

High Performance Linear Algebra

Lecture 1: Introduction and Overview

Ph.D. program in High Performance Scientific Computing

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November 10, 2025 — 14:00 to 16:00





► Introduction

Why high-performance Linear Algebra?

A gallery of problems

What does it mean large-scale?

► Where do we solve such *large* problems?

The TOP500 list

The EuroHPC Joint Undertaking: www.eurohpc-ju.europa.e

► What tools are we going to use? (Modern) Fortran

Git

An example of Git usage Continuous Integration and Deployment (CI/CD



First some bureaucratic information about the course:

- Course webpage: fdurastante.github.io/courses/hpla2025.html
- Lecture slides: fdurastante.github.io/courses/hpla2025.html#lectures

The **exam** will consist in a **project work** to be presented at the end of the course. This will involve the implementation and performance analysis of some linear algebra algorithms, or the performance analysis of existing libraries, possibly in relation to a specific application. The choice of the project topic will also depend on your Ph.D. research topic, so to make it more interesting and useful for you.



Linear Algebra is a branch of mathematics concerned with:

- Vector spaces and linear transformations
- Systems of linear equations, matrices, vectors
- Key concepts: determinants, eigenvalues, eigenvectors, singular values

Applications: computer graphics, machine learning, optimization, physics

Numerical Linear Algebra focuses on:

- Solving LA problems using numerical methods on computers
- Development of efficient, stable, and accurate algorithms
- Essential for large-scale problems where exact solutions are impractical

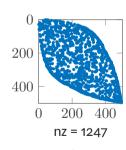


Consider the Poisson equation (PDE):

$$-\Delta u = f \quad \text{in } \Omega, \qquad u = 0 \quad \text{on } \partial \Omega$$

Discretization approach:

- Divide domain into grid: $N=n_1 imes n_2 imes n_3$ points
- Use finite difference approximation for derivatives
- Results in sparse linear system: $A\mathbf{u} = \mathbf{f}$
- $A \in \mathbb{R}^{N \times N}$ is sparse
- Most elements are zero
- *N* is typically very large



Sparse matrix pattern



Problem 2: Eigenvalue Problems

1 Introduction

Find scalar λ and vector \mathbf{v} such that:

$$P\mathbf{v} = \lambda \mathbf{v}$$

Example: Markov Chains

• Transition matrix $P \in \mathbb{R}^{N \times N}$ ($P_{i,j} \geq 0$, rows sum to 1)

• Evolution: $\mathbf{p}_{\ell+1} = P\mathbf{p}_{\ell}$

• Stationary distribution π satisfies:

$$\boldsymbol{\pi}^{\top} = \boldsymbol{\pi}^{\top} P, \quad \boldsymbol{\pi}^{\top} \mathbf{1} = 1$$

• Finding π is an eigenvalue problem for large N

Problem 3: Matrix Equations

1 Introduction

Sylvester equation: AX + XB = C

Application: Model Reduction in Control Theory

LTI dynamical system:

$$\dot{\mathbf{x}}(t) = A\mathbf{x}(t) + B\mathbf{u}(t), \quad \mathbf{y}(t) = C\mathbf{x}(t)$$

Balanced truncation approach:

1. Compute Gramians via Lyapunov equations:

$$AP + PA^{\top} + BB^{\top} = 0$$
 (controllability)
 $A^{\top}O + OA + C^{\top}C = 0$ (observability)

- 2. Solve Sylvester equation: AT + TS = B
- 3. Efficient algorithms needed for large dimensions



Problem 4: Machine Learning

1 Introduction

Linear Regression:

• Data: $X \in \mathbb{R}^{m \times n}$, targets: $\mathbf{y} \in \mathbb{R}^m$

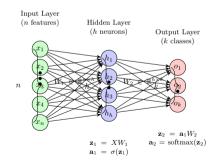
• Find coefficients: $\min_{\beta} ||X\beta - y||_2^2$

Neural Networks:

- Weights as matrices: $W_1 \in \mathbb{R}^{n \times h}$, $W_2 \in \mathbb{R}^{h \times k}$
- Forward pass:

$$\mathbf{a}_1 = \sigma(XW_1)$$
 $\mathbf{a}_2 = \mathsf{softmax}(\mathbf{a}_1W_2)$

• Training relies on matrix operations



Neural network



Key Point

Applied mathematics is fundamentally about solving combinations of linear algebra problems.

