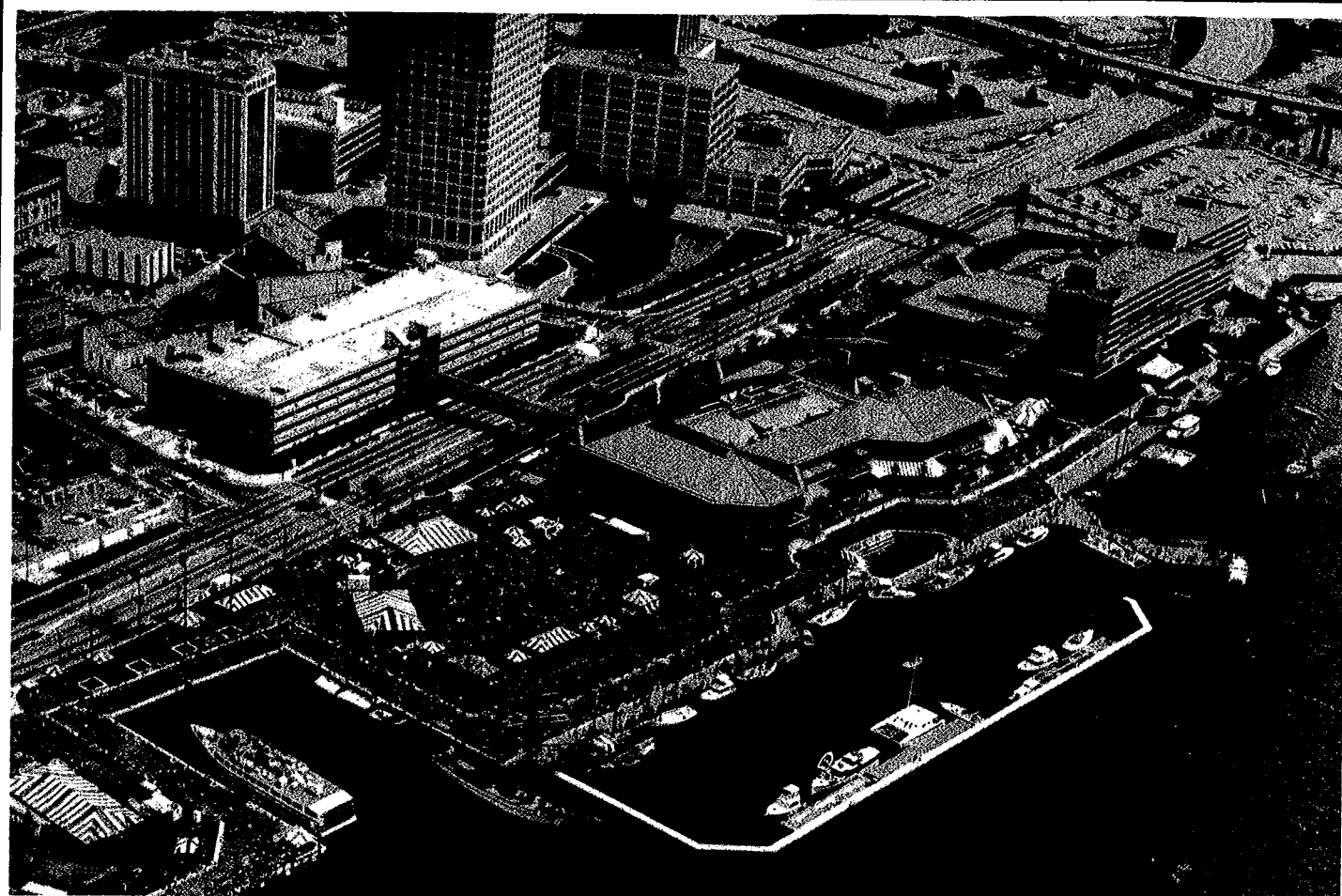


# Second SIAM Conference on Parallel Processing for Scientific Computing



Sponsored by the SIAM Activity Group on Supercomputing

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<p>Meeting Highlights ..... 1-4</p> <p>Program-at-a-Glance ..... 5-7</p> <p>List of Speakers ..... 8</p> <p>Timetables ..... 9-17</p> <p>Abstracts: Contributed Papers &amp; Poster Presentations ... A1-A30</p> <p>Upcoming Conferences</p> <p>Registration Information</p> <p>General Information .....A31</p>	<p><b>Tutorials</b></p> <p><i>Monday, November 18, 9:00 AM</i></p> <p><b>Tutorial 1</b>  <b>SUPERCOMPUTERS: PAST, PRESENT AND FUTURE</b></p> <p>Three driving forces are at work in supercomputer architecture—commitments, advances in technology, and research. The dominant commitment is to vector processing, and this commitment will continue with the design of multiple vector processor systems such as the Cray X-MP, Cray-2, and the ETA-10. Near term advances in supercomputer architecture will include designs using a small number (up to 16) of very fast (supercomputer speed) processing elements (PEs). Designs such as the Denelcor HEP-2 are providing a basis for exploring the part of the speed-parallelism space using somewhat slower PEs but more of them. In the research area, a province primarily of the universities, designs incorporating even slower PEs and even larger numbers of them are being studied as ways of creating economical yet high-performance supercomputers. The speaker will review the evolution of supercomputer architecture, describe a taxonomy of current architectures, and discuss the prospects for a science of parallel computation. A rationale for parallel computation, along with some of its key issues and limitations will be presented.</p> <p>Jack Worlton  Los Alamos National Laboratory  Los Alamos, NM</p> <p><i>Monday, November 18, 1:30 PM</i></p> <p><b>Tutorial 4</b>  <b>PARALLEL AND VECTOR ALGORITHMS—AN INTRODUCTION</b></p> <p>For traditional computers of past years, the computational performance of an algorithm was relatively independent of the computer. Now, however, with the advent of vector and parallel computers, to achieve optimum performance, the design of an algorithm has become dependent on the computer architecture. The speaker will review a variety of numerical algorithms now available for vector and parallel computers. The primary problem areas covered will be the direct and iterative solution of systems of linear equations, with emphasis on problems arising from the discretization of partial differential equations. Techniques to be discussed include factorization methods, SOR and related methods, and preconditioned conjugate gradient methods. The similarities and the differences in the design of algorithms for vector and parallel computation will be emphasized.</p> <p>John R. Van Rosendale  Department of Computer Science  University of Utah  Salt Lake City, UT</p> <p>James M. Ortega  University of Virginia  Charlottesville, VA</p>
<p><b>ORGANIZING COMMITTEE</b></p> <p>Robert G. Voigt (Chairman),  ICASE, NASA Langley Research Center</p> <p>Billy L. Buzbee, Los Alamos National Laboratory</p> <p>Dennis B. Gannon, Indiana University</p> <p>Garry H. Rodrigue, Lawrence Livermore National Laboratory</p>	<p><i>Monday, November 18, 10:30 AM</i></p> <p><b>Tutorial 2</b>  <b>VECTOR COMPUTER ARCHITECTURES AND THEIR IMPACT ON COMPUTATION</b></p> <p>The recognition that conventional von Neumann computer architectures are nearing their practical limit in computational speed has led to the development of vector (and parallel) processing computers for large, scientific applications. A vector computer relies on designed overlap and replication within its architecture to achieve peak computational rates that are orders of magnitude higher than the conventional computers of today. However, the performance realized for a program on a vector computer depends on how well the scientist and programmer have matched the algorithm and data structure to the computer architecture. The speaker will discuss the architectures of several vector computers and examine their influence on computational efficiency.</p> <p>Jay Lamblotte, Jr.  NASA Langley Research Center  Hampton, VA</p>
<p><b>FUNDING AGENCIES</b></p> <p>SIAM is conducting this conference with the partial support of the Air Force Office of Scientific Research, the Army Research Office, and the National Science Foundation.</p> <p><i>Photographs graciously provided by the Norfolk Convention and Visitors Bureau.</i></p>	<p><i>Monday, November 18, 3:00 PM</i></p> <p><b>Tutorial 5</b>  <b>FACTORIZATION METHODS IN LINEAR ALGEBRA</b></p> <p>Modern techniques in computational linear algebra are based on a decomposition approach. The general idea is the following: Given a problem involving a matrix, one factors or decomposes the matrix into a product of simpler matrices from which the problem can easily be solved. The approach to matrix computations through decompositions has turned out to be quite fruitful. However, such algorithms as implemented on conventional machines may not be well suited to providing peak performance on advanced architectures. Architectures of future machines promise to offer a profusion of computing environments. In implementing the various decomposition algorithms on new architectures, it is desirable to minimize the effort involved while maintaining certain qualities in the algorithm, such as portability and high levels of performance. It seems to be an unnecessary waste of effort to recast these algorithms with only one computer in mind. The speaker will examine some common factorization methods used to solve problems arising in linear algebra and discuss how these methods can be implemented in a portable fashion on a wide range of high-performance computers without sacrificing efficiency.</p> <p>Jack J. Dongarra  Argonne National Laboratory  Argonne, IL</p>

*Monday, November 18, 3:45 PM*  
Tutorial 6

## **ITERATIVE METHODS FOR PARTIAL DIFFERENTIAL EQUATIONS**

The discretization of elliptic partial differential equations often leads to a system of linear equations that must be solved numerically. The speaker will examine the iterative solution of such a system of equations on both vector computers and multiple processor systems. The iterative methods to be discussed are point and block Jacobi and multi-color SOR and preconditioned conjugate gradient methods. She will also show how the techniques for the parallel implementation of such methods apply to the parallel solution of initial boundary value problems using explicit methods and implicit methods such as ADI.

Loyce Adams  
Department of Computer Science  
University of Washington  
Seattle, WA

*Monday, November 18, 4:30 PM*  
Special Lecture

## **THE NSF SUPERCOMPUTER INITIATIVE**

In a concentrated effort to keep academic research competitive with the rest of the world, NSF has launched a major initiative in providing supercomputer access to university scientists and engineers.

The ultimate goal is to create a nationwide network of supercomputer centers, which will be provided with state-of-the-art computational equipment. Access time will be allocated to researchers on the basis of scientific merit.

Recently, NSF took the first step toward achieving this goal by selecting the first four sites for these centers—San Diego, Illinois, Cornell and Princeton. Two hundred million dollars have been committed to support these centers over the next five years. The NSF initiative is expected to have a major impact on: the solution of basic research problems not possible on current academic computers; the training of students and new researchers in the use of advanced computational instrumentations; and the stimulation of the computer industry to develop even better supercomputers in the future.

John W. D. Connolly  
Director  
Office of Advanced Scientific Computing  
National Science Foundation  
Washington, DC

*Monday, November 18, 5:00 PM*  
Special Lecture

## **NCSA: AN INTERDISCIPLINARY RESEARCH CENTER BUILT ON AN INTEGRATED SUPERCOMPUTING ENVIRONMENT**

The University of Illinois National Center for Supercomputing Applications is creating a comprehensive computing environment. The high speed network will connect a Cray X-MP with large memory Solid State Disk, trillion bit on-line mass store, high volume central output facilities, and over one hundred PCs and workstations. The latter will be on every desk in a new kind of scientific research center. Here some 40 top science and engineering users of the computational system will interact with 20 support computer professionals and staff researchers. Our goal is to identify and remove common bottlenecks with today hinder progress in scientific computing. Our center will work

closely with the Center for Supercomputing Research and Development, Directed by David Kuck, on code optimization and new algorithms for multiprocessors.

Larry L. Smarr  
Director  
National Center for Supercomputing Applications  
University of Illinois at Urbana-Champaign  
Urbana, IL

## **Research Presentations**

*Tuesday, November 19, 8:30 AM*  
Research Presentation 1

### **THE "ULTRACOMPUTER"—AN EXPERIMENTAL SHARED MEMORY MIMD COMPUTER**

The NYU Ultracomputer is based on an experimental architecture featuring thousands of processors sharing a multigigabyte common memory so as to cooperate on solving problems too large for today's computers.

Extensive simulation studies indicate that an "Ultracomputer" having the component count of present day large machines, but constructed using 1990 technology, would offer orders of magnitude more performance than current vector supercomputers and would be much more readily applicable to a wide range of important computational problems.

To date, a reliable eight processor prototype has been constructed and a highly parallel operating system based on Unix\* has been implemented. VLSI switches have been designed and fabricated for use in a processor-memory interconnection network; enhanced switches have been designed that will enable the network to combine simultaneous memory references to the same location.

Allan Gottlieb  
Courant Institute of Mathematical Sciences  
New York University  
New York, NY

*Tuesday, November 19, 9:15 AM*  
Research Presentation 2

### **A TESTBED FOR PARALLEL ALGORITHM DEVELOPMENT**

A hardware and software system has been designed to permit easy implementation and comparison of parallel algorithms. The hardware, the "ZMOB", consists of a set of 64 parallel processors that appear to the user to be fully interconnected. The software includes pre- and post-processors to load data and unload answers, a multiprogramming system for each processor, and a snapshotting system that can stop the processors at any time to measure progress and bottlenecks. The software is designed to be transportable to other parallel environments.

The system has been used in the design and evaluation of parallel matrix algorithms on a variety of architecture (rings, 2-dimensional mesh connected arrays, etc.) with a variety of assumptions on the cost of communications. The speaker will describe the hardware and software system and its use, including experiments evaluating various algorithms, task assignments, and task schedulings.

Dianne P. O'Leary  
University of Maryland  
College Park, MD

*Tuesday, November 19, 1:30 PM*

### **Research Presentation 3 COMPUTATIONAL PHYSICS ON PARALLEL MACHINES**

The advent of large parallel computers has stimulated much activity among those concerned with actually solving problems on such machines. The easiest route to follow in the near term is to uncover parallelism in existing collections of algorithms and recode (or perhaps, just recompile) existing codes. This approach certainly can work for some problems if the number of processing units is not too large (less than 8, for example).

A better approach is to reformulate the expressions of physical processes so as to expose the parallelism provided by nature. An example of this approach is the Independent Time Step Method wherein different regions of a problem advance asynchronously at their own rates. Code written with this method cannot be characterized by the categories explicit or implicit. With existing parallel computers, a primary concern for this method is to restrict the parallelism to levels at which the hardware can function optimally.

Peter G. Eltgroth  
Lawrence Livermore National Laboratory  
Livermore, CA

*Tuesday, November 19, 2:15 PM*

### **Research Presentation 4 PARALLEL ALGORITHMS FOR PARTIAL DIFFERENTIAL EQUATIONS—CHARACTERISTICS AND DEVELOPMENT TECHNIQUES**

Many of the physical problems which are important enough to spur the development of highly parallel supercomputers require partial differential equations in their mathematical models. In fact, we can expect that a significant portion of the running time on these machines will be spent on the numerical solution of systems of partial differential equations. It follows that we will want to use algorithms which construct numerical solutions as efficiently as possible on the parallel architecture in use.

Over the past twenty years, performance gains due to the development of faster algorithms for the solution of partial differential equations have kept pace with performance gains due to the introduction of faster hardware. Will we be able to move these fast algorithms onto the new parallel architectures? Or, will we see the development of new algorithms that are even more efficient?

Paul O. Frederickson  
Los Alamos National Laboratory  
Los Alamos, NM

*Wednesday, November 20, 8:30 AM*  
Research Presentation 5

### **ARCHITECTURE AND PROGRAMMING OF THE COSMIC CUBE**

The cosmic cube is an experimental concurrent computer that consists of 64 small "node" computers connected by queued communications channels in the plan of a binary 6-cube. Its design was based on a message-passing computational model that respects the communications limitations of high-complexity microelectronics. The programming style used for the cosmic cube—an adaptation of object-oriented programming—reflects this same concern for locality. A computation is formulated as a collection of communicating processes (objects) that are

## Meeting Highlights

distributed through the nodes. The message primitives provided by the cosmic cube's resident operating system employ a weak synchronization with message order preservation, and have proved to be both convenient and powerful. The presentation will include a discussion of the computer and examples of concurrent formulations and programs for several scientific applications.

Charles L. Seitz  
California Institute of Technology  
Pasadena, CA

### *Wednesday, November 20, 9:15 AM* Research Presentation 6 **SUPRENUM—THE GERMAN MULTIGRID SUPERCOMPUTER PROJECT**

The goal of the Suprenum project is to develop a high-performance computer for large-scale scientific computation ("numerischer superrechner"). It is agreed that the corresponding architecture should be characterized by the following essentials: make substantial use of parallel processes, reflect the regular ("grid") structure of a large class of numerical applications, and support the multilevel ("multigrid") principle. Plans for the first phase of the project (1985–1988) are to build a Suprenum prototype, the hardware of which will be MIMD-multiprocessor-system consisting of 256 processor-knots with local memory. Each 16 knots (one "cluster") will be connected by a standard industrial bus, and all clusters are to be connected by a 3-dimensional structure of buses. Considering it as a combined hardware-software system, Suprenum is to be equipped with suitable MIMD software based on parallel multilevel algorithms. The idea is to obtain full performance according to the formula: Suprenum-performance = multi-processor-performance (hardware) × multi-level-performance (software).

Ulrich Trottenberg  
Gesellschaft für Mathematik und  
Datenverarbeitung and University of Cologne  
Federal Republic of Germany

### *Thursday, November 21, 8:30 AM* Research Presentation 7 **PARALLEL ALGORITHMS FOR LEAST SQUARES PROBLEMS**

The central question in the parallel matrix computation area is: How should a given matrix computation be apportioned among an array of processors and how best can that array be configured? A useful method that is ideal for exploring this question is the block Jacobi method for computing the singular value decomposition. The speaker will discuss how this algorithm can be used to solve various constrained and unconstrained least squares problems and report on this experience with the technique on a "prototype" of the Cornell supercomputer.

Charles Van Loan  
Cornell University  
Ithaca, NY

### *Thursday, November 21, 9:15 AM* Research Presentation 8 **ALGORITHMS AND EXPERIMENTS FOR PARALLEL LINEAR SYSTEMS SOLVERS**

With the advent of multiprocessors such as the Denelcor HEP and the Cray-XMP, it has become evident that reorganization of many sequential, direct and iterative linear system solvers is essential for efficient utilization of such machines. For several important problems, new algorithms (which may not be efficient on a uniprocessor) yield superior performance on multiprocessors.

The speaker will describe direct and iterative schemes for solving block tridiagonal linear systems on a tightly-coupled cluster of vector processors and discuss the performance of these algorithms on such a cluster. He will also propose algorithms suitable for a machine consisting of several clusters, i.e., algorithms suitable for multiprocessors possessing three levels of parallelism.

Ahmed H. Sameh  
University of Illinois  
Urbana, IL

## Selected Papers

### **1. Parallelism with FPS-164 Array Processors and IBM Hosts: Hardwares and Applications to Chemistry And Physics**

Enrico Clementi, IBM Corporation, Kingston, NY

### **2. Parallel Processing of the $F_N$ Method for Radiative Transfer Problems**

R. C. Y. Chin and G. W. Hedstrom, Lawrence Livermore National Laboratory, Livermore, CA; and C. E. Siewert, North Carolina State University, Raleigh, NC

### **3. The Massively Parallel Processor—Architecture, Programming and Applications**

H. K. Ramapriyan, J. P. Strong and J. C. Tilton, NASA Goddard Space Flight Center, Greenbelt, MD

### **4. Interpreting Parallel Processor Performance Measurements**

Harry F. Jordan, University of Colorado, Boulder, CO

### **5. Parallelization and Performance Prediction of the Cooley-Tukey FFT Algorithm for MIMD Shared-Memory Architectures**

Alan Norton, IBM Thomas J. Watson Research Center, Yorktown Heights, NY and Allan J. Silberger, Cleveland State University, Cleveland, OH

### **6. Using a Single-Program-Multiple-Data Computational Model for Parallel Execution of Scientific Applications**

F. Darema-Rogers, V. A. Norton and G. F. Pfister, IBM T. J. Watson Research Center, Yorktown Heights, NY

### **7. Methods for Reducing the Effects of Communication Delays in Multiprocessor Systems**

Joel H. Saltz and Vijay K. Naik, ICASE, NASA Langley Research Center, Hampton, VA

### **8. Chaotic, Asynchronous Relaxations for the Numerical Solution of Differential Equations by Parallel Processors**

Debasis Mitra, AT&T Bell Laboratories, Murray Hill, NJ

### **9. A Fast Algorithm for the Symmetric Eigenvalue Problem**

D. C. Sorensen and J. J. Dongarra, Argonne National Laboratory, Argonne, IL

### **10. A Non-Systolic Matrix Product Algorithm**

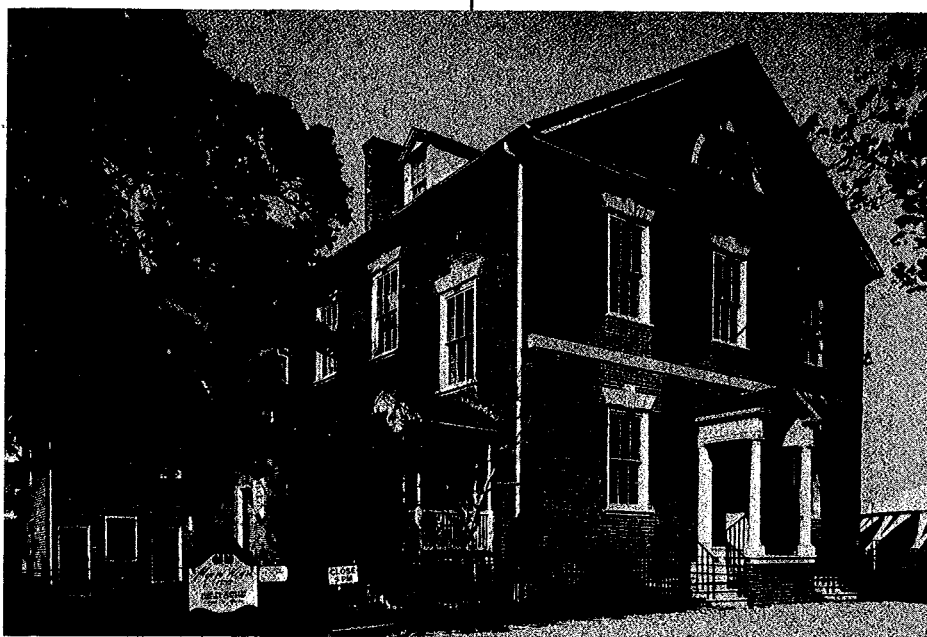
Philip A. Nelson, University of Washington, Seattle, WA

### **11. Problem Partitioning Issues in the Parallel Solutions of Large Toeplitz Systems**

Jean-Marc Delsome and Ilse C. F. Ipsen, Yale University, New Haven, CT

### **12. Solving Dense Linear Systems on a Hypercube Automaton**

Peter R. Cappello, University of California, Santa Barbara, CA



- 13. Solving Elliptic Partial Differential Equations on a Hypercube Multiprocessor**  
T. F. Chan, Y. Saad and M. H. Schultz,  
Yale University, New Haven, CT
- 14. Algorithms and Architectures: PDE Solution on Parallel Computers**  
Oliver A. McBryan and Eric F. Van DeVelde, Courant Institute, New York University, New York, NY
- 15. A Comparison of Domain Decomposition Techniques for Elliptic Partial Differential Equations**  
David E. Keyes and William D. Gropp,  
Yale University, New Haven, CT
- 16. On Compiling Loop Algorithm onto Systolic Arrays**  
Keith R. Allen and Roy P. Pargas,  
Clemson University, Clemson, SC
- 17. Parallel Algorithms for Network Optimization**  
Robert R. Meyer, University of Wisconsin-Madison, Madison, WI
- 18. Parallel Debugging: A Preliminary Proposal**  
James H. Griffin, Computer Research and Applications Group, and Los Alamos National Laboratory; and Harvey J. Wasserman, Computer User Services Group, Los Alamos National Laboratory, Los Alamos, NM
- 19. Solving Equations of Motion on a Virtual Tree Machine**  
W. W. Armstrong, T. A. Marsland, M. Olafsson, and J. Schaeffer, University of Alberta, Edmonton, Alberta, Canada
- 20. Adapting a Navier-Stokes Code to the ICL-DAP**  
Chester E. Grosch, Old Dominion University, and British Maritime Technology, Teddington, England
- 21. Implementation of a Navier-Stokes Algorithm on a Local Memory Parallel Processor**  
Steven E. Krist, Joint Institute for Advancement of Flight Sciences, NASA Langley Research Center, Hampton, VA
- 22. Transformation of Sequential Programs for Multiprocessor Execution: The Blaze Environment**  
Piyush Mehrotra, Purdue University, West Lafayette, IN; and Dennis Gannon, Indiana University, Bloomington, IN; and John Van Rosendale, University of Utah, Salt Lake City, UT
- 23. A Development Environment for Scientific Parallel Programs**  
Alexandru Nicolau, Cornell University, Ithaca, NY
- 24. Processor Self-Scheduling in Large Multiprocessor Systems**  
Peiyi Tang, Pen-Chung Yew, and Chuan-Qi Zhu, Center for Supercomputing Research and Development, University of Illinois at Urbana-Champaign, Urbana, IL

