Low Rank Bilinear Algorithms for Symmetric Tensor Contractions

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Fast Algorithms for Symmetric Tensor Contractions

Tensor contractions

For some $s, t, v \ge 0$, a tensor contraction of tensors A and B is

$$C_{\vec{i}\vec{j}} = \sum_{\vec{k}} A_{\vec{i}\vec{k}} \cdot B_{\vec{k}\vec{j}}, \quad \text{alternatively written,} \quad C_{\vec{j}}^{\vec{i}} = \sum_{\vec{k}} A_{\vec{k}}^{\vec{i}} \cdot B_{\vec{j}}^{\vec{k}},$$

where $\vec{i} = \{i_1, \dots, i_s\}, \vec{j} = \{j_1, \dots, j_t\}$, and $\vec{k} = \{k_1, \dots, k_v\}$.

Matrix/vector examples:

- (*s*, *t*, *v*) = (0, 0, 1) vector inner product
- (s, t, v) = (1, 0, 1) matrix-vector multiplication
- (s, t, v) = (1, 1, 0) vector outer product
- (s, t, v) = (1, 1, 1) matrix-matrix multiplication
- (s, t, v) = (s, 1, 1) tensor-times-matrix

Some applications of contractions of tensors of order at least three:

- tensor factorization algorithms, e.g. alternating least squares
- deep learning convolutional neural networks
- higher-order analysis of probabilistic correlation
- o post-Hartree-Fock electronic structure, e.g. coupled cluster
- density matrix renormalization group (DMRG)

Contractions in Coupled Cluster (CCSD method)

$$\begin{split} \mathcal{W}_{ei}^{mn} &= \mathcal{V}_{ei}^{mn} + \sum_{f} \mathcal{V}_{ef}^{mn} t_{i}^{f}, \\ \mathcal{X}_{ij}^{mn} &= \mathcal{V}_{ij}^{mn} + \mathcal{P}_{j}^{i} \sum_{e} \mathcal{V}_{ie}^{mn} t_{j}^{e} + \frac{1}{2} \sum_{ef} \mathcal{V}_{ef}^{mn} \tau_{ij}^{ef}, \\ \mathcal{U}_{ie}^{am} &= \mathcal{V}_{ie}^{am} - \sum_{n} \mathcal{W}_{ei}^{mn} t_{n}^{a} + \sum_{f} \mathcal{V}_{ef}^{ma} t_{i}^{f} + \frac{1}{2} \sum_{nf} \mathcal{V}_{ef}^{mn} T_{in}^{af}, \\ \mathcal{Q}_{ij}^{am} &= \mathcal{V}_{ij}^{am} + \mathcal{P}_{j}^{i} \sum_{e} \mathcal{V}_{ie}^{am} t_{j}^{e} + \frac{1}{2} \sum_{ef} \mathcal{V}_{ef}^{am} \tau_{ij}^{ef}, \\ \mathcal{Z}_{i}^{a} &= f_{i}^{a} - \sum_{m} \mathcal{F}_{i}^{m} t_{m}^{a} + \sum_{e} f_{e}^{a} t_{i}^{e} + \sum_{em} \mathcal{V}_{ei}^{ma} t_{m}^{e} + \sum_{em} \mathcal{V}_{im}^{ae} \mathcal{F}_{e}^{m} + \frac{1}{2} \sum_{efm} \mathcal{V}_{ef}^{am} \tau_{im}^{ef} \\ &- \frac{1}{2} \sum_{emn} \mathcal{W}_{ei}^{mn} \mathcal{T}_{mn}^{ea}, \\ \mathcal{Z}_{ij}^{ab} &= \mathcal{V}_{ij}^{ab} + \mathcal{P}_{j}^{i} \sum_{e} \mathcal{V}_{ie}^{ab} t_{j}^{e} + \mathcal{P}_{b}^{a} \mathcal{P}_{j}^{i} \sum_{me} \mathcal{U}_{ie}^{am} \mathcal{T}_{mj}^{eb} - \mathcal{P}_{b}^{a} \sum_{m} \mathcal{Q}_{ij}^{am} t_{m}^{b} \\ &+ \mathcal{P}_{b}^{a} \sum_{e} \mathcal{F}_{e}^{a} \mathcal{T}_{ij}^{eb} - \mathcal{P}_{j}^{i} \sum_{m} \mathcal{F}_{i}^{m} \mathcal{T}_{mj}^{ab} + \frac{1}{2} \sum_{ef} \mathcal{V}_{ef}^{ab} \tau_{ij}^{ef} + \frac{1}{2} \sum_{mn} \mathcal{X}_{ij}^{mn} \tau_{mn}^{ab}, \end{split}$$

