

Numeric-Symbolic Exact Rational Linear System Solver

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$$Ax = b$$

Given $A \in \mathbb{Z}^{m \times n}$ and $b \in \mathbb{Z}^m$, compute $x \in \mathbb{Q}^n$.

Core problem specifics:

- Square $m = n$ matrices
- Matrix entries of length d bits or fewer

Competing Approaches

- Purely Symbolic [Dixon, 1982]
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- Numeric-Symbolic [Wan, 2006]
 - Numeric iterative refinement to obtain dyadic number solution of high accuracy
 - Specifically, $2 \lg(h)$, the Hadamard bound of the input system.
 - Rational reconstruction from dyadic approximants

Fact

If two rational numbers $r_1 = a/b, r_2 = c/d$ are given in lowest terms, and $r_1 \neq r_2$, then $|r_1 - r_2| \geq 1/bd$.

That is, though dense in the real number line, rational numbers with bound denominators are discrete.

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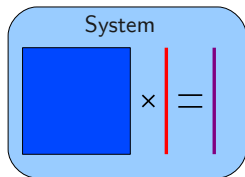
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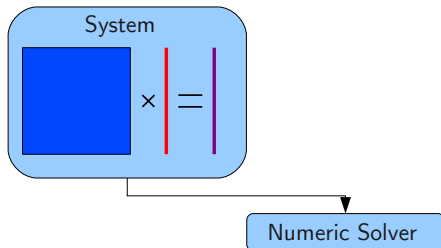
A given real number r can be represented by a continued fraction:

$$r = a_0 + \frac{1}{a_1 + \frac{1}{a_2 + \frac{1}{a_3 + \dots}}}, \text{ where } a_i \in \mathbb{Z}.$$

