

# Knowledge-Based Automatic Generation of Partitioned Matrix Expressions

**Diego Fabregat-Traver** and Paolo Bientinesi

AICES, RWTH Aachen  
fabregat@aices.rwth-aachen.de

Computer Algebra in Scientific Computing - CASC 2011  
September 5th  
Kassel, Germany



$$LL^T = A \quad \longrightarrow$$

Partition  $A \rightarrow \left( \begin{array}{c|c} A_{TL} & \star \\ \hline A_{BL} & A_{BR} \end{array} \right)$   
 where  $A_{TL}$  is  $0 \times 0$

**While**  $n(A_{TL}) < n(A)$  **do**

$$\left( \begin{array}{c|c} A_{TL} & \star \\ \hline A_{BL} & A_{BR} \end{array} \right) \rightarrow \left( \begin{array}{c|c|c} A_{00} & \star & \star \\ \hline A_{10} & A_{11} & \star \\ A_{20} & A_{21} & A_{22} \end{array} \right)$$

---


$$A_{11} = \Gamma(A_{11})$$

$$A_{21} = A_{21} \text{TRIL}(A_{11})^{-T}$$

$$A_{22} = A_{22} - A_{21} A_{21}^T$$


---

$$\left( \begin{array}{c|c} A_{TL} & \star \\ \hline A_{BL} & A_{BR} \end{array} \right) \leftarrow \left( \begin{array}{c|c|c} A_{00} & \star & \star \\ \hline A_{10} & A_{11} & \star \\ A_{20} & A_{21} & A_{22} \end{array} \right)$$

**endwhile**

$$LL^T = A \quad \longrightarrow$$

Partition  $A \rightarrow \left( \begin{array}{c|c} A_{TL} & \star \\ \hline A_{BL} & A_{BR} \end{array} \right)$   
 where  $A_{TL}$  is  $0 \times 0$

**While**  $n(A_{TL}) < n(A)$  **do**

$$\left( \begin{array}{c|c} A_{TL} & \star \\ \hline A_{BL} & A_{BR} \end{array} \right) \rightarrow \left( \begin{array}{c|c|c} A_{00} & \star & \star \\ \hline A_{10} & A_{11} & \star \\ A_{20} & A_{21} & A_{22} \end{array} \right)$$

---


$$A_{11} = \Gamma(A_{11})$$

$$A_{21} = A_{21} \text{TRIL}(A_{11})^{-T}$$

$$A_{22} = A_{22} - A_{21} A_{21}^T$$


---

$$\left( \begin{array}{c|c} A_{TL} & \star \\ \hline A_{BL} & A_{BR} \end{array} \right) \leftarrow \left( \begin{array}{c|c|c} A_{00} & \star & \star \\ \hline A_{10} & A_{11} & \star \\ A_{20} & A_{21} & A_{22} \end{array} \right)$$

**endwhile**

*Target: Matrix operations*

$$LL^T = A \quad \longrightarrow$$

Partition  $A \rightarrow \left( \begin{array}{c|c} A_{TL} & \star \\ \hline A_{BL} & A_{BR} \end{array} \right)$   
 where  $A_{TL}$  is  $0 \times 0$

**While**  $n(A_{TL}) < n(A)$  **do**

$$\left( \begin{array}{c|c} A_{TL} & \star \\ \hline A_{BL} & A_{BR} \end{array} \right) \rightarrow \left( \begin{array}{c|c|c} A_{00} & \star & \star \\ \hline A_{10} & A_{11} & \star \\ \hline A_{20} & A_{21} & A_{22} \end{array} \right)$$

---


$$A_{11} = \Gamma(A_{11})$$

$$A_{21} = A_{21} \text{TRIL}(A_{11})^{-T}$$

$$A_{22} = A_{22} - A_{21} A_{21}^T$$


---

$$\left( \begin{array}{c|c} A_{TL} & \star \\ \hline A_{BL} & A_{BR} \end{array} \right) \leftarrow \left( \begin{array}{c|c|c} A_{00} & \star & \star \\ \hline A_{10} & A_{11} & \star \\ \hline A_{20} & A_{21} & A_{22} \end{array} \right)$$

**endwhile**

- We aim at loop-based algorithms

$$LL^T = A \quad \longrightarrow$$

**Partition**  $A \rightarrow \left( \begin{array}{c|c} A_{TL} & \star \\ \hline A_{BL} & A_{BR} \end{array} \right)$   
 where  $A_{TL}$  is  $0 \times 0$

**While**  $n(A_{TL}) < n(A)$  **do**

$$\left( \begin{array}{c|c} A_{TL} & \star \\ \hline A_{BL} & A_{BR} \end{array} \right) \rightarrow \left( \begin{array}{c|c|c} A_{00} & \star & \star \\ \hline A_{10} & A_{11} & \star \\ \hline A_{20} & A_{21} & A_{22} \end{array} \right)$$


---


$$A_{11} = \Gamma(A_{11})$$

$$A_{21} = A_{21} \text{TRIL}(A_{11})^{-T}$$

$$A_{22} = A_{22} - A_{21} A_{21}^T$$


---


$$\left( \begin{array}{c|c} A_{TL} & \star \\ \hline A_{BL} & A_{BR} \end{array} \right) \leftarrow \left( \begin{array}{c|c|c} A_{00} & \star & \star \\ \hline A_{10} & A_{11} & \star \\ \hline A_{20} & A_{21} & A_{22} \end{array} \right)$$

**endwhile**

- We aim at loop-based algorithms
- Correct by construction

$$LL^T = A \quad \longrightarrow$$

**Partition**  $A \rightarrow \left( \begin{array}{c|c} A_{TL} & \star \\ \hline A_{BL} & A_{BR} \end{array} \right)$   
 where  $A_{TL}$  is  $0 \times 0$

**While**  $n(A_{TL}) < n(A)$  **do**

$$\left( \begin{array}{c|c} A_{TL} & \star \\ \hline A_{BL} & A_{BR} \end{array} \right) \rightarrow \left( \begin{array}{c|c|c} A_{00} & \star & \star \\ \hline A_{10} & A_{11} & \star \\ \hline A_{20} & A_{21} & A_{22} \end{array} \right)$$


