Solving sparse systems of linear equations (with symbolic entries)

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Outline

- **The non-singular case**
  - what is a sparse matrix?
  - WIEDEMANN's method
- **The singular case**
  - making principal sub-matrices non-singular
    — by Toeplitz matrix perturbation
    — by BENEŠ permutation networks
  - computing the rank
  - picking a random solution
- **Implementation efforts**
  - on Sparc 2 workstations
- **Open problems**

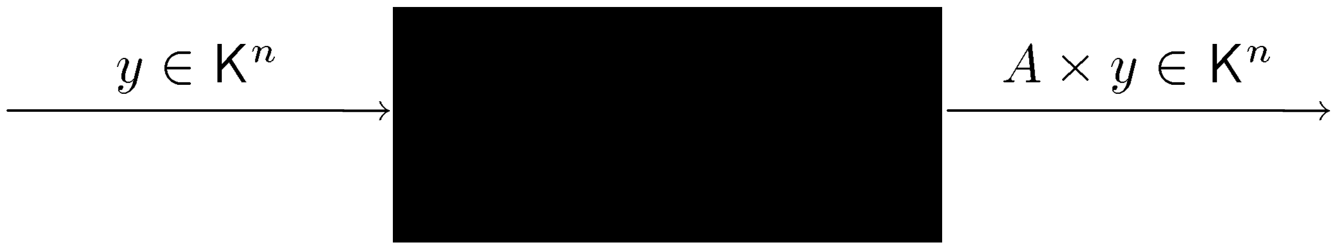
What is a sparse matrix?

- **matrices with "few" non-zero entries**
  - a band matrix from a finite element method
  - a matrix over GF(2) from integer factoring by the NFS: 52250×50001 with 1095532 entries $\neq 0$ (≈ 21/row)

- **matrices with special structure**
  - the Sylvester matrix corresponding to a polynomial resultant

$$R = \begin{pmatrix} a_n & a_{n-1} & \cdots\cdots & a_0 & & \\ & a_n & \cdots\cdots & a_1 & a_0 & 0 \\ 0 & & \ddots & & \ddots & \ddots \\ & & a_n & \cdots\cdots\cdots & & a_0 \\ b_n & b_{n-1} & \cdots\cdots & b_0 & & \\ & b_n & \cdots\cdots & b_1 & b_0 & 0 \\ 0 & & \ddots & & \ddots & \ddots \\ & & b_n & \cdots\cdots\cdots & & b_0 \end{pmatrix}$$

- **a “black box” matrix**
  an efficient program with the specifications



$A \in \mathsf{K}^{n \times n}$
K an arbitrary field

e.g., for the Sylvester matrix R, $R \times y$ costs

$$O(n \log(n) \operatorname{loglog}(n))$$

arithmetic operations using fast polynomial multiplication

Symbolic objects given by black box representation are known for many problems:

- symbolic determinants using Gaussian elimination

- the polynomial remainder sequence of $f_0(x)$ and $f_1(x)$ using continued fraction approximations

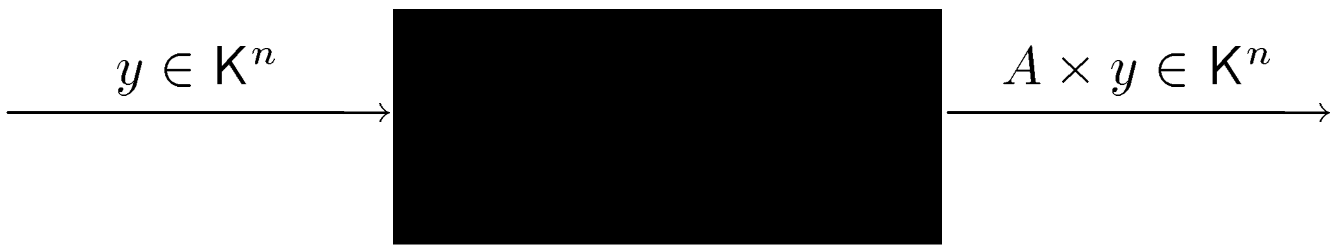
$$\{q_i(x)\}_{i\geq 2} \quad \text{such that} \quad f_i(x) = f_{i-2}(x) - q_i(x) f_{i-1}(x)$$

- $A^{-1} = P^{-1}U^{-1}L^{-1}$, the LUP factorization of $A \in \mathsf{K}^{n\times n}$.

