Cours MPRI 2-12-2 Lecture 3/5: Sparse linear algebra

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Plan

Introduction

Lanczos' algorithm

Wiedemann

Block algorithms

Sparse linear algebra feats

Let *M* be an $N \times N$ matrix over a finite field *K*. We want to find:

 $w \in K^N$ s.t. Mw = 0.

- Factoring or DL: *M* is sparse: $O(\log^2 N)$ non-zeroes per row.
- Factoring: $K = \mathbb{F}_2$; DL over \mathbb{F}_q : $K = \mathbb{F}_\ell$ with $\ell \mid (q-1)$.
- Space complexity for storing M: $O(N \log^2 N)$.

Linear system solving:

- Gauss: time $O(N^3)$, space $O(N^2)$.
- Recursive, using matrix multiply: time $O(N^{\omega})$, space $O(N^2)$:
 - Strassen $w = \log_2 7 = 2.81$,
 - Coppersmith-Winograd w = 2.38.
 - Conjecturally w = 2, but the algorithm is yet to be stated. (Cohn-Kleinberg-Szegedy-Umans, 2005).
- None of the options above exploit sparsity.

Sparse linear algebra

For matrices arising from crypto contexts, fill-in cannot be tolerated.

Some figures from RSA-768

- 192 796 550 rows/columns ;
- 27 797 115 920 non-zero coefficients.
- 105 gigabytes as a sparse matrix.
- >4000 terabytes as a dense bit matrix.

The matrix cannot be modified in the course of the computation. We may only use black-box algorithms. No access to M itself.

$$v \longrightarrow M \times v$$

An example in numerical analysis.

- Take a random vector v.
- Iterate $v \leftarrow Mv / || Mv ||$.
- If *M* has a dominant eigenvalue λ , $\frac{\|Mv\|}{\|v\|} \to |\lambda|$.

If we can do such things, no doubt we can do more.

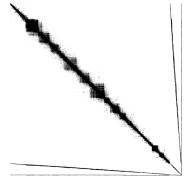
We present two important black-box algorithms: • Lanczos ; • Wiedemann.

Comparison with numerical world

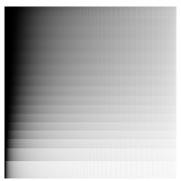
Exact linear algebra differs much from linear algebra over \mathbb{C} .

- No notion of approximate solution.
- No notion of convergence.

The matrices are not the same either:



(some PDE example)



(a factoring matrix)

black-box algorithms are good at computing $M^k v$.

Krylov subspace $\mathcal{K}_{M,v}$

We define
$$\mathcal{K}_{M,v} = \langle v, Mv, \dots, M^kv, \dots \rangle$$
.

• $\mathcal{K}_{M,v}$ is a subspace of K^N .

• Computing generating vectors is easily done with a loop.



$$v \leftarrow Mv;$$

repeat.

- Lanczos: mimick Gram-Schmidt process on $\mathcal{K}_{M,v}$.
- Wiedemann: try to find the min. poly. of M on $\mathcal{K}_{M,v}$.

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Lanczos

Here $K = \mathbb{F}_q$, with q large: "almost characteristic zero".

- Will try to keep close to Gram-Schmidt orthogonalization.
- Build a symmetric matrix: let A = ^t MM
 (A is never computed, but known as a black box !)
- (pseudo-) scalar product associated to A: $(u, v)_A \stackrel{\text{def }t}{=} {}^t u A v$.
- Note over a finite field, there are isotropic vectors (exercise: find one !)

Gram-Schmidt orthogonalization process:

- build an orthogonal basis from an arbitrary one.
- defined in characteristic zero for a real scalar product, but let's see.

GSO in positive characteristic

We take the method for its merits.

- It builds a sequence of vectors with $(e_i, e_i)_A = 0$ if $i \neq j$.
- We believe for a moment that nothing fails.
- We'll see what might fail and why.