---


$$A_{11} = \Gamma(A_{11})$$

$$A_{21} = A_{21} \text{TRIL}(A_{11})^{-T}$$

$$A_{22} = A_{22} - A_{21} A_{21}^T$$


---


$$\left( \begin{array}{c|c} A_{TL} & \star \\ \hline A_{BL} & A_{BR} \end{array} \right) \leftarrow \left( \begin{array}{c|c|c} A_{00} & \star & \star \\ \hline A_{10} & A_{11} & \star \\ \hline A_{20} & A_{21} & A_{22} \end{array} \right)$$

**endwhile**

- We aim at loop-based algorithms
- Loop invariants needed beforehand
- Correct by construction

$$LL^T = A \quad \longrightarrow$$

Partition  $A \rightarrow \left( \begin{array}{c|c} A_{TL} & \star \\ \hline A_{BL} & A_{BR} \end{array} \right)$   
 where  $A_{TL}$  is  $0 \times 0$

**While**  $n(A_{TL}) < n(A)$  **do**

$$\left( \begin{array}{c|c} A_{TL} & \star \\ \hline A_{BL} & A_{BR} \end{array} \right) \rightarrow \left( \begin{array}{c|c|c} A_{00} & \star & \star \\ \hline A_{10} & A_{11} & \star \\ \hline A_{20} & A_{21} & A_{22} \end{array} \right)$$

---


$$A_{11} = \Gamma(A_{11})$$

$$A_{21} = A_{21} \text{TRIL}(A_{11})^{-T}$$

$$A_{22} = A_{22} - A_{21} A_{21}^T$$


---

$$\left( \begin{array}{c|c} A_{TL} & \star \\ \hline A_{BL} & A_{BR} \end{array} \right) \leftarrow \left( \begin{array}{c|c|c} A_{00} & \star & \star \\ \hline A_{10} & A_{11} & \star \\ \hline A_{20} & A_{21} & A_{22} \end{array} \right)$$

**endwhile**

- We aim at loop-based algorithms
- Loop invariants needed beforehand
- Correct by construction
- Loop invariants come from the PME

## Cholesky Factorization

$$LL^T = A$$



## Cholesky Factorization

$$LL^T = A$$

or in explicit form:

$$L := \Gamma(A)$$

## Cholesky Factorization

$$LL^T = A$$

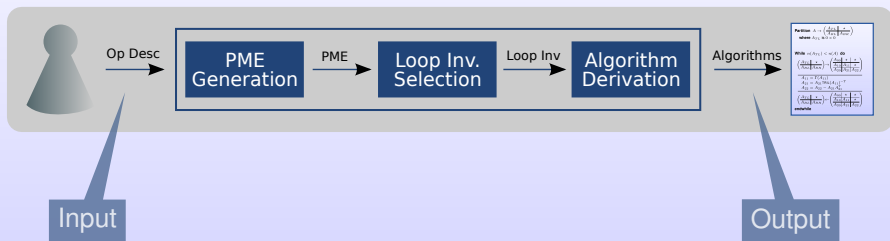
or in explicit form:

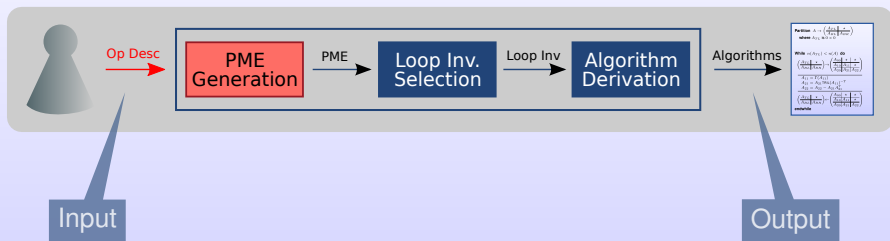
$$L := \Gamma(A)$$

Partitioned Matrix Expression:

$$\left( \begin{array}{c|c} L_{TL} = \Gamma(A_{TL}) & \star \\ \hline L_{BL} = A_{BL}L_{TL}^{-T} & L_{BR} = \Gamma(A_{BR} - L_{BL}L_{BL}^T) \end{array} \right)$$







- 1 Introduction
- 2 Describing operations
- 3 Automatic Generation of PMEs
- 4 What's next?
- 5 Conclusions



$$LL^T = A ?$$



$$XY = Z ?$$





$$XY = Z ?$$

$$Z \leftarrow XY$$



$$XY = Z ?$$

$$Z \leftarrow XY$$

$$X \leftarrow ZY^{-1}$$

$$Y \leftarrow X^{-1}Z$$



$$XY = Z ?$$

$$Z \leftarrow XY$$

$$X \leftarrow ZY^{-1}$$

$$Y \leftarrow X^{-1}Z$$

$$XY \leftarrow Z$$



$$XY = Z ?$$

$$Z \leftarrow XY$$

$$X \leftarrow ZY^{-1}$$

$$Y \leftarrow X^{-1}Z$$

$$XY \leftarrow Z$$

- *Input* or *output* operand?



$$XY = Z ?$$

$$Z \leftarrow XY$$

$$X \leftarrow ZY^{-1}$$

$$Y \leftarrow X^{-1}Z$$

$$XY \leftarrow Z$$

- *Input* or *output* operand?
- Other properties: *lower triangular* ?, *symmetric* ?, ...



$$LL^T = A$$

⇓

$$f : L := \Gamma(A) \equiv \begin{cases} f_{\text{Pre}} : \{ \text{Input}(A) \wedge \text{SPD}(A) \wedge \\ \text{Output}(L) \wedge \text{LowTri}(L) \} \\ f_{\text{Post}} : \{ LL^T = A \} \end{cases}$$

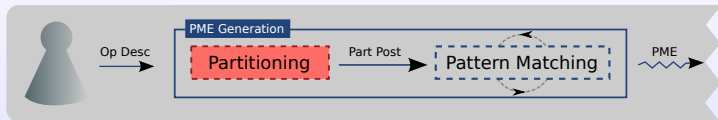


```
precond = {  
  {L, {"Output", "Matrix", "LowerTriangular"}},  
  {A, {"Input", "Matrix", "SPDLower"}}  
};  
postcond = equal[times[L, trans[L]], A];
```