where $P_y^x f(x, y) := f(x, y) - f(y, x)$

Exploiting symmetry in tensor contractions

Tensor symmetry (e.g. $A_{ij} = A_{ji}$) reduces memory and cost

- for order d tensor, d! less memory
- dot product $\sum_{i,j} A_{ij} B_{ij} = 2 \sum_{i < j} A_{ij} B_{ij} + \sum_i A_{ii} B_{ii}$

• matrix-vector multiplication $(A_{ij} = A_{ji})$

$$c_i = \sum_j A_{ij}b_j = \sum_j A_{ij}(b_i + b_j) - \left(\sum_j A_{ij}\right)b_i$$

• $A_{ij}b_j \neq A_{ji}b_i$ but $A_{ij}(b_i + b_j) = A_{ji}(b_j + b_i) \rightarrow (1/2)n^2$ multiplies • partially-symmetric case: $T_{ij}^{ab} = -T_{ji}^{ab}$

$$W_{ic}^{ak} = \sum_{j} \sum_{b} T_{ij}^{ab} V_{bc}^{jk}$$
$$= \sum_{j} \left(\sum_{b} T_{ij}^{ab} (V_{bc}^{ik} + V_{bc}^{jk}) \right) - \sum_{b} \left(\sum_{j} T_{ij}^{ab} \right) V_{bc}^{ik}$$

• $Z^{ak}_{ijc} = \sum_b T^{ab}_{ij} (V^{ik}_{bc} + V^{jk}_{bc}) = -Z^{ak}_{jic} o$ 2x fewer operations

Fast Algorithms for Symmetric Tensor Contractions

Symmetry preserving algorithms

By exploiting symmetry, reduce multiplies (but increase adds)

rank-2 vector outer product

$$C_{ij}=a_ib_j+a_jb_i \quad = \quad (a_i+a_j)(b_i+b_j)-a_ib_i-a_jb_j$$

• squaring a symmetric matrix A (or AB + BA)

$$C_{ij} = \sum_{k} A_{ik} A_{kj} = \sum_{k} (A_{ik} + A_{kj} + A_{ij})^2 - \dots$$

• fully symmetric contraction of order s + v and v + t tensors

$$\frac{(s+t+v)!}{s!t!v!}$$
 fewer multiplies

e.g. cases above are

- $(s, t, v) = (1, 1, 0) \rightarrow$ reduction by 2X
- $(s, t, v) = (1, 1, 1) \rightarrow$ reduction by 6X

Applications of symmetry preserving algorithms

Extensions and applications:

- numerically stable by forward error bounds and experiments
- for Hermitian tensors, multiplies cost 3X more than adds
 - Hermitian matrix multiplication and tridiagonal reduction (BLAS and LAPACK routines) with 25% fewer operations
- cost reductions in partially-symmetric coupled cluster contractions: 2X-9X for select contractions, 1.3X, 2.1X for CCSD, CCSDT
- $(2/3)n^3$ multiplies for squaring a *nonsymmetric* matrix

$$\begin{split} X_{\text{SY}} &:= \frac{1}{2}(X + X^{\mathsf{T}}), \quad X_{\text{AS}} := \frac{1}{2}(X - X^{\mathsf{T}}), \\ C &= AB + (A^{\mathsf{T}}B^{\mathsf{T}})^{\mathsf{T}} = AB + BA \\ &= (A_{\text{SY}}B_{\text{SY}})_{\text{SY}} + (A_{\text{SY}}B_{\text{AS}})_{\text{AS}} + (A_{\text{AS}}B_{\text{SY}})_{\text{AS}} + (A_{\text{AS}}B_{\text{AS}})_{\text{SY}} \end{split}$$

four invocations of (s, t, v) = (1, 1, 1), squaring when A = B

Symmetry preserving blocking (sketch)

Multiplication of a symmetric matrix *A* and a nonsymmetric matrix *B*:

- classical approach, two choices:
 - treat A as nonsymmetric (unpack if stored as symmetric)
 - 2 multiply by lower-triangle of A then by its transpose
- proposed new approach
 - fold $n \times n$ matrix A into $\sqrt{p} \times \frac{n}{\sqrt{p}} \times \sqrt{p} \times \frac{n}{\sqrt{p}}$ tensor T
 - note that $T_{kl}^{ij} = T_{lk}^{ji}$, define partially-symmetric $Y_{kl}^{ij} = T_{kl}^{ij} + T_{lk}^{ij}$ and partially-antisymmetric $S_{kl}^{ij} = T_{kl}^{ij} T_{lk}^{ij}$
 - use symmetry preserving alg. over indices of dims $\sqrt{p} \times \sqrt{p}$, results in *p* subproblems with symmetric matrices with dims $\frac{n}{\sqrt{p}} \times \frac{n}{\sqrt{p}}$
- food for thought: keep folding/symmetrizing to 2 × · · · × 2 tensors
 → Hankel matrices (modulo sign interchanges)

Bilinear algorithms

Bilinear algorithms¹ for symmetric contractions

• a bilinear algorithm is defined by matrices $F^{(A)}, F^{(B)}, F^{(C)}$,

$$c = F^{(C)}[(F^{(A)\mathsf{T}}a) \circ (F^{(B)\mathsf{T}}b)]$$

where \circ is the Hadamard (pointwise) product

$$\begin{bmatrix} \mathbf{c} \end{bmatrix} = \begin{bmatrix} \mathbf{x} & \mathbf{x} & \mathbf{x} & \mathbf{x} \\ \mathbf{x} & \mathbf{x} & \mathbf{x} & \mathbf{x} & \mathbf{x} \\ \mathbf{x} & \mathbf{x} & \mathbf{x} & \mathbf{x} & \mathbf{x} \\ \mathbf{x} & \mathbf{x} & \mathbf{x} & \mathbf{x} & \mathbf{x} \\ \mathbf{x} & \mathbf{x} & \mathbf{x} & \mathbf{x} & \mathbf{x} \\ \mathbf{x} & \mathbf{x} & \mathbf{x} & \mathbf{x} & \mathbf{x} \\ \mathbf{x} & \mathbf{x} & \mathbf{x} & \mathbf{x} & \mathbf{x} \\ \mathbf{x} & \mathbf{x} & \mathbf{x} & \mathbf{x} & \mathbf{x} \\ \mathbf{x} & \mathbf{x} & \mathbf{x} & \mathbf{x} & \mathbf{x} \\ \mathbf{x} & \mathbf{x} & \mathbf{x} & \mathbf{x} & \mathbf{x} \\ \mathbf{x} & \mathbf{x} & \mathbf{x} & \mathbf{x} & \mathbf{x} \\ \mathbf{x} & \mathbf{x} & \mathbf{x} & \mathbf{x} & \mathbf{x} \\ \mathbf{x} & \mathbf{x} & \mathbf{x} & \mathbf{x} & \mathbf{x} \\ \mathbf{x} & \mathbf{x} & \mathbf{x} & \mathbf{x} & \mathbf{x} \\ \mathbf{x} & \mathbf{x} & \mathbf{x} & \mathbf{x} & \mathbf{x} \\ \mathbf{x} & \mathbf{x} & \mathbf{x} & \mathbf{x} & \mathbf{x} \\ \mathbf{x} & \mathbf{x} & \mathbf{x} & \mathbf{x} & \mathbf{x} \\ \mathbf{x} & \mathbf{x} & \mathbf{x} & \mathbf{x} & \mathbf{x} \\ \mathbf{x} & \mathbf{x} & \mathbf{x} & \mathbf{x} & \mathbf{x} \\ \mathbf{x} & \mathbf{x} & \mathbf{x} & \mathbf{x} & \mathbf{x} \\ \mathbf{x} & \mathbf{x} & \mathbf{x} & \mathbf{x} & \mathbf{x} \\ \mathbf{x} & \mathbf{x} & \mathbf{x} & \mathbf{x} & \mathbf{x} \\ \mathbf{x} & \mathbf{x} & \mathbf{x} & \mathbf{x} & \mathbf{x} \\ \mathbf{x} & \mathbf{x} & \mathbf{x} & \mathbf{x} & \mathbf{x} \\ \mathbf{x} & \mathbf{x} & \mathbf{x} & \mathbf{x} & \mathbf{x} \\ \mathbf{x} & \mathbf{x} & \mathbf{x} & \mathbf{x} & \mathbf{x} \\ \mathbf{x} & \mathbf{x} & \mathbf{x} & \mathbf{x} & \mathbf{x} \\ \mathbf{x} & \mathbf{x} & \mathbf{x} & \mathbf{x} & \mathbf{x} \\ \mathbf{x} & \mathbf{x} & \mathbf{x} & \mathbf{x} & \mathbf{x} \\ \mathbf{x} & \mathbf{x} & \mathbf{x} & \mathbf{x} & \mathbf{x} \\ \mathbf{x} & \mathbf{x} & \mathbf{x} & \mathbf{x} & \mathbf{x} \\ \mathbf{x} & \mathbf{x} & \mathbf{x} & \mathbf{x} & \mathbf{x} \\ \mathbf{x} & \mathbf{x} & \mathbf{x} & \mathbf{x} & \mathbf{x} \\ \mathbf{x} & \mathbf{x} & \mathbf{x} & \mathbf{x} & \mathbf{x} \\ \mathbf{x} & \mathbf{x} & \mathbf{x} & \mathbf{x} & \mathbf{x} \\ \mathbf{x} & \mathbf{x} & \mathbf{x} & \mathbf{x} & \mathbf{x} \\ \mathbf{x} & \mathbf{x} & \mathbf{x} & \mathbf{x} & \mathbf{x} \\ \mathbf{x} & \mathbf{x} & \mathbf{x} & \mathbf{x} & \mathbf{x} \\ \mathbf{x} & \mathbf{x} & \mathbf{x} & \mathbf{x} & \mathbf{x} \\ \mathbf{x} & \mathbf{x} & \mathbf{x} & \mathbf{x} & \mathbf{x} \\ \mathbf{x} & \mathbf{x} & \mathbf{x} & \mathbf{x} & \mathbf{x} \\ \mathbf{x} & \mathbf{x} & \mathbf{x} & \mathbf{x} & \mathbf{x} \\ \mathbf{x} & \mathbf{x} & \mathbf{x} & \mathbf{x} & \mathbf{x} & \mathbf{x} \\ \mathbf{x} & \mathbf{x} \\ \mathbf{x} & \mathbf{x} & \mathbf{x} & \mathbf{x} & \mathbf{x} & \mathbf{x} \\ \mathbf{x} & \mathbf{x} & \mathbf{x} & \mathbf{x} & \mathbf{x} & \mathbf{x} \\ \mathbf{x} & \mathbf{x} \\ \mathbf{x} & \mathbf{x} & \mathbf{x} & \mathbf{x} & \mathbf{x} & \mathbf{x} & \mathbf{x} \\ \mathbf{x} & \mathbf{x} &$$

- the number of rows in each matrix corresponds to the number of inputs (dimensions of *a* and *b*) and outputs (dimension of *c*)
- for clasiscal $n \times n$ matrix multiplication $F^{(A)}$, $F^{(B)}$, $F^{(C)}$ are $n^2 \times n^3$ and have one unit entry per column
- number of columns in $F^{(A)}$, $F^{(B)}$, $F^{(C)}$ is the bilinear algorithm rank

¹ Pan, How to Multiply Matrices Faster, Springer, 1984

Bilinear algorithms as tensor factorizations

A bilinear algorithm corresponds to a CP tensor decomposition

$$c_{i} = \sum_{r=1}^{R} F_{ir}^{(C)} \left(\sum_{j} F_{jr}^{(A)} a_{j} \right) \left(\sum_{k} F_{kr}^{(B)} b_{k} \right)$$

= $\sum_{j} \sum_{k} \left(\sum_{r=1}^{R} F_{ir}^{(C)} F_{jr}^{(A)} F_{kr}^{(B)} \right) a_{j} b_{k}$
= $\sum_{j} \sum_{k} T_{ijk} a_{j} b_{k}$ where $T_{ijk} = \sum_{r=1}^{R} F_{ir}^{(C)} F_{jr}^{(A)} F_{kr}^{(B)}$