Apply GSO to the basis $(A^i b)_i$ of $\mathcal{K}_{A,b}$.

$$e_0 \leftarrow b,$$

 $e_{j+1} \leftarrow \mathcal{A}^{j+1}b - \sum_{i \leq j} \frac{(\mathcal{A}^{j+1}b, e_i)_A}{(e_i, e_i)_A} e_i = \mathcal{A}^{j+1}b - \sum_{i \leq j} \frac{{}^t b \mathcal{A}^{j+2}e_i}{{}^t e_i \mathcal{A} e_i} e_i.$

Two key facts

•
$$(e_i, e_j)_A = 0$$
 if $i \neq j$.
• $\langle e_0, \dots, e_j \rangle = S_j = \langle b, \dots, A^j b \rangle$.

GSO on Krylov subspaces

$$e_0 \leftarrow b,$$

 $e_{j+1} \leftarrow \mathcal{A}^{j+1}b - \sum_{i \leq j} \frac{(\mathcal{A}^{j+1}b, e_i)_A}{(e_i, e_i)_A} e_i = \mathcal{A}^{j+1}b - \sum_{i \leq j} \frac{{}^t b \mathcal{A}^{j+2}e_i}{{}^t e_i \mathcal{A} e_i} e_i.$

Two key facts

•
$$(e_i, e_j)_A = 0$$
 if $i \neq j$.
• $\langle e_0, \dots, e_j \rangle = S_j = \langle b, \dots, A^j b \rangle$.

Important: we may replace $A^{j+1}b$ by Ae_j .

- Explanation: $A^{j+1}b = Ae_j + \text{something in } AS_{j-1}$.
- $AS_{j-1} \subset S_j$, so contribution will be canceled.

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Lanczos (cont'd)

$$e_{j+1} \leftarrow A^{j+1}b - \sum_{i \leq j} \frac{(Ae_j, e_i)_A}{(e_i, e_i)_A} e_i = Ae_j - \sum_{i \leq j} \frac{{}^te_j A^2 e_i}{{}^te_i Ae_i} e_i,$$

Getting rid of many terms

For $i \leq j - 2$, we have:

$$Ae_i \in S_{j-1} \subset e_j^{\perp} \Rightarrow (e_j, Ae_i)_A = (Ae_j, e_i)_A = 0.$$

We may restrict to $i \in \{j - 1, j\}$.

$$e_{j+1} \leftarrow Ae_j - \frac{(Ae_j, e_j)_A}{(e_j, e_j)_A}e_j - \frac{(Ae_j, e_{j-1})_A}{(e_{j-1}, e_{j-1})_A}e_{j-1}, \leftarrow Ae_j - \frac{{}^te_jA^2e_j}{{}^te_jAe_j}e_j - \frac{{}^te_jA^2e_{j-1}}{{}^te_{j-1}Ae_{j-1}}e_{j-1}$$

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Algorithm. compute the sequence e_j , maintaining O(1) vectors. Two possible reasons for stopping:

- We may reach an isotropic (a.k.a. self-orthogonal) vector: $(e_i, e_i)_A = 0.$
 - We have $(e_i, e_i)_A = {}^t e_i A e_i = {}^t (M e_i) M e_i = 0$.
 - Me_i might be isotropic for the "standard" bilinear form, but heuristically Prob $\approx \frac{1}{a}$ only.

• Eventually, we reach $e_i = 0$ at the end. This means success.

- This implies that $\langle e_0, \ldots, e_{i-1} \rangle = \langle b, Ae_0, \ldots, Ae_{i-1} \rangle$.
- Let z be a solution to Az = b (z is not known). Let

$$w = \sum_{j < i} \frac{(e_j, z)}{(e_j, e_j)} e_j = \sum_{j < i} \frac{e_j b}{e_j A e_j} e_j.$$

• By construction, $\forall j, \ (e_j, w - z) = 0.$
Thus $w - z \in \text{Ker } M \text{ (and } Aw = b) \text{ with proba } \approx \frac{1}{q}.$

• If we started with b = Az (z known), this gives $w - z \in \text{Ker } M$.

Note: As is, the Lanczos algorithm does not work over \mathbb{F}_2 because for q = 2, a failure probability of $\frac{1}{q}$ at each step is a lot.

Complexity: • N products $A \cdot v$,

• hence 2N products M (or ${}^{t}M$) times v.

