

SPIRAL: AI for High Performance Code

Franz Franchetti

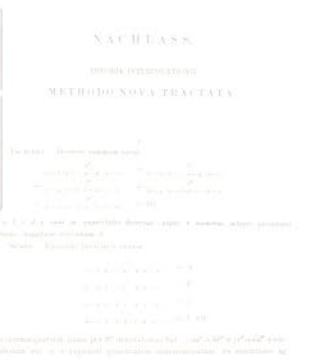
Department of Electrical and Computer Engineering

Carnegie Mellon University

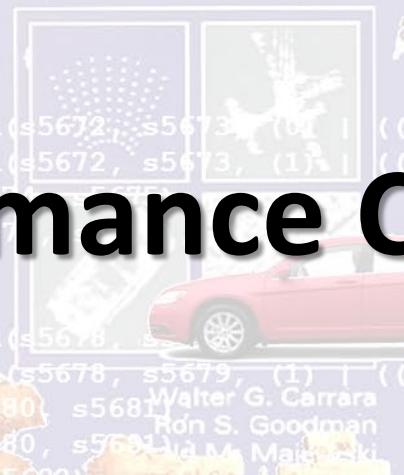
www.ece.cmu.edu/~franzf



Joint work with the SPIRAL team



Spotlight Synthetic Aperture Radar Signal Processing Algorithms



```
cast_sd(&(C22)), t5735);  
cast_sd(&(C22)), t5736));  
6 sub_pd(s5677, s5683));  
6 sub_pd(s5676, s5682));
```

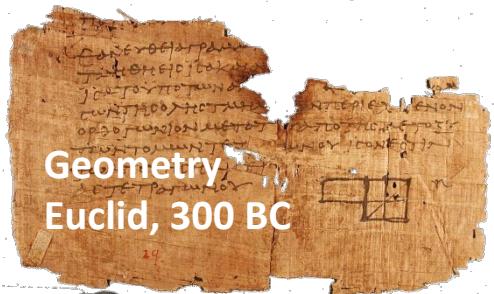
Intel®
Integrated
Performance
Primitives



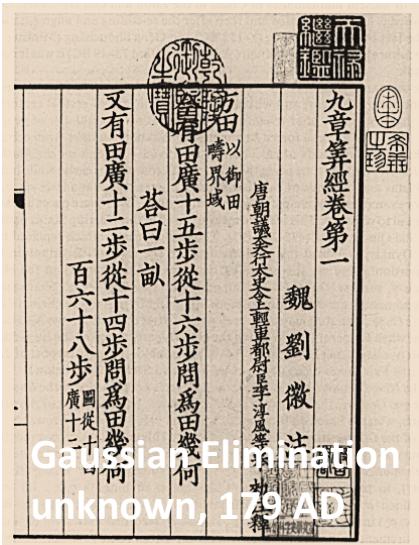
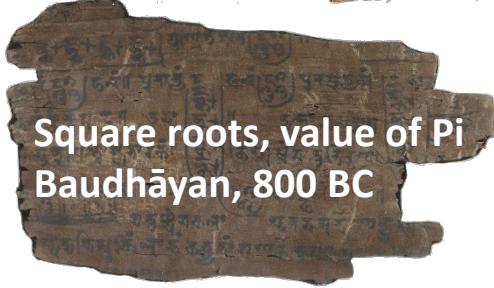
This work was supported by DARPA, DOE, ONR, NSF, Intel, Mercury, and Nvidia

Algorithms and Mathematics: 2,500+ Years

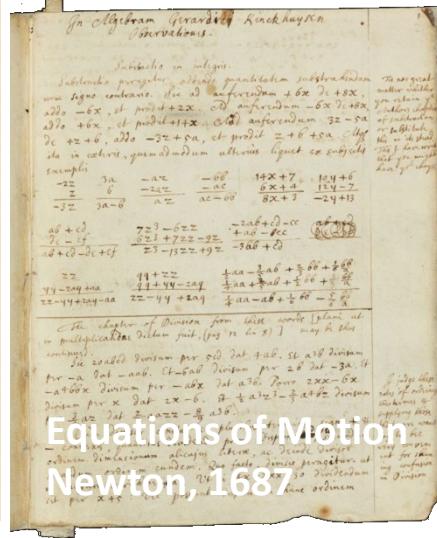
Geometry
Euclid, 300 BC



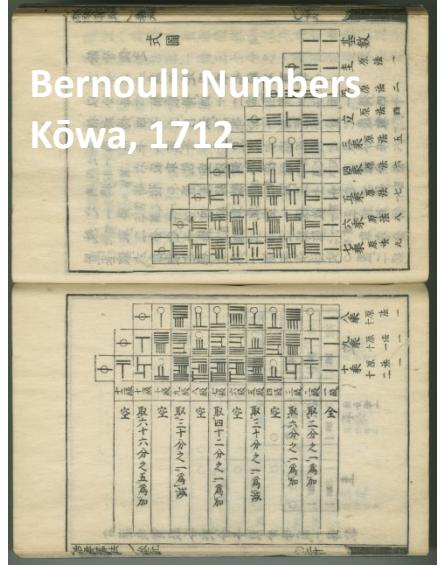
Square roots, value of Pi
Baudhāyan, 800 BC



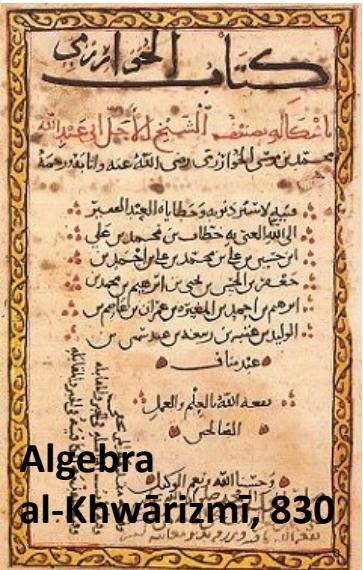
Gaussian Elimination
unknown, 179 AD



Equations of Motion
Newton, 1687

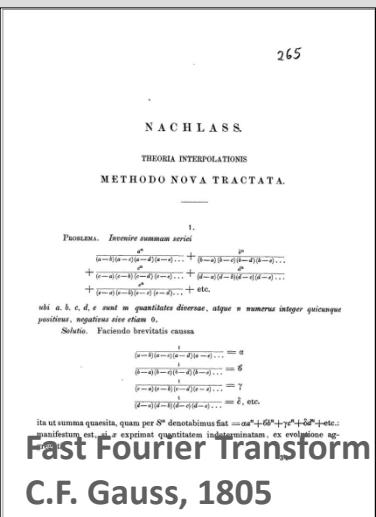


Bernoulli Numbers
Kōwa, 1712



Algebra
al-Khwārizmī, 830

Fast Fourier Transform



Fast Fourier Transform
C.F. Gauss, 1805

NACHKLASS
THEORIA INTERPOLATIONIS
METHODO NOVA TRACTATA.

265

$$\begin{aligned} \text{PROBLEMA. } & \text{Invenire summam serierum:} \\ & (a-b)(a-c)(a-d)(a-e)\dots + (b-a)(b-c)(b-d)(b-e)\dots \\ & + (c-a)(c-b)(c-d)(c-e)\dots + (d-a)(d-b)(d-c)(d-e)\dots \\ & + (e-a)(e-b)(e-c)(e-d)\dots + \dots \end{aligned}$$

ubi a, b, c, d, e sunt in quantitatibus diversis, atque n numerus integer quinque positus, negativo nescire est.

Solutio. Faciendo brevitate causas

$$\begin{aligned} (a-b)(a-c)(a-d)(a-e)\dots &= a \\ (b-a)(b-c)(b-d)(b-e)\dots &= b \\ (c-a)(c-b)(c-d)(c-e)\dots &= c \\ (d-a)(d-b)(d-c)(d-e)\dots &= d \\ (e-a)(e-b)(e-c)(e-d)\dots &= e, \end{aligned}$$

ita ut summa quiescat, quam per S^8 denominatur sed $= ax^8 + bx^7 + cx^6 + dx^5 + \dots$: manifestum est, si x exprimit quantitatem indeterminatam, ex evolutione ag-

An Algorithm for the Machine Calculation of Complex Fourier Series

By James W. Cooley and John W. Tukey

An efficient method for the calculation of the interaction of a 2^n factorial experiment was introduced by Yates and is widely known by his name. The generalization to N was given by Box et al. [1]. Good [2] generalized these methods and gave simpler proofs for the cases of $N = 2^k$. In this note we present an algorithm for complex series. In their full generality, Good's methods are applicable to certain problems in which one must multiply an N -vector by an $N \times N$ matrix which can be factored into two vectors of length N . The cost of computation is proportional to N^2 , where N is the number of operations required to calculate the product of two vectors, each of length N , where N is a power of 2. The cost of computation is proportional to $N \log N$ rather than N^2 . These methods are applied here to the calculation of complex Fourier series. They are used in the calculation of the complex Fourier series of a function $f(x)$ which has a highly composite number. The algorithm is here derived and presented in a rather different form. Attention is given to the choice of N . It is shown how special advantages are obtained by using a highly composite number with $N = 2^k$ and how the entire calculation can be performed within the array of N data storage locations used for the given Fourier coefficients.

