LARGE SVD COMPUTATIONS FOR ANALYSIS OF INVERSE PROBLEMS IN GEOPHYSICS

SERGEY A. SOLOVYEV* AND SEBASTIEN TORDEUX†

* Institute of Petroleum Geology and Geophysics SB RAS
3 Koptug pr., Novosibirsk, Russia, 630090, Russia
e-mail: solovevsa@ipgg.sbras.ru

†Inria Bordeaux Sud-Ouest, Equipe-Projet Magique-3D IPRA-LMA
Université de Pau et des Pays de l’Adour
BP 1155, 64013 Pau Cedex, Université de Pau, France
e-mail: sebastien.tordeux@gmail.com

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Abstract. This paper describes the implementation of a new algorithm to compute the Truncated Singular Value Decomposition (T-SVD) of matrices with fast decreasing singular values (such as Born approximation matrices). This method is based on a Low-rank approximations which extracts the most important information contained in the matrix. The largest singular values and their left and right singular vectors can then be approximated numerically without performing any operation using the full matrix. This property decreases significantly the memory usage and increases the performance (FLOPS) while getting the T-SVD. The low-rank approximation is computed thanks to the Cross Approximation (CA) technique. Validations tests demonstrate the accuracy of the method, both in terms of singular values and singular vectors. High performance of matrix-matrix operations on intermediate steps is archived by using BLAS and LAPACK components from Intel Math Kernel Library (Intel MKL) that is optimized for Intel architecture and parallelized via OpenMP. Performance tests showed more than ten times performance on one-thread system. Algorithm has large opportunity for parallelization both on shared memory systems (using OMP parallelization) and on distributed ones (MPI parallelization).

1 INTRODUCTION

Linearized inverse theories appear to be powerful tools, lending interesting insight into the physical interpretation of various methods of inversion and migration. The SVD analysis is nowadays at the heart of solving and analyzing inverse problems in geophysics
However, the computation of the T-SVD of large sized problem is very expensive. There are different ways to overcome this limitation. Most of them are using HPC cluster parallelization algorithms and some simplifications of the input model [3, 4, 5]. In this paper, we present an algorithm to compute the T-SVD of a matrix $A$, whose number of rows ($m$) is significantly greater than its number of columns ($n$) and whose singular values of $A$ are decreasing very fast:

1. $m < n$;
2. $d_0 > d_1 > \ldots >> d_i >> d_m$

This is the type of matrices that are encountered in the problem of inverting seismic data with Born approximation.

So far, algorithms for computing SVD are based on robust arithmetic. These algorithms are implemented in many packages, optimized for high-performance computing, like Intel Math Kernel Library (MKL). However recently, the computational models become large and traditional SVD algorithms are pretty expensive. In this regard, considerable attention has recently been given to low rank arithmetic and matrix formats, like block low rank (BLR) and hierarchically semiseparable (HSS) one [6, 7]. Matrices with properties 2 are ideally suited for low-rank SVD algorithms, so in this paper we adopt this approach.

\section{STATEMENT OF THE PROBLEM}

Let us consider matrix $A \in \mathbb{R}^{m \times n}$ with properties 2. Exact SVD is a factorization of the matrix $A$ with the form

\begin{equation}
A = UDV^T, \\
U U^T = I, \\
V V^T = I, \\
U = \{u_1, \ldots, u_n\} \in \mathbb{R}^{m \times n}, \\
V = \{v_1, \ldots, v_n\} \in \mathbb{R}^{n \times n}, \\
D = \text{diag} \{d_i\}_{i=1}^n \in \mathbb{R}^n,
\end{equation}

where the matrices $U$ and $V$, contain the left and right singular vectors $u_i$ and $v_i$. The matrix $D$ is diagonal and contains the singular values $d_i$. The T-SVD is an approximation (when property 2 is satisfied) of the exact SVD obtained by removing the singular values $d_{k+1}, d_{k+2}, \ldots$ which are lower than a small parameter $\varepsilon$ ($\varepsilon > d_{k+1} > d_{k+1} > \ldots$)

\begin{equation}
A \approx U_k D_k V_k^T, \\
U_k U_k^T = I, \\
V_k V_k^T = I, \\
U_k = \{u_1, \ldots, u_k\} \in \mathbb{R}^{m \times k}, \\
V_k = \{v_1, \ldots, v_k\} \in \mathbb{R}^{n \times k}, \\
D_k = \text{diag} \{d_i\}_{i=1}^k \in \mathbb{R}^k,
\end{equation}
Computing the exact SVD in full-arithmetic is a pretty expensive algorithm. In Intel MKL, it takes \((4/3)n^2(3m - n)\) arithmetic operations (FLOPS).

