

# Computing the Rank Profile Matrix

**Clément Pernet**

joint work with Jean-Guillaume Dumas and Ziad Sultan

Laboratoire de l'Informatique du Parallélisme,  
Univ. Grenoble Alpes, Univ. de Lyon, CNRS, Inria.

Inria SpecFun Seminar  
Saclay, November 16, 2015.

# Gaussian elimination in computer algebra

Swiss army knife for applications:

Matrix factorization

(LU decomposition)

- ▶ Solving linear systems
- ▶ Computing determinants

# Gaussian elimination in computer algebra

Swiss army knife for applications:

## Matrix factorization

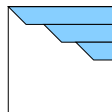
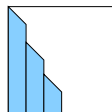
(LU decomposition)

- ▶ Solving linear systems
- ▶ Computing determinants

## Computing linear dependencies

(Echelon structure)

- ▶ Basis of vector spaces (Krylov iteration)
- ▶ Echelon structure of the Macaulay matrix (Gröbner basis)



# Gaussian elimination in computer algebra

Swiss army knife for applications:

## Matrix factorization

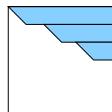
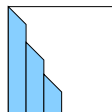
(LU decomposition)

- ▶ Solving linear systems
- ▶ Computing determinants

## Computing linear dependencies

(Echelon structure)

- ▶ Basis of vector spaces (Krylov iteration)
- ▶ Echelon structure of the Macaulay matrix (Gröbner basis)



Rank profiles: how to select the first 3 linearly indep rows of

0	0	0	0	1
0	2	2	0	0
0	1	1	1	2
1	2	1	2	1
0	1	0	0	1

# Gaussian elimination in computer algebra

Swiss army knife for applications:

## Matrix factorization

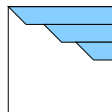
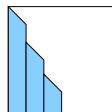
(LU decomposition)

- ▶ Solving linear systems
- ▶ Computing determinants

## Computing linear dependencies

(Echelon structure)

- ▶ Basis of vector spaces (Krylov iteration)
- ▶ Echelon structure of the Macaulay matrix (Gröbner basis)



Rank profiles: how to select the first 3 linearly indep rows of

0	0	0	0	1
0	2	2	0	0
0	1	1	1	2
1	2	1	2	1
0	1	0	0	1

# Gaussian elimination in computer algebra

Swiss army knife for applications:

## Matrix factorization

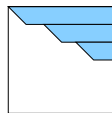
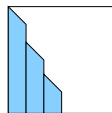
(LU decomposition)

- ▶ Solving linear systems
- ▶ Computing determinants

## Computing linear dependencies

(Echelon structure)

- ▶ Basis of vector spaces (Krylov iteration)
- ▶ Echelon structure of the Macaulay matrix (Gröbner basis)



Rank profiles: how to select the first 3 linearly indep rows of

0	0	0	0	1
0	2	2	0	0
0	1	1	1	2
1	2	1	2	1
0	1	0	0	1

# Gaussian elimination in computer algebra

Swiss army knife for applications:

## Matrix factorization

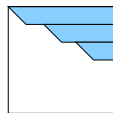
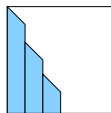
(LU decomposition)

- ▶ Solving linear systems
- ▶ Computing determinants

## Computing linear dependencies

(Echelon structure)

- ▶ Basis of vector spaces (Krylov iteration)
- ▶ Echelon structure of the Macaulay matrix (Gröbner basis)



Rank profiles: how to select the first 3 linearly indep rows of

0	0	0	0	1
0	2	2	0	0
0	1	1	1	2
1	2	1	2	1
0	1	0	0	1

# Rank profiles

## Definition (Row Rank Profile: RowRP)

Given  $A \in K^{m \times n}$ ,  $r = \text{rank}(A)$ .

**informally:** *first*  $r$  linearly independent rows

**formally:** lexico-minimal list of  $r$  indices of linearly independent rows.

## Example

$$\begin{bmatrix} 1 & 1 & 0 & 0 \\ 1 & 0 & 0 & 0 \\ 0 & 1 & 0 & 0 \\ 0 & 0 & 1 & 0 \end{bmatrix}$$



# Rank profiles

## Definition (Row Rank Profile: RowRP)

Given  $A \in K^{m \times n}$ ,  $r = \text{rank}(A)$ .

**informally:** *first*  $r$  linearly independent rows

**formally:** lexico-minimal list of  $r$  indices of linearly independent rows.

## Example

$$\begin{bmatrix} 1 & 1 & 0 & 0 \\ 1 & 0 & 0 & 0 \\ 0 & 1 & 0 & 0 \\ 0 & 0 & 1 & 0 \end{bmatrix}$$

Rank = 3

RowRP = {1,2,4}

# Rank profiles

## Definition (Column Rank Profile: ColRP)

Given  $A \in K^{m \times n}$ ,  $r = \text{rank}(A)$ .

**informally:** *first*  $r$  linearly independent columns

**formally:** lexico-minimal list of  $r$  linearly independent columns.

## Example

$$\begin{bmatrix} 1 & 1 & 0 & 0 \\ 1 & 0 & 0 & 0 \\ 0 & 1 & 0 & 0 \\ 0 & 0 & 1 & 0 \end{bmatrix}$$

$$\text{Rank} = 3$$

$$\text{RowRP} = \{1, 2, 4\}$$

$$\text{ColRP} = \{1, 2, 3\}$$

# Rank profiles

## Definition (Column Rank Profile: ColRP)

Given  $A \in \mathbb{K}^{m \times n}$ ,  $r = \text{rank}(A)$ .

**informally:** *first*  $r$  linearly independent columns

**formally:** lexico-minimal list of  $r$  linearly independent columns.

## Example

$$\begin{bmatrix} 1 & 1 & 0 & 0 \\ 1 & 0 & 0 & 0 \\ 0 & 1 & 0 & 0 \\ 0 & 0 & 1 & 0 \end{bmatrix}$$

Rank = 3

RowRP = {1,2,4}

ColRP = {1,2,3} → Generic ColRP.

# Rank profiles

## Definition (Column Rank Profile: ColRP)

Given  $A \in K^{m \times n}$ ,  $r = \text{rank}(A)$ .

*informally:* first  $r$  linearly independent columns

*formally:* lexico-minimal list of  $r$  linearly independent columns.

## Example

$$\begin{bmatrix} 1 & 1 & 0 & 0 \\ 1 & 0 & 0 & 0 \\ 0 & 1 & 0 & 0 \\ 0 & 0 & 1 & 0 \end{bmatrix}$$

Rank = 3

RowRP = {1,2,4}

ColRP = {1,2,3}  $\rightarrow$  Generic ColRP.

Generic Rank Profile: first  $r$  leading principal minors  $\neq 0$

**Generic rank profile**  $\Leftrightarrow$  **Generic Row RP and Generic ColRP**

$$\begin{bmatrix} 0 & 1 \\ 1 & 0 \end{bmatrix}$$

RowRP = ColRP = {1,2}

# Rank profiles

## Definition (Column Rank Profile: ColRP)

Given  $A \in K^{m \times n}$ ,  $r = \text{rank}(A)$ .

*informally:* first  $r$  linearly independent columns

*formally:* lexico-minimal list of  $r$  linearly independent columns.

## Example

$$\begin{bmatrix} 1 & 1 & 0 & 0 \\ 1 & 0 & 0 & 0 \\ 0 & 1 & 0 & 0 \\ 0 & 0 & 1 & 0 \end{bmatrix}$$

Rank = 3

RowRP = {1,2,4}

ColRP = {1,2,3}  $\rightarrow$  Generic ColRP.

Generic Rank Profile: first  $r$  leading principal minors  $\neq 0$

**Generic rank profile**  $\Leftrightarrow$  **Generic Row RP and Generic ColRP**

$$\begin{bmatrix} 0 & 1 \\ 1 & 0 \end{bmatrix}$$

RowRP = ColRP = {1,2}

But  $|A_{1,1}| = 0$

## Relation to echelon forms

### Transformation to echelon form

$\forall A \exists X$  non-singular s.t.

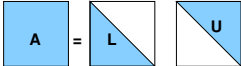
$$\boxed{X} \boxed{A} = \boxed{R}$$

Relation to echelon forms:

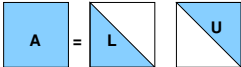

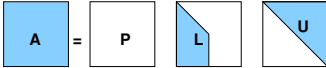
- ▶ ColRP unchanged by left multiplication with an invertible matrix

**ColRP** = pivot columns in the **row** echelon form

# Triangular Matrix decompositions and rank profiles

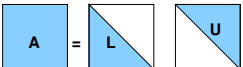


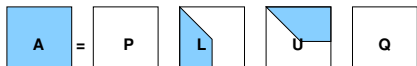
Decomposition	Exists for	Unique
	Generic rank profile	✓

# Triangular Matrix decompositions and rank profiles

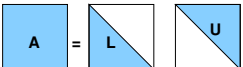


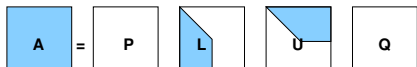
Decomposition	Exists for	Unique
	Generic rank profile	✓
	Generic row rank profile	✗
	Generic col rank profile	✗



# Triangular Matrix decompositions and rank profiles

Decomposition	Exists for	Unique
	Generic rank profile	✓
	Generic row rank profile	✗
	Generic col rank profile	✗
	Any matrix	✗

# Triangular Matrix decompositions and rank profiles

Decomposition	Exists for	Unique
	Generic rank profile	✓
	Generic row rank profile	✗
	Generic col rank profile	✗
	Any matrix	✗

→  $P, Q$  may reveal row and/or col rank profiles.

# Computing rank profiles

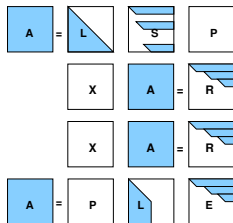
Via Gaussian elimination revealing row echelon forms:

[Ibarra, Moran and Hui 82]

[Keller-Gehrig 85]

[Storjohann 00]

[Jeannerod, P. and Storjohann 13]



# Computing rank profiles

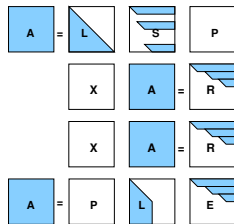
Via Gaussian elimination revealing row echelon forms:

[Ibarra, Moran and Hui 82]

[Keller-Gehrig 85]

[Storjohann 00]

[Jeannerod, P. and Storjohann 13]



Lessons learned (or what we thought was necessary):

- ▶ treat rows in order
- ▶ exhaust all columns before considering the next row
- ▶ **slab** block splitting (recursive or iterative)



↪ similar to partial pivoting

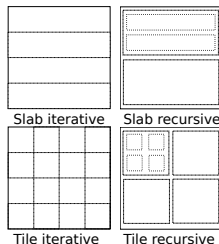
# Motivation

## Need more flexible blocking

### Slab blocking

- ▶ leads to inefficient memory access patterns
- ▶ is harder to parallelize

### Tile blocking instead ?



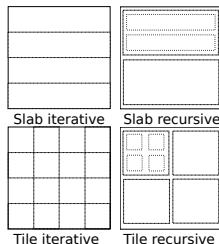
# Motivation

## Need more flexible blocking

### Slab blocking

- ▶ leads to inefficient memory access patterns
- ▶ is harder to parallelize

### Tile blocking instead ?



## Gathering linear independence invariants

Two ways to look at a matrix (looking left or right):

- ▶ Row rank profile, column echelon form
- ▶ Column rank profile, row echelon form

Unique invariant?

