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Applied Parallel Computing

State of the Art in Scientific Computing

7th International Workshop, PARA 2004
Lyngby, Denmark, June 20-23, 2004
Revised Selected Papers

Springer

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Preface

Introduction

The PARA workshops in the past were devoted to parallel computing methods in science and technology. There have been seven PARA meetings to date: PARA'94, PARA'95 and PARA'96 in Lyngby, Denmark, PARA'98 in Umeå, Sweden, PARA 2000 in Bergen, Norway, PARA 2002 in Espoo, Finland, and PARA 2004 again in Lyngby, Denmark. The first six meetings featured lectures in modern numerical algorithms, computer science, engineering, and industrial applications, all in the context of scientific parallel computing.

This meeting in the series, the PARA 2004 Workshop with the title "State of the Art in Scientific Computing", was held in Lyngby, Denmark, June 20–23, 2004. The PARA 2004 Workshop was organized by Jack Dongarra from the University of Tennessee and Oak Ridge National Laboratory, and Kaj Madsen and Jerzy Waśniewski from the Technical University of Denmark. The emphasis here was shifted to high-performance computing (HPC). The ongoing development of ever more advanced computers provides the potential for solving increasingly difficult computational problems. However, given the complexity of modern computer architectures, the task of realizing this potential needs careful attention. For example, the failure to exploit a computer's memory hierarchy can degrade performance badly. A main concern of HPC is the development of software that optimizes the performance of a given computer.

The high cost of state-of-the-art computers can be prohibitive for many workplaces, especially if there is only an occasional need for HPC. A solution to this problem can be network computing, where remote computing facilities are exploited via the Internet.

PARA 2004 featured invited talks, contributed talks, minisymposia, and software and hardware vendors. The first day, June 20, was devoted to two parallel tutorials. The minisymposia and contributed talks during the main part of the workshop, June 21–23, were scheduled in parallel sessions. All invited and contributed talks were noncommercial. The workshop attracted 230 speakers from all over the world.

The PARA 2006 Workshop with the title "State-of-the-Art in Scientific and Parallel Computing" will be held in Umeå (Sweden) on June 17–21, 2006.

Tutorials

Validated Scientific Computing Using Interval Analysis was organized by *George F. Corliss* from Marquette University (USA). This tutorial gave an introduction to concepts and patterns of interval analysis. It was assumed that the participants had had a first course in scientific computation, including floating-point arithmetic, error analysis, automatic differentiation, Gaussian elimination, Newton's method, numerical optimization, and Runge-Kutta methods for ODEs. The tutorial included lectures, with examples in MATLAB and Sun's Fortran 95, and a set of supervised, hands-on exercises.

Automatic Differentiation was organized by *Andrea Walther* from the Technical University of Dresden (Germany). This tutorial gave a detailed introduction to the chain

rule based technique of automatic differentiation (AD) that provides first and higher derivatives without incurring truncation errors. Several examples illustrated the theoretical results. Some AD tools, selected as a reasonably representative sample, were tested in supervised, hands-on exercises.

Key Speakers

Richard P. Brent, Oxford University Computing Laboratory (UK), *Fast and Reliable Random Number Generators for Scientific Computing*. Fast and reliable pseudo-random number generators are required for simulation and other applications in scientific computing. Richard outlined the requirements for good uniform random number generators, and described a class of generators having very fast vector/parallel implementations with excellent statistical properties.

Bernd Dammann and **Henrik Madsen**, the Technical University of Denmark (Denmark), *High Performance Computing and the Importance of Code Tuning—Some Practical Experiences from Program Tuning at the DTU HPC Center*. This talk gave a short overview of the High Performance Computer installation at the Technical University of Denmark (DTU), as well as a summary of some code tuning experiments. It is easy to reduce the run time of an application for a given problem by buying a computer with a faster CPU (higher clock frequency). However, very often the same or even better speed-up of the code can be achieved by analyzing and tuning the code—without the need to invest in new hardware.

Jack Dongarra, the University of Tennessee and Oak Ridge National Laboratory (USA), *High Performance Computing Trends and Self Adapting Numerical Software (SANS)—Effort*. In this talk Jack looked at how high performance computing has changed over the last 10 years and predicted future trends. In addition, he advocated the need for self adapting software.

Iain Duff, the Rutherford Appleton Laboratory (UK) and CERFACS (France), *Partitioning and Parallelism in the Solution of Large Sparse Systems*. Iain first reviewed the various levels of parallelism that are available in the direct solution of large sparse linear systems. He also briefly considered iterative as well as direct methods in this study.