## Hardware/Software Exhibits

*Exhibits will be open Monday, November 18 through Thursday, November 21 from 10:00 AM to 5:00 PM.*

- 1. ALLIANT COMPUTER SYSTEMS CORPORATION**  
David L. Rome  
Director of Marketing  
Alliant Computer Systems Corporation  
Acton, MA
- 2. AMETEK/COMPUTER RESEARCH DIVISION**  
E. Floyd Sherman  
Director of Marketing  
AMETEK/Computer Research Division  
Arcadia, CA
- 3. ANALOGIC CORPORATION**  
Bruce R. Mackie  
Director of Sales and Marketing  
Computing Systems Group  
Analogic Corporation  
Wakefield, MA
- 4. INTEL SCIENTIFIC COMPUTERS**  
Christopher H. Wain  
Account Manager  
Intel Scientific Computers  
Beaverton, OR
- 5. NCUBE CORPORATION**  
John F. Palmer  
Chairman  
NCUBE Corporation  
Tempe, AZ
- 6. SEQUENT COMPUTER SYSTEMS, INC.**  
R. L. Gimbel  
Manager of Product Marketing  
Sequent Computer Systems, Inc.  
Portland, OR
- 7. MACNEAL SCHWENDLER CORPORATION**  
Bill Moffitt and Louis Komzsik  
MacNeal Schwendler Corporation  
Los Angeles, CA
- 8. SPERRY CORPORATION**  
David J. Deak  
Manager of Supercomputer Marketing  
Sperry Corporation  
Blue Bell, PA
- 9. LORAL INSTRUMENTATION**  
Paul J. Friedman  
Product Manager, Computer Systems  
Loral Instrumentation  
San Diego, CA
- 10. APPLIED DYNAMICS INTERNATIONAL**  
Peter W. Barhydt  
Assistant Sales Manager  
Applied Dynamics International  
Ann Arbor, MI
- 11. CONVEX COMPUTER CORPORATION**  
Steve Wallach  
Convex Computer Corporation  
Richardson, TX
- 12. ELXSI**  
J. Robert Hedges  
Director, Market Planning  
ELXSI  
San Jose, CA
- 13. INMOS CORPORATION**  
Steve Roe  
Microcomputer Marketing Engineer  
INMOS Corporation  
Colorado Springs, CO
- 14. FLOATING POINT SYSTEMS, INC.**  
Ed Kushner and Steve Oslen  
Floating Point Systems, Inc.  
Portland, OR

## Special Functions

### Welcoming Reception

*Sunday, November 17, 8:00 PM  
Promenade, Third Floor*

### Wine and Cheese Party

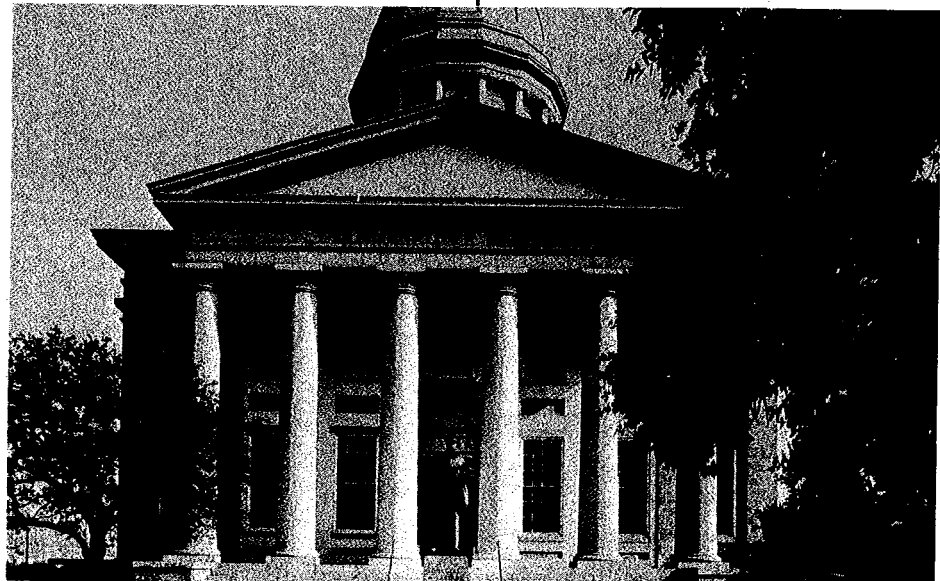
*Monday, November 18, 6:00 PM  
Promenade, Third Floor*

### Cash Bar and Poster Session

*Tuesday, November 19, 6:00 PM  
Promenade, Third Floor*

### Free Beer and Hardware/Software Exhibits

*Wednesday, November 20, 6:00 PM  
Promenade and York Hall, Third Floor*





# PROGRAM AT A GLANCE

## Sunday, November 17/PM

5:00 PM

**Registration Opens**  
Promenade, Third Floor

8:00 PM

**Welcoming Reception**  
Promenade, Third Floor

10:00 PM

**Registration Closes**

## Monday, November 18/AM

7:30 AM

**Registration Opens**  
Promenade, Third Floor

8:30 AM/Poplar Hall

**Opening Remarks**  
Robert G. Voigt, Associate Director  
ICASE  
Hampton, VA

9:00 AM/Poplar Hall

Tutorials 1, 2 and 3  
Chairman: Billy Buzbee  
Los Alamos National Laboratory  
Los Alamos, NM

**SUPERCOMPUTERS: PAST, PRESENT AND FUTURE**

Jack Worlton  
Los Alamos National Laboratory  
Los Alamos, NM

10:00 AM/Coffee

10:30 AM/Poplar Hall

**VECTOR COMPUTER ARCHITECTURES AND THEIR IMPACT ON COMPUTATION**  
Jay Lamblotte, Jr.  
NASA Langley Research Center  
Hampton, VA

11:15 AM/Poplar Hall

**MULTIPROCESSOR ENVIRONMENTS: MAPPING ALGORITHMS TO ARCHITECTURES**  
John R. Van Rosendale  
University of Utah  
Salt Lake City, UT

12:00 Noon/Lunch

## Monday, November 18/PM

1:30 PM/Poplar Hall

Tutorials 4, 5 and 6  
Chairman: Robert G. Voigt  
ICASE  
Hampton, VA

**PARALLEL AND VECTOR ALGORITHMS—AN INTRODUCTION**

James M. Ortega  
University of Virginia  
Charlottesville, VA

2:30 PM/Coffee

3:00 PM/Poplar Hall

**FACTORIZATION METHODS IN LINEAR ALGEBRA**  
Jack J. Dongarra  
Argonne National Laboratory  
Argonne, IL

3:45 PM/Poplar Hall

**ITERATIVE METHODS FOR PARTIAL DIFFERENTIAL EQUATIONS**  
Loyce Adams  
University of Washington  
Seattle, WA

4:30 PM/Poplar Hall

**Special Lecture**  
**THE NSF SUPERCOMPUTER INITIATIVE**  
John W. D. Connolly  
National Science Foundation  
Washington, DC

5:00 PM/Poplar Hall

**Special Lecture**  
**NCSA: An Interdisciplinary Research Center Built On An Integrated Supercomputing Environment**  
Larry L. Smarr  
University of Illinois  
Urbana, IL

6:00 PM/Promenade

**Wine and Cheese Party**

## Tuesday, November 19/AM

8:30 AM/Poplar Hall

Research Presentations 1 and 2  
Chairman: Dennis Gannon  
Indiana University  
Bloomington, IN

**THE "ULTRACOMPUTER"—AN EXPERIMENTAL SHARED MEMORY MIMD COMPUTER**

Allan Gottlieb  
Courant Institute of Mathematical Sciences  
New York University  
New York, NY

**A TESTBED FOR PARALLEL ALGORITHM DEVELOPMENT**

Dianne P. O'Leary  
University of Maryland  
College Park, MD

10:00 AM/Coffee

10:30 AM/CONCURRENT SESSIONS

Selected Papers 1A/Poplar Hall  
**Applications**  
Chairman: Peter Eltgroth  
Lawrence Livermore National Laboratory  
Livermore, CA

Selected Papers 1B/Providence Hall

**Performance**  
Chairman: Dianne O'Leary  
University of Maryland  
College Park, MD

12:00 Noon/Lunch

## Tuesday, November 19/PM

1:30 PM/Poplar Hall

Research Presentations 3 and 4  
Chairman: Garry Rodrigue  
Lawrence Livermore National Laboratory  
Livermore, CA

**COMPUTATIONAL PHYSICS ON PARALLEL MACHINES**

Peter G. Eltgroth  
Lawrence Livermore National Laboratory  
Livermore, CA

**PARALLEL ALGORITHMS FOR PARTIAL DIFFERENTIAL EQUATIONS—CHARACTERISTICS AND DEVELOPMENT TECHNIQUES**

Paul O. Frederickson  
Los Alamos National Laboratory  
Los Alamos, NM

3:00 PM/Coffee

3:30 PM/CONCURRENT SESSIONS

Contributed Papers 1/Poplar Hall

**Applications 1**  
Chairman: Steve Davis  
Naval Surface Weapons Center  
Silver Spring, MD

Contributed Papers 2/Claremont Room

**Architecture 1**  
Chairman: Youcef Saad  
Yale University  
New Haven, CT

Contributed Papers 3/Providence Hall

**Linear Algebra 1**  
Chairman: Ahmed Sameh  
University of Illinois  
Urbana, IL

Contributed Papers 4/Brandon Room

**Software 1**  
Chairman: Daniel Reed  
University of Illinois  
Urbana, IL

6:00 PM/Promenade

**POSTER SESSION**  
Cash Bar

## Wednesday, November 20/AM

8:30 AM/Poplar Hall

Research Presentations 5 and 6  
Chairman: John Van Rosendale  
University of Utah  
Salt Lake City, UT

**ARCHITECTURE AND PROGRAMMING OF THE COSMIC CUBE**

Charles L. Seitz  
California Institute of Technology  
Pasadena, CA

**SUPRENUM—THE GERMAN MULTIGRID SUPERCOMPUTER PROJECT**

Ulrich Trottenberg  
Gesellschaft für Mathematik und Datenverarbeitung und  
University of Cologne  
Federal Republic of Germany

10:00 AM/Coffee

10:30 AM/CONCURRENT SESSIONS

Selected Papers 2A/Poplar Hall

**Algorithms**  
Chairman: Joseph Oliger  
Stanford University  
Stanford, CA

Selected Papers 2B/Providence Hall

**Linear Algebra**  
Chairman: Michael Heath  
Oak Ridge National Laboratory  
Oak Ridge, TN

12:00 Noon – 12:30 PM/Providence Hall

**Discussion of the Extended Basic Linear Algebra Subprograms**  
Group Leader: Jack Dongarra  
Argonne National Laboratory  
Argonne, IL

12:00 Noon/Lunch

## Wednesday, November 20/PM

1:30 PM/CONCURRENT SESSIONS

Selected Papers 3A/Poplar Hall

**Elliptic Equations**  
Chairman: Loyce Adams  
University of Washington  
Seattle, WA

Selected Papers 3B/Providence Hall

## Software

Chairman: Piyush Mehrotra  
Purdue University  
West Lafayette, IN

3:00 PM/Coffee

## 3:30 PM/CONCURRENT SESSIONS

Contributed Papers 5/Poplar Hall

## Applications 2

Chairman: Marsha Berger  
Courant Institute of Mathematical Sciences,  
New York University  
New York, NY

Contributed Papers 6/Claremont Room

## Architecture 2

Chairman: Donald Heller  
Shell Development Company  
Houston, TX

Contributed Papers 7/Providence Hall

## Linear Algebra 2

Chairman: Charles Van Loan  
Cornell University  
Ithaca, NY

Contributed Papers 8/Brandon Room

## Software 2

Chairman: Shahid Bokhari  
ICASE, Hampton, VA

6:00 PM - 10:00 PM/York Hall

## Hardware/Software Exhibits

Free Beer on the Promenade

## Thursday, November 21/AM

8:30 AM/Poplar Hall

Research Presentations 7 and 8

Chairman: Jack Dongarra  
Argonne National Laboratory  
Argonne, IL

## PARALLEL ALGORITHMS FOR LEAST SQUARES PROBLEMS

Charles Van Loan  
Cornell University  
Ithaca, NY

## ALGORITHMS AND EXPERIMENTS FOR PARALLEL LINEAR SYSTEMS SOLVERS

Ahmed H. Sameh  
University of Illinois  
Urbana, IL

10:00 AM/Coffee

## 10:30 AM/CONCURRENT SESSIONS

Selected Papers 4A/Poplar Hall

## Applications

Chairman: Oliver McBryan  
Courant Institute of Mathematical Sciences,  
New York University  
New York, NY

Selected Papers 4B/Providence Hall

## Environments

Chairman: Harry Jordan  
University of Colorado  
Boulder, CO

12:00 Noon/Lunch

## Thursday, November 21/PM

## 1:30 PM/CONCURRENT SESSIONS

Contributed Papers 9/Poplar Hall

## Applications 3

Chairman: Jay Lamblotte  
NASA Langley Research Center  
Hampton, VA

Contributed Papers 10/Claremont Room

## Architecture 3

Chairman: Chester Grosch  
Old Dominion University  
Norfolk, VA

Contributed Papers 11/Providence Hall

## Linear Algebra 3

Chairman: Danny Sorensen  
Argonne National Laboratory  
Argonne, IL

Contributed Papers 12/Brandon Room

## Software 4

Chairman: Joel Saltz  
ICASE, Hampton, VA

4:00 PM/Program Adjourns

## Hardware/Software Exhibits

*Exhibits will be open Monday, November 18 through Thursday, November 21 from 10:00 AM to 5:00 PM.*

## ALLIANT COMPUTER SYSTEMS CORPORATION

Alliant will exhibit its recently announced family of parallel processing entry-level computers. These systems are based on an architecture which interconnects multiple high performance vector processors with each other through dedicated parallel processing control hardware and with a common global memory at over 370 MB per second. Available for hands-on demonstrations will be an optimizing compiler that identifies opportunities for parallel and vector execution in existing programs and an operating system which schedules, transparently to the user, multiple processors as a single resource during single program execution.

David L. Rome  
Director of Marketing  
Alliant Computer Systems Corporation  
Acton, MA

## AMETEK/COMPUTER RESEARCH DIVISION

The Ametek/Computer Research Division will exhibit its first generation Concurrent Processing Hardware and Software. Based on a hypercube topology, the Ametek system includes microprocessor based hardware, concurrent operating system and messaging system, programming tools, and applications libraries. Considerable effort has been devoted to developing a programming environment which simplifies the task of concurrent programming and makes it accessible to the scientific programmer.

E. Floyd Sherman  
Director of Marketing  
AMETEK/Computer Research Division  
Arcadia, CA

## ANALOGIC CORPORATION

A high performance computer workstation based upon a Hewlett-Packard 9000 Desktop Computer and an Analogic AP500 Array Processor with appropriate storage and display systems. We will be running computationally-intensive complex imaging tasks as well as mathematically intensive signal processing and statistical tasks.

Bruce R. Mackie  
Director of Sales and Marketing  
Computing Systems Group  
Analogic Corporation  
Wakefield, MA

## INTEL SCIENTIFIC COMPUTERS

The iPSC family of concurrent computing systems puts supercomputer performance in the hands of the individual researcher.

The iPSC is a multiprocessor system that combines a proven parallel processing architecture with Intel's strength in VLSI technology. The concurrent operation of as many as 128 independent processing units ensures high performance, while the use of standard VLSI microcomputers guarantees low cost and high reliability. These processing units, or nodes are connected using a hypercube architecture.

Three iPSC models are available, consisting of 32, 64, or 128 processing nodes.

Christopher H. Wain  
Account Manager  
Intel Scientific Computers  
Beaverton, OR

## NCUBE CORPORATION

We will exhibit a high performance parallel computer system based on the hypercube interconnection network. It will be a standalone computer with its own operating system, compilers and libraries. We will have demonstration programs that exhibit the power of parallel processing. The computer has a very high bandwidth Input/Output system which will also be demonstrated.

John F. Palmer  
Chairman  
NCUBE Corporation  
Tempe, AZ

## SEQUENT COMPUTER SYSTEMS, INC.

Sequent is demonstrating its Balance (TM) 8000 System, a high performance, general purpose, parallel computer that includes from two to twelve, tightly coupled, 32-bit microprocessors running a single re-entrant copy of DYNIX (TM), an enhanced UNIX (TM) 4.2 bsd operating system. Features supporting parallel programming include fast hardware locks, shared memory, and a library of parallel programming support routines.

R. L. Gimbel  
Manager of Product Marketing  
Sequent Computer Systems, Inc.  
Portland, OR

## MACNEAL SCHWENDLER CORPORATION

MSC, a leader in the supercomputer software industry, will demonstrate how MSC/NASTRAN uses vectorization and parallel processing to dramatically increase performance on modern supercomputers. In addition, MSC will show its new matrix equation solving program for the IBM PC, MSC/mate.

Bill Moffitt and Louis Komzisk  
MacNeal Schwendler Corporation  
Los Angeles, CA

## SPERRY CORPORATION

We will be displaying a console mock-up of the Sperry Integrated Scientific Processor (ISP) System. Designed around the highly stable and successful Sperry 1100/90 System, this completely integrated system efficiently executes scientific vector-oriented Fortran code. With this system, you get the outstanding performance of a supercomputer coupled with the program development and support environment of a large mainframe.

David J. Deak  
Manager of Supercomputer Marketing  
Sperry Corporation  
Blue Bell, PA

## Program-at-a-Glance

### LORAL INSTRUMENTATION

Loral Instrumentation, a division of Loral Corporation, will present the LORAL DATAFLO™ LDF 100 mini-super computer. The LDF 100 is a parallel processing computer, employing data flow, a fifth generation computer architecture. Loral Instrumentation has delivered hundreds of its first generation data flow systems for high speed data acquisition and processing. The LDF 100, Loral's second generation data flow computer, is a modular large grain data flow system, incrementally configurable from 5 to 256 high performance Node Processors. The LDF 100 is user programmable in standard high level languages and includes a highly integrated I/O system.

Paul J. Friedman  
Product Manager, Computer Systems  
Loral Instrumentation  
San Diego, CA

### APPLIED DYNAMICS INTERNATIONAL

Applied Dynamics International is a developer and manufacturer of high-speed real-time hardware and software for the scientific simulation community. ADI will present a display and literature showing state-of-the-art parallel processing for scientific computing.

Peter Barhydt  
Applied Dynamics International  
Ann Arbor, MI

### CONVEX COMPUTER CORPORATION

Convex Computer Corporation will demonstrate the Convex C-1 affordable supercomputer running the Convex UNIX virtual memory operating system (based on 4.2 BSD UNIX) and the Convex optimizing and vectorizing FORTRAN '77 compiler. This general purpose system executes in excess of 60 million operations per second, making it ideal for such computation intensive applications as linear algebra, theoretical and scientific computational research, mathematical modeling, and statistical analysis.

Steve Wallach  
Convex Computer Corporation  
Richardson, TX

### ELXSI

The ELXSI System 6400 multiprocessor will demonstrate parallel performance in production codes and in timesharing/multi-processing environments. Applications include HSPIICE and AIDSSIM in the CAD/CAE field and NISA and DYNA-3D in the mechanical/structural design area. ELXSI will show the importance of architectural balance in parallel processing; the ease of parallel processing in FORTRAN, C, and Pascal; and the importance of a symmetric organization and massive memory to efficient algorithm development in production codes.

J. Robert Hedges  
Director, Market Planning  
ELXSI  
San Jose, CA

### INMOS CORPORATION

INMOS manufactures high performance VLSI components and is now introducing the Transputer family. The first devices are very fast 32-bit microprocessors with onchip interprocessor communications which allow concurrent systems of any size to be built. Transputers are optimized for HLLs with special support for occam, a descendant of CSP, allowing efficient implementation of parallel systems. We will be demonstrating transputers in a multiprocessor system alongside our occam-based Transputer Development System.

Steve Roe  
Microcomputer Marketing Engineer  
INMOS Corporation  
Colorado Springs, CO

### FLOATING POINT SYSTEMS, INC.

FPS will illustrate how its 64 Series of Scientific Computers, with a true 64-bit parallel architecture and large directly-addressable memory, provides supercomputing performance for large-scale scientific and engineering applications.

Using parallel processing techniques, including multiple functional units, parallel instruction words, and concurrent hardware accelerators, the FPS 64 Series offers performance up to 341 MFLOPS. The FPS optimizing Fortran compiler and extensive libraries facilitate efficient use of parallel features.

Another level of parallelism, multiprocessor configurations, offers an incremental approach to even greater levels of performance, flexibility, and large problem capacity.

Ed Kushner and Steve Oslen  
Floating Point Systems, Inc.  
Portland, OR





# LIST OF SPEAKERS\*

<b>A</b> Adams, L., Mon. PM Agarwal, R. C., Thu. PM Agrawal, D. P., Tue. PM Aharonian, G., Thu. PM (2) Alexandridis, N. A., Tue. PM Allen, K., Wed. PM Allen, F. D., Thu. PM Andriessen, J., Tue. PM Andriessen, J., Thu. PM Armstrong, W. W., Thu. AM Axelsson, O., Thu. PM	<b>F</b> Fielland, G. N., Tue. PM Fisher, D. C., Wed. PM Frederickson, P. O., Tue. PM Fulton, R. E., Tue. PM	<b>M</b> MacGregor, D. M., Tue. PM McAulay, A. D., Thu. PM McBryan, O. A., Wed. PM McDowell, C. E., Tue. PM McGrath, J. F., Thu. PM Mehrotra, P., Thu. AM Melhem, R. G., Wed. PM Meyer, R. R., Wed. PM Minkoff, M., Tue. PM Mitra, D., Wed. AM Modi, J. J., Tue. PM Moler, C., Wed. PM Munshi, A. A., Thu. PM	<b>T</b> Tang, P., Thu. AM Tang, W. P., Tue. PM Thacker, W. I., Thu. PM Tolsma, L. D., Tue. PM Treadway, A. H., Thu. PM Trottenberg, U., Wed. AM
<b>B</b> Baden, S. B., Thu. PM Bassett, M. E., Wed. PM Benner, R. E., Thu. PM (2) Berkovich, S. Y., Wed. PM Bhavsar, V. C., Wed. PM Bhavsar, V. C., Thu. PM Bostic, S. W., Tue. PM Briggs, W. L., Thu. PM Brooks, E. D., Tue. PM Bykat, A., Wed. PM	<b>G</b> Gary, J., Thu. PM Gerdt, A., Wed. PM Ghafoor, A., Tue. PM Ginsberg, M., Tue. PM Gomez, G., Tue. PM Gottlieb, A., Tue. AM Gropp, W. D., Wed. PM Grosch, C. E., Thu. AM Gustavson, F. G., Wed. PM Gustavson, F. G., Thu. PM	<b>N</b> Nelson, P. A., Wed. AM Nicolau, A., Tue. PM Nicolau, A., Thu. AM Norton, A., Tue. AM Nour-Omid, B., Thu. PM	<b>V</b> Vandevender, W. H., Thu. PM van de Geijn, R. A., Thu. PM Van Loan, C., Thu. AM Van Rosendale, J. R., Mon. AM Varman, P. J., Wed. PM Vogel, C., Tue. PM
<b>C</b> Calahan, D. A., Tue. PM Calahan, D. A., Wed. PM Cappello, P. R., Wed. AM Carlson, D. A., Tue. PM Celis, M. R., Tue. PM Chiang, Y. F., Thu. PM Chen, M. C., Wed. PM Chen, Y. M., Tue. PM Chiarulli, D. M., Wed. PM Chin, R. C. Y., Tue. AM Clark, P., Wed. PM Clementi, E., Tue. AM Connolly, J., Mon. PM Conroy, J., Tue. PM Cosnard, M., Wed. PM Craig, J. N., Wed. PM Cybenko, G., Wed. PM	<b>H</b> Hamilton, H., Thu. PM Horvath, J. C., Wed. PM Hu, Y-H., Tue. PM	<b>O</b> O'Leary, D. P., Tue. AM Ortega, J. M., Mon. PM	<b>W</b> Wasserman, H. J., Wed. PM Weigand, G. G., Thu. PM White, R. E., Tue. PM Wilson, D. G., Thu. PM Wolf, G., Wed. PM Woods, D. J., Tue. PM Worlton, J., Mon. AM Wunderlich, M., Thu. PM
<b>D</b> Darema-Rogers, F., Tue. AM Datta, K., Thu. PM de Doncker, E., Thu. PM Dietz, H., Wed. & Thu. PM Dongarra, J. J., Mon. PM Dorband, J. E., Thu. PM Duff, I. S., Wed. PM	<b>I</b> Ipsen, I.C.F., Wed. AM & PM	<b>P</b> Palecek, L., Thu. PM Palmer, J. F., Tue. PM Papadopolou, E., Thu. PM Parks, T., Tue. PM Perez, J-C., Wed. PM Philippe, B., Thu. PM Pierce, D., Tue. PM Place, J. P., Wed. PM Plemmons, R. J., Tue. PM Prakash, A., Thu. PM Proulx, V. K., Tue. PM Purcell, C. J., Wed. PM	<b>Y</b> Young, D. P., Tue. PM
<b>E</b> Eddy, W. F., Thu. PM Edwards, O. D., Tue. PM Eijkhout, V., Tue. PM Eltgroth, P. G., Tue. PM Evans, D. J., Wed. PM	<b>J</b> Jessup, E., Thu. PM Johnsson, L., Tue. PM Jones, R., Tue. PM Jordan, H. F., Tue. AM Josin, G. M., Tue. PM	<b>R</b> Ramapriyan, H. K., Tue. AM Ransom, J. B., Wed. PM Reed, D. A., Wed. PM Resasco, D. C., Thu. PM Rice, J. R., Wed. PM	<b>ADDITIONAL SPEAKERS</b> Park, H., Wed. PM Smarr, L., Mon. PM Wilson, A., Tue. PM Wilson, P., Wed. PM
<b>L</b> Lambiotte, J., Mon. AM Lambrakos, S. G., Wed. PM Leuze, M. R., Thu. PM Lucier, B., Wed. PM Luk, F. T., Tue & Wed. PM	<b>K</b> Kalogerakis, M. A., Wed. PM Kamgnia, E. R., Tue. PM Kapenga, J. A., Wed. PM Kaplan, I., Thu. PM (2) Karakashian, O., Wed. PM Karp, A. H., Tue. PM Keyes, D. E., Wed. PM Kirtane, J., Tue. PM Khalaf, S., Tue. PM Klappholz, D., Tue. PM Konno, C., Tue. PM Koniges, A. E., Thu. PM Krist, S. E., Thu. AM Kumar, V. K. P., Tue. PM Kumar, S. P., Tue. PM Kushner, E., Tue. PM Kwasowicz, W., Tue. PM	<b>S</b> Saad, Y., Wed. PM Saltz, J. H., Wed. AM Sameh, A. H., Thu. AM Saridakis, Y. G., Tue. PM Schnabel, R., Tue. PM Seitz, C. L., Wed. AM Shen, J. P., Tue. PM Simon, H. D., Thu. PM (2) Sorensen, D. C., Wed. AM	

\*Speakers' names are followed by the day, and whether morning or afternoon, when they are scheduled to present their papers. The number in parentheses indicates how many times a speaker will make a presentation on the same day.

