SOME LINEAR-TIME ALGORITHMS FOR SYSTOLIC ARRAYS

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Preliminary version of invited paper to be presented at the 9th World Computer Congress, 19-23 September 1983, Paris, France.

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ABSTRACT

We survey some recent results on linear-time and almost linear-time algorithms for one and two-dimensional systolic arrays. In particular, we show how the greatest common divisor (GCD) of two polynomials of degree n over a finite field can be computed in time $O(n)$ on a linear systolic array of $O(n)$ cells; similarly for the GCD of two n-bit binary numbers. Assuming that the systolic cells can perform floating-point arithmetic, we show how n by n Toeplitz systems of linear equations can be solved in time $O(n)$ on a linear array of $O(n)$ cells, each of which has constant memory size (independent of n). Finally, we outline how a two-dimensional array of $O(n)$ by $O(n)$ cells with nearest-neighbour interconnections can be used to solve (to working accuracy) the eigenvalue problem for a symmetric real n by n matrix in time $O(nS(n))$. Here $S(n)$ is a slowly-growing function of n ; for practical purposes $S(n)$ can be regarded as a constant. In addition to their theoretical interest, these results can be implemented relatively easily and have potential applications in the areas of error-correcting codes, symbolic and algebraic computation, signal processing and image processing. For example, systolic GCD arrays for error correction have been implemented with the microprogrammable "PSC" chip.

1. INTRODUCTION

A "systolic array" is a regular array of simple machines or "cells" (also called "processing elements") with a nearest-neighbour interconnection pattern. A pipeline is an example of a linear systolic array in which data flows in only one direction, but systolic arrays may be two-dimensional (rectangular, triangular or hexagonal) and data may flow between the cells in several different directions and at several different speeds. The concept of systolic arrays has recently been developed by H.T. Kung and his students [24, 35, 36, 37, 38, 43], although related ideas can be found in earlier work on models of computation, for example [19, 29].

Systolic arrays may be implemented as synchronous or asynchronous systems, but for expository purposes we shall consider only synchronous systems here. Systolic arrays are not necessarily fixed, special-purpose systems; they can be programmed [5, 21, 49, 57] or simulated by more general parallel machines [34, 54], although at some loss of efficiency.

A "systolic algorithm" is a specification of the operation of each cell in a systolic array, together with a specification of the interconnection pattern of the array. Systolic algorithms have been suggested for solving many compute-bound problems, e.g. binary and polynomial arithmetic, convolution, filtering, matrix multiplication, solution of linear systems and least squares problems, and geometric problems [6, 18, 25, 37, 39]. Here we survey some recent results on systolic algorithms. The results are interesting because they show that systolic arrays can be used to solve certain important problems in linear (or almost linear) time; the problems considered have practical applications in areas such as error correction, symbolic computation, signal processing and image processing.

The problems considered here are the computation of greatest common divisors of polynomials (over a finite field) and of binary integers, the solution of Toeplitz systems of linear equations, and the solution of the symmetric eigenvalue problem. The first two problems require a linear array with uni-directional data flow (i.e. a pipeline), the third requires a linear array with bi-directional data flow, and the fourth requires a square (two-dimensional) array. The third and fourth problems require the use of floating-point arithmetic, and the fourth requires an iterative rather than a direct solution. The third and fourth problems also illustrate a common technique for converting a "semi-systolic" array (i.e. one with global broadcasting) into a true systolic aray [43]. Because of space limitations we have had to omit many details and references, for which we refer the reader to the original papers [10, 11, 14, 15].

2. POLYNOMIAL GCD COMPUTATION

The polynomial GCD problem is to compute a greatest common divisor of any two nonzero polynomials. This problem is fundamental to algebraic and symbolic computations and to the decoder implementations for a variety of error-correcting codes [9,32,46]. Many algorithms for solving the GCD problem are known [2,7,32]. However, for direct hardware implementation these algorithms are too irregular and/or too complex to be useful. For example, the classical Euclidean algorithm involves a sequence of divisions of polynomials whose sizes can only be determined during the computation. We shall describe some simple and regular systolic structures which can provide efficient hardware solutions to the GCD problem. In particular, we describe a systolic array of $m + n + 1$ cells which can find a GCD of any two polynomials of degrees m and n. Figure 1 illustrates that the coefficients of the given polynomials $\sum_{i=0}^{n} a_i x^i$ and $\sum_{j=0}^{m} b_j x^j$ enter the leftmost cell and the output (their GCD) emerges from the rightmost cell of the array. More precisely, if a unit of time is taken to be the cell cycle time (which is essentially the time required to perform a division or a multiplication and an addition), then $2(m + n + 1)$ time units after a_n and b_m enter the left-most cell, the coefficients of the GCD start emerging from the right-most cell at the rate of one coefficient per time unit. Unlike the systolic arrays described in Section 4 and 5, the array illustrated in Figure 1 is a pipeline, as data flows through it in only one direction (although not necessarily at constant speed).

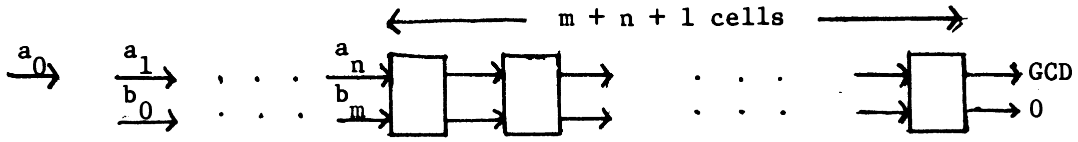


Figure 1: Systolic array for polynomial GCD

The systolic arrays described in this paper are suitable for VLSI implementation [47] and can achieve high throughputs. The systolic polynomial GCD algorithms were developed in order to implement a decoder for Reed-Solomon error-correcting codes with the Programmable Systolic Chip (PSC) [21].

Since it is not easy to understand some of the more complicated systolic algorithms, we shall start with the basic ideas and describe some simple algorithms first. Hopefully informal arguments will convince the reader that our algorithms are correct. Formal correctness proofs are beyond the scope of this paper. Nevertheless, every systolic algorithm mentioned below has been tested by simulation, using Pascal or Lisp programs on a serial computer, so we may have some degree of confidence in their correctness.

2.1 GCD-preserving transformations

All well-known algorithms for solving the polynomial GCD problem are based on the general technique of reducing the degrees of the two given polynomials by "GCD-preserving" transformations. Formally, a GCD-preserving transformation transforms a pair (A, B) of polynomials into another pair $(\bar{A}, \bar{B})$ such that a GCD of A and B is also a GCD of of $\bar{A}$ and $\bar{B}$, and vice versa. (We say "a GCD" because a GCD over a finite field is not generally unique.) When one of the two polynomials is reduced to zero by a sequence of such transformations, the other polynomial will be a GCD of the original two polynomials. We use this general technique, but choose very simple GCD-preserving transformations to permit their implementation by a systolic array.

We assume throughout this section that the coefficients of the polynomials belong to a finite field. This is true for the decoder application for error-correcting codes; in [10] it is shown that straightforward modifications of our designs require no divisions and work over any unique factorisation domain. We define two GCD-preserving transformations, R_A and R_B. Let $A = a_i x^i + \ldots + a_0$ and $B = b_j x^j + \ldots + b_0$ be the two polynomials to be transformed, where $a_i \neq 0$ and $b_j \neq 0$.

<u>Transformation R_A</u> (for the case $i - j \geq 0$):

$$\begin{array}{l} A \longrightarrow \\ B \longrightarrow \end{array} \boxed{\;R_A\;} \begin{array}{l} \longrightarrow \bar{A} = A - qx^d B \\ \longrightarrow \bar{B} = B \end{array}$$

where $d = i - j$ and $q = a_i / b_j$.

<u>Transformation R_B</u> (for the case $i - j < 0$):

$$\begin{array}{l} A \longrightarrow \\ B \longrightarrow \end{array} \boxed{\;R_B\;} \begin{array}{l} \longrightarrow \bar{A} = A \\ \longrightarrow \bar{B} = B - qx^d A \end{array}$$

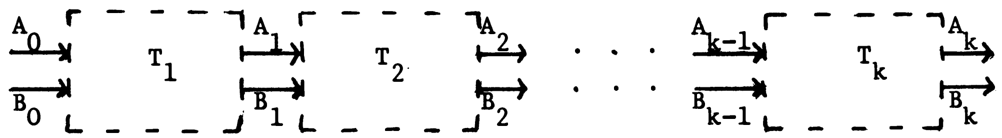
where $d = j - i$ and $q = b_j / a_i$.

It is obvious that both the transformations are GCD-preserving. Furthermore, R_A decreases the degree of A, i.e. $\deg \bar{A} < \deg A$, and R_B decreases the degree of B, i.e. $\deg \bar{B} < \deg B$. (For notational convenience we assume that the degree of the zero polynomial is -1.)