Modern challenges:

- Ever larger problem sizes
- Need for reliable results in reasonable time
- Requirements: efficient, scalable, parallel algorithms
- ⇒ This motivates high-performance numerical linear algebra!



Recommended books on Linear Algebra and Numerical Linear Algebra include:

- Golub and Van Loan [4] a classic covering matrix factorizations, eigenvalue problems, and singular value decomposition.
- Other notable works: [2], [8].
- Axler [1] offers an operative introduction to the theory of linear algebra.
- For comprehensive theory, see Horn and Johnson [5, 6].

We will focus on numerical and implementation aspects, with references for deeper theoretical insights.



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 - An example of Git usage Continuous Integration and Deployment (CI/CD



In the previous section we have seen examples of problems in numerical linear algebra, where a recurrent theme is that the problem sizes are *large*.

But how large is large?

The answer: It depends!

It depends on:

- The problem we are dealing with
- The algorithm we are using
- The hardware we are using
- The time we have to solve the problem



In the previous section we have seen examples of problems in numerical linear algebra, where a recurrent theme is that the problem sizes are *large*.

But how large is large?

Furthermore, it's a matter of when we are asking this question:

- 20 years ago: different answer
- Today: different answer
- 20 years from now: yet again different!



The notion of "size" varies by problem type:

Linear systems:

- First approximation: number of unknowns
- Sparse matrices: combined information
 - Number of non-zero elements
 - Overall matrix dimensions
- Dense matrices: number of rows and columns



Sparse linear systems:

- Solved with relative ease: several millions of unknowns
- Current frontier: hundreds of billions of unknowns

Eigenvalue problems:

- Compute few eigenvalues/eigenvectors
- Matrices with several millions of rows and columns

Matrix equations:

- More complicated situation
- Need to exploit special structure for large-scale problems



Exploiting structure: low-rank solutions

2 What does it mean large-scale?

For large matrix equations, we need solutions with special structure.

Example: Sylvester equation with low-rank solution

$$T = T_1 T_2^{\top}, \quad \text{where } T_1 \in \mathbb{R}^{m \times r}, T_2 \in \mathbb{R}^{n \times r}$$

with $r \ll m, n$

Key principle

Exploiting clever structures in the problem permits us to solve problems of larger size than we would be able to without these structures.

Computer science analogy: Building **data structures** that permit us to store and manipulate large amounts of data more efficiently.



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Solving large problems: parallel computers

3 Where do we solve such large problems?

To deal with problems which are large in the sense we have just discussed, we need to use **parallel computers**.

Key idea

Parallel computers perform multiple calculations **simultaneously** by using multiple processors or cores working together.



Parallel computers are classified by memory organization:

- Shared memory systems:
 - All processors share common memory space
 - Easy data access and communication
 - Limited by memory size and contention
- Distributed memory systems:
 - Each processor has local memory
 - Communication via message passing
 - Allows laws as many but requires are
 - Allows larger memory, but requires complex programming



Common parallel computing architectures:

Multicore processors:

- Multiple cores on single chip
- Each core executes independent thread

• Clusters:

- Interconnected computers (nodes)
- Communication through network

Supercomputers:

- Extremely powerful systems
- Thousands of processors working in parallel
- Designed for high-speed complex calculations



The **TOP500** list ranks the 500 most powerful supercomputers worldwide.

- Updated biannually (June and November)
- Ranks based on LINPACK benchmark performance
- Provides insights into trends in high-performance computing

Current leader (as of 2025): El Capitan (USA) with a performance of over 1 exaFLOP (10^{18} floating-point operations per second).