Fred Gustavson, the IBM T.J. Watson Research Center (USA), *Ideas for High Performance Linear Algebra Software*. In this talk Fred presented several ideas for the development of sequential and parallel HPC dense linear algebra software. The main results were obtained from the algorithms and architecture approach.

Per Christian Hansen, the Technical University of Denmark (Denmark), *Large-Scale Methods in Inverse Problems*. Inverse problems arise in geophysics, tomography, image deblurring and many other areas where the goal is to compute interior or hidden information from exterior data. This talk presented a survey of numerical methods and paradigms suited for large-scale inverse problems.

Bo Kågström, the University of Umeå (Sweden), *Recursive Blocked Algorithms and Hybrid Data Structures for Dense Matrix Library Software*. Matrix computations are both fundamental and ubiquitous in computational science and its vast application areas. Along with the development of more advanced computer systems with complex memory

hierarchies, there is a continuing demand for new algorithms and library software that efficiently utilize and adapt to new architecture features.

John K. Reid, the Rutherford Appleton Laboratory (UK), *Fortran Is Getting More and More Powerful*. There is much happening just now with respect to Fortran. The features of Fortran 2003 have been chosen and the standard is very near completion. John is the convener of the ISO Fortran Committee.

Peter Sloot, the University of Amsterdam (The Netherlands). *Scientific Computing in the Grid: A Biophysical Case Study*. Workers at the University of Amsterdam conducted computer simulation experiments in pre-operative planning of vascular reconstruction with a physician in the experimental loop. Peter showed new results from numerical simulations of blood flow with 3D cellular automata.

Zahari Zlatev, National Environmental Research Institute (Denmark), *Large-Scale Computations with the Unified Danish Eulerian Model*. The Unified Danish Eulerian Model (UNI-DEM) is a mathematical model for performing different comprehensive studies related to damaging effects from high pollution levels in Denmark and Europe. The model is described by a system of partial differential equations (PDEs).

Minisymposia

Interval Methods, organized by *Luke Achenie*, University of Connecticut (USA), *Vladik Kreinovich*, University of Texas at El Paso (USA), and *Kaj Madsen*, Technical University of Denmark (Denmark). In many practical problems there is a need to (a) solve systems of equations and inequalities, and/or (b) optimize some performance measure. The results obtained by conventional algorithms are either local or cannot be guaranteed. Interval analysis provides guaranteed approximations of the set of all the actual solutions of the problem. This ensures that no solution is missed. There were 21 speakers in this minisymposium.

Trends in Large Scale Computing, organized by *Scott B. Baden*, University of California at San Diego (USA). Software infrastructures for large scale computation often fail to realize the full potential afforded by technological advances, and the result is lost opportunities for making scientific discoveries. This minisymposium examined two important issues in software infrastructure for large scale computation: achieving scalability, and optimization through specialization. There were 5 speakers in this minisymposium.

High Performance Linear Algebra Algorithms, organized by *Fred G. Gustavson*, IBM T.J. Watson Research Center (USA), and *Jerzy Waśniewski*, Technical University of Denmark (Denmark). The algorithms of Linpack and Eispack and later LAPACK and ScaLAPACK have stood the test of time in terms of robustness and accuracy. The focus of this minisymposium was on explaining high performance versions of these algorithms. There were 7 speakers in this minisymposium.

Substructuring, Dimension Reduction and Applications, organized by *Zhaojun Bai*, University of California (USA) and *Rencang Li*, University of Kentucky USA. There are a variety of reasons to go for substructuring and dimension reduction in scientific computations and applications. Substructuring makes it possible to solve large and seemingly intractable computational problems by some kind of divide-and-conquer technique. It

also offers a general methodology for parallelization. There were 12 speakers in this minisymposium.

Parallel Processing in Science and Engineering, organized by *Adam W. Bojańczyk*, Cornell University (USA). This minisymposium concerned selected aspects of parallel and distributing computing as they arise in engineering. Both non-traditional applications as well as relevant software tools were presented. There were 9 speakers in this minisymposium.

Distributed Computing: Tools, Paradigms and Infrastructures, organized by *Beniamino Di Martino*, *Rocco Aversa*, Second University of Naples (Italy), and *Laurence Tianruo Yang*, Francis Xavier University (Canada). The minisymposium presented recent advances in distributed computing technology, methodology and tools. The presentations featured a variety of topics ranging from mobile and location-aware computing to skeletons and high-level parallel languages, from programming environments and tools for Grid applications development and tuning, to distributed monitoring and security issues. There were 9 speakers in this minisymposium.