Important (mis-)features:

- Needs fast operations for ^tM and M.
 Often implies storing twice for best efficiency.
- Must keep track of several vectors.

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Wiedemann

The Wiedemann algorithm is a different Krylov method.

- It does not originate from numerical analysis ;
- it does not require a symmetric matrix.

Suppose that we know the minimal polynomial μ_M of M.

- Write $\mu_M = X^{\lambda} \nu_M$ for some $k \ge 1$ (*M* assumed singular).
- Let z be a random vector.
- Compute $w = \nu_M(M)z$. We have $\operatorname{Prob}(w = 0) \approx \frac{1}{a}$.
- For some $i \in \llbracket 1 \dots k \rrbracket$, we have $M^i w = 0$ and $M^{i-1} w \neq 0$.

Problem: compute μ_M . Working with I, M, M^2, \ldots is prohibitively expensive. Avoid !

Wiedemann

Let x, y be arbitrary random vectors in K^N . Let:

 $a_i = {}^t x M^i y \in K.$

Properties of the sequence $(a_i)_i$

- $(a_i)_i$ is linearly recurrent ;
- its generator divides $\hat{\mu}_M$.

Equivalently, the power series $A(T) = \sum a_i T^i$ is a rational fraction. Its denominator divides $\hat{\mu}_M$. In other words, $\hat{\mu}_M(T)A(T) \in K[T]$.

Most important: • O(N) terms suffice to compute the generator ; • The generator does not differ much from $\hat{\mu}_M$. Finding f, g such that $A(T) = \frac{f(T)}{g(T)}$ is called rational reconstruction.

Thm. 2N terms are enough.

Proof: We know a rational form $A = f_0/g_0$ exists with deg $g_0 \le N$, deg $f_0 < N$. Assume we obtain $Ag_1 = f_1 + O(X^{2N})$, with same degree bounds. Then $f_0g_1 - f_1g_0 \in O(X^{2N})$ implies equality.

Two ways to go:

- (truncated) EEA with inputs X^{2N} and A mod X^{2N} .
- Berlekamp-Massey algorithm (from coding theory).

The steps of the extended Euclidean algorithm yield:

$$X^{2N}u_i + (A \mod X^{2N})v_i = r_i.$$

Prop. deg v_i + deg $r_{i-1} = 2N$.

Thus $\exists i_0$, deg $v_{i_0} \leq N < \deg v_{i_0+1}$, which implies: deg $r_{i_0} < N$.

Complexity:

- $O(N^2)$,
- or $O(M(N) \log N) = O(N \log^2 N)$ with asymptotically fast algorithms.

Over a field, essentially the same algorithm. The algorithm works with candidate generators ϕ_0 and ϕ_1 .

At step *i*, we have $\deg(\phi_k \cdot A) = (\deg < \deg \phi_k) + O(X^i)$.

• Use the lowest-degree candidate ϕ_k to cancel $[X^i]\phi_{1-k}A$: Do $\phi_{1-k} \leftarrow \phi_{1-k} - \lambda \phi_k$.

• Do
$$\phi_k \leftarrow X \phi_k$$
.

On average, deg ϕ_i advances by only $\frac{1}{2}$. Output: a generator of degree *N*. We use 2*N* coefficients of *A*.

Complexity:

- $O(N^2)$,
- or $O(M(N) \log N) = O(N \log^2 N)$ with asymptotically fast algorithms.

Last step of the Wiedemann algorithm: compute $\nu_M(M)y$. Total complexity:

- 2N products *M* times *v* for computing 2N terms of *A*.
- $O(N^2)$ or $O(N \log^2 N)$ for EEA/BM.
- N products M times v for the evaluation.

Failure probability:

• Can be computed exactly depending on the invariant factors of *M*.

(see Wiedemann (1986), Kaltofen-Eberly-Villard (many), T. (2003)).

• Bottom line: Prob(failure) = $O(\frac{1}{q})$.

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- Neither plain Wiedemann nor plain Lanczos work over \mathbb{F}_2 .
- Furthermore, working with bit vectors is wasteful.
- **Idea**: Replace K by a vector space K^n , for e.g. n = 64.
 - Goal 1: bring probability of failure from $\frac{1}{2}$ to 2^{-64} .
 - Goal 2: achieve better computational efficiency.