2.2 Transformation sequence for polynomial GCD computation

To compute a GCD of two given polynomials A_0 and B_0 of degrees n and m, we can apply a sequence of GCD-preserving transformations, each one being either R_A or R_B, until one of the two polynomials is transformed to zero; at this point the other (nonzero) polynomial is a GCD of A_0 and B_0. We call this sequence of transformations the <u>transformation sequence</u> for A_0 and B_0, and denote it by $(T_1, T_2, \ldots, T_k)$ for some k. T_i transforms (A_{i-1}, B_{i-1}) to (A_i, B_i). Note that the transformation sequence is uniquely defined for given A_0 and B_0.

An instructive way to view the function of the transformation sequence is to imagine that polynomials A_0 and B_0 move through the transformation "stages" $T_1, T_2, \ldots, T_k$ from left to right, being transformed at each stage; when they emerge from the last stage T_k, one will be the zero polynomial and the other will be a GCD of A_0 and B_0. This is illustrated in Figure 2.



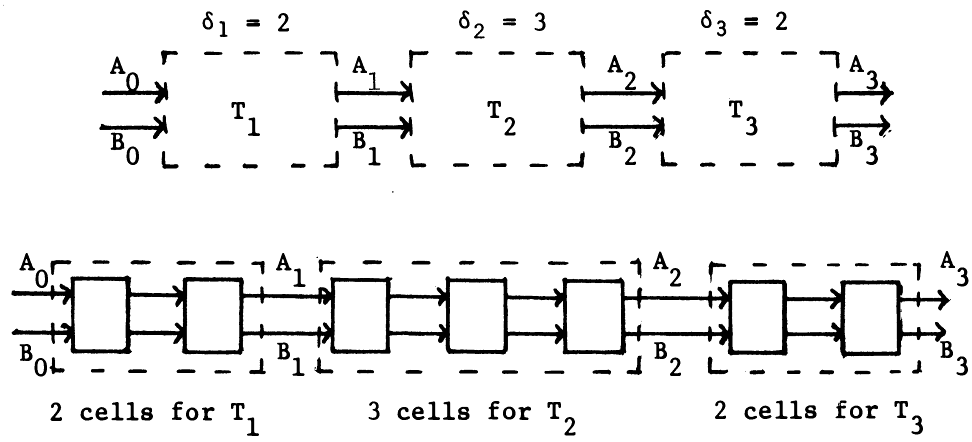
<u>Figure 2 : Function of the transformation sequence</u>

Suppose that transformation T_i reduces the sum of the degrees of its input polynomials A_{i-1} and B_{i-1} by $\delta_i > 0$. We call δ_i the <u>reduction value</u> of T_i . Since the sum of the degrees of A_0 and B_0 at the beginning of the GCD computation is $n + m$, we have

$$\sum_{i=1}^{k} \delta_i \leq n + m + 1 .$$

2.3 A systolic array for polynomial GCD computation

We now specify a systolic array of $n + m + 1$ cells which can compute a GCD of any two input polynomials A_0 and B_0 (not both zero) of degrees no more than n and m , respectively (and not both zero). Consider the transformation sequence $(T_1, \ldots, T_k)$ for A_0 and B_0 . For each $i = 1, \ldots, k,$ transformation T_i can be realised by a subarray of δ_i cells, where δ_i is the reduction value of T_i. Since $\sum_{i=1}^{k} \delta_i \leq n + m + 1$, a systolic array with $n + m + 1$ cells can realise all the transformations. This is illustrated in Figure 3.



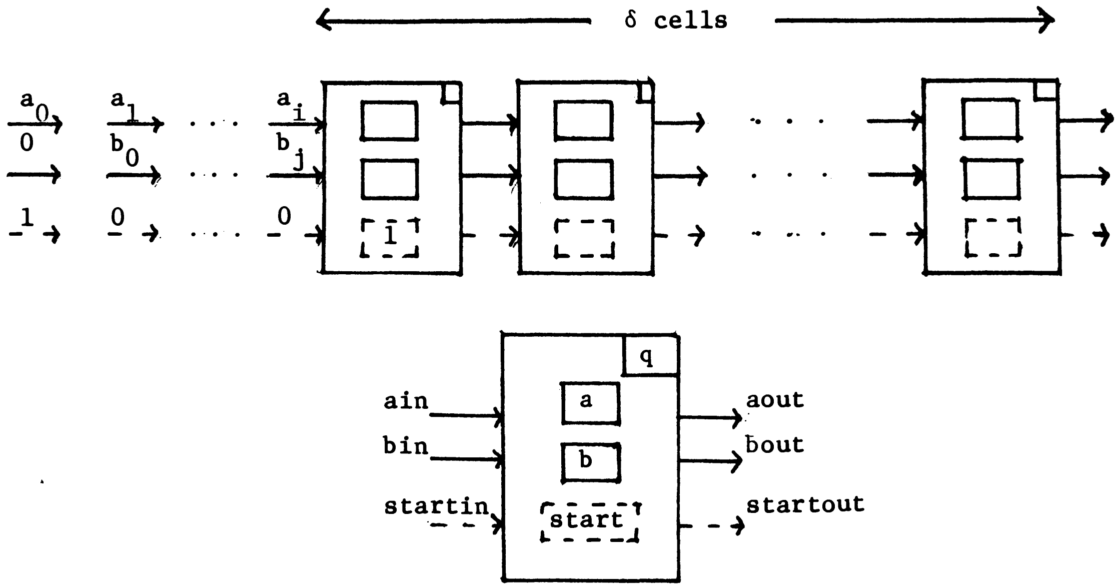
<u>Figure 3: (a) Transformation sequence, and (b) its realisation by three concatenated systolic subarrays</u>

2.3(1) The basic idea for realising a single transformation

Let T be any transformation in the transformation sequence $(T_1, \ldots, T_k)$, and δ its reduction value. We illustrate how a subarray with δ cells can realise T, assuming that we know which of R_A and R_B the transformation T is (see Section 2.3(2) below). We consider the case when T is R_A; the case when T is R_B can be treated similarly. Without loss of generality, we can assume that T is defined as follows:

$$\begin{array}{lcl} A \rightarrow & \multirow{2}{*}{$\boxed{\quad R_A \quad}$} & \mapsto \bar{A} = A - qx^dB \\ B \rightarrow & & \mapsto \bar{B} = B \end{array}$$

where $A = a_ix^i + \ldots + a_0$, $B = b_jx^j + \ldots + b_0$, $a_i \neq 0$, $b_j \neq 0$, $q = a_i/b_j$, and $d = i - j \geq 0$. Note that either $\bar{A} = 0$ or $\bar{A} = a_{i-\delta}\, x^{i-\delta} + \ldots + \bar{a}_0$, where $\bar{a}_{i-\delta} \neq 0$. The systolic subarray for realising T is shown in Figure 4.




```
if start then
  begin
  q := ain/bin;
  aout := 0    {pad in zeros for vanishing terms in Ā}
  end
else aout := ain - q*bin;
bout := b;  b := bin;    {it takes 2 cycles for each b to pass a cell}
startout := start;  start := startin.
```

Figure 4: Systolic subarray and its cell definition for realising a transformation R_A

Terms of A and B move through the subarray in a serial manner, high degree terms first (there is a dual with low degree terms first). The nonzero leading terms of A and B are aligned so that they enter the leftmost cell of the subarray during the same cycle. Besides the systolic data paths for a and b , there is a 1-bit wide systolic control path, denoted by start; a true (i.e. 1) value on this path signals to a cell the beginning of a new GCD computation in the following cycle. In Figure 4 (and other Figures below), 1-bit wide systolic control paths and associated registers are shown by dotted arrows and boxes.

It is easy to see that the leftmost cell performs $q := a_i/b_j$ in the first cycle and computes terms of $\bar{A}$ in subsequent cycles. The q's computed by other cells are always zero, since terms of $\bar{A}$ that have degree higher than $i - \delta$ are zero. The only function of these cells is to shift the coefficients of A faster than those of B (notice that each coefficient of B stays in each cell for two cycles). Thanks to these "shifting" cells the nonzero leading term $\bar{a}_{i-\delta}$ of $\bar{A}$ will emerge from the rightmost cell at the same cycle as b_j, the nonzero leading term of B . Thus $\bar{a}_{i-\delta}$ and $\bar{b}_j$ are aligned to enter another subarray of cells to the right in order to realise whatever transformation follows T . The fact that the outputs $\bar{A}$ and $\bar{B}$ are correctly aligned is illustrated in Figure 5.