Consider the problem of calculating the complex Fourier series

$$(1) \quad X(j) = \sum_{k=0}^{N-1} A(k) f(k) W^{jk}, \quad j = 0, 1, \dots, N-1,$$

where the given Fourier coefficients $A(k)$ are complex and W is the principal N th root of unity.

$$(2) \quad W = e^{2\pi i/N}$$

A straightforward calculation using (1) would require N^2 operations where "operation" means, as it will throughout this note, a complex multiplication followed by a complex addition.

The algorithm described here iterates on the array of given complex Fourier amplitudes and yields the result in less than $2N \log N$ operations without requiring more data storage than is required for the given array A . To derive the algorithm, suppose N is composite, let $N = r_1 r_2 \dots r_k$. Then let the indices in (1) be expressed

$$(3) \quad j = j_0 + j_1 r_1 + j_2 r_1 r_2 + \dots + j_k r_1 r_2 \dots r_{k-1},$$

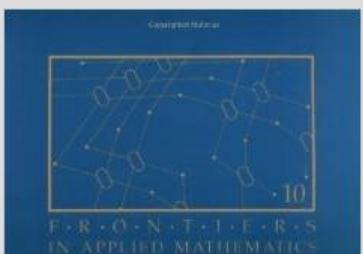
$$k = k_0 + k_1 r_1 + k_2 r_1 r_2 + \dots + k_{k-1} r_1 r_2 \dots r_{k-2},$$

Then, we can write

$$(4) \quad X(j) = \sum_{k=0}^{N-1} A(k) f(k) W^{jk}.$$

Received October 1, 1964; revised January 1, 1965. This work was done under the sponsorship of the Army Research Office (Durham). The authors wish to thank Richard Garwin for his comments on a preliminary version of this paper.

Cooley & Tukey, 1965



Computational Frameworks
for the Fast Fourier Transform
Charles Van Loan

FFT in Matrix Form
Van Loan, 1992

Computing Platforms Over The Years

F-16A/B, C/D, E/F, IN, IQ, N, V: Flying since 1974



Compare: Desktop/workstation class CPUs/machines

Assembly code compatible !!

7



x86 binary compatible, but 500x parallelism ?!

1972

Intel 8008
0.2–0.8 MHz
Intelligent terminal

1989

IBM PC/XT compatible
8088 @ 8 MHz, 640kB RAM
360 kB FDD, 720x348 mono

1994

IBM RS/6000-390
256 MB RAM, 6GB HDD
67 MHz Power2+, AIX

2006

GeForce 8800
1.3 GHz, 128 shaders
16-way SIMD

2011

Xeon Phi
1.3 GHz, 60 cores
8/16-way SIMD

2018

Xeon Platinum 8180M
28 cores, 2.5-3.6 GHz
2/4/8/16-way SIMD

$10^7 - 10^8$ compounded performance gain over 45 years

Programming/Languages Libraries Timeline

Popular performance programming languages

- 1953: Fortran
- **1973: C**
- 1985: C++
- 1997: OpenMP
- 2007: CUDA
- 2009: OpenCL

Popular performance libraries

- 1979: BLAS
- 1992: LAPACK
- 1994: MPI
- 1995: ScaLAPACK
- 1995: PETSc
- 1997: FFTW

Popular productivity/scripting languages

- 1987: Perl
- 1989: Python
- 1993: Ruby
- 1995: Java
- 2000: C#

2019: What \$1M Can Buy You



Dell PowerEdge R940
4.5 Tflop/s, 6 TB, 850 W
4x 28 cores, 2.5 GHz



24U rack
7.5kW
<\$1M



OSS FSAn-4
200 TB PCIe NVMe flash
80 GB/s throughput



BittWare TeraBox
18M logic elements, 4.9 Tb/sec I/O
8 FPGA cards/16 FPGAs, 2 TB DDR4



AberSAN ZXP4
90x 12TB HDD, 1 kW
1PB raw

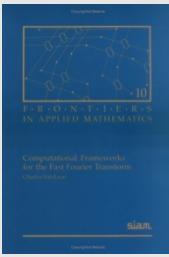
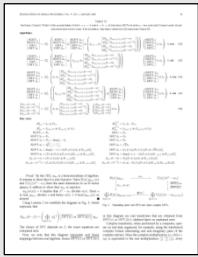
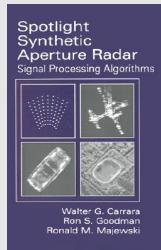


Nvidia DGX-1
8x Tesla V100, 3.2 kW
170 Tflop/s, 128 GB



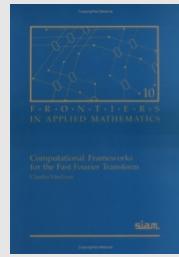
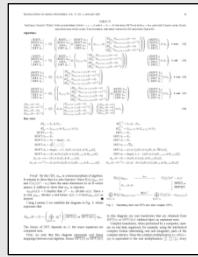
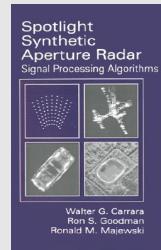
SPIRAL: AI for High Performance Code

Traditionally



High performance library
optimized for given platform

Spiral Approach



Spiral

High performance library
optimized for given platform

*Comparable
performance*

Outline

- Introduction
- Operator Language
- Achieving Performance Portability
- FFTX: A Library Frontend for SPIRAL
- Summary

OL Operators

Definition

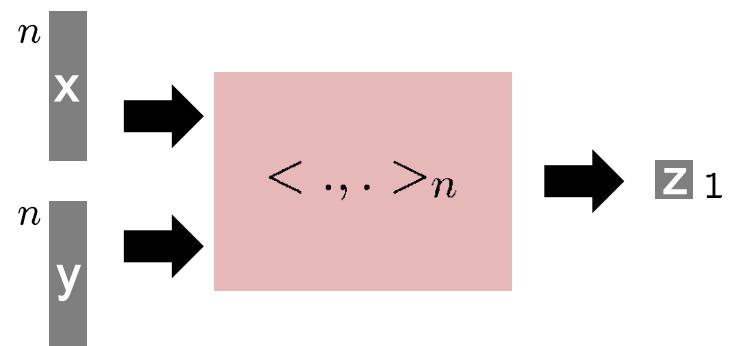
- Operator: Multiple vectors ! Multiple vectors
- Stateless
- Higher-dimensional data is linearized
- Operators are potentially nonlinear

$$M : \begin{cases} \mathbb{C}^{n_0} \times \cdots \times \mathbb{C}^{n_{k-1}} \rightarrow \mathbb{C}^{N_0} \times \cdots \times \mathbb{C}^{N_{\ell-1}} \\ (\mathbf{x}_0, \mathbf{x}_1, \dots, \mathbf{x}_{k-1}) \mapsto M(\mathbf{x}_0, \mathbf{x}_1, \dots, \mathbf{x}_{k-1}) \end{cases}$$

Example: Scalar product

$$\langle \cdot, \cdot \rangle_n : \mathbb{R}^n \times \mathbb{R}^n \rightarrow \mathbb{R}$$

$$\left((x_i)_{i=0, \dots, n-1}, (y_i)_{i=0, \dots, n-1} \right) \mapsto \sum_{i=0}^{n-1} x_i y_i$$



Example: Safety Distance as OL Operator

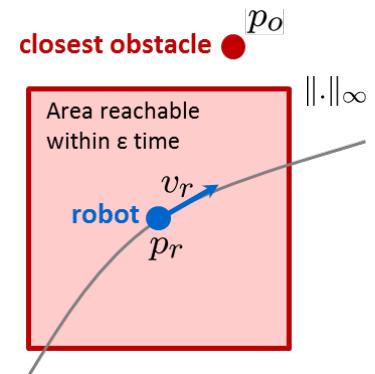
■ Passive Safety of Robots

p_o : Position of closest obstacle

p_r : Position of robot

v_r : Longitudinal velocity of robot

A, b, V, " : constants



$$\|p_r - p_o\|_\infty > \frac{v_r^2}{2b} + V \frac{v_r}{b} + \left(\frac{A}{b} + 1 \right) \left(\frac{A}{2} \varepsilon^2 + \varepsilon (v_r + V) \right)$$

■ Definition as operator

$$\text{SafeDist}_{V,A,b,\varepsilon} : \mathbb{R} \times \mathbb{R}^2 \times \mathbb{R}^2 \rightarrow \mathbb{Z}_2$$

$$(v_r, p_r, p_o) \mapsto (p(v_r) < d_\infty(p_r, p_o)) \quad \text{with} \quad d_\infty(\vec{x}, \vec{y}) = \|\vec{x} - \vec{y}\|_\infty$$

$$p(x) = \alpha x^2 + \beta x + \gamma$$

$$\alpha = \frac{1}{2b}$$

$$\beta = \frac{V}{b} + \varepsilon \left(\frac{A}{b} + 1 \right)$$

$$\gamma = \left(\frac{A}{b} + 1 \right) \left(\frac{A}{2} \varepsilon^2 + \varepsilon V \right)$$