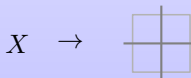
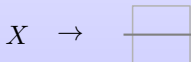
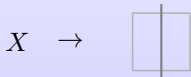
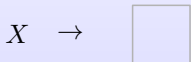
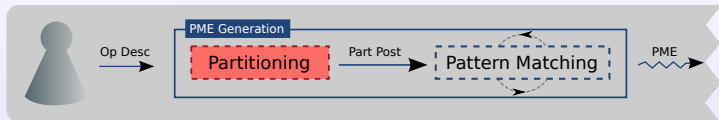
- 1 Introduction
- 2 Describing operations
- 3 Automatic Generation of PMEs**
- 4 What's next?
- 5 Conclusions



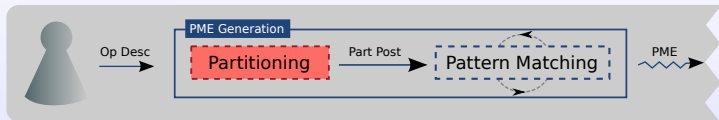
## An example: Cholesky Factorization



## An example: Cholesky Factorization



## An example: Cholesky Factorization



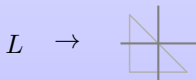
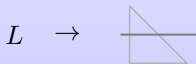
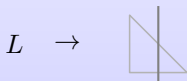
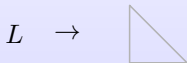
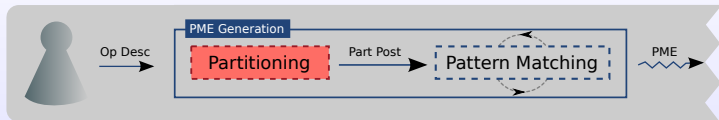
$$X \rightarrow \boxed{X}$$

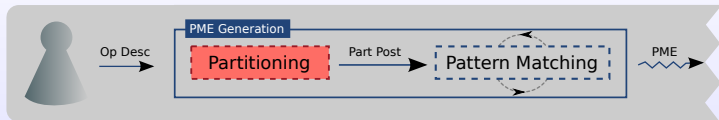
$$X \rightarrow \boxed{\begin{array}{c|c} X_L & X_R \end{array}}$$

$$X \rightarrow \boxed{\begin{array}{c} X_T \\ \hline X_B \end{array}}$$

$$X \rightarrow \boxed{\begin{array}{c|c} X_{TL} & X_{TR} \\ \hline X_{BL} & X_{BR} \end{array}}$$

## An example: Cholesky Factorization





$$L \rightarrow \begin{array}{|c|} \hline L \\ \hline \end{array}$$

where  $L$  is lower triangular

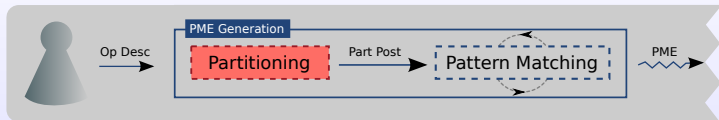
$$L \rightarrow \begin{array}{|c|} \hline \cancel{L} \quad \cancel{L} \quad \cancel{L} \\ \hline \end{array}$$

$$L \rightarrow \begin{array}{|c|} \hline \cancel{L} \quad \cancel{L} \\ \hline \cancel{L} \quad \cancel{L} \\ \hline \end{array}$$

$$L \rightarrow \begin{array}{|c|c|} \hline L_{TL} & 0 \\ \hline L_{BL} & L_{BR} \\ \hline \end{array}$$

where  $L_{TL}$  &  $L_{BR}$  are lower triangular

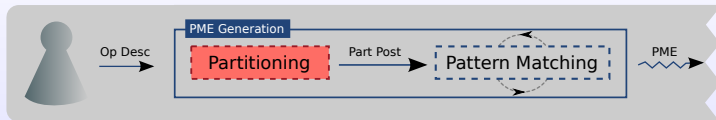
*Click keeps track of the properties*



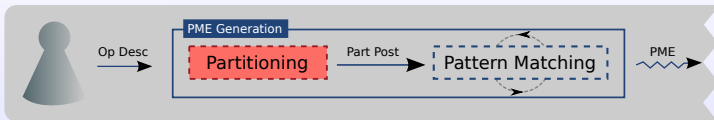
$$LL^T = A$$

$L$  is **lower triangular**: 
$$L \quad \text{or} \quad \begin{array}{c|c} L_{TL} & 0 \\ \hline L_{BL} & L_{BR} \end{array}$$

$A$  is **symmetric**: 
$$A \quad \text{or} \quad \begin{array}{c|c} A_{TL} & A_{BL}^T \\ \hline A_{BL} & A_{BR} \end{array}$$



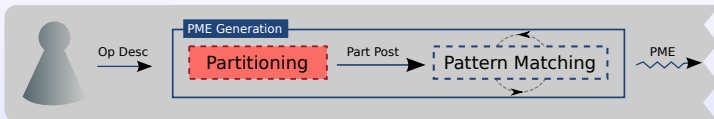
#	L	A	Partitioned Postcondition
1	$L \rightarrow (L)$	$A \rightarrow (A)$	$(L)(L)^T = (A)$
2	$L \rightarrow (L)$	$A \rightarrow \left( \begin{array}{c c} A_{TL} & A_{BL}^T \\ \hline A_{BL} & A_{BR} \end{array} \right)$	$(L)(L)^T = \left( \begin{array}{c c} A_{TL} & A_{BL}^T \\ \hline A_{BL} & A_{BR} \end{array} \right)$
3	$L \rightarrow \left( \begin{array}{c c} L_{TL} & 0 \\ \hline L_{BL} & L_{BR} \end{array} \right)$	$A \rightarrow (A)$	$\left( \begin{array}{c c} L_{TL} & 0 \\ \hline L_{BL} & L_{BR} \end{array} \right) \left( \begin{array}{c c} L_{TL}^T & L_{BL}^T \\ \hline 0 & L_{BR}^T \end{array} \right) = (A)$
4	$L \rightarrow \left( \begin{array}{c c} L_{TL} & 0 \\ \hline L_{BL} & L_{BR} \end{array} \right)$	$A \rightarrow \left( \begin{array}{c c} A_{TL} & A_{BL}^T \\ \hline A_{BL} & A_{BR} \end{array} \right)$	$\left( \begin{array}{c c} L_{TL} & 0 \\ \hline L_{BL} & L_{BR} \end{array} \right) \left( \begin{array}{c c} L_{TL}^T & L_{BL}^T \\ \hline 0 & L_{BR}^T \end{array} \right) = \left( \begin{array}{c c} A_{TL} & A_{BL}^T \\ \hline A_{BL} & A_{BR} \end{array} \right)$