# Outline

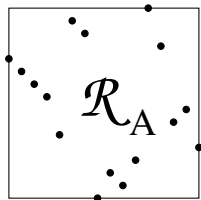
- 1 The rank profile Matrix
- 2 Computing the rank profile matrix
- 3 Algorithmic instances
- 4 Relations to other decompositions
- 5 Generalization over a Ring
- 6 The small rank case

# The rank profile Matrix

## Theorem

Let  $A \in \mathbb{F}^{m \times n}$ .

There exists a *unique*,  $m \times n$ ,  $\text{rank}(A)$ -sub-permutation matrix  $\mathcal{R}^A$  of which every leading sub-matrix has the same rank as the corresponding leading sub-matrix of  $A$ .





# The rank profile Matrix

## Theorem

Let  $A \in \mathbb{F}^{m \times n}$ .

There exists a *unique*,  $m \times n$ ,  $\text{rank}(A)$ -sub-permutation matrix  $\mathcal{R}^A$  of which every leading sub-matrix has the same rank as the corresponding leading sub-matrix of  $A$ .

## Example

$$\begin{bmatrix} 0 & 1 & 0 & 0 \\ 0 & 2 & 0 & 0 \\ 1 & 3 & 2 & 0 \\ 2 & 5 & 4 & 7 \end{bmatrix}$$

$$\begin{bmatrix} 0 & 1 & 0 & 0 \\ 0 & 0 & 0 & 0 \\ 1 & 0 & 0 & 0 \\ 0 & 0 & 0 & 1 \end{bmatrix}$$

# The rank profile Matrix

## Theorem

Let  $A \in \mathbb{F}^{m \times n}$ .

There exists a *unique*,  $m \times n$ ,  $\text{rank}(A)$ -sub-permutation matrix  $\mathcal{R}^A$  of which every leading sub-matrix has the same rank as the corresponding leading sub-matrix of  $A$ .

## Example

$$\begin{bmatrix} 0 & 1 & 0 & 0 \\ 0 & 2 & 0 & 0 \\ 1 & 3 & 2 & 0 \\ 2 & 5 & 4 & 7 \end{bmatrix}$$

$$\begin{bmatrix} 0 & 1 & 0 & 0 \\ 0 & 0 & 0 & 0 \\ 1 & 0 & 0 & 0 \\ 0 & 0 & 0 & 1 \end{bmatrix}$$

# The rank profile Matrix

## Theorem

Let  $A \in \mathbb{F}^{m \times n}$ .

There exists a *unique*,  $m \times n$ ,  $\text{rank}(A)$ -sub-permutation matrix  $\mathcal{R}^A$  of which every leading sub-matrix has the same rank as the corresponding leading sub-matrix of  $A$ .

## Example

$$\begin{bmatrix} 0 & 1 & 0 & 0 \\ 0 & 2 & 0 & 0 \\ 1 & 3 & 2 & 0 \\ 2 & 5 & 4 & 7 \end{bmatrix}$$

$$\begin{bmatrix} 0 & 1 & 0 & 0 \\ 0 & 0 & 0 & 0 \\ 1 & 0 & 0 & 0 \\ 0 & 0 & 0 & 1 \end{bmatrix}$$

# The rank profile Matrix

## Theorem

Let  $A \in \mathbb{F}^{m \times n}$ .

There exists a *unique*,  $m \times n$ ,  $\text{rank}(A)$ -sub-permutation matrix  $\mathcal{R}^A$  of which every leading sub-matrix has the same rank as the corresponding leading sub-matrix of  $A$ .

## Example

$$\begin{bmatrix} 0 & 1 & 0 & 0 \\ 0 & 2 & 0 & 0 \\ 1 & 3 & 2 & 0 \\ 2 & 5 & 4 & 7 \end{bmatrix}$$

$$\begin{bmatrix} 0 & 1 & 0 & 0 \\ 0 & 0 & 0 & 0 \\ 1 & 0 & 0 & 0 \\ 0 & 0 & 0 & 1 \end{bmatrix}$$

# Properties of the rank profile matrix

## Properties

- ▶  $A$  invertible  $\Rightarrow \mathcal{R}^A$  is a permutation matrix
- ▶  $A$  is square with generic rank profile  $\Rightarrow \mathcal{R}^A = I_n$
- ▶  $\text{RowRP}(A) = \text{RowSupport}(\mathcal{R}^A)$
- ▶  $\text{ColRP}(A) = \text{ColSupport}(\mathcal{R}^A)$

$$\begin{bmatrix} 0 & 1 & 0 & 0 \\ 0 & 2 & 0 & 0 \\ 1 & 3 & 2 & 0 \\ 2 & 5 & 4 & 7 \end{bmatrix}$$

$$\begin{aligned} \text{RowRP} &= \{1, 3, 4\} \\ \text{ColRP} &= \{1, 2, 4\} \end{aligned}$$

$$\begin{bmatrix} 0 & 1 & 0 & 0 \\ 0 & 0 & 0 & 0 \\ 1 & 0 & 0 & 0 \\ 0 & 0 & 0 & 1 \end{bmatrix}$$

# Properties of the rank profile matrix

## Properties

- ▶  $A$  invertible  $\Rightarrow \mathcal{R}^A$  is a permutation matrix
- ▶  $A$  is square with generic rank profile  $\Rightarrow \mathcal{R}^A = I_n$
- ▶  $\text{RowRP}(A) = \text{RowSupport}(\mathcal{R}^A)$
- ▶  $\text{ColRP}(A) = \text{ColSupport}(\mathcal{R}^A)$
- ▶  $\text{RowRP}(A_{1..i,1..j}) = \text{RowSupport}(\mathcal{R}^A_{1..i,1..j})$
- ▶  $\text{ColRP}(A_{1..i,1..j}) = \text{ColSupport}(\mathcal{R}^A_{1..i,1..j})$

$$\begin{bmatrix} 0 & 1 & 0 & 0 \\ 0 & 2 & 0 & 0 \\ 1 & 3 & 2 & 0 \\ 2 & 5 & 4 & 7 \end{bmatrix}$$

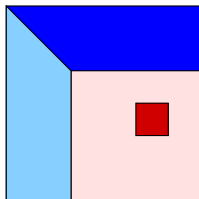
$$\begin{aligned} \text{RowRP} &= \{1, 3\} \\ \text{ColRP} &= \{1, 2\} \end{aligned}$$

$$\begin{bmatrix} 0 & 1 & 0 & 0 \\ 0 & 0 & 0 & 0 \\ 1 & 0 & 0 & 0 \\ 0 & 0 & 0 & 1 \end{bmatrix}$$

# Outline

- 1 The rank profile Matrix
- 2 Computing the rank profile matrix**
- 3 Algorithmic instances
- 4 Relations to other decompositions
- 5 Generalization over a Ring
- 6 The small rank case

# Anatomy of a PLUQ decomposition

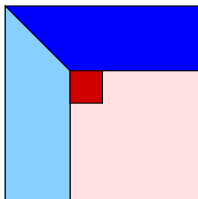


Four types of elementary operations:

**Search:** finding a pivot



# Anatomy of a PLUQ decomposition

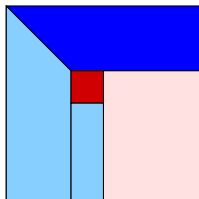


Four types of elementary operations:

**Search:** finding a pivot

**Permutation:** moving the pivot to the main diagonal

# Anatomy of a PLUQ decomposition



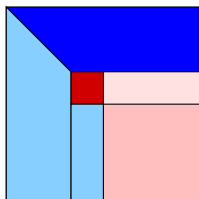
Four types of elementary operations:

**Search:** finding a pivot

**Permutation:** moving the pivot to the main diagonal

**Normalization:** computing  $L: l_{i,k} \leftarrow \frac{a_{i,k}}{a_{k,k}}$

# Anatomy of a PLUQ decomposition



Four types of elementary operations:

**Search:** finding a pivot

**Permutation:** moving the pivot to the main diagonal

**Normalization:** computing  $L: l_{i,k} \leftarrow \frac{a_{i,k}}{a_{k,k}}$

**Update:** applying the elimination  $a_{i,j} \leftarrow a_{i,j} - \frac{a_{i,k}a_{k,j}}{a_{k,k}}$

# Impact on the PLUQ decomposition

**Normalization:** determines whether  $L$  or  $U$  is unit diagonal

# Impact on the PLUQ decomposition

**Normalization:** determines whether  $L$  or  $U$  is unit diagonal

**Update:** no impact on the decomposition, only in the scheduling:

- ▶ iterative, tile/slab iterative, recursive,
- ▶ left/right looking, Crout

# Impact on the PLUQ decomposition

**Normalization:** determines whether  $L$  or  $U$  is unit diagonal

**Update:** no impact on the decomposition, only in the scheduling:

- ▶ iterative, tile/slab iterative, recursive,
- ▶ left/right looking, Crout

**Search:** defines the first  $r$  values of  $P$  and  $Q$

# Impact on the PLUQ decomposition

**Normalization:** determines whether  $L$  or  $U$  is unit diagonal

**Update:** no impact on the decomposition, only in the scheduling:

- ▶ iterative, tile/slab iterative, recursive,
- ▶ left/right looking, Crout

**Search:** defines the first  $r$  values of  $P$  and  $Q$

**Permutation:** impacts all values of  $P$  and  $Q$

# Impact on the PLUQ decomposition

**Normalization:** determines whether  $L$  or  $U$  is unit diagonal

**Update:** no impact on the decomposition, only in the scheduling:

- ▶ iterative, tile/slab iterative, recursive,
- ▶ left/right looking, Crout

**Search:** defines the first  $r$  values of  $P$  and  $Q$

**Permutation:** impacts all values of  $P$  and  $Q$

## Problem (Reformulation)

*Under what conditions on the **Search** and **Permutation** operations does a PLUQ decomposition algorithm reveals RowRP, ColRP or  $\mathcal{R}^A$ ?*



# The Pivoting matrix

## Definition (The pivoting matrix)

Given a PLUQ decomposition  $A = PLUQ$  with rank  $r$ , define

$$\Pi_{P,Q} = P \begin{bmatrix} I_r & \\ & \end{bmatrix} Q.$$

Locates the position of the pivots in the matrix  $A$ .