Formalizing Mathematical Objects in OL

■ Infinity norm

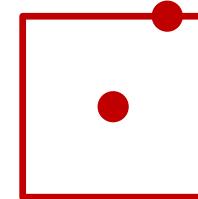
$$\| \cdot \|_\infty^n : \mathbb{R}^n \rightarrow \mathbb{R}$$

$$(x_i)_{i=0,\dots,n-1} \mapsto \max_{i=0,\dots,n-1} |x_i|$$

■ Chebyshev distance

$$d_\infty^n(., .) : \mathbb{R}^n \times \mathbb{R}^n \rightarrow \mathbb{R}$$

$$(x, y) \mapsto \|x - y\|_\infty^n$$



■ Vector subtraction

$$(-)_n : \mathbb{R}^n \times \mathbb{R}^n \rightarrow \mathbb{R}^n$$

$$(x, y) \mapsto x - y$$

■ Pointwise comparison

$$(<)_n : \mathbb{R}^n \times \mathbb{R}^n \rightarrow \mathbb{Z}_2^n$$

$$\left((x_i)_{i=0,\dots,n-1}, (y_i)_{i=0,\dots,n-1} \right) \mapsto (x_i < y_i)_{i=0,\dots,n-1}$$

■ Scalar product

$$< . , . >_n : \mathbb{R}^n \times \mathbb{R}^n \rightarrow \mathbb{R}$$

$$\left((x_i)_{i=0,\dots,n-1}, (y_i)_{i=0,\dots,n-1} \right) \mapsto \sum_{i=0}^{n-1} x_i y_i$$

■ Monomial enumerator

$$(x^i)_n : \mathbb{R} \rightarrow \mathbb{R}^{n+1}$$

$$x \mapsto (x^i)_{i=0,\dots,n}$$

■ Polynomial evaluation

$$P[x, (a_0, \dots, a_n)] : \mathbb{R} \rightarrow \mathbb{R}$$

$$x \mapsto a_0 x^n + a_1 x^{n-1} + \cdots + a_{n-1} x + a_n$$

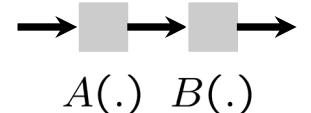
Beyond the textbook: explicit vector length, infix operators as prefix operators

Operations and Operator Expressions

■ Operations (higher-order operators)

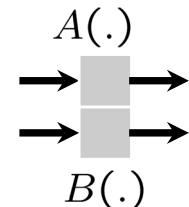
$$\circ : (D \rightarrow S) \times (S \rightarrow R) \rightarrow (D \rightarrow R)$$

$$(A, B) \mapsto B \circ A$$



$$\times : (D \rightarrow R) \times (E \rightarrow S) \rightarrow (D \times E \rightarrow R \times S)$$

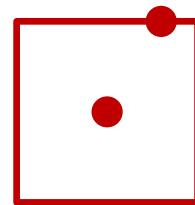
$$(A, B) \mapsto ((x, y) \mapsto (A(x), B(y)))$$



■ Operator expressions are operators

$$\|.\|_{\infty}^n \circ (-)_n : \mathbb{R}^n \times \mathbb{R}^n \rightarrow \mathbb{R}$$

$$((x_i)_{i=0,\dots,n-1}, (y_i)_{i=0,\dots,n-1}) \mapsto \max_{i=0,\dots,n-1} |x_i - y_i|$$



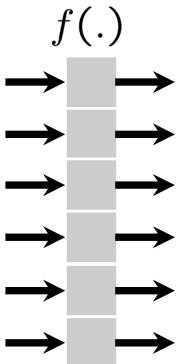
■ Short-hand notation: Infix notation

$$A(.) - B(.) = (x \mapsto A(x) - B(x)) \quad \text{can be expressed via} \quad (-)_n : \mathbb{R}^n \times \mathbb{R}^n \rightarrow \mathbb{R}^n$$

$$(x, y) \mapsto x - y$$

Basic OL Operators

■ Basic operators ≈ functional programming constructs



map Pointwise $_{n,f_i} : \mathbb{R}^n \rightarrow \mathbb{R}^n$
 $(x_i)_i \mapsto f_0(x_0) \oplus \dots \oplus f_{n-1}(x_{n-1})$

binop Atomic $_{f(..)} : \mathbb{R} \times \mathbb{R} \rightarrow \mathbb{R}$
 $(x, y) \mapsto f(x, y)$

map + zip Pointwise $_{n \times n, f_i} : \mathbb{R}^n \times \mathbb{R}^n \rightarrow \mathbb{R}^n$
 $((x_i)_i, (y_i)_i) \mapsto f_0(x_0, y_0) \oplus \dots \oplus f_{n-1}(x_{n-1}, y_{n-1})$

fold Reduction $_{n,f_i} : \mathbb{R}^n \rightarrow \mathbb{R}$
 $(x_i)_i \mapsto f_{n-1}(x_{n-1}, f_{n-2}(x_{n-2}, f_{n-3}(\dots f_0(x_0, \text{id}()) \dots))$

unfold Induction $_{n,f_i} : \mathbb{R} \rightarrow \mathbb{R}^{n+1}$
 $x \mapsto (f_n(x, f_{n-1}(\dots) \dots), \dots, f_2(x, f_1(x, \text{id})), f_1(x, \text{id}), \text{id}())$

■ Safety distance as (optimized) operator expression

SafeDist $_{V,A,b,\varepsilon} = \text{Atomic}_{(x,y) \mapsto x < y}$
 $\circ \left(\left(\text{Reduction}_{3,(x,y) \mapsto x+y} \circ \text{Pointwise}_{3,x \mapsto a_i x} \circ \text{Induction}_{3,(a,b) \mapsto ab,1} \right) \right.$
 $\left. \times \left(\text{Reduction}_{2,(x,y) \mapsto \max(|x|,|y|)} \circ \text{Pointwise}_{2 \times 2,(x,y) \mapsto x-y} \right) \right)$

Breaking Down Operators into Expressions

■ Application specific: Safety Distance as Rewrite Rule

$$\text{SafeDist}_{V,A,b,\varepsilon}(., ., .) \rightarrow \left(P[x, (a_0, a_1, a_2)](.) < d_\infty^2(., .) \right)(., ., .)$$

with $a_0 = \frac{1}{2b}$, $a_1 = \frac{V}{b} + \varepsilon \left(\frac{A}{b} + 1 \right)$, $a_2 = \left(\frac{A}{b} + 1 \right) \left(\frac{A}{2} \varepsilon^2 + \varepsilon V \right)$

Problem specification: hand-developed or automatically produced

■ One-time effort: mathematical library

$$d_\infty^n(., .) \rightarrow \|.\|_\infty^n \circ (-)_n$$

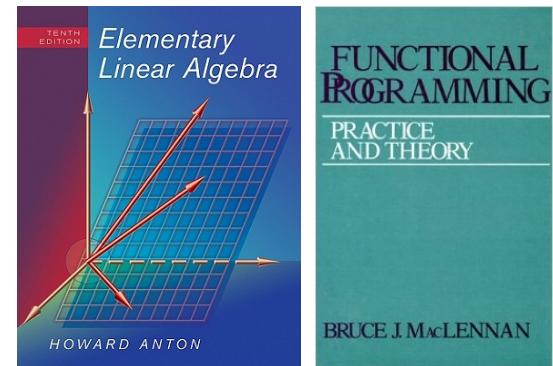
$$(\diamond)_n \rightarrow \text{Pointwise}_{n \times n, (a,b) \mapsto a \diamond b}, \quad \diamond \in \{+, -, \cdot, \wedge, \vee, \dots\}$$

$$\|.\|_\infty^n \rightarrow \text{Reduction}_{n, (a,b) \mapsto \max(|a|, |b|)}$$

$$< ., . >_n \rightarrow \text{Reduction}_{n, (a,b) \mapsto a+b} \circ \text{Pointwise}_{n \times n, (a,b) \mapsto ab}$$

$$P[x, (a_0, \dots, a_n)] \rightarrow < (a_0, \dots, a_n), . > \circ (x^i)_n$$

$$(x^i)_n \rightarrow \text{Induction}_{n, (a,b) \mapsto ab, 1}$$



Library of well-known identities expressed in OL

Inspiration: Symbolic Integration

- Rule based AI system
basic functions, substitution

- May not succeed
not all expressions can be symbolically integrated

- Arbitrarily extensible
define new functions as integrals
 $\Gamma(\cdot)$, distributions, Lebesgue integral