High-Performance Computing in Earth and Space Science, organized by *Peter Messmer*, Tech-X Corporation at Boulder (USA). High-performance computing facilities enable simulations of physical phenomena with ever increasing fidelity and accuracy. The range of resolved scales in a single simulation, as well as the number of physical processes included, yield results that can be directly compared with observational data. There were 7 speakers in this minisymposium.

Advanced Algorithms and Software Components for Scientific Computing, organized by *Padma Raghavan*, Pennsylvania State University (USA). This minisymposium concerned algorithms for sparse linear systems solution and function approximation and their implementation using advanced software architectures. Discussions emphasized the role of such techniques for improving the performance of long-running PDE-based simulations. There were 7 speakers in this minisymposium.

Software Engineering and Problem Solving Environments for Scientific Computing, organized by *José C. Cunha*, Universidade Nova de Lisboa (Portugal) and *Omer F. Rana*, Cardiff University (UK). The emergence of computational grids in the last few years provides new opportunities for the scientific community to undertake collaborative and multi-disciplinary research. The aim of this minisymposium was to bring together experts who have experience in developing software tools to support application scientists, and those who make use of these tools. There were 5 speakers in this minisymposium.

Runtime Software Techniques for Enabling High-Performance Applications, organized by *Masha Sosonkina*, Iowa State University (USA). Parallel computing platforms are advancing rapidly, both in speed and size. However, often only a fraction of the peak hardware performance is achieved by high-performance scientific applications. One way to cope with the changeability of hardware is to start creating applications able to adapt themselves "on-the-fly". The talks of the minisymposium discussed this issue from both the application-centric and system-centric viewpoints. There were 6 speakers in this minisymposium.

Sparse Direct Linear Solvers, organized by *Sivan Toledo*, Tel Aviv University (Israel). The matrices of most of the systems of linear algebraic equations arising from scientific and engineering applications are sparse. This minisymposium dealt with some modern algorithms for sparse direct linear solvers. There were 12 speakers in this minisymposium.

Treatment of Large Scientific Models, organized by *Krassimir Georgiev*, Bulgarian Academy of Science (Bulgaria) and *Zahari Zlatev*, National Environmental Research Institute (Denmark). The exploitation of new fast computers in the effort to avoid non-physical assumptions and, thus, to develop and run more reliable and robust large scientific models was the major topic of this minisymposium. There were 9 speakers in this minisymposium.

Performance Evaluation and Design of Hardware-Aware PDE Solvers, organized by *Markus Kowarschik* and *Frank Hülsemann*, University of Erlangen-Nuremberg (Germany). In an ideal situation, all performance optimization of computationally intensive software would take place automatically, allowing the researchers to concentrate on the development of more efficient methods rather than having to worry about performance. However, for the time being, the need to identify and remove the performance bottlenecks of computationally intensive codes remains. As an example of a class of computationally intensive problems, this minisymposium concentrated on the numerical solution of PDEs. There were 7 speakers in this minisymposium.

Computationally Expensive Methods in Statistics, organized by *Wolfgang Hartmann*, SAS Institute Inc. (USA) and *Paul Somerville*, University of Central Florida (USA). A two-dimensional data set with N observations (rows) and n variables (columns) and large scale data requires intensive computational work. Of course there may be even more dimensions of the data set. There were 5 speakers in this minisymposium.

Approaches or Methods of Security Engineering (AMSE), organized by *Taihoon Kim* and *Ho Yeol Kwon*, Kangwon National University (Korea). Security engineering software is needed for reducing security holes. The talks presented a number of methods for designing such software. There were 16 speakers in this minisymposium.

Contributed Talks

Some contributed talks were added to the minisymposium sessions. The others were organized in the following independent sessions: two sessions of “Grid and Network", two sessions of “HPC Applied to Security Problems”, two sessions of “Clusters and Graphics”, one session of “HPC Applied to Cryptology”, one session of “ODEs, PDEs and Automatic Differentiation”, one session of “Computer Tools”, and a special session of “Computer Vendors”.

Workshop Proceedings

The proceedings of the PARA 2004 Workshop are divided into two complementary publications, this Springer volume and the following report:

- J. Dongarra, K. Madsen and J. Waśniewski (Eds.)

- Complementary proceedings of the PARA 2004 Workshop on State-of-the-Art in Scientific Computing, Lyngby, Denmark, June, 2004.
- IMM-Technical report-2005-09.
- Informatics and Mathematical Modelling, Technical University of Denmark, DK-2800 Lyngby, Denmark.
- URL: http://www2.imm.dtu.dk/pubdb/views/publication_details.php?id=3927

A list of those papers appearing in the report is given in this volume in Chapter II of the contributed talks.