# TIMETABLE

## Sunday, November 17/PM

5:00 PM

### Registration Opens

Promenade, Third Floor

8:00 PM

### Welcoming Reception

Promenade, Third Floor

10:00 PM

### Registration Closes

## Monday, November 18/AM

7:30 AM

### Registration Opens

Promenade, Third Floor

8:30 AM/Poplar Hall

### Opening Remarks

Robert G. Voigt, Associate Director

ICASE

Hampton, VA

9:00 AM/Poplar Hall

Tutorials 1, 2 and 3

Chairman: Billy Buzbee

Los Alamos National Laboratory

Los Alamos, NM

### SUPERCOMPUTERS: PAST, PRESENT AND FUTURE

Jack Worlton

Los Alamos National Laboratory

Los Alamos, NM

10:00 AM/Coffee

10:30 AM/Poplar Hall

### VECTOR COMPUTER ARCHITECTURES AND THEIR IMPACT ON COMPUTATION

Jay Lambiotte, Jr.

NASA Langley Research Center

Hampton, VA

11:15 AM/Poplar Hall

### MULTIPROCESSOR ENVIRONMENTS: MAPPING ALGORITHMS TO ARCHITECTURES

John R. Van Rosendale

University of Utah

Salt Lake City, UT

12:00 Noon/Lunch

## Monday, November 18/PM

1:30 PM/Poplar Hall

Tutorials 4, 5 and 6

Chairman: Robert G. Voigt

ICASE

Hampton, VA

### PARALLEL AND VECTOR ALGORITHMS — AN INTRODUCTION

James M. Ortega

University of Virginia

Charlottesville, VA

2:30 PM/Coffee

3:00 PM/Poplar Hall

### FACTORIZATION METHODS IN LINEAR ALGEBRA

Jack J. Dongarra

Argonne National Laboratory

Argonne, IL

3:45 PM/Poplar Hall

### ITERATIVE METHODS FOR PARTIAL DIFFERENTIAL EQUATIONS

Loyce Adams

University of Washington

Seattle, WA

4:30 PM/Poplar Hall

Special Lecture

### THE NSF SUPERCOMPUTER INITIATIVE

John W. D. Connolly

National Science Foundation

Washington, DC

5:00 PM/Poplar Hall

Special Lecture

### NCSA: An Interdisciplinary Research Center Built On An Integrated Supercomputing Environment

Larry L. Smarr

University of Illinois

Urbana, IL

6:00 PM/Promenade

### Wine and Cheese Party

## Tuesday, November 19/AM

8:30 AM/Poplar Hall

Research Presentations 1 and 2

Chairman: Dennis Gannon

Indiana University

Bloomington, IN

### THE "ULTRACOMPUTER" — AN EXPERIMENTAL SHARED MEMORY MIMD COMPUTER

Allan Gottlieb

Courant Institute of Mathematical Sciences

New York University

New York, NY

### A TESTBED FOR PARALLEL ALGORITHM DEVELOPMENT

Dianne P. O'Leary

University of Maryland

College Park, MD

10:00 AM/Coffee

## 10:30 AM/CONCURRENT SESSIONS

Tuesday, November 19/10:30 AM — 12:00 Noon  
Selected Papers 1A/Poplar Hall

### APPLICATIONS

Chairman: Peter Eltgroth, Lawrence Livermore  
National Laboratory, Livermore, CA

10:30

### Parallelism with FPS-164 Array Processors and IBM Hosts: Hardwares and Applications to Chemistry and Physics

We take up the problem of realistic computer simulation of complex systems. We discuss chemical complexity and the concomitant progression through a set of steps based on submodels. We present a few examples of this approach applied to biophysical and chemical problems of importance in biology.

Solution of such problems motivates our experiments in parallel systems. Our hardware consists of two IBM-4341 and one IBM-4381 host computers and ten FPS-164 attached array processors. Hardware enhancements to this system are discussed. Our successes with this system suggest it represents a pragmatic, economic and efficient answer to many computer intensive applications.

Enrico Clementi

IBM Corporation

Kingston, NY

11:00

### Parallel Processing of the $F_N$ Method for Radiative Transfer Problems

The equation of radiative transfer is an integrodifferential equation which involves first-order partial derivatives with respect to time and the spatial variables and an integral over the momentum variables. For such large problems we need methods which incorporate any analytic information we might have about the solution. Analysis may also be used to identify nearly independent processes which may be computed in parallel.

We have implemented the  $F_N$  method on a serial machine and are transferring it to a 4-processor VAX.

R. C. Y. Chin and G. W. Hedstrom, Lawrence Livermore National Laboratory, Livermore, CA  
C. E. Siewert, North Carolina State University, Raleigh, NC

11:30

### The Massively Parallel Processor — Architecture, Programming and Applications

The Massively Parallel Processor (MPP) is a unique computer capable of orders of magnitude higher computational speeds than conventional computers.

The MPP was conceptualized at the Goddard Space Flight Center (GSFC) in 1977 and developed, under contract, by the Goodyear Aerospace Corporation (GAC). It was delivered to GSFC in May 1983. Since then, GSFC has been active in integrating it with a VAX 11/780 host computer and developing systems and applications software. This paper describes the architecture of the MPP, the facilities available for developing applications software on it and the use of its high-speed capabilities for NASA's applications.

H. K. Ramapriyan, J. P. Strong and J. C. Tilton  
Space Data and Computing Division  
NASA Goddard Space Flight Center  
Greenbelt, MD

Tuesday, November 19/10:30 AM-12:00 Noon  
Selected Papers 1B/Providence Hall  
**PERFORMANCE**

Chairman: Dianne O'Leary, University of Maryland, College Park, MD

## 10:30 Interpreting Parallel Processor Performance Measurements

This work demonstrates some models which give good insight into the behavior of measured execution times for parallel algorithms on parallel processors as the degrees of physical, program and algorithmic parallelism are varied. The models can be used to predict performance and optimize program design choices. They can also be used after the fact to obtain execution profile type information about an existing parallel program. The predicted features of execution time are very evident in measurements made on pipelined parallel processors which have low hardware scheduling overhead.

Harry F. Jordan  
University of Colorado  
Boulder, CO

## 11:00 Parallelization and Performance Prediction of the Cooley-Tukey FFT Algorithm for MIMD Shared-memory Architectures

We study the parallelization of the Cooley-Tukey radix two FFT algorithm for MIMD (nonvector) architectures. Parallel algorithms are presented for one- and multidimensional Fourier transforms, and coded in FORTRAN. Precise instruction counts were measured from traces in order to determine exactly the instructions and synchronizations to be executed by each processor in the system, as a function of the problem size. We thereby can predict execution time on various shared-memory architectures, and we present such estimates for the RP3 parallel prototype. These techniques enable one to estimate the value of algorithmic optimizations, and to better understand the hardware improvements suitable for FFT computation.

Alan Norton  
IBM Thomas J. Watson Research Center  
Yorktown Heights, NY

Allan J. Silberger  
Cleveland State University  
Cleveland, OH

## 11:30 Using A Single-Program-Multiple-Data Computational Model for Parallel Execution of Scientific Applications

We present our experience with our Single-Program-Multiple-Data computational model which we have used to parallelize a number of scientific applications. The computational model assumes a shared memory organization and is based on the scheme that all processes executing a program in parallel remain in existence for the entire execution; however, the tasks to be executed by each process are determined dynamically during execution by the use of appropriate synchronizing constructs that are imbedded in the code. We will discuss parallelization features of applications and performance issues such as overhead, speedup, efficiency.

F. Darema-Rogers, V. A. Norton, and G. F. Pfister  
Computer Science Department  
IBM T. J. Watson Research Center  
Yorktown Heights, NY

12:00 Noon/Lunch

## Tuesday, November 19/PM

1:30 PM/Poplar Hall  
Research Presentations 3 and 4  
Chairman: Garry Rodrigue  
Lawrence Livermore National Laboratory  
Livermore, CA

### COMPUTATIONAL PHYSICS ON PARALLEL MACHINES

Peter G. Eltgroth  
Lawrence Livermore National Laboratory  
Livermore, CA

### PARALLEL ALGORITHMS FOR PARTIAL DIFFERENTIAL EQUATIONS—CHARACTERISTICS AND DEVELOPMENT TECHNIQUES

Paul O. Frederickson  
Los Alamos National Laboratory  
Los Alamos, NM

3:00 PM/Coffee

3:30 PM/CONCURRENT SESSIONS

Tuesday, November 19/3:30-6:00 PM  
Contributed Papers 1/Poplar Hall  
**APPLICATIONS 1**

Chairman: Steve Davis, Naval Surface Weapons Center, Silver Spring, MD

### 3:30/112/A25 Parallel Processing Opportunities for Structural Finite Element Methods

Robert E. Fulton, George Washington University and Institute for Computer Applications to Science and Engineering, NASA Langley Research Center, Hampton, VA

### 3:45/12/A3 Some Parallel Algorithms for Matrix Structural Analysis

Robert J. Plemmons, Departments of Computer Science and Mathematics, North Carolina State University, Raleigh, NC

### 4:00/60/A14 Finite Element Computation on the Distributed Array Processor (DAP) and on Transputer Machine

J. J. Modi, Department of Engineering, Cambridge University, Cambridge, U.K.

### 4:15/85/A19 Architectural Considerations in Program Design: A Comparison of Two MIMD Computers

Susan W. Bostic and Jonathan B. Ransom, Structures and Dynamics Division, NASA Langley Research Center, Hampton, VA; Thomas W. Crockett, PRC Systems Services, Aerospace Technologies Division, Hampton, VA

### 4:30/113/A25 Concurrent Numerical Optimization in a Distributed Computing Environment

Robert B. Schnabel, Department of Computer Science, University of Colorado, Boulder, CO

### 4:45/3/A1 Schwarz Splitting and Parallel Computation

Wei Pai Tang, Department of Computer Science, Stanford University, Stanford, CA

### 5:00/2/A1 High Level Parallelism in Hierarchy of GPST Inversion Algorithm

Y. M. Chen, Department of Applied Mathematics and Statistics, State University of New York, Stony Brook, NY

### 5:15/37/A9 Numerical Solution of an Inverse Scattering Problem on a Supercomputer

Curt Vogel, Applied Mathematical Sciences, Iowa State University, Ames, IA; and Gerhard Kristensson, Division of Electromagnetic Theory, Royal Institute of Technology, Stockholm, Sweden

### 5:30/124/A28 Error, Convergence and Stability Analysis of Multi-rate Methods for Real Time Simulation

Diego Brício Hernández, Depto. de Ingeniería de Procesos e Hidráulica, Universidad Autónoma Metropolitana Unidad Ixtapalapa, México, D. F., Mexico; and Francisco J. Carrión and Gustavo Rodríguez Gómez, Departamento de Simulación, Instituto de Investigaciones Eléctricas, México

### 5:45/46/A11 Parallel Finite-Difference Migration

Stewart A. Levin, Department of Geophysics, Stanford University, Stanford, CA; and Terry Parks, Algorithms Department, Guiltech Research Company, Sunnyvale, CA

Tuesday, November 19/3:30-5:30 PM  
Contributed Papers 2/Clairemont Room  
**ARCHITECTURE 1**

Chairman: Youcef Saad, Yale University, New Haven, CT

### 3:30/95/A22 Delft Parallel Processor 1984

J. H. M. Andriessen, Department of Mathematics and Informatics, Delft University of Technology, Julianalaan, The Netherlands

### 3:45/114/A26 ROPE: A Statically-scheduled Supercomputer Architecture

Kevin Karplus and Alexandru Nicolau, Department of Computer Science, Cornell University, Ithaca, NY

### 4:00/83/A19 Parallel Numerical Computations on a VLSI-Based Multiprocessor

V. K. Prasanna Kumar, P.S. Tseng, and K. Hwang, Computer Research Institute, University of Southern California, Los Angeles, CA

### 4:15/84/A19 A Mesh-Connected Computer Architecture for Solving Elliptic Pde's

Jayant Kirtane, Department of Computer Science, Pennsylvania State University, University Park, PA

### 4:30/66/A15 Parallel Architectures for a Family of Iterative Schemes

Yiannis G. Saridakis, Department of Mathematics and Computer Science, Clarkson University, Potsdam, NY

### 4:45/24/A6 Hypercubes: Architecture and Algorithms

John F. Palmer, NCUBE Corporation, Tempe, AZ

# Timetable

5:00/25/A6

**The Shared Memory Hypercube**  
Eugene D. Brooks III, Lawrence Livermore  
National Laboratory, Livermore, CA

5:15/122/A28

**B-HIVE Project: Present and Future**  
Dharma P. Agrawal, Winser E. Alexander,  
Edward F. Gehring, Ravi Mehrotra,  
Department of Electrical and Computer  
Engineering; and Jon Mauney, Department of  
Computer Science; North Carolina State  
University, Raleigh, NC

Tuesday, November 19/3:30-5:30 PM  
Contributed Papers 3/Providence Hall  
**LINEAR ALGEBRA 1**

Chairman: Ahmed Sameh, University of Illinois,  
Urbana, IL

3:30/29/A7

**Solving Tridiagonal Linear System of  
Equations on the CYBER 205 Computer**  
Swarn P. Kumar, Department of Computer  
Science, Colorado State University, Fort Collins,  
CO; and Janusz S. Kowalik, Boeing Computer  
Services Company, Advanced Technology  
Applications Division, Seattle, WA

3:45/69/A16

**Data Permutations and Basic Linear Algebra  
Computations on Ensemble Architectures**  
Lennart Johnsson, Department of Computer  
Science, Yale University, New Haven, CT

4:00/71/A16

**Vectorization of Scalar Recurrences**  
O. Axelsson and V. Eijkhout, Department of  
Mathematics, Catholic University, Toernooiveld,  
Nijmegen, The Netherlands

4:15/99/A23

**CORDIC Implementation of Rotation-Based  
Matrix Algorithms**  
Yu-Hen Hu, Department of Electrical  
Engineering, Southern Methodist University,  
Dallas, TX

4:30/54/A12

**Block Angular Parallel Least Squares  
Computations**  
D. Pierce, Department of Mathematics; and R. J.  
Plemmons, Departments of Computer Science  
and Mathematics, North Carolina State  
University, Raleigh, NC; and A. H. Sameh,  
Department of Computer Science and The  
Center for Advanced Computation, University of  
Illinois, Urbana, IL

4:45/9/A2

**The Parallel Solution of a Recursive Least  
Squares Problem in Signal Processing**  
Franklin T. Luk, School of Electrical  
Engineering; and Sanzheng Qiao, Center for  
Applied Mathematics, Cornell University,  
Ithaca, NY

5:00/41/A9

**Adaptable Supercomputers in Image  
Processing**  
N. A. Alexandridis, P. D. Tsanakas, S. Ziavras,  
Department of Electrical and Computer  
Engineering, Ohio University, Athens, OH

5:15/123/A28

**Performance Comparisons of Numerical  
Kernels Executed on Supercomputers,  
Mainframes, Minis, and Micros**  
Myron Ginsberg, Department of Computer  
Science, General Motors Research Laboratories,  
Warren, MI

Tuesday, November 19/3:30-5:45 PM  
Contributed Papers 4/Brandon Room  
**SOFTWARE 1**

Chairman: Daniel Reed, University of Illinois,  
Urbana, IL

3:30/63/A15

**Folding Microcode for Processing Arrays of  
Data**  
Ralph Jones, Analogic Corporation, Computing  
Systems Group, Wakefield, MA and College of  
Engineering, Boston University, Boston, MA

3:45/30/A7

**Parallel Programming on a General Purpose  
Multiprocessor**  
Gary N. Fieiland, Sequent Computer Systems,  
Inc., Portland, OR

4:00/93/A21

**An Expert Tool for Programming  
Multiprocessors**  
Henry Dietz, Department of Electrical  
Engineering and Computer Science, Polytechnic  
Institute of New York, Farmingdale, NY; and  
David Klappholz, Center for Distributed  
Processing, Department of Computer Science,  
Stevens Institute of Technology, Hoboken, NJ

4:15/96/A22

**Programming Language Equivalent to Petri  
Nets**  
Wlodzimierz Kwasowicz, Institute of Computer  
Science, Polish Academy of Sciences, Warsaw,  
Poland

4:30/115/A26

**Interconnection Networks for Multiprocessor  
System**  
Arif Ghafoor, Department of Electrical and  
Computer Engineering, Syracuse University,  
Syracuse, NY

4:45/7/A2

**Interconnection Topology for a Completely  
Distributed MIMD Computer**  
Viera K. Proulx, The MITRE Corporation, Signal  
Processing and Electronic Warfare  
Experimentation and Data Analysis Division,  
Bedford, MA

5:00/116/A26

**Automatic Compilation of Interprocessor  
Communication for Multiple Processor  
Systems**  
Ronald P. Blanchini, Jr. and John Paul Shen,  
Department of Electrical and Computer  
Engineering, Carnegie-Mellon University,  
Pittsburgh, PA

5:15/117/A26

**Solving Linear Recurrence Systems on  
Mesh-Connected Computers with Multiple  
Global Buses**  
David A. Carlson, Department of Electrical and  
Computer Engineering, University of  
Massachusetts, Amherst, MA

5:30/125/A28

**Evaluation of DEQSOL (Differential Equation  
Solver Language) Through its Application to  
Practical Problems**  
Chisato Konno, Michiru Tsuji, and Yukio  
Umetani, Central Research Laboratory, Hitachi  
Ltd., Kokubunji, Tokyo, Japan; and Hiroyuki  
Hirayama, Hitachi VLSI Engineering Ltd.,  
Kodaira, Tokyo, Japan

Tuesday, November 19/6:00 PM  
**POSTER SESSION /Promenade**

Cash Bar

22/A5

**Efficient Parallel Vectorized Algorithms for  
Successive Over Relaxation**  
Oliver D. Edwards, Department of Mathematics,  
Carnegie-Mellon University, Pittsburgh, PA

28/A6

**Fuzzy Clustering on a Few Processors**  
J. V. Dave and Alan H. Karp, IBM Scientific  
Center, Palo Alto, CA

32/A7

**Parallel One-Way Dissection for the Solution  
of Sparse Positive Definite Systems**  
John M. Conroy, Applied Mathematics Program,  
University of Maryland, College Park, MD

36/A8

**A Parallel Architecture for Pattern  
Recognition**  
Saleh Khalaf, Department of Electrical and  
Computer Engineering, Wayne State University,  
Detroit, MI

47/A11

**A Fallsafe Associate Memory Circuit**  
Gary M. Josin, International Computthought  
Unlimited, Vancouver, British Columbia, Canada

62/A14

**Performance Evaluation Methods for Parallel  
Computing**  
Roger L. Crane, RCA Laboratories, Princeton,  
NJ; and Michael Minkoff and Kenneth E.  
Hillstrom, Mathematics and Computer Science  
Division, Argonne National Laboratory,  
Argonne, IL

78/A18

**Anomaly Reporting — A Tool for Debugging  
and Developing Parallel Numerical Algorithms**  
William F. Appelbe, Department of Electrical  
Engineering and Computer Science, University  
of California, San Diego, La Jolla, CA; and  
Charles E. McDowell, Department of Computer  
and Information Sciences, University of  
California, Santa Cruz, CA

80/A18

**A Comparison of Small-grain Sparse Equation  
Solving on the Cray X-MP-4 and the CRAY-2**  
D. A. Calahan, Department and Electrical  
Engineering and Computer Science, University  
of Michigan, Ann Arbor, MI

90/A21

**Parallel Algorithms for Variational  
Inequalities**  
Robert E. White, Department of Mathematics,  
North Carolina State University, Raleigh, NC

92/A21

## Solving Large Sets of Coupled Equations Iteratively by Vector Processing

L. D. Tolsma, Department of Physics, Eindhoven University of Technology, Eindhoven, The Netherlands

101/A23

## A Numerical Conformal Mapping Method for Simply-Connected Domains

Emmanuel R. Kamgnia, Center for Supercomputing Research and Development, Urbana, IL

105/A24

## Using the FPS-164/MAX to Solve Linear Equations: A Comparison of Dot Product and SAXPY Formulations

Ed Kushner and Steve Oslen, Floating Point Systems, Inc., Portland, OR

130/A30

## Optimal Polynomial Acceleration of Fluid Dynamics Codes Using Krylov Subspace Methods

David Paul Young, Boeing Computer Services, Tukwila, WA; Lawrence B. Wigton and Neng J. Yu, Boeing Commercial Airplane Co., Seattle, WA

132/A30

## On the Convergence of the Nelder-Mead Simplex Algorithm

J. E. Dennis, Jr. and Daniel J. Woods, Department of Mathematical Sciences, Rice University, Houston, TX

133/A30

## A Trust Region Strategy for Nonlinear Equality Constrained Optimization

Maria Rosa Celis, John E. Dennis, Jr., and Richard A. Tapia, Department of Mathematical Sciences, Rice University, Houston, TX

## Wednesday, November 20/AM

8:30 AM/Poplar Hall

Research Presentations 5 and 6  
Chairman: John Van Rosendale  
University of Utah  
Salt Lake City, UT

## ARCHITECTURE AND PROGRAMMING OF THE COSMIC CUBE

Charles L. Seitz  
California Institute of Technology  
Pasadena, CA

## SUPRENUM — THE GERMAN MULTIGRID SUPERCOMPUTER PROJECT

Ulrich Trottenberg  
Gesellschaft für Mathematik und  
Datenverarbeitung und  
University of Cologne  
Federal Republic of Germany

10:00 AM/Coffee

10:30 AM/CONCURRENT SESSIONS

Wednesday, November 20/10:30 AM –  
12:00 Noon

Selected Papers 2A/Poplar Hall  
**ALGORITHMS**

Chairman: Joseph Olinger, Stanford University,  
Stanford, CA

10:30

## Methods for Reducing the Effects of Communication Delays in Multiprocessor Systems

Methods are proposed for efficient computation of numerical algorithms on a wide variety of MIMD machines. These techniques reorganize the data dependency patterns so that the processor utilization is improved.