TOP500 List (June 2025) - Part 1

Rank	System	Cores	Rmax (PFlop/s)	Rpeak (PFlop/s)	Power (kW)
1	El Capitan, HPE Cray EX255a, AMD EPYC 24C, DOE/NNSA/LLNL, United States	11,039,616	1,742.00	2,746.38	29,581
2	Frontier, HPE Cray EX235a, AMD EPYC 64C, DOE/SC/ORNL, United States	9,066,176	1,353.00	2,055.72	24,607
3	Aurora, HPE Cray EX, Intel Xeon Max 9470, DOE/SC/ANL, United States	9,264,128	1,012.00	1,980.01	38,698



TOP500 List (June 2025) - Part 2

Rank	System	Cores	Rmax (PFlop/s)	Rpeak (PFlop/s)	Power (kW)
4	JUPITERBooster,BullSequanaXH3000,NVIDIAGH200,Eu-roHPC/FZJ, Germany	4,801,344	793.40	930.00	13,088
5	Eagle , Microsoft NDv5, Xeon Platinum 8480C, Microsoft Azure, United States	2,073,600	561.20	846.84	_
6	HPC6, HPE Cray EX235a, AMD EPYC 64C, Eni S.p.A., Italy	3,143,520	477.90	606.97	8,461



TOP500 List (June 2025) - Part 3

Rank	System	Cores	Rmax (PFlop/s)	Rpeak (PFlop/s)	Power (kW)
7	Supercomputer Fugaku , Fujitsu, A64FX 48C 2.2GHz, RIKEN CCS, Japan	7,630,848	442.01	537.21	29,899
8	Alps, HPE Cray EX254n, NVIDIA Grace 72C, CSCS, Switzerland	2,121,600	434.90	574.84	7,124
9	LUMI , HPE Cray EX235a, AMD EPYC 64C, EuroHPC/CSC, Finland	2,752,704	379.70	531.51	7,107
10	Leonardo, BullSequana XH2000, Xeon Platinum, EuroHPC/CINECA, Italy	1,824,768	241.20	306.31	7,494



High Performance Linpack (HPL) Benchmark

3 Where do we solve such large problems?

The computers in this table are ranked according to *Rmax*, the maximum sustained performance; but how is this measured? This is the High Performance Linpack (HPL) benchmark, which is run according to the following rules:

- 1. Generate a (random) linear system Ax = b of size N and solve for x;
- 2. Measure the time for the solution process T and define a computation rate R(N) according to the formula

$$R = \frac{2}{3} \frac{N^3}{T};$$

3. Let *N* grow and repeat the process, until you get the best possible execution rate value *Rmax*.



Importance of Linear Algebra in Benchmarking

3 Where do we solve such large problems?

Linear algebra problems have been used to benchmark supercomputers for a very long time, influencing their design in multiple ways.

Key observations:

- Supercomputers have a huge number of cores.
- Operating them consumes a lot of power.
- They are equipped with accelerators, specifically **graphical processing units** (GPUs).



Sustained Performance and Historical Context

3 Where do we solve such *large* problems?

The sustained rate of execution on the HPL benchmark shows that the number one machine, El Capitan, is capable of executing 1.7×10^{18} arithmetic operations per second!

- Linear algebra is a primary tool for benchmarking supercomputers.
- Dense linear algebra problems are **compute-bound**, enabling hardware to operate close to peak performance.



The Linpack benchmark originated from tests in the LINPACK User's Guide [3].

- It has evolved into a standardized benchmark for comparing computing systems.
- The current HPL benchmark allows vendors to choose problem size and software configuration for optimal performance.
- Continuous interaction between supercomputing advances and linear algebra has driven innovations in algorithms and software.



EuroHPC JU is a European initiative to develop a world-class supercomputing ecosystem in Europe.

- Established in 2018
- Partnership between the European Union, European countries, and private sector
- Aims to provide access to high-performance computing resources for research, industry, and public sector

Key objectives:

- Deploy and operate supercomputers in Europe
- Foster research and innovation in HPC technologies
- Support development of HPC applications across various sectors

EuroHPC Supercomputers







- JUPITER (Germany) First European exascale system
 - NVIDIA GH200 Grace Hopper GPUs
 - 793.4 PFlop/s (Rmax)
- LUMI (Finland) One of world's fastest and most energy-efficient
 - AMD Instinct MI250X GPUs
 - 379.7 PFlop/s (Rmax)
- Leonardo (Italy) General-purpose HPC system
 - NVIDIA A100 GPUs
 - 241.2 PFlop/s (Rmax)