For multiplication of $n \times n$ matrices,

- T is $n^2 \times n^2 \times n^2$
- classical algorithm has rank $R = n^3$
- Strassen's algorithm has rank $R \approx n^{\log_2(7)}$

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= $\sum_{j} \sum_{k} \left(\sum_{r=1}^{R} F_{ir}^{(C)} F_{jr}^{(A)} F_{kr}^{(B)} \right) a_{j} b_{k}$
= $\sum_{j} \sum_{k} T_{ijk} a_{j} b_{k}$ where $T_{ijk} = \sum_{r=1}^{R} F_{ir}^{(C)} F_{jr}^{(A)} F_{kr}^{(B)}$

For symmetric tensor contractions (not counting diagonals)

• T is
$$\binom{n}{s+t} \times \binom{n}{s+v} \times \binom{n}{v+t}$$

- classical algorithm has rank $R = \binom{n}{s}\binom{n}{t}\binom{n}{v}$
- symmetry preserving $\rightarrow R \approx \binom{n}{s+t+\nu}$, that is $\frac{(s+t+\nu)!}{s!t!\nu!}$ less

Expansion in bilinear algorithms

Given $\Lambda = (F^{(A)}, F^{(B)}, F^{(C)}), \Lambda_{sub} \subseteq \Lambda$ if \exists projection matrix P, so $\Lambda_{sub} = (F^{(A)}P, F^{(B)}P, F^{(C)}P),$

the projection matrix extracts #cols(P) columns of each matrix.

A bilinear algorithm Λ has expansion bound $\mathcal{E}_{\Lambda}:\mathbb{N}^{3}\rightarrow\mathbb{N},$ if for all

$$\Lambda_{\rm sub} := (F_{\rm sub}^{(A)}, F_{\rm sub}^{(B)}, F_{\rm sub}^{(C)}) \subseteq \Lambda$$

we have

$$\text{rank}(\Lambda_{\text{sub}}) \leq \mathcal{E}_{\Lambda}\left(\text{rank}(\mathcal{F}_{\text{sub}}^{(\mathcal{A})}), \text{rank}(\mathcal{F}_{\text{sub}}^{(\mathcal{B})}), \text{rank}(\mathcal{F}_{\text{sub}}^{(\mathcal{C})})\right)$$

For matrix mult., Loomis-Whitney inequality $\rightarrow \mathcal{E}_{MM}(x, y, z) = \sqrt{xyz}$ For sym. pres. $\mathcal{E}_{SP}^{(s,t,v)}(x, y, z) = O\left(\min\left(x^{\frac{s+t+v}{s+v}}, y^{\frac{s+t+v}{s+t}}, z^{\frac{s+t+v}{s+t}}\right)\right)$

Communication in symmetry preserving algorithms

Communication lower bounds based on bilinear algorithm expansion

- horizontal comm. max data sent or received
- vertical comm. max data moved between memory and cache

For contraction of order s + v tensor with order v + t tensor

- matrix-vector-like algorithms (min(s, t, v) = 0)
 - vertical communication dominated by largest tensor
 - horizontal communication asymptotically greater if only unique elements are stored and s ≠ t ≠ v
- matrix-matrix-like algorithms (min(s, t, v) > 0)
 - vertical and horizontal communication costs asymptotically greater for symmetry preserving algorithm when $s \neq t \neq v$

Conclusion

Summary:

- symmetry preserving algorithms reduce cost of contractions
- they have been tested using Cyclops Tensor Framework https://github.com/solomonik/ctf
- rank structure of bilinear algorithms yields communication bounds

Future work:

- communication lower bounds for partially-symmetric cases
- high performance implementation

Related work: J. Noga and P. Valiron, Improved algorithm for triple-excitation contributions within the coupled cluster approach, Molecular Physics, 103 (2005). References (for more, email solomonik@inf.ethz.ch):

- E.S. and J. Demmel; Contracting symmetric tensors using fewer multiplications; ETH Zurich, 2015
- E.S., J. Demmel, and T. Hoefler; Communication lower bounds for tensor contraction algorithms; ETH Zurich, 2015