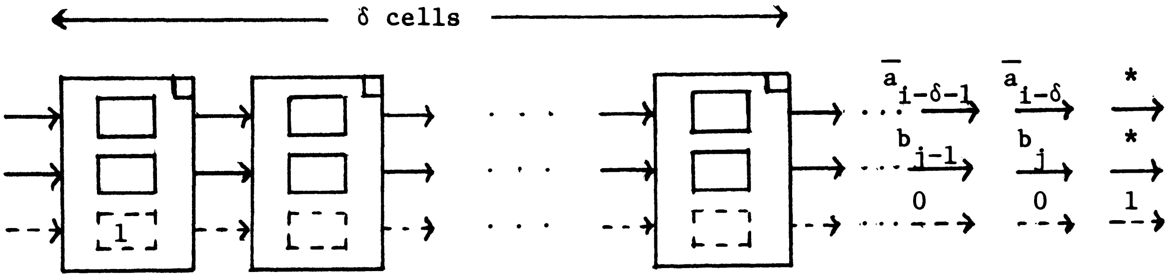


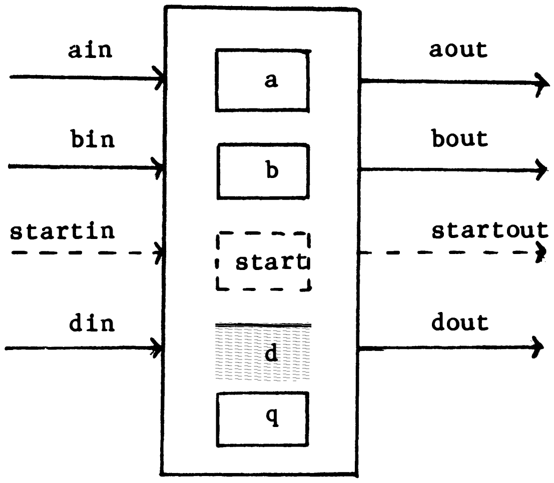
Figure 5: Outputs of the systolic subarray of Figure 4

Note that there is no need to keep track of the value of δ in the systolic subarray. If $\bar{A}$ is nonzero, the realisation of the transformation following T starts automatically at the first cell that sees a nonzero input (i.e. $\bar{a}_{i-\delta}$) on its input line (denoted by <u>ain</u>). If $\bar{A}$ is the zero polynomial then T must be the last transformation T_k . In this case, the coefficients of $\bar{B}$ will continue being shifted to the right to be output from the rightmost cell, and they will form terms in the desired GCD.

2.3(2) A design using the difference of degrees

We have seen that a systolic subarray with cells defined as in Figure 4 can realise the transformation T if it is known whether T is R_A or R_B. Let $d = \deg A - \deg B$, where A and B are the polynomials to be transformed by T. Then T is R_A if $d \geq 0$, otherwise T is R_B (see Section 2.1). The cell definition of Figure 6 keeps track of the value of d, and consequently it is able to determine on the fly which transformation to perform. To cope with the increased complexity in the cell definition, we specify the cell using a Pascal-like language. There are three states; operations performed by each cell during a cycle depend on the state that the cell is in. Initially, every cell is in state <u>initial</u>. Triggered by the <u>start</u> signal a cell will go to one of the other two states (<u>reduceA</u> or <u>reduceB</u>) and eventually return to state <u>initial</u>.

To illustrate the definition, consider once more the systolic subarray depicted in Figure 4. Suppose that $d = i - j > 0$ and $b_j \neq 0$. Marching to the right together with b_j is the current value of d. Each cell upon receiving a true value on the systolic control path <u>start</u> will go to state <u>reduceA</u> (since $d > 0$). When $\bar{a}_{i-\delta}$ $(\neq 0)$ and b_j are output from the rightmost cell of the subarray, they will enter the cell to the right in the following cycle with state <u>reduceA</u> if $d \geq 0$ or <u>reduceB</u> if $d < 0$.




```
dout := d;
startout := start;
  case state  {possible states are initial, reduceA and reduceB} of
  initial:  {wait for the beginning of a GCD computation}
    begin
    aout := a;  bout := b;
    if start then
      begin
      if (ain = 0) or ((bin = 0) and (din ≥ 0)) then
        begin
        state := reduceA;
        if bin = 0 then q := 0 else q := ain/bin; a := 0;
        b := bin;  d := din - 1
        end
      else
        begin
        state := reduceB;  q := bin/ain;  b := 0;
        a := ain;  d := din + 1
        end
      end
    end;
  reduceA:  {transform A and shift a's faster than b's}
    begin
    if startin then state := initial;
    aout := ain - q*bin;  bout := b;  b := bin;
    d := din
    end;
  reduceB:  {transform B and shift b's faster than a's}
    begin
    if startin then state := initial
    aout := a;  a := ain;  bout := bin - q*ain;
    d := din
    end
  end; {case}
start := startin.
```

Figure 6: Cell definition for the algorithm using difference of degrees

With $m + n + 1$ cells a systolic array based on this design can compute a GCD of any two polynomials of total degree less than $m + n + 1$. Moreover, immediately after the input of one pair of polynomials, a new pair of polynomials can enter the systolic array. That is, the systolic array can compute GCDs for multiple pairs of polynomials simultaneously, as they are pumped through the array. Figure 7 depicts this pipelined computation.

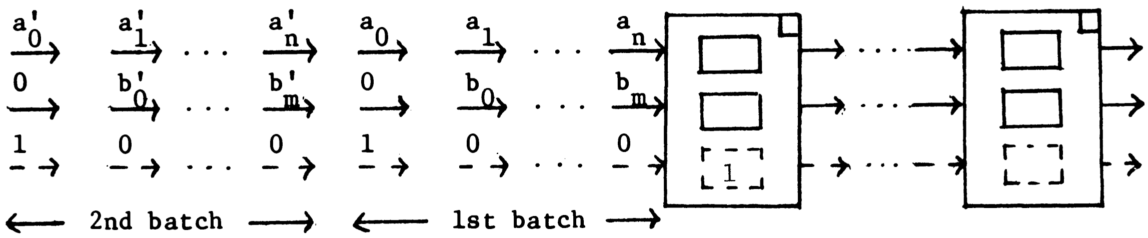


Figure 7: Multiple batches of polynomials entering the systolic array

We assume that none of the given pairs of polynomials have x as a common factor, so their GCDs have nonzero constant terms. (A common power of x can easily be factored out before the computation.) With this assumption, one can tell what the GCD is from the output emerging from the rightmost end of the array. More precisely, the constant term of the GCD is the last nonzero term emerging from the array before output of the next batch of polynomials commences, and the high degree terms of the GCD are those terms which emerged earlier on the same output line. If it is inconvenient to assume that the GCDs have nonzero constant terms, one can either keep the degrees explicitly (instead of just their difference) or have a "stop" bit to indicate the location of the leftmost of a_0 and b_0 .

2.4 Some extensions

The "extended" GCD problem is to find not only a greatest common divisor G of A_0 and B_0 , but also polynomials U and V such that $UA_0 + VB_0 = G$. The extended GCD problem is important for many applications, including the decoder implementation for a variety of error-correcting codes. The systolic array described above can be modified to compute U and V : see [10] for details.

By keeping track of the beginning and end of each polynomial during the computation, it is possible to avoid explicitly using the difference of degrees of the polynomials (and hence no upper bound on this difference need be known when the cells are designed). Also, by interchanging A and B as necessary, we can ensure that the output GCD always emerges on a fixed output line. These modifications lead to systolic algorithms whose implementations require fewer I/O pins, which is an important practical consideration. The cell definition for one such algorithm is given in Appendix A: by interchanges it ensures that $d \geq 0$, and d is represented in unary as the distance between 1-bits on the <u>start</u> and <u>sig</u> control paths.

3. INTEGER GCD COMPUTATION

Consider now the problem of computing the greatest common divisor GCD (a, b) of two positive integers a and b, assumed to be given in the usual binary representation. Our aim is to compute GCD (a, b) in time O(n) on a linear systolic array, where n is the number of bits required to represent a and b (say $a < 2^n$, $b < 2^n$). The significant difference between integer and polynomial GCD computations is that carries have to be propaged in the former, but not in the latter.

The classical Euclidean algorithm [32] may be written as:

$$\text{while } b \neq 0 \text{ do } \begin{pmatrix} a \\ b \end{pmatrix} := \begin{pmatrix} b \\ a \bmod b \end{pmatrix}; \quad \text{GCD} := a.$$

This is simple, but not attractive for a systolic implementation because the division in the inner loop takes time $\Omega(n)$. More attractive is the less familiar "binary" Euclidean algorithm [8, 32] which uses only additions, shifts and comparisions"

```
{assume  a, b  odd for simplicity}
t := |a - b|;
while t ≠ 0 do
  begin
  repeat t := t div 2 until odd(t);
  if a ≥ b then a := t else b := t;
  t := |a - b|
  end;
GCD := a.
```

However, if we try to implement the binary Euclidean algorithm on a systolic array we encounter a serious difficulty: the test "if $a \geq b$ ..." may require knowledge of all bits of a and b, so again the inner loop takes time $\Omega(n)$ in the worst case.

