

CONTENTS

List of Figures	xiii
List of Tables	xv
List of Algorithms	xix
List of Symbols	xxi
List of Acronyms	xxiii
1. Introduction	1
1.1. Motivation	1
1.2. Outline of the Thesis	3
1.3. Target Computer Architectures	6
1.4. Related own Publications	7
2. Mathematical Basics of the Generalized Eigenvalue Problem	9
2.1. Invariant Subspaces and Deflation	10
2.2. Generalized Schur Decomposition	12
2.3. Reordering of Eigenvalues	14
2.4. Transformation of Eigenvalues	16
2.4.1. Reciprocal Function	17
2.4.2. Scale Function	17
2.4.3. Shift Function	18
2.4.4. Cayley Transformation	18
3. Spectral Divide and Conquer Algorithms	21
3.1. Basic Concept	23
3.1.1. Construction of Q and Z from a Deflating Subspace	24
3.1.2. Decoupling Residual	27
3.1.3. Infinite Eigenvalues	28
3.2. Deflating Subspaces via the Matrix Sign Function	30
3.2.1. Generalized Matrix Sign Function	32
3.2.2. Spectral Splitting	33
3.2.3. The Divide-Shift-and-Conquer Algorithm	35
3.3. Deflating Subspaces via the Matrix Disc Function	40
3.3.1. Inverse Free Iteration	44
3.3.2. The Divide-Scale-and-Conquer Algorithm	46

4. Implementation on Current Hardware	51
4.1. Divide-Shift/Scale-and-Conquer Algorithms	51
4.1.1. Recursion Free Variant	53
4.1.2. Level-Set Traversing of the Recursion Tree	57
4.1.3. Parallelization of the Recursion Tree	60
4.1.4. Handling Trivial Problems	61
4.1.5. Computation of Deflating Subspaces and Common Operations	63
4.2. Computation of the Generalized Matrix Sign Function	67
4.2.1. Naive Implementation	68
4.2.2. Reducing the Numerical Effort using One-Sided Transformations	69
4.2.3. Reducing the Numerical Effort using Two-Sided Transformations	76
4.2.4. Gauss-Jordan Elimination and GPU acceleration	79
4.2.5. Integrating Gauss-Jordan Elimination and Generalized Matrix Sign Function	90
4.2.6. Summary	90
4.3. Computation of the Matrix Disc Function	91
4.3.1. CPU Implementation	92
4.3.2. CPU Implementation with Directed Acyclic Graph Scheduling	94
4.3.3. Block Upper Triangularization using Generalized Householder Transformations	101
4.3.4. GPU Implementation with Storage Efficient QR Decomposition	104
5. Numerical Experiments for the Eigenvalue Problem	115
5.1. Hardware and Software Setup	115
5.1.1. Compute Servers	116
5.1.2. Implementation	117
5.1.3. Reference Results and Data Sources	118
5.2. Performance of the Building Blocks	119
5.2.1. Gauss-Jordan Elimination	119
5.2.2. Generalized Matrix Sign Function	124
5.2.3. QR Decompositions	126
5.2.4. Inverse Free Iteration	129
5.3. Computing the Generalized Schur Decomposition	132
5.3.1. Divide-Shift-and-Conquer	134
5.3.2. Divide-Scale-and-Conquer	144
6. Application to Sylvester-Type Matrix Equations	151
6.1. Mathematical Basics	152
6.2. Classic Direct Solution Techniques	154
6.2.1. Bartels-Stewart Algorithm	155
6.2.2. One- and Two-Solve Schemes	156
6.2.3. Recursive Blocking	159
6.2.4. Matrix Sign Function Solvers	161
6.3. Block Algorithms and their Implementation	163
6.3.1. Improving the level-3 Implementation	167
6.3.2. Efficient Solution of the small Subproblems	169
6.3.3. Explicit Parallelization using OpenMP	175
6.4. Triangular Solvers and the Approximated Schur Decomposition	177

7. Numerical Experiments for the Matrix Equations	181
7.1. Hardware and Software Setup	181
7.2. Performance of Triangular Solvers	182
7.3. Solution of Generalized Lyapunov Equations	190
8. Conclusions	195
A. Explanatory Experiments	201
A.1. Examples in Chapter 4	201
A.2. Examples in Chapter 6	203
Bibliography	205