- streams for infinite objects, such as a program for the i-th order coefficient of a power series

Linear system solution with a black box matrix

Given a black box



$A \in \mathsf{K}^{n \times n}$ non-singular
K an arbitrary field

compute $A^{-1}b$ "efficiently."

D. Wiedemann (1986) constructs a Las Vegas randomized algorithm that computes $A^{-1}b$ in at most

$$3n \text{ ``} A \times y \text{ steps''}$$

and

$$O(n^2) \text{ additional arithmetic operations in } \mathsf{K}.$$

The algorithm needs $O(n)$ space.

The Krylov subspace

Consider the minimum linear dependency of the sequence of vectors $\{A^i b\}_{i \geq 0}$,

$$\underbrace{f_0^{(b)} b + f_1^{(b)} Ab + f_2^{(b)} A^2 b + f_3^{(b)} A^3 b + \cdots + f_k^{(b)} A^k b}_{f^{(b)}(\lambda) = f_0^{(b)} + f_1^{(b)}\lambda + \cdots + f_k^{(b)}\lambda^k \in \mathsf{K}[\lambda]} = 0, \quad f_k^{(b)} \neq 0.$$

As a consequence of the Cayley/Hamilton Theorem,

$$f^{(b)}(\lambda) \quad \text{divides} \quad \mathrm{Det}(\lambda I - A), \quad \text{thus } k \leq n.$$

Hence: If $f_0^{(b)} = 0$, then $\mathrm{Det}(A) = 0$;

$$\text{otherwise } A^{-1} b = x \leftarrow -\frac{1}{f_0^{(b)}} \Big(f_1^{(b)} b + f_2^{(b)} Ab + \cdots + f_k^{(b)} A^{k-1} b \Big).$$

Idea for finding $f^{(b)}(\lambda)$ given A and b

Let $u \in \mathsf{K}^n$ and consider the sequence of field elements

$$a_0 = u^{\mathrm{T}} b,\ a_1 = u^{\mathrm{T}} A b,\ a_2 = u^{\mathrm{T}} A^2 b,\ a_3 = u^{\mathrm{T}} A^3 b,\ \ldots$$

Since $u^{\mathrm{T}} A^j f^{(b)}(A) b = 0$, we have

$$\forall\, j \geq 0\colon f_0^{(b)} a_{0+j} + f_1^{(b)} a_{1+j} + \cdots + f_k^{(b)} a_{k+j} = 0$$

that is $\{a_i\}_{i=0,1,\ldots}$ satisfies a linear recurrence.

By the Berlekamp/Massey (1969) or the extended Euclidean algorithm we can compute in $O(n\, l)$ steps a minimal recurrence polynomial

$$f^{(b,u)}(\lambda) = f_0^{(b,u)} + f_1^{(b,u)} \lambda + \cdots + f_{l-1}^{(b,u)} \lambda^{l-1} - \lambda^l$$

that generates $\{a_i\}_{i=0,1,\ldots}$

$$\forall\, j \geq 0\colon a_{l+j} = f_{l-1}^{(b,u)} a_{l-1+j} + f_{l-2}^{(b,u)} a_{l-2+j} + \cdots + f_0^{(b,u)} a_{0+j}.$$

Important fact: For "random" u with high probability

$$f^{(b,u)}(\lambda) = f^{(b)}(\lambda).$$

Making leading principal sub-matrices non-singular
a) our method using Toeplitz multipliers

Let $A \in \mathsf{K}^{n \times n}$,

$$\widetilde{A} = \begin{pmatrix} 1 & t_2 & t_3 & \dots & t_n \\ & 1 & t_2 & \dots & t_{n-1} \\ & & 1 & \ddots & \vdots \\ & \mathbf{0} & & \ddots & t_2 \\ & & & & 1 \end{pmatrix} A \begin{pmatrix} 1 & & & & \mathbf{0} \\ l_2 & 1 & & & \\ l_3 & l_2 & 1 & & \\ \vdots & & \ddots & \ddots & \\ l_n & l_{n-1} & \dots & l_2 & 1 \end{pmatrix}$$

If $t_i, l_i \in S \subset \mathsf{K}$ are randomly and uniformly selected, the probability

$$\mathrm{Prob}(\underbrace{\mathrm{Det}(\widetilde{A}_{1\dots s,1\dots s})}_{s\text{'th leading principal minor}} \neq 0) \geq 1 - \frac{2s}{\mathrm{card}(S)}, \quad \text{for } s \leq \mathrm{rank}(A).$$