Acknowledgments

The organizers are indebted to the PARA 2004 sponsors, whose support was vital to the success of the workshop. The main sponsor was the Department of Informatics and Mathematical Modelling of the Technical University of Denmark. The other sponsors were:

- HP High Performance Computing USA,
- NAG Numerical Algorithms Group Ltd. UK,
- Comsol A/S Denmark (MATLAB distributor),
- Sun Microsystems Denmark,
- UNI•C Danish Computing Center Denmark,
- Microsoft Denmark, and
- IBM (International Business Machines) Denmark.

The organizers would like to thank Kirsten Probst for her excellent work as PARA 2004 secretary. Dorthe Thøgersen, Henrik Krogh and other staff of the conference also provided very valuable help.

We are very grateful to Prof. Ho Yeol Kwon from the Kangwon National University, Electrical and Computer Engineering Department for taking many photos during the PARA 2004 conference. These are available at the PARA 2004 URL

http://www.imm.dtu.dk/~jw/para04/.

Thanks are also due to Vincent A. Barker for his kind assistance in the preparation of both the workshop and these proceedings.

The PARA 2004 conference ended on June 23, 2004. The evening of June 23, the eve of St. Hans Day, is celebrated in Denmark by the lighting of bonfires. We are indebted to Arriva Denmark A/S for making available two boats for the PARA 2004 participants, from which we could see some of the bonfires and admire beautiful Copenhagen.

Finally, we would like to thank the PARA 2004 referees for their careful evaluation of the workshop papers.

Jack Dongarra
Kaj Madsen
Jerzy Waśniewski

Table of Contents

Invited Talks

Fast and Reliable Random Number Generators for Scientific Computing 1
Richard P. Brent

New Generalized Data Structures for Matrices Lead to a Variety of High Performance Dense Linear Algebra Algorithms 11
Fred G. Gustavson

Management of Deep Memory Hierarchies – Recursive Blocked Algorithms and Hybrid Data Structures for Dense Matrix Computations 21
Bo Kågström

Fortran Is Getting More and More Powerful 33
John K. Reid

Large-Scale Computations with the Unified Danish Eulerian Model 43
Zahari Zlatev

Minisymposia

I Interval Methods

Interval Methods: An Introduction 53
Organizers: Luke E.K. Achenie, Vladik Kreinovich, and Kaj Madsen

A Chemical Engineering Challenge Problem That Can Benefit from Interval Methods 57
Luke E.K. Achenie and Gennadi M. Ostrovsky

Performance of Taylor Model Methods for Validated Integration of ODEs 65
Martin Berz and Kyoko Makino

On the Use of Intervals in Scientific Computing: What Is the Best Transition from Linear to Quadratic Approximation? 75
Martine Ceberio, Vladik Kreinovich, and Lev Ginzburg

HPC-ICTM: The Interval Categorizer Tessellation-Based Model for High Performance Computing 83
Marilton S. de Aguiar, Graçaliz P. Dimuro, Fábia A. Costa, Rafael K.S. Silva, César A.F. De Rose, Antônio C.R. Costa, and Vladik Kreinovich

Counting the Number of Connected Components of a Set and Its Application to Robotics 93
Nicolas Delanoue, Luc Jaulin, and Bertrand Cottenceau

Interval-Based Markov Decision Processes for Regulating Interactions Between Two Agents in Multi-agent Systems 102
Graçaliz P. Dimuro and Antônio C.R. Costa

A Domain Theoretic Account of Euler's Method for Solving Initial Value Problems 112
Abbas Edalat and Dirk Pattinson

Reliable Computation of Equilibrium States and Bifurcations in Nonlinear Dynamics 122
C. Ryan Gwaltney and Mark A. Stadtherr

A Verification Method for Solutions of Linear Programming Problems 132
Ismail I. Idriss

Compressing 3D Measurement Data Under Interval Uncertainty 142
Olga Kosheleva, Sergio Cabrera, Brian Usevitch, and Edward Vidal Jr.

Computing Interval Bounds for Statistical Characteristics Under Expert-Provided Bounds on Probability Density Functions 151
Victor G. Krymsky

Interval Parallel Global Optimization with Charm++ 161
José A. Martínez, Leocadio G. Casado, José A. Alvarez, and Inmaculada García

On the Approximation of Interval Functions 169
Klaus Meer

The Distributed Interval Geometric Machine Model 179
Renata H.S. Reiser, Antônio C.R. Costa, and Graçaliz P. Dimuro

New Algorithms for Statistical Analysis of Interval Data 189
Gang Xiang, Scott A. Starks, Vladik Kreinovich, and Luc Longpré

On Efficiency of Tightening Bounds in Interval Global Optimization 197
Antanas Žilinskas and Julius Žilinskas