Bit arithmetic with unsigned longs

Assume we take the unsigned long type to hold bits.

- 0 for bit 0
- 1 for bit 1
- Then we have: Addition: x ^ y.
 - Multiplication: x & y.
 - Multiplication by non-zero: x.

In the context of black box linear algebra, we may:

- Add bits.
- Multiply bits by non-zero coefficients of the matrix.

Block algorithms: do this, but pack 64 bits in an unsigned long. Same cost for main computation: xor.

The black box operation becomes:

```
\mathsf{matrix} \times \mathsf{block} of vectors \to \mathsf{block} of vectors.
```

• We make better use of the unsigned long type.

- The proper block width is prescribed by the hardware.
 - One may e.g. use SSE-2 types and instructions, block width 128.
 - Narrower block sizes may also be considered.
- Note: Wider block sizes means larger vectors ! The wider is not always the better.

Big question. Which algorithms can take advantage of this ?

Block Lanczos is a construction of orthogonal sub-spaces.

- At each step, we must ensure that some rank does not drop.
- Complexity: 2N/(n 0.76) matrix-times-vector products.
- Collective operations at each step.
- Block Wiedemann computes $A \in K^{n \times n}[[X]]$.
 - Only $\frac{2N}{n} + O(1)$ terms of A need be computed.
 - Evaluation: $\frac{N}{n}$ products.
 - EEA does not work. BM works, but somewhat harder.
 - Can be distributed across k sites if n = 64k.

Plan (harder)

Block algorithms Block Lanczos (Montgomery) Block Wiedemann (Coppersmith)

Block Lanczos algorithm (harder)

• BL: one of the rare algorithms I know which is uglier than BW.

• Presenting plain Lanczos correctly not always easy, so BL...

Let *n* be a block width (e.g. n = 64).

Starting point of BL: • Start with an $N \times N$ matrix M.

Want to solve *Mv* = 0 (of *Mv* = *b*).
Let *A* = *M^TM*.

Definition: orthogonal subspaces

Let W and W' be two $N \times n$ matrices defining two *n*-dimensional subspace W and W' of \mathbb{F}_2^N .

 \mathcal{W} and \mathcal{W}' are A-orthogonal $(\mathcal{W} \perp_A \mathcal{W}')$ if $\mathcal{W}^T A \mathcal{W}' = 0$.

Principle of BL

Let V_0 be a random initial $N \times n$ matrix. V_0 defines a subspace V_0 , but V_0 is not our focus.

First goal: build an interesting subspace $\mathcal{W}_0 \subset \mathcal{V}_0$

We want a matrix W_0 such that $W_0^T A W_0$ has full rank.

• Let
$$n_0 = \operatorname{rank}\left(V_0^T A V_0\right)$$
.

- Let W_0 be an $N \times n_0$ matrix such that rank $(W_0^T A W_0) = n_0$. (this is easy: extract n_0 linearly indep. cols of $V_0^T A V_0$).
- Let $\mathcal{W}_0 = \langle \mathcal{W}_0 \rangle$ be the spanned subspace.

Next step — (harder) —

We want to grow \mathcal{W}_0 into a sequence of subspaces \mathcal{W}_i which:

- are related to eachother.
- are mutually A-orthogonal.
- have dimension most often equal to n.

Starting point: AW_0 defines a new n_0 -dimensional subspace " AW_0 ".

Let V_1 be naively AW_0 . We may build W_1 such that:

•
$$\mathcal{W}_1 \perp_A \mathcal{W}_0$$
:

$$W_1 \leftarrow V_1 - W_0 \left(W_0^T A W_0 \right)^{-1} W_0^T A V_1.$$

• $\langle W_1 \rangle \subset AW_0$, and $W_1^T A W_1$ full rank (same as for W_0). and so on and so forth.