The model problem examined finds the time-accurate solution to a parabolic partial differential equation discretized in space and implicitly marched forward in time. The algorithms investigated are extensions of block Jacobi and SOR.

The methods suggested here increase the degree to which work can be performed while data is communicated between processors. Two methods explored here are: 1) Performing iterations over a window of several timesteps, which allow efficient overlap of computation with communication; 2) Treating subsets of mesh points in each processor as independently schedulable subtasks. The effect of the window size, of subtask scheduling, and of domain partitioning on the system performance is examined both analytically and experimentally by implementing the algorithm on a Flex/32 multiprocessor computer system.

Joel H. Saltz and Vijay K. Naik  
ICASE  
NASA Langley Research Center  
Hampton, VA

11:00

## Chaotic, Asynchronous Relaxations for the Numerical Solution of Differential Equations by Parallel Processors

We consider chaotic, asynchronous relaxations for the numerical solution by parallel processors of initial value problems involving a class of ordinary differential equations. The differential equations may be non-linear, non-autonomous and non-homogeneous. The main attraction of the algorithm is that it is essentially asynchronous, requiring negligible coordination between tasks, and the idle times of processors are negligible. The form of the given equations is as a partitioned system which closely corresponds to the composition of physical systems from subsystems. The algorithm iterates asynchronously on functions. We prove that the computed functions uniformly converge at a geometric rate to the unique solution of the given equations. The assumptions on the differential equations are dominance conditions. For linear autonomous equations the assumption is that a certain matrix is a M-matrix.

Debasis Mitra  
Mathematical Sciences Research Center  
AT&T Bell Laboratories  
Murray Hill, NJ

11:30

## A Fast Algorithm for the Symmetric Eigenvalue Problem

The symmetric eigenvalue problem is one of the most fundamental problems of computational mathematics. It arises in many applications, and therefore represents an important area for algorithmic research. While it is unlikely that dramatic improvements in execution times for this problem will be obtained with new serial algorithms, it is reasonable to expect that eigenvalue calculations might be accelerated through the use of parallel algorithms. Such an algorithm will be presented in this talk. The algorithm is able to exploit parallelism at all

levels of the computation and is well suited to a variety of architectures. However, a pleasant and unexpected bonus of this method is that the parallel algorithm, even when run in serial mode, is significantly faster than the best sequential algorithm on large problems, and is effective on moderate size (order > 30) problems when run in serial mode. Computational experience on a variety of computer architectures will be presented.

D. C. Sorensen and J. J. Dongarra  
Mathematics and Computer Science Division  
Argonne National Laboratory  
Argonne, IL

Wednesday, November 20/10:30 AM –  
12:00 Noon

Selected Papers 2B/Providence Hall  
**LINEAR ALGEBRA**

Chairman: Michael Heath, Oak Ridge National Laboratory, Oak Ridge, TN

10:30

## A Non-systolic Matrix Product Algorithm

Most parallel matrix-matrix product algorithms are systolic. To use these algorithms on a general purpose machine such as the CHIP or cube, the processors will already contain the matrices, so the data must be circulated as if it was being fed in from an external source. We present a non-systolic matrix product algorithm in which the data movement is not the circulation pattern of the adapted systolic algorithms. A technique similar to Strassen's algorithm is used. The running time is  $O(n)$  using  $n^2$  processors. We compare this algorithm to a systolic algorithm and give experimental results.

Philip A. Nelson  
University of Washington  
Seattle, Washington

11:00

## Problem Partitioning Issues in the Parallel Solution of Large Toeplitz Systems

Algorithms for the parallel solution of large systems of linear equations with symmetric positive definite Toeplitz coefficient matrices are considered when the number of available processors is smaller than the problem size. Large Toeplitz systems occur upon discretization of integral equations in the study of stationary time series, for boundary value problems in stress analysis and inverse problems in seismic exploration.

Combinations of the following algorithms for the solution of dense Toeplitz systems are considered: generalized Levinson, doubling algorithm and Toeplitz Hyperbolic Cholesky Solver, a highly pipelineable algorithm based on the Schur algorithm. The problem is partitioned into three levels, and given the number of processors and communication costs, the most efficient combination of algorithms is determined as well as the optimal size of the problems to be solved in each processor. We consider the implementation of these algorithms on a linear processor array and on the Hypercube. Numerical examples will be presented and the treatment of non-definite problems will be discussed.

Jean-Marc Delosme  
Dept. of Electrical Engineering, and  
Ilse C. F. Ipsen  
Dept. of Computer Science  
Yale University  
New Haven, CT



# Timetable

11:30

## Solving Dense Linear Systems on a Hypercube Automaton

An automaton is given for solving a dense linear system,  $Ax = b$ . With respect to communication, the automaton's cells are organized as a hypercube. The rate of communication is  $O(1)$ , modeling existing hypercube computers.

The automaton performs Gaussian elimination with pivoting followed by back substitution.

Large linear systems can be solved on a small hypercube. A square linear system of  $n$  equations may be solved efficiently on a hypercube of  $H \leq n^2/\log n$  cells. Such an automaton uses  $O(n^2/H)$  memory/cell and solves the system in time  $O(n^3/H + n \log H)$ . For this range of  $H$ , the automaton's cell-time product and total memory are equal to those needed to perform Gaussian elimination with pivoting followed by back substitution on a single processor. It thus can be configured in a range of efficient processor-time tradeoffs. For  $H = n^2/\log n$ , the automaton's time is  $O(n \log n)$ .

Peter R. Cappello  
University of California  
Santa Barbara, CA

## 12:00 Noon - 12:30 PM/Providence Hall Discussion of the Extended Basic Linear Algebra Subprograms

Group Leader: Jack Dongarra  
Argonne National Laboratory  
Argonne, IL

12:00 Noon/Lunch

## Wednesday, November 20/PM

### 1:30 PM/CONCURRENT SESSIONS

## Wednesday, November 20/1:30 - 3:00 PM Selected Papers 3A/Poplar Hall ELLIPTIC EQUATIONS

Chairman: Loyce Adams, University of Washington, Seattle, WA

1:30

## Solving Elliptic Partial Differential Equations on a Hypercube Multiprocessor

We discuss the implementation of several classical methods for solving elliptic partial differential equations on a loosely coupled parallel processor based on the hypercube topology. The methods considered are a banded Gaussian elimination algorithm, the Alternating Direction method, and multigrid algorithms. A simple model is used for estimating the total execution time and evaluating the performances of each algorithm. The model takes into account both communication and arithmetic delays and the resulting complexity analysis shows that high overall efficiencies can be achieved if the data is carefully assigned into the processors. Another important aspect which is fully discussed for the Alternating Direction algorithm is the importance of selecting the optimal algorithm according to the relative size of the problem and to the architecture. Thus, three different implementations of the Alternating Direction method are compared and it is concluded that they may all perform well for different problem sizes. The complexity

analysis of the different algorithms can help to determine the best method to use given the parameters of the architectures and the problem size.

T. F. Chan, Y. Saad and M. H. Schultz  
Yale University  
New-Haven, CT

2:00

## Algorithms and Architectures: PDE Solution on Parallel Computers

Algorithms for the numerical solution of elliptic equations will be presented, along with implementations on several parallel computers. Particular emphasis will be placed on comparison of algorithms on different architectures including both shared-memory and message-based systems.

Numerical methods to be discussed will include parallel implementations of grid refinement schemes, of multigrid methods and of pre-conditioned conjugate gradient techniques. Architectures involved include the Denelcor HEP, the NYU/IBM Ultracomputer and various Hypercubes.

Oliver A. McBryan, and  
Eric F. Van DeVelde  
Courant Institute, New York University  
New York, NY

2:30

## A Comparison of Domain Decomposition Techniques for Elliptic Partial Differential Equations

A number of algorithms based on domain decomposition have been proposed in recent years for the solution of elliptic pde's in two dimensions. These are even more interesting as parallel methods since much of the computational work can be broken into independent pieces and overlapped. We compare the performance of several domain decomposition methods and some conventional global domain methods on a common set of model problems, and examine the parallelizability of each. We point out the unity under certain conditions of methods which have been presented independently, and also identify some problem characteristics which tend to favor certain methods over others in the context of parallelism. The decomposition topologies include simple interfaces (with and without overlap) and cross-points. We consider four communication topologies: shared-memory, a ring, a two-dimensional mesh, and an n-cube.

David E. Keyes and William D. Gropp  
Research Center for Scientific Computation  
Yale University  
New Haven, CT

## Wednesday, November 20/1:30 - 3:00 PM Selected Papers 3B/Providence Hall SOFTWARE

Chairman: Piyush Mehrotra, Purdue University, West Lafayette, IN

1:30

## On Compiling Loop Algorithms onto Systolic Arrays

This paper gives a detailed example of automatic generation of systolic arrays given loop algorithms expressed in a high-level language. One problem examined is that of convolution: four different algorithms are presented, each shown to generate three systolic arrays. An analysis of the relationship of data dependencies

in an algorithm and data flow in the corresponding systolic array is presented. This study has direct application in computer-aided design of systolic arrays. Under certain conditions, the designer can specify an algorithm (typically a nested loop) in a high-level language and is automatically presented with several distinct systolic array implementations, each with different I/O and data flow properties.

Keith R. Allen and  
Roy P. Pargas  
Clemson University  
Clemson, SC

2:00

## Parallel Algorithms for Network Optimization

New parallel algorithms will be discussed for two types of network optimization problems: nonlinear, traffic assignment problems and generalized networks. These algorithms have very large granularity in that the units of parallel computation are optimization subproblems on subnetworks. Such methods are well-suited for the Crystal multicomputer of the Computer Sciences Department at the University of Wisconsin-Madison. Crystal is a network currently consisting of twenty VAX 11/750's that can efficiently exchange messages via a 10 megabit/second token ring. Implementations of the network algorithms on Crystal will be described.

Robert R. Meyer  
University of Wisconsin-Madison  
Madison, WI

2:30

## Parallel Debugging: A Preliminary Proposal

Research into parallel processing applications has been an area of intense interest at the Los Alamos National Laboratory for several years. We are thus acutely aware of the unique programming problems associated with parallel computing, such as task synchronization errors, hidden data dependencies, and irreproducibility of task execution sequences. Currently available debuggers are woefully inadequate for detecting and isolating these bugs and, as a consequence, the Laboratory has funded a research project to develop a unified approach to error diagnosis in parallel computing. Our preliminary investigations have indicated that an interactive debugger designed for parallel processes should possess such capabilities as control monitoring, data monitoring, dynamic program modification, static program displays, real time program displays, and assertions. We intend to discuss in this paper extensions that will be particularly useful for debugging parallel programs.

James H. Griffin  
Computer Research and Applications Group, and  
Harvey J. Wasserman  
Computer User Services Group  
Los Alamos National Laboratory  
Los Alamos, NM

3:00 PM/Coffee

## 3:30 PM/CONCURRENT SESSIONS

Wednesday, November 20/3:30-5:30 PM  
Contributed Papers 5/Poplar Hall  
**APPLICATIONS 2**

Chairman: Marsha Berger, Courant Institute of Mathematical Sciences  
New York University, New York, NY

3:30/111/A25

### **Stencils and Problem Partitionings: Their Influence on Parallel Architectures**

Daniel A. Reed, Department of Computer Science, University of Illinois, Urbana, IL; and Loyce M. Adams, Applied Mathematics Group, University of Washington, Seattle, WA; and Merrell L. Patrick, Department of Computer Science, Duke University, Durham, NC

3:45/89/A20

### **Large-Memory CYBER 205 Simulations of Euler Flows Using a Vector Algorithm**

Arthur Rizzi, Aeronautical Research Institute and Royal Institute of Technology, Bromma, Sweden; Charles J. Purcell, ETA Systems, Inc., St. Paul, MN

4:00/97/A22

### **Parallel Adaptive Numerical Schemes for Hyperbolic Systems of Conservation Laws**

Bradley Lucier, Department of Mathematics, Purdue University, West Lafayette, IN; and Ross Overbeck, Mathematics and Computer Science Division, Argonne National Laboratory, Argonne, IL

4:15/77/A18

### **Adaptive Mesh Refinement for PDEs in 3-D on Parallel Processors**

William D. Gropp, Department of Computer Science, Yale University, New Haven, CT

4:30/40/A9

### **Parallel Algorithms for Parabolic and Hyperbolic Partial Differential Equations**

Ohannes Karakashian, Department of Mathematics, University of Tennessee, Knoxville, TN

4:45/81/A18

### **Concurrent Implementation of the Crank-Nicolson Method for Heat Transfer Analysis**

Jonathan B. Ransom, Structures and Dynamics Division, NASA Langley Research Center, Hampton, VA; and Robert E. Fulton, George Washington University, NASA Langley Research Center, Hampton, VA

5:00/34/A8

### **Development of Parallel Monte Carlo Algorithms: Some Techniques and Their Applications**

V. C. Bhavsar, School of Computer Science, University of New Brunswick, Fredericton, N. B., Canada

5:15/15/A4

### **An Implementation of Multigrid on a Concurrent Processor**

Mark E. Bassett, Ametek, Inc., Computer Research Division, Pasadena, CA

Wednesday, November 20/3:30-5:45 PM  
Contributed Papers 6/Claremont Room  
**ARCHITECTURE 2**

Chairman: Donald Heller, Shell Development Company, Houston, TX

3:30/86/A20

### **Assessment of the GAPP Systolic Chip for Use in Computationally Intensive Signal Processing**

Joseph N. Craig and John Sadowsky, Systems Engineering and Development Corporation, Columbia, MD

3:45/11/A3

### **A Computing System for Modeling of Large Scale Markov Chains**

Simon Ya. Berkovich and Yousry S. El-Gamal, Department of Electrical Engineering and Computer Science, School of Engineering and Applied Science, The George Washington University, Washington, DC

4:00/17/A4

### **A Study of Data Interlock in VLSI Computational Networks for Sparse Matrix Manipulation**

Rami G. Melhem, Department of Mathematics and Statistics, University of Pittsburgh, Pittsburgh, PA

4:15/118/A26

### **Sparse Matrix Operations in an Interleaved Array Processing Architecture**

G. Wolf and J. R. Jump, Department of Electrical and Computer Engineering, Rice University, Houston, TX

4:30/119/A27

### **A VLSI Architecture for Matrix Multiplication**

P. J. Varman, Department of Electrical and Computer Engineering, Rice University, Houston, TX; and I. V. Ramakrishnan, Department of Computer Science, University of Maryland, College Park, MD

4:45/26/A6

### **System Data Structure Contention Overhead in von Neumann Multiprocessor Configurations**

Jerry P. Place, Department of Computer Science, University of Missouri, Kansas City, MO

5:00/120/A27

### **RISC CPU Design for MIMDs**

Henry Dietz, Department of Electrical Engineering and Computer Science, Polytechnic Institute of New York, Farmingdale, NY; and David Klappholz, Department of Computer Science, Center for Distributed Processing, Stevens Institute of Technology, Hoboken, NJ

5:15/109/A24

### **A Hierarchical Condition Code Structure for Parallel Architectures**

Donald M. Chiarulli, Walter G. Rudd, and Duncan A. Buell, Louisiana State University, Baton Rouge, LA

5:30/131/A30

### **OCCAM, A Concurrent Systems Programming Language**

Pete Wilson, INMOS Corporation, Colorado Springs, CO

Wednesday, November 20/3:30-5:45 PM  
Contributed Papers 7/Providence Hall  
**LINEAR ALGEBRA 2**

Chairman: Charles Van Loan, Cornell University, Ithaca, NY

3:30/65/A15

### **The Parallel Solution of Toeplitz Systems By the Symmetric Q. I. F. Method**

David J. Evans, Department of Computer Studies, University of Technology, Loughborough, England

3:45/82/A19

### **Complexity Results for Parallel Linear Systems Solvers**

M. Cosnard and Y. Robert, Laboratoire TIM3-IMAG, France

4:00/79/A18

### **Equation-solving on the CRAY-2**

D. A. Calahan, Department of Electrical Engineering and Computer Science, University of Michigan, Ann Arbor, MI

4:15/76/A17

### **New Vector Linear Algebra Algorithms for Computers with a Cache Memory**

Fred G. Gustavson, Gordon Shishman, and Bryant Tuckerman, IBM T. J. Watson Research Center, Yorktown Heights, NY

4:30/8/A2

### **Algorithm-based Fault Tolerance for Parallel Matrix Equation Solvers**

Franklin T. Luk, School of Electrical Engineering, Cornell University, Ithaca, NY; and Haesun Park, Department of Computer Science, Cornell University, Ithaca, NY

4:45/20/A5

### **A New Parallel Algorithm for Banded Linear Systems**

Michael A. Kalogerakis, Department of Mathematics and Computer Science, Clarkson University, Potsdam, NY

5:00/108/A24

### **A Recursive Bisection Method for the Solution of Band Matrix Linear Systems of Equations with Parallel Processors**

Alex Bykat, Center for Computer Applications, University of Tennessee, Chattanooga, TN

5:15/87/A20

### **Matrix Computation on the Intel Hypercube**

Cleve Moler, Intel Scientific Computers, Beaverton, OR

5:30/107/A24

### **Parallel Implementation of Multifrontal Schemes**

Iain S. Duff, AERE Harwell, Didcot, Oxon, England

# Timetable

Wednesday, November 20/3:30-5:45 PM  
Contributed Papers 8/Brandon Room  
**SOFTWARE 2**

Chairman: Shahid Bokhari, ICASE, Hampton, VA

3:30/33/A8

## **Interactive Graphics Tools for Monitoring and Evaluating Parallel Computations**

George Cybenko, Department of Computer Science, Tufts University, Medford, MA and Statistics Center, Massachusetts Institute of Technology, Cambridge, MA; and Alva Couch, Department of Mathematics, Tufts University, Medford, MA

3:45/91/A21

## **Your Favorite Parallel Algorithm Might Not Be as Fast as You Think**

David C. Fisher, Department of Mathematics, Harvey Mudd College, Claremont, CA

4:00/38/A9

## **A System-Supported Workload Balancing Scheme for Cooperating Reduction Machines**

Claudia Schmittgen, André Gerdts, Jochen Haumann, Werner Kluge, Michael Woltass, Gesellschaft für Mathematik und Datenverarbeitung, Sankt Augustin, Germany and University of Bonn, Bonn, Germany

4:15/39/A9

## **Performance Tuning Tricks on a VAX Multiprocessor**

Paul Clark, Digital Equipment Corporation, Littleton, MA

4:30/10/A3

## **Performance Evaluation Models for Distributed Computing**

Catherine E. Houstis, Department of Electrical Engineering; and Elias N. Houstis and John R. Rice, Department of Computer Sciences, Purdue University, West Lafayette, IN

4:45/44/A10

## **A Highly Parallel Near Neighbors Algorithm of Order N Based on a Monotonic Logical Grid**

S. G. Lambrakos and J. P. Boris, Laboratory for Computational Physics, Naval Research Laboratory, Washington, DC

5:00/1/A1

## **Synthesizing Parallel Algorithms by Transforming Recursion Equations**

Marina C. Chen, Department of Computer Science, Yale University, New Haven, CT

5:15/61/A14

## **Embedding Binary Trees into a Hypercube**

William D. Gropp and Ilse C. F. Ipsen, Department of Computer Science, Yale University, New Haven, CT

5:30/53/A12

## **An Algorithm for Parallel Computation of Approximate Empirical Distributions**

John A. Kapenga, Department of Computer Science, Western Michigan University, Kalamazoo, MI

6:00 PM - 10:00 PM/York Hall  
**Hardware/Software Exhibits**

Free Beer on the Promenade

# Thursday, November 21/AM

8:30 AM/Poplar Hall

Research Presentations 7 and 8

Chairman: Jack Dongarra  
Argonne National Laboratory  
Argonne, IL

## **PARALLEL ALGORITHMS FOR LEAST SQUARES PROBLEMS**

Charles Van Loan  
Cornell University  
Ithaca, NY

## **ALGORITHMS AND EXPERIMENTS FOR PARALLEL LINEAR SYSTEMS SOLVERS**

Ahmed H. Sameh  
University of Illinois  
Urbana, IL

10:00 AM/Coffee

10:30 AM/CONCURRENT SESSIONS

Thursday, November 21/10:30 AM - 12 NOON  
Selected Papers 4A/Poplar Hall  
**APPLICATIONS**

Chairman: Oliver McBryan, Courant Institute of Mathematical Sciences, New York University, New York, NY

10:30

## **Solving Equations of Motion on a Virtual Tree Machine**

The equations of motion for rigid links connected at hinges to form a tree-like structure are computationally expensive to compute, but are readily amendable to a parallel implementation. A parallel algorithm for such a solution could provide a real-time simulation of the dynamic behavior of robots or animated objects. However, the design of a parallel algorithm poses problems not encountered in the sequential case. Difficulties such as synchronizing processes, process to processor allocation, and communication overhead must be addressed. The facility used to investigate these problems is a Virtual Tree Machine multi-computer, implemented on a network of autonomous VAX-11/780's and SUN-2 processors each running the UNIX operating system.

W. W. Armstrong, T. A. Marsland, M. Olafsson, and J. Schaeffer  
University of Alberta  
Edmonton, Alberta  
Canada

11:00

## **Adapting a Navier-Stokes Code to the ICL-DAP**

In this paper I discuss the adaptation of a Navier-Stokes code, developed on a serial computer, to the SIMD Distributed Array Processor. The architecture of the DAP, the parallel language, DAP Fortran, as well as the algorithm will be briefly described. The modification of the algorithm necessary to fit the DAP architecture will be presented. Key sections of the implementation and performance results will be given. Finally, some implications of the restructuring will be discussed. In particular, the restructuring has revealed a segmented structure within the subroutines, suggesting how the algorithm can be adapted to MIMD architectures.

Chester E. Grosch  
Old Dominion University  
Norfolk, VA and  
British Maritime Technology  
Teddington, England.

11:30

## **Implementation of a Navier-Stokes Algorithm on a Local Memory Parallel Processor**

The operation of several candidate algorithms for simulating turbulent flow on the special purpose "Navier-Stokes Computer" under development at Princeton University is considered. The Navier-Stokes Computer is a parallel processor consisting of multiple concurrent processors arranged in a multi-dimensional lattice, in which a simple "nearest neighbor" interconnect architecture is employed for communication between processors. The algorithms considered involve the iterative solution of a system of Poisson and Helmholtz equations, which are developed from a time discretization of the incompressible Navier-Stokes equations. The performance of the algorithms, with emphasis on the computation rate for a complete time step, will be considered.

Steven E. Krist  
Joint Institute for Advancement of Flight Sciences  
NASA Langley Research Center  
Hampton, VA

Thursday, November 21/10:30 AM - 12:00 NOON  
Selected Papers 4B/Providence Hall  
**ENVIRONMENTS**

Chairman: Harry Jordan, University of Colorado, Boulder, CO

10:30

## **Transformation of Sequential Programs for Multiprocessor Execution: The Blaze Environment**

Multiprocessor architectures can be programmed using a CSP-like language, which requires explicit specification of tasks, or one can use a sequential language, leaving it to the compiler to extract parallelism. One example of this latter approach is the BLAZE language and program transformation system. We focus here on two typical numerical kernel procedures, a Gaussian elimination procedure and a Jacobi iteration procedure.

We show how these procedures would be described in both BLAZE and CSP-like languages and show how the BLAZE program transformation system would restructure the BLAZE procedures into a collection of communicating tasks.

Piyush Mehrotra  
Purdue University  
West Lafayette, IN

Dennis Gannon  
Indiana University  
Bloomington, IN

John Van Rosendale  
University of Utah  
Salt Lake City, UT

11:00

## **A Development Environment for Scientific Parallel Programs**

This paper describes a development environment for parallel scientific code. The environment uses Percolation Scheduling, a transformational system for parallelism extraction, and an interactive profiling system to give the user control over the parallelization process while reducing the burdensome details of architecture, correctness-preservation and synchronization. Through a graphical interface the user suggests what should be done in

parallel, while the system performs the actual changes using semantics-preserving transformations. If a request cannot be satisfied, the system reports the problem causing the failure. The user may then help eliminate the problem by supplying guidance or information not explicit in the code.

Alexandru Nicolau  
Cornell University  
Ithaca, NY

## 11:30 Processor Self-Scheduling in Large Multiprocessor Systems

This paper presents two processor self-scheduling schemes for large multiprocessor systems.