- Semantics preserving
rule chain = formal proof

- Automation
Mathematica, Maple

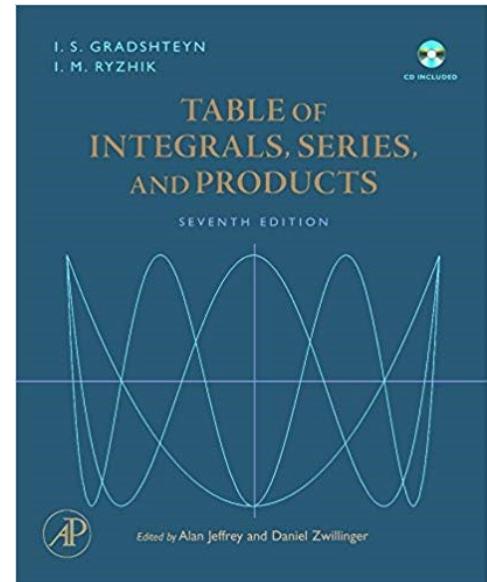
Table of Integrals

BASIC FORMS

- (1) $\int x^n dx = \frac{1}{n+1} x^{n+1}$
- (2) $\int \frac{1}{x} dx = \ln x$
- (3) $\int u dv = uv - \int v du$
- (4) $\int u(x)v'(x)dx = u(x)v(x) - \int v(x)u'(x)dx$

RATIONAL FUNCTIONS

- (5) $\int \frac{1}{ax+b} dx = \frac{1}{a} \ln(ax+b)$
- (6) $\int \frac{1}{(x+a)^2} dx = \frac{-1}{x+a}$
- (7) $\int (x+a)^n dx = (x+a)^n \left(\frac{a}{1+n} + \frac{x}{1+n} \right), n \neq -1$
- (8) $\int x(x+a)^n dx = \frac{(x+a)^{1+n}(nx+x-a)}{(n+2)(n+1)}$

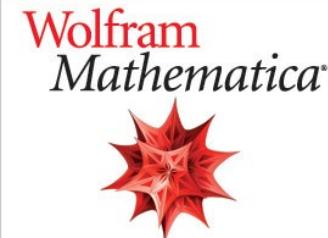


In[31]:=
$$\int_0^{2\pi} \frac{1}{a^2 \cos^2[t] + b^2 \sin^2[t]} dt$$

 Out[31]=
$$\frac{2 \sqrt{\frac{b^2}{a^2}} \pi}{b^2}$$

In[33]:=
$$\int_0^{2\pi} \frac{1}{a^2 \left(\frac{e^{it} + e^{-it}}{2} \right)^2 + b^2 \left(\frac{e^{it} - e^{-it}}{2i} \right)^2} dt$$

 Out[33]= 0



Σ -OL: Low-Level Operator Language

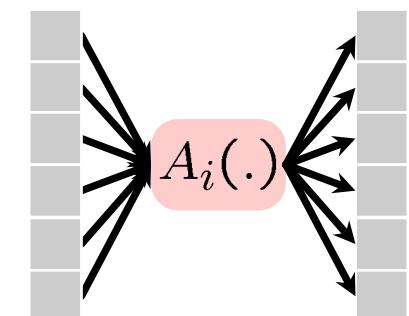
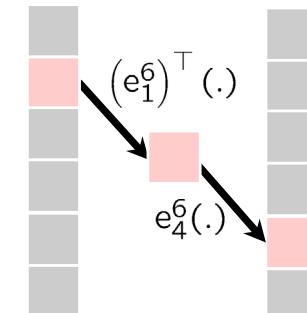
■ Selection and embedding operator: *gather and scatter*

$$(e_i^n)^\top(\cdot) : \mathbb{R}^n \rightarrow \mathbb{R}^1$$

$$(x_i)_{i=0,\dots,n-1} \mapsto x_i$$

$$e_i^n(\cdot) : \mathbb{R}^1 \rightarrow \mathbb{R}^n$$

$$(x) \mapsto (0, \dots, 0, \underbrace{x}_{i^{\text{th}}}, 0, \dots, 0)$$



■ Iterative operations: *loop*

$$\bigsqcup_{i=0}^{n-1} : (D \rightarrow R)^n \rightarrow (D \rightarrow R)$$

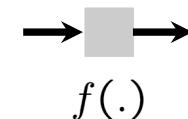
$$A_i \mapsto (x \mapsto A_0(x) \sqcup \dots \sqcup A_{n-1}(x))$$

with $\sqcup \in \{\sum, \vee, \wedge, \prod, \min, \max, \dots\}$

■ Atomic operators: *nonlinear scalar functions*

$$\text{Atomic}_f : \mathbb{R}^1 \rightarrow \mathbb{R}^1$$

$$(x) \mapsto (f(x))$$



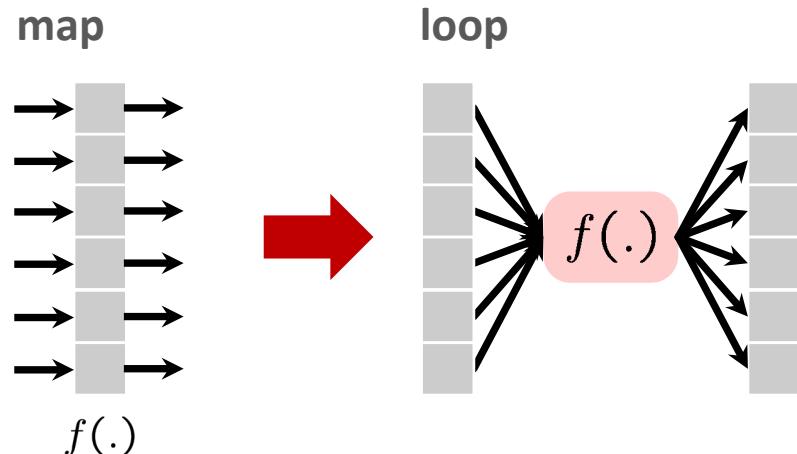
Σ -OL operator expressions = array-based programs with for loops

Rule-Based Translation and Optimization

■ Translating Basic OL into Σ -OL

$$\text{Pointwise}_{n,f_i} \rightarrow \sum_{i=0}^{n-1} (\mathbf{e}_i^n \circ \text{Atomic}_{f_i} \circ (\mathbf{e}_i^n)^\top)$$

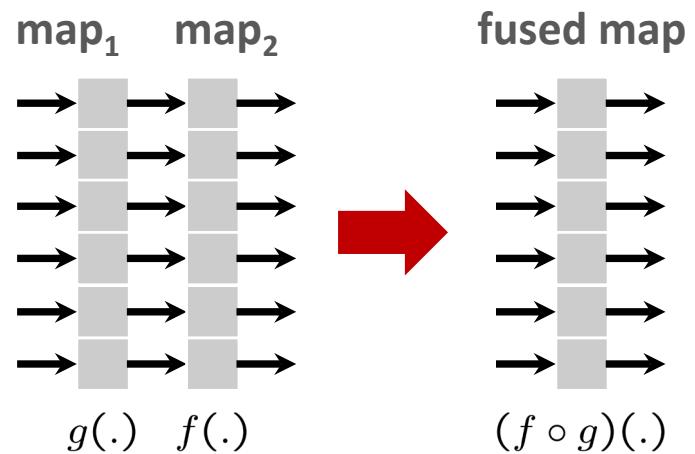
$$\text{Reduction}_{n,(a,b) \mapsto a+b} \rightarrow \sum_{i=0}^{n-1} (\mathbf{e}_i^n)^\top$$



■ Optimizing Basic OL/ Σ -OL

$$\text{Pointwise}_{n,f_i} \circ \text{Pointwise}_{n,g_i} \rightarrow \text{Pointwise}_{n,f_i \circ g_i}$$

$$\text{Pointwise}_{n,f_i} \circ \mathbf{e}_n^j \rightarrow \mathbf{e}_n^j \circ \text{Pointwise}_{1,f_j}$$



Captures program optimizations that are traditionally hard to do

Last Step: Abstract Code

Code objects

- Values and types
 - Arithmetic operations
 - Logic operations
 - Constants, arrays and scalar variables
 - Assignments and control flow

Properties: at the same time

- Program = (abstract syntax) tree
 - Represents program in restricted C
 - OL operator over real numbers and machine numbers (floating-point)
 - Pure functional interpretation
 - Represents lambda expression

```

# Dynamic Window Monitor

let(
 i3 := var("i3", TInt), i5 := var("i5", TInt),
 w2 := var("w2", TBool), w1 := var("w1", T_Real(64)),
 s8 := var("s8", T_Real(64)), s7 := var("s7", T_Real(64)),
 s6 := var("s6", T_Real(64)), s5 := var("s5", T_Real(64)),
 s4 := var("s4", T_Real(64)), s1 := var("s1", T_Real(64)),
 q4 := var("q4", T_Real(64)), q3 := var("q3", T_Real(64)),
 D := var("D", TPtr(T_Real(64)).aligned([16, 0])),
 X := var("X", TPtr(T_Real(64)).aligned([16, 0])),

func(TInt, "dwmonitor", [ X, D ],
    decl([q3, q4, s1, s4, s5, s6, s7, s8, w1, w2],
        chain(
            assign(s5, V(0.0)),
            assign(s8, nth(X, V(0))),
            assign(s7, V(1.0)),
            loop(i5, [0..2],
                chain(
                    assign(s4, mul(s7, nth(D, i5))),
                    assign(s5, add(s5, s4)),
                    assign(s7, mul(s7, s8))
                )
            ),
            assign(s1, V(0.0)),
            loop(i3, [0..1],
                chain(
                    assign(q3, nth(X, add(i3, V(1)))),
                    assign(q4, nth(X, add(V(3), i3))),
                    assign(w1, sub(q3, q4)),
                    assign(s6, cond(geq(w1, V(0)), w1, neg(w1))),
                    assign(s1, cond(geq(s1, s6), s1, s6))
                )
            ),
            assign(w2, geq(s1, s5)),
            creturn(w2)
        )
    )
)
)