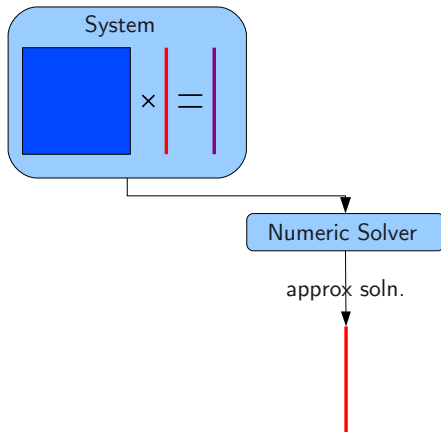
Iterative Refinement



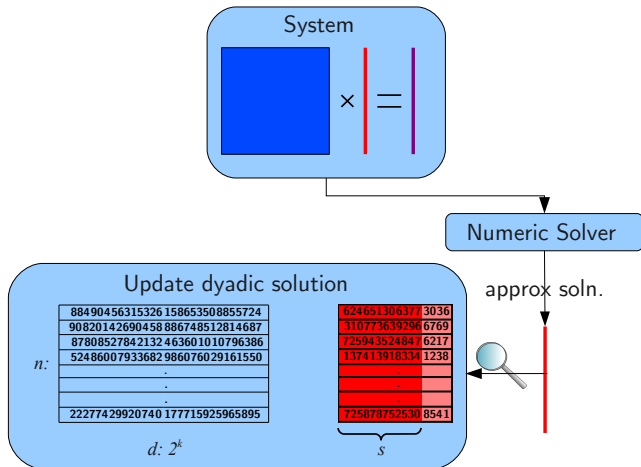
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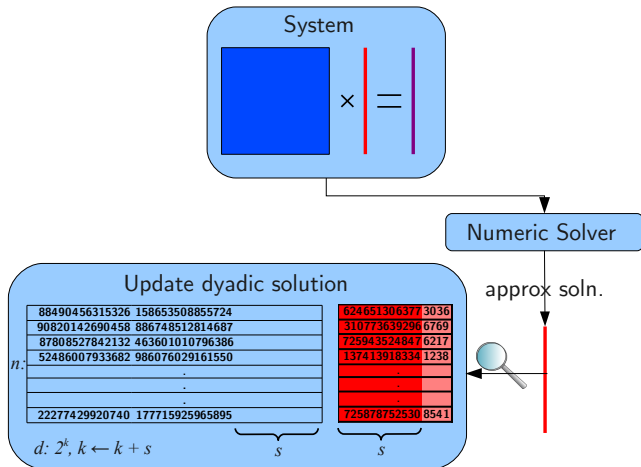
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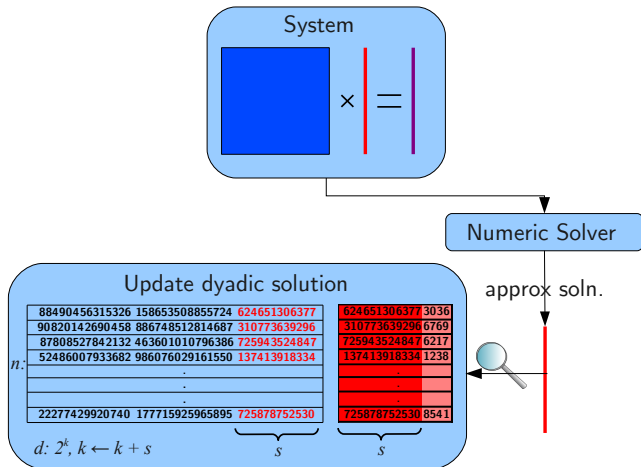
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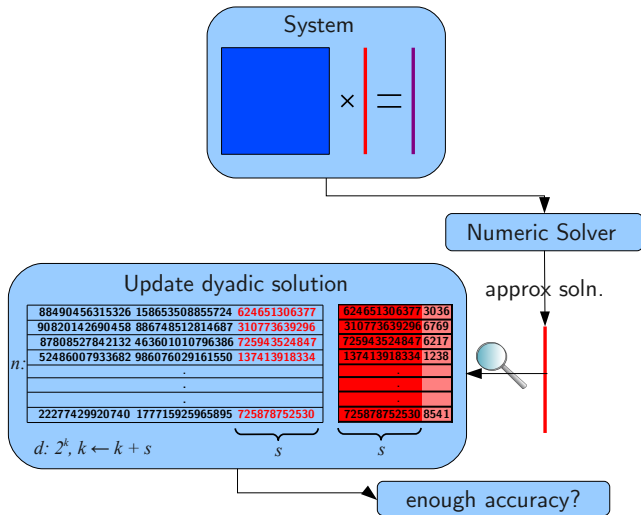
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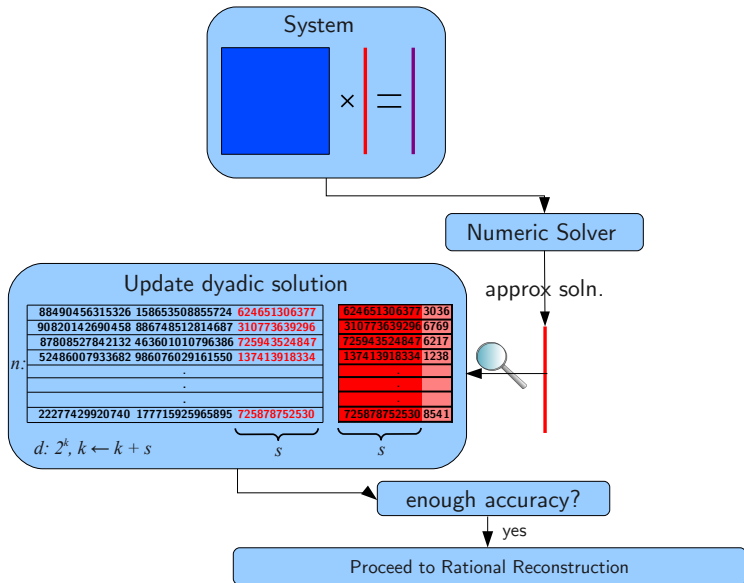