#	L	A	Partitioned Postcondition
1	$L \rightarrow (L)$	$A \rightarrow (A)$	$(L)(L)^T = (A)$
2	$L \rightarrow (L)$	$A \rightarrow \left( \begin{array}{c c} A_{TL} & A_{BL}^T \\ \hline A_{BL} & A_{BR} \end{array} \right)$	<del><math>(L)(L)^T = \left( \begin{array}{c c} A_{TL} &amp; A_{BL}^T \\ \hline A_{BL} &amp; A_{BR} \end{array} \right)</math></del>
3	$L \rightarrow \left( \begin{array}{c c} L_{TL} & 0 \\ \hline L_{BL} & L_{BR} \end{array} \right)$	$A \rightarrow (A)$	<del><math>\left( \begin{array}{c c} L_{TL} &amp; 0 \\ \hline L_{BL} &amp; L_{BR} \end{array} \right) \left( \begin{array}{c c} L_{TL}^T &amp; L_{BL}^T \\ \hline 0 &amp; L_{BR}^T \end{array} \right) = (A)</math></del>
4	$L \rightarrow \left( \begin{array}{c c} L_{TL} & 0 \\ \hline L_{BL} & L_{BR} \end{array} \right)$	$A \rightarrow \left( \begin{array}{c c} A_{TL} & A_{BL}^T \\ \hline A_{BL} & A_{BR} \end{array} \right)$	$\left( \begin{array}{c c} L_{TL} & 0 \\ \hline L_{BL} & L_{BR} \end{array} \right) \left( \begin{array}{c c} L_{TL}^T & L_{BL}^T \\ \hline 0 & L_{BR}^T \end{array} \right) = \left( \begin{array}{c c} A_{TL} & A_{BL}^T \\ \hline A_{BL} & A_{BR} \end{array} \right)$

Non-Conformal Partitioning

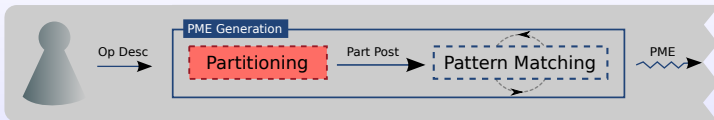




#	L	A	Partitioned Postcondition
1	$L \rightarrow (L)$	$A \rightarrow (A)$	<del><math>(L)(L)^T = (A)</math></del>
2	$L \rightarrow (L)$	$A \rightarrow \begin{pmatrix} A_{TL} & A_{BL}^T \\ A_{BL} & A_{BR} \end{pmatrix}$	<del><math>(L)(L)^T = \begin{pmatrix} A_{TL} &amp; A_{BL}^T \\ A_{BL} &amp; A_{BR} \end{pmatrix}</math></del>
3	$L \rightarrow \begin{pmatrix} L_{TL} & 0 \\ L_{BL} & L_{BR} \end{pmatrix}$	$A \rightarrow (A)$	<del><math>\begin{pmatrix} L_{TL} &amp; 0 \\ L_{BL} &amp; L_{BR} \end{pmatrix} \begin{pmatrix} L_{TL}^T &amp; L_{BL}^T \\ 0 &amp; L_{BR}^T \end{pmatrix} = (A)</math></del>
4	$L \rightarrow \begin{pmatrix} L_{TL} & 0 \\ L_{BL} & L_{BR} \end{pmatrix}$	$A \rightarrow \begin{pmatrix} A_{TL} & A_{BL}^T \\ A_{BL} & A_{BR} \end{pmatrix}$	$\begin{pmatrix} L_{TL} & 0 \\ L_{BL} & L_{BR} \end{pmatrix} \begin{pmatrix} L_{TL}^T & L_{BL}^T \\ 0 & L_{BR}^T \end{pmatrix} = \begin{pmatrix} A_{TL} & A_{BL}^T \\ A_{BL} & A_{BR} \end{pmatrix}$

Does not decompose the operation

## An example: Cholesky Factorization



#	L	A	Partitioned Postcondition
1	$L \rightarrow (L)$	$A \rightarrow (A)$	<del><math>(L)(L)^T = (A)</math></del>
2	$L \rightarrow (L)$	$A \rightarrow \begin{pmatrix} A_{TL} & A_{BL}^T \\ A_{BL} & A_{BR} \end{pmatrix}$	<del><math>(L)(L)^T = \begin{pmatrix} A_{TL} &amp; A_{BL}^T \\ A_{BL} &amp; A_{BR} \end{pmatrix}</math></del>
3	$L \rightarrow \begin{pmatrix} L_{TL} & 0 \\ L_{BL} & L_{BR} \end{pmatrix}$	$A \rightarrow (A)$	<del><math>\begin{pmatrix} L_{TL} &amp; 0 \\ L_{BL} &amp; L_{BR} \end{pmatrix} \begin{pmatrix} L_{TL}^T &amp; L_{BL}^T \\ 0 &amp; L_{BR}^T \end{pmatrix} = (A)</math></del>
4	$L \rightarrow \begin{pmatrix} L_{TL} & 0 \\ L_{BL} & L_{BR} \end{pmatrix}$	$A \rightarrow \begin{pmatrix} A_{TL} & A_{BL}^T \\ A_{BL} & A_{BR} \end{pmatrix}$	$\begin{pmatrix} L_{TL} & 0 \\ L_{BL} & L_{BR} \end{pmatrix} \begin{pmatrix} L_{TL}^T & L_{BL}^T \\ 0 & L_{BR}^T \end{pmatrix} = \begin{pmatrix} A_{TL} & A_{BL}^T \\ A_{BL} & A_{BR} \end{pmatrix}$

*Only the feasible ones are generated!*



Partitioned postcondition:

$$\left( \begin{array}{c|c} L_{TL} & 0 \\ \hline L_{BL} & L_{BR} \end{array} \right) \left( \begin{array}{c|c} L_{TL}^T & L_{BL}^T \\ \hline 0 & L_{BR}^T \end{array} \right) = \left( \begin{array}{c|c} A_{TL} & A_{BL}^T \\ \hline A_{BL} & A_{BR} \end{array} \right)$$



