5. 2, we give the predicted speed up and efficiency and corresponding for the experimental.

We observe that our theoretical estimate of the speed up and efficiency predicts accurately the performance of the algorithm. This occurs because the sizes of the determinants are very large. In practice if the size of the determinants have the same number of processors we might have a poor speed up and efficiency [10].

V. CONCLUSION

In this paper we have developed a parallel algorithm for computing the determinants in the multiprocessor computer. The advantages of the algorithm are ease of implementation and good suitability for parallel computing. It is designed to handle large determinants whose storage requirements cannot fit on a single computer. Also we can conclude that our proposed algorithm reaches good efficiency even with increasing of the number of processors.

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