# The Pivoting matrix

## Definition (The pivoting matrix)

Given a PLUQ decomposition  $A = PLUQ$  with rank  $r$ , define

$$\Pi_{P,Q} = P \begin{bmatrix} I_r \\ \end{bmatrix} Q.$$

Locates the position of the pivots in the matrix  $A$ .

## Problem (Rank profile revealing PLUQ decompositions)

*Under which conditions*

- ▶  $\Pi_{P,Q} = \mathcal{R}^A$

# The Pivoting matrix

## Definition (The pivoting matrix)

Given a PLUQ decomposition  $A = PLUQ$  with rank  $r$ , define

$$\Pi_{P,Q} = P \begin{bmatrix} I_r \\ \end{bmatrix} Q.$$

Locates the position of the pivots in the matrix  $A$ .

## Problem (Rank profile revealing PLUQ decompositions)

*Under which conditions*

- ▶  $\Pi_{P,Q} = \mathcal{R}^A$
- ▶  $RowSupp(\Pi_{P,Q}) = RowSupp(\mathcal{R}^A) = RowRP(A)$  (Weaker)
- ▶  $ColSupp(\Pi_{P,Q}) = ColSupp(\mathcal{R}^A) = ColRP(A)$  (Weaker)

# The Search operation

Various strategies depending on the context

**Numerical stability:** find the absolute largest pivot

**Data locality:** find pivot not too far from the main diagonal

**Sparsity:** find pivot that minimizes/reduce fill-in

# The Search operation

## Various strategies depending on the context

**Numerical stability:** find the absolute largest pivot

**Data locality:** find pivot not too far from the main diagonal

**Sparsity:** find pivot that minimizes/reduce fill-in

## Search revealing rank profiles

- ▶ No stability issue over exact domains
- ▶ Intuition: must **minimize** some **ordering of the row/col indices** (notion of rank profile)

# The Search operation

## Various strategies depending on the context

**Numerical stability:** find the absolute largest pivot

**Data locality:** find pivot not too far from the main diagonal

**Sparsity:** find pivot that minimizes/reduce fill-in

## Search revealing rank profiles

- ▶ No stability issue over exact domains
- ▶ Intuition: must **minimize** some **ordering of the row/col indices** (notion of rank profile)

## Example

Search: “Any non zero element on the topmost row”:

$$A = \begin{bmatrix} 2 & 0 & 3 & 0 \\ 1 & 0 & 0 & 0 \\ 0 & 0 & 4 & 0 \\ 0 & 2 & 0 & 1 \end{bmatrix} \Rightarrow \mathcal{R}^A = \begin{bmatrix} 1 & 0 & 0 & 0 \\ 0 & 0 & 1 & 0 \\ 0 & 0 & 0 & 0 \\ 0 & 1 & 0 & 0 \end{bmatrix},$$

# The Search operation

## Various strategies depending on the context

**Numerical stability:** find the absolute largest pivot

**Data locality:** find pivot not too far from the main diagonal

**Sparsity:** find pivot that minimizes/reduce fill-in

## Search revealing rank profiles

- ▶ No stability issue over exact domains
- ▶ Intuition: must **minimize** some **ordering of the row/col indices** (notion of rank profile)

## Example

Search: “Any non zero element on the topmost row”:

$$A = \begin{bmatrix} 2 & 0 & 3 & 0 \\ 1 & 0 & 0 & 0 \\ 0 & 0 & 4 & 0 \\ 0 & 2 & 0 & 1 \end{bmatrix} \Rightarrow \mathcal{R}^A = \begin{bmatrix} 1 & 0 & 0 & 0 \\ 0 & 0 & 1 & 0 \\ 0 & 0 & 0 & 0 \\ 0 & 1 & 0 & 0 \end{bmatrix}, \quad \Pi_{P,Q} = \begin{bmatrix} 0 & 0 & 1 & 0 \\ 1 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 \\ 0 & 1 & 0 & 0 \end{bmatrix}.$$

# The Search operation

## Various strategies depending on the context

**Numerical stability:** find the absolute largest pivot

**Data locality:** find pivot not too far from the main diagonal

**Sparsity:** find pivot that minimizes/reduce fill-in

## Search revealing rank profiles

- ▶ No stability issue over exact domains
- ▶ Intuition: must **minimize** some **ordering of the row/col indices** (notion of rank profile)

## Example

Search: “Any non zero element on the topmost row”:

$$A = \begin{bmatrix} 2 & 0 & 3 & 0 \\ 1 & 0 & 0 & 0 \\ 0 & 0 & 4 & 0 \\ 0 & 2 & 0 & 1 \end{bmatrix} \Rightarrow \mathcal{R}^A = \begin{bmatrix} 1 & 0 & 0 & 0 \\ 0 & 0 & 1 & 0 \\ 0 & 0 & 0 & 0 \\ 0 & 1 & 0 & 0 \end{bmatrix}, \quad \Pi_{P,Q} = \begin{bmatrix} 0 & 0 & 1 & 0 \\ 1 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 \\ 0 & 1 & 0 & 0 \end{bmatrix}. \quad \rightsquigarrow \text{RowRP} = \{1,2,4\}$$

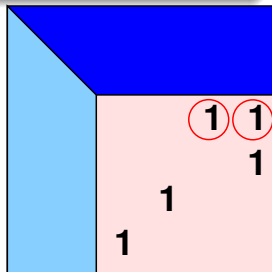


# Pivoting and permutation strategies

## Pivot Search

Pivot's  $(i, j)$  position minimizes some pre-order:

Row order: any non-zero on the first non-zero row

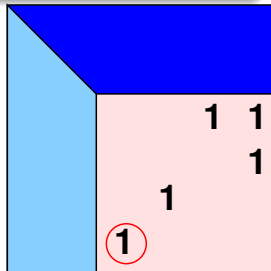


# Pivoting and permutation strategies

## Pivot Search

Pivot's  $(i, j)$  position minimizes some pre-order:

Row/Col order: any non-zero on the first non-zero row/col



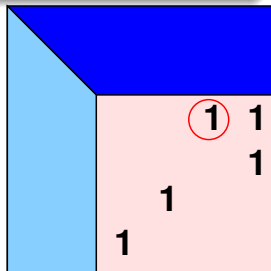
# Pivoting and permutation strategies

## Pivot Search

Pivot's  $(i, j)$  position minimizes some pre-order:

Row/Col order: any non-zero on the first non-zero row/col

Lex order: first non-zero on the first non-zero row



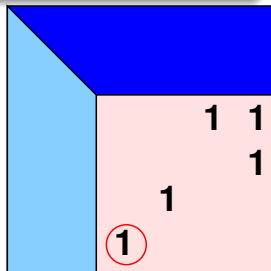
# Pivoting and permutation strategies

## Pivot Search

Pivot's  $(i, j)$  position minimizes some pre-order:

Row/Col order: any non-zero on the first non-zero row/col

Lex/RevLex order: first non-zero on the first non-zero row/col



# Pivoting and permutation strategies

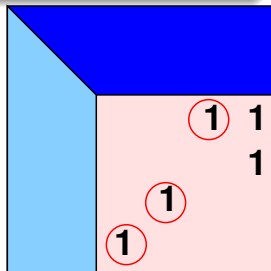
## Pivot Search

Pivot's  $(i, j)$  position minimizes some pre-order:

**Row/Col order:** any non-zero on the first non-zero row/col

**Lex/RevLex order:** first non-zero on the first non-zero row/col

**Product order:** first non-zero in the  $(i, j)$  leading sub-matrix



# Sufficient ?

Is lexicographic ordering sufficient to reveal both rank profiles?

## Example

With a lexicographic ordering

$$\textcircled{1} A = \begin{bmatrix} 2 & 0 & 3 & 0 \\ 1 & 0 & 0 & 0 \\ 0 & 0 & 4 & 0 \\ 0 & 2 & 0 & 1 \end{bmatrix} \Rightarrow \mathcal{R}^A = \begin{bmatrix} 1 & 0 & 0 & 0 \\ 0 & 0 & 1 & 0 \\ 0 & 0 & 0 & 0 \\ 0 & 1 & 0 & 0 \end{bmatrix} = \Pi_{P,Q}$$

# Sufficient ?

Is lexicographic ordering sufficient to reveal both rank profiles?

## Example

With a lexicographic ordering

$$\textcircled{1} \quad A = \begin{bmatrix} 2 & 0 & 3 & 0 \\ 1 & 0 & 0 & 0 \\ 0 & 0 & 4 & 0 \\ 0 & 2 & 0 & 1 \end{bmatrix} \Rightarrow \mathcal{R}^A = \begin{bmatrix} 1 & 0 & 0 & 0 \\ 0 & 0 & 1 & 0 \\ 0 & 0 & 0 & 0 \\ 0 & 1 & 0 & 0 \end{bmatrix} = \Pi_{P,Q}$$

$$\textcircled{2} \quad \text{But } A = \begin{bmatrix} 0 & 0 & 1 \\ 2 & 3 & 0 \end{bmatrix} \rightsquigarrow \mathcal{R}^A = \begin{bmatrix} 0 & 0 & 1 \\ 1 & 0 & 0 \end{bmatrix} \text{ and } \Pi_{P,Q} = \begin{bmatrix} 0 & 0 & 1 \\ 0 & 1 & 0 \end{bmatrix}.$$

# Sufficient ?

Is lexicographic ordering sufficient to reveal both rank profiles?

## Example

With a lexicographic ordering

$$\textcircled{1} \quad A = \begin{bmatrix} 2 & 0 & 3 & 0 \\ 1 & 0 & 0 & 0 \\ 0 & 0 & 4 & 0 \\ 0 & 2 & 0 & 1 \end{bmatrix} \Rightarrow \mathcal{R}^A = \begin{bmatrix} 1 & 0 & 0 & 0 \\ 0 & 0 & 1 & 0 \\ 0 & 0 & 0 & 0 \\ 0 & 1 & 0 & 0 \end{bmatrix} = \Pi_{P,Q}$$

$$\textcircled{2} \quad \text{But } A = \begin{bmatrix} 0 & 0 & 1 \\ 2 & 3 & 0 \end{bmatrix} \rightsquigarrow \mathcal{R}^A = \begin{bmatrix} 0 & 0 & 1 \\ 1 & 0 & 0 \end{bmatrix} \text{ and } \Pi_{P,Q} = \begin{bmatrix} 0 & 0 & 1 \\ 0 & 1 & 0 \end{bmatrix}.$$

$\rightsquigarrow$  Pivot Swaps mix-up precedence between rows/cols.

