Matrix Computations - Math 221 - Fall 2011 - MWF 11-12 in 2 Evans Hall

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Class Home Page: www.cs.berkeley.edu/~demmel/ma221_Fall11

Prerequisites: Good knowledge of linear algebra, programming experience, numerical sophistication at level of Ma 128ab or equivalent.

Syllabus: The standard problems whose numerical solution we will study are systems of linear equations, least squares problems, eigenvalue problems, and singular value problems. Techniques for dense and sparse problems will be covered; it is impossible to cover these areas comprehensively, but students should still come to appreciate many state-of-the-art techniques and recognize when to consider applying them. We will also learn basic principles applicable to a variety of numerical problems, and apply them to the four standard problems. These principles include

1. matrix factorizations (also called “direct methods”),
2. iterative methods,
3. perturbation theory and condition numbers,
4. roundoff error and numerical stability
5. choosing the best (fastest and/or most accurate) algorithm based on the mathematical structure of your problem, and
6. designing the fastest algorithms for modern computer architectures

To elaborate on item (6), the computers on which everyone runs these (and other) algorithms are changing dramatically. The first change is that sequential computers are no longer becoming faster. Instead, any program that needs to run faster has to be rewritten to run in parallel, with the number of parallel processors, even in your laptop, increasing annually. The second change is that the cost of arithmetic (doing an addition, multiplication, etc.) has continued to get smaller and smaller than the cost of moving data within the computer system (for example, between main memory and cache, or between parallel processors connected over a network). New algorithms have emerged recently for most of the problems studied in this class, that are much faster than their predecessors, because they move much less data (in fact, they provably minimize the amount of data moved). Indeed, we have significant funding from the NSF to redesign the most widely used linear algebra libraries (LAPACK and ScALAPACK, which have been developed in a collaboration between Berkeley, U. Tennessee and other research organizations over many years). A variety of class projects in this area are available. Recent papers on this topic may be found atbebop.cs.berkeley.edu.

In addition to discussing established solution techniques, other open problems will also be presented.

Given the span of possible topics, it is important to fill out the survey on the class webpage, so that I can determine what priorities the students have.

Grading: Grades will be based on weekly homework, as well as programs and a final project. Homework or programs turned in late will receive only half credit. You may work together on
homework, but it should be turned in individually. It is all right to discuss programs with one another, but work should be done individually. Final projects should be done individually.

Programs will be of two kinds, Fortran, C or C++ (your choice), and Matlab. Assignments to be written in Fortran/C/C++ will use subroutines from libraries like LAPACK or CLAPACK. Matlab software related to the course is available on the class homepage. You may find it convenient to do mixed language programming (e.g. calling a Fortran routine from C or C++, or a C routine from Matlab); this is up to you.

Final project proposals are due Oct 14 in class: design a project related to the course material that will require about the same effort as 4 homework assignments, and write up a 1-page summary of what you plan to do, why it is related to numerical linear algebra, and how it relates to any larger scientific goals you have. Please come and see me well before this deadline to talk about possible projects! There will be a poster session on Friday Dec 9 of RRR week (to be scheduled). The final project writeup (5-10 pages) is due Monday Dec 12.


Recommended Texts:


Other Reading

1. Numerical Linear Algebra, L. N. Trefethen and D. Bau, SIAM, 1997. Also aimed at a first year graduate audience, but has a more pure mathematical flavor than the main text.


8. *Perturbation Theory for Linear Operators*, T. Kato, Prentice Hall. Comprehensive account of analytic perturbation theory for eigenvalues and eigenvectors; chapter 2 covers the finite dimensional case, which is the subject of this course.


16. *MGNet*, or Multigrid Net, is a web page (www.mgnet.org) with pointers to books, software, and tutorial material.

**Computer Resources:** Since this is a graduate course, I will assume that students have access to computer accounts already; if this is not the case please contact me. Also, I will assume that students have access to Matlab (or its public domain look-alike, Octave). Again, please contact me if this is not the case.