Backup slides

Stability of symmetry preserving algorithms



Symmetry preserving algorithm vs Strassen's algorithm



Fast Algorithms for Symmetric Tensor Contractions

A library for tensor computations

Cyclops Tensor Framework

- implicit for loops based on index notation (Einstein summation)
- matrix sums, multiplication, Hadamard product (tensor contractions)
- distributed symmetric-packed/sparse storage via cyclic layout

Jacobi iteration (solves Ax = b iteratively) example code snippet

```
Vector<> Jacobi(Matrix<> A, Vector<> b, int n){
    ... // split A = R + diag(1./d)
    do {
        x["i"] = d["i"]*(b["i"]-R["ij"]*x["j"]);
        r["i"] = b["i"]-A["ij"]*x["j"]; // compute residual
    } while (r.norm2() > 1.E-6); // check for convergence
    return x;
}
```

Coupled cluster using CTF

Extracted from Aquarius (Devin Matthews' code, https://github.com/devinamatthews/aquarius)

```
FMI["mi"] += 0.5*WMNEF["mnef"]*T2["efin"];
WMNIJ["mnij"] += 0.5*WMNEF["mnef"]*T2["efij"];
FAE["ae"] -= 0.5*WMNEF["mnef"]*T2["afmn"];
WAMEI["amei"] -= 0.5*WMNEF["mnef"]*T2["afin"];
Z2["abij"] = WMNEF["ijab"];
Z2["abij"] += FAE["af"]*T2["fbij"];
Z2["abij"] -= FMI["ni"]*T2["abnj"];
Z2["abij"] += 0.5*WABEF["abef"]*T2["efij"];
Z2["abij"] += 0.5*WMNIJ["mnij"]*T2["abmn"];
Z2["abij"] -= WAMEI["amei"]*T2["ebmj"]:
```

CTF is used within Aquarius, QChem, VASP, and Psi4

Comparison with NWChem

NWChem is the most commonly-used distributed-memory quantum chemistry method suite

- provides Coupled Cluster methods: CCSD and CCSDT
- derives equations via Tensor Contraction Engine (TCE)
- generates contractions as blocked loops leveraging Global Arrays



Coupled cluster on IBM BlueGene/Q and Cray XC30 CCSD up to 55 (50) water molecules with cc-pVDZ CCSDT up to 10 water molecules with cc-pVDZ^a



^aS., Matthews, Hammond, Demmel, JPDC, 2014

Fast Algorithms for Symmetric Tensor Contractions

Coupled cluster methods

Coupled cluster provides a systematically improvable approximation to the manybody time-independent Schrödinger equation $H|\Psi\rangle = E|\Psi\rangle$

- the Hamiltonian has one- and two- electron components H = F + V
- Hartree-Fock (SCF) computes mean-field Hamiltonian: F, V
- Coupled-cluster methods (CCSD, CCSDT, CCSDTQ) consider transitions of (doubles, triples, and quadruples) of electrons to unoccupied orbitals, encoded by tensor operator, $T = T_1 + T_2 + T_3 + T_4$
- they use an exponential ansatz for the wavefunction, $\Psi = e^T \phi$ where ϕ is a Slater determinant
- expanding $0 = \langle \phi' | H | \Psi \rangle$ yields nonlinear equations for $\{T_i\}$ in F, V

$$0 = V_{ij}^{ab} + P(a,b) \sum_{e} T_{ij}^{ae} F_e^b - \frac{1}{2} P(i,j) \sum_{mnef} T_{im}^{ab} V_{ef}^{mn} T_{jn}^{ef} + \dots$$

where P is an antisymmetrization operator

Any schedule on a sequential machine with a cache of size *H* for $\Lambda = (F^{(A)}, F^{(B)}, F^{(C)})$ with expansion bound \mathcal{E}_{Λ} has vertical communication cost,

$$Q_{\Lambda} \geq \max\left[\frac{2\operatorname{rank}(\Lambda)H}{\mathcal{E}_{\Lambda}^{\max}(H)}, \#\operatorname{rows}(F^{(A)}) + \#\operatorname{rows}(F^{(B)}) + \#\operatorname{rows}(F^{(C)})\right]$$

where $\mathcal{E}_{\Lambda}^{\max}(H) \coloneqq \max_{c^{(A)}, c^{(B)}, c^{(C)} \in \mathbb{N}, c^{(A)} + c^{(B)} + c^{(C)} = 3H} \mathcal{E}_{\Lambda}(c^{(A)}, c^{(B)}, c^{(C)})$