$\rightsquigarrow$  **Permutations** also have to be considered



# Pivoting and permutation strategies

## Pivot Search

Pivot's  $(i, j)$  position minimizes some pre-order:

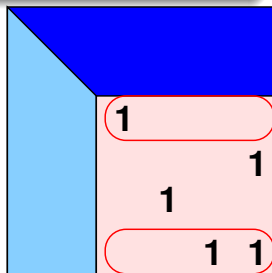
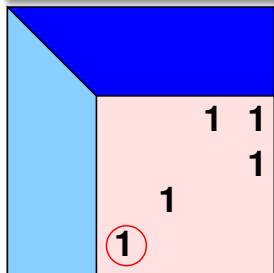
Row/Col order: any non-zero on the first non-zero row/col

Lex/RevLex order: first non-zero on the first non-zero row/col

Product order: first non-zero in the  $(i, j)$  leading sub-matrix

## Permutation

- ▶ Transpositions



Transposition

# Pivoting and permutation strategies

## Pivot Search

Pivot's  $(i, j)$  position minimizes some pre-order:

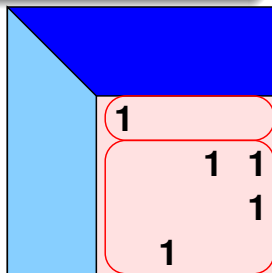
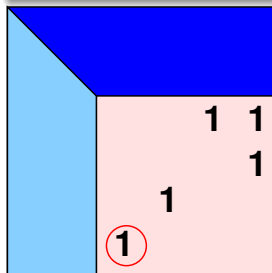
Row/Col order: any non-zero on the first non-zero row/col

Lex/RevLex order: first non-zero on the first non-zero row/col

Product order: first non-zero in the  $(i, j)$  leading sub-matrix

## Permutation

- ▶ Transpositions
- ▶ Cyclic Rotations



## Pivoting strategies revealing rank profiles

For any type of PLUQ algorithm: iterative / block iterative / recursive

Search	Row perm.	Col. perm.	RowRP	ColRP	$\mathcal{R}^A$	Instance
Row order Col. order						
Lexico.						
Rev. lex.						
Product						

# Pivoting strategies revealing rank profiles

For any type of PLUQ algorithm: iterative / block iterative / recursive

Search	Row perm.	Col. perm.	RowRP	ColRP	$\mathcal{R}^A$	Instance
Row order Col. order	Transposition	Transposition	✓			[IMH82] [JPS13]
Lexico.						
Rev. lex.						
Product						

►  $\text{RowRP} = [1 \ 2 \ \dots \ m] P \begin{bmatrix} I_r \\ 0 \end{bmatrix}$

# Pivoting strategies revealing rank profiles

For any type of PLUQ algorithm: iterative / block iterative / recursive

Search	Row perm.	Col. perm.	RowRP	ColRP	$\mathcal{R}^A$	Instance
Row order Col. order	Transposition Transposition	Transposition Transposition	✓	✓		[IMH82] [JPS13] [KG85] [JPS13]
Lexico.						
Rev. lex.						
Product						

- ▶ RowRP =  $[1 \ 2 \ \dots \ m] P \begin{bmatrix} I_r \\ 0 \end{bmatrix}$
- ▶ ColRP =  $[I_r \ 0] Q [1 \ 2 \ \dots \ m]^T$

# Pivoting strategies revealing rank profiles

For any type of PLUQ algorithm: iterative / block iterative / recursive

Search	Row perm.	Col. perm.	RowRP	ColRP	$\mathcal{R}^A$	Instance
Row order Col. order	Transposition Transposition	Transposition Transposition	✓	✓		[IMH82] [JPS13] [KG85] [JPS13]
Lexico.	Transposition	Transposition	✓			[Sto00]
Rev. lex.	Transposition	Transposition		✓		[Sto00]
Product						

- ▶ RowRP =  $[1 \ 2 \ \dots \ m] P \begin{bmatrix} I_r \\ 0 \end{bmatrix}$
- ▶ ColRP =  $\begin{bmatrix} I_r & 0 \end{bmatrix} Q [1 \ 2 \ \dots \ m]^T$

# Pivoting strategies revealing rank profiles

For any type of PLUQ algorithm: iterative / block iterative / recursive

Search	Row perm.	Col. perm.	RowRP	ColRP	$\mathcal{R}^A$	Instance
Row order Col. order	Transposition Transposition	Transposition Transposition	✓	✓		[IMH82] [JPS13] [KG85] [JPS13]
Lexico.	Transposition	Transposition	✓			[Sto00]
Rev. lex.	Transposition	Transposition		✓		[Sto00]
Product	Rotation	Rotation	✓	✓	✓	[DPS13]

- ▶ RowRP =  $[1 \ 2 \ \dots \ m] P \begin{bmatrix} I_r \\ 0 \end{bmatrix}$
- ▶ ColRP =  $\begin{bmatrix} I_r & 0 \end{bmatrix} Q [1 \ 2 \ \dots \ m]^T$
- ▶  $\mathcal{R}^A = P \begin{bmatrix} I_r & \\ & 0 \end{bmatrix} Q$

# Pivoting strategies revealing rank profiles

For any type of PLUQ algorithm: iterative / block iterative / recursive

Search	Row perm.	Col. perm.	RowRP	ColRP	$\mathcal{R}^A$	Instance
Row order Col. order	Transposition Transposition	Transposition Transposition	✓	✓		[IMH82] [JPS13] [KG85] [JPS13]
Lexico.	Transposition	Transposition	✓			[Sto00]
Rev. lex.	Transposition	Transposition		✓		[Sto00]
Product Product Product	Rotation Transposition Rotation	Transposition Rotation Rotation	✓  ✓	 ✓ ✓	  ✓	[DPS15] [DPS15] [DPS13]

- ▶ RowRP =  $[1 \ 2 \ \dots \ m] P \begin{bmatrix} I_r \\ 0 \end{bmatrix}$
- ▶ ColRP =  $\begin{bmatrix} I_r & 0 \end{bmatrix} Q [1 \ 2 \ \dots \ m]^T$
- ▶  $\mathcal{R}^A = P \begin{bmatrix} I_r \\ 0 \end{bmatrix} Q$



# Pivoting strategies revealing rank profiles

For any type of PLUQ algorithm: iterative / block iterative / recursive

Search	Row perm.	Col. perm.	RowRP	ColRP	$\mathcal{R}^A$	Instance
Row order Col. order	Transposition Transposition	Transposition Transposition	✓	✓		[IMH82] [JPS13] [KG85] [JPS13]
Lexico. Lexico. Lexico.	Transposition Transposition Rotation	Transposition Rotation Rotation	✓ ✓ ✓	✓ ✓ ✓	✓ ✓ ✓	[Sto00] [DPS15] [DPS15]
Rev. lex. Rev. lex. Rev. lex.	Transposition Rotation Rotation	Transposition Transposition Rotation	✓ ✓ ✓	✓ ✓ ✓	✓ ✓ ✓	[Sto00] [DPS15] [DPS15]
Product Product Product	Rotation Transposition Rotation	Transposition Rotation Rotation	✓ ✓ ✓	✓ ✓ ✓	✓ ✓ ✓	[DPS15] [DPS15] [DPS13]

- ▶ RowRP =  $[1 \ 2 \ \dots \ m] P \begin{bmatrix} I_r \\ 0 \end{bmatrix}$
- ▶ ColRP =  $[I_r \ 0] Q [1 \ 2 \ \dots \ m]^T$
- ▶  $\mathcal{R}^A = P \begin{bmatrix} I_r \\ 0 \end{bmatrix} Q$

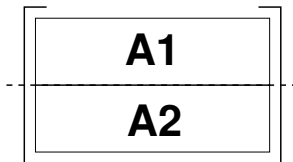
# Outline

- 1 The rank profile Matrix
- 2 Computing the rank profile matrix
- 3 Algorithmic instances**
- 4 Relations to other decompositions
- 5 Generalization over a Ring
- 6 The small rank case

# The slab recursive algorithm

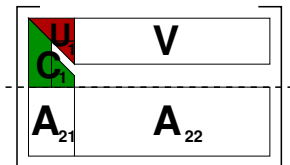
Slab Recursive LU [IMH82, KG85, Sto00, JPS13]

- 1 Split  $A$  Row-wise



# The slab recursive algorithm

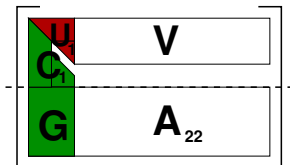
Slab Recursive LU [IMH82, KG85, Sto00, JPS13]



- ① Split  $A$  Row-wise
- ② Recursive call on  $A_1$

# The slab recursive algorithm

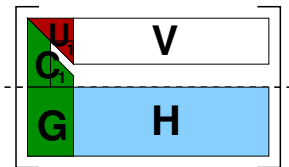
Slab Recursive LU [IMH82, KG85, Sto00, JPS13]



- ① Split  $A$  Row-wise
- ② Recursive call on  $A_1$
- ③  $G \leftarrow A_{21}U_1^{-1}$  (`trsm`)

# The slab recursive algorithm

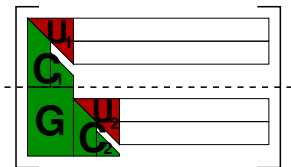
## Slab Recursive LU [IMH82, KG85, Sto00, JPS13]



- ① Split  $A$  Row-wise
- ② Recursive call on  $A_1$
- ③  $G \leftarrow A_{21}U_1^{-1}$  (`trsm`)
- ④  $H \leftarrow A_{22} - G \times V$  (`MM`)

# The slab recursive algorithm

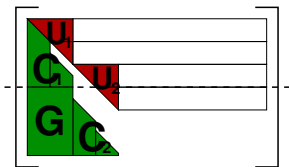
## Slab Recursive LU [IMH82, KG85, Sto00, JPS13]



- ① Split  $A$  Row-wise
- ② Recursive call on  $A_1$
- ③  $G \leftarrow A_{21}U_1^{-1}$  (`trsm`)
- ④  $H \leftarrow A_{22} - G \times V$  (MM)
- ⑤ Recursive call on  $H$

# The slab recursive algorithm

## Slab Recursive LU [IMH82, KG85, Sto00, JPS13]

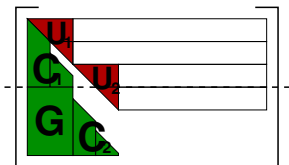


- ① Split  $A$  Row-wise
- ② Recursive call on  $A_1$
- ③  $G \leftarrow A_{21}U_1^{-1}$  (`trsm`)
- ④  $H \leftarrow A_{22} - G \times V$  (`MM`)
- ⑤ Recursive call on  $H$
- ⑥ Row permutations



# The slab recursive algorithm

## Slab Recursive LU [IMH82, KG85, Sto00, JPS13]



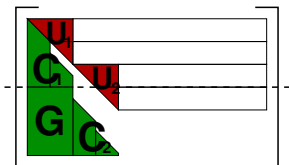
- ① Split  $A$  Row-wise
- ② Recursive call on  $A_1$
- ③  $G \leftarrow A_{21}U_1^{-1}$  (`trsm`)
- ④  $H \leftarrow A_{22} - G \times V$  (`MM`)
- ⑤ Recursive call on  $H$
- ⑥ Row permutations

Implements the lexicographic order search.

