

Table of Contents

Preface	v
Notations	vi
1 Introduction	1
1.1 Parallelism	1
1.2 Numerical linear algebra	7
1.3 Parallel solution of linear systems	11
Bibliographic Notes	12
References for Chapter 1	13
2 Models of Computation	15
2.1 Preliminary notions	15
2.1.1 Models of sequential computation	17
2.1.2 Algorithms and computational complexity	24
2.2 Models of parallel computation	29
2.2.1 Arithmetic circuits and networks	29
2.2.2 Parallel Random Access Machines	38
2.2.3 Network models	42
2.2.4 VLSI models	44
Bibliographic Notes	44
References for Chapter 2	45
Problems	47
3 Arithmetic Circuits	49
3.1 Introduction	49
3.2 Basic linear algebra circuits	50
3.3 Circuits for general systems	54
3.3.1 Csanky's algorithm	55
3.3.2 Extensions to Csanky's result	60
3.3.3 A Monte Carlo algorithm for the solution of linear systems	63
3.3.4 Newton's method	66
3.4 Computation of the rank of a matrix	70
3.4.1 Circuits for special systems	82
3.5.1 Triangular matrices	82
3.5.2 Triangular Toeplitz systems	84
3.5.3 Band matrix computations	87
Bibliographic Notes	93
References for Chapter 3	94
Problems	96

viii Table of Contents

4 PRAM Algorithms	99
4.1 Introduction	99
4.2 Basic linear algebra operations on PRAMs	102
4.3 Linear-time algorithms	105
4.3.1 LU decomposition through Gaussian elimination	106
4.3.2 The Gauss-Jordan algorithm for matrix inversion	108
4.3.3 QR factorization	110
4.4 Polylogarithmic-time algorithms	121
4.4.1 Csanky's algorithm	122
4.4.2 A randomized PRAM algorithm for the solution of linear systems	122
4.5 Algorithms for special systems	124
4.5.1 Triangular systems	125
4.5.2 Tridiagonal systems	127
Bibliographic Notes	130
References for Chapter 4	130
Problems	131
5 Distributed Algorithms	133
5.1 Preliminaries	133
5.2 Lower bounds	140
5.2.1 Gentleman's model	140
5.2.2 Varman and Ramakrishnan's model	143
5.3 Linear-Time algorithms	144
5.3.1 Basic concepts	144
5.3.2 Matrix multiplication	147
5.3.3 Systolic solution of linear systems	150
5.4 Very fast algorithms	152
5.5 Algorithms for the solution of special linear systems	155
5.5.1 Solving a banded linear system on distributed machines	155
5.5.2 Solving the recurrences governing the solution of banded systems	159
5.5.3 Conjugate gradient method	164
Bibliographic Notes	167
References for Chapter 5	168
Problems	170
6 VLSI Networks	173
6.1 Preliminaries	173
6.2 VLSI complexity	176
6.2.1 Thompson's model	177
6.2.2 Other models	178
6.2.3 Area-Time complexity	178

6.2.4 Lower bounds for matrix inversion	185
6.3 Basic linear algebra operations	188
6.3.1 Scalar product	188
6.3.2 Matrix by vector multiplication	189
6.4 Solution of general linear systems	194
6.4.1 Elimination methods	194
6.4.2 Very fast algorithms	198
6.5 Solution of tridiagonal linear systems	199
6.5.1 A lower bound	200
6.5.2 An upper bound	201
Bibliographic Notes	202
References for Chapter 6	203
Problems	205
Bibliography	207
Subject Index	215