We aim in this paper in looking for matrices \(\mathbf{U}_k = \{\mathbf{u}_1, \ldots, \mathbf{u}_k\} \in \mathbb{R}^{m \times k}\), \(\mathbf{V}_k = \{\mathbf{v}_1, \ldots, \mathbf{v}_k\} \in \mathbb{R}^{n \times k}\) and \(\mathbf{D}_k = \text{diag}(\mathbf{d}_i)_{i=1}^k \in \mathbb{R}^k\) which approximate the T-SVD (1) in the following sense:

1. The difference between the approximate singular values and the exact singular values are smaller than \(\delta\)

\[
\frac{d_i - \tilde{d}_i}{d_0} < \delta, \quad 1 < i \leq k \quad \text{and} \quad d_i < \varepsilon, \quad k < i \leq n
\]  

2. The angles between the approximated and exact left and right singular spaces are smaller than \(\delta\) the parameter \(\delta\)

\[
\angle(\mathbf{U}_k, \tilde{\mathbf{U}}_k) < \delta \quad \text{and} \quad \angle(\mathbf{V}_k, \tilde{\mathbf{V}}_k) < \delta
\]

where \(\angle(A, B) = \arccos(\sigma)\) with \(\sigma\) the smallest singular value of \(A^T B\).

Matrices \(\tilde{\mathbf{U}}_k, \tilde{\mathbf{V}}_k\) and \(\mathbf{D}_k\) will be called Low-rank SVD of \(\mathbf{A}\).

### 3 Low-rank approximation of a matrix

In what follows, we will make an intensive use of the Low-rank approximation. We recall here some classical facts about this compression method. A Low-rank approximation of a matrix \(\mathbf{A} \in \mathbb{R}^{m \times n}\) with \(\epsilon\)-rank \(k\) consists of the product of two matrices \(\mathbf{B} \in \mathbb{R}^{m \times k}\) and \(\mathbf{C} \in \mathbb{R}^{n \times k}\) which satisfies:

\[
\frac{\|\mathbf{BC}^T - \mathbf{A}\|}{\|\mathbf{A}\|} < \epsilon
\]

When \(\| \cdot \|\) is the Euclidean matrix norm, it is given by the largest singular value of the matrix. As we have mentioned above, the computation of singular values is pretty expensive. So, in practice we prefer to use the maximum of the absolute values of the matrix elements as norm.

Matrices \(\mathbf{B}\) and \(\mathbf{C}\) should be chosen by minimizing the \(\epsilon\)-rank \(k\). In practice, \(k\) is less than \(m\) and \(n\). Three techniques are commonly used to obtain this factorization: the computation of the truncated SVD of the matrix, a QR factorization of the Matrix, or a Cross Approximation (CA) technique which is similar to the incomplete LU factorization.

### 4 DESCRIPTION OF THE ALGORITHM

The algorithm can be decomposed into four steps.

The **first step** consists in decomposing vertically the matrix \(\mathbf{A}\) into blocks \(\mathbf{A}_i\), see Figure 1, and in performing a low-rank approximation of each block \(\mathbf{A}_i \in \mathbb{R}^{m_i \times n}\), see Figure 2.
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Figure 1: Decomposition of the matrix $A$ by blocks

$A$ is decomposed into blocks $A_1, A_2, A_3, A_4, A_5, A_6$.

Due to the second properties of matrix $A$, integer number $k_i$ is less than $n$ and, in practice, very small.

![Matrix Decomposition Diagram](image)

**Figure 2**: Low-rank approximation of $A$

To compute the low-rank approximation of blocks we use the Cross Approximation (CA) technique [8], which is more effective than SVD decomposition or QR one (decomposition of a matrix into a product of an orthogonal matrix and an upper triangular matrix). Numerical experiments show the performance superiority of the CA compression method over the SVD and QR techniques. Let us note that apart from standard CA algorithm we have developed a panel CA algorithm, based on modification the process of searching the maximum element of block (in sub-matrix). The search of the maximum is the performance bottle-neck of CA algorithm. Moreover, column-vector multiplications in CA were replaced by product set of columns and set of rows. It significantly improved performance due to block operations more effective than vectors ones.

The result of the first step is depicted in Figure 3. In this picture and next ones, the "plotted" parts of matrices means dense non-zero blocks. The "white" blocks means zero fill-in.

![Low-Rank Approximation Diagram](image)
In the second step, we orthogonalize the matrices $B$ and $C$. More precisely, we perform a QR decomposition of matrices $B_i$ and $C$
\[ B_i = \tilde{B}_i R_i \quad \text{and} \quad C^T = L \tilde{C}^T, \]
with $\tilde{B}_i \in \mathbb{R}^{m_i \times k_i}$, $\tilde{C} \in \mathbb{R}^{n \times k}$ orthogonal, $R_i \in \mathbb{R}^{k_i \times k_i}$ upper triangular and $L \in \mathbb{R}^{k \times k}$ lower triangular where $k = \sum k_i$. The matrices $\tilde{B}_i$ and $R_i$ are collected into the orthogonal matrix $B$ and into the upper triangular matrix $R$, see Figure 4. It results that the Lowrank approximation of $A$ has been rewritten as
\[ A \simeq \tilde{B} R L \tilde{C}^T. \]

During the third step, a robust T-SVD with accuracy $\delta$ of the product $RL$ is performed
\[ RL = U_{RL} D_{RL} V_{RL}^T \quad \text{with} \quad \frac{\| U_{RL} D_{RL} V_{RL}^T - RL \|}{\| RL \|} < \delta \]
Matrices $R$ and $L$ are much smaller than the initial matrix $A$. The computation of the robust T-SVD of the product $RL$ is less expensive than the computation of the T-SVD of $A$. The result of the third step is presented in Figure 4.