The first scheme is for a single parallel program, which is represented by a sequence of parallel Do-loops when outer serial loops are unrolled.

The second is a multiprogrammed processor self-scheduling scheme, in which each parallel program can be represented by a precedence graph of parallel Do-loops.

In both schemes, by using synchronization instructions to shared variables, the processors can schedule for themselves and execute parallel programs coordinately without calling the operating system kernel.

At the end of the paper, an implementation of parallel queue is presented.

Peiyi Tang, Pen-Chung Yew, and Chuan-Qi Zhu  
Center for Supercomputing Research and Development

University of Illinois at Urbana-Champaign  
Urbana, IL

12:00 Noon/Lunch

## Thursday, November 21/PM

### 1:30 PM/CONCURRENT SESSIONS

Thursday, November 21/1:30-4:15 PM  
Contributed Papers 9/Poplar Hall  
APPLICATIONS 3

Chairman: Jay Lamblotte, NASA Langley  
Research Center, Hampton, VA

### 1:30/21/A5 Vectorization of Multidimensional Finite Difference Schemes With Application to Stefan-Type Problems

D. G. Wilson, Mathematical Sciences Section,  
Engineering Physics and Mathematics Division,  
Oak Ridge, TN

### 1:45/18/A4 An Evaluation of the Architecture and Performance of a Ten-Processor ELXSI System 6400

Melvin R. Scott, Applied Computer Graphics  
Division; and Walter H. Vandevender, Applied  
Mathematics Division, Sandia National  
Laboratories, Albuquerque, NM

### 2:00/27/A6 Block Multitasking of a Model, Lagrangian, Wave Code on the Denelec HEP-1 ELXSI 6400, and CRAY XMP/48

D. L. Hicks, Department of Mathematical and  
Computer Sciences, Michigan Technological  
University, Houghton, MI; and M. R. Scott,  
Applied Computer Graphics Division and A. H.  
Treadway, Applied Mathematics Division,  
Sandia National Laboratory, Albuquerque, NM

### 2:15/49/A11

#### Concurrent Algorithm Development for Shared Memory Environments

G. G. Weigand and R. E. Benner, Fluid and  
Thermal Sciences Department, Sandia National  
Laboratories, Albuquerque, NM

### 2:30/51/A12

#### Concurrent Algorithms for Convectively Dominated Fluid Flows

G. R. Montry, G. G. Weigand, and M. R. Baer,  
Fluid and Thermal Sciences Department,  
Sandia National Laboratories, Albuquerque, NM

### 2:45/42/A10

#### Hydrocodes on the HEP, Part II

Darrell L. Hicks, Department of Mathematical  
and Computer Sciences, Michigan Technological  
University, Houghton, MI; and Joseph F.  
McGrath, KMS Fusion, Inc., Target Design &  
Analysis, Ann Arbor, MI

### 3:00/52/A12

#### Adaptive Two-Dimensional Integration on the HEP

Elise de Doncker and John A. Kapenga,  
Department of Computer Science, Western  
Michigan University, Kalamazoo, MI

### 3:15/16/A4

#### Parallel Solutions of ODE's by Multi-block Methods

Moody T. Chu and Hans Hamilton, Department  
of Mathematics, North Carolina State  
University, Raleigh, NC

### 3:30/57/A13

#### FFT Methods for an MIMD Machine

William L. Briggs, Department of Mathematics,  
University of Colorado, Denver, CO

### 3:45/74/A17

#### An Efficient Vector Formulation of the Mixed-radix FFT Algorithm

Ramesh C. Agarwal and James W. Cooley, IBM  
T. J. Watson Research Center, Yorktown  
Heights, NY

### 4:00/129/A30

#### A Multiprocessor Implementation of a Two Dimensional Vortex Method

Scott B. Baden, Computer Science Division,  
University of California, Berkeley, CA

Thursday, November 21/1:30-4:00 PM  
Contributed Papers 10/Claremont Room  
ARCHITECTURE 3

Chairman: Chester Grosch, Old Dominion  
University, Norfolk, VA

### 1:30/43/A10

#### Efficient Solutions to the Parallel Prefix Computation Problem

Atul Prakash and Yih-farn Chen, Computer  
Science Division, University of California,  
Berkeley, CA

### 1:45/64/A15

#### A New Algorithm for Parallel Carry—Lookahead Addition

Elena Papadopolou, Department of  
Mathematics and Computer Science, Clarkson  
University, Potsdam, NY

### 2:00/75/A17

#### Vector Elementary Functions

Ramesh C. Agarwal, James W. Cooley, Fred G.  
Gustavson, and Bryant Tuckerman, IBM T. J.  
Watson Research Center, Yorktown Heights, NY

### 2:15/94/A21

#### Several Parallel Algorithms for Polynomials

J. H. M. Andriessen, Department of  
Mathematics and Informatics, Delft University  
of Technology, Julianalaan, The Netherlands

### 2:30/100/A23

#### Approximating Zeros in a Message-Based Multi-Processor Environment

Michael R. Leuze and Paul M. Sullins,  
Department of Computer Science, Vanderbilt  
University, Nashville, TN

### 2:45/70/A16

#### Efficient Parallel Algorithms for Controllability, Root-Separation and Cauchy Index Problems for Polynomials

B. N. Datta and Karabi Datta, Department of  
Mathematical Sciences, Northern Illinois  
University, DeKalb, IL

### 3:00/31/A7

#### A Parallel Version of the Continued Fraction Integer Factoring Algorithm

M. Wunderlich, Department of Mathematics,  
Northern Illinois University, DeKalb, IL; and  
H. C. Williams, Department of Computer  
Science, University of Manitoba, Winnipeg,  
Manitoba, Canada

### 3:15/98/A22

#### Inherent Parallelism in the Determination of Prime Implicants

Frank David Allen, Hughes Aircraft Company,  
Radar Systems Group, Los Angeles, CA

### 3:30/35/A8

#### On Pseudorandom Number Generators for Parallel Computers

V. C. Bhavsar, School of Computer Science,  
University of New Brunswick, Fredericton, N. B.,  
Canada

### 3:45/127/A29

#### Conjugate Gradients on Optical Crossbar Interconnected Multiprocessor

Alastair D. McAulay, Central Research  
Laboratories, Texas Instruments Incorporated,  
Dallas, TX

Thursday, November 21/1:30-4:15 PM  
Contributed Papers 11/Providence Hall  
LINEAR ALGEBRA 3

Chairman: Danny Sorensen, Argonne National  
Laboratory, Argonne, IL

### 1:30/72/A16

#### Analysis of Incomplete Matrix Factorization Methods for Vector and Parallel Computers

Owe Axelsson, Department of Mathematics,  
Catholic University, Toernooiveld, Nijmegen,  
The Netherlands

### 1:45/50/A11

#### Applications of Multifrontal Methods in Conjugate Gradient Algorithms for Concurrent Finite Element Analysis

R. E. Benner and G. R. Montry, Fluid and  
Thermal Sciences Department, Sandia National  
Laboratories, Albuquerque, NM

### 2:00/6/A2

#### Approximate Inverses: A Family of Naturally Vectorizing Preconditioners

Horst D. Simon, Boeing Computer Services,  
Engineering Technology Applications Division,  
Tukwila, WA

# Timetable

2:15/45/A10

## **Parallel Processing of a Preconditioned Biconjugate-Gradient Algorithm on Cray Supercomputers**

Alice E. Koniges, National Magnetic Fusion Energy Computer Center, Lawrence Livermore National Laboratory, Livermore, CA

2:30/5/A2

## **The Solution of Large Dense Generalized Eigenvalue Problems on the Cray X-MP/24 with SSD**

Roger Grimes, John Lewis, and Horst Simon, Boeing Computer Services, Engineering Technology Applications Division, Tukwila, WA; and Henry Krakauer and Su-Hual Wei, Department of Physics, The College of William and Mary, Williamsburg, VA

2:45/14/A4

## **A Parallel Shifted QR Algorithm**

Robert A. van de Geijn, Department of Computer Science, University of Maryland, College Park, MD

3:00/59/A14

## **A Proof of a Vector Oriented Algorithm for Finding Eigenvalues of Real Symmetric Matrices**

William I. Thacker, Department of Computer Science, Winthrop College, Rock Hill, SC; and Layne T. Watson, Department of Computer Science, Virginia Tech Institute, Blacksburg, VA

3:15/48/A11

## **Solving the Symmetric Tridiagonal Eigenvalue Problem on the Hypercube**

Ilse C. F. Ipsen and Elizabeth Jessup, Department of Computer Science, Yale University, New Haven, CT

3:30/104/A23

## **A Parallel Algorithm for the Symmetric Tridiagonal Eigenvalue Problem**

John G. Lewis and Horst D. Simon, Boeing Computer Services, Tukwila, WA; and Bahram Nour-Omid, Center for Pure and Applied Mathematics, University of California, Berkeley, CA

3:45/102/A23

## **A Multiprocessor Algorithm for the Tridiagonal Eigenvalue Problem**

Sy-Shin Lo, Bernard Philippe, and Ahmed H. Sameh, Center for Supercomputing Research and Development, University of Illinois, Urbana, IL

4:00/128/A29

## **A Domain Decomposed Fast Poisson Solver for Multiprocessors**

Tony F. Chan and Diana C. Resasco, Department of Computer Science, Yale University, New Haven, CT

Thursday, November 21/1:30-4:15 PM  
Contributed Papers 12/Brandon Room  
**SOFTWARE 3**

Chairman: Joel Saltz, ICASE, Hampton, VA

1:30/4/A1

## **An Optimizing Precompiler for Finite-Difference Computations on the Cyber 205**

John Gary, Scientific Computing Division, National Bureau of Standards, Boulder, CO; and Lloyd Fosdick, Department of Computer Science, University of Colorado, Boulder, CO

1:45/88/A20

## **Massively Parallel Communication**

John E. Dorband, Department of Computer Science, Pennsylvania State University, University Park, PA; Space Data and Computing Division, NASA Goddard Space Flight Center, Greenbelt, MD

2:00/73/A17

## **Fortran to Fortran: Automatic Conversion of a Software Library for an Attached Processor**

Anthony A. Billings and William F. Eddy, Department of Statistics, Carnegie-Mellon University, Pittsburgh, PA

2:15/58/A13

## **Writing a Specialized Map Library for a Vector Computer**

Lowell Palecek, (EML) Programming Group, Sperry Corporation, St. Paul, MN

2:30/67/A15

## **The Loral DATAFLO System**

John Van Zandt, Gale Williamson and Ian Kaplan, Loral Instrumentation, San Diego, CA

2:45/68/A16

## **The Loral Data Graph Language**

Ian Kaplan, Loral Instrumentation, San Diego, CA

3:00/121/A27

## **Sequential Languages for Programming Highly-Parallel Computers**

Henry Dietz, Department of Electrical Engineering and Computer Science, Polytechnic Institute of New York, Farmingdale, NY; and Ken Stein and David Klappholz, Department of Computer Science, Center for Distributed Processing, Stevens Institute of Technology, Hoboken, NJ

3:15/55/A13

## **Multi-Language Code Generation for Sequential Architectures**

Gregory Aharonian, Source Translation & Optimization, Belmont, MA

3:30/56/A13

## **Multi-Language Code Generation for Non-Sequential Architectures**

Gregory Aharonian, Source Translation & Optimization, Belmont, MA

3:45/19/A5

## **A Modified Remes Algorithm Which Converges**

Yi-ling F. Chiang, Department of Computer and Information Sciences, New Jersey Institute of Technology, Newark, NJ

4:00/126/A29

## **Minimizing Main Memory/Register Traffic**

Ashfaq A. Munshi, IBM San Jose Research Center, San Jose, CA; and Karl M. Schimpf, Board of Studies in Computer and Information Sciences, University of California, Santa Cruz, CA

4:00 PM/Program Adjourns



# ABSTRACTS: CONTRIBUTED PAPERS AND POSTER PRESENTATIONS\*

#1

## Synthesizing Parallel Algorithms by Transforming Recursion Equations

A high level of data interdependency always occurs in any interesting computation. Parallel processing is concerned with distributing computations to a large assemblage of parallel processes in such a way that the processing of interdependent data is constrained to local interactions, thus allowing large scale parallelism to spread throughout the assemblage, and collectively, these local interactions accomplish the target task. The problem of devising correct distribution schemes can be tackled in a fundamental, systematic manner by establishing models of parallel processing systems, devising a formal and rigorous language for describing parallel computations, and developing synthesis methods upon such foundations. The speaker will present a formal framework for parallel processing, and a two-stage synthesis method consisting of algorithm transformation and space-time mapping. The method has been successful in generating systolic designs that supercede existing designs in performance, and parallel algorithms on various network topologies, such as square meshes, hexagonal meshes, hypercubes, and meshes of trees.

Marina C. Chen  
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Yale University  
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New Haven, CT06520

#2

## High Level Parallelism in Hierarchy of GPST Inversion Algorithm

The Generalized Pulse-Spectrum Technique (GPST) is a versatile and efficient iterative numerical algorithm for solving multi-parameter inverse problems ( to determine the unknown coefficients, geometries of the space domain, initial-boundary values and sources from the measured data in the space-time domain or the space-complex frequency domain) of a system of nonlinear partial differential equations. It can be made super efficient by not only implementing the parallel algorithms in solving the corresponding direct problems of partial differential equations at the low level in the hierarchy of GPST inversion algorithm but also implementing parallelism and methods of domain-decomposition at the high level in the hierarchy of GPST inversion algorithm.

Y. M. Chen  
Department of Applied Mathematics and Statistics  
State University of New York at Stony Brook  
Stony Brook, NY 11794

#3

## Schwarz Splitting and Parallel Computation

The only promising architectures for providing the needed hundredfold increase in performance comprise the "massively" parallel devices embedded in some smart network topology. The numerical analyst must therefore study new ways to decompose large scale scientific problems for concurrent processors. We present here some new optimal algorithms for the solution of elliptic P.D.E's using domain decomposition, for which the convergence rates are independent of the mesh size. In particular the computational work required for achieving a fixed accuracy is proportional to the number of discrete unknowns.

Wei Pai Tang  
Computer Science Department  
Stanford University  
Stanford, CA. 94305

#4

## An Optimizing Precompiler for Finite-Difference Computations on the Cyber 205

The precompiler is designed to generate efficient code for finite-difference computations. It accepts a program written in Fortran 77 extended to include Fortran 8X array operations, and translates it into Cyber 205 Fortran, or Fortran 77 for debugging. Particular attention is given to generating gather/scatter operations and bit vector operations in an optimal way so typical algorithms -- explicit difference, conjugate gradient, implicit splitting -- are efficiently realized. Optimizations also include regrouping factors in vector-scalar expressions to minimize vector operations. The precompiler is written in Fortran 77 and is running on a Masscomp and a Cyber 750.

John Gary  
Scientific Computing Division  
National Bureau of Standards  
Boulder, CO 80303

Lloyd Fosdick  
Department of Computer Science  
University of Colorado  
Boulder, CO 80309

# Abstracts: Contributed Papers and Poster Presentations

#5

## The Solution of Large Dense Generalized Eigenvalue Problems on the Cray X-MP/24 with SSD

Problems in physics and material sciences often require the numerical solution of large full generalized eigenvalue problems. The problems are symmetric and definite, and in most cases only a few eigenvalues and vectors are required (typically about 10%). However, with a problem size ranging between 1000 and 2000 an in-core solution of these problems using standard eigenvalue routines from EISPACK is memory-limited even on today's supercomputers.

Here we demonstrate how a block shifted and inverted Lanczos routine, originally developed for sparse eigenvalue problems in dynamic analysis, can be used to solve these large dense problems. The Lanczos routine goes easily out-of-core, and permits the use of the Solid State Storage device on the Cray X-MP. We present some numerical results for problems of size up to 1500 arising in quantum mechanical band structure calculations.

Roger Grimes<sup>1)</sup>, Henry Krakauer<sup>2)</sup>, John Lewis<sup>1)</sup>

Horst Simon<sup>1)</sup>, and Su-Huai Wei<sup>2)</sup>

1) Boeing Computer Services M/S 9C-01  
Engineering Technology Applications  
Division  
565 Andover Park West  
Tukwila, WA 98188

2) Department of Physics  
The College of William and Mary  
Williamsburg, VA 23185

#6

## Approximate Inverses: A Family of Naturally Vectorizing Preconditioners

A new type of preconditioners is proposed for the acceleration of conjugate-gradient-type methods for the solution of sparse nonsymmetric linear equations. This new family of preconditioners is based on approximate inverses, which can be computed with about the same effort as an incomplete LU factorization of the coefficient matrix. We present two algorithms for computing approximate inverses with band structure, because the band structure allows a natural vectorization of the preconditioning phase. Numerical results obtained on a CRAY X-MP demonstrate speed and efficiency of this new class of preconditioners.

Horst D. Simon  
Boeing Computer Services  
565 Andover Park West, M/S 9C-01  
Tukwila, WA 98188

#7

## Interconnection Topology for a Completely Distributed MIMD Computer

Future Generations Computer Architectures project at MITRE is designing a completely distributed fault-tolerant architecture for a MIMD computer system. It is to contain a large number of processors with private memory (smart memory cells) interconnected in such way that the route between any two processors is quite short.

This paper presents a design of the topology of the connections between the processors that can be used when wire crossings are permitted. The graph representing this topology is transitive and highly symmetrical. This results in a simple fault-tolerant routing algorithm and a uniform traffic distribution among processors. We present the routing algorithm and the results of simulations used to evaluate this design.

Viera K. Proulx  
The MITRE Corporation  
Burlington Road  
Bedford, Massachusetts 01730  
Department D-82  
Signal Processing and Electronic Warfare  
Experimentation and Data Analysis Division

#8

## Algorithm-based Fault Tolerance for Parallel Matrix Equation Solvers

A weighted checksum scheme has been proposed by Jou and Abraham for computing an LU-factorization on a multiprocessor array. Their method is very efficient for detecting a transient error, but quite impractical for correcting it since the computations must be rolled back. In this paper, we show how to avoid the roll back, and develop a checksum scheme for solving the resultant triangular systems of linear equations. Finally, we discuss the numerical problems associated with weighted checksums and suggest possible remedies.

Franklin T. Luk, School of Electrical  
Engineering; Haesun Park, Department  
of Computer Science  
Cornell University, Ithaca, NY 14853

#9

## The Parallel Solution of a Recursive Least Squares Problem in Signal Processing

We discuss the parallel solution of a direction finding problem in signal processing. The problem requires least squares minimization with a single equality constraint, and is challenging in several aspects. First, we desire only the most recent element of the residual vector, and not the solution vector. Second, we need to solve

## Abstracts: Contributed Papers and Poster Presentations

variant problems that have different constraints but the same data matrix. Third, we want to update the residuals recursively as new rows of data come in.

Franklin T. Luk  
School of Electrical Engineering  
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Sanzheng Qiao  
Center for Applied Mathematics  
Cornell University  
Ithaca, New York 14853

This eliminates the need for addressing, pointers, broadcasting of data, scheduling, and control. The simplicity of the cell structure combined with the modularity of the system make it well suited to VLSI and the potential WSI implementation.

Simon Ya. Berkovich  
Yousry S. El-Gamal  
Department of Electrical Engineering and Computer Science  
School of Engineering and Applied Science  
The George Washington University  
Washington, D.C. 20052

### #10

#### Performance Evaluation Models for Distributed Computing

This paper presents two models for the performance predicting for pairs of distributed algorithms and architectures. One model is for shared memory based multiprocessors and the other for non-shared memory MIMD architectures. The algorithm/architecture performance is determined in terms of the mapping of the algorithm to the architecture. The mappings considered try to optimize various performance objective functions such as communication cost and processing load under various software/hardware requirements. This study is focused on numerical algorithms for elliptic partial differential equations, and several existing multiprocessor machines.

Catherine E. Houstis  
Department of Electrical Engineering

Elias N. Houstis  
John R. Rice  
Department of Computer Sciences  
Purdue University  
W. Lafayette, IN 47907

### #12

#### Some Parallel Algorithms for Matrix Structural Analysis

The fundamental problem of linear elastic analysis is that of finding vectors of stresses and strains, given a finite element model of a structure and a set of external applied loads. This leads to a constrained minimization problem of considerable magnitude for large, complex structures. In this talk some alternatives to the displacement equations (normal equations in least squares terminology) in structural analysis are considered. Parallel implementations of algorithms based upon (1) null space methods, (2) weighted least squares methods, and (3) block cyclic SOR methods are discussed and some computational experience by graduate students at N.C. State University in implementing these algorithms on a Denelcor HEP and on a CRAY X-MP is described for some practical structural data.

Robert J. Plemmons  
Departments of Computer Science and Mathematics  
North Carolina State University  
Raleigh, North Carolina 27695-8205

### #11

#### A Computing System for Modeling of Large Scale Markov Chains

Discrete Markov chain representation of the random walk scheme is proved to be useful in simulation of physical problems, operations research, and information processing. This method of simulation lends itself directly to parallel processing by virtue of its uniform sequence of operations, small intermediate storage requirements, low accuracy, and simple control. A highly parallel systolic architecture is developed for modeling of large-scale Markov chains. The proposed architecture is mainly composed of a number of identical and independent cells arranged as a pipeline. The computation process is organized as a continuous data flow.

### #13

#### Parallel Solution of Sparse Linear Equations Using the Inverse Matrix

In repeated solutions of linear equations  $Ax=b$ , sequential methods use the factors of the matrix

Using the inverse gives  $x=A^{-1}b$ , and all the multiplications are done in parallel. After optimal partitioning, the factorization takes only 2 to 5 percent full. An ideal computer would achieve a speedup around 90, but in practice memory access limits the performance. Simulations show the feasibility of two

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# Abstracts: Contributed Papers and Poster Presentations

designs: a preprogrammed crossbar network of processors and memory banks, and a data-flow architecture with a pipelined addition processor.

D. M. MacGregor, M. K. Enns  
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F. L. Alvarado  
Elect. & Compt. Engr. Department  
The University of Wisconsin  
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Madison, WI 53706

#14

## A Parallel Shifted QR Algorithm

This paper describes a parallel QR algorithm scheme to solve the algebraic eigenvalue problem. The computation is organized in such a way that there is no need to wait for an iteration to finish completely before starting the next. The result is an algorithm which takes  $3n+c$  "time units" per iteration on  $n^2/2$  processors, where  $n$  is the dimension of the matrix, and  $c$  is a constant. A shift and/or deflation scheme can be added at a cost independent of  $n$ . The algorithm will be implemented on ZMOB, an experimental parallel processor, using the DOMINO operating system.

Robert A. van de Geijn  
Computer Science Department  
University of Maryland  
College Park, MD 20742

#15

## An Implementation of Multigrid on a Concurrent Processor

A multigrid program has been written for a concurrent processor. The unique machine architecture required several modifications of the algorithm used. These were in the smoothing operator, and the method of solution on the coarsest grid. Various remedies to each of these problems were examined theoretically and numerically. The best approaches employed ILU for the smoother, and an iterative solution on the coarsest grid.

The resulting program was run on a variety of test problems on a 64 node machine based on the hypercube architecture. The results show that multigrid compared favorably with the other methods tested.

Mark E. Bassett  
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#16

## Parallel Solutions of ODE's by Multi-block Methods

We generalize the notion of linear multi-step methods for solving ordinary differential equations to a class of multi-block methods in which step values are all obtained together in a single block advance accomplished by allocating the parallel tasks on separate processors. We describe the basic formulation and give examples to demonstrate the existence of such a scheme. We also consider the possibility of forming a predictor-corrector type combination and study the resulting stability problem. Actual implementation of one of these methods has been experimented on the Denelcor HEP machine.

Moody T. Chu

Hans Hamilton

Department of Mathematics  
North Carolina State University  
Raleigh, NC 27695-8205

#17

## A Study of Data Interlock in VLSI Computational Networks for Sparse Matrix Manipulation

The general question addressed in this study is: Are regular VLSI networks suitable for sparse matrix computations? More specifically, we consider a special purpose self-timed network that is designed for certain specific dense matrix computation. We add to each cell in the network the capability of recognizing and skipping operations that involve zero operands, and then ask how efficient this resulting network is for sparse matrix computation?

In order to answer this question, we generalize the concept of computation wavefronts to include irregular flow of data. The propagation properties of such fronts provides a means for the study of the effect of data interlock on the performance of self-timed networks.