Symbolic computation:

$$\left( \begin{array}{c|c} L_{TL} & 0 \\ \hline L_{BL} & L_{BR} \end{array} \right) \left( \begin{array}{c|c} L_{TL}^T & L_{BL}^T \\ \hline 0 & L_{BR}^T \end{array} \right) = \left( \begin{array}{c|c} A_{TL} & A_{BL}^T \\ \hline A_{BL} & A_{BR} \end{array} \right)$$

⇓

$$\left( \begin{array}{c|c} L_{TL}L_{TL}^T = A_{TL} & \star \\ \hline L_{BL}L_{TL}^T = A_{BL} & L_{BL}L_{BL}^T + L_{BR}L_{BR}^T = A_{BR} \end{array} \right)$$



Symbolic computation:

$$\left( \begin{array}{c|c} L_{TL} & 0 \\ \hline L_{BL} & L_{BR} \end{array} \right) \left( \begin{array}{c|c} L_{TL}^T & L_{BL}^T \\ \hline 0 & L_{BR}^T \end{array} \right) = \left( \begin{array}{c|c} A_{TL} & A_{BL}^T \\ \hline A_{BL} & A_{BR} \end{array} \right)$$

⇓

$$\left( \begin{array}{c|c} L_{TL}L_{TL}^T = A_{TL} & \star \\ \hline L_{BL}L_{TL}^T = A_{BL} & L_{BL}L_{BL}^T + L_{BR}L_{BR}^T = A_{BR} \end{array} \right)$$

*Not yet a PME!*



Canonical Form (Input / Output):

$$(1) \left( \begin{array}{c|c} L_{TL}L_{TL}^T = A_{TL} & \star \\ \hline L_{BL}L_{TL}^T = A_{BL} & L_{BL}L_{BL}^T + L_{BR}L_{BR}^T = A_{BR} \end{array} \right)$$

↓

$$(2) \left( \begin{array}{c|c} L_{TL}L_{TL}^T = A_{TL} & \star \\ \hline L_{BL}L_{TL}^T = A_{BL} & L_{BL}L_{BL}^T + L_{BR}L_{BR}^T = A_{BR} \end{array} \right)$$



Pattern matching and algebraic manipulation:

$$(2) \quad \left( \begin{array}{c|c} L_{TL}L_{TL}^T = A_{TL} & \star \\ \hline L_{BL}L_{TL}^T = A_{BL} & L_{BL}L_{BL}^T + L_{BR}L_{BR}^T = A_{BR} \end{array} \right)$$

↓

$$(3) \quad \left( \begin{array}{c|c} L_{TL} = \Gamma(A_{TL}) & \star \\ \hline L_{BL}L_{TL}^T = A_{BL} & L_{BL}L_{BL}^T + L_{BR}L_{BR}^T = A_{BR} \end{array} \right)$$



Pattern matching and algebraic manipulation:

$$(3) \quad \left( \begin{array}{c|c} L_{TL} = \Gamma(A_{TL}) & \star \\ \hline L_{BL}L_{TL}^T = A_{BL} & L_{BL}L_{BL}^T + L_{BR}L_{BR}^T = A_{BR} \end{array} \right)$$

↓

$$(4) \quad \left( \begin{array}{c|c} L_{TL} = \Gamma(A_{TL}) & \star \\ \hline L_{BL}L_{TL}^T = A_{BL} & L_{BL}L_{BL}^T + L_{BR}L_{BR}^T = A_{BR} \end{array} \right)$$





Pattern matching and algebraic manipulation:

$$(4) \quad \left( \begin{array}{c|c} L_{TL} = \Gamma(A_{TL}) & \star \\ \hline L_{BL}L_{TL}^T = A_{BL} & L_{BL}L_{BL}^T + L_{BR}L_{BR}^T = A_{BR} \end{array} \right)$$

↓

$$(5) \quad \left( \begin{array}{c|c} L_{TL} = \Gamma(A_{TL}) & \star \\ \hline L_{BL} = \text{TRSM}(A_{BL}, L_{TL}^{-T}) & L_{BL}L_{BL}^T + L_{BR}L_{BR}^T = A_{BR} \end{array} \right)$$



Pattern matching and algebraic manipulation:

$$(5) \quad \left( \begin{array}{c|c} L_{TL} = \Gamma(A_{TL}) & \star \\ \hline L_{BL} = \text{TRSM}(A_{BL}, L_{TL}^{-T}) & L_{BL}L_{BL}^T + L_{BR}L_{BR}^T = A_{BR} \end{array} \right)$$

↓

$$(6) \quad \left( \begin{array}{c|c} L_{TL} = \Gamma(A_{TL}) & \star \\ \hline L_{BL} = \text{TRSM}(A_{BL}, L_{TL}^{-T}) & L_{BL}L_{BL}^T + L_{BR}L_{BR}^T = A_{BR} \end{array} \right)$$



Pattern matching and algebraic manipulation:

$$(6) \quad \left( \begin{array}{c|c} L_{TL} = \Gamma(A_{TL}) & \star \\ \hline L_{BL} = \text{TRSM}(A_{BL}, L_{TL}^{-T}) & L_{BL}L_{BL}^T + L_{BR}L_{BR}^T = A_{BR} \end{array} \right)$$

$\Downarrow$

$$(7) \quad \left( \begin{array}{c|c} L_{TL} = \Gamma(A_{TL}) & \star \\ \hline L_{BL} = \text{TRSM}(A_{BL}, L_{TL}^{-T}) & L_{BR}L_{BR}^T = A_{BR} - L_{BL}L_{BL}^T \end{array} \right)$$

## An example: Cholesky Factorization



Pattern matching and algebraic manipulation:

$$(7) \quad \left( \frac{L_{TL} = \Gamma(A_{TL})}{L_{BL} = \text{TRSM}(A_{BL}, L_{TL}^{-T})} \mid L_{BR} L_{BR}^T = A_{BR} - L_{BL} L_{BL}^T \right) \star$$