- ▶ Col/Row Transpositions : Computes the ColRP

# The slab recursive algorithm

## Slab Recursive LU [IMH82, KG85, Sto00, JPS13]



- 1 Split  $A$  Row-wise
- 2 Recursive call on  $A_1$
- 3  $G \leftarrow A_{21}U_1^{-1}$  (`trsm`)
- 4  $H \leftarrow A_{22} - G \times V$  (MM)
- 5 Recursive call on  $H$
- 6 Row permutations

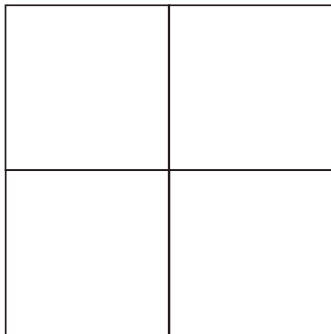
Implements the lexicographic order search.

- ▶ Col/Row Transpositions : Computes the ColRP
- ▶ Row Rotations : Computes  $\mathcal{R}^A$  [DPS15]

# The tiled recursive algorithm



Dumas, P. and Sultan 13

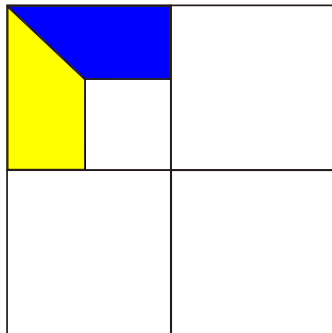


$2 \times 2$  block splitting

# The tiled recursive algorithm



Dumas, P. and Sultan 13

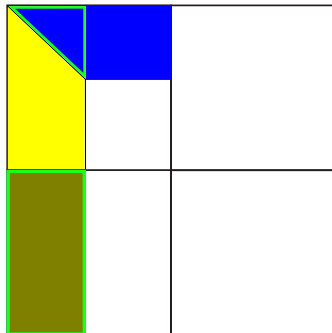


Recursive call

# The tiled recursive algorithm



Dumas, P. and Sultan 13

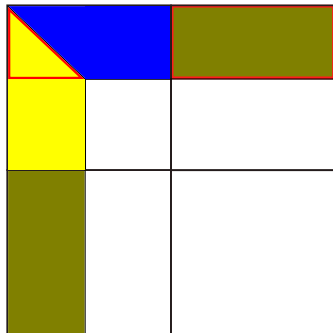


$$\text{TRSM: } B \leftarrow BU^{-1}$$

# The tiled recursive algorithm



Dumas, P. and Sultan 13

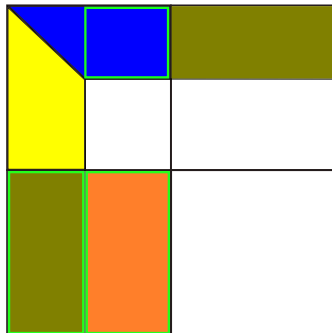


TRSM:  $B \leftarrow L^{-1}B$

# The tiled recursive algorithm



Dumas, P. and Sultan 13

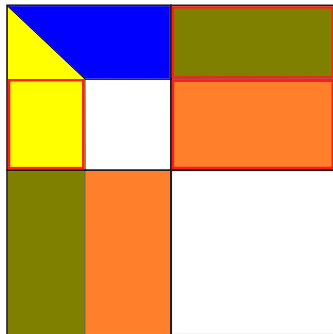


MatMul:  $C \leftarrow C - A \times B$

# The tiled recursive algorithm



Dumas, P. and Sultan 13



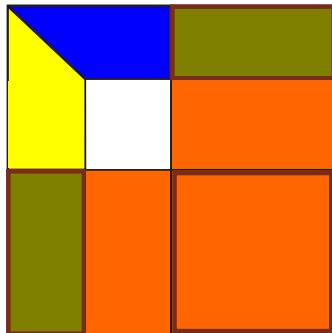
MatMul:  $C \leftarrow C - A \times B$



# The tiled recursive algorithm



Dumas, P. and Sultan 13

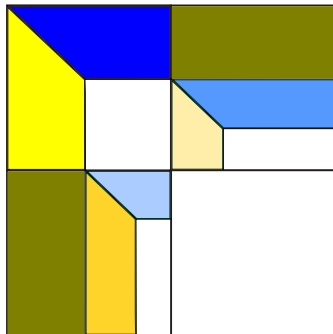


MatMul:  $C \leftarrow C - A \times B$

# The tiled recursive algorithm



Dumas, P. and Sultan 13

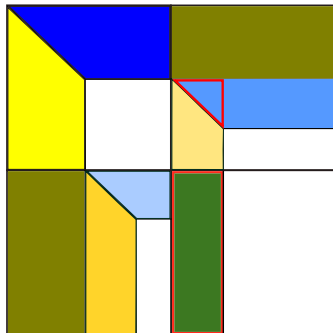


2 independent recursive calls (compatible with the **product order**)

# The tiled recursive algorithm



Dumas, P. and Sultan 13

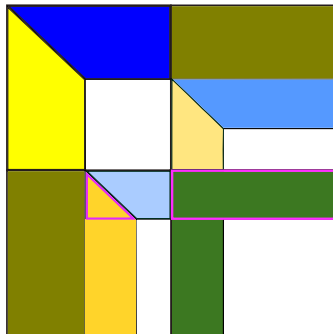


TRSM:  $B \leftarrow BU^{-1}$

# The tiled recursive algorithm



Dumas, P. and Sultan 13

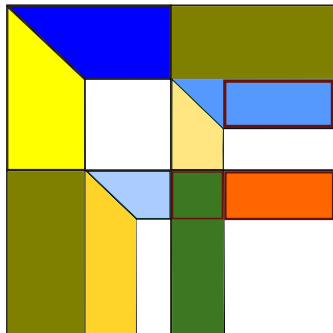


TRSM:  $B \leftarrow L^{-1}B$

# The tiled recursive algorithm



Dumas, P. and Sultan 13

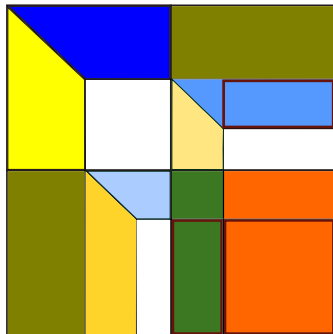


MatMul:  $C \leftarrow C - A \times B$

# The tiled recursive algorithm



Dumas, P. and Sultan 13

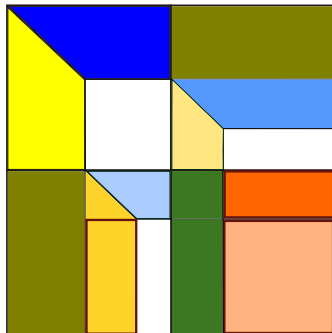


MatMul:  $C \leftarrow C - A \times B$

# The tiled recursive algorithm



Dumas, P. and Sultan 13

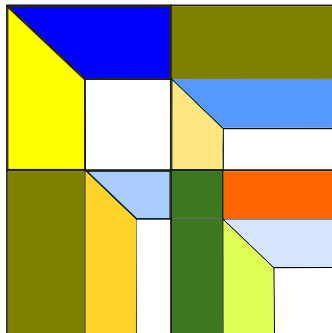


MatMul:  $C \leftarrow C - A \times B$

# The tiled recursive algorithm



Dumas, P. and Sultan 13



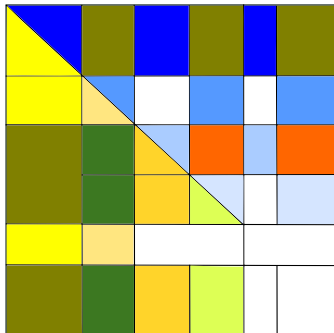
Recursive call



# The tiled recursive algorithm



Dumas, P. and Sultan 13

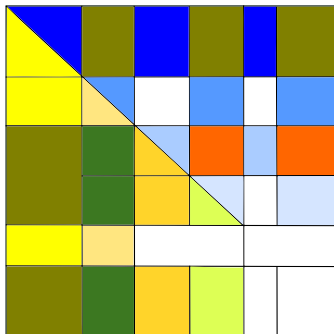


Puzzle game (block **rotations**)

# The tiled recursive algorithm



Dumas, P. and Sultan 13



- ▶  $O(mnr^{\omega-2})$  ( $2/3n^3$  for  $\omega = 3$ )
- ▶ fewer modular reductions than slab algorithms
- ▶ rank deficiency introduces parallelism

# Iterative algorithms

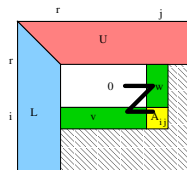
- ▶ Unefficient with large problems
- ▶ Good for base case implementations (faster in-cache computation)

# Iterative algorithms

- ▶ Unefficient with large problems
- ▶ Good for base case implementations (faster in-cache computation)

## Which base case algorithm?

- ▶ Formerly [DPS13]: **product order** iterative algorithm
  - ✗ many permutations
  - ✗ many modular reductions

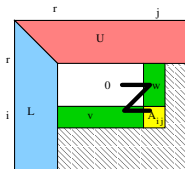


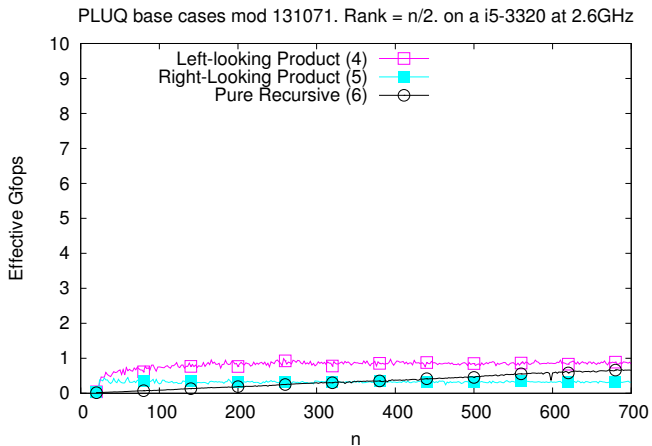
# Iterative algorithms

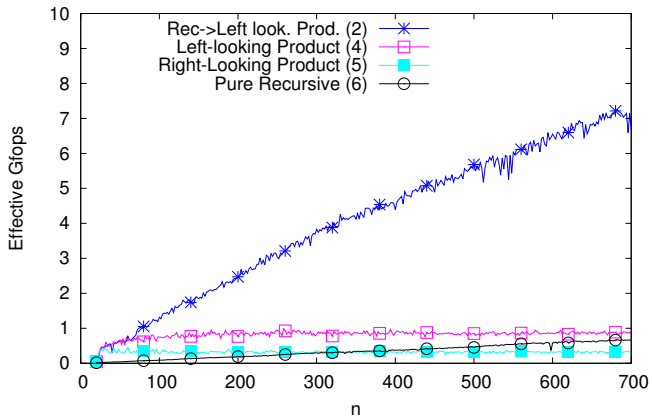
- ▶ Unefficient with large problems
- ▶ Good for base case implementations (faster in-cache computation)

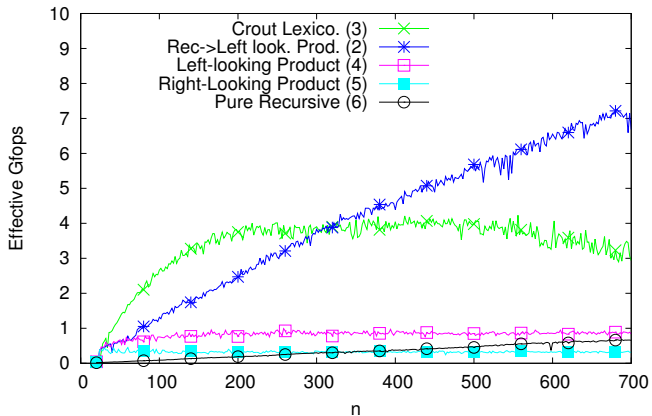
## Which base case algorithm?