The EuroHPC Petascale Machines

- MELUXINA (Luxembourg) Modular supercomputing architecture
 - NVIDIA A100 GPUs
 - 18.2 PFlop/s (Rmax)
- Vega (Slovenia) First EuroHPC system in Eastern Europe
 - NVIDIA A100 GPUs
 - 6.9 PFlop/s (Rmax)
- Karolina (Czech Republic) Accelerated computing platform
 - NVIDIA A100 GPUs
 - 15.2 PFlop/s (Rmax)
- Discoverer (Bulgaria) Supporting research and innovation
 - NVIDIA A100 GPUs
 - 3.0 PFlop/s (Rmax)
- MareNostrum 5 (Spain) Upgrade of iconic BSC system
 - NVIDIA Hopper GPUs
 - 314.0 PFlop/s (Rmax)



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An example of Git usage Continuous Integration and Deployment (CI/CD

Programming Distributed Memory Systems

4 What tools are we going to use?

In this course, we focus on **distributed memory systems**:

- Most common in High-Performance Computing (HPC)
- Composed of many nodes, each with local memory
- Communication via message-passing libraries (e.g., MPI)

Before diving into the programming model, let's discuss the **tools** we'll use to write efficient parallel code.



Tools for High-Performance Linear Algebra

4 What tools are we going to use?

Modern Fortran

- · Long-standing language for scientific computing
- Well-suited for numerical computations
- Still widely used in scientific applications

Software Version Control: git

- Track changes to code
- Collaborate effectively with others
- Essential for team development



MPI, OpenMP, OpenACC, CUDA and other tools

- MPI (Message Passing Interface): Distributed memory parallelism
- OpenMP: Shared memory parallelism for many-core processors
- OpenACC and CUDA: Accelerator/GPU programming
 - Modern supercomputers are equipped with GPUs
 - Essential for leveraging full system capabilities

Job Scheduler: Slurm

- Manage execution of jobs on the cluster
- Resource allocation and job queuing



Fortran ("Formula Translation") is one of the oldest high-level programming languages:

- Originally developed in the 1950s by IBM
- Designed for scientific and engineering applications
- Easy translation of mathematical formulas into code

Modern versions include:

- Fortran 90, 95, 2003, 2008, 2018, 2023
- Features: modular programming, array operations, OOP, parallel computing

Note

Most concepts discussed can be ported to C/C++ or other compiled languages. For more on Fortran, see fortran-lang.org and [7].



Key strengths:

- **High performance** in numerical computations
- Highly optimized for array and matrix operations
- Efficient machine code generation
- Preferred choice for HPC applications

Programming paradigms supported:

- Procedural, modular, and object-oriented programming
- Parallel programming features (coarrays, MPI, OpenMP)
- Scalable code for distributed and shared memory systems

Applications: Climate modeling, computational fluid dynamics, numerical linear algebra



Available compilers:

- GNU Fortran (gfortran) Part of GCC
- Intel Fortran (ifort) Optimized for Intel architectures
- Cray Fortran (ftn) For Cray supercomputers
- LLVM Fortran (flang)
- PGI Fortran (pgfortran)
- NAG compiler (nagfor)

Our choice: gfortran

- Widely available and default on many systems
- Up to date with latest Fortran standards
- Free and open source



Checking installation

To check if gfortran is installed:

gfortran --version

Installation options:

Ubuntu/Debian:

sudo apt-get install gfortran

• macOS (via Homebrew):

brew install gcc

• Using Spack: Download from spack.io or GitHub



Basic compilation syntax:

gfortran -o output_file source_file.f90

Common options:

- -o output_file Specify output executable name
- -Wall Enable all compiler warnings
- -g Generate debug information
- -00, -01, -02, -03 Optimization levels
- fcheck=all Enable runtime checks
- -frecursive Enable recursion
- -fPIC Position-independent code for shared libraries



