# Index

## A, B, C
- arithmetic logic units, 2
- arithmetic operation
  - exponent, 2
  - mantissa, 2
- Arnoldi
  - basis, 164
- bandwidth, 6
- basis
  - Arnoldi, 164
  - change, 83
  - change example, 283
- Lanczos, 167
- BiCG, 207, 210
- BiCGSTAB, 217, 221, 222
- cache
  - lines, 8
  - memory, 8
- communicator, 44
- computers
  - scientific, 1
  - vector, 38
- concurrency, 3
- conditioning
  - definition, 85
  - example, 284
  - Poisson’s equation, 285
- Conjugate Gradient
  - algorithm, 173, 176, 250
  - pipelined, 48
- preconditioning, 183
- singular system, 296
- Crout
  - block factorization, 286
  - factorization of a dense matrix, 286
  - factorization of a skyline matrix, 289
  - orthogonalization, 295
- cyclic reduction, 39

## D, E, F
- data
  - locality, 58
  - spatial locality, 10, 31
  - temporal locality, 10, 31
- distributed memory, 18
- eigenvalue
  - definition, 79
  - example, 284
  - Poisson’s equation, 285
- eigenvector
  - definition, 79
  - example, 284
  - Poisson’s equation, 285
- elimination tree, 147, 150
- factorization
  - backward substitution, 110
  - block, 125
  - Cholesky, 121, 313
  - Crout, 121, 286, 289
  - forward substitution, 109
Gauss, 113
Gauss-Jordan, 115, 117
LU, 109
MPI implementation, 130
Partial LU factorization, 111
pivoting, 118
Symmetric matrix, 121
finite difference
  matrix assembly, 102
  matrix-vector product, 236
finite element
  matrix assembly, 102
  matrix-vector product, 236
finite volume
  matrix assembly, 102
  matrix-vector product, 236
floating point, 2
floating point number, 1
flops
  definition, 2
  Gflops, 2
  Mflops, 2
  Pflops, 2
  Tflops, 2

G, I, K, L
GMRES, 185, 188, 191, 194, 197–199, 213, 218, 334
GMRES(m), 185, 193
GPU, 14
graph
  of a matrix, 94
instruction overlap, 3
Krylov subspace, 161
Lanczos
  algorithm, 167–169, 172, 223
  basis, 167, 173, 194, 201, 203, 204,
    206, 212, 215, 216
  method, 201, 206, 207, 209, 211, 214
  vectors, 175
linear application, 74
linear systems, 17
load balancing, 21
loop
  data dependency, 26
  dependency example, 27
distance of dependence, 39
nested loops, 31, 34
output dependency, 27
parallelization, 25
parallelization, 25
pipeline operations, 41
reduction operation, 30
vectorization, 39

M
matrix
  adjoint, 77
  assembly by finite difference, 102
  assembly by finite element, 102
  assembly by finite volume, 102
  basis change, 83
  block product, 60
  conditioning, 85, 86
  definition, 76
  eigenvalue, 79
  eigenvector, 79
  graph, 94
  Hessenberg form, 166
  image, 80, 288
  invertible, 78
  kernel, 80, 288
  multiplication, 78
  norm, 80
  parallel assembly, 98, 99
  parallel matrix-vector product, 225,
    227, 229, 283
  parallel product, 58, 64
  preconditioning, 180, 198
  properties, 79
  sparse matrix-vector product, 96
  spectral radius, 79
  square, 78
  storage COO, 97
  storage CSR, 96
  transposed, 77
matrix-vector product
  asynchronous, 236
  non-blocking
    communication, 236
    parallelization, 225, 227, 236, 283
  sparse, 96
memory
  cache, 8
  distributed, 13
  hierarchy, 8
  hybrid, 14
  multi-bank, 7
  registers, 37
  shared, 17
  vector registers, 37, 41
microprocessors
  frequency, 2
  Moore’s law, 2
MIMD, 15
MINRES, 193
MPI
  bibliography, 325
  collective communications, 46
  optimization of exchanges, 46, 47
  paradigm, 18, 43
  point-to-point communications, 45

O, P
OpenMP
  bibliography, 324
  critical section, 36
  paradigm, 34, 43
  private, 35
  shared, 35
ORTHODIR, 196, 197, 199, 218, 250
parallel computer, 3
parallelism
  spatial, 4
  temporal, 4
parallelization
  loop example, 281, 282
performance
  analysis, 49
  degree of parallelism, 19
  efficiency, 20
  granularity, 21
  load balancing, 21
  scalability, 22
  speedup, 20
  strong scalability, 23
  strong scalability efficiency, 23
  weak scalability, 23
  weak scalability efficiency, 24
pipeline
  architecture, 6
  process, 4
pivoting
  definition, 118, 120
  numerical, 120
preconditioner
  additive Schwarz, 263, 265, 267
  algebraic multigrid, 257
  definition, 108
  diagonal, 243
  Gauss-Seidel, 275
  incomplete factorization, 245
  linelet, 276
  locally optimal, 250
  multiplicative Schwarz, 265
  restricted additive Schwarz (RAS), 269
  symmetric successive over relaxation (SSOR), 275
preconditioning
  Conjugate Gradient, 183
  nonsymmetric matrix, 198
  symmetric matrix, 180
programming
  data exchanges, 18
  message-passing, 37
  MIMD, 18
  SPMD, 18
projection
  affine space, 186
  orthogonal, 73
Q, R, S
QMR, 211, 214, 216, 217
reduction
  cost, 55
  cyclic, 57
  principles, 54
  stability, 55
Richardson method, 107, 271
scalability
  efficiency, 23, 24
  strong, 23
  weak, 23
scalar product
parallelization, 238
scalar product definition, 72
Schur
  complement, 112, 128, 134, 139–143, 149–151, 153–155, 157, 158, 248, 251, 256, 257
  complement method, 250, 251, 254, 263
dual method, 298, 299
dual method with regularization, 300
  primal method, 337
Schwarz
  additive preconditioner, 263
  method, 264
  restricted additive Schwarz preconditioner, 269
scientific libraries
  Alinea, 333
  BLAS, 69
  JOSTLE, 334
  LaPack, 69
  METIS, 334
  MKL, 159
  MUMPS, 159
  Paraver, 328
  Pardiso, 159
  PETSc, 332
  ScaLaPack, 69, 135
  Scalasca, 328
  SCOTCH, 335
SIMD, 14
SMP architecture, 12
  space
  affine, 73
  complement, 72
  orthogonal complement, 72
T, V
tasks
  dynamic mode, 21
  mutual exclusion, 36
  static mode, 21
truncation, 5
vector
  definition, 71
  parallel scalar product, 238
  instructions
  definition, 37
  registers, 8
  scalar product, 72
vectorization
  loop example, 281, 282
vectors
  Lanczos, 175