- ▶ Formerly [DPS13]: **product order** iterative algorithm
  - ✗ many permutations
  - ✗ many modular reductions
- ▶ [DPS15]: Simply use the schoolbook algorithm (Lexico+Rotations)
  - ✓ fewer permutations
  - ✓ modular reductions delayed more easily
  - ✓ Crout variant: better data access pattern



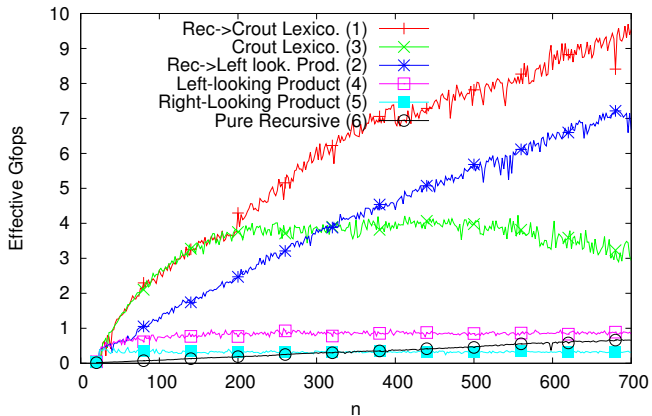


PLUQ base cases mod 131071. Rank =  $n/2$ . on a i5-3320 at 2.6GHz

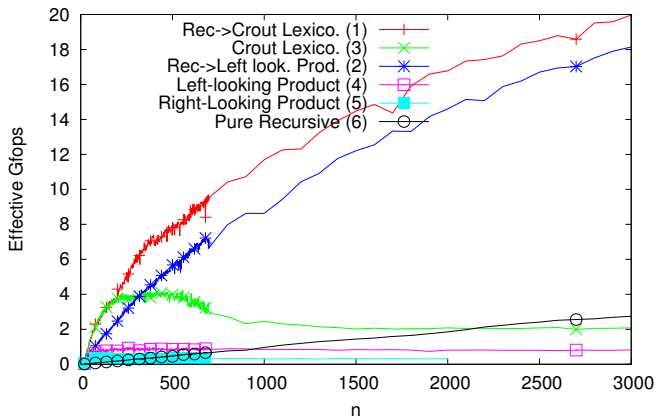
PLUQ base cases mod 131071. Rank =  $n/2$ . on a i5-3320 at 2.6GHz



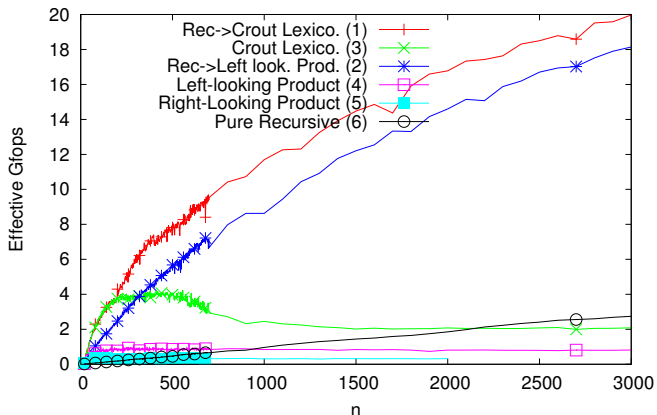
PLUQ base cases mod 131071. Rank =  $n/2$ . on a i5-3320 at 2.6GHz



PLUQ base cases mod 131071. Rank =  $n/2$ . on a i5-3320 at 2.6GHz



PLUQ base cases mod 131071. Rank =  $n/2$ . on a i5-3320 at 2.6GHz



- ▶  $> 2$  Gfops improvement
- ▶ Implemented in FFLAS-FFPACK (kernel of LinBox).

# Outline

- 1 The rank profile Matrix
- 2 Computing the rank profile matrix
- 3 Algorithmic instances
- 4 Relations to other decompositions**
- 5 Generalization over a Ring
- 6 The small rank case

# Malaschonok LEU decomposition

[Malaschonok'10]:  $A = L \cdot E \cdot U$

- ▶  $E$  is an  $r$ -sub-permutation matrix
- ▶ Designed to avoid permutations
- ▶  $\frac{17}{2^{\omega-4}} MM(m, n)$  with  $m = n = 2^k$ .
- ▶ no connection to rank profile nor echelon form
- ▶ no rank sensitive complexity

# Malaschonok LEU decomposition

[Malaschonok'10]:  $A = L \cdot E \cdot U$

- ▶  $E$  is an  $r$ -sub-permutation matrix
- ▶ Designed to avoid permutations
- ▶  $\frac{17}{2^{\omega-4}} MM(m, n)$  with  $m = n = 2^k$ .
- ▶ no connection to rank profile nor echelon form
- ▶ no rank sensitive complexity

## Fact

$$E = \mathcal{R}^A$$



# Malaschonok LEU decomposition

[Malaschonok'10]:  $A = L \cdot E \cdot U$

- ▶  $E$  is an  $r$ -sub-permutation matrix
- ▶ Designed to avoid permutations
- ▶  $\frac{17}{2^{\omega-4}} MM(m, n)$  with  $m = n = 2^k$ .
- ▶ no connection to rank profile nor echelon form
- ▶ no rank sensitive complexity

## Fact

$$E = \mathcal{R}^A$$



$$A = PLUQ = P \begin{bmatrix} L & 0 \\ M & I_{m-r} \end{bmatrix} \begin{bmatrix} I_r \\ 0 \end{bmatrix} \begin{bmatrix} U & V \\ & I_{n-r} \end{bmatrix} Q$$

# Malaschonok LEU decomposition

[Malaschonok'10]:  $A = L \cdot E \cdot U$

- ▶  $E$  is an  $r$ -sub-permutation matrix
- ▶ Designed to avoid permutations
- ▶  $\frac{17}{2^{\omega-4}} MM(m, n)$  with  $m = n = 2^k$ .
- ▶ no connection to rank profile nor echelon form
- ▶ no rank sensitive complexity

## Fact

$$E = \mathcal{R}^A$$



$$A = PLUQ = P \begin{bmatrix} L & 0 \\ M & I_{m-r} \end{bmatrix} P^T P \begin{bmatrix} I_r & \\ & 0 \end{bmatrix} QQ^T \begin{bmatrix} U & V \\ & I_{n-r} \end{bmatrix} Q$$



# Malaschonok LEU decomposition

[Malaschonok'10]:  $A = L \cdot E \cdot U$

- ▶  $E$  is an  $r$ -sub-permutation matrix
- ▶ Designed to avoid permutations
- ▶  $\frac{17}{2^{\omega-4}} MM(m, n)$  with  $m = n = 2^k$ .
- ▶ no connection to rank profile nor echelon form
- ▶ no rank sensitive complexity

## Fact

$$E = \mathcal{R}^A$$



$$A = PLUQ = \underbrace{P \begin{bmatrix} L & 0 \\ M & I_{m-r} \end{bmatrix}}_{\bar{L}} \underbrace{P^T P \begin{bmatrix} I_r & \\ & 0 \end{bmatrix}}_{\Pi_{P,Q}} \underbrace{Q Q^T \begin{bmatrix} U & V \\ & I_{n-r} \end{bmatrix}}_{\bar{U}} Q$$

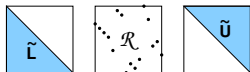
# Malaschonok LEU decomposition

[Malaschonok'10]:  $A = L \cdot E \cdot U$

- ▶  $E$  is an  $r$ -sub-permutation matrix
- ▶ Designed to avoid permutations
- ▶  $\frac{17}{2^{\omega}-4} MM(m, n)$  with  $m = n = 2^k$ .
- ▶ no connection to rank profile nor echelon form
- ▶ no rank sensitive complexity

## Fact

$$E = \mathcal{R}^A$$



$$A = PLUQ = \underbrace{P \begin{bmatrix} L & 0 \\ M & I_{m-r} \end{bmatrix}}_{\bar{L}} \underbrace{P^T P \begin{bmatrix} I_r & \\ & 0 \end{bmatrix}}_{\Pi_{P,Q}} \underbrace{Q Q^T \begin{bmatrix} U & V \\ & I_{n-r} \end{bmatrix}}_{\bar{U}} Q$$

With appropriate pivoting:  $\Pi_{P,Q} = \mathcal{R}(A)$

# LUP and PLU decompositions

## LUP

If  $A$  has generic RowRP

▶  $LUP(A)$  with Lex order and col. rot.:  $\rightsquigarrow \begin{bmatrix} I_r & \\ & 0 \end{bmatrix} P = \mathcal{R}^A$

In particular, if  $A$  has full row rank and  $m = n$ :  $\rightsquigarrow P = \mathcal{R}^A$

# LUP and PLU decompositions

## LUP

If  $A$  has generic RowRP

▶  $LUP(A)$  with Lex order and col. rot.:  $\rightsquigarrow \begin{bmatrix} I_r & \\ & 0 \end{bmatrix} P = \mathcal{R}^A$

In particular, if  $A$  has full row rank and  $m = n$ :  $\rightsquigarrow P = \mathcal{R}^A$

## PLU

If  $A$  has generic ColRP

▶  $PLU(A)$  with RevLex order and row rot.  $\rightsquigarrow P \begin{bmatrix} I_r & \\ & 0 \end{bmatrix} = \mathcal{R}^A$