```

Translating Σ -OL to Abstract Code

Compilation rules: recursive descent

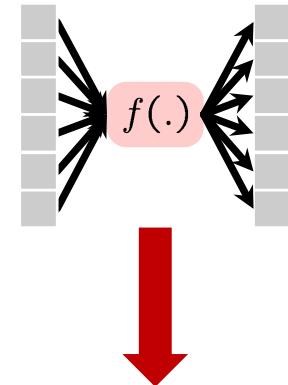
$\text{Code}(y = (A \circ B)(x)) \rightarrow \{\text{decl}(t), \text{Code}(t = B(x)), \text{Code}(y = A(t))\}$

$\text{Code}\left(y = \left(\sum_{i=0}^{n-1} A_i\right)(x)\right) \rightarrow \{y := \vec{0}, \text{for}(i = 0..n - 1) \text{ Code}(y+ = A_i(x))\}$

$\text{Code}(y = (\mathbf{e}_i^n)^\top(x)) \rightarrow y[0] := x[i]$

$\text{Code}(y = \mathbf{e}_i^n(x)) \rightarrow \{y = \vec{0}, y[i] := x[0]\}$

$\text{Code}(y = \text{Atomic}_f(x)) \rightarrow y[0] := f(x[i])$



Cleanup rules: term rewriting

`chain(a, chain(b)) → chain([a, b])`

`decl(D, decl(E, c)) → decl([D, E], c)`

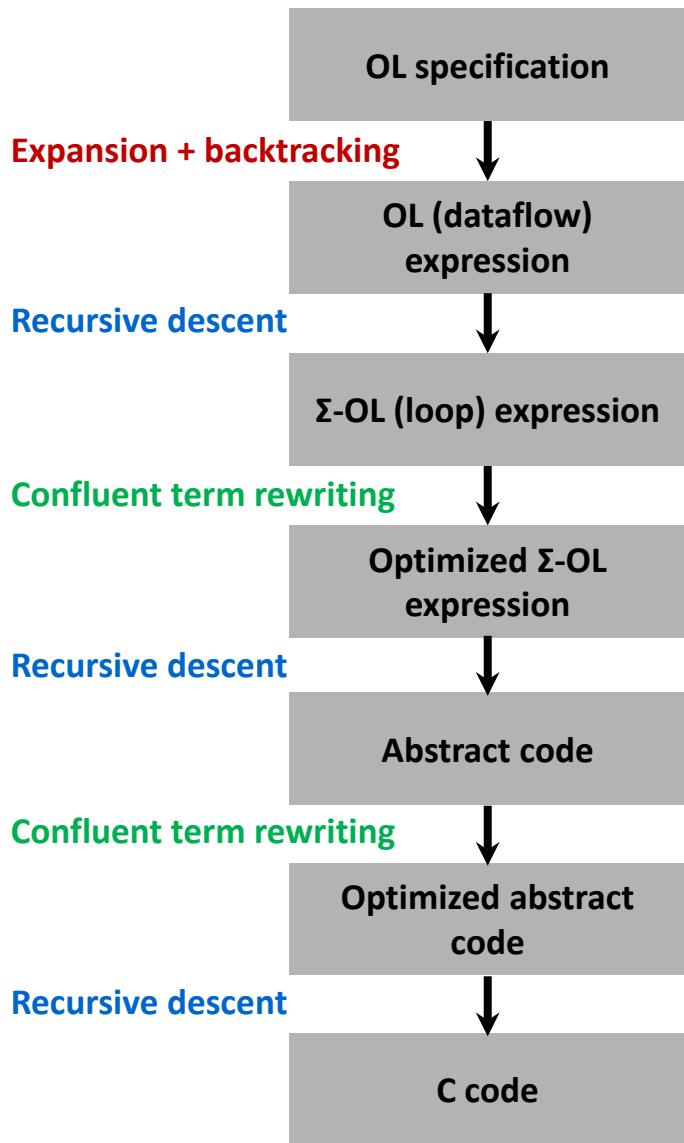
`loop(i, decl(D, c)) → decl(D, loop(i, c))`

`chain(a, decl(D, b)) → decl(D, chain([a, b]))`

```
chain(
  assign(Y, V(0.0),
  loop(i1, [0..5],
    assign(nth(y, i1),
      f(nth(x, i1)))
  )
)
```

Rule-based code generation and backend compilation

Putting it Together: One Big Rule System



Mathematical specification

$$\text{SafeDist}_{V,A,b,\varepsilon}(\cdot, \cdot, \cdot) \rightarrow (P[x, (a_0, a_1, a_2)](\cdot) < d_\infty^2(\cdot, \cdot))(\cdot, \cdot, \cdot)$$

$$\text{with } a_0 = \frac{1}{2b}, a_1 = \frac{V}{b} + \varepsilon \left(\frac{A}{b} + 1 \right), a_2 = \left(\frac{A}{b} + 1 \right) \left(\frac{A}{2} \varepsilon^2 + \varepsilon V \right)$$

Final code

```

int dwmonitor(float *x, double *D) {
    _m128d u1, u2, u3, u4, u5, u6, u7, u8, x1, x10, x13, x14, x17;
    int w1;
    unsigned _xm = _mm_getcsr();
    _mm_setscsr(_xm & 0xffff0000 | 0x0000dfc0);
    u5 = _mm_set1_pd(0.0);
    u2 = _mm_cvtps_pd(_mm_addsub_ps(_mm_set1_ps(FLT_MIN), _mm_set1_ps(FLT_MAX)));
    u1 = _mm_set_pd(1.0, (-1.0));
    for(int i5 = 0; i5 <= 2; i5++) {
        x6 = _mm_addsub_pd(_mm_set1_pd((DBL_MIN + DBL_MIN)), _mm_load_sd(D));
        x1 = _mm_addsub_pd(_mm_set1_pd(0.0), u1);
        x2 = _mm_mul_pd(x1, x6);
        x3 = _mm_mul_pd(_mm_shuffle_pd(x1, x1, _MM_SHUFFLE2(0, 1)));
        x4 = _mm_sub_pd(_mm_set1_pd(0.0), _mm_min_pd(x3, x2));
        u3 = _mm_add_pd(_mm_max_pd(_mm_shuffle_pd(x4, x4, _MM_SHUFFLE2(0, 1))), u2);
    }
}
  
