

In conclusion... Linnea: Automatic Generation of Efficient Linear Algebra Programs

Input

```
n = 1000
m = 2000
Matrix S(n, n) <SPD>
Matrix A(m, n) <FullRank>
ColumnVector v(m) <>
ColumnVector x(n) <>

x = inv(S)*trans(A)*v
```

Output (Julia)

```
potrf!('L', S)
x = ArrayFloat64(undef, 1000)
gemv!('T', 1.0, A, v, 0.0, x)
trsv!('L', 'N', 'N', S, x)
trsv!('L', 'T', 'N', S, x)
```

- Translates linear algebra expressions to optimized sequences of kernel calls.
- Uses knowledge about linear algebra.
- Code generation time between seconds and minutes.
- Speedups over Matlab, Julia, Eigen, and Armadillo up to and exceeding 10×.