II Trends in Large Scale Computing

Trends in Large Scale Computing: An Introduction 206
Organizer: Scott B. Baden

Ygdrasil: Aggregator Network Toolkit for Large Scale Systems and the Grid 207
Susanne M. Balle, John Bishop, David LaFrance-Linden, and Howard Rifkin

Enabling Coupled Scientific Simulations on the Grid 217
Alan Sussman and Henrique Andrade

III High Performance Linear Algebra Algoritms

High Performance Linear Algebra Algorithms: An Introduction 225
Organizers: Fred G. Gustavson and Jerzy Waśniewski

Applying Software Testing Metrics to Lapack 228
David J. Barnes and Tim R. Hopkins

A Matrix-Type for Performance–Portability 237
N. Peter Drakenberg

A New Array Format for Symmetric and Triangular Matrices 247
John A. Gunnels and Fred G. Gustavson

A Family of High-Performance Matrix Multiplication Algorithms 256
John A. Gunnels, Fred G. Gustavson, Greg M. Henry, and Robert A. van de Geijn

IV Substructuring, Dimension Reduction and Applications

Substructuring, Dimension Reduction and Applications: An Introduction 266
Organizers: Zhaojun Bai and Ren-Cang Li

Parallel Algorithms for Balanced Truncation Model Reduction of Sparse Systems 267
José M. Badía, Peter Benner, Rafael Mayo, and Enrique S. Quintana-Ortí

Towards an Optimal Substructuring Method for Model Reduction 276
Zhaojun Bai and Ben-Shan Liao

Model Reduction for RF MEMS Simulation 286
David S. Bindel, Zhaojun Bai, and James W. Demmel

A Model-Order Reduction Technique for Low Rank Rational Perturbations of Linear Eigenproblems 296
Frank Blömeling and Heinrich Voss

Parallel Global Optimization of Foundation Schemes in Civil Engineering 305
Raimondas Čiegis, Milda Baravykaitė, and Rimantas Belevičius

A Combined Linear and Nonlinear Preconditioning Technique for Incompressible Navier-Stokes Equations 313
Feng-Nan Hwang and Xiao-Chuan Cai

Structure-Preserving Model Reduction 323
Ren-Cang Li and Zhaojun Bai

A Comparison of Parallel Preconditioners for the Sparse Generalized Eigenvalue Problems by Rayleigh-Quotient Minimization 333
Sangback Ma and Ho-Jong Jang

Theoretical Relations Between Domain Decomposition and Dynamic Substructuring 342
Daniel J. Rixen

Model Order Reduction for Large Scale Engineering Models Developed in ANSYS 349
Evgenii B. Rudnyi and Jan G. Korvink

Rational Krylov for Large Nonlinear Eigenproblems 357
Axel Ruhe

Algebraic Sub-structuring for Electromagnetic Applications 364
Chao Yang, Weiguo Gao, Zhaojun Bai, Xiaoye S. Li, Lie-Quan Lee, Parry Husbands, and Esmond G. Ng

V Parallel Processing in Science and Engineering

Parallel Processing in Science and Engineering: An Introduction 374
Organizer: Adam W. Bojańczyk

Rapid Development of High-Performance Linear Algebra Libraries 376
Paolo Bientinesi, John A. Gunnels, Fred G. Gustavson, Greg M. Henry, Margaret Myers, Enrique S. Quintana-Ortí, and Robert A. van de Geijn

Automatic Derivation of Linear Algebra Algorithms with Application to Control Theory 385
Paolo Bientinesi, Sergey Kolos, and Robert A. van de Geijn

Cluster Computing for Financial Engineering 395
Shirish Chinchalkar, Thomas F. Coleman, and Peter Mansfield

Semi-automatic Generation of Grid Computing Interfaces
for Numerical Software Libraries 404
Erik Elmroth and Rikard Skelander

Rapid Development of High-Performance Out-of-Core Solvers 413
*Thierry Joffrain, Enrique S. Quintana-Ortí,
and Robert A. van de Geijn*

ALPS: A Software Framework
for Parallel Space-Time Adaptive Processing 423
Kyusoon Lee and Adam W. Bojańczyk

Hybrid Parallelization of CFD Applications
with Dynamic Thread Balancing 433
Alexander Spiegel, Dieter an Mey, and Christian Bischof

**VI Distributed Computing:
Tools, Paradigms and Infrastructures**

Distributed Computing: Tools, Paradigms and Infrastructures.
An Introduction 442
*Organizers: Beniamino Di Martino, Rocco Aversa,
and Laurence Tianruo Yang*