```

Final Synthesized C Code

```

int dwmonitor(float *X, double *D) {
    _m128d u1, u2, u3, u4, u5, u6, u7, u8, x1, x10, x13, x14, x17, x18, x19, x2, x3, x4, x6, x7, x8, x9;
    int w1;
    unsigned _xm = _mm_getcsr();
    _mm_setcsr(_xm & 0xffff0000 | 0x0000dfc0);
    u5 = _mm_set1_pd(0.0);
    u2 = _mm_cvtps_pd(_mm_addsub_ps(_mm_set1_ps(FLOAT_MIN), _mm_set1_ps(X[0])));
    u1 = _mm_set_pd(1.0, (-1.0));
    for(int i5 = 0; i5 <= 2; i5++) {
        x6 = _mm_addsub_pd(_mm_set1_pd((DBL_MIN + DBL_MIN)), _mm_loaddup_pd(&(D[i5])));
        x1 = _mm_addsub_pd(_mm_set1_pd(0.0), u1);
        x2 = _mm_mul_pd(x1, x6);
        x3 = _mm_mul_pd(_mm_shuffle_pd(x1, x1, _MM_SHUFFLE2(0, 1)), x6);

        SafeDistV,A,b,ε = Atomic(x,y) ↦ x < y
            ○ ( Reduction3,(x,y) ↦ x+y ○ Pointwise3,x ↦ aix ○ Induction3,(a,b) ↦ ab,1 )
            × ( Reduction2,(x,y) ↦ max(|x|,|y|) ○ Pointwise2×2,(x,y) ↦ x-y )
    }
    u6
    for
        u8 = _mm_cvtps_pd(_mm_addsub_ps(_mm_set1_ps(FLOAT_MIN), _mm_set1_ps(X[(i3 + 1)])));
        u7 = _mm_cvtps_pd(_mm_addsub_ps(_mm_set1_ps(FLOAT_MIN), _mm_set1_ps(X[(3 + i3)])));
        x14 = _mm_add_pd(u8, _mm_shuffle_pd(u7, u7, _MM_SHUFFLE2(0, 1)));
        x13 = _mm_shuffle_pd(x14, x14, _MM_SHUFFLE2(0, 1));
        u4 = _mm_shuffle_pd(_mm_min_pd(x14, x13), _mm_max_pd(x14, x13), _MM_SHUFFLE2(1, 0));
        u6 = _mm_shuffle_pd(_mm_min_pd(u6, u4), _mm_max_pd(u6, u4), _MM_SHUFFLE2(1, 0));
    }
    x17 = _mm_addsub_pd(_mm_set1_pd(0.0), u6);
    x18 = _mm_addsub_pd(_mm_set1_pd(0.0), u5);
    x19 = _mm_cmpge_pd(x17, _mm_shuffle_pd(x18, x18, _MM_SHUFFLE2(0, 1)));
    w1 = (_mm_testc_si128(_mm_castpd_si128(x19), _mm_set_epi32(0xffffffff, 0xffffffff, 0xffffffff, 0xffffffff)) -
           (_mm_testnzc_si128(_mm_castpd_si128(x19), _mm_set_epi32(0xffffffff, 0xffffffff, 0xffffffff, 0xffffffff)))) ;
    __asm nop;
    if (_mm_getcsr() & 0x0d) {
        _mm_setcsr(_xm);
        return -1;
    }
    _mm_setcsr(_xm);
    return w1;
}

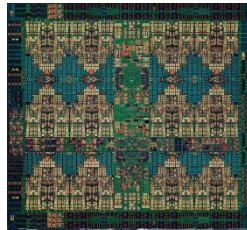
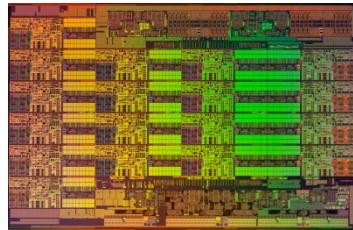
```

Outline

- Introduction
- Operator Language
- Achieving Performance Portability
- FFTX: A Library Frontend for SPIRAL
- Summary

Today's Computing Landscape

1 Gflop/s = one billion floating-point operations (additions or multiplications) per second



Intel Xeon 8180M
2.25 Tflop/s, 205 W
28 cores, 2.5–3.8 GHz
2-way–16-way AVX-512

IBM POWER9
768 Gflop/s, 300 W
24 cores, 4 GHz
4-way VSX-3

Nvidia Tesla V100
7.8 Tflop/s, 300 W
5120 cores, 1.2 GHz
32-way SIMT

Intel Xeon Phi 7290F
1.7 Tflop/s, 260 W
72 cores, 1.5 GHz
8-way/16-way LRBni



Snapdragon 835
15 Gflop/s, 2 W
8 cores, 2.3 GHz
A540 GPU, 682 DSP, NEON



Intel Atom C3858
32 Gflop/s, 25 W
16 cores, 2.0 GHz
2-way/4-way SSSE3



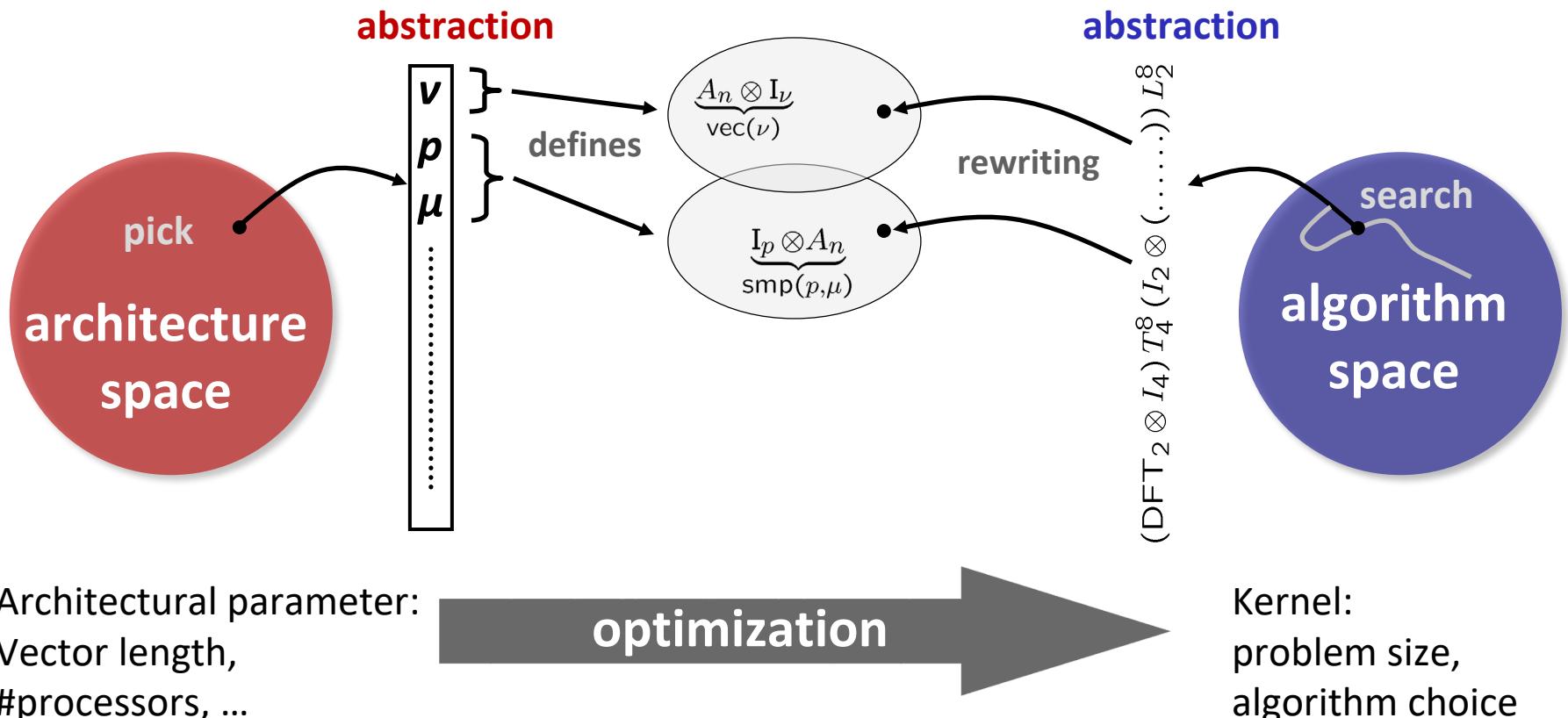
Dell PowerEdge R940
3.2 Tflop/s, 6 TB, 850 W
4x 24 cores, 2.1 GHz
4-way/8-way AVX



Summit
187.7 Pflop/s, 13 MW
9,216 x 22 cores POWER9
+ 27,648 V100 GPUs

Platform-Aware Formal Program Synthesis

Model: common abstraction
= spaces of matching formulas



Some Application Domains in OL

Linear Transforms

$$\text{DFT}_n \rightarrow (\text{DFT}_k \otimes \text{I}_m) \text{T}_m^n (\text{I}_k \otimes \text{DFT}_m) \text{L}_k^n, \quad n = km$$

$$\text{DFT}_n \rightarrow P_n (\text{DFT}_k \otimes \text{DFT}_m) Q_n, \quad n = km, \quad \gcd(k, m) = 1$$

$$\text{DFT}_p \rightarrow R_p^T (\text{I}_1 \oplus \text{DFT}_{p-1}) D_p (\text{I}_1 \oplus \text{DFT}_{p-1}) R_p, \quad p \text{ prime}$$

$$\begin{aligned} \text{DCT-3}_n &\rightarrow (\text{I}_m \oplus \text{J}_m) \text{L}_m^n (\text{DCT-3}_m(1/4) \oplus \text{DCT-3}_m(3/4)) \\ &\cdot (\mathcal{F}_2 \otimes \text{I}_m) \begin{bmatrix} \text{I}_m & 0 \oplus -\text{J}_{m-1} \\ 0 & \frac{1}{\sqrt{2}}(\text{I}_1 \oplus 2\text{I}_m) \end{bmatrix}, \quad n = 2m \end{aligned}$$

$$\text{DCT-4}_n \rightarrow S_n \text{DCT-2}_n \text{diag}_{0 \leq k < n} (1/(2 \cos((2k+1)\pi/4n)))$$

$$\text{IMDCT}_{2m} \rightarrow (\text{J}_m \oplus \text{I}_m \oplus \text{I}_m \oplus \text{J}_m) \left(\left(\begin{bmatrix} 1 \\ -1 \end{bmatrix} \otimes \text{I}_m \right) \oplus \left(\begin{bmatrix} -1 \\ -1 \end{bmatrix} \otimes \text{I}_m \right) \right) \text{J}_{2m} \text{DCT-4}_{2m}$$

