Grey Ballard, UC Berkeley

*Communication Bounds for Sequential and Parallel Eigenvalue Problems*

We propose a set of divide-and-conquer algorithms for eigenvalues and eigenvectors that minimize communication (between levels of memory on a sequential computer and between processors on a parallel computer) in an asymptotic sense. The algorithms use as building blocks matrix multiplication and QR decomposition, each of which can be implemented by communication-optimal algorithms. The algorithms depend on a randomized rank-revealing QR decomposition to minimize the communication complexity while keeping the algorithms stable.