Parallelization of GSL: Performance of Case Studies 444
*José Aliaga, Francisco Almeida, José M. Badía, Sergio Barrachina,
Vicente Blanco, María Castillo, U. Dorta, Rafael Mayo,
Enrique S. Quintana, Gregorio Quintana, Casiano Rodríguez,
and Francisco de Sande*

Design of Policy-Based Security Mechanisms
in a Distributed Web Services Architecture 454
*Valentina Casola, Antonino Mazzeo, Nicola Mazzocca,
and Salvatore Venticinque*

Supporting Location-Aware Distributed Applications on Mobile Devices 464
Cristiano di Flora, Massimo Ficco, and Stefano Russo

Grid Application Development on the Basis of Web Portal Technology 472
Gábor Dózsa, Péter Kacsuk, and Csaba Németh

A Distributed Divide and Conquer Skeleton 481
Juan R. González, Coromoto León, and Casiano Rodríguez

A Tool to Display Array Access Patterns in OpenMP Programs 490
Oscar R. Hernandez, Chunhua Liao, and Barbara M. Chapman

A Model Analysis of a Distributed Monitoring System Using a Multi-formalism Approach 499
Mauro Iacono, Stefano Marrone, Nicola Mazzocca, Francesco Moscato, and Valeria Vittorini

Performance Oriented Development and Tuning of GRID Applications 509
Emilio Mancini, Massimiliano Rak, Roberto Torella, and Umberto Villano

Towards a Bulk-Synchronous Distributed Shared Memory Programming Environment for Grids 519
Håkan Mattsson and Christoph Kessler

VII HPC in Earth and Space Science

High-Performance Computing in Earth- and Space-Science: An Introduction 527
Organizer: Peter Messmer

Applying High Performance Computing Techniques in Astrophysics 530
Francisco Almeida, Evencio Mediavilla, Alex Oscoz, and Francisco de Sande

Statistical Properties of Dissipative MHD Accelerators 538
Kaspar Arzner, Loukas Vlahos, Bernard Knaepen, and Nicolas Denewet

A Simulation Model for Forest Fires 546
Gino Bella, Salvatore Filippone, Alessandro De Maio, and Mario Testa

MHD Modeling of the Interaction Between the Solar Wind and Solar System Objects 554
Andreas Ekenbäck and Mats Holmström

Implementing Applications with the Earth System Modeling Framework 563
Chris Hill, Cecelia DeLuca, V. Balaji, Max Suarez, Arlindo da Silva, William Sawyer, Carlos Cruz, Atanas Trayanov, Leonid Zaslavsky, Robert Hallberg, Byron Boville, Anthony Craig, Nancy Collins, Erik Kluzek, John Michalakes, David Neckels, Earl Schwab, Shepard Smithline, Jon Wolfe, Mark Iredell, Weiyu Yang, Robert Jacob, and Jay Larson

Parallel Discrete Event Simulations of Grid-Based Models: Asynchronous Electromagnetic Hybrid Code 573
Homa Karimabadi, Jonathan Driscoll, Jagrut Dave, Yuri Omelchenko, Kalyan Perumalla, Richard Fujimoto, and Nick Omidi

Electromagnetic Simulations of Dusty Plasmas 583
Peter Messmer

VIII Advanced Algoritms and Software Components for Scientific Computing

Advanced Algorithms and Software Components for Scientific Computing: An Introduction 590
Organizer: Padma Raghavan

Extending PSBLAS to Build Parallel Schwarz Preconditioners 593
Alfredo Buttari, Pasqua D'Ambra, Daniela di Serafino, and Salvatore Filippone

A Direct Orthogonal Sparse Static Methodology for a Finite Continuation Hybrid LP Solver 603
Pablo Guerrero-García and Ángel Santos-Palomo

Applying Parallel Direct Solver Techniques to Build Robust High Performance Preconditioners 611
Pascal Hénon, François Pellegrini, Pierre Ramet, Jean Roman, and Yousef Saad

The Design of Trilinos 620
Michael A. Heroux and Marzio Sala

Software Architecture Issues in Scientific Component Development 629
Boyana Norris

Parallel Hybrid Sparse Solvers Through Flexible Incomplete Cholesky Preconditioning 637
Keita Teranishi and Padma Raghavan

Parallel Heuristics for an On-Line Scientific Database for Efficient Function Approximation 644
Ivana Veljkovic and Paul E. Plassmann

IX Software Engineering and Problem Solving Environments for Scientific Computing

Software Engineering and Problem Solving Environments for Scientific Computing: An Introduction 654
Organizers: Jose C. Cunha and Omer F. Rana

A General Architecture for Grid-Based PSE Toolkits 656
Mario Cannataro, Carmela Comito, Antonio Congiusta, Gianluigi Folino, Carlo Mastroianni, Andrea Pugliese, Giandomenico Spezzano, Domenico Talia, and Pierangelo Veltri