Problem with BL

- The procedure we have given does build a nice sequence of spaces, until it collapses.
- $rank(W_i)$ decreases slowly to 0.

$$V_0 \longrightarrow \mathcal{W}_0$$
, dimension $n_0 \leq n$
 $n = n_0$ vectors dropped

$$V_1 = AW_0 \xrightarrow{\longrightarrow} W_1$$
, dimension $n_1 \leq n_0$
 $n_0 - n_1$ vectors dropped

$$V_2 = AW_1 \xrightarrow{\longrightarrow} W_2$$
, dimension $n_2 \le n_1$
 $n_1 - n_2$ vectors dropped

Problem with BL

- The procedure we have given does build a nice sequence of spaces, until it collapses.
- $rank(W_i)$ decreases slowly to 0.

$$V_0 \longrightarrow \mathcal{W}_0$$
, dimension $n_0 \leq n$
 $n = n_0$ vectors dropped

$$V_1 = AW_0 \xrightarrow{\longrightarrow} W_1$$
, dimension $n_1 \le n_0$
 $n_0 - n_1$ vectors dropped

$$V_2 = AW_1 \xrightarrow{\longrightarrow} W_2$$
, dimension $n_2 \le n_1$
 $n_1 - n_2$ vectors dropped

Key difference between BL and Lanczos (harder)

Main difference

In BL, in order to prevent the dimension collapse, we reinject in V_1 the vectors of V_0 which have been discarded when building W_0 .

- $\langle V_1 \rangle$ is thus an *n*-dimensional subspace, like $\langle V_0 \rangle$.
- The subspace W_1 extracted thus has dimension $n_1 \leq n$.

The rest is all ugly technicalities.

- How exactly reinjecting is formulated.
- How we orthogonalize V_k w.r.t. previous subspaces.
- How we shorten the sequence of orthogonalizing computations.

BL and bookkeeping

— (harder)

- The BL iterations needs to keep several vector blocks.
 - V_{i+1} , V_i , W_{i-1} , W_{i-2} , W_{i-3} .
 - Even an extra vector block if solving inhomogeneous system.
- Each iteration shuffles the vector columns: W_{i+1} is an extraction from V_{i+1}.
- Both multiplications by M and M^T (since $A = M^T M$).
- Scalar products, multiplication by $n \times n$ matrices, ...

Homogeneous BL (T. 2003 ??)

A natural idea.

- The sequence eventually reaches the point where $W_i^T A W_i = 0$, from which we can extract vectors of Ker *M*.
- This saves one vector block for bookkeeping, and some scalar products.

Number of iterations of BL (harder)

The dimension of W_i is the rank of $V_i^T A V_i$.

Theorem

Let $n - \operatorname{rank}(X)$ be the rank defect of an $n \times n$ matrix M.

$$E (rank defect(M), M symmetric) = 0.76, \\ E (rank defect(M, M general)) = 0.85.$$

Thus BL runs until $\langle \mathcal{W}_0, \mathcal{W}_1, \dots, \mathcal{W}_k \rangle = \mathbb{F}_2^N$, which means:

$$k\approx\frac{N}{n-0.76}.$$

Plan (harder)

Block algorithms

Block Lanczos (Montgomery)

Block Wiedemann (Coppersmith)

Block Wiedemann

BW is a direct translation of Wiedemann to using vector blocks. Issues:

- properly define the notion of linear generator.
- show that using vector blocks reduces the number of needed iterations.

The expected benefits are clear:

- Better use of arithmetic power of CPUs (block operations).
- Hopefully better success probability.

Let n be a block width.

- Initial setup. Choose starting blocks of vectors x and y.
- Sequence computation. Want L first terms of the sequence:

$$a_i = x^T M^k y$$
 (a_i are $n \times n$ matrices !).

- Computing one term after another, this boils down to our black box $v \mapsto Mv$.
- This computation can be split into several independent parts (which all know *M*).
- Compute some sort of minimal polynomial.
- Build solution as:

$$v = \sum_{k=0}^{\deg f} M^k y f_k.$$

- Again, this uses the black box.
- Can be split into many independent parts (which all know M).

BW operations

(harder)

For the sequence computation, the only operations are:

- Matrix times vector product $v_i \leftarrow Mv_{i-1}$.
- Dot product $a_i \leftarrow x^T v_i$. (x typically taken very simple).

Required bookkeeping: only v_i and v_{i-1} .

Most important thing

Col. j or the matrices $(a_i)_i$ only depends on col. j of y.