Rami G. Melhem  
Department of Mathematics and Statistics  
University of Pittsburgh  
Pittsburgh, PA 15260

#18

## An Evaluation of the Architecture and Performance of a Ten-Processor ELXSI System 6400

The ELXSI System 6400 is a modular multiple processor computer whose architecture accommodates up to ten central processing units interfaced to a high-speed central bus. Sandia National Laboratories recently acquired a ten-processor ELXSI System 6400 for evaluation and for research and development of

# Abstracts: Contributed Papers and Poster Presentations

software and parallel algorithms. Some results of multi-tasking several types of computer codes including some large scientific applications codes will be presented.

Melvin R. Scott  
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Walter H. Vandevender  
Applied Mathematics Division, 2646

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## #19

### A Modified Remes Algorithm which Converges

For given  $n$  and  $m$ , the Remes algorithm used to find a best approximation  $R_{n,m}(X)$  to a continuous function in a finite interval may not converge. At every stage of the iterative process, the algorithm requires that at  $n+m+2$  points the error function has equal magnitude with alternating signs. However, in a degenerate case, the optimal error function  $E_{n,m}^*(X)$  does not have  $n+m+2$  extremes. The requirement may not be fulfilled, and the algorithm fails to converge. In this paper, an initial approximation with property  $y$  is introduced. A modified Remes algorithm combined with this special initial approximation guarantees that the error function at every stage of the iterative process oscillates at least  $n+m+1$  times. This assures the convergence of the algorithm. The least square approximation has property  $y$  as well as the generalized Pade approximation. Numerical examples are also included. In these examples, the best approximations obtained by using the modified algorithm are given in the standard, nonstandard, and degenerate forms as defined.

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Department  
New Jersey Institute of Technology  
Newark, New Jersey 07102

## #20

### A New Parallel Algorithm for Banded Linear Systems

A new parallel algorithm for the solution of banded systems of linear equations is presented. This algorithm, which is more effective for small bandwidth, is most suitable when the number of

available processors is only a fraction of the order of the system. Numerical results obtained for some typical examples, and a comparison with existing parallel algorithms is also presented.

Michael A. Kalogerakis  
Department of Mathematics and Computer Science  
Clarkson University  
Potsdam, NY 13676

## #21

### Vectorization of Multidimensional Finite Difference Schemes With Application to Stefan-Type Problems

Vectorization tactics for multidimensional finite difference equations and the result of their application to an explicit scheme for an enthalpy formulation of three dimensional Stefan-type problems are presented. The vectorization tactics consist of: (1) unfolding a three dimensional array of node points into one long vector, (2) factoring multidimensional calculations into several one-dimensional updates that can be performed simultaneously, and (3) using boolean variables as multipliers in place of logical tests within loops. A special feature of Stefan-type problems, which is easily accommodated, is a discontinuous change of material properties as the phase change proceeds.

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## #22

### Efficient Parallel Vectorized Algorithms for Successive Over Relaxation

This presentation describes algorithms for efficient successive over relaxation (SOR) codes on an important new class of computers-MIMD parallel vector machines. SOR is a fast iterative method particularly useful for solving linear systems resulting from the discretization of elliptic partial differential equations. The speaker will discuss how three characteristics of a parallel vectorized SOR algorithm - ordering, synchronization, and communication - control its efficiency. Experimental results will be presented which demonstrate that optimal speedup is obtained when using maximal length vectors, asynchronous operation, and chaotic communication.

Oliver D. Edwards  
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Mathematics Dept.  
Pittsburgh PA 15213



## Abstracts: Contributed Papers and Poster Presentations

#24

### Hypercubes: Architecture and Algorithms

The architecture of a parallel computer system and algorithms for its use are presented. The architecture emphasizes reliability and performance. A very high bandwidth Input/Output system is incorporated in the design. The algorithms are optimized for hypercube systems and cover linear equations and signal processing.

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#25

### The Shared Memory Hypercube

We investigate the use of a hypercube packet switching network as a shared memory server for large N multiprocessors. Using a high performance switch node [1], we develop a packet switched memory server capable of providing high bandwidth vector access to a shared memory. The network exhibits adaptive behavior, absorbing conflicts as a vector operation proceeds, and delivers full bandwidth to all processors simultaneously. The adaptive behavior of the network is confirmed for a variety of addressing patterns using simulation. The high vector performance of the network, in combination with its ability to provide for local memory in the same hardware, makes in a very promising choice for large N shared memory multiprocessors.

[1] E.D. Brooks, "The Shared Memory Hypercube," LLNL, Livermore, UCRL 92479, 1985.

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#26

### System-Data Structure Contention Overhead in von Neumann Multiprocessor Configurations

Non-von Neumann architecture is a significant research topic for those interested in the performance of algorithms in a multiprocessor configuration<sup>1</sup>. It is recognized that non-von Neumann architectures offer great promise, nevertheless, the more traditional architectural approaches to multiprocessor configurations should not be ignored.

The basic theme here is that contention for system data structures is a major performance impediment in existing von Neumann based multiprocessor configurations, and, techniques exist to substantially reduce this contention - therefore, the amount of processor power that may be applied to solving user problems will be increased.

This paper will present simulation studies of the contention for system data structures in a multiprocessor configuration and will examine two techniques to reduce this contention.

<sup>1</sup>Arvind and R.A. Innucci. A Critique of Multiprocessing von Neumann Style, *Proc. 10th Ann. Symp Comp Arch*, June 1983, pp. 426-436.

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#27

### Block Multitasking of a Model, Lagrangian, Wave Code on the Denelcor HEP-1, ELXSI 6400, and CRAY XMP/48

A multitasking method is described whereby the setup and solution of the PDE's in the model, Lagrangian, wave code are uniformly distributed on the processors (or processes) available. Preliminary results of this multitasking method are presented for the Denelcor HEP-1, ELXSI 6400, and the CRAY XMP/48. In addition, some results for cache management on the ELXSI 6400 and microtasking on the CRAY XMP/48 are discussed.

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#28

### Fuzzy Clustering on a Few Processors

An important step in analyzing images is dividing the pixels into classes. It has been shown that one non-parametric, unsupervised classification scheme that works well is fuzzy clustering. The algorithm, a modification of the fuzzy c-means algorithm of Bezdek (Pattern Recognition with Fuzzy Objective Function Algorithms, Plenum Press, 1981), consists of iteratively assigning each pixel a grade-of-membership in each of a pre-defined set of candidate clusters. On each iteration the cluster centers are recomputed until convergence is reached. Subsequently, each cluster can be further subdivided using the same algorithm.

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Fuzzy clustering is computationally intensive but well suited to parallel processing. The parallel algorithm depends on the type of processors being used. We describe here an approach suitable for a few processors. The algorithm is divided into two parts. In the membership phase we parallelize on pixels - each processor examines a set of pixels for membership in all clusters. In the refinement phase we parallelize on clusters to find the new cluster centers - each processor examines all pixels for a set of clusters. Measured speed-up factors on a 2-way IBM 8081 and simulations of other systems will be presented.

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#29

### Solving Tridiagonal Linear System of Equations on the CYBER 205 Computer

A partition method for solving a single tridiagonal system of linear equations is adapted to run on vector processors such as CRAY-1 or CYBER 205. Experimental results and comparisons with the method of cyclic reduction on the CDC CYBER 205 are included. These results show that initially the processing time decreases as the number of partitions  $P$  grows, but beyond certain number of partitions the algorithm slows down. This threshold value of  $P$  is found to be proportional to the square root of the number of equations, i.e.

$$p = \alpha \sqrt{n}$$

where  $1 \leq \alpha \leq 3$

for  $100 \leq n \leq 10,000$

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#30

### Parallel Programming on a General Purpose Multiprocessor

VLSI-based microprocessor technology advances at approximately twice the rate of proprietary architecture, discrete-implementation processors. Thus it is natural to build parallel microcomputer

systems which further amplify the performance and cost-effectiveness of this dynamic base.

However, parallel computing is itself a new technology in which software development is the key to exploiting hardware advances. General purpose multiprocessors benefit from their ability to bring existing software into the parallel computing world. Parallel programming on a general purpose microprocessor-based multiprocessor is described, including a discussion of relevant techniques, and applications which benefit from each.

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#31

### A Parallel Version of the Continued Fraction Integer Factoring Algorithm

This is a description of the continued fraction integer factoring algorithm which is being implemented on the massively parallel processor (MPP). This machine, designed and built by Good-year Aerospace and installed at the Goddard Space Flight Center in Greenbelt, MD, has 16384 SIMD processors, each of which has a memory of 1024 bits.

Under masking each processor executes the same program in lock step on its particular data. The present implementation will employ the large prime variation and the early abort strategy, and, when fully operational, should be competitive with the quadratic sieve implementation presently operating at Sandia National Laboratories.

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#32

### Parallel One-Way Dissection for the Solution of Sparse Positive Definite Systems

The method of one-way dissection lends itself to parallel implementation. Given a sparse matrix,  $A$ , whose graph is a  $m$  by  $l$  grid with  $m$  less than  $\sqrt{l}$  (1) we can form the Cholesky factorization of  $A$  in  $O(m \sqrt{l})$  time using  $m^2 l^{1/2}$  processors. The algorithm consists of several well known systolic

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and data-flow matrix algorithms which are connected together so as to keep communication costs at a minimum. This algorithm is currently being implemented on the ZMOB at the University of Maryland.

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### #33

#### Interactive Graphics Tools for Monitoring and Evaluating Parallel Computations

Many distinct factors influence the performance of parallel algorithms and computing systems. Loadbalancing, communications latency, synchronization overhead and data buffering must be monitored and interpreted to improve the design of complex scientific parallel programs. We believe that it is important to actually visualize a parallel computation because the complexity of these factors is too great to comprehend analytically. This talk will present the experiences, modeling and implementation of a graphics system for off-line evaluation and monitoring of parallel scientific program execution. If possible, a demonstration video tape will be shown.

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### #34

#### Development of Parallel Monte Carlo Algorithms: Some Techniques and Their Applications

Two basic static and dynamic computation assignment schemes are proposed for assigning the primary estimate computations to processors in a parallel computer. The time complexity analyses of parallel algorithms based on these schemes are carried out using order statistics, renewal and queuing theories. It is shown that for a smaller number of processors, linear speedup can be achieved with static schemes and the speedup almost equal to the number of processors can be

achieved with dynamic schemes. Applications of these schemes to solving linear equations and MORSE Monte Carlo radiation transport code system will be discussed.

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### #35

#### On Pseudorandom Number Generators for Parallel Computers

The execution of parallel Monte Carlo Algorithms usually involves parallel operation of a large number ( $10^3 - 10^5$ ) of pseudorandom numbers (PRN) generators. The requirements and problems in PRN generation in such an environment will be discussed. We show that for a set of (sub-) sequences from linear congruential PRN generator(s) pooled together may possess higher discrepancy compared to a single PRN sequence of equivalent length used in a sequential computer. The statistical properties of Cebayev mixing transformations suggest that these may be promising for PRN generation in parallel computers. Computational results of simulation studies of PRN sequences generated using linear congruential methods and Cebayev mixing transformations in parallel computers will be presented.

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### #36

#### A Parallel Architecture for Pattern Recognition

In statistical pattern recognition, many time-consuming computations are performed. These computations have certain characteristics which make them easy to be parallelly implemented by hardware architectures. This paper will focus in the design of a hardware trainer architecture which computes the statistics and generates covariance matrix. A architecture for pattern classification is also suggested. Possible VLSI architectures of the hardware trainer and classifier are suggested. The efficiency of the proposed architectures is analyzed.

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#37

## Numerical Solution of an Inverse Scattering Problem on a Supercomputer

We consider computational aspects of the following inverse scattering problem: determine the location and shape of an obstacle imbedded in a homogeneous medium from scattering data in the frequency domain. We apply an optimal control approach using the T-matrix method for calculating the scattering data. The resulting optimization problem is characterized by expensive function evaluations and small, ill-conditioned linear systems. Several specialized numerical methods are presented and their implementation on a supercomputer is discussed.

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#38

## A System-Supported Workload Balancing Scheme for Cooperating Reduction Mashines

This paper reports on the conceptual design and the emulation of a multiprocessor system which is capable of executing applicative programs by division of labor using a dynamic, system-controlled workload balancing scheme. Program construction is confined to a formal specification of the problem, whereas the program execution is entirely organized by the system. The concept is based on Church's lambda-calculus as the universal operational mechanism. The paper elaborates how the process hierarchies that may dynamically expand and collapse during program execution can be distributed within an arrangement of processing sites. The correctness of this scheme has been validated by means of an emulation on conventional minicomputers that includes a sophisticated process monitoring system. Some experiences with the system performance will be detailed.

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#39

## Performance Tuning Tricks on a VAX Multiprocessor

A simulated multi-VAX system, with shared memory and coherent, local caches, shows near linear speedup on several numerical problems. Image processing algorithms demonstrate the sensitivity of the architecture to seemingly minor changes in code or data layout. For certain non-linear transforms, a two instruction sequence using a "normally taken" conditional branch is slower, on average, than a three instruction sequence using a conditional branch that is "normally not taken". For certain data structures, a random map from virtual addresses to physical addresses degrades performance noticeably, compared with a controlled map. Sometimes it pays to synchronize more often than algorithmic consistency demands.

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#40

## Parallel Algorithms for Parabolic and Hyperbolic Partial Differential Equations

Implicit Runge-Kutta methods are used to generate time-stepping schemes for parabolic and hyperbolic equations. It is shown that for a specific class of Runge-Kutta methods, the intermediate stages decouple and can be solved in parallel, thus reducing the overall execution time to that of a low order method.

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#41

## ADAPTABLE SUPERCOMPUTERS IN IMAGE PROCESSING

This work is concerned with the use of adaptable architectures in image processing applications. The best way to increase the throughput of a real-time image processing system is to introduce modularity in the architecture leading to adaptable real-time super-systems that accomodate both space and time domain expansions and support a complete dynamic redistribution of the available hardware resources. The major types of adaptable systems are the reconfigurable and the dynamic ones.

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Adaptations should be performed to the solution method, to the degree of parallelism or to the physical structure of the problem under consideration. Special emphasis is given to the computational requirements imposed by standard hierarchical image processing algorithms.

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### #42

#### Hydrocodes on the HEP, Part II

The parallel algorithms for the explicit Lagrangian calculations in one spatial dimension have been extended for implicit and Eulerian simulations. A decoupling of the equations divides the zones into blocks which are integrated independently to achieve the unconditional stability of an implicit scheme. A rezoning method converts the explicit or implicit Lagrangian calculations into explicit or implicit Eulerian.

A block-by-block algorithm on the HEP-UPX operating system achieves 1% serial code and speed-up factors of 8 to 9 on a single PEM system for all four calculations: explicit and implicit, Lagrangian and Eulerian. An experience with the much greater memory latency characteristic of a multi-PEM system shows speed-up factors of 17 to 18. Work on extensions to multiphase, multimaterial, and multidimensional continuum dynamics codes is in progress.

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### #43

#### Efficient Solutions to the Parallel Prefix Computation Problem

In this paper, we discuss efficient solutions to the parallel prefix computation problem. Parallel prefix computation problem is applicable to the design of fast carry lookahead circuits, generating parallel algorithms for solutions to linear and non-linear recurrences, and in the design of very fast VLSI adders. The algorithms presented in the paper are shown to be more general and optimal than existing solutions to

the problem. They can be used to generate a range of solutions having different space-time requirements. A heuristic of "end-pruning" is suggested for optimizing the solutions further.

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### #44

#### A Highly Parallel Near Neighbors Algorithm of Order N Based on a Monotonic Logical Grid

This paper describes a new, efficient 3D near neighbors algorithm whose cost scales as N and which vectorizes easily using data from contiguous memory locations.

A Monotonic Logical Grid (MLG) for storing the object data is defined dynamically so that objects which are adjacent in real space automatically have close address indices in the compact MLG data arrays.

The data "swapping" required to maintain the MLG as objects pass each other in space can be partitioned and vectorized using contiguous memory locations. The algorithms will execute effectively in array processors and partitions to take advantage of asynchronous multi-processor architectures.

by Drs. S.G. Lambrakos and J.P. Boris

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### #45

#### Parallel Processing of a Preconditioned Biconjugate-Gradient Algorithm on Cray Supercomputers

The biconjugate-gradient method (BCG) provides an attractive alternative to the standard conjugate-gradient algorithms for the solution of sparse systems of linear equations with nonsymmetric and indefinite matrix operators. A form of the BCG algorithm together with an incomplete-LU decomposition preconditioning is used which divides the major tasks (back-solving and matrix multiplies) into separate but equal-sized pieces which can be computed independently. The algorithm is used to consider matrices arising from 9-point operators using a natural ordering. Performance data for a multitasking version of the code are given for Cray supercomputers.

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#46

## Parallel Finite-Difference Migration

Migration is an essential step in the proper imaging of seismic data for oil and gas exploration. A typical migration requires on the order of  $10^8$  to  $10^9$  floating point operations. We show how to exploit two types of parallelism available to finite-difference migration for rapid generation of seismic images. In particular we have an implementation for the SAXPY 1-M parallel computer that will perform migrations in about 10 seconds. This makes interactive migration a practical tool for the working geophysical interpreter.

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#47

## A Failsafe Associative Memory Circuit

An electrical circuit configuration is presented that simulates a theory of neural nets. This circuit is analogous to an associative net, which means it retrieves memories based upon their content rather than their location. This associative memory circuit also adapts to failure of interconnections between components as well as to breakdown of individual components, making it failsafe. This circuit, which is self-maintained, is stable against propagation delays, jitter and noise. It will be utilized in normal, noisy, or hazardous environments where access to information is immediate and imperative.

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#48

## Solving the Symmetric Tridiagonal Eigenvalue Problem on the Hypercube

A parallel implementation for the computation of all eigenvalues and eigenvectors of a symmetric tridiagonal matrix on the Hypercube is presented. The Hypercube is a loosely-coupled multiprocessor system where each of the  $2^m$  processors is directly connected to  $m$  others. The order of the matrix is assumed to exceed the number of available processors.

The recursive structure of the Hypercube is exploited in a divide-and-conquer strategy coupled with a rank-one updating method (Cuppen 1981); the rank-one modification is obtained by determining the roots of a rational function. The suitability of this method for serial as well as parallel implementation on a shared-memory architecture has recently been shown (Dongarra and Sorensen 1985). Since the processors of the Hypercube share no common memory, sorting of the eigenvalues is used to ensure an even distribution of the roots over all processors. This in turn makes possible the recognition of multiple eigenvalues as well as high processor utilisation. It is shown that, in spite of the use of the asymptotically fastest method, sorting consumes the major share of the total communication cost.

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#49

## Concurrent Algorithm Development for Shared Memory Environments\*

At Sandia National Laboratories the Advanced Computer Science Project was initiated within the Engineering Sciences Organization to develop highly concurrent algorithms/methods for finite element and finite difference engineering analysis. Algorithm development has been performed on a ten processor ELXSI 6400 system, with limited testing on the CRAY-XMP 24 and 48. The ELXSI computer is a bus architecture machine; the synchronous bus clocks 64 bits of data every 25ns and each CPU has a clock cycle of 50ns. Floating point is IEEE standard. Memory is shared except for a 16kb cache on each CPU. We will present the performance of two specific concurrent algorithms on the ELXSI. A finite element frontal solution of a confined oscillating drop and a finite difference Lagrangian solution of 1-D shock wave propagation will be presented. We will also discuss issues related to cache and main memory management at each time step.

\*This work performed at Sandia National Laboratories supported by the U.S. Department of Energy under Contract No. DE-AC04-76DP00789.

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#50

## Applications of Multifrontal Methods in Conjugate Gradient Algorithms for Concurrent Finite Element Analysis\*

Frontal methods are an efficient means of Gauss elimination of sparse matrix equations arising in finite element analysis. Concurrent frontal methods have been developed by means of nested

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mesh dissection (Benner et al. 1985) and more general multifrontal strategies (Duff 1985). We are implementing concurrent frontal ideas in computation-intensive portions of preconditioned conjugate gradient (PCG) algorithms, such as assembly of finite element equations and the construction and application of preconditioners (e.g., incomplete Cholesky or element-by-element). We present results of concurrent PCG solution of symmetric positive definite systems on a ten processor ELXSI 6400 computer. We also discuss extension of the algorithms to non-positive definite symmetric systems and unsymmetric matrix problems.

\*This work performed at Sandia National Laboratories supported by the U.S. Department of Energy under Contract No. DE-AC04-76DP00789.

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### #51 Concurrent Algorithms for Convectively Dominated Fluid Flows\*

Flux-Corrected Transport is a powerful method for the solution of the system of partial differential equations that arise in convectively dominated systems. A two-dimensional explicit Flux-Corrected Transport module has been implemented in a multitasking environment on a ten processor ELXSI 6400 system and a Cray XMP 24. A high level of concurrency has been achieved by restructuring the original algorithm so it automatically accommodates any number of available processing elements and "critical" path calculations are minimized. We provide the results of the new concurrent algorithm's performance for one through ten processing elements.

\*This work performed at Sandia National Laboratories supported by the U.S. Department of Energy under Contract No. DE-AC04-76DP00789.

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### #52 Adaptive Two-Dimensional Integration on the HEP.

An algorithm for numerical quadrature over a triangle has been implemented on the Denelcor HEP. The integration procedure is adaptive and uses an extrapolation technique to allow for various types of singular integrand behaviour. The implementation was facilitated by using the Argonne macro package. Some simple high level macros were added to obtain an efficient distribution of the

workload. Because of the portable nature of the Argonne macro package our implementation should be readily portable to other MIMD machines. The approach taken in the parallelization of this algorithm is applicable in any adaptive procedure with similar work partitioning characteristics.

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### #53 An Algorithm for Parallel Computation of Approximate Empirical Distributions.

An implementation of an algorithm for the calculation of Approximate Empirical Distribution Functions (AEDFs) has been completed for the Denelcor HEP using the Argonne macro package.

The algorithm is iterative, related to distribution sorting, linear in time and has a good global convergence. It can also be used as a parallel sorting method.

An AEDF which is close to an Empirical Distribution Function (EDF) can be used to calculate parametric, non-parametric and distribution tests and estimates as effectively as the EDF itself. The speed and global convergence of the algorithm allows very large data sets and real time processing.

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### #54 Block Angular Parallel Least Squares Computations

We consider least squares problems where the observation matrix is assembled into the usual block angular form, such as in geodetic computations. A parallel algorithm for the solution of such least squares problems based upon a block orthogonal factorization

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scheme of Golub and Plemmons is presented. The algorithm exploits the block structure of the matrices in both the orthogonal factorization and back substitution phases. Some numerical experience with large-scale least squares computations using the scheme on the Denelcor HEP multiprocessor is reported.

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#55

### Multi-Language Code Generation for Sequential Architectures

STO has developed a series of tools for automatically generating source code for most sequential languages, in particular Fortran, Pascal, C, and ADA. A review of programming language design faults is presented to show why languages after Fortran 66 will not be useful for software sharing and development by scientists and engineers. These faults deal with multi-dimensional arrays, complex math, functions as parameters, strong typing, and function naming. How these problems can affect software development for non-sequential architectures will be discussed, as well as efforts for a multi-lingual BLAS.

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#56

### Multi-Language Code Generation for Non-Sequential Architectures

Nine languages for nonsequential architectures will be reviewed: Multi-Fortran, Array-Fortran, Fortran 88 Concurrent Fortran/C, ADA, Actus(Cray), APL(Analogic), Cybil(CDC), OCCAM(Inmos).

The review will cover unique features, core subroutine libraries(BLAS), and automatic code generation. A discussion of the social aspects of this software will follow, including software sharing, the pros and cons on having many languages, and migration of problems from the sequential world. This will include information on the programming language needs for parallel automated reasoning.

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#57

### FFT Methods for an MIMD Machine

The Denelcor HEP-1 is used as a representative shared memory MIMD computer to develop single and multiple FFT algorithms. The results of these experiments are then used to design several in-place FFT-based Poisson solvers among which the superior method is determined.

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#58

### Writing a Specialized Map Library for a Vector Computer

The Extended Math Library (EML) for the Sperry Integrated Scientific Processor contains subroutines such as FFT's, convolutions, and interpolations. The talk describes our experiences in developing the library, particularly in using the proposed Fortran 8X array syntax, and in assembler coding efforts to make optimal use of the Sperry ISP Architecture.

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#59

## A Proof of a Vector Oriented Algorithm for Finding Eigenvalues of Real Symmetric Matrices

An algorithm for finding the eigenvalues of real symmetric matrices for vector and matrix processors has been developed by M. Clint. The algorithm iterates using similarity transformations to reduce the matrix to a diagonal matrix, much like Jacobi's method. Empirical evidence indicates that the algorithm monotonically reduces the sum of squares of the off-diagonal elements. An actual proof of the convergence of the algorithm is the topic of this paper.