$$\text{WHT}_{2^k} \rightarrow \prod_{i=1}^t (\text{I}_{2^{k_1+\dots+k_{i-1}}} \otimes \text{WHT}_{2^{k_i}} \otimes \text{I}_{2^{k_{i+1}+\dots+k_t}}), \quad k = k_1 + \dots + k_t$$

$$\text{DFT}_2 \rightarrow \mathcal{F}_2$$

$$\text{DCT-2}_2 \rightarrow \text{diag}(1, 1/\sqrt{2}) \mathcal{F}_2$$

$$\text{DCT-4}_2 \rightarrow \text{J}_2 \mathcal{R}_{13\pi/8}$$

Matrix-Matrix Multiplication



$$\text{MMM}_{1,1,1} \rightarrow (\cdot)_1$$

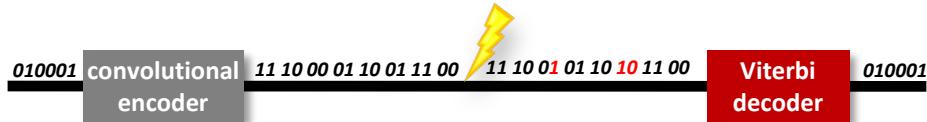
$$\text{MMM}_{m,n,k} \rightarrow (\otimes)_{m/m_b \times 1} \otimes \text{MMM}_{m_b,n,k}$$

$$\text{MMM}_{m,n,k} \rightarrow \text{MMM}_{m,nb,k} \otimes (\otimes)_{1 \times n/nb}$$

$$\begin{aligned} \text{MMM}_{m,n,k} &\rightarrow ((\sum_{k/k_b} \circ (\cdot)_{k/k_b}) \otimes \text{MMM}_{m,n,k_b}) \circ \\ &\quad ((L_{k/k_b}^{mk/k_b} \otimes I_{k_b}) \times I_{kn}) \end{aligned}$$

$$\begin{aligned} \text{MMM}_{m,n,k} &\rightarrow (L_m^{mn/n_b} \otimes I_{n_b}) \circ \\ &\quad ((\otimes)_{1 \times n/n_b} \otimes \text{MMM}_{m,n_b,k}) \circ \\ &\quad (I_{km} \times (L_{n/n_b}^{kn/n_b} \otimes I_{n_b})) \end{aligned}$$

Software Defined Radio

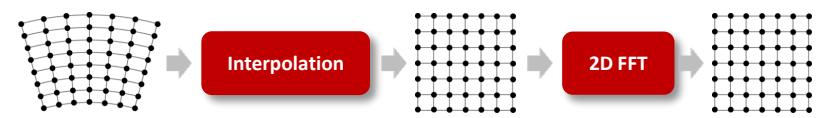


$$F_{K,F} \rightarrow \prod_{i=1}^F \left((I_{2^{K-2}} \otimes_j B_{F-i,j}) L_{2^{K-2}}^{2^{K-1}} \right)$$

$$\underline{F}_{K,F} \nu \rightarrow \prod_{i=1}^F \left(\left(I_{2^{K-2}/\nu} \otimes_{j_1} \bar{\mathcal{L}}_\nu^{2\nu} \bar{B}_{F-i,j_1}^\nu \right) (L_{2^{K-2}/\nu}^{2^{K-1}/\nu} \bar{\otimes} \text{I}_\nu) \right)$$

$$B_{i,j} : \begin{cases} \pi_U = \min_{d_U} (\pi_A + \beta_{A \rightarrow U}, \pi_B + \beta_{B \rightarrow U}) \\ \pi_V = \min_{d_V} (\pi_A + \beta_{A \rightarrow V}, \pi_B + \beta_{B \rightarrow V}) \end{cases}$$

Synthetic Aperture Radar (SAR)



$$\text{SAR}_{k \times m \rightarrow n \times n} \rightarrow \text{DFT}_{n \times n} \circ \text{Interp}_{k \times m \rightarrow n \times n}$$

$$\text{DFT}_{n \times n} \rightarrow (\text{DFT}_n \otimes \text{I}_n) \circ (\text{I}_n \otimes \text{DFT}_n)$$

$$\text{Interp}_{k \times m \rightarrow n \times n} \rightarrow (\text{Interp}_{k \rightarrow n} \otimes_i \text{I}_n) \circ (\text{I}_k \otimes_i \text{Interp}_{m \rightarrow n})$$

$$\text{Interp}_{r \rightarrow s} \rightarrow \left(\bigoplus_{i=0}^{n-2} \text{InterpSeg}_k \right) \oplus \text{InterpSegPruned}_{k,\ell}$$

$$\text{InterpSeg}_k \rightarrow G_f^{u \cdot n \rightarrow k} \circ \text{iPrunedDFT}_{n \rightarrow u \cdot n} \circ \left(\frac{1}{n} \right) \circ \text{DFT}_n$$

Formal Approach for all Types of Parallelism

- **Multithreading (Multicore)**

$$\mathbf{I}_p \otimes_{\parallel} A_{\mu n}, \quad \mathbf{L}_m^{mn} \bar{\otimes} \mathbf{I}_{\mu}$$

- **Vector SIMD (SSE, VMX/Altivec,...)**

$$A \hat{\otimes} \mathbf{I}_{\nu} \quad \underbrace{\mathbf{L}_2^{2\nu}}_{\text{isa}}, \quad \underbrace{\mathbf{L}_{\nu}^{2\nu}}_{\text{isa}}, \quad \underbrace{\mathbf{L}_{\nu}^{\nu^2}}_{\text{isa}}$$

- **Message Passing (Clusters, MPP)**

$$\mathbf{I}_p \otimes_{\parallel} A_n, \quad \underbrace{\mathbf{L}_p^{p^2} \bar{\otimes} \mathbf{I}_{n/p^2}}_{\text{all-to-all}}$$

- **Streaming/multibuffering (Cell)**

$$\mathbf{I}_n \otimes_2 A_{\mu n}, \quad \mathbf{L}_m^{mn} \bar{\otimes} \mathbf{I}_{\mu}$$

- **Graphics Processors (GPUs)**

$$\prod_{i=0}^{n-1} A_i, \quad A_n \hat{\otimes} \mathbf{I}_w, \quad P_n \otimes Q_w$$

- **Gate-level parallelism (FPGA)**

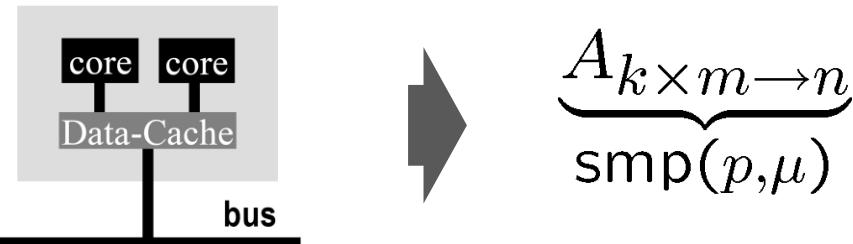
$$\prod_{i=0}^{n-1} \overset{\text{ir}}{A}, \quad \mathbf{I}_s \tilde{\otimes} A, \quad \underbrace{\mathbf{L}_n^m}_{\text{bram}}$$

- **HW/SW partitioning (CPU + FPGA)**

$$\underbrace{A_1}_{\text{fpga}}, \quad \underbrace{A_2}_{\text{fpga}}, \quad \underbrace{A_3}_{\text{fpga}}, \quad \underbrace{A_4}_{\text{fpga}}$$

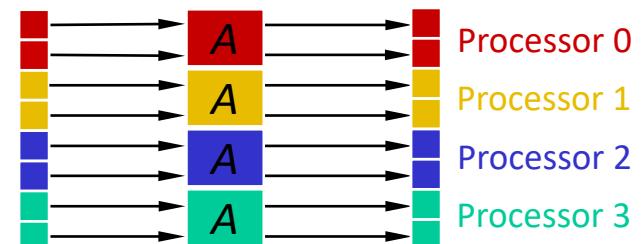
Modeling Hardware: Base Cases

- **Hardware abstraction: shared cache with cache lines**



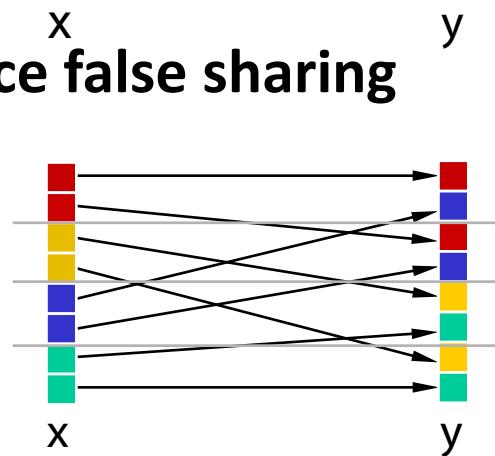
- **Tensor product: embarrassingly parallel operator**

$$y = (I_p \otimes A)(x)$$



- **Permutation: problematic; may produce false sharing**

$$y = L_4^8(x)$$



Example Program Transformation Rule Set

$$\underbrace{AB}_{\text{smp}(p,\mu)} \rightarrow \underbrace{A}_{\text{smp}(p,\mu)} \underbrace{B}_{\text{smp}(p,\mu)}$$

$$\underbrace{A_m \otimes I_n}_{\text{smp}(p,\mu)} \rightarrow \underbrace{\left(L_m^{mp} \otimes I_{n/p} \right) \left(I_p \otimes (A_m \otimes I_{n/p}) \right) \left(L_p^{mp} \otimes I_{n/p} \right)}_{\text{smp}(p,\mu)}$$

$$\underbrace{L_m^{mn}}_{\text{smp}(p,\mu)} \rightarrow \begin{cases} \underbrace{\left(I_p \otimes L_{m/p}^{mn/p} \right)}_{\text{smp}(p,\mu)} \underbrace{\left(L_p^{pn} \otimes I_{m/p} \right)}_{\text{smp}(p,\mu)} \\ \underbrace{\left(L_m^{pm} \otimes I_{n/p} \right)}_{\text{smp}(p,\mu)} \underbrace{\left(I_p \otimes L_m^{mn/p} \right)}_{\text{smp}(p,\mu)} \end{cases}$$