Vertical communication in matrix multiplication

For the classical (non-Strassen-like) matrix multiplication algorithm of m-by-k matrix A with k-by-n matrix B into m-by-n matrix C,

$$\mathcal{E}_{\mathsf{MM}}(\boldsymbol{c}^{(A)}, \boldsymbol{c}^{(B)}, \boldsymbol{c}^{(C)}) = (\boldsymbol{c}^{(A)} \boldsymbol{c}^{(B)} \boldsymbol{c}^{(C)})^{1/2}$$

further, we have

$$\mathcal{E}_{\mathrm{MM}}^{\max}(H) = \max_{c^{(A)}, c^{(B)}, c^{(C)} \in \mathbb{N}, c^{(A)} + c^{(B)} + c^{(C)} \le 3H} (c^{(A)} c^{(B)} c^{(C)})^{1/2} = H^{3/2}$$

so we obtain the expected bound,

$$\begin{aligned} Q_{\text{MM}} &\geq \max\left[\frac{2\operatorname{rank}(\text{MM})H}{\mathcal{E}_{\text{MM}}^{\text{max}}(H)}, \#\operatorname{rows}(\mathcal{F}^{(A)}) + \#\operatorname{rows}(\mathcal{F}^{(B)}) + \#\operatorname{rows}(\mathcal{F}^{(C)})\right] \\ &= \max\left[\frac{2\operatorname{mnk}}{\sqrt{H}}, \operatorname{mk} + \operatorname{kn} + \operatorname{mn}\right] \end{aligned}$$

Horizontal communication in bilinear algorithms

Any load balanced schedule on a parallel machine with *p* processes of $\Lambda = (F^{(A)}, F^{(B)}, F^{(C)})$ with expansion bound \mathcal{E}_{Λ} has horizontal communication cost,

$$W_{\Lambda} \geq c^{(A)} + c^{(B)} + c^{(C)}$$

for some (communicated amounts) $c^{(A)}, c^{(B)}, c^{(C)} \in \mathbb{N}$ such that,

$$\mathsf{rank}(\Lambda)/p \leq \mathcal{E}_{\Lambda}(c^{(A)} + \#\mathsf{rows}(F^{(A)})/p,$$

 $c^{(B)} + \#\mathsf{rows}(F^{(B)})/p,$
 $c^{(C)} + \#\mathsf{rows}(F^{(C)})/p)$

For the classical (non-Strassen-like) matrix multiplication algorithm of m-by-k matrix A with k-by-n matrix B into m-by-n matrix C on a parallel machine of p processors,

 $W_{\rm MM} = \Omega\left(W_{\rm O}(\min(m, n, k), \operatorname{median}(m, n, k), \max(m, n, k), p)\right)$

where

$$W_{\rm O}(x, y, z, p) = \begin{cases} \left(\frac{xyz}{p}\right)^{2/3} & :p > yz/x^2 \\ x \left(\frac{yz}{p}\right)^{1/2} & :yz/x^2 \ge p > z/y \\ xy & :z/y \ge p \end{cases}$$

Communication lower bounds for direct evaluation of symmetric contractions

An expansion bound on $\Psi^{(s,t,v)}$ is

$$\mathcal{E}_{\Psi}^{(s,t,v)}(c^{(A)},c^{(B)},c^{(C)}) = q\left(c^{(A)}c^{(B)}c^{(C)}\right)^{1/2},$$

where $q = \left[\binom{s+v}{s}\binom{v+t}{v}\binom{s+t}{s}\right]^{1/2}$.

Therefore, the same (asymptotically) horizontal and vertical communication lower bounds apply for $\Psi^{(s,t,v)}$ as for a matrix multiplication with dimensions $n^s \times n^t \times n^v$.