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#60

## Finite Element Computation on the Distributed Array Processor (DAP) and the Transputer Machine.

The execution of Finite Element (FE) forms a significant part of the work load on many large scale computer installations. The FE process may be divided into three steps, which are often repeated cyclically: (i) specification of the mesh configuration, (ii) mesh-generation - the region divided into elements, and (iii) analysis-basis functions are chosen and are integrated over each element, these combinations being assembled in a single system of linear equations, and solved approximately.

In this paper we discuss the applicability of parallel computation to the operations associated with (ii) and especially (iii). We describe the programming on the DAP, and also indicate its implementation on the transputer machine - a projected architecture of up to 128 transputers.

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#61

## Embedding Binary Trees into a Hypercube

Algorithms for the embedding of binary trees into a Hypercube are discussed. A Hypercube is a parallel architecture where each of the  $2^n$  processors is directly connected to  $n$  others. "Good" embeddings of trees are important not only for the parallel execution of adaptive computations, such as quadrature or bisection, but also for mesh refinement in Finite Difference and Finite Element methods. The objective is to schedule the subproblems so that processor utilization is high and the time for information exchange among processors is kept to a minimum.

We improve on a previous method of Y. Saad for embedding a complete binary tree (cbt) of  $2^n$  nodes into a Hypercube of  $2^{2n}$  nodes by giving an algorithm for embedding two disjoint cbt's with  $2^n$  nodes each into a Hypercube of  $2^{n+1}$  processors, so that each edge in the tree corresponds to one edge in the Hypercube. The algorithm is non-recursive. We will show how to embed a cbt with  $2^n - 1$  nodes into a Hypercube with  $2^n$  nodes so that each edge of the tree corresponds to "short" paths in the Hypercube (most of length one). Extensions to incomplete trees and "dynamic" embeddings will be discussed.

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#62

## Performance Evaluation Methods for Parallel Computing

We investigate the performance of parallel processors using an idealized analytic model, a simulation model, and experiments run on pipelined MIMD machines, e.g. the Denelcor HEP. The experiments involve the solution of an initial value ordinary differential equations problem. Performance results are first presented for a varying number of problems of identical time length invoking a range of active processes. These results are then extended to problems of statistically varying time length. The goal of our work is the development of testing methods for evaluating parallel performance on a specific class of problems.

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## Abstracts: Contributed Papers and Poster Presentations

#63

### Folding Microcode for Processing Arrays of Data

A synchronous machine whose hardware is optimized for arrays of data needs to have a microcode that is structured to reflect both the parallelism of the machine and the pipeline structure. The linear execution of usual FORTRAN code goes through a folding operation to convert it into optimal code for a parallel processor. Automation of this folding operation is considered and several examples are used to illustrate its application.

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#64

### A New Algorithm for Parallel Carry - Lookahead Addition

A fast n-bit parallel carry-lookahead adder will be introduced. This adder implements efficiently a new algorithm for addition, by using the cascade method for the evaluation of the carries. An expandable layout as well as the complexity estimates of area and time will be given. Comparisons with other existing designs, to prove superior speed properties, will also be included.

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#65

### THE PARALLEL SOLUTION OF TOEPLITZ SYSTEMS BY THE SYMMETRIC Q.I.F. METHOD

The symmetric quadrant interlocking factorisation (Q.I.F.) method is proposed for the parallel solution and inversion of Toeplitz systems. The method is shown to exhibit a degree of inherent parallelism which is superior to that which exists in the well known solution strategies of LU factorisation and matrix bordering. The algorithm is shown to be suitable for SIMD computers. The paper also covers

briefly topics such as storage requirements, error analysis and the computational complexity of the proposed methods.

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#66

### Parallel Architectures for a Family of Iterative Schemes

The design of parallel architectures for a new family of iterative schemes is the main concern of this work. The fact that the above family possess two levels of parallelism (physical and inherent) naturally leads to the design of a two-level parallel architecture: a STAR like in the first level while for the second, implementation of systolic arrays is our choice. As an example, of importance to scientific computation, we consider the parallel iterative solution of the linear system arising from the discretization of certain BVP's (Boundary Value Problems) using Hermite cubics and the collocation method.

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#67

### The Loral DATAFLO System

This paper will discuss the architecture of the Loral DATAFLO(tm) System, a commercially viable fifth generation parallel processor. The system is designed to execute real time and computation-intensively intensive applications. The DATAFLO System is logically composed of three parts, a UNIX(tm) software development environment, the dataflow engine and an integral I/O sub-system. The processing power of the dataflow engine can be incrementally expanded from a system with approximately 10 dataflow processors to a system with more than 100 dataflow processors. Each dataflow processor is composed of two National Semiconductor NS32000 microprocessors. The Loral DATAFLO System uses a large-grain dataflow model of computation. This model avoids the massive communication overhead present in small grain dataflow systems and allows a topology independent network of high speed busses to be used for communication.

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#68

The Loral Data Graph Language

The difficulty of creating software to compile and execute programs on parallel processors continues to be one of the major challenges in the design of a parallel processor. The Loral Data Graph Language is the framework that supports the development of applications programs on the Loral DATAFLO(tm) System. The DATAFLO System uses a large grain data flow model to support the execution of a single application of a large number of parallel processors. A program for this system is composed of two parts: a description of a data flow graph in the Data Graph Language and a set of graph node implementations in a standard language, such as C, FORTRAN or Ada(tm). The Data Graph Language allows a large class of graphs to be described, including graphs that contain conditional flow (IF-THEN-ELSE) and loops (WHILE and REPEAT). Non-deterministic program behavior has been a problem on many parallel processors. By constructing a graph from subgraphs that are known to be deterministic, the Data Graph Language allows the programmer to guarantee deterministic program behavior.

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#69

Data Permutations and Basic Linear Algebra Computations on Ensemble Architectures

Ensemble Architectures are interesting candidates for future high performance computing systems. The ensemble configurations discussed here are linear arrays, 2-dimensional arrays, binary trees, shuffle-exchange networks, boolean cubes and cube connected cycles. We discuss a few algorithms for arbitrary data permutations, and some particular data permutation and distribution algorithms used in standard matrix computations. Special attention is given to data routing. Distributed routing algorithms in which elements with distinct origin and distinct destinations do not traverse the same communications link make possible a maximum degree of pipelined communications. The linear algebra computations discussed are: matrix transposition, matrix multiplication, dense and general banded systems solvers, linear recurrence solvers, tridiagonal system solvers, fast Poisson solvers, and very briefly, iterative methods.

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#70

Efficient Parallel Algorithms for Controllability, Root-Separation and Cauchy Index Problems for Polynomials

Using the recently developed parallel algorithms (Brent and Luk, a systolic array for the linear-time solution of Toeplitz systems of equations, J. VLSI and comp. System (1984) 1-22 and, S.Y. Kung and Y.H. Hu, fast and parallel algorithms for solving Toeplitz Systems, Proc. Internat. Symp. on Mini and Micro-Computers in control and Measurement, San Francisco, 1981), we propose efficient parallel algorithms for controllability, stability and root-location and the Cauchy-index problems involving polynomials. The algorithms require only  $O(n)$  parallel steps and  $O(n)$  processors for implementation.

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#71

Vectorization of scalar recurrences

Scalar linear recurrences appear in e.g. polynomial evaluation using Horner's rule, and in linear systems solution. In both cases evaluating  $n$  terms takes  $2n$  operations, which is optimal. While for Horner's scheme parallel algorithms exist that, given  $k$  processors, nearly reach the optimal complexity of  $2n/k$ , the standard Cyclic Reduction method for general recurrences takes  $5n/k$  operations. We compare this to a method based on a product expansion of the inverse of the bidiagonal matrix associated with the recurrence. Although having an asymptotic complexity of  $3n(\log n)/k$ , this method may be more efficient for certain values of  $n$ , if the processors are pipelined. In addition to this the method has implementation advantages. We also consider a truncated form of the product expansion method used as preconditioning for an iterative method.

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#72

Analysis of incomplete matrix factorization methods for vector and parallel computers

In recent time much effort has been devoted to the construction of robust and effective preconditioners for elliptic difference equations based on the approximate factorization of matrices partitioned into blocks, where inverses of diagonal block matrices are approximated by sparse matrices.



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There exists two algorithms for this, one on classical and one on division free form. The latter variant needs no matrix solves during the forward- and back-solves and is hence fully parallel on the local block level. To get it fully parallel also on the global level between blocks we study methods based on truncated Euler product expansions. For computers such as CRAYX-M 2/4, Control Data ETA and CYBERPLUS, it is important to have parallelism on the top level to get little data traffic between the processors and to get the full gain from multitasking and vectorization. In the talk an analytic study of the above methods based on limit matrices, is presented. It is found that the new method is particularly interesting for difference equations in three-dimensions.

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#73

### Fortran to Fortran: Automatic Conversion of a Software Library for an Attached Processor

We will describe the development of an automated procedure for conversion of a mainframe Fortran subroutine library to an attached processor. The attached processor has its own Fortran compiler but the conversion must be transparent to subroutine library users. The major obstacles in the conversion are (1) communication of data between the processors and (2) inconsistencies in the language features supported by the two compilers. A major unresolved problem is the difference in floating-point arithmetic on the two processors.

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#74

### An Efficient Vector Formulation of the Mixed-radix FFT Algorithm

An efficient vector formulation of the mixed-radix fast Fourier transform (FFT) algorithm is presented. The algorithm is generalized to compute multiple transforms and multi-dimensional transforms. Its applicability to compute the Winograd Fourier transform algorithm (WFTA) is also briefly discussed. Important features of the algorithm are: data is always accessed with a small stride, vector lengths are largest possible, and only standard vector operations are used. The

algorithm does not require 'gather-scatter' operations and the indirect addressing is used only for the initial 'bit-reversal'.

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#75

### Vector Elementary Functions

Algorithms have been developed to compute 22 vector elementary functions: SIN, COS, TAN, COTAN, LN, LOG, EXP, POWER, SQRT, ATAN, ATAN2 and  $\sqrt{z}$ . These algorithms are essentially table-based algorithms. An important feature we considered was the production of identical results for both scalar and vector algorithms. Of these, five functions are perfect, i.e., the computed result is always the correctly rounded version of the infinite precision result. For the rest of the functions, the error is no more than one ULP (unit in the last place). This implies exact computed results if they are machine representable.

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#76

### New Vector Linear Algebra Algorithms for Computers with a Cache Memory

This paper describes vector algorithms for matrix addition, multiplication, and solving dense or banded linear systems for which the matrices are general or positive definite. The algorithms are related to the JKI algorithm described in "Implementing Linear Algebra Algorithms for Dense Matrices on a Vector Pipeline Machine", by Dongarra, Gustavson, and Karp, in SIAM Review, Jan. 1984. The new algorithms consider the data traffic between memory and the vector CPU.

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## Abstracts: Contributed Papers and Poster Presentations

#77

### Adaptive Mesh Refinement for PDEs in 3-D on Parallel Processors

Adaptive techniques for partial differential equations have become very valuable in scientific computing. However, even with the fastest of the current generation of supercomputers, large multi-dimensional problems are beyond our capabilities. For any significant increase in computer power, parallelism must be exploited. However, most work on using parallel computers has concentrated on either small numbers of processors or very regular, non-adaptive algorithms. We discuss a fully adaptive algorithm for time dependent and time independent PDEs in three space dimensions on large numbers of processors. This algorithm is designed for message-passing parallel processors, and is designed to both minimize internode communication and maintain a reasonably well balanced load on all processors. We will discuss the complexity analysis which leads to the design. Experiments will be presented on a variety of problems and processors, including a 128-node Intel Hypercube.

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#78

### Anomaly Reporting - a Tool for Debugging and Developing Parallel Numerical Algorithms

One approach to exploiting the parallelism of new multiprocessor supercomputers is extending existing high level languages with primitives for task creation, synchronization, and communication. Experience has shown that such primitives can make program testing and debugging very difficult due to the introduction of subtle synchronization and parallel access errors. We present a technique for static analysis and debugging of parallel programs. The technique is based upon an algorithm for computing the reachable states of parallel programs written using a set of high level concurrency primitives. A prototype implementation of the technique for extended Fortran has been developed at UCSD.

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#79

### Equation-solving on the CRAY-2

The CRAY-2 multiprocessor features a large, relatively slow common memory and fast local memories for each processor. Partitioning procedures for exploiting local

memory in full-equation-solving are considered. Performance figures are given for a block-oriented solver, with and without pivoting, for a uniprocessor. Timing projections are made for a multiprocessor solution.

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#80

### A Comparison of Small-grain Sparse Equation Solving on the CRAY X-MP-4 and the CRAY-2

The CRAY X-MP-4 and the CRAY-2 have hardware instructions which are intended to speed up operations on sparse data formats vis-a-vis the CRAY-1. In this paper, the speeds of sparse equation-solving kernels on both bit-mapped and compacted data are examined for both processors. Performance of vectorized sparse solvers is presented for both machines using compacted data format and matrices from problems in electronic circuits and oil reservoir simulation. Observations will be made on MP solution.

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#81

### Concurrent Implementation of the Crank-Nicolson Method for Heat Transfer Analysis

To exploit the significant gains in computing speed provided by Multiple Instruction Multiple Data (MIMD) computers, concurrent methods for practical problems need to be investigated and test problems implemented on actual hardware. One such problem class is heat transfer analysis which is important in many aerospace applications. This presentation compares the efficiency of two alternate implementations of heat transfer analysis on an experimental MIMD computer called the Finite Element Machine (FEM). The implicit Crank-Nicolson method is used to solve concurrently the heat transfer equations by both iterative and direct methods. Comparison of actual timing

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results achieved for the two methods and their significance relative to more complex problems will also be discussed.

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### #82

#### Complexity Results for Parallel Linear Systems Solvers

We compare the parallelization of different direct methods to solve dense linear systems of algebraic equations. We concentrate on both SIMD and MIMD models of computation, and we give new asymptotic complexity results, as well as some numerical experiments. More specifically, we prove that greedy type algorithms are always optimal  
- for the Gauss-Jordan diagonalization method  
- for the QR decomposition method using Givens rotation  
Then we derive complexity results, and we show that the predicted performance for the number of steps is close to its actual value.

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### #83

#### Parallel Numerical Computations on a VLSI-Based Multiprocessor

A simplified shared-memory multiprocessor organization is proposed for VLSI implementation. Efficient implementations of basic algorithms for linear recurrence evaluation, fast Fourier transform and sorting are first demonstrated on the proposed architecture. Orthogonal triangularization for least square solution of an overdetermined linear system and simplex method for linear programming problems are then mapped into proposed architecture.  $O(n)$  speedup over a uniprocessor system for the above benchmarks is achieved, where  $n$  is the number of processors in the system. The proposed system can be constructed using a limited VLSI chip set and provides an economic

solution to the need for high performance multiprocessor systems in large scale scientific computations.

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### #85

#### Architectural Considerations in Program Design: A Comparison of Two MIMD Computers

Development of efficient programs for parallel computer systems is heavily influenced by the architectures of those systems. This influence is studied by comparing the implementation of three sample problems on two different MIMD computers, NASA's Finite Element Machine and Flexible Computer Corporation's Flex/32. The three sample problems include a parallel matrix multiplier, eigenvalue solver, and structural analysis application. The hardware/software architectures of the two systems are reviewed, and major differences in the implementations of the sample problems for the two systems are discussed. Relative performance of the two architectures is compared in terms of speedup and parallel efficiency.

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### #84

#### A Mesh-Connected Computer Architecture for Solving Elliptic Pde's

For solving elliptic pde's, a special-purpose SIMD two-dimensional processor array is proposed, for realization in present-day VLSI technology. The unit processor, connected to nearest four neighbors, has a reduced instruction set, floating-point adder and multiplier, and small memory. The single-mesh array supports the standard iterative multigrid solvers for elliptic problems. The necessary procedures are encoded in hardware and are called by the runtime SIMD instruction sequence. Topics presented include: design details,

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performance estimates, optimal speedup, average-speed slowdown due to interprocessor communication and progress in VLSI implementation.

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#86

### Assessment of the GAPP Systolic Chip for Use in Computationally Intensive Signal Processing

The Martin Marietta Geometric Arithmetic Parallel Processor (GAPP) consists of 72 bit serial processors rectangularly interconnected on a chip to be used as a basic building block for a SIMD architecture. The design of the chip has many features which are ideal for image processing (Sobels, spoke filters, etc.). The question of how well suited the architecture is for signal processing, in particular, cross ambiguity functions, Wigner distribution functions, multi-dimensional Fourier transforms, etc., has been investigated. The speaker will present preliminary findings from research into this question using a GAPP emulator.

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#87

### MATRIX COMPUTATION ON THE INTEL HYPERCUBE

The Intel iPSC is a new, large scale scientific computer consisting of 32, 64 or 128 independent single board processors with a hypercube interconnection topology. The machine has a capacity of several million floating point operations per second and a total of up to 64 megabytes of main memory. In this talk, we first describe the iPSC hardware, then discuss our approach to programming LINPACK-style matrix computations. Some timing results and performance figures will be given.

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#88

### Massively Parallel Communication

Most people view a mesh-connected computer such as the Massively Parallel Processor (MPP) as a tool to perform massive numbers of calculations, but fail to see that it also has the potential to perform massive numbers of communication operations. This paper presents the "sorting" operation as a communication/computational primitive for mesh connected processor arrays, which can easily be adapted to binary n-cube connected processor arrays. Sorting is presented as a three fold operation: organizational, aggregational, and distributional. For example, it can use the parallel architecture to organize data, perform histograms of data, or to perform table lookups. These three key capabilities, will allow a mesh connected computer to efficiently perform lexical analysis and parsing for a compiler, which may lead to techniques necessary for the development of a large scale "inference engine", used in many AI applications, which will run on a mesh connected computer such as the MPP.

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#89

### Large-Memory CYBER 205 Simulations of Euler Flows Using a Vector Algorithm

With the proper structure given to the data by the grid transformation each coordinate direction can be differenced by the algorithm throughout the entire grid in one vector operation. Boundary conditions must be interleaved which tends to inhibit concurrency of the overall scheme, but a strategy of no data motion together with only inner-loop vectorization is a good compromise. Computed examples of transonic vortex flow separating from the leading edge of a delta wing demonstrates the processing performance of the procedure. With a grid of over one million points a rate of 125 megaflops is sustained over the 2-hour course of the computation which involves  $10^{12}$  floating point operations.

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#90

## Parallel Algorithms for Variational Inequalities

Several parallel algorithms for the numerical solution of variational inequalities associated with symmetric positive definite matrices will be discussed. Both the overlapping and nonoverlapping block methods will be described and compared. Applications to free boundary problems, and to optimal control of systems governed by an elliptic partial differential equation will be given.

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#91

## Your Favorite Parallel Algorithm Might Not Be as Fast as You Think

Suppose a problem has  $I$  inputs,  $U$  outputs, and  $T$  computations. Assume transmission speed is finite and that only one copy of each input exists at the start of computation. Then the time for the problem on a parallel processing machine situated in  $d$ -dimensional space is  $\geq O(\max((I+U)^{1/d}, T^{d/(d+1)}))$ .

For example, Gaussian elimination on a  $k \times k$  matrix has  $I=k^2+k$ ,  $U=k$  and  $T=O(k^3)$ . Then time  $\geq O(\max(k^{2/d}, k^{3/(d+1)}))$ . So in 1-dimension, time  $\geq O(k^2)$ ; in 2-dimensions, time  $\geq O(k)$ ; and in 3-dimensions, time  $\geq O(k^{2/3})$ .

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#92

## Solving Large Sets of Coupled Equations Iteratively by Vector Processing

The set of coupled linear second-order differential equations which has to be solved for the quantum-mechanical description of inelastic scattering of atomic and nuclear particles can be rewritten as an equivalent set of coupled integral equations. When some type of functions is used as piecewise analytic reference solutions, the integrals that arise in this set can be evaluated analytically. The set of integral equations can be solved iteratively. For the results mentioned an inward-outward iteration scheme has been applied. A concept of vectorization of coupled-channel Fortran programs, based upon this integral method, is presented for the use on the Cyber 205 computer. It turns out that, for two heavy ion nuclear scattering test cases, this vector algorithm

gives in part a speed-up of a factor 4 to 8, resulting in an overall speed-up of about a factor of 2 to 3 compared to a highly optimized scalar algorithm for a one vector pipeline computer.

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#93

## An Expert Tool for Programming Multiprocessors

Refined languages are languages which closely resemble conventional, sequential, programming languages such as ForTran, except in that they permit user specification of very precise *data access* rights. If these constructs are properly used, a flow-analyzing compiler can translate the sequential programs into consistently good, highly-parallel, race-free, code for virtually any multiprocessor architecture. This paper discusses a program development environment that will enable the user to ignore parallelism without sacrificing parallel execution, but will also provide an expert tool to aid the user in refining the specification of *data access* rights in his programs so that "better" parallelism can be obtained.

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#94

## Several Parallel Algorithms for Polynomials

Algorithms for polynomials are attractive for parallel processing because of their complexity and intrinsic parallelism. There are many different types of parallel processors. Since an algorithm is processor dependent, several algorithms will be presented.

1. Pipeline algorithm. The Horner scheme involves identical, simple operators.
2. Parallel pipeline algorithm. The pipeline is cut into parallel subpipelines.
3. Parallel algorithm. Recursive application of the second algorithm yields a full parallel algorithm.

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4. Task scheduling algorithm. Tasks of an algorithm are allocated to some processors. These algorithms will be evaluated on a.o.: number of tasks and processors, processing time and efficiency.

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#95

### Delft Parallel Processor 1984

The Delft Parallel Processor 1984 (DPP84) is a general-purpose discrete-time parallel processor of the MIMD-type, with 16 Processing Elements (PE). Every PE is programmed individually and contains 3 processors, a data memory, a program memory, buffered I/O-ports and an 8-bit internal bus. The interconnection of PE's is fully parallel.

A host-processor initialises the PE's, loads the parallel program and controls the processing. For process monitoring x-t-, x-y-plots and tables are available.

The DPP84 is applied for education and research (parallel algorithms, interactive simulation, solution of the interconnection problem); it will expand to a system with some thousands of PE's.

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#96

### Programming Language Equivalent to Petri Nets

A simple language which on the one hand constitutes a basis for concurrent programming languages and on the other is equivalent to a class of Petri nets is introduced. The language consists of sequential and parallel compositions, Dijkstra's guarded operations in which only (simple) synchronizing guards are allowed and an operation of waiting. Labelled Petri nets are defined and a "regular class" of these nets is considered.

The main result states that these nets are equivalent to our language for concurrent processing. The equivalency means that the sets of concurrent computations of considered instruction and net are isomorphic.

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#97

### Parallel Adaptive Numerical Schemes for Hyperbolic Systems of Conservation Laws.

Presented here is an adaptive grid selection algorithm for upwind finite-difference approximations to hyperbolic systems of conservation laws in one space dimension. This heuristic algorithm, motivated by a previous method for scalar equations, can be proved effective for linear, constant coefficient problems, and reduces to the scalar method when applied to a single equation. A parallel implementation of an adaptive finite-difference scheme based upon this grid selection algorithm has been developed for shared-memory, multiple-instruction, multiple-data (MIMD) multiprocessor computers. This implementation, which uses a machine independent macro package for the synchronization code, incorporates new algorithms for load balancing and problem partitioning when using trees as data structures. Numerical results are presented for a shock tube problem with the Euler equations run on the Denelcor HEP.

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#98

### Inherent Parallelism in the Determination of Prime Implicants

This paper gives a formulation for determining the number of implicants for  $n$  variables that can be mapped into an ordering of implicants for Quine-McClusky (Q-M) prime implicant generation. This ordering takes the form of sums of products of binomial coefficients from order zero up through order  $n$ . When this ordering is combined with a minimal set of interprocess dependencies between implicants, a global view of the Q-M algorithm



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devoid of the usual procedurally imposed constraints is provided, which will allow implementation procedures to accommodate alternative resource configurations - especially those that employ concurrent processors.

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#99

CORDIC Implementation of Rotation-Based Matrix Algorithms

This paper discusses the implementation of rotation-based matrix algorithms with pipelined linear array of CORDIC processors. A doubly pipelined computing strategy will be applied to achieve maximum utilization of hardware and speed. A discussion of numerical properties of the CORDIC algorithm for both fix point and floating point cases will also be included. Finally, a prototype VLSI architecture will be reported.

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#100

Approximating Zeros in a Message-Based Multi-Processor Environment

An important numerical problem is the approximation of a single zero of a continuous function when given an interval containing the zero. In this work, we develop asynchronous algorithms to approximate such zeros for a number of message-based multiprocessor architectures which utilize only private local memories. These algorithms are then compared using a simulator capable of modeling a wide variety of multiprocessor configurations.