An Expert Assistant for Computer Aided Parallelization 665
Gabriele Jost, Robert Chun, Haoqiang Jin, Jesus Labarta, and Judit Gimenez

Scalable Middleware Environment for Agent-Based Internet Applications 675
Benno J. Overeinder and Frances M.T. Brazier

Automatic Generation of Wrapper Code and Test Scripts
for Problem Solving Environments 680
Andreas Schreiber

X Runtime Software Techniques for Enabling High-Performance Applications

Runtime Software Techniques
for Enhancing High-Performance Applications: An introduction 690
Masha Sosonkina

Efficient Execution of Scientific Computation
on Geographically Distributed Clusters 691
Eduardo Argollo, Dolores Rexachs, Fernando G. Tinetti, and Emilio Luque

Improving the Performance
of Large-Scale Unstructured PDE Applications 699
Xing Cai

A Runtime Adaptive Load Balancing Algorithm for Particle Simulations 709
Matthew F. Dixon

Evaluating Parallel Algorithms for Solving Sylvester-Type Matrix
Equations: Direct Transformation-Based
Versus Iterative Matrix-Sign-Function-Based Methods 719
Robert Granat and Bo Kågström

Performance Analysis for Parallel Adaptive FEM on SMP Clusters 730
Judith Hippold and Gudula Rünger

Performance Tuning of Matrix Triple Products
Based on Matrix Structure 740
Eun-Jin Im, Ismail Bustany, Cleve Ashcraft, James W. Demmel, and Katherine A. Yelick

Adapting Distributed Scientific Applications
to Run-Time Network Conditions 747
Masha Sosonkina

XI Sparse Direct Linear Solvers

Sparse Direct Linear Solvers: An Introduction 756
Organizer: Sivan Toledo

Oblio: Design and Performance 758
Florin Dobrian and Alex Pothen

Performance Analysis of Parallel Right-Looking Sparse LU Factorization on Two Dimensional Grids of Processors 768
Laura Grigori and Xiaoye S. Li

A Shared- and Distributed-Memory Parallel Sparse Direct Solver 778
Anshul Gupta

Simple and Efficient Modifications of Elimination Orderings 788
Pinar Heggernes and Yngve Villanger

Optimization of a Statically Partitioned Hypermatrix Sparse Cholesky Factorization 798
José R. Herrero and Juan J. Navarro

Maximum-Weighted Matching Strategies and the Application to Symmetric Indefinite Systems 808
Stefan Röllin and Olaf Schenk

An Evaluation of Sparse Direct Symmetric Solvers: An Introduction and Preliminary Findings 818
Jennifer A. Scott, Yifan Hu, and Nicholas I.M. Gould

XII Treatment of Large Scale Models

Treatment of Large Scientific Problems: An Introduction 828
Organizers: Zahari Zlatev and Krassimir Georgiev

Towards a Parallel Multilevel Preconditioned Maxwell Eigensolver 831
Peter Arbenz, Martin Bečka, Roman Geus, and Ulrich Hetmaniuk

On Improvement of the Volcano Search and Optimization Strategy 839
Venansius Baryamureeba and John Ngubiri

Aggregation-Based Multilevel Preconditioning of Non-conforming FEM Elasticity Problems 847
Radim Blaheta, Svetozar Margenov, and Maya Neytcheva

Efficient Solvers for 3-D Homogenized Elasticity Model 857
Ronald H.W. Hoppe and Svetozara I. Petrova

Performance Evaluation of a Parallel Algorithm for a Radiative Transfer Problem 864
Paulo B. Vasconcelos and Filomena d'Almeida

XIII Performance Evaluation and Design of Hardware-Aware PDE Solvers

Performance Evaluation and Design of Hardware-Aware PDE Solvers: An Introduction 872
Organizers: Frank Hülsemann and Markus Kowarschik

A Cache-Aware Algorithm for PDEs on Hierarchical Data Structures 874
Frank Günther, Miriam Mehl, Markus Pögl, and Christoph Zenger

Constructing Flexible, Yet Run Time Efficient PDE Solvers 883
Frank Hülsemann and Benjamin Bergen

Analyzing Advanced PDE Solvers Through Simulation 893
Henrik Johansson, Dan Wallin, and Sverker Holmgren

Towards Cache-Optimized Multigrid Using Patch-Adaptive Relaxation 901
Markus Kowarschik, Iris Christadler, and Ulrich Rüde

Hierarchical Partitioning and Dynamic Load Balancing for Scientific Computation 911
James D. Teresco, Jamal Faik, and Joseph E. Flaherty