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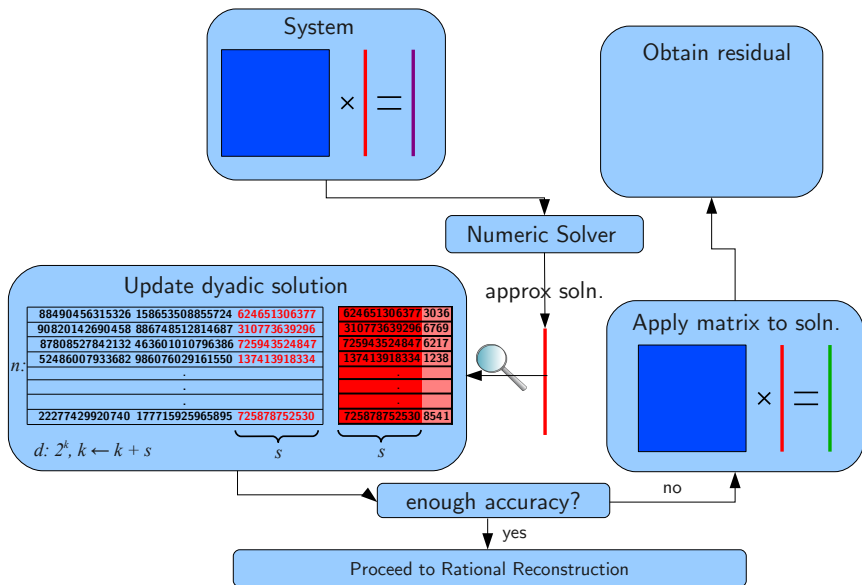
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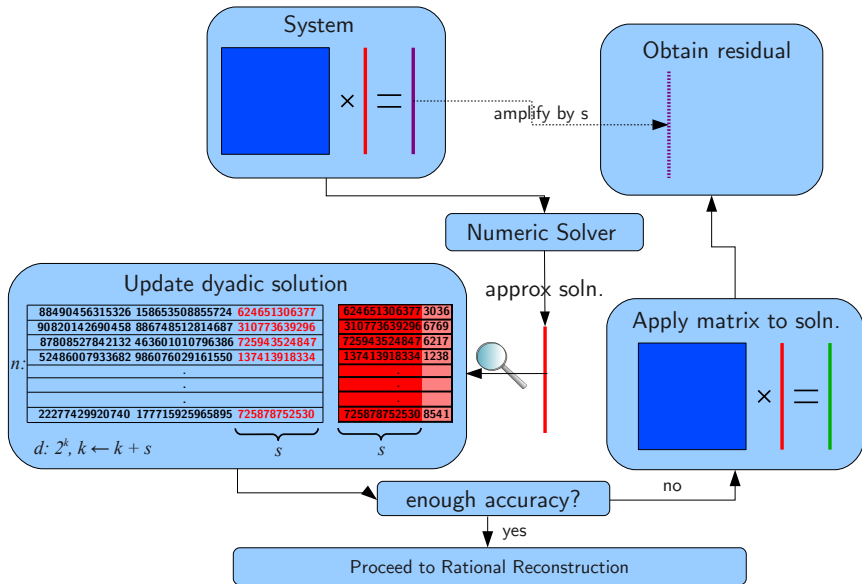
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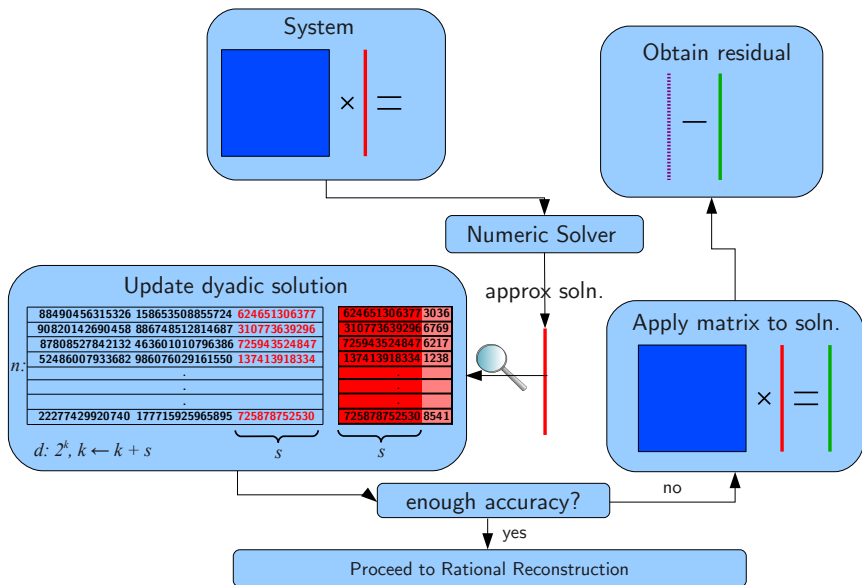
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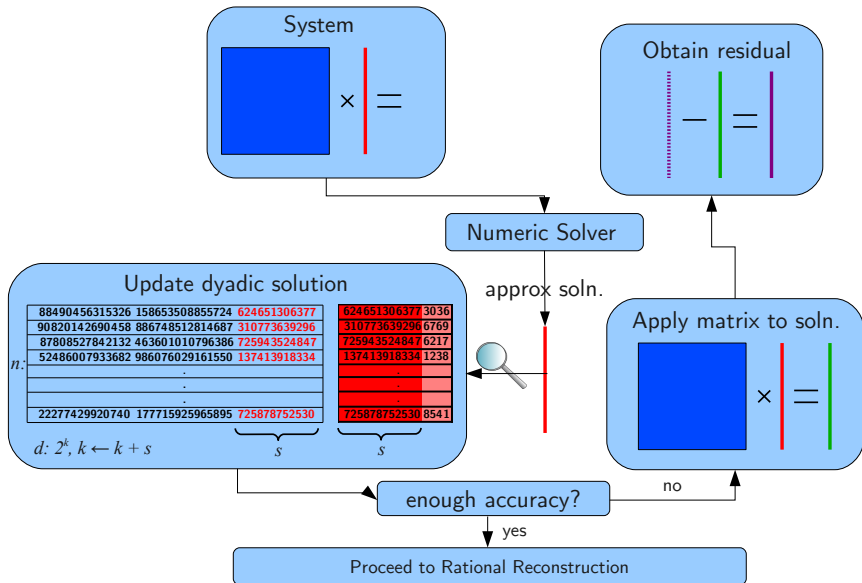
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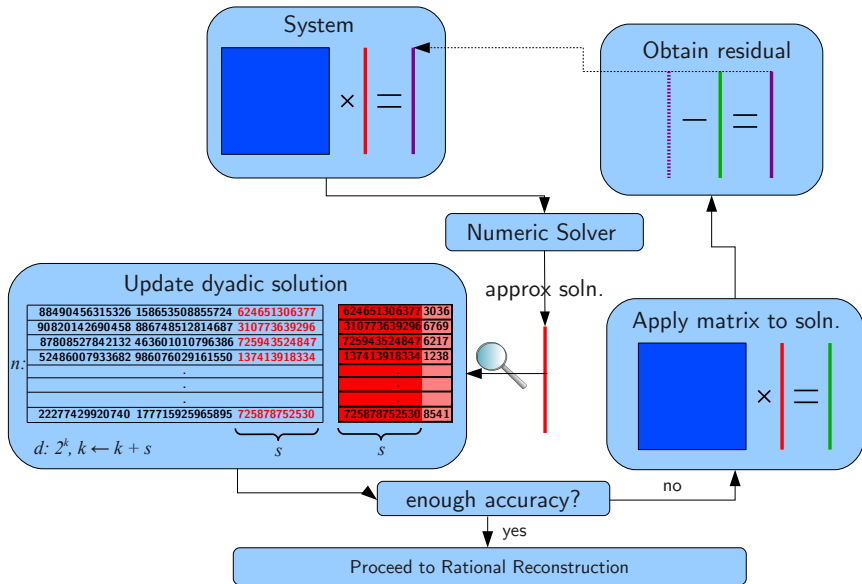
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Confirmed Continuation (Overlap)