3.1 Algorithm PM

Algorithm PM (for "plus-minus"), like the classical and binary Euclidean algorithms, finds the GCD of two n-bit integers a and b in $O(n)$ iterations, but we shall see that it can be implemented in a pipelined fashion (least significant bits first) on a systolic array. Before defining Algorithm PM we consider the "precursor" algorithm defined in Figure 8. Using the assertions contained in braces, it is easy

```
{assume  a  odd and  b ≠ 0 , |a| ≤ 2^n , |b| ≤ 2^n}
α := n;    β := n;
  repeat
  while even(b) do begin b := b div 2;   β :=  β  - 1 end;
  {now b odd, |b| ≤ 2^β}
  if   α ≥ β   then begin swap (a, b);  swap (α, β) end; {"swap" has
                                                    obvious meaning}
  {now   α ≤  β  , |a| ≤ 2^α, |b| ≤ 2^β,  a odd, b odd}
  if ((a + b) mod 4) = 0 then b := (a + b) div 2 else b := (a - b) div 2;
  {now b even, |b| ≤ 2^β}
  until b = 0;
GCD := |a|.
```

Figure 8: Precursor to Algorithm PM

to prove that the algorithm terminates in at most $2n + 1$ iterations (since $\alpha + \beta$ strictly decreases at each iteration of the repeat block, except possibly the first). Moreover, since all transformations on a and b are GCD-preserving, the GCD is computed correctly.

It is not necessary to maintain α and β : all we need is their difference $\delta = \alpha - \beta$ (analogous to the difference of degrees in Section 2). This observation leads to Algorithm PM, which is defined in Figure 9.

```
{assume a odd, b ≠ 0}
 δ := 0;
   repeat
   while even(b) do begin b := b div 2; δ := δ + 1 end;
   if δ ≥ 0 then begin swap (a, b);    δ := -δ  end;
   if ((a + b) mod 4) = 0 then b := (a + b) div 2 else b := (a - b) div 2
   until b = 0;
GCD := |a|.
```

Figure 9: Algorithm PM

3.2 Implementation of Algorithm PM on a systolic array

For implementation on a systolic array, algorithm PM has a great advantage over the classical or binary Euclidean algorithms: the tests in the inner loop involve only the two least-significant bits of a and b.

Hence, a cell can perform these tests before the high-order bits of a and b reach it via cells to its left. (The termination criterion "until $b = 0$ " is not a problem: see below.)

We have to consider implementation of operations on δ in algorithm PM. The only operations required are "$\delta := \delta + 1$", "$\delta := -\delta$", and "if $\delta \geq 0$ ..." . Rather than represent δ in binary, we choose a "sign and magnitude unary" representation, i.e. keep sign (δ) and $|\delta|$ separate, and represent $\varepsilon = |\delta|$ in unary as the distance between 1-bits in two streams of bits. With this representation all required operations on δ can be pipelined.

After some optimisations we obtain the systolic cell illustrated in Figure 10 and defined in Appendix B. The cell has six input streams (each one bit wide): <u>ain</u> and <u>bin</u> for the bits of the numbers a and b represented in 2's complement binary (least significant bit first), <u>startin</u> to indicate the least significant bit of a , and three additional streams <u>startoddin</u>, <u>epsin</u> and <u>negin</u> which should be all zero on input to the leftmost processor. <u>Startoddin</u> is used to indicate the least significant 1-bit of a or b , <u>epsin</u> and <u>negin</u> are used to represent δ. There are six corresponding output streams (connected, of course, to the input streams of the cell to the right). The cell has twelve internal state bits: one for each of the six inputs and six additional bits (<u>wait</u>, <u>shift</u>, <u>carry</u>, <u>swap</u>, <u>eps2</u> and <u>minus</u>).

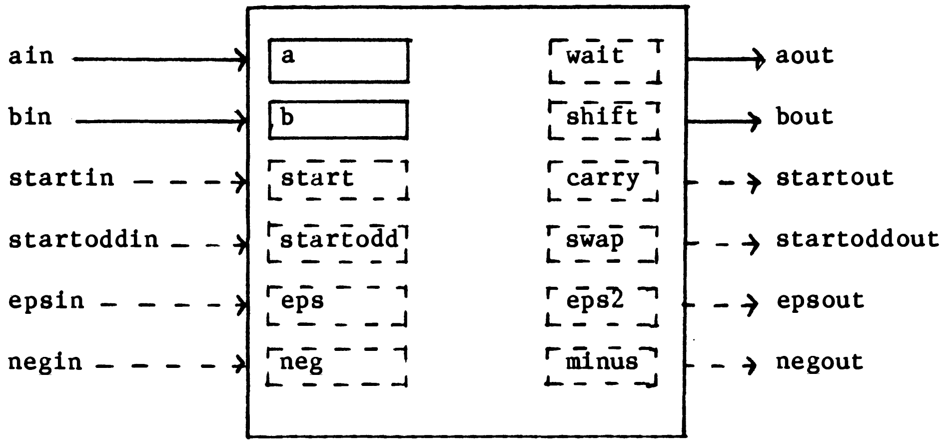


Figure 10: Systolic cell for integer GCD computation

The termination criterion (b = 0) need not be checked because once b is reduced to zero, cells further to the right will simply implement the statement "begin b := b div 2; $\delta := \delta + 1$ end" (see Figure 9) and transmit a unchanged, so the correct result will emerge from the rightmost cell. All we need is at least 4n cells to guarantee that algorithm PM has reduced b to zero. Actually, 3.1106n cells suffice: see [11]. Note that the final output may represent −GCD (a, b) in 2's complement: an additional O(n) cells are required to ensure that the output is +GCD (a, b).

The definition of the cell illustrated in Figure 10 is given in Appendix B. It implements Algorithm PM (see Figure 9) with a straightforward modification to allow even inputs as well as odd.

4. SOLUTION OF TOEPLITZ SYSTEMS

A Toeplitz matrix $A = (a_{ij})$ is one which is constant along each diagonal, i.e. a_{ij} is a function of $j-i$ (which we denote by a_{j-i}). We are interested in the solution of a Toeplitz system of linear equations

$$\underline{Ax} = \underline{b},$$

where

$$A = (a_{j-i}) = \begin{bmatrix} a_0 & a_1 & \ddots & \cdots & a_n \\ a_{-1} & a_0 & \ddots & \ddots & \vdots \\ \vdots & \ddots & \ddots & \ddots & a_1 \\ a_{-n} & \cdots & \ddots & a_{-1} & a_0 \end{bmatrix} = \begin{bmatrix} a_{00} & \cdots & a_{0n} \\ \vdots & \ddots & \vdots \\ a_{n0} & \cdots & a_{nn} \end{bmatrix},$$

$$\underline{b} = \begin{bmatrix} b_0 \\ \vdots \\ b_n \end{bmatrix} \quad \text{and} \quad \underline{x} = \begin{bmatrix} x_0 \\ \vdots \\ x_n \end{bmatrix}.$$

(It is convenient to consider $(n+1)$-vectors and $(n+1)$ by $(n+1)$ Toeplitz matrices, with indices running from 0 to n). Large Toeplitz systems often arise in filtering and signal processing applications [1,40,56]: values of n greater than 1000 are common, so it is important to have special algorithms which take advantage of the Toeplitz structure. In applications A is often symmetric positive-definite, but we do not assume this here.

Several serial algorithms which require time $O(n^2)$ are known for the solution of Toeplitz systems, for example see [3,31,44,58,62]. Serial algorithms requiring time $O(n \log^2 n)$ and space $O(n)$ are also known [4,9,48], although their practical value is not yet clear.

4.1 Systolic algorithms for Toeplitz systems

It is natural to ask if a linear systolic array of $O(n)$ cells can be used to solve a Toeplitz system in time $O(n)$. This is indeed the case [1, 41, 42, 49], but the systolic algorithms presented in the cited papers have two shortcomings:

1. They assume that A is symmetric, and
2. They use $\Omega(n^2)$ storage, i.e. $\Omega(n)$ words per cell.

We shall outline a systolic algorithm with avoids both these shortcomings: it applies to unsymmetric Toeplitz systems (although it may be specialised to the symmetric case with some savings if desired), and the total storage required is $O(n)$ words, i.e. only a constant per cell. (We consider words of storage rather than bits: a word is assumed to be large enough to hold one floating-point number or an integer of size $O(n)$, although the latter requirement could be avoided.)