Communication lower bounds for direct evaluation of symmetric contractions

Another expansion bound on $\Psi^{(s,t,0)}$ (when v = 0) is

$$\mathcal{E}_{\Psi}^{(s,t,0)}(\boldsymbol{c}^{(A)},\boldsymbol{c}^{(B)},\boldsymbol{c}^{(C)}) = \left(\binom{\omega}{s} - 1 \right) \boldsymbol{c}^{(C)} + \min\left((\boldsymbol{c}^{(A)})^{\omega/s}, (\boldsymbol{c}^{(B)})^{\omega/t}, \boldsymbol{c}^{(C)} \right)$$

There are also symmetric bounds when s = 0 or t = 0. When exactly one of s, t, v is zero, any load balanced schedule of $\Psi^{(s,t,v)}$ on a parallel machine with p processors has horizontal communication cost,

$$W_{\Psi} = \Omega\left((n^{\omega}/p)^{\max(s,t,v)/\omega}\right)$$

This can be greater than the corresponding nonsymmetric bound,

$$W_{\Psi} = \Omega\left((n^{\omega}/p)^{1/2}
ight)$$

Communication lower bounds for the symmetry preserving algorithm

An expansion bound on $\Phi^{(s,t,v)}$ is

$$\begin{split} \mathcal{E}_{\Phi}^{(\boldsymbol{s},t,\boldsymbol{v})}(\boldsymbol{c}^{(A)},\boldsymbol{c}^{(B)},\boldsymbol{c}^{(C)}) &= \min\left(\left(\binom{\omega}{t}\boldsymbol{c}^{(A)}\right)^{\frac{\omega}{s+\boldsymbol{v}}}, \\ \left(\binom{\omega}{s}\boldsymbol{c}^{(B)}\right)^{\frac{\omega}{v+t}}, \\ \left(\binom{\omega}{\boldsymbol{v}}\boldsymbol{c}^{(C)}\right)^{\frac{\omega}{s+t}}\right) \end{split}$$

This yields communication bounds with $\kappa := \max(s + v, v + t, s + t)$,

$$Q_{\Phi} = \Omega\left(\frac{n^{\omega}H}{H^{\omega/\kappa}} + n^{\kappa}\right) \qquad W_{\Phi} = \begin{cases} \Omega\left((n^{\omega}/p)^{\kappa/\omega}\right) & : s, t, v > 0\\ \Omega\left((n^{\omega}/p)^{\max(s,t,v)/\omega}\right) & : \kappa = \omega \end{cases}$$

Given two bilinear algorithms:

$$\Lambda_1 = (F_1^{(A)}, F_1^{(B)}, F_1^{(C)})$$

$$\Lambda_2 = (F_2^{(A)}, F_2^{(B)}, F_2^{(C)})$$

We can nest them by computing their tensor product

$$\begin{split} \Lambda_1 \otimes \Lambda_2 := & (F_1^{(A)} \otimes F_2^{(A)}, F_1^{(B)} \otimes F_2^{(B)}, F_1^{(C)} \otimes F_2^{(C)}) \\ \text{rank}(\Lambda_1 \otimes \Lambda_2) = & \text{rank}(\Lambda_1) \cdot \text{rank}(\Lambda_2) \end{split}$$

Communication lower bounds for nested algorithms

Conjecture: if bilinear algorithms λ_1 and λ_2 have expansion bounds \mathcal{E}_1 and \mathcal{E}_2 , then $\lambda_1 \otimes \lambda_2$ has expansion bound, $\mathcal{E}_{12}(c^{(A)}, c^{(B)}, c^{(C)})$

$$= \max_{\substack{c_1^{(A)}, c_1^{(B)}, c_1^{(C)}, c_2^{(A)}, c_2^{(B)}, c_2^{(C)} \in \mathbb{N} \\ c_1^{(A)} c_2^{(A)} = c^{(A)}, c_1^{(B)} c_2^{(B)} = c^{(B)}, c_1^{(C)} c_2^{(C)} = c^{(C)}}} \left[\mathcal{E}_1(c_1^{(A)}, c_1^{(B)}, c_1^{(C)}) \mathcal{E}_2(c_2^{(A)}, c_2^{(B)}, c_2^{(C)}) \right]$$

Simplified conjecture: consider matrices *A* and *B*, such that for some $\alpha, \beta \in [0, 1]$ and any $k \in \mathbb{N}$

- any subset of k columns of A has rank at least k^{α}
- any subset of k columns of B has rank at least k^{β}

then any subset of $k \in \mathbb{N}$ columns of $A \otimes B$ has rank at least $k^{\min(\alpha,\beta)}$

The first conjecture would provide lower bounds for the nested algorithms we wish to use for partially-symmetric coupled-cluster contractions.

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