During the fourth step, we construct the final matrices by computing the products $\bar{U} = \tilde{B} U_{RL}$, $\bar{V}^T = V_{RL}^T \tilde{C}$ and $\bar{D} = D_{RL}$. As result, matrices $\bar{U}$ and $\bar{V}$ have orthogonal columns. Our statement is that decomposition $\bar{U} \bar{D} \bar{V}^T$ approximates the exact T-SVD of $A$ in sense (3) and (4).
5 NUMERICAL EXPERIMENTS

The following statements were checked:

1. Dependence of the angle between two subspaces (spanned on columns $U$ and $U_\varepsilon$) with respect to the accuracy of low-rank approximation $\delta$ and to the threshold $\varepsilon$ of cropping the exact SVD, see Figure 5, left image.

2. Dependence of error $\frac{\|D - \tilde{D}\|}{\|D\|}$ with respect to the accuracy of low-rank approximation $\delta$ and threshold $\varepsilon$, see Figure 5, right image.

Figure 5: Dependency in log$_{10}$-scale of the error committed by the low-rank SVD: Angle between subspaces spanned on singular vectors of the cropped exact SVD and Low-rank SVD (left image); singular value error (right image).
The measured time is presented in Table 1. On the preliminary step, matrix $A$ ($m = 29000$, $n = 7200$) separated on $p = 10$ blocks. Accuracy $\delta$ of low-rank approximation is $10^{-6}$, threshold $\varepsilon$ of the cropped exact SVD $U_A D_A V_A^*$ is $10^{-6}$. On intermediate steps of our algorithm, we use LAPACK and BLAS functions from Intel MKL. To show the performance gain of the CA approach over SVD and QR ones (on the first step of proposed algorithm), results of them are presented in the different columns. Computing SVD of full matrix $A$ in robust arithmetic (using LAPACK Intel MKL) take about 970 s. Performance measurement was achieved on Intel Core i7-3770K CPU 3.5 GHz, (Ivy Bridge). To make clear experiments we try to avoid impact of OMP parallelization of all MKL functions by switching off threading (set OMP_NUM_THREADS=1).

Table 1: Performance comparison algorithms of Low-rank SVD based on SVD/QR/ACA approaches

<table>
<thead>
<tr>
<th>Steps, description</th>
<th>Approaches</th>
<th>SVD</th>
<th>QRpiv</th>
<th>ACA</th>
<th>Panel ACA</th>
</tr>
</thead>
<tbody>
<tr>
<td>1-st, Get SVD/QR/ACA of all $A_i$</td>
<td></td>
<td>610s</td>
<td>255s</td>
<td>90s</td>
<td>18s</td>
</tr>
<tr>
<td>2-nd, Make QR of $B$ and $C$:</td>
<td></td>
<td>18s</td>
<td>19s</td>
<td>19s</td>
<td>25s</td>
</tr>
<tr>
<td>3-rd, Perform SVD of $RL$:</td>
<td></td>
<td>16s</td>
<td>18s</td>
<td>18s</td>
<td>25s</td>
</tr>
<tr>
<td>4-th, Gathering $U, D, V$</td>
<td></td>
<td>7s</td>
<td>7s</td>
<td>8s</td>
<td>8s</td>
</tr>
<tr>
<td>Total time</td>
<td></td>
<td>651s</td>
<td>299s</td>
<td>135s</td>
<td>76s</td>
</tr>
</tbody>
</table>

Ranks of truncated matrix are presented in the Table 2:

Table 2: Rank of matrices on intermediate steps

<table>
<thead>
<tr>
<th>Matrix \ Approaches</th>
<th>SVD</th>
<th>QRpiv</th>
<th>ACA</th>
<th>Panel ACA</th>
</tr>
</thead>
<tbody>
<tr>
<td>After the 1-st step</td>
<td>2366</td>
<td>2424</td>
<td>2454</td>
<td>2795</td>
</tr>
<tr>
<td>After the 4-th step</td>
<td>1964</td>
<td>1964</td>
<td>1964</td>
<td>1964</td>
</tr>
</tbody>
</table>

6 CONCLUSIONS

We present a Low-rank SVD algorithm which is more effective than traditional SVD one with robust arithmetic. Validation tests showed that proposed Low-rank SVD approximates very well singular values and spaces. Performance tests showed more than ten time performance gain on one-thread system. Algorithm has large opportunity for parallelization both on shared memory systems (using OMP parallelization) and on distributed ones (MPI parallelization).
7 ACKNOWLEDGEMENTS

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