Your First Fortran Program

4 What tools are we going to use?

```
Create a file hello. f90:
program hello
    use iso fortran env, only: output unit
    implicit none
    write(output_unit, '("Hello, World!")')
end program hello
Compile and run:
gfortran -o hello hello.f90
./hello
Output:
Hello, World!
Note: implicit none enforces explicit variable declaration (good practice!)
```



Version control is a system that records changes to files over time:

- Recall specific versions later
- Track changes to files and code
- Enable collaboration without conflicts
- Revert to previous versions when needed

Benefits:

- Multiple developers work simultaneously
- Compare changes over time
- Collaborate more effectively



Centralized Version Control Systems (CVCS)

- Central server stores the repository
- Developers check out files from central location
- Examples: Subversion (SVN), CVS
- Drawback: Server failure stops all work

Distributed Version Control Systems (DVCS)

- Complete repository copy on each developer's machine
- Enables offline work
- Better collaboration capabilities
- Examples: Git, Mercurial, Bazaar



What is Git?

4 What tools are we going to use?

Git is a distributed version control system:

- Created by Linus Torvalds in 2005 for Linux kernel development
- Designed for speed and efficiency
- Handles projects from small to very large

Key features:

- Track changes to files
- Collaborate with others
- Manage different versions of codebase
- Powerful branching and merging capabilities

Current status: De facto standard for version control in software development



Initialize a new repository:

```
git init my_project
cd my_project
```

Create or add files to the repository, e.g., hello.f90 Check repository status:

git status

Stage changes for commit:

git add hello.f90

Commit changes with a message:

```
git commit -m "Add hello.f90 program"
```

View commit history:

git log



Cloning a Remote Repository or add a Remote

4 What tools are we going to use?

Clone a remote repository:

git clone <repository-url>
cd <repository-name>

Add a remote to an existing repository:

git remote add origin <repository-url>

Push local commits to remote:

git push origin main

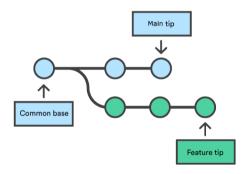
Pull changes from remote repository:

git pull origin main



Branching allows you to create a separate line of development:

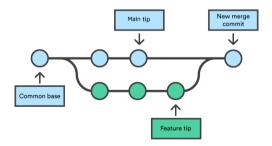
- Isolate features or bug fixes
- Experiment without affecting the main codebase





Merging combines changes from different branches:

- Integrate new features or fixes
- Resolve conflicts when changes overlap





Create a new branch:

git checkout -b new-feature

Make changes and commit:

git add .
git commit -m "Implement new feature"

Switch back to main branch:

git checkout main

Merge changes from new-feature branch:

git merge new-feature



Popular platforms for hosting Git repositories:

- **GitHub** (github.com)
- GitLab (gitlab.com)
- Bitbucket (bitbucket.org)

We also have a Gitea instance installed at the Math Department: git.phc.dm.unipi.it.

Exercise

Explore the features of the mentioned Git hosting platforms and create an account on GitHub. This will require you to setup SSH keys for secure access to your repositories.

```
ssh-keygen -t ed25519 -C "your_email@example.com"
ssh-add ~/.ssh/id_ed25519
cat ~/.ssh/id_ed25519.pub
```

After you have done it, tell me the username and I'll add you to the course organization.



Continuous Integration (CI) and **Continuous Deployment (CD)** are practices in software development that automate the process of integrating code changes and deploying applications.

Continuous Integration (CI):

- Developers frequently merge code changes into a shared repository
- Automated builds and tests run to detect issues early

Continuous Deployment (CD):

- Automatically deploys code changes to production after passing tests
- Ensures rapid delivery of new features and bug fixes



Key benefits:

- Early bug detection: Automated tests catch issues before they reach production
- Faster development cycles: Rapid integration and deployment of changes
- Improved collaboration: Teams work together more effectively with shared codebase
- Higher quality software: Consistent testing and deployment processes

Popular CI/CD tools:

- GitHub Actions
- GitLab CI/CD
- Jenkins
- Travis CI



4 What tools are we going to use?

Setting up a simple CI workflow: we will use GitHub Actions to automatically build and test our Fortran code whenever we push changes to the repository First, ensure your Fortran project has a Makefile with appropriate build and test targets. This can be as simple as:

```
all:
    gfortran -o hello hello.f90
test:
    ./hello
```

We recall that a **Makefile** is a file that defines a set of tasks to be executed. It is commonly used to automate the build process of software projects.