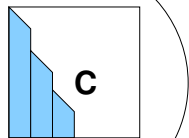
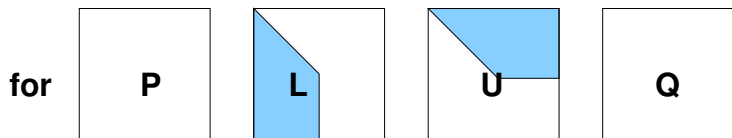
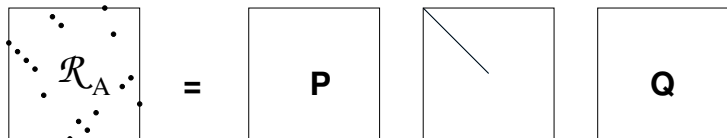
In particular, if  $A$  has full column rank and  $m = n$ :  $\rightsquigarrow P = \mathcal{R}^A$

# Bruhat decomposition

- ▶ If  $A = \tilde{L}\mathcal{R}^A\tilde{U}$ , then
  - ▷ For  $J_n$  the unit anti-diagonal matrix,
  - ▷  $V = J_n\tilde{L}J_n$  is upper triangular
  - ▷  $\tilde{\mathcal{R}} = J_n\mathcal{R}^A$  is a rank  $r$  sub-permutation
  
- ▷  $A = V\tilde{\mathcal{R}}\tilde{U}$  (Bruhat decomposition)

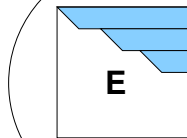


## Echelon forms



$$C = PLP_s$$

sort



$$Q_s U Q = E$$

# Outline

- 1 The rank profile Matrix
- 2 Computing the rank profile matrix
- 3 Algorithmic instances
- 4 Relations to other decompositions
- 5 Generalization over a Ring**
- 6 The small rank case

# The rank profile matrix over a Ring $R$

## Notion of rank over a Ring

### Spanning rank:

$$s_R(A) = \min\{r : A = BC \text{ where } B \text{ is } m \times r \text{ and } C \text{ is } r \times n\}.$$

### McCoy's rank:

- ▶  $\mathcal{M}_R(A) = \max$  size of a non zero minor in  $A$
- ▶ largest number of cols of  $A$  with right nullspace =  $\{0\}$

Smith's rank: (over a PIR)  $\mathcal{S}_R = \text{number of unit Smith invariants} = \mathcal{M}_R$



# The rank profile matrix over a Ring $R$

## Notion of rank over a Ring

### Spanning rank:

$$s_R(A) = \min\{r : A = BC \text{ where } B \text{ is } m \times r \text{ and } C \text{ is } r \times n\}.$$

### McCoy's rank:

- ▶  $\mathcal{M}_R(A) = \max$  size of a non zero minor in  $A$
- ▶ largest number of cols of  $A$  with right nullspace =  $\{0\}$

Smith's rank: (over a PIR)  $\mathcal{S}_R = \text{number of unit Smith invariants} = \mathcal{M}_R$

## Over a Principal Ideal Domain

Define  $K_R$ , the field of fractions of  $R$ .  $\rightsquigarrow$  notion of field rank  $r_{K_R}$ .

Fact:  $s_R = \mathcal{M}_R = r_{K_R}$ .

$\rightsquigarrow$  same rank profile matrix

# The rank profile matrix over a Ring with zero divisors

## Example

Over  $\mathbb{Z}/4\mathbb{Z}$ , consider  $A = \begin{bmatrix} 0 & 2 \\ 2 & 1 \end{bmatrix}$

▶  $s_R(A) = 1$  as  $A = \begin{bmatrix} 2 \\ 1 \end{bmatrix} \begin{bmatrix} 2 & 1 \end{bmatrix}$

▶ Then  $\mathcal{R}^A = \begin{bmatrix} 0 & b \\ c & d \end{bmatrix}$  with  $b, c \neq 0$ .

▶ But  $d \neq 0$  as  $\begin{bmatrix} 0 & b \\ c & d \end{bmatrix} = \begin{bmatrix} x \\ y \end{bmatrix} \begin{bmatrix} z & t \end{bmatrix} \Rightarrow x, y, z, t \neq 0 \Rightarrow \begin{cases} x = z = 2, \\ y, t = -1 \end{cases}$

# The rank profile matrix over a Ring with zero divisors

## Example

Over  $\mathbb{Z}/4\mathbb{Z}$ , consider  $A = \begin{bmatrix} 0 & 2 \\ 2 & 1 \end{bmatrix}$

▶  $s_R(A) = 1$  as  $A = \begin{bmatrix} 2 \\ 1 \end{bmatrix} \begin{bmatrix} 2 & 1 \end{bmatrix}$

▶ Then  $\mathcal{R}^A = \begin{bmatrix} 0 & b \\ c & d \end{bmatrix}$  with  $b, c \neq 0$ .

▶ But  $d \neq 0$  as  $\begin{bmatrix} 0 & b \\ c & d \end{bmatrix} = \begin{bmatrix} x \\ y \end{bmatrix} \begin{bmatrix} z & t \end{bmatrix} \Rightarrow x, y, z, t \neq 0 \Rightarrow \begin{cases} x = z = 2, \\ y, t = -1 \end{cases}$

↪ Not possible to define the rank profile matrix with  $s_R$

# The rank profile matrix over a Ring with zero divisors

## Example

Over  $\mathbb{Z}/4\mathbb{Z}$ , consider  $A = \begin{bmatrix} 0 & 2 \\ 2 & 1 \end{bmatrix}$

▶  $s_R(A) = 1$  as  $A = \begin{bmatrix} 2 \\ 1 \end{bmatrix} \begin{bmatrix} 2 & 1 \end{bmatrix}$

▶ Then  $\mathcal{R}^A = \begin{bmatrix} 0 & b \\ c & d \end{bmatrix}$  with  $b, c \neq 0$ .

▶ But  $d \neq 0$  as  $\begin{bmatrix} 0 & b \\ c & d \end{bmatrix} = \begin{bmatrix} x \\ y \end{bmatrix} \begin{bmatrix} z & t \end{bmatrix} \Rightarrow x, y, z, t \neq 0 \Rightarrow \begin{cases} x = z = 2, \\ y, t = -1 \end{cases}$

$\rightsquigarrow$  Not possible to define the rank profile matrix with  $s_R$

But  $\mathcal{M}_R(\begin{bmatrix} 0 & 2 \end{bmatrix}) = 0$ , hence  $\mathcal{R}(A) = \begin{bmatrix} 0 & 0 \\ 0 & 1 \end{bmatrix}$  with McCoy's rank.

# The rank profile matrix over a Ring

## Theorem

*Over an arbitrary ring, the Rank profile matrix can always be defined using McCoy's rank.*

# Outline

- 1 The rank profile Matrix
- 2 Computing the rank profile matrix
- 3 Algorithmic instances
- 4 Relations to other decompositions
- 5 Generalization over a Ring
- 6 The small rank case**

# Small rank

When  $r \ll m, n$ ,  $O(mnr^{\omega-2})$  can be too expensive.  
(Compressed sensing applications)

[Cheung Kwok Lau'12]: Compute the rank  $r$  and  $r$  linearly independent rows in  $\tilde{O}(r^\omega + mn)$  probabilistic

# Small rank

When  $r \ll m, n$ ,  $O(mnr^{\omega-2})$  can be too expensive.  
(Compressed sensing applications)

[Cheung Kwok Lau'12]: Compute the rank  $r$  and  $r$  linearly independent rows in  $O(r^\omega + mn)$  probabilistic

[Storjohann Yang'14:] Rank profile in  $O(r^3 + mn)$  probabilistic.



# Small rank

When  $r \ll m, n$ ,  $O(mnr^{\omega-2})$  can be too expensive.  
 (Compressed sensing applications)

[Cheung Kwok Lau'12]: Compute the rank  $r$  and  $r$  linearly independent rows in  $O(r^\omega + mn)$  probabilistic

[Storjohann Yang'14:] Rank profile in  $O(r^3 + mn)$  probabilistic.

[Storjohann Yang'15:] Rank profile in  $O(r^\omega + mn)$  probabilistic.

# Small rank

When  $r \ll m, n$ ,  $O(mnr^{\omega-2})$  can be too expensive.  
 (Compressed sensing applications)

[Cheung Kwok Lau'12]: Compute the rank  $r$  and  $r$  linearly independent rows in  $O(r^\omega + mn)$  probabilistic

[Storjohann Yang'14:] Rank profile in  $O(r^3 + mn)$  probabilistic.

[Storjohann Yang'15:] Rank profile in  $O(r^\omega + mn)$  probabilistic.

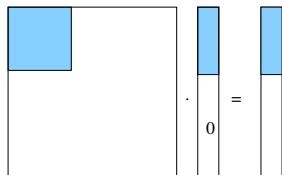
Can the rank profile matrix be computed in such complexities?

# [Storjohann Yang'14] Linear System Oracle

## Sketch of the $\mathcal{O}(r^3 + mn)$ algorithm

Incrementally for  $s = 1..\text{rank}(A)$ , maintain

- ▶ an  $s \times s$  invertible sub-matrix  $A_s$  of  $A$ .
- ▶ its inverse  $A_s^{-1}$
- ▶ a partial solution  $A_s x_s = b_s$  to a linear system  $Ax = b$ .



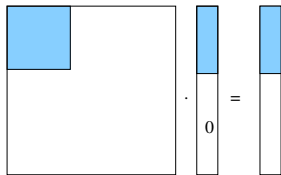
# [Storjohann Yang'14] Linear System Oracle

## Sketch of the $O(r^3 + mn)$ algorithm

Incrementally for  $s = 1..\text{rank}(A)$ , maintain

- ▶ an  $s \times s$  invertible sub-matrix  $A_s$  of  $A$ .
- ▶ its inverse  $A_s^{-1}$
- ▶ a partial solution  $A_s x_s = b_s$  to a linear system  $Ax = b$ .

① Use  $A_s^{-1}$  to find the next row and column to append to  $A_s$ .  $\rightsquigarrow O(sn)$



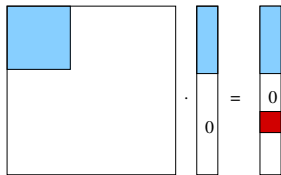
# [Storjohann Yang'14] Linear System Oracle

## Sketch of the $O(r^3 + mn)$ algorithm

Incrementally for  $s = 1..\text{rank}(A)$ , maintain

- ▶ an  $s \times s$  invertible sub-matrix  $A_s$  of  $A$ .
- ▶ its inverse  $A_s^{-1}$
- ▶ a partial solution  $A_s x_s = b_s$  to a linear system  $Ax = b$ .