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#101

A Numerical Conformal Mapping Method for Simply-Connected Domains

We present a numerical method for approximating the conformal mapping of a simply connected region onto the unit disk. The method is based on the finite difference approximation of the Cauchy-Riemann equations in polar coordinates. We show how to generate such mapping more efficiently than previously suggested. Applications include (i) generating curvilinear boundary-fitted coordinate systems in the region, and (ii) using such coordinate systems to solve the Laplace and the Helmholtz equations on some selected regions with smooth curved boundaries. The scheme is quite suitable for multiprocessors such as the Cray X-MP/48.

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#102

A Multiprocessor Algorithm for the Tridiagonal Eigenvalue Problem

A multiprocessor algorithm for finding selected (or all) eigenvalues and corresponding eigenvectors of a symmetric tridiagonal matrix is presented. It is a pipelined variation of EISPACK routines - BISECT and TINVIT which consists of the three steps: isolation, extraction - inverse iteration, and partial orthogonalization. Multisections are performed for isolating eigenvalues in a given interval, while bisections are performed to extract these isolated eigenvalues. After the corresponding eigenvectors have been computed by inverse iteration, the modified Gram-Schmidt method is used to orthogonalize certain groups of these vectors. In a sequential mode, this algorithm is less than 20% slower than BISECT and TINVIT. Experiments on the Alliant multiprocessor and Cray X-MP/48 will be presented.

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#104

A Parallel Algorithm for the Symmetric Tridiagonal Eigenvalue Problem

The traditional QL algorithm for the symmetric tridiagonal eigenvalue problem does neither vectorize nor is it suitable for a parallel implementation. Here we investigate an alternative to the QL algorithm based on the spectrum slicing technique. The recurrence for the bottom pivot of the LDLT factorization of the tridiagonal matrix, which also delivers

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an inertia count, can be evaluated for several points in parallel (or for all entries of vector without impeding vectorization). This parallel implementation of the function evaluation is used together with a combination of bisection and secant methods related to Brent's ZEROIN algorithm, to compute all eigenvalues of the tridiagonal matrix in parallel. Some numerical tests on the Cray X-MP are presented.

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### #105

#### Using the FPS-164/MAX to Solve Linear Equations: A Comparison of Dot Product and SAXPY Formulations

The Matrix Algebra Accelerator (MAX) is a hardware option for the FPS-164 Scientific Computer that allows for parallel execution on operations in matrix algebra. Operations that are appropriate for this architecture allow it to be used to solve linear equations, among other things. This work describes two implementations for factoring and solving real, nonsymmetric systems of linear equations that require partial pivoting; in the first, the MAX is used to generate parallel dot products, while in the second the MAX computes parallel SAXPY's. The size regime and configuration where each method is appropriate will be identified.

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### #107

#### Parallel Implementation of Multifrontal Schemes

We consider the implementation of techniques for the solution of sparse linear equations in a parallel processing environment. In particular, we look at algorithms based on a multifrontal approach (Duff and Reid, 1982, 1983 and 1984) that uses a partial ordering strategy determined by representing the factorization by an elimination tree.

We define the concept of an elimination trees and show how they can be used to determine a scheduling algorithm for the efficient use of multiple processes. This requires several algorithmic changes from the work of Duff and Reid. We discuss these changes in some detail.

We study the performance of this approach on the Denelcor HEP, the Cray X-MP, and the INTEL hypercube.

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### #108

#### A Recursive Bisection Method for the Solution of Band Matrix Linear Systems of Equations with Parallel Processors

A recursive bisection method for the solution of sparse linear systems of equations arising from Finite Element Method will be presented. This method is simple to implement and particularly suitable for solution with parallel processors. The method will be exemplified by results from its application to solution of banded systems of equations. Analysis of such applications shows that the use of  $O(sn)$  processors requires only  $O(s \log n)$  time steps, resulting in speedup of  $O(sn/\log n)$  for systems with bandwidth  $b=2s+1$ .

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### #109

#### A Hierarchical Condition Code Structure For Parallel Architectures

A hierarchical condition code structure, generating boolean decision criteria at the global controller level, is adaptable to a wide variety of parallel architectures. In the reconfigurable extended-word-length design of the DRAFT architecture, a two level hierarchy is implemented. At the local level status bits from the local segment are multiplexed into a single bit local status using bits in the segment level control word. At the global level the status bits for each segment are combined with a global mask to generate a global boolean condition and a segment level condition code. This condition code provides a feedback mechanism for incorporating global information into local conditions.

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## Abstracts: Contributed Papers and Poster Presentations

## Hypercube Implementation of a Monte Carlo Rocket Plume Simulation

The direct-simulation Monte Carlo method for rarified gas analysis has been implemented on the Caltech Hypercube 32-node parallel processor. This method simulates transient rarified 2-D gas flows by tracking individual histories of computation. The method is a computational "molecular dynamics" type of classes of physics. The method is well-suited to parallel computation because of the lack of long-range interactions that require global communication and independently cut the domain to the Hypercube. The method is used for a rocket-plume analysis. The advantage of two decompositions - a map of the spatial region per processor vs. a map of a fixed set of molecules per processor - is discussed.

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## Stencils and Problem Partitionings: Their Influence on Parallel Architectures

Given a discretization stencil, partitioning the problem domain is an important first step for the efficient solution of partial differential equations on multiple processor systems. We derive partitions that minimize interprocessor communication when the number of processors is known a priori and each domain partition is assigned to a different processor. Our partitioning algorithm uses the stencil structure to select appropriate partition shapes. For square problem domains, we show that non-standard partitions (e.g., hexagons) are preferable to the standard square partitions for a variety of commonly used stencils. We conclude with a formalization of the relationship between partition shape and stencil structure, allowing selection of optimal partitions for a variety of parallel architectures.

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# PARALLEL PROCESSING OPPORTUNITIES FOR STRUCTURAL FINITE ELEMENT METHODS

The design of complex structures for aerospace, transport and energy applications require continually increased levels of detail for supporting analyses. Such design activities require large order finite element models and excessive computation demands. Advances in parallel processing MIMD computers provide the opportunity for significant increases in computational speed to support large scale computing in such areas as nonlinear stress analysis, dynamics responses, vibration analysis, three dimensional elastic behavior and optimum structural design. The key is the development of parallel algorithms appropriate for structural applications. This paper provides an overview of the finite element method for solid mechanics, summarizes several major computationally bound problems, identifies some of the major computing bottlenecks, and evaluates candidate algorithms for implementation on MIMD computers. The goal of the paper, based on the author's experience over eight years with the NASA Finite Element Machine project, is to provide guidance for needed algorithm development to aid solution of structural finite element calculations on evolving MIMD computers.

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and

Visiting Summer Scientist  
Institute for Computer Applications to  
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# Concurrent Numerical Optimization in a Distributed Computing Environment

A large project at the University of Colorado is exploring the design and implementation of concurrent numerical algorithms in a distributed computing environment. Such an environment is well suited to running concurrent algorithms whose interprocess communication requirements are small relative to the computation costs on each computer. This talk first provides some rationale for the Colorado project. Then we illustrate our algorithmic approach with a new concurrent approach to global optimization that is well suited to a loosely coupled multiprocessing environment. Finally we discuss our experience so far in implementing numerical algorithms on a network of workstations. This also includes the implementation of a chaotic relaxation algorithm, and the design and implementation of a set of protocols, built upon Berkeley Unix 4.2, that facilitate the use of remote processes and shared or broadcast variables.

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# Abstracts: Contributed Papers and Poster Presentations

#114

## ROPE: a Statically-scheduled Supercomputer Architecture

Supercomputer architectures are not as fast as logic technology allows because memories are slower than the CPU, conditional jumps limit the usefulness of pipelining and pre-fetching mechanisms, and functional-unit parallelism is limited by the speed of hardware scheduling.

We propose a supercomputer architecture called Ring of Pre-fetch Elements (ROPE) that attempts to solve the problems of memory latency and conditional jumps without hardware scheduling. ROPE consists of a pipelined CPU or very-large-instruction-word data path with a new instruction pre-fetching mechanism that supports general multi-way conditional jumps.

An optimizing compiler based on a *global* code transformation technique (Percolation Scheduling or PS) gives high performance without scheduling hardware.

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and  
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#115

## Interconnection Networks for Multiprocessor System

This paper surveys different interconnection networks for multiple processor systems employed both for SIMD and MIMD machine architecture. A comparative study of these networks in terms of important design parameters such as bus load, interbus distance, routing and adding complexity etc is given. Furthermore a detailed survey of different analytical modes for performance evaluation of these networks are given. Parameters such as system throughput, bandwidth, average time delay, permutation capability and fault tolerance etc. are considered. In addition various systemwise algorithms are explored and compared. Finally many interesting research problems are identified in the areas of fault-tolerance, network partitioning and dynamic reconfigurability, etc.

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#116

## Automatic Compilation of Interprocessor Communication for Multiple Processor Systems

A methodology for the automatic design and implementation of deterministic interprocessor communication in real-time and mission-oriented signal processing systems is presented. The application specification, or the target architecture, can be automatically mapped or compiled unto a physical multiple processor system, or the host architecture, using a network traffic scheduler. Such a scheduler has been designed and implemented and is capable of generating optimal solutions for realistic systems. With this methodology and the associated software tool, the effort required to design and implement special purpose signal processing systems can be drastically reduced.

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#117

## Solving Linear Recurrence Systems on Mesh-Connected Computers With Multiple Global Buses

In this paper, we present parallel algorithms for solving linear recurrence systems, which arise in many application areas. The algorithms are designed to run on mesh-connected parallel computers modified by the addition of multiple global buses. Underlying their structure is a graph representation that can be reorganized to efficiently match the target parallel architecture. Analysis of the parallel time requirements of the algorithms shows that linear recurrences can be solved using asymptotically less time when multiple global buses are added to a mesh-connected computer.

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#118

## Sparse Matrix Operations in an Interleaved Array Processing Architecture

This paper describes the applicability of an Interleaved Array Processor (IAP) for operating on sparse matrices. More specifically, it shows how the widely used sparse matrix data structure like the row pointer/column index scheme can be directly used in some matrix applications without the need of indirect addressing in the innermost loop. This is achieved by using programmable functional units (PFU) in the array processor which are capable of executing relatively complex operations containing several

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arithmetic operations and branching. It is shown that sparse matrix-vector multiplication on the PFU-based architecture is almost 3.5 times as fast as it is on the one based on pipelined ALU's.

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#119

### A VLSI Architecture for Matrix Multiplication

Multiplication of two  $n \times n$  matrices requires  $O(n^2)$

time and  $O(n^2)$  processors on 2-D (two-dimensional) systolic arrays. 2-D arrays are not as well-suited to fault-tolerant VLSI implementation as linear arrays. However, due to their limited connectivity, linear arrays require  $O(n^2)$  time to multiply two  $n \times n$  matrices. In this paper we propose a novel VLSI architecture for matrix computations that has the desirable implementation and fault-tolerance characteristics of a linear array, but has a significantly better time performance. Multiplication of two  $n \times n$  matrices

on our architecture requires  $O(\max\{n^2/k, n^{1.5}\})$

time using  $\min\{nk, n^{1.5}\}$  processors where  $k$  is the available I/O bandwidth. These algorithms are optimal in their time and processor requirements.

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#120

### RISC CPU Design for MIMDs

In SISD computers, RISC (Reduced Instruction Set Computer) CPU designs have demonstrated performance superior to that of most conventional CPU designs and with only a fraction of their circuit complexity. Unfortunately, the SISD RISC CPUs are not well matched to dynamically-scheduled MIMD supercomputers (such as RFM-MIMD or Ultracomputer), mainly due to the memory interconnection network.

This paper discusses fundamental adaptations of RISC concepts including *delayed load*, subroutine parameter-passing, and incorporation of floating-point

hardware. Several new MIMD-specific RISC concepts are also formulated. All discussions involve both hardware structures and the compiler techniques needed to use them.

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#121

### Sequential Languages

#### for Programming Highly-Parallel Computers

This paper presents a methodology which permits *any* conventional, sequential, language (ForTran, for example) to be modified so that:

1. Users can write HLL code which differs from conventional code only in that *data access rights* are more precisely specified
2. Compilers, using well-known flow-analysis techniques, can generate consistently good, highly-parallel, race-free, code for virtually any machine architecture.

The goal of this methodology is not merely to find parallelism where none was envisioned by the programmer, but to provide a more general way of expressing algorithms for parallel computers without imposing a different programming style.

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## Abstracts: Contributed Papers and Poster Presentations

#122

### B-HIVE Project: Present and Future

B-Hive is a multiprocessor currently under development at North Carolina State University. Based on the ALPHA interconnection structure, it achieves short interprocessor communication paths without requiring a large number of connections between nodes. Each node in the 24-node prototype will have its own communication processor, freeing the main, or application, processor for virtually uninterrupted work on an application program. Initially, the operating system will concentrate on providing rapid interprocess communication facilities. With further enhancements to be made as the need arises. Off-the-shelf compilers will be modified to support interprocessor communication and eventually, automatic detection of parallelism.

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#124

### ERROR, CONVERGENCE AND STABILITY ANALYSIS OF MULTIRATE METHODS FOR REAL TIME SIMULATION.

The use of parallel processors is a suitable alternative for development of real time, full scope dynamic simulators. In this context, two main problems must be addressed: The partitioning of the system and the selection of an appropriate numerical scheme to solve the resulting sets of differential equations.

Multirate integration methods can be a convenient option for solving the model in multiprocessor environments, specially when two or more different dynamics are present. This paper presents the error, convergence and stability analysis for a class of multirate integration methods.

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#123

### Performance Comparisons of Numerical Kernels Executed on Supercomputers, Mainframes, Minis, and Micros

This presentation focuses on performance variations (primarily speed differences and some numerical fluctuations) across a wide spectrum of small, medium, and large scalar, vector, and parallel machines executing program segments commonly encountered in mathematical problems. Tests include sequences of floating-point operations run in single and double precisions (in Fortran), segments from scientific and engineering applications as well as efficiency and numerical consistency checks of compiler-generated code. The results can aid in determining which kinds of calculations are appropriate for each type of computer and provide estimates of speed relationships amongst machine classes. Examples are given along with a description of the testing techniques and performance metrics used to obtain the reported results.

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#125

### Evaluation of DEQSOL (Differential Equation Solver Language) through Its Application to Practical Problems

DEQSOL is a programming language specially designed to describe PDE problems in a way quite natural for numerical analyses. This language has two design targets. One is to enhance programming productivity by establishing a new architecture-independent language interface between numerical analysts and vector/parallel processors. The other is to automatically generate highly vectorizable FORTRAN codes from DEQSOL descriptions, thus realizing efficient execution. Application of DEQSOL to several practical problems has shown that these targets were successfully attained. Productivity, when measured by the required source lines-of-code, has been improved almost by an order of magnitude over FORTRAN programming. Also



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most of generated FORTRAN codes have marked extremely high vectorization ratios(91% - 98%) on the Hitachi S-810 vector processor.

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### #126

#### Minimizing Main Memory/Register Traffic

It is well known that accesses to main memory degrade the performance of many supercomputers due to the fact that intermediate results have to be stored and retrieved from a slower main memory. Therefore, to speed up such computations we address the question of how vector expressions can be computed so that traffic to main memory is minimized. By modelling the problem as a pebble game on graphs we show that the problem is NP-complete. We present a polynomial time approximation algorithm based on dominators to solve the problem, and empirical evidence that the algorithm performs almost optimally on graphs such as the FFT, grids, and trees. Our method also points out how it may be possible to overlap main memory accesses with computation in order to achieve further speed up. Our technique is especially applicable to machines such as the Fujitsu VP-200 where the number of vector registers is dynamically controllable; this enables us to determine how many vector registers are optimal for the expression being evaluated.

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### #127

#### Conjugate gradients on optical crossbar interconnected multiprocessor

Conjugate gradients are used for solving large ill conditioned equations, e.g. in reservoir modeling and seismic inversion (McAulay, Geophys. Jan. 85). Optical spatial light modulators, (SLM), under development (McAulay, Opt. Eng. Jan. 86) permit large fast crossbar switches not otherwise economic. This permits rapid reconfiguration to match an algorithm, (McAulay, SPIE, 85). A conjugate gradient algorithm graph is modified to provide additional parallelism. The operators are mapped to elementary processors and the links are mapped to the settings of an interconnecting SLM switch. An iteration of the algorithm should take approx. 100 microsec. for an  $n$  by  $n$  matrix,  $n < 256$ , and 512 processing nodes.

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### #128

#### A Domain Decomposed Fast Poisson Solver for multiprocessors

We present a new domain decomposed fast Poisson solver on a rectangle divided into strips. The method first performs uncoupled fast solves on each subdomain, and then the interface variables are computed by fast Fourier transform, without computing or inverting the capacitance matrix explicitly. Finally, the solution on the interior of the strips can be computed by one more fast solve on each subdomain.

This method, as opposed to others, does not involve any iteration in the solution of the system for the interface variables. It is especially suited for parallel implementation, since the independent problems in the subdomains can be solved in parallel, and the communication involves the interface variables only.

An extension of the algorithm is proposed for the case of a rectangle subdivided into boxes.

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## Abstracts: Contributed Papers and Poster Presentations

#129

### A Multiprocessor Implementation of a Two Dimensional Vortex Method

We consider a typical grid-free method, Anderson's Method of Local Corrections, for computational fluid dynamics. Since the calculation is compute bound and cannot be statically decomposed across parallel processors, it must employ some sort of dynamic load balancing. We propose certain primitives to accomplish that as well as other operations important for parallel computations. We compare variants of these primitive operations and measure their efficacy on the Intel Personal Scientific Computer, a message passing hypercube multiprocessor with up to 128 processor nodes. The primitives are applicable to diverse problems and to diverse machines, for instance shared memory architectures, without entailing massive reprogramming.

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#130

### Optimal Polynomial Acceleration of Fluid Dynamics Codes Using Krylov Subspace Methods

We have developed a general procedure to accelerate a nonlinear iterative method  $u^{n+1} = M(u^n)$  with Krylov subspace methods such as GMRES. GMRES is a Krylov subspace method developed recently by Saad and Schultz (Yale University Research Report YALEU/DCS/RR-254). Given a linear system  $Ax = b$  and an initial estimate of the solution  $x_0$ , GMRES finds, after  $k$  steps, an approximation  $x_k$  that minimizes the  $L_2$  norm of the residual over the Krylov subspace  $K = [r_0, Ar_0, A^2r_0, \dots, A^{k-1}r_0]$ . GMRES converges for any invertible (possibly non-symmetric) matrix. Newton's method is used and the linearized problem is solved with GMRES( $k$ ). This can be done without modifying the original nonlinear function box  $M$  if the linearized operator is multiplied by vectors using finite differences. We present results for various fluid dynamics codes including Jameson's Euler multigrid code FL053P showing substantial acceleration at almost no increased cost. Our formulation is general and usually does not require modification of the underlying software. The code vectorizes with vector length equal to the number of unknowns in the problem. The only additional requirement is extra storage, which can be easily accommodated by devices such as the CRAY SSD.

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#131

### OCCAM, A Concurrent Systems Programming Language

OCCAM is an imperative concurrent programming language developed by INMOS to ease the design and implementation of highly concurrent systems. Although it was designed alongside the INMOS Transputer family, its semantics and production quality compilers also encourage its use in systems built with other processors. The paper introduces the language, describing rationale, semantics, implementation and use, including the development tools.

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#132

### On the Convergence of the Nelder-Mead Simplex Algorithm

The Nelder-Mead simplex algorithm for function minimization is an often used algorithm that uses only function value information. Although the algorithm was first presented in 1964, no convergence results have been established. In this talk we will review the algorithm and present a convergence theorem. We will then show the limitations of the theorem and provide examples to show that the convergence results can not be extended for the present formulation of the algorithm.

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#133

### A TRUST REGION STRATEGY FOR NONLINEAR EQUALITY CONSTRAINED OPTIMIZATION

Many current algorithms for nonlinear constrained optimization problems determine a search direction by solving a quadratic programming subproblem. The global convergence properties are addressed by using a line search technique and a merit function to modify the length of the step obtained from the quadratic program.

In unconstrained optimization, trust region strategies have been very successful. We present a new approach for equality constrained optimization problems based on a trust region strategy. The direction selected is not necessarily the solution of the standard quadratic programming subproblem.

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## GENERAL INFORMATION

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The book exhibits are in the Promenade (Third Floor), Omni Hotel. The exhibit times are 9:00 AM to 5:00 PM, Monday, Tuesday and Wednesday; 9:00 AM to 3:00 PM, Thursday.

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Fifteen minutes are allowed for each contributed paper. Presenters are requested to spend a maximum of twelve (12) minutes for presentation of their paper, and three (3) minutes for questions and answers.

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Thirty minutes are allowed for each selected paper. Presenters are requested to spend a maximum of twenty-five (25) minutes for presentation of their paper and five (5) minutes for questions and answers.

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SIAM requests participants to refrain from smoking in the session rooms during lectures. Thank you.

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#### All Authors

The SIAM Journal on Scientific and Statistical Computing (SISSC) will devote a special issue containing papers from the 1985 SIAM Conference on Parallel Processing for Scientific Computing. To be considered for the special issue, which will be published in early 1987, you must send three copies of the paper to the SIAM office by November 21, or submit them at the SIAM registration desk during the conference. After November 21, submissions will be considered for a possible second special issue of SISSC, or for publications in other appropriate SIAM journals. A copy of the current editorial policy is available at the registration desk.

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*May 14-16, 1986*

#### Third SIAM Conference on Discrete Mathematics

Clemson University  
Clemson, South Carolina

*July 21-25, 1986*

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Boston Park Plaza Hotel  
Boston, MA

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Monday, November 18-Wednesday, November 20: 7:30 am-6:00 pm

Thursday, November 21: 7:30 am-4:00 pm

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# SIAM Meetings & Conferences

**November 18-21, 1985**

**Second SIAM Conference on Parallel Processing for Scientific Computing**  
Omni Hotel, Norfolk, VA

The first day of the conference will be a full-day tutorial on parallel processing. It will focus on the influence of computer architecture and give a review of parallel numerical algorithms. The main conference program will address experience with operational parallel machines and developments in numerical algorithms. *Program chairman:* Robert G. Voigt, ICASE-NASA Langley Research Center.

**April 14-18, 1986**

**Joint IMA/SIAM Conference on the State of the Art in Numerical Analysis**  
University of Birmingham,  
United Kingdom

**May 14-16, 1986**

**Third SIAM Conference on the Applications of Discrete Mathematics**  
Clemson University, Clemson, SC

A conference to encourage interaction between the developers and users of discrete mathematics. Topics will include: discrete optimization; graph theory; discrete mathematics in biological, computational, engineering, medical, physical, and social sciences; cryptography; operations research; algebraic network reliability; domination numbers; and partially ordered sets. *Program co-chairmen:* Richard D. Ringeisen (Clemson University) and Fred S. Roberts (Rutgers University).

**Abstract deadline: December 9, 1985**

**June 2-4, 1986**

**SIAM Workshop on Multiphase Flow**  
Xerox Training Center, Leesburg, VA

*Workshop Chairman:* George C. Papanicolaou, Courant Institute of the Mathematical Sciences.

**July 21-25, 1986**

**SIAM 1986 National Meeting**  
Boston Park Plaza Hotel, Boston, MA  
Plus a one-day short course on  
**Scientific Computing on Vector  
Machines (July 20)**

*Short Course Organizer:* Francis Sullivan,  
National Bureau of Standards.

Topics include: parallel computation; multi-grid methods; compressible flow calculations; surface approximation and computer-aided design; bubbly fluids or fluidized beds; geophysical modeling; computer tomography; crystal growth in materials; porous media; and iterated mappings and chaos. *Program chairman:* Robert O'Malley, Rensselaer Polytechnic Institute.

**Abstract deadline: February 21, 1986**

**August 11-14, 1986**

**SIAM Conference on Linear Algebra in Signals, Systems, and Control and a Short Course on Image Processing**  
57 Park Plaza Hotel, Boston, MA

Applications of linear algebra to linear and nonlinear problems in the following areas: signal processing such as those arising in speech and vision; large-scale systems; robust, stochastic, and adaptive control; statistical estimation and filtering; and geometric theory of multivariable control. Theoretical foundations, computational algorithms, symbolic manipulation, and expert software will be emphasized.

**Abstract deadline: March 19, 1986**

*Program Chairman:* Biswa N. Datta, Northern Illinois University, Dekalb IL.

**November 17-20, 1986**

**SIAM/NSB Short Course on Scientific Software for Supercomputing**  
National Bureau of Standards  
Washington, DC

*Short Course Organizer:* Francis Sullivan,  
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