Pattern matching and algebraic manipulation:

$$(7) \quad \left( \frac{L_{TL} = \Gamma(A_{TL})}{L_{BL} = \text{TRSM}(A_{BL}, L_{TL}^{-T})} \mid L_{BR}L_{BR}^T = A_{BR} - L_{BL}L_{BL}^T \right) \star$$

$$\boxed{SPD(A_{BR} - L_{BL}L_{BL}^T) ?}$$

$$SPD(A_{BR} - L_{BL}L_{BL}^T) ?$$

## Cholesky Theorem

$$A \rightarrow \left( \begin{array}{c|c} A_{TL} & A_{BL}^T \\ \hline A_{BL} & A_{BR} \end{array} \right)$$

$$SPD(A) \implies \begin{cases} SPD(A_{TL}) \wedge \\ SPD(A_{BR} - A_{BL}A_{TL}^{-1}A_{BL}^T) \end{cases}$$

$$SPD(A_{BR} - L_{BL}L_{BL}^T) ?$$

## Cholesky Theorem

$$A \rightarrow \left( \begin{array}{c|c} A_{TL} & A_{BL}^T \\ \hline A_{BL} & A_{BR} \end{array} \right)$$

$$SPD(A) \implies \begin{cases} SPD(A_{TL}) \wedge \\ SPD(A_{BR} - A_{BL}A_{TL}^{-1}A_{BL}^T) \end{cases}$$

$$A_{BR} - L_{BL}L_{BL}^T \equiv A_{BR} - A_{BL}A_{TL}^{-1}A_{BL}^T ?$$

$$SPD(A_{BR} - L_{BL}L_{BL}^T) ?$$

## Cholesky Theorem

$$A \rightarrow \left( \begin{array}{c|c} A_{TL} & A_{BL}^T \\ \hline A_{BL} & A_{BR} \end{array} \right)$$

$$SPD(A) \implies \begin{cases} SPD(A_{TL}) \wedge \\ SPD(A_{BR} - A_{BL}A_{TL}^{-1}A_{BL}^T) \end{cases}$$

$$A_{BR} - L_{BL}L_{BL}^T \equiv A_{BR} - A_{BL}A_{TL}^{-1}A_{BL}^T ?$$

$$L_{BL} \rightarrow A_{BL}L_{TL}^{-T} ; L_{TL}L_{TL}^T \rightarrow A_{TL}$$



$$SPD(A_{BR} - L_{BL}L_{BL}^T) ?$$

## Cholesky Theorem

$$A \rightarrow \left( \begin{array}{c|c} A_{TL} & A_{BL}^T \\ \hline A_{BL} & A_{BR} \end{array} \right)$$

$$SPD(A) \implies \begin{cases} SPD(A_{TL}) \wedge \\ SPD(A_{BR} - A_{BL}A_{TL}^{-1}A_{BL}^T) \end{cases}$$

$$A_{BR} - L_{BL}L_{BL}^T \equiv A_{BR} - A_{BL}A_{TL}^{-1}A_{BL}^T ?$$

$$L_{BL} \rightarrow A_{BL}L_{TL}^{-T} ; L_{TL}L_{TL}^T \rightarrow A_{TL}$$

$$L_{BL}L_{BL}^T \equiv A_{BL}L_{TL}^{-T}L_{TL}^{-1}A_{BL}^T$$

$$SPD(A_{BR} - L_{BL}L_{BL}^T) ?$$

## Cholesky Theorem

$$A \rightarrow \left( \begin{array}{c|c} A_{TL} & A_{BL}^T \\ \hline A_{BL} & A_{BR} \end{array} \right)$$

$$SPD(A) \implies \begin{cases} SPD(A_{TL}) \wedge \\ SPD(A_{BR} - A_{BL}A_{TL}^{-1}A_{BL}^T) \end{cases}$$

$$A_{BR} - L_{BL}L_{BL}^T \equiv A_{BR} - A_{BL}A_{TL}^{-1}A_{BL}^T ?$$

$$L_{BL} \rightarrow A_{BL}L_{TL}^{-T} ; L_{TL}L_{TL}^T \rightarrow A_{TL}$$

$$L_{BL}L_{BL}^T \equiv A_{BL}L_{TL}^{-T}L_{TL}^{-1}A_{BL}^T \equiv A_{BL}(L_{TL}L_{TL}^T)^{-1}A_{BL}^T$$

$$SPD(A_{BR} - L_{BL}L_{BL}^T) ?$$

## Cholesky Theorem

$$A \rightarrow \left( \begin{array}{c|c} A_{TL} & A_{BL}^T \\ \hline A_{BL} & A_{BR} \end{array} \right)$$

$$SPD(A) \implies \begin{cases} SPD(A_{TL}) \wedge \\ SPD(A_{BR} - A_{BL}A_{TL}^{-1}A_{BL}^T) \end{cases}$$

$$A_{BR} - L_{BL}L_{BL}^T \equiv A_{BR} - A_{BL}A_{TL}^{-1}A_{BL}^T ?$$

$$L_{BL} \rightarrow A_{BL}L_{TL}^{-T} ; L_{TL}L_{TL}^T \rightarrow A_{TL}$$

$$L_{BL}L_{BL}^T \equiv A_{BL}L_{TL}^{-T}L_{TL}^{-1}A_{BL}^T \equiv A_{BL}(L_{TL}L_{TL}^T)^{-1}A_{BL}^T \equiv A_{BL}A_{TL}^{-1}A_{BL}^T$$



Pattern matching and algebraic manipulation:

$$(7) \quad \left( \begin{array}{c|c} L_{TL} = \Gamma(A_{TL}) & \star \\ \hline L_{BL} = \text{TRSM}(A_{BL}, L_{TL}^{-T}) & L_{BR}L_{BR}^T = A_{BR} - L_{BL}L_{BL}^T \end{array} \right)$$

↓

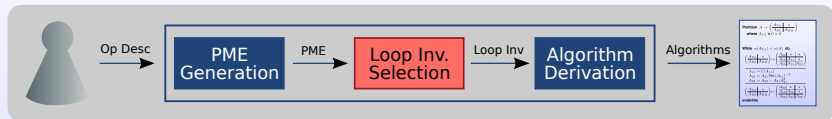
$$(8) \quad \left( \begin{array}{c|c} L_{TL} = \Gamma(A_{TL}) & \star \\ \hline L_{BL} = \text{TRSM}(A_{BL}, L_{TL}^{-T}) & L_{BR} = \Gamma(A_{BR} - L_{BL}L_{BL}^T) \end{array} \right)$$