- If y is split into several parts, this leads to several parts of the sequence which may be computed independently.
- Those different parts of the sequence need no synchronization or communication.
- Possibly on different clusters, sites, or countries.
- Block width n = 64n': n' independent computations.

BW complexity

For a block size n, BW on an N-dimensional matrix M:

- $\frac{2N}{n}$ matrix times vector products for sequence computation.
- $\frac{N}{n}$ extra matrix times vector products for the last step.
- Linear generator computation: nN^2 naively, asymptotically fast algorithm in $\approx nN(n + \log N)$.

Comparison with BL

On the back of the envelope, BW is slower than BL, but:

- Less bookkeeping,
- Only products by M, not by M^T ,
- Much better distribution opportunities.

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What are the algorithms good for ?

- Plain Lanczos. OK for \mathbb{F}_p .
 - Quite easy to implement.
 - Has been used for DL computations.
- Plain Wiedemann. OK for \mathbb{F}_p .
 - Reconstruction step add some implementation work.
 - On the other hand, recurrence is easier.
- Block Lanczos. Good for \mathbb{F}_2 .
 - Need a large cluster.
 - Needs fast, parallel $M \times v$.
- Block Wiedemann. Good for \mathbb{F}_2 .
 - Can accomodate several clusters.
 - Implementation is challenging.

DL record $\mathbb{F}_{2^{619}}$. Matrix step relatively easy.

- 635,000 rows and columns.
- About 100 non-zeroes per row.
- Field of definition: a 217-bit prime.

Wiedemann recurrence done on a Nvidia GeForce GTX580 GPU.

- About 30ms for each $M \times v$.
- Fault-tolerant software, because GTX580 is a mess.
- Orders of magnitude faster than CPU implementation.

RSA-155: an important milestone for factoring (512 bits). Matrix step (1999):

- (by then) a large matrix: 6.7M rows/cols, 62 nz/row.
- Solved on supercomputer Cray C916 (10 days).

Stumbling block: relying on a Cray-class supercomputer is cumbersome.

RSA-768: latest record in integer factorization.

Block Wiedemann algorithm used for matrix step.

- Requiring several mid-range computer resources is much more manageable than supercomputers.
- Used grids of computers in France, Switzerland, Japan.
- Approx. 3 months of computation.
- Novel approach, using varying clusters.

Linalg stats

(a)	(b)	(c)	(d)	(e)	(f)	(g)	(h)	(i)	(j)	(k)	(1)
Lausanne	56	2×AMD 2427	2.2	12	16	ib20g	12	144	4.3	4.8	40%
Tokyo	110	$2 \times \text{Pentium-D}$	3.0	2	5	eth1g	110	220	5.8	7.8	%
Grenoble	34	2×Xeon E5420	2.5	8	8	ib20g	24	144	3.7		30%
Lille	46	2×Xeon E5440	2.8	8	8	mx10g	36	144	3.1	3.3	31%
							32	256	3.8		38%
							24	144	4.4		33%
Nancy	92	$2 \times Xeon L5420$	2.5	8	16	ib20g	64	256	2.2	2.4	41%
							36	144	3.0	3.2	31%
							24	144	3.5	4.2	30%
							18	144		5.0	31%
							16	64		6.5	19%
Orsay	120	$2 \times \text{AMD} 250$	2.4	2	2	mx10g	- 98	196	2.8	3.9	32%
Rennes	96	$2 \times X \text{eon } 5148$	2.3	4	4	mx10g	64	256	2.5	2.7	37%
							49	196	2.9	3.5	33%
Rennes	64	$2 \times Xeon L5420$	2.5	8	32	eth1g	49	196	6.2		67%
							24	144	8.4		67%
							18	144	10.0		68%
							8	64		18.0	56%

Table 1: Different per-iteration timings on various clusters. (a) Cluster location; (b) Total cluster size (number of nodes); (c) Cluster CPU type; (d) Node CPU frequency; (e) Cores per node; (f) RAM per node (GB); (g) Cluster interconnect; (h) Job size (number Cours MPRtof-12:24es); (i) Number of cores used per job; (j) Time per iteration in seconds (stage 1);