4.2 The algorithm of Bareiss

Our systolic architecture uses an algorithm of Bareiss [3] to compute (implicitly) an LU factorisation of the Toeplitz matrix A. Historically, the Bareiss recursions in the symmetric case are due to Schur [53].

Define the "shift" matrix Z_k by $Z_k = (z_{ij}^{(k)})$,

where
$$z_{ij}^{(k)} = \begin{cases} 1 \text{ if } j-i = k \\ 0 \text{ otherwise.} \end{cases}$$

Thus, premultiplication of A by Z_k shifts the rows of A up k places with zero fill. The Bareiss algorithm is defined in Figure 11. At a typical stage of the Bareiss algorithm, the matrices $A^{(-k)}$ and $A^{(+k)}$ have the structure illustrated in Figure 12 ($k = 0, 1, \ldots, n$).

$A^{(0)} := A$; $\underline{b}^{(0)} := \underline{b}$;

for k := 1 to n do
  begin

$m_{-k} := a_{k,0}^{(1-k)}/a_0$; {diagonal elements of $A^{(k-1)}$ equal a_0}

$A^{(-k)} := A^{(1-k)} - m_{-k}Z_{-k}A^{(k-1)}$; {only store $\underline{\underline{\alpha}}$ and $\underline{\underline{\beta}}$: see Figure 12}

$\underline{b}^{(-k)} := \underline{b}^{(1-k)} - m_{-k}Z_{-k}\underline{b}^{(k-1)}$;

$m_{+k} := a_{0,k}^{(k-1)}/a_{n,n}^{(-k)}$;

$A^{(+k)} := A^{(k-1)} - m_{+k}Z_{+k}A^{(-k)}$; {only store $\underline{\underline{\gamma}}$ and $\underline{\underline{\delta}}$: see Figure 12}

$\underline{b}^{(+k)} := \underline{b}^{(k-1)} - m_{+k}Z_{+k}\underline{b}^{(-k)}$

end.

{now $A^{(-n)}\underline{x} = \underline{b}^{(-n)}$ is an upper triangular system}

Figure 11: The Bareiss algorithm

The Bareiss algorithm computes the same LU factorisation of A as would be obtained by Gaussian elimination without pivoting: $U = A^{(-n)}$ and $a_0 L = (A^{(+n)})^{T2}$, where the superscript "T2" denotes reflection in the main antidiagonal. It is assumed that all leading principal minors of A are nonsingular, so the LU factorisation of A exists. By transforming the right-hand side as shown in Figure 11, we obtain an upper triangular system $A^{(-n)}\underline{x} = \underline{b}^{(-n)}$, so $A^{(+n)}$ may be discarded if our objective is merely to solve $A\underline{x} = \underline{b}$.

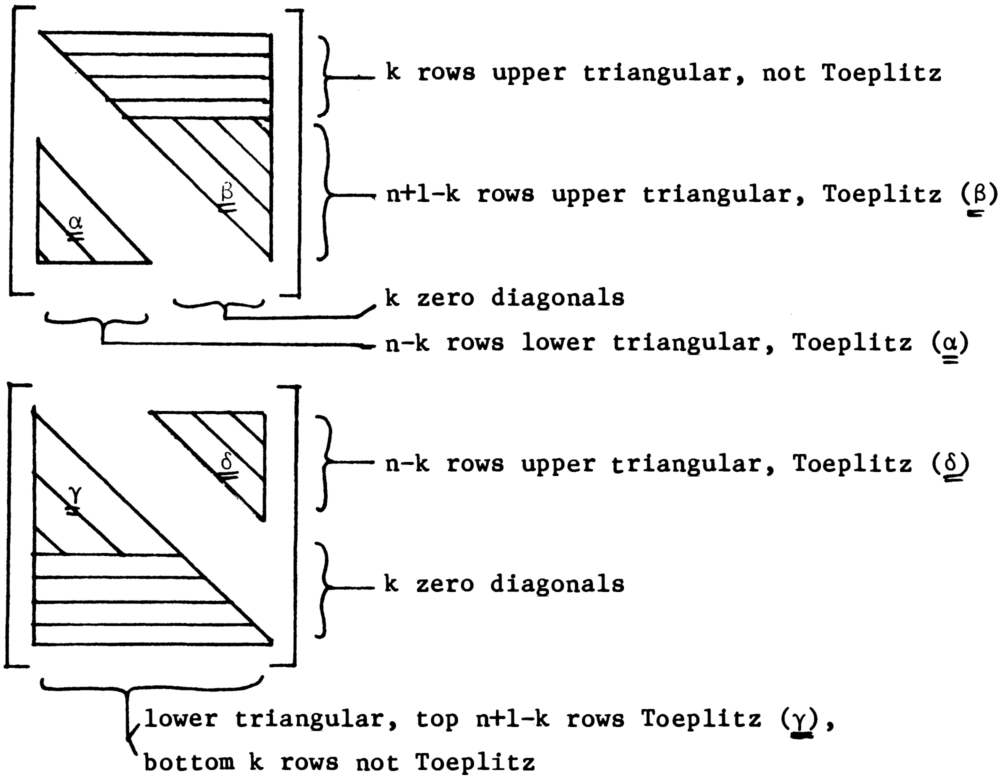


Figure 12: Structure of $A^{(-k)}$ and $A^{(k)}$ in the Bareiss algorithm

Because $A^{(-n)}$ is not Toeplitz, the Bareiss algorithm appears to require $\Omega(n^2)$ storage. However, at the expense of some extra computation, we can get by with $O(n)$ storage. The key idea is that we can "run the Bareiss algorithm backwards", to regenerate the elements of $A^{(-n)}$ as they are required to solve the triangular system $A^{(-n)}\underline{x} = \underline{b}^{(-n)}$ by "back-substitution" [60], using the Toeplitz structure of $\underline{\underline{\beta}}$ and $\underline{\underline{\delta}}$ (see Figure 12) and the equations

$$A^{(k-1)} := A^{(k)} + m_k Z_k A^{(-k)}$$

and

$$A^{(1-k)} := A^{(-k)} + m_{-k} Z_{-k} A^{(k-1)}$$

for $k = n, n-1, \ldots, 1$. (Observe that row k of $A^{(-n)}$ is equal to row k of $A^{(-k)}$.) Hence, only $O(n)$ storage is required to regenerate successively rows $n, n-1, \ldots, 0$ of $A^{(-n)}$: we only need to save the multipliers $\underline{m}_{\pm k}$ and the last row and column of $A^{(-n)}$. In the systolic algorithm described below these $O(n)$ numbers are simply saved in the appropriate systolic cells.

4.3 A systolic algorithm for the solution of Toeplitz systems

In the Bareiss algorithm four triangular Toeplitz matrices

$$\underline{\underline{\alpha}} = \begin{bmatrix} \alpha_0 & & & 0 \\ \alpha_1 & \ddots & & \\ \vdots & \ddots & \ddots & \\ \ddots & & \alpha_1 & \alpha_0 \end{bmatrix}, \quad \underline{\underline{\beta}} = \begin{bmatrix} \beta_0 & \beta_1 & \ddots & \ddots \\ & \ddots & \ddots & \vdots \\ & & \ddots & \beta_1 \\ 0 & & & \beta_0 \end{bmatrix}, \quad \underline{\underline{\gamma}} = \begin{bmatrix} \gamma_0 & & & 0 \\ \gamma_1 & \ddots & & \\ \vdots & \ddots & \ddots & \\ \ddots & & \gamma_1 & \gamma_0 \end{bmatrix}, \text{ and } \underline{\underline{\delta}} = \begin{bmatrix} \delta_0 & \delta_1 & \ddots & \ddots \\ & \ddots & \ddots & \vdots \\ & & \ddots & \delta_1 \\ 0 & & & \delta_0 \end{bmatrix}$$

are updated (see Figures 11 and 12). We use a linear array of cells P_0, $P_1, \ldots P_n$ where cell P_k has registers to store α_k, β_k, γ_k and δ_k. (When describing cell P_k we may omit the subscripts and simply refer to registers α, β, γ and δ.) Cell P_k requires four additional registers: λ_k for a multiplier m_{-j}, μ_k for a multiplier m_{+j}, and ξ_k and η_k which are associated with the right-hand side vector $\underline{b}$ and the solution $\underline{x}$.