624651306377	3036
310773639296	6769
725943524847	6217
137413918334	1238
.	.
.	.
.	.
725878752530	8541

\hat{x}_{int} \hat{x}_{frac}

At each iteration, we scale our partial solution \hat{x} , then split into:

- $\hat{x}_{int} = \lfloor \hat{x} \cdot 2^s \rfloor$
- $\hat{x}_{frac} = \hat{x} \cdot 2^s - \hat{x}_{int}$

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624651306377 3036	351955378707 4001
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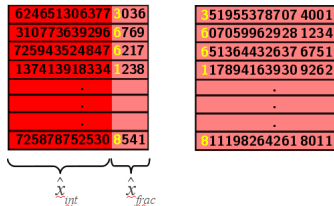
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- $\max |\hat{x}' - \hat{x}_{frac}| \leq \frac{1}{2^b}$ ensures b bits of overlap
- One bit is (typically) sufficient.

Rational Reconstruction

Like rational reconstruction from p -adic digits, Euclidean remainder sequence used to recover exact solution from dyadic approximants.

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- P-adically a remainder sequence entry is (r_i, s_i, t_i) , where $r_i = s_i x + t_i p^k$, the remainder r_i is a *numerator candidate* and coefficient s_i of the given residue x is a denominator candidate.

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- Dyadically a remainder sequence entry is (r_i, s_i, t_i) , where $r_i = s_i x + t_i 2^k$, the remainder r_i is a *measure of error* and coefficient s_i of the given dyadic approximation x is a denominator candidate.

Example

Solving $Ax = b$, suppose:

- $x_1 = 9/17$
- the Hadamard bound for $\det(A)$ is $h = 2^8 = 256$.

In general we need $2 \lg(h) = 16$ bits of approximation.