① Use  $A_s^{-1}$  to find the next row and column to append to  $A_s$ .  $\rightsquigarrow O(sn)$



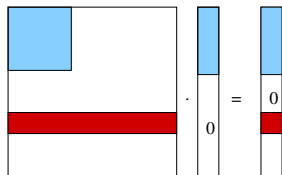
# [Storjohann Yang'14] Linear System Oracle

## Sketch of the $O(r^3 + mn)$ algorithm

Incrementally for  $s = 1..rank(A)$ , maintain

- ▶ an  $s \times s$  invertible sub-matrix  $A_s$  of  $A$ .
- ▶ its inverse  $A_s^{-1}$
- ▶ a partial solution  $A_s x_s = b_s$  to a linear system  $Ax = b$ .

① Use  $A_s^{-1}$  to find the next row and column to append to  $A_s$ .  $\rightsquigarrow O(sn)$



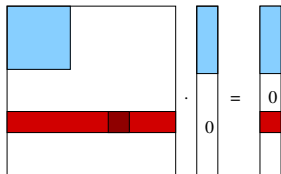
# [Storjohann Yang'14] Linear System Oracle

## Sketch of the $O(r^3 + mn)$ algorithm

Incrementally for  $s = 1..rank(A)$ , maintain

- ▶ an  $s \times s$  invertible sub-matrix  $A_s$  of  $A$ .
- ▶ its inverse  $A_s^{-1}$
- ▶ a partial solution  $A_s x_s = b_s$  to a linear system  $Ax = b$ .

① Use  $A_s^{-1}$  to find the next row and column to append to  $A_s$ .  $\rightsquigarrow O(sn)$



# [Storjohann Yang'14] Linear System Oracle

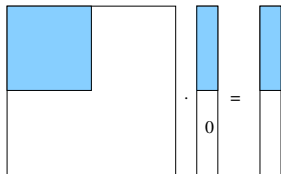
## Sketch of the $O(r^3 + mn)$ algorithm

Incrementally for  $s = 1..rank(A)$ , maintain

- ▶ an  $s \times s$  invertible sub-matrix  $A_s$  of  $A$ .
- ▶ its inverse  $A_s^{-1}$
- ▶ a partial solution  $A_s x_s = b_s$  to a linear system  $Ax = b$ .

① Use  $A_s^{-1}$  to find the next row and column to append to  $A_s$ .  $\rightsquigarrow O(sn)$

② Compute  $A_{s+1}^{-1}$  by rank 1 updates  $\rightsquigarrow O(s^2)$





# [Storjohann Yang'14] Linear System Oracle

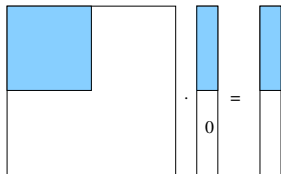
## Sketch of the $O(r^3 + mn)$ algorithm

Incrementally for  $s = 1..rank(A)$ , maintain

- ▶ an  $s \times s$  invertible sub-matrix  $A_s$  of  $A$ .
- ▶ its inverse  $A_s^{-1}$
- ▶ a partial solution  $A_s x_s = b_s$  to a linear system  $Ax = b$ .

① Use  $A_s^{-1}$  to find the next row and column to append to  $A_s$ .  $\rightsquigarrow O(sn)$

② Compute  $A_{s+1}^{-1}$  by rank 1 updates  $\rightsquigarrow O(s^2)$



- ▶ Use the vector  $b$  to compress row linear dependency information

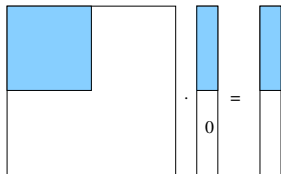
# [Storjohann Yang'14] Linear System Oracle

## Sketch of the $O(r^3 + mn)$ algorithm

Incrementally for  $s = 1..rank(A)$ , maintain

- ▶ an  $s \times s$  invertible sub-matrix  $A_s$  of  $A$ .
- ▶ its inverse  $A_s^{-1}$
- ▶ a partial solution  $A_s x_s = b_s$  to a linear system  $Ax = b$ .

- 1 Use  $A_s^{-1}$  to find the next row and column to append to  $A_s$ .  $\rightsquigarrow O(s \log n)$
- 2 Compute  $A_{s+1}^{-1}$  by rank 1 updates  $\rightsquigarrow O(s^2)$



- ▶ Use the vector  $b$  to compress row linear dependency information
- ▶ Improved by linear independence oracles

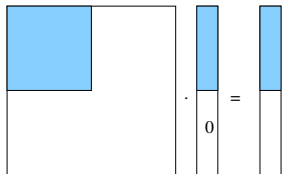
# [Storjohann Yang'14] Linear System Oracle

## Sketch of the $O(r^3 + mn)$ algorithm

Incrementally for  $s = 1..rank(A)$ , maintain

- ▶ an  $s \times s$  invertible sub-matrix  $A_s$  of  $A$ .
- ▶ its inverse  $A_s^{-1}$
- ▶ a partial solution  $A_s x_s = b_s$  to a linear system  $Ax = b$ .

- ① Use  $A_s^{-1}$  to find the next row and column to append to  $A_s$ .  $\rightsquigarrow O(s \log n)$
- ② Compute  $A_{s+1}^{-1}$  by rank 1 updates  $\rightsquigarrow O(s^2)$



- ▶ Use the vector  $b$  to compress row linear dependency information
- ▶ Improved by linear independence oracles

Lexico. search with rotations  $\rightsquigarrow$  computes  $\mathcal{R}^A$

# [Storjohann Yang'15] Relaxed matrix inverse

Sketch of the algorithm: RowRP in  $O(r^\omega + mn)$

- 1 Insted of building  $A_s^{-1}$  iteratively ( $O(r^3)$ ), use an asymptotically fast relaxation scheme  $O(r^\omega)$ .
- 2 Requires to deal with only  $r$  columns in generic column RP.
- 3 Ensured by a call to [Cheung Kwok Lau'12] + Toeplitz preconditionner
- 4 Returns the row rank profile

# [Storjohann Yang'15] Relaxed matrix inverse

Sketch of the algorithm: RowRP in  $O(r^\omega + mn)$

- 1 Insted of building  $A_s^{-1}$  iteratively ( $O(r^3)$ ), use an asymptotically fast relaxation scheme  $O(r^\omega)$ .
- 2 Requires to deal with only  $r$  columns in generic column RP.
- 3 Ensured by a call to [Cheung Kwok Lau'12] + Toeplitz preconditionner
- 4 Returns the row rank profile

**Problem:** step 3 loses information required for the  $\mathcal{R}^A$ .

# [Storjohann Yang'15] Relaxed matrix inverse

Sketch of the algorithm: RowRP in  $O(r^\omega + mn)$

- ① Instead of building  $A_s^{-1}$  iteratively ( $O(r^3)$ ), use an asymptotically fast relaxation scheme  $O(r^\omega)$ .
- ② Requires to deal with only  $r$  columns in generic column RP.
- ③ Ensured by a call to [Cheung Kwok Lau'12] + Toeplitz preconditionner
- ④ Returns the row rank profile

**Problem:** step 3 loses information required for the  $\mathcal{R}^A$ .

**Solution for  $\mathcal{R}^A$  in  $O(r^\omega + mn)$**

- ① Compute the RowRP  $\mathcal{I}$  by [Storjohann Yang'15] on  $A$
- ② Compute the ColRP  $\mathcal{J}$  by [Storjohann Yang'15] on  $A^T$

# [Storjohann Yang'15] Relaxed matrix inverse

Sketch of the algorithm: RowRP in  $O(r^\omega + mn)$

- ① Instead of building  $A_s^{-1}$  iteratively ( $O(r^3)$ ), use an asymptotically fast relaxation scheme  $O(r^\omega)$ .
- ② Requires to deal with only  $r$  columns in generic column RP.
- ③ Ensured by a call to [Cheung Kwok Lau'12] + Toeplitz preconditionner
- ④ Returns the row rank profile

**Problem:** step 3 loses information required for the  $\mathcal{R}^A$ .

Solution for  $\mathcal{R}^A$  in  $O(r^\omega + mn)$

- ① Compute the RowRP  $\mathcal{I}$  by [Storjohann Yang'15] on  $A$
- ② Compute the ColRP  $\mathcal{J}$  by [Storjohann Yang'15] on  $A^T$
- ③ Extract the  $r \times r$  submatrix  $A_r = A_{\mathcal{I}, \mathcal{J}}$
- ④ Compute the LUP decomp of  $A_r$  with col. rotations

# [Storjohann Yang'15] Relaxed matrix inverse

Sketch of the algorithm: RowRP in  $O(r^\omega + mn)$

- 1 Insted of building  $A_s^{-1}$  iteratively ( $O(r^3)$ ), use an asymptotically fast relaxation scheme  $O(r^\omega)$ .
- 2 Requires to deal with only  $r$  columns in generic column RP.
- 3 Ensured by a call to [Cheung Kwok Lau'12] + Toeplitz preconditionner
- 4 Returns the row rank profile

**Problem:** step 3 loses information required for the  $\mathcal{R}^A$ .

**Solution for  $\mathcal{R}^A$  in  $O(r^\omega + mn)$**

- 1 Compute the RowRP  $\mathcal{I}$  by [Storjohann Yang'15] on  $A$
- 2 Compute the ColRP  $\mathcal{J}$  by [Storjohann Yang'15] on  $A^T$
- 3 Extract the  $r \times r$  submatrix  $A_r = A_{\mathcal{I}, \mathcal{J}}$
- 4 Compute the LUP decomp of  $A_r$  with col. rotations
- 5 Recover  $\mathcal{R}^A$  by inflating  $\mathcal{R}^{A_r} = P$  with zeroes.



# Perspective

- ▶ Application to F5 elimination (Gröbner basis) [Sun Lin Wang'14]
- ▶ Communication avoiding variants [Demmel & Al.'12]
- ▶ How to accomodate sparse elimination constraints ?
- ▶ Numerical pivoting equivalent?

# Perspective

- ▶ Application to F5 elimination (Gröbner basis) [Sun Lin Wang'14]
- ▶ Communication avoiding variants [Demmel & Al.'12]
- ▶ How to accomodate sparse elimination constraints ?
- ▶ Numerical pivoting equivalent?

**Thank you!**

# Bibliography

[Malaschonok'10]:  $A = LEU$

- ▶ first instance of  $\mathcal{R}^A$ .
- ▶ no consideration on rank profile nor echelon form

[DSP'13]:  $A = PLUQ$

Computed only via a product order pivoting,  
Rank sensitive  $O(r^{\omega-2}mn)$ , any  $m \times n$  matrix of any rank  $r$ .

[DPS'15]

- ▶ Conditions for any PLUQ alg. to reveal  $\mathcal{R}^A$
- ▶ New pivoting strategies  $\rightsquigarrow$  faster base case

[DPS'XX in preparation]

- ▶  $\mathcal{R}^A$  in  $O(r^\omega + mn)$
- ▶ generalization of  $\mathcal{R}^A$  to rings