A **Makefile** consists of rules with the following structure:

target: dependencies

command

Example:

hello: hello.f90

gfortran -o hello hello.f90

Here, hello is the target, hello.f90 is the dependency, and the command compiles the Fortran source file into an executable named hello.

For **small projects**, a simple Makefile like this is sufficient to automate the build and test process. For **larger projects**, it is better to also have the Makefile programmatically generated using tools like CMake or Autotools.

GitHub Actions allows you to automate workflows directly in your GitHub repository.

Key components:

- Workflows: Automated processes defined in YAML files
- Jobs: A set of steps that execute on the same runner
- **Steps:** Individual tasks within a job (e.g., running commands, setting up environments)

In GitHub, workflows are stored in the .github/workflows/ directory of your repository as YAML (.yml, Yet Another Markup Language) files.



4 What tools are we going to use?

```
Create a file .github/workflows/ci.yml in your repository:
name: CI
on:
  push:
    branches:
      - main
jobs:
  build:
    runs-on: ubuntu-latest
    steps:
      - name: Checkout code
        uses: actions/checkout@v4
      - name: Set up Fortran
```



4 What tools are we going to use?

```
run: |
    sudo apt-get update
    sudo apt-get install -y gfortran
- name: Test
run: make test
```

Explanation:

• Triggered on **pushes** to the main branch

```
on:
push:
branches:
```

• Runs on the latest Ubuntu environment



4 What tools are we going to use?

- Defines a job named build with several steps:
 - Checkout code from the repository

```
- name: Checkout code
```

uses: actions/checkout@v4

Install gfortran

```
- name: Set up Fortran
run: |
   sudo apt-get update
   sudo apt-get install -y gfortran
```

Build the project using make

- name: Build
 run: make



4 What tools are we going to use?

Run tests using make testname: Test

run: make test

You can change the "manual installation" of gfortran with a pre-built action from the GitHub Marketplace, such as setup-fortran:

```
- name: Setup Fortran
  uses: fortran-lang/setup-fortran@v1.8.0
  with:
     compiler: gcc
     version: 'latest'
     update-environment: true
```



If everything has gone well:

4 What tools are we going to use?

From the top menu of your GitHub repository, click on the **Actions** tab. You should see your workflow running, and if everything is set up correctly, it should complete successfully, indicating that your Fortran code has been built and tested automatically.



Example: github.com/High-Performance-Linear-Algebra/hello-fortran-world



Explore the setup-fortran action and modify the provided example workflow to include additional steps, such as:

- Running on different operating systems (e.g., Windows, macOS)
- Running on different Fortran compilers (e.g., Intel Fortran, NVIDIA HPC SDK)

Question: How would you modify the Makefile so that it does not call gfortran directly, but uses instead the compiler available in the environment?

Moving to CMake: To automate the search for the compiler, configuration, and building of projects, a good practice is to use CMake.



Further informations on the GitHub Actions

4 What tools are we going to use?

For more information on GitHub Actions, refer to the official documentation:

- GitHub Actions Documentation
- Introduction to GitHub Actions
- Workflow syntax for GitHub Actions

They can help you explore more advanced features and customize your CI/CD workflowsm, such as:

- Running tests on multiple operating systems
- Integrating with other services
- Deploying applications automatically
- Setting up notifications for build status
- Deploying Documentation, artifacts, and more



Key takeaways from this lecture:

- High-performance computing relies heavily on linear algebra
- The TOP500 list ranks the most powerful supercomputers using the HPL benchmark
- We will use Modern Fortran and Git for programming and version control
- CI/CD practices, such as GitHub Actions, help automate testing and deployment

Next steps:

- Set up your Fortran development environment
- Familiarize yourself with Git and version control
- Explore CI/CD tools for automating workflows

Next lecture will cover: introduction to parallel computing from a theoretical standpoint, including models and paradigms, but in relation to linear algebra problems.



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