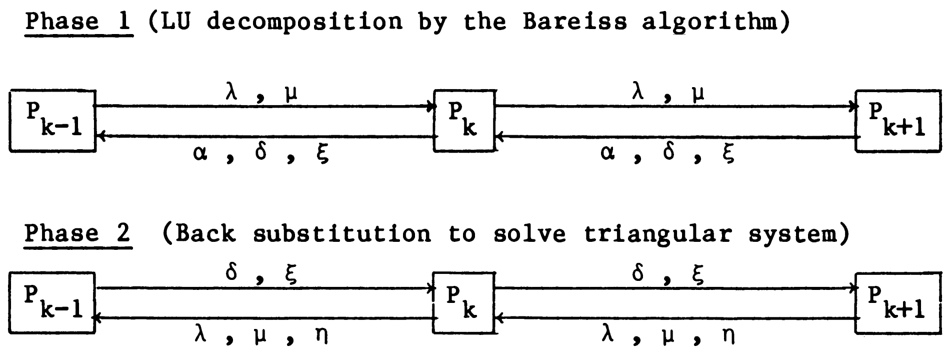


Figure 13: Data flow for systolic Toeplitz solver

Data flows in both directions between adjacent cells, as shown in Figure 13. Each cell needs five input and five output data paths, denoted by inL1, inL2, inR1, inR2, inR3, outL1, outL2, outL3, outR1 and outR2 (see Figure 14).

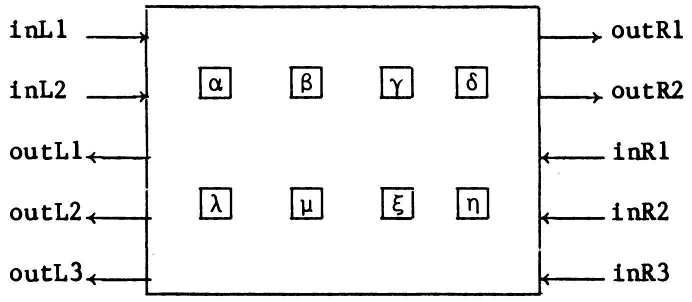


Figure 14: Cell for systolic Toeplitz solver

To avoid broadcasting multipliers λ and μ during Phase 1, we use a common technique [14, 37, 43]: cells are active only on alternate time steps (P_0, P_2, ... at time $T = 0, 2, \ldots$ and P_1, P_3, ... at time $T = 1, 3, \ldots$), and the operation of cell P_k is delayed by k time steps relative to the operation of cell P_0 . A similar technique is used during Phase 2, to avoid broadcasting δ and ξ . (For another example of this technique, see Section 5.3)

Initialisation is as follows:

for k := 1 to n do

begin

$\alpha_k := a_{-(k+1)}$; $\beta_k := a_k$; $\gamma_k := a_{-k}$; $\delta_k := a_{k+1}$;

$\lambda_k := 0$; $\mu_k := 0$; $\xi_k := b_{n-k-1}$; $\eta_k := b_{n-k}$;

{we assume that $a_{-(n+1)} = a_{n+1} = b_{-1} = 0$ to cover end-conditions}

end.

Clearly this can be done in time $O(n)$ if A and $\underline{b}$ are available at either end of the systolic array.

The definition of cell P_k $(0 \le k \le n)$ is given in Appendix C. The final solution $\underline{x}$ is given by $x_k = \xi_k$, where ξ_k is stored in register ξ of processor P_k after step $4n$. We make some observation concerning the definition; for further details see [15]:

1. Cell P_k is active only if $k \le T < 2n-k$ (Phase 1) or $2n+k \le T \le 4n-k$ (Phase 2). It is assumed that cell P_k knows its index

k and the current value of T (though this could be avoided by the use of 1-bit systolic control paths as in Section 3).

2. Pairs of adjacent cells could be combined, since only one cell of each pair is active at each time step. This would increase the mean cell utilisation from 25% to 50% (see observation 1 above).

3. No cells are active during step $T = 2n-1$, which could be omitted.

4. Cell P_0 performs floating-point divisions, other cells perform only additions and multiplications. The total number of multiplications is $4.5n^2 + O(n)$. A time step has to be long enough for six floating-point additions and multiplications, plus data transfers, during Phase 1 (three during Phase 2); these may be performed concurrently (with trivial modifications to the cell definition in Appendix C) provided P_0 is sufficiently fast.

5. If $a_k = \sum_j y_j y_{j+k}$ for some data y_j , as is common in applications [40, 44], the coefficient a_k can be computed in place by cell P_k .

6. Simplification are possible in the symmetric case $(a_k = a_{-k})$.

7. The algorithm is numerically unstable in the general case, because it involves the LU factorisation of A without pivoting. In fact, the algorithm breaks down if a principal minor of A is singular (e.g. if $a_0 = 0$). However, in applications A is often diagonally dominant or positive definite (see observation 5 above). For further discussion of the numerical properties of related algorithms, see [20, 56]. Sweet [56] gives an $O(n^2)$ time (serial) algorithm which computes an orthogonal factorisation of A and is numerically stable, but we do not know if this algorithm can be implemented in time $O(n)$ on a systolic array of $O(n)$ cells.

8. Cell P_k typically reads its input lines inL1, ... , inR3 , does some floating-point computations, and then writes to its output lines outL1, ... , outR2 . Hence, pairs of input and output lines could be combined into single bidirectional lines (e.g. inL1 and outL1 could be combined).

5. THE SYMMETRIC EIGENVALUE PROBLEM

In this section we consider the problem of computing the eigenvalues (and, if required, the eigenvectors) of a real symmetric n by n matrix A, using a systolic algorithm. Unlike the problems considered above, this problem must be solved by an iterative method. Several authors [6, 28, 52] have suggested the use of the QR algorithm, but this does not seem particularly well-suited to parallel computation. Instead, we resurrect the old-fashioned method of Jacobi [30], since it is possible to implement it efficiently on a systolic array. Sameh [51] suggested the use of Jacobi's method on a parallel computer; the idea of permuting rows and colums (as described in Section 5.2) to avoid global communication requirements was first suggested by Brent and Luk [14].

A "sweep" is defined in Section 5.1 below. Suppose that the Jacobi method requires S sweeps for convergence to working accuracy. For random symmetric matrices A it is conjectured [16] that $S = O(\log n)$; in practice $S \leq 10$ for all reasonable values of n [14, 16, 50]. We sketch how a sweep can be performed in time $O(n)$ on a square array of $\lceil n/2 \rceil$ by $\lceil n/2 \rceil$ systolic cells, so the symmetric eigenproblem can be solved in time

$O(nS)$. The reader is referred to [13, 14] for many details which are omitted here because of space limitations.

5.1 The serial Jacobi method

The Jacobi method generates a sequence $\{A_k\}$ of symmetric matrices by $A_{k+1} := R_k^T A_k R_k$, where R_k is a plane rotation and $A_1 = A$. Let $R = (r_{pq}^{(k)})$, $A_k = (a_{pq}^{(k)})$, and suppose that R_k represents a rotation in the (i,j) plane, with $i < j$. We have

$$\begin{aligned} r_{ii}^{(k)} &= \cos\theta, & r_{ij}^{(k)} &= \sin\theta, \\ r_{ji}^{(k)} &= -\sin\theta, & r_{jj}^{(k)} &= \cos\theta, \end{aligned}$$

where the angle θ is chosen so as to reduce the (i, j) element of A_{k+1} to zero. The formulas used to compute $\sin\theta$ and $\cos\theta$ are given by Rutishauser [50]. The matrix A_{k+1} differs from A_k only in rows and columns i and j .

There remains the problem of choosing (i,j) , which is usually done according to some fixed cycle. It is desirable is to go through all the off-diagonal elements exactly once in any sequence (called a "sweep") of $n(n-1)/2$ rotations. A simple sweep consists of the cyclic-by-rows ordering $(1,2), (1,3), \ldots , (1,n), (2,3), \ldots, (2,n), (3,4), \ldots , (n-1,n)$. Forsythe and Henrici [23] prove that the cyclic-by-rows Jacobi method always converges if $|\theta| \le \pi/4$ (which can always be enforced). The serial Jacobi method enjoys ultimate quadratic convergence [59].

Unfortunately, the cyclic-by-rows scheme is apparently not amenable to parallel processing. In Section 5.2 we represent an ordering which enables us to do $\lfloor n/2 \rfloor$ rotations simultaneously. The (theoretical) price is the loss of guaranteed convergence. Hansen [26] defines a "preference factor" when comparing different orderings for the serial Jacobi method. Our new ordering is in fact quite desirable, even for serial computation, for it asymptotically optimises the preference factor as $n \to \infty$. Thus, although the convergence proof of [23] does not apply, we expect convergence in practice to be faster than for the cyclic-by-rows ordering, and simulation results [14, 16] support this conclusion. To ensure convergence we may adopt a "threshold" approach [60]: associate a threshold value with each sweep, and when making the transformations of that sweep, omit any rotation if the doomed off-diagonal element is smaller in magnitude than the threshold.

5.2 A semi-systolic algorithm for the symmetric eigenvalue problem

We first describe a semi-systolic algorithm for implementing the Jacobi method. The algorithm is semi-systolic rather than systolic because it assumes the ability to broadcast row and column rotation parameters (i.e. $\sin\theta$, $\cos\theta$ values). In Section 5.3 we show how to avoid broadcasting.