After an idea by Borodin, von zur Gathen, Hopcroft (1982).

b) Wiedemann's method using Beneš networks

The generic row/column exchange matrix

$$E(t) = \begin{pmatrix} 1 & 0 \\ 1 & 1 \end{pmatrix} \begin{pmatrix} 1 & t \\ 0 & 1 \end{pmatrix} \begin{pmatrix} 1 & 0 \\ -1-2t & 1 \end{pmatrix}$$

$$= \begin{pmatrix} 1-t-2t^2 & t \\ -3t-2t^2 & 1+t \end{pmatrix} = \begin{cases} \begin{pmatrix} 1 & 0 \\ 0 & 1 \end{pmatrix} & \text{for } t = 0 \\ \begin{pmatrix} 0 & -1 \\ 1 & 0 \end{pmatrix} & \text{for } t = -1 \end{cases}$$

Use randomized network exchanges

$$\widetilde{A} = \underbrace{\prod_{i=1}^{2\log_2(n)-1} E_i(t_{i,1}, \ldots, t_{i,n/2})}_{V} \quad A \quad \underbrace{\prod_{j=1}^{2\log_2(n)-1} E_j(l_{j,1}, \ldots, l_{j,n/2})}_{W}$$

Note that V and W are black box matrices with

$V \times y$ and $W \times y$ costing $O(n \log(n))$ field operations.

Computing the rank (without binary search)

Suppose perturbed $\widetilde{A}$ has rank $< n$; then for random d_i, the minimum polynomial of

$$\widetilde{A} \begin{pmatrix} d_1 & & & \\ & d_2 & & 0 \\ & & \ddots & \\ 0 & & & d_n \end{pmatrix}$$

has with high probability degree = rank($\widetilde{A}$) + 1

Also, with high probability, for random vectors u and v,

$$f^{(u,v)}(\lambda) = \text{minimum polynomial}$$

Picking a random solution of a singular system

Let $\widetilde{A} \in \mathsf{K}^{n\times n}$ be of rank r with the leading principal $r \times r$ submatrix non-singular;
suppose $\widetilde{A}x = b$ is solvable; then for

$$\widetilde{A} \underbrace{\begin{pmatrix} y' \\ 0 \\ \vdots \\ 0 \end{pmatrix}}_{y} \left.\vphantom{\begin{matrix} 0 \\ \vdots \\ 0 \end{matrix}}\right\} n - r = b + \widetilde{A}v, \quad v \text{ random in } \mathsf{K}^n,$$

$y - v$ uniformly samples the solution manifold of $\widetilde{A}x = b$.

Our current implementation efforts

Ausin Lobo has implemented in C

- the general case using Beneš networks for $\mathsf{K} = \mathrm{GF}(2^m)$ on Sun4/Sparc2's
- a special method for finding a non-zero solution of homogenous problems

Comparison with

- LaMacchia and Odlyzko's conjugate gradient method
- Coppersmith's blocked Wiedemann method

Odlyzko's example over GF(2)

Row nr.	Columns with non-zero entries
1	1 2 11 107 118 158 240 305 761 888 6842 12779 26995 44350 47385
2	1 2 11 12 14 20 22 115 247 249 657 1303 5844 7979 20425 24113 26984
⋮	⋮
3499	1 2 3 5 7 42 53 128 173 202 349 371 406 619 4410 6351 30534 50001
⋮	⋮
52250	10 13 50 178 480 678 843 1153 3557 3619 8042 8754 14355 16309 25417 28976 29051 33269 35446 37117

We found one non-zero linear dependence in 113.5 hours on a Sun4, namely the rows

1 6 7 9 12 14 16 17 19 20 21 22 24 . . . 49995 49996 49997 49999 50000

(23587 rows are chosen).

Open problems

- **Compute the characteristic polynomial**
  $\longrightarrow$ multi-polynomial resultant computation

- **Reduce cardinality of field in probability estimates**

- **Compute entire right null space**

- **Numerical error analysis**
  $\longrightarrow$ general sparse linear system solver

- **Implement in distribute fashion**
  $\longrightarrow$ Coppersmith's blocked Wiedemann method
  on our DSC system