Partitioned Matrix Expression:

$$\left( \begin{array}{c|c} L_{TL} = \Gamma(A_{TL}) & \star \\ \hline L_{BL} = A_{BL}L_{TL}^{-T} & L_{BR} = \Gamma(A_{BR} - L_{BL}L_{BL}^T) \end{array} \right)$$

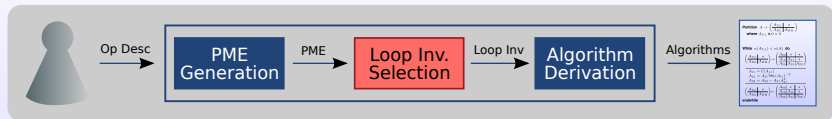
- 1 Introduction
- 2 Describing operations
- 3 Automatic Generation of PMEs
- 4 What's next?**
- 5 Conclusions



Partitioned Matrix Expression:

$$\left( \begin{array}{c|c} L_{TL} = \Gamma(A_{TL}) & \star \\ \hline L_{BL} = A_{BL}L_{TL}^{-T} & L_{BR} = \Gamma(A_{BR} - L_{BL}L_{BL}^T) \end{array} \right)$$

- Decomposition of the problem.
- Computation to be performed.



Partitioned Matrix Expression:

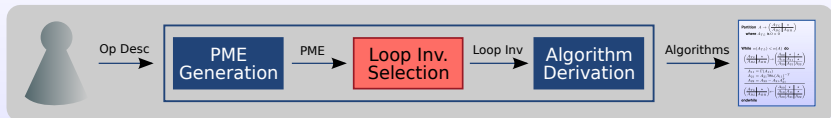
$$\left( \begin{array}{c|c} L_{TL} = \Gamma(A_{TL}) & \star \\ \hline L_{BL} = A_{BL}L_{TL}^{-T} & L_{BR} = \Gamma(A_{BR} - L_{BL}L_{BL}^T) \end{array} \right)$$

- Decomposition of the problem.
- Computation to be performed.

Loop invariants:

- Subset of the total computation.
- Not all subsets are valid.





Loop Invariants:

- $\left( \begin{array}{c|c} L_{TL} = \Gamma(A_{TL}) & \star \\ \hline L_{BL} = 0 & L_{BR} = 0 \end{array} \right)$
- $\left( \begin{array}{c|c} L_{TL} = \Gamma(A_{TL}) & \star \\ \hline L_{BL} = A_{BL}L_{TL}^{-T} & L_{BR} = 0 \end{array} \right)$
- $\left( \begin{array}{c|c} L_{TL} = \Gamma(A_{TL}) & \star \\ \hline L_{BL} = A_{BL}L_{TL}^{-T} & L_{BR} = A_{BR} - L_{BL}L_{BL}^T \end{array} \right)$

## An example: Cholesky Factorization

**Partition**  $A \rightarrow \left( \begin{array}{c|c} A_{TL} & * \\ \hline A_{BL} & A_{BR} \end{array} \right)$

where  $A_{TL}$  is  $0 \times 0$

**while**  $n(A_{TL}) < n(A)$  **do**

$$\left( \begin{array}{c|c} A_{TL} & * \\ \hline A_{BL} & A_{BR} \end{array} \right) \rightarrow \left( \begin{array}{c|c|c} A_{00} & * & * \\ \hline A_{10} & A_{11} & * \\ \hline A_{20} & A_{21} & A_{22} \end{array} \right)$$

Variant 1

$$\begin{aligned} L_{10} &= A_{10} L_{00}^{-T} \\ L_{11} &= A_{11} - L_{10} L_{10}^T \\ L_{11} &= \Gamma(L_{11}) \end{aligned}$$

Variant 2

$$\begin{aligned} L_{11} &= A_{11} - L_{10} L_{10}^T \\ L_{11} &= \Gamma(L_{11}) \\ L_{21} &= A_{21} - L_{20} L_{10}^T \\ L_{21} &= L_{21} L_{11}^{-T} \end{aligned}$$

Variant 3

$$\begin{aligned} L_{11} &= \Gamma(L_{11}) \\ L_{21} &= L_{21} L_{11}^{-T} \\ L_{22} &= L_{22} - L_{21} L_{21}^T \end{aligned}$$

$$\left( \begin{array}{c|c} A_{TL} & * \\ \hline A_{BL} & A_{BR} \end{array} \right) \leftarrow \left( \begin{array}{c|c|c} A_{00} & * & * \\ \hline A_{10} & A_{11} & * \\ \hline A_{20} & A_{21} & A_{22} \end{array} \right)$$

**endwhile**

\* Variant 3 needs the assignment  $L_{BR} = A_{BR}$  before entering the loop.

## An example: Cholesky Factorization

Partition  $A \rightarrow \left( \begin{array}{c|c} A_{TL} & * \\ \hline A_{BL} & A_{BR} \end{array} \right)$   
 where  $A_{TL}$  is  $0 \times 0$

While  $n(A_{TL}) < n(A)$  do

$$\left( \begin{array}{c|c} A_{TL} & * \\ \hline A_{BL} & A_{BR} \end{array} \right) \rightarrow \left( \begin{array}{c|c|c} A_{00} & * & * \\ \hline A_{10} & A_{11} & * \\ \hline A_{20} & A_{21} & A_{22} \end{array} \right)$$

$$A_{11} = \Gamma(A_{11})$$

$$A_{21} = A_{21} \text{TRIL}(A_{11})^{-T}$$

$$A_{22} = A_{22} - A_{21} A_{21}^T$$

$$\left( \begin{array}{c|c} A_{TL} & * \\ \hline A_{BL} & A_{BR} \end{array} \right) \leftarrow \left( \begin{array}{c|c|c} A_{00} & * & * \\ \hline A_{10} & A_{11} & * \\ \hline A_{20} & A_{21} & A_{22} \end{array} \right)$$