Assume for simplicity that n is even. We use a square array of $n/2$ by $n/2$ systolic cells, each cell containing a 2 by 2 submatrix of

A. Initially cell P_{ij} contains $\begin{bmatrix} a_{2i-1,2j-1} & a_{2i-1,2j} \\ a_{2i,2j-1} & a_{2i,2j} \end{bmatrix}$ for i, j = 1, ... , n/2 , and P_{ij} is connected to its nearest neighbours $P_{i\pm 1,j}$ and $P_{i,j\pm 1}$ (see Figure 15). In general P_{ij} contains four real numbers $\begin{bmatrix} \alpha_{ij} & \beta_{ij} \\ \gamma_{ij} & \delta_{ij} \end{bmatrix}$, where $\alpha_{ij} = \alpha_{ji}$, $\delta_{ij} = \delta_{ji}$ and $\beta_{ij} = \gamma_{ji}$ by symmetry of A .

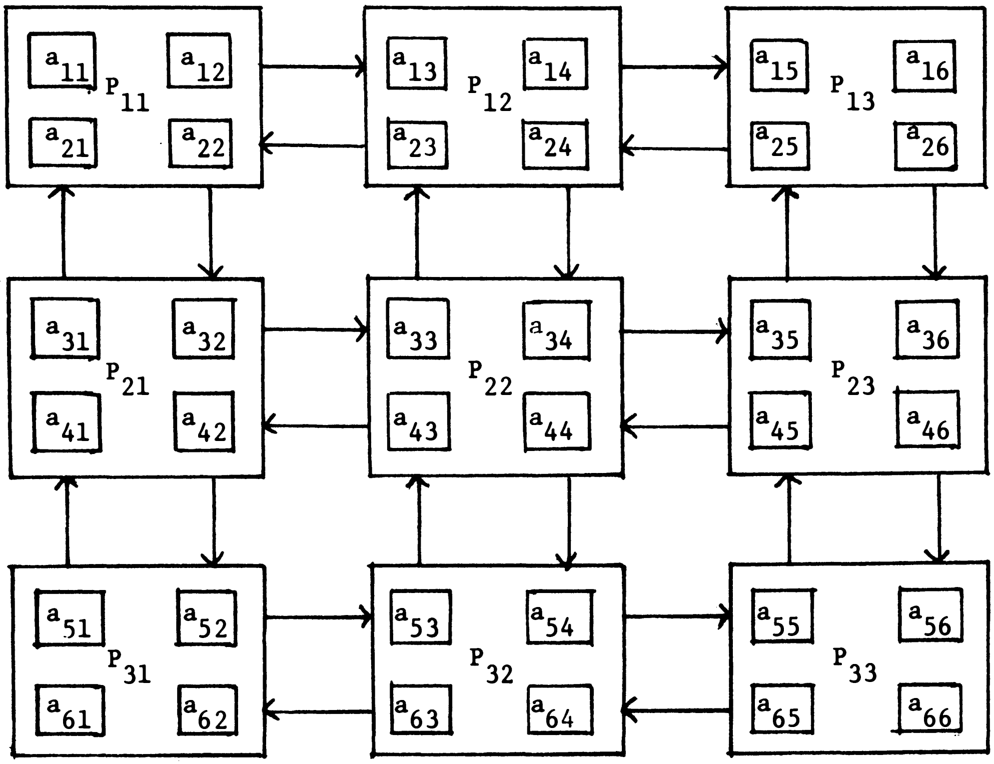


Figure 15: Initial configuration (semi-systolic, n = 6)

The diagonal cells P_{ii} $(i = 1, \ldots, n/2)$ act differently from the off-diagonal cells P_{ij} $(1 \leq i, j \leq n/2, i = j)$. At each time step the diagonal cell P_{ii} computes a rotation $\begin{bmatrix} c_i & s_i \\ -s_i & c_i \end{bmatrix}$ to annihilate its off-diagonal elements β_{ii} and γ_{ii} (actually $\beta_{ii} = \gamma_{ii}$) and update its diagonal elements α_{ii} and δ_{ii} accordingly. To complete these rotations, the off-diagonal cells P_{ij} $(i \neq j)$ must perform the transformations

$$\begin{bmatrix} \alpha_{ij} & \beta_{ij} \\ \gamma_{ij} & \delta_{ij} \end{bmatrix} := \begin{bmatrix} c_i & -s_i \\ s_i & c_i \end{bmatrix} \begin{bmatrix} \alpha_{ij} & \beta_{ij} \\ \gamma_{ij} & \delta_{ij} \end{bmatrix} \begin{bmatrix} c_j & s_j \\ -s_j & c_j \end{bmatrix} .$$

We assume that the diagonal cell P_{ii} broadcasts the rotation parameters c_i and s_i to cells P_{ij} and $P_{ji} (j = 1, \ldots, n/2)$ in the same row and column.

To complete a step, columns and corresponding rows are interchanged between adjacent cells so that a new set of n off-diagonal elements is ready to be annihilated by the diagonal cells during the next time step. The interchanges are done in two sub-steps. First, adjacent columns are interchanged according to the permutation

$$P = (3\ 5\ 7\ \ldots\ (2n-1)\ (2n)\ (2n-2)\ (2n-4)\ \ldots\ 4\ 2),$$

as illustrated in Figure 16. Note that this is <u>not</u> the "perfect shuffle" permutation [55]; it is a permutation used in the singular value decomposition algorithm of [13], and only requires nearest-neighbour communication between systolic processors. Next, the same permutation P is applied to the rows, to maintain symmetry. From Section 3 of [13] it is clear that a complete sweep is performed every $n-1$ steps, because

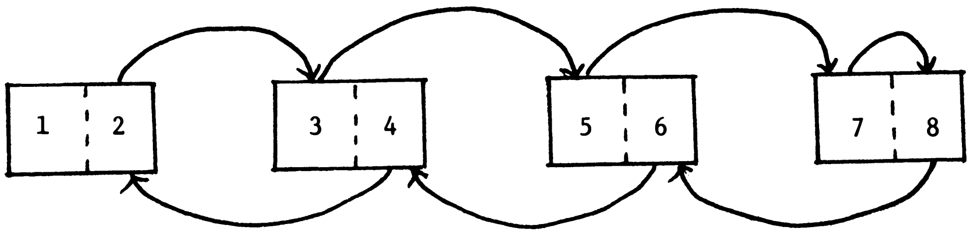


Figure 16: Column interchanges (n = 8)

each off-diagonal element of A is moved into one of the diagonal cells in exactly one of the n - 1 steps. This is illustrated for the case n = 8 in Figure 17.

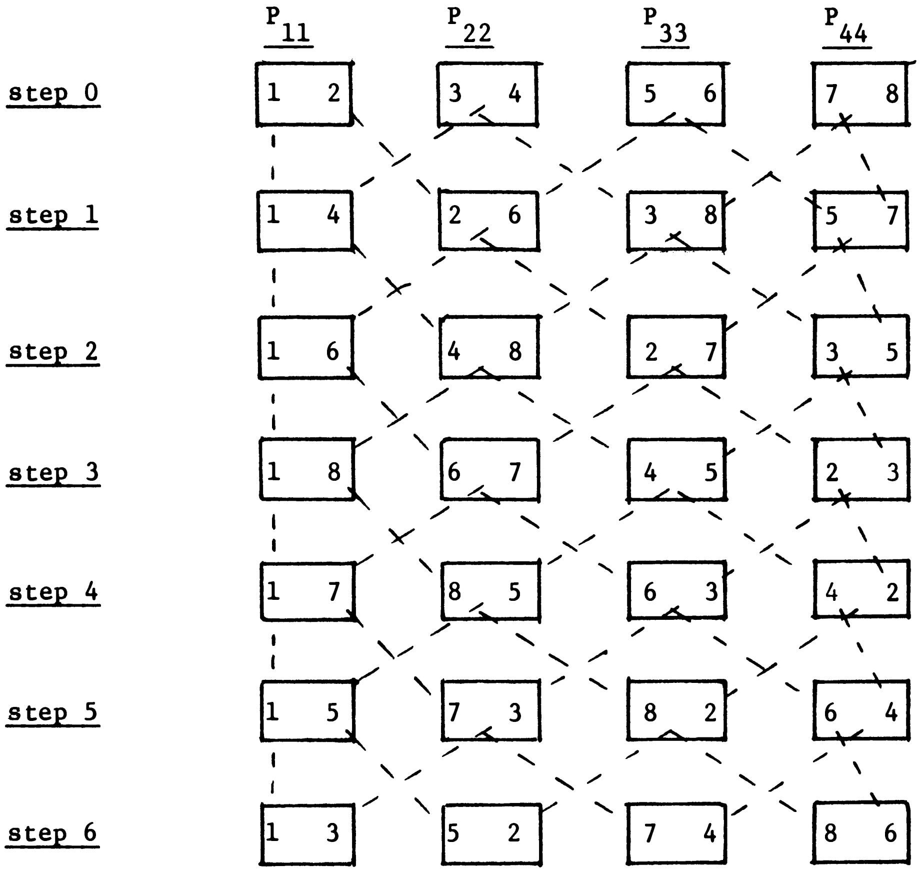


Figure 17: Indices of off-diagonal elements in diagonal cells over a full sweep (n = 8)

5.3 Further details - avoiding broadcast of rotation parameters

In [14] details such as the threshold strategy, computation of eigenvectors, use of diagonal connections between cells, taking full advantage of symmetry, handling the case of odd n, etc, are discussed. Here we omit these details, but outline an important point: how to avoid broadcast of rotation parameters, i.e. to convert the semi-systolic algorithm of Section 5.2 into a systolic algorithm, while retaining total running time $O(nS)$ for the algorithm.