Cache Optimizations for Iterative Numerical Codes Aware of Hardware Prefetching 921
Josef Weidendorfer and Carsten Trinitis

XIV Computationally Expensive Methods in Statistics

Computationally Expensive Methods in Statistics: An Introduction 928
Organizer: Wolfgang M. Hartmann

Dimension Reduction vs. Variable Selection 931
Wolfgang M. Hartmann

Reproducible Statistical Analysis in Microarray Profiling Studies 939
Ulrich Mansmann, Markus Ruschhaupt, and Wolfgang Huber

Step-Down FDR Procedures for Large Numbers of Hypotheses 949
Paul N. Somerville

XV Approaches or Methods of Security Engineering (AMSE)

Applying Security Engineering to Build Security Countermeasures: An Introduction 957
Organizers: Tai-hoonn Kim and Ho-yeol Kwon

CC-SEMS: A CC Based Information System Security Evaluation Management System 964
Young-whan Bang, Yeun-hee Kang, and Gang-soo Lee

A Secure Migration Mechanism of Mobile Agents Under Mobile Agent Environments 974
Dongwon Jeong, Young-Gab Kim, Young-Shil Kim, Lee-Sub Lee, Soo-Hyun Park, and Doo-Kwon Baik

A Flexible Privilege Management Scheme for Role Graph Model 983
Yuna Jung and Eenjun Hwang

The System Modeling for Detections of New Malicious Codes 992
EunYoung Kim, CheolHo Lee, HyungGeun Oh, and JinSeok Lee

Information Hiding Method Using CDMA on Wave Files 1000
Young-Shil Kim, Sang Yun Park, Suk-Hee Wang, and Seung Lee

Efficient Key Distribution Protocol for Electronic Commerce
in Mobile Communications 1009
Jin Kwak, Soohyun Oh, and Dongho Won

A Framework for Modeling Organization Structure in Role Engineering 1017
HyungHyo Lee, YoungLok Lee, and BongNam Noh

An Efficient Pointer Protection Scheme
to Defend Buffer Overflow Attacks 1025
Yongsu Park and Yookun Cho

Contributed Talks

I Contributed Talks in this Volume

Parallel Hierarchical Radiosity: The PIT Approach 1031
Fabrizio Baiardi, Paolo Mori, and Laura Ricci

Optimizing Locationing of Multiple Masters
for Master-Worker Grid Applications 1041
Cyril Banino

An OGSA-Based Bank Service for Grid Accounting Systems 1051
Erik Elmroth, Peter Gardfjäll, Olle Mulmo, and Thomas Sandholm

A Grid Resource Broker Supporting Advance Reservations
and Benchmark-Based Resource Selection 1061
Erik Elmroth and Johan Tordsson

The Dragon Graph: A New Interconnection Network
for High Speed Computing 1071
Jywe-Fei Fang

Speeding up Parallel Graph Coloring 1079
Assefaw H. Gebremedhin, Fredrik Manne, and Tom Woods

On the Efficient Generation of Taylor Expansions for DAE Solutions
by Automatic Differentiation 1089
Andreas Griewank and Andrea Walther

Edge-Disjoint Hamiltonian Cycles of WK-Recursive Networks 1099
Chien-Hung Huang, Jywe-Fei Fang, and Chin-Yang Yang

Simulation-Based Analysis of Parallel Runge-Kutta Solvers 1105
Matthias Korch and Thomas Rauber

A Novel Task Scheduling Algorithm
for Distributed Heterogeneous Computing Systems 1115
Guan-Joe Lai

Study of Load Balancing Strategies
for Finite Element Computations on Heterogeneous Clusters 1123
Kalyani Munasinghe and Richard Wait

Parallel Algorithms for the Determination of Lyapunov Characteristics
of Large Nonlinear Dynamical Systems 1131
Günter Radons, Gudula Rünger, Michael Schwind, and Hong-liu Yang

Online Task Scheduling on Heterogeneous Clusters:
An Experimental Study 1141
Einar M.R. Rosenvinge, Anne C. Elster, and Cyril Banino

A Parallel Method for Large Sparse Generalized Eigenvalue Problems
by OmniRPC in a Grid Environment 1151
Tetsuya Sakurai, Kentaro Hayakawa, Mitsuhisa Sato,
and Daisuke Takahashi

An Implementation of Parallel 3-D FFT
Using Short Vector SIMD Instructions on Clusters of PCs 1159
Daisuke Takahashi, Taisuke Boku, and Mitsuhisa Sato

II Contributed Talks Appearing Elsewhere

Other Para'04 Contributed Talks 1168

Author Index 1171