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Dyadic approximation to 16 bits: $\frac{n}{d} = \frac{34696}{65536} \approx \frac{a}{b}$

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$$65536 = 0 \cdot n + 1 \cdot d$$

$$34696 = 1 \cdot n + 0 \cdot d$$

$$30840 = -1 \cdot n + 1 \cdot d$$

$$3856 = 2 \cdot n + -1 \cdot d$$

$$3848 = -15 \cdot n + 8 \cdot d$$

$$8 = 17 \cdot n + -9 \cdot d$$

Output sensitivity (early termination)

Dyadic approximation to 12 bits: $\frac{n}{d} = \frac{2168}{4096} \approx \frac{a}{b}$

$$4096 = 0 \cdot n + 1 \cdot d$$

$$2168 = 1 \cdot n + 0 \cdot d$$

$$1928 = -1 \cdot n + 1 \cdot d$$

$$240 = 2 \cdot n + -1 \cdot d$$

$$8 = -17 \cdot n + 9 \cdot d$$

- No random choice of prime, therefore no probabilistic early termination.
- But *guaranteed* early termination in some cases.
- Idea explored in-depth by Steffy [2010]

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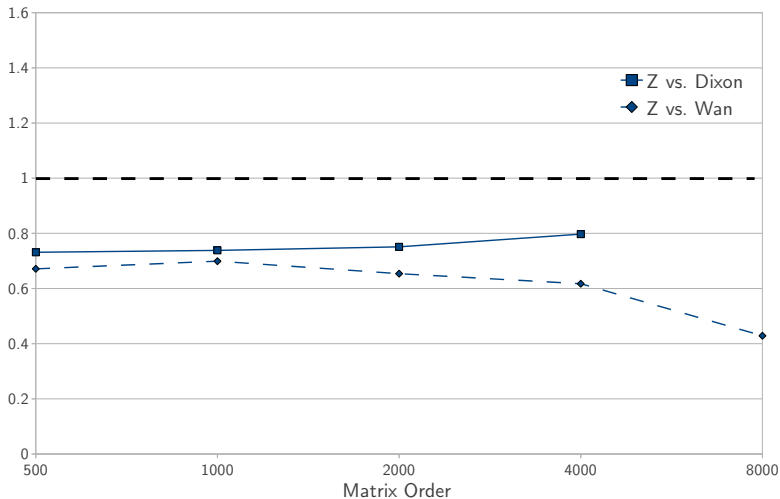
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Find $3/11$ with single element reconstruction.
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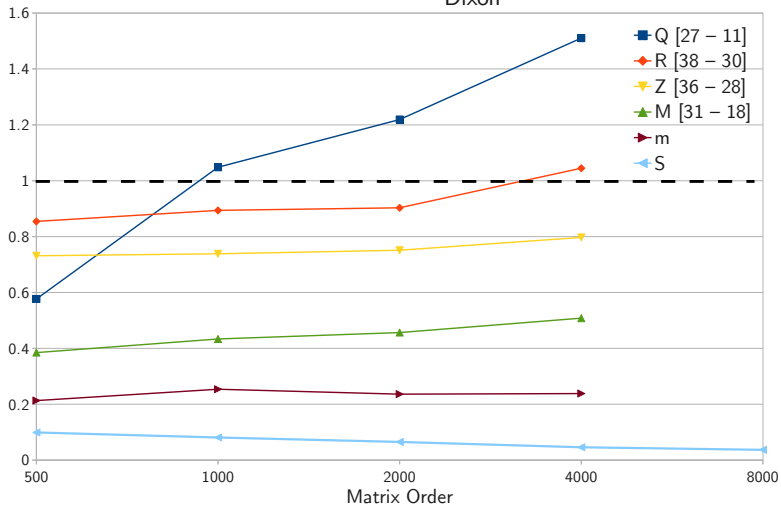
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Find $3/11$ with single element reconstruction.
 $187 = \text{lcm}$ of denominators so far.
- x_3 : Try division once- success! ($-61 = 153 \cdot 187 - 7 \cdot 4096$).
 $7/187$ found with small enough remainder ($61 \leq \frac{187}{2}$).

Relative Running Time
Overlap Method on Zero-One systems



Performance

Relative Running Time: $\frac{\text{Overlap}}{\text{Dixon}}$



Conclusion and Ongoing Work

Overlap method results in consistently faster, more robust performance over algorithm predecessor.

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Work ongoing to incorporate highly-tuned direct (SuperLU) and iterative sparse solvers.

The End