Let $\Delta_{ij} = |i - j|$ denote the distance of cell P_{ij} from the diagonal. The operation of cell P_{ij} will be delayed by Δ_{ij} time units relative to the operation of the diagonal cells, in order to allow time for rotation parameters to be propagated at unit speed along each row and column of the systolic array.

A cell cannot commence the computations associated with a rotation until data from earlier rotations is available on its input lines. In particular, cell P_{ij} needs data from cells $P_{i-1,j-1}$, $P_{i-1,j+1}$, $P_{i+1,j-1}$ and $P_{i+1,j+1}$ for $1 < i < n/2$, $1 < j < n/2$ (the boundary cases are slightly different). Since

$$|\Delta_{ij} - \Delta_{i\pm 1, j\pm 1}| \le 2,$$

it is sufficient for cell P_{ij} to be idle for two time steps while waiting for the cells $P_{i\pm 1,j\pm 1}$ to complete their (possible delayed) steps. Thus, the price paid to avoid broadcasting rotation parameters is that each cell is active for only one third of the total computation time. A similar inefficiency occurs in many other systolic algorithms, see for example [6, 12, 35, 37, 43] and Section 4.3. In a practical design triples of three adjacent cells could share a floating-point unit to ameliorate this inefficiency. Alternatively, "idle" cells could be used to increase the reliability of the systolic array by performing redundant computations [33].

5.4 Some extensions

We have sketched how the symmetric eignevalue problem can be solved in time $O(nS)$, where S is for practical purposes bounded by 10, using a square array of $O(n^2)$ systolic processors. The speedup over the usual $O(n^3)$ serial algorithms (e.g. tridiagonalisation followed by the QR algorithm) is significant for moderate or large n . Related algorithms for computing the singular value decomposition on a systolic array are presented in [13, 17]. For the unsymmetric eigenvalue problem the question is open - the ideas used in the symmetric case do not all carry over to Eberlein's methods [22, 51] in an obvious way. However, everything does carry over with the obvious changes to complex Hermitian or normal matrices.

6. CONCLUSION

Systolic arrays provide cost-effective solutions to many important compute-bound problems, although they are not a universal panacea. The examples presented in Sections 2-5 illustrate that the best serial algorithm does not always lead to the best systolic algorithm. A systolic array with n cells can simulate (in real time) a Turing machine which uses at most n squares of tape, but a "good" systolic algorithm should be significantly faster than a simulation of a Turing machine. There are many problems for which the existence of a good systolic algorithm remains an open question. Other open questions are: how to compile code for a programmable systolic array [21], how to prove the correctness of cell definitions such as those given in Appendices A-C, and how best to implement the systolic cells (e.g. should they use the bit-serial approach advocated in [1, 45, 47] or the bit-parallel approach of [21]?).

7. ACKNOWLEDGEMENTS

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APPENDIX A: Cell definition for systolic polynomial GCD computation

```
{The language used here and below is Pascal with some trivial extensions.
To save space, obvious declarations have been omitted.}

aout := a;          a := ain;          {standard transfers}
bout := b;          b := bin;          {assume deg B ≤ deg A}
startout := start; start := startin; {true for start of polynomial  A }
stopout := stop;    stop := stopin;    {true for end of polynomial  A }
sigout := sig;      sig := sigin;      {initially sig true if corresponding b = 0}
  case state {possible states are initial, shift, swap and trans} of
  initial:  {wait for next start signal}
    if start and not stop then
       if b = 0 then state := shift else
          begin q := a/b;  {division can be avoided}
          if sig then
             begin state := swap;  a := b;  sig := false end
          else state := trans
          end;
  shift:    {shift  B  faster than  A }
    begin bout := b;  b := 0;
    if stop then state := initial
    end;
  swap:  {transform, shift and interchange}
    begin bout := a - q*b;  a := b;  b := 0;
    sig := (bout ≠ 0);
    if stop then state := initial
    end;
  trans:  {transform, shift}
    begin aout := a - q*b;  a := 0;
    if stop then state := initial;
    stopout := stop; stop := false;
    sigout := sig; sig := false
    end
  end {case}.
```

APPENDIX B: Cell definition for systolic integer GCD computation

```
{See Figure 10 for I/O ports}

aout := a;                  a := ain;    {standard transfers}
bout := b;                  b := bin;
startout := start;          start := startin;
startoddout := startodd;    startodd := startoddin;
epsout := eps2; eps2 := eps;  eps := epsin; {delay here}
negout := neg;

wait := (wait or start) and not startodd; {wait for nonzero bit}

if startodd or (wait and (a or b)) then
  begin
  eps := eps or wait;
  eps2 := 0; {0 ≡ false,  1 ≡ true}
  neg := negin and not wait;
  startodd := 1;
  wait := 0; {end of waiting for a nonzero bit}
  swap := not a;
  shift := not (a and b)
  end
else if wait then epsout := eps2 {normal speed)
else if shift then {shift b faster than a, may also swap}
  begin
  aout := (bout and swap)  or  (aout and not swap); {normal speed}
  bout := (a and swap)  or  (b and not swap);       {fast speed}
  epsout := (eps and neg)  or  (epsout and not neg);
  neg := neg and not (eps and startoddout); {δ may become zero}
  negout := neg
  end
else if startoddout then
  begin
  epsout := eps2;              {normal speed}
  swap := not neg;
  neg := neg or not eps2;      {δ := -|δ|}
  negout := neg;
  aout := aout or swap;        {swap implies b}
  bout := 0;                   {and new  b  is even}
  carry := a⊕b;            {may be borrow or carry; ⊕ is exclusive or}
  minus := not carry       {1 iff we form (b - a) div 2}
  end
else {not startoddout}
  begin
  epsout := eps2;              {normal speed}
  aout := (bout and swap) or   (aout and not swap); {normal speed}
  bout := a⊕b⊕carry;         {fast speed}
  carry := majority (b, carry, a⊕minus) {majority true if 2 or 3 of
                                             its arguments are true}
  end.
```

APPENDIX C: Cell definition for systolic Toeplitz equation solver

```
{Program for cell k at time step T, 0 ≤ k ≤ n, 0 ≤ T ≤ 4n}
{See Figure 14 for I/O ports}
if even(T+k) and (T ≥ k) and (T<2n-k) then {Phase 1 - LU factorisation}
  begin
  if T > k then {accept inputs from cell k+1}
    begin  α := inR1;   δ := inR2;   ξ := inR3 end;
  if k = 0 then {compute multiplier}   λ := α / γ else
    begin {accept multipliers from cell k-1}
    λ  := inL1;   μ := inL2;
    α  := α - λ *  γ
    end;
  β :=  β - λ * δ;   η := η - λ * ξ ;
  if k = 0 then {compute multiplier}  μ := δ / β  else
    begin
    γ := γ - μ * α ;
    δ := δ - μ * β ;
    ξ := ξ - μ * η
    end;
  outL1 := α ;  outL2 := δ ;  outL3 := ξ ; {ignore outL1-3 if k = 0}
  outR1 := λ ;  outR2 := μ                 {ignore outR1-2 if k = n}
  end

else if even(T + k) and (T ≥ 2n+k) and (T ≤ 4n-k) then {Phase 2 - back
                                                         substitution}
  begin
  if T > 2n+k then begin  λ := inR1; μ := inR2;  η := inR3 end;
  if k = 0 then begin  ξ := η / β;  δ := μ * β  end else
    begin
    ξ := inL1;  δ := inL2;
    η := η - β * ξ ; δ := δ + μ * β
    end;
  β := β + λ * δ ;
  outL1 := λ ;  outL2 := μ ;  outL3 := η ;  {ignore if k = 0}
  outR1 := ξ ;  outR2 := δ                  {ignore if k = n}
  end.
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