endwhile



```

FLA_Part_2x2( A,      &ATL, &ATR,
              &ABL, &ABR,      0, 0, FLA_TL );

while ( FLA_Obj_length( ATL ) < FLA_Obj_length( A ) )
{
  b = min( FLA_Obj_length( ABR ), nb_alg );
  FLA_Repart_2x2_to_3x3(
    ATL, /**/ ATR,      &A00, /**/ &A01, &A02,
    /* ***** */ /* ***** */
    &A10, /**/ &A11, &A12,
    ABL, /**/ ABR,      &A20, /**/ &A21, &A22,
    b, b, FLA_BR );
  /*-----*/
  FLA_Chol( FLA_LOWER_TRIANGULAR, A11 );
  FLA_Trsm( FLA_RIGHT, FLA_LOWER_TRIANGULAR,
            FLA_TRANSPOSE, FLA_NONUNIT_DIAG,
            FLA_ONE, A11, A21 );
  FLA_Syrk( FLA_LOWER_TRIANGULAR, FLA_NO_TRANSPOSE,
            FLA_MINUS_ONE, A21, FLA_ONE, A22 );
  /*-----*/
  FLA_Cont_with_3x3_to_2x2(
    &ATL, /**/ &ATR,      A00, A01, /**/ A02,
    A10, A11, /**/ A12,
    /* ***** */ /* ***** */
    &ABL, /**/ &ABR,      A20, A21, /**/ A22,
    FLA_TL );
}

```

## An example: Cholesky Factorization

The screenshot shows the CL1CK software interface with the 'Equation editor' dialog box open. The dialog box contains the following information:

- Equation**
  - Name: Cholesky Factorization
  - Shortcut: chol
- Precondition**

Name	In/Out	Type	Properties
A	input	matrix	Symmetric positive definite lower x
L	output	matrix	Lower triangular x

Buttons: + Add operand, x, x
- Postcondition**

$L \cdot \text{trans}(L) = A$

The background interface shows a browser window at <http://localhost:8080/> and a sidebar with sections for 'Equation', 'PMEs', and 'Loop invariants'.

## An example: Cholesky Factorization

The screenshot shows the Click-iceweasel web browser interface. The browser address bar shows `http://localhost:8080/#chol`. The main content area is divided into two panes: **Input** and **Algorithm**.

**Input Pane:**

```
precondition = {
  { A, {"Matrix", "Input", "SPDLower"} }
  { L, {"Matrix", "Output", "LowerTriangular"} }
};

postcondition = { LLT = A };
```

---


$$\left( \begin{array}{c|c} L_{TL} = \text{chol}(A_{TL}) & * \\ \hline L_{BL} = A_{BL} L_{TL}^{-T} & L_{BR} = \text{chol}(-L_{BL} L_{BL}^T + A_{BR}) \end{array} \right)$$


---

**Loop invariants:**

$$\left( \begin{array}{c|c} L_{TL} = \text{chol}(A_{TL}) & * \\ \hline L_{BL} = 0 & L_{BR} = 0 \end{array} \right)$$

**Algorithm Pane:**

**Algorithm:** chol\_blk\_var1(A, L)

**Partition**

$$A \rightarrow \begin{pmatrix} A_{TL} & A_{BL} \\ A_{BL} & A_{BR} \end{pmatrix} \wedge L \rightarrow \begin{pmatrix} L_{TL} & 0 \\ L_{BL} & L_{BR} \end{pmatrix}$$

where  $A_{TL}$  is  $0 \times 0$ ,  $L_{TL}$  is  $0 \times 0$

**while**  $m(L_{TL}) < m(L)$  **do**

**Repartition**

$$\begin{pmatrix} A_{TL} & A_{BL} \\ A_{BL} & A_{BR} \end{pmatrix} \rightarrow \begin{pmatrix} A_{00} & A_{01} & A_{02} \\ A_{10} & A_{11} & A_{12} \\ \dots & \dots & \dots \\ A_{20} & A_{21} & A_{22} \end{pmatrix} \wedge \begin{pmatrix} L_{TL} & 0 \\ L_{BL} & L_{BR} \end{pmatrix} \rightarrow \begin{pmatrix} L_{00} & L_{01} & L_{02} \\ L_{10} & L_{11} & L_{12} \\ \dots & \dots & \dots \\ L_{20} & L_{21} & L_{22} \end{pmatrix}$$

where  $A_{11}$  is  $n_b \times n_b$ ,  $L_{11}$  is  $n_b \times n_b$

---

**Updates**

$$L_{10} = A_{10} L_{00}^{-T-1}$$

$$L_{11} = -L_{10} L_{10}^T + A_{11}$$

$$L_{11} = \text{chol}(L_{11})$$


---

**Continue with**

$$\begin{pmatrix} A_{TL} & A_{BL} \\ A_{BL} & A_{BR} \end{pmatrix} \rightarrow \begin{pmatrix} A_{00} & A_{01} & A_{02} \\ A_{10} & A_{11} & A_{12} \\ \dots & \dots & \dots \end{pmatrix} \wedge \begin{pmatrix} L_{TL} & 0 \\ L_{BL} & L_{BR} \end{pmatrix} \rightarrow \begin{pmatrix} L_{00} & L_{01} & L_{02} \\ L_{10} & L_{11} & L_{12} \\ \dots & \dots & \dots \end{pmatrix}$$

- 1 Introduction
- 2 Describing operations
- 3 Automatic Generation of PMEs
- 4 What's next?
- 5 Conclusions**

- Minimum amount of knowledge:
  - Input and output operands
  - Structure of the operands: triangularity, symmetry, ...

- Minimum amount of knowledge:
  - Input and output operands
  - Structure of the operands: triangularity, symmetry, ...
- Knowledge implemented in Click:
  - Basic matrix algebra
  - Pattern matching
  - Properties inheritance
  - Theorems



- Minimum amount of knowledge:
  - Input and output operands
  - Structure of the operands: triangularity, symmetry, ...
- Knowledge implemented in Click:
  - Basic matrix algebra
  - Pattern matching
  - Properties inheritance
  - Theorems
- First prototype for the fully automatic generation of algorithms

Thanks to:

- Dr. Edoardo Di Napoli
- Matthias Petschow
- Roman Iakymchuk

Funding from DFG is gratefully acknowledged

Deutsche  
Forschungsgemeinschaft

**DFG**