

Example: We have a code which is in the main file `multi.f90` and `subs.f90`.
The compilation and linking of the code can be employed by `Makefile`:

```
FXX=gfortran

## optimize for computations
FFLAGS= -fPIC -fdefault-real-8 -fopenmp -O2 -w -ffpe-trap=invalid,zero,overflow

# for debugging of the code
#FFLAGS= -fPIC -fdefault-real-8 -g -fbacktrace -fbounds-check -w -Wall -finit-real=nan -finit-integer=-999999
        -fno-align-commons -ffpe-trap=invalid,zero,overflow,denormal

all: multi

multi: multi.o subs.o
$(FXX) $(FFLAGS) -o multi multi.o subs.o

multi.o: multi.f90
$(FXX) $(FFLAGS) -c multi.f90

subs.o: subs.f90
$(FXX) $(FFLAGS) -c subs.f90

clean:
rm -f multi *.o
```

Few options:

- `-fdefault-real-8` – all real variables are in double precision, some translators of fortran use `-r8`
- `-O2` – level of optimization
- `-W` – turn on warnings
- `-fPIC` – generate position-independent code (PIC) suitable for use in a shared library, recommended for LAPCK
- `-fbounds-check` – check the ranges of arrays
- `-fbacktrace` – if error is met, the sequence of callings is written

Matrices

$$\begin{aligned} \mathbb{A} &= \{a_{ij}\}_{i,j=1}^N, & a_{ij} &= i + j, & i, j &= 1, \dots, N, & \mathbb{A} &= \begin{pmatrix} \mathbb{A}_{1,1} & \mathbb{A}_{1,2} & \dots & \mathbb{A}_{1,M} \\ \vdots & \vdots & \vdots & \vdots \\ \mathbb{A}_{M,1} & \mathbb{A}_{M,2} & \dots & \mathbb{A}_{M,M} \end{pmatrix}, \\ \mathbb{B} &= \{b_{ij}\}_{i,j=1}^N, & b_{ij} &= i - j, & i, j &= 1, \dots, N, & \mathbb{B} &= \dots, \quad \mathbb{C} = \dots \\ \mathbb{C} &= \{c_{ij}\}_{i,j=1}^N, & \mathbb{C} &= \mathbb{A}\mathbb{B} =? & & & & \end{aligned}$$

Using the code `multi.f90` and the `Makefile` from the link msekce.karlin.mff.cuni.cz/~dolejsi/Vyuka/NS_source/Cache/index.html test three variants of the matrix-matrix multiplications:

- simple multiplications per elements:

$$c_{ij} = \sum_{k=1}^N a_{ik} b_{kj}, \quad i, j = 1, \dots, N$$

- block multiplications with different block size n (the default size is $n = 40$):

$$C_{ij} = \sum_{k=1}^M A_{i,k} B_{k,j}, \quad i, j = 1, \dots, M, \quad M = \frac{N}{n}$$

- multiplications using Fortran90 function `matmul`.

$$\mathbb{C}(1:N, 1:N) = \text{matmul}(\mathbb{A}(1:N, 1:N), \mathbb{B}(1:N, 1:N))$$

Use different sizes of N . This codes measures the used computational time in seconds and gives the speed of computations in $\text{Mflops} = 2N^3/\text{time}/1E + 06$.

Basic tasks

1. Study the code line by line. If something is unclear, ask the teacher.
2. Find the “asymptotic” ratio of the speed of the computations among all 3 techniques. Hint: repeat the computations for increasing N till an almost constant speed is achieved.
3. Find the “optimal size” of the blocks for the block multiplications.
4. How does item 2. depend on the single/double precision? `-fPIC -fdefault-real-8`
5. How does item 2. depend on the optimization? `-O2`

Advanced task

Let us consider matrices

$$\begin{aligned}\mathbb{A} &= \{a_{ij}\}_{i,j=1}^N, & a_{ij} &= \begin{cases} i+j, & |i-j| \leq 1 \\ 0 & \text{otherwise,} \end{cases}, i, j = 1, \dots, N, \\ \mathbb{B} &= \{b_{ij}\}_{i,j=1}^N, & b_{ij} &= \begin{cases} i-j, & |i-j| \leq 1 \\ 0 & \text{otherwise,} \end{cases}, i, j = 1, \dots, N, \\ \mathbb{C} &= \{c_{ij}\}_{i,j=1}^N, & \mathbb{C} &= \mathbb{A}\mathbb{B} = ?\end{aligned}$$

Matrices \mathbb{A} and \mathbb{B} are sparse, 3-diagonal?

1. What is the shape of matrix \mathbb{C} (x -diagonal).
2. Write a code which avoids the multiplications by zeros.
Hint: use the code `multi_sparse.f90` and modify `Makefile`.