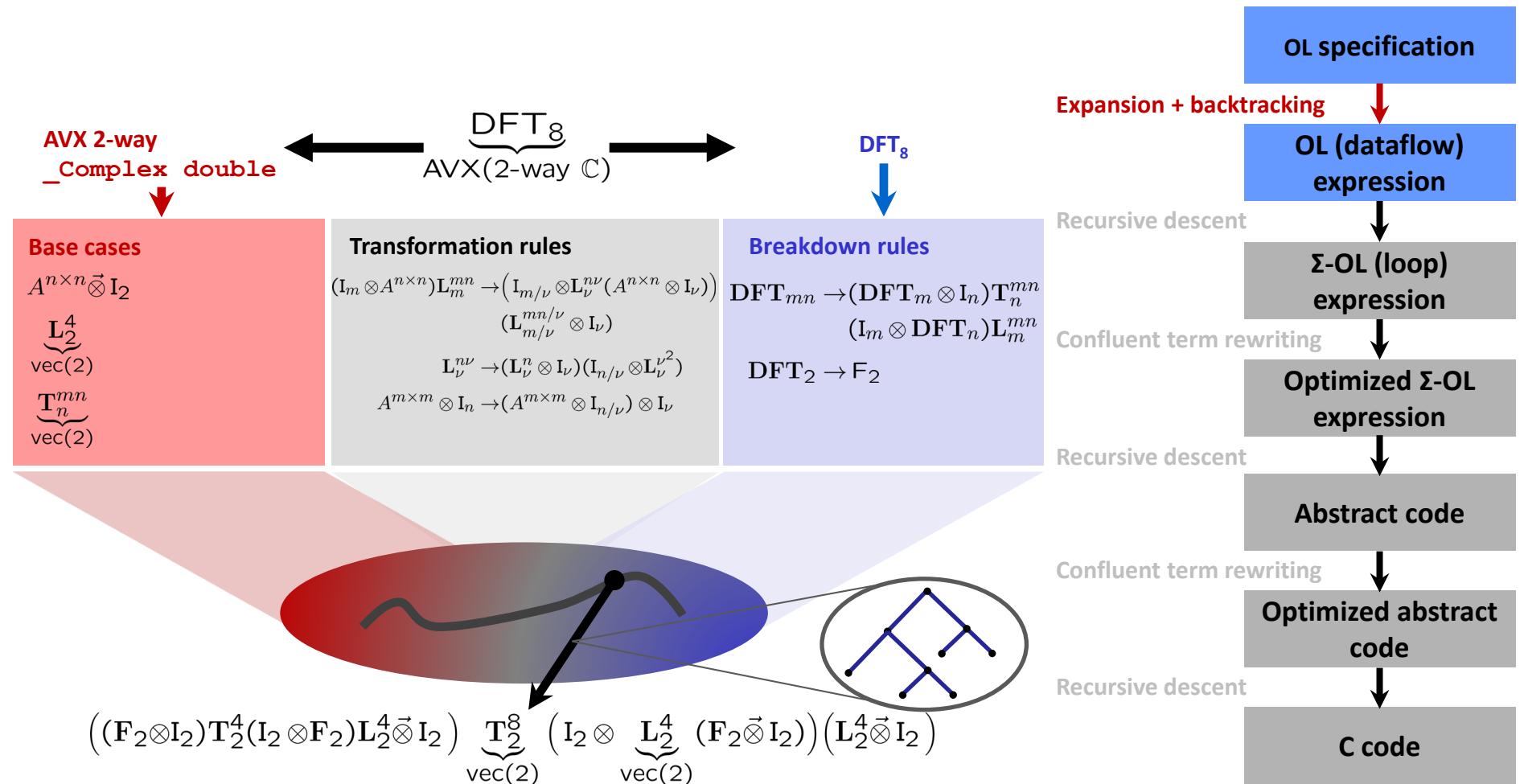
Recursive rules

$$\underbrace{I_m \otimes A_n}_{\text{smp}(p,\mu)} \rightarrow I_p \otimes \parallel \left(I_{m/p} \otimes A_n \right)$$

$$\underbrace{(P \otimes I_n)}_{\text{smp}(p,\mu)} \rightarrow (P \otimes I_{n/\mu}) \overline{\otimes} I_\mu$$

Base case rules

Autotuning in Constraint Solution Space



Translating an OL Expression Into Code

Constraint Solver Input:

$\underbrace{\text{DFT}_8}_{\text{AVX(2-way)}} \mathbb{C}$

Output =

Ruletree, expanded into

OL Expression:

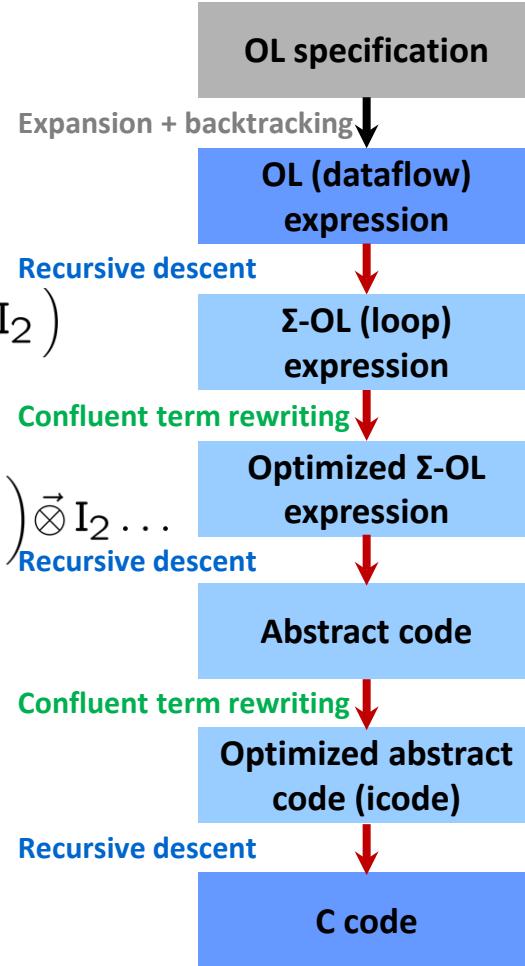
$$\left((F_2 \otimes I_2) T_2^4 (I_2 \otimes F_2) L_2^4 \vec{\otimes} I_2 \right) \underbrace{T_2^8}_{\text{vec}(2)} \left(I_2 \otimes \underbrace{L_2^4}_{\text{vec}(2)} (F_2 \vec{\otimes} I_2) \right) (L_2^4 \vec{\otimes} I_2)$$

Σ -OL:

$$\left(\sum_{j=0}^1 \left(S_{i_2 \otimes (j)_2} F_2 \text{Map}_{x \mapsto \omega_4^{2i+j} x}^2 G_{i_2 \otimes (j)_2} \right) \sum_{j=0}^1 \left(S_{(j)_2 \otimes i_2} F_2 G_{i_2 \otimes (j)_2} \right) \right) \vec{\otimes} I_2 \dots$$

C Code:

```
void dft8(_Complex double *Y, _Complex double *X) {
    __m256d s38, s39, s40, s41, ...
    __m256d *a17, *a18;
    a17 = ((__m256d *) X);
    s38 = *(a17);
    s39 = *((a17 + 2));
    t38 = _mm256_add_pd(s38, s39);
    t39 = _mm256_sub_pd(s38, s39);
    ...
    s52 = _mm256_sub_pd(s45, s50);
    *((a18 + 3)) = s52;
}
```



Symbolic Verification for Linear Operators

- Linear operator = matrix-vector product

Algorithm = matrix factorization

$$\begin{bmatrix} 1 & 1 & 1 & 1 \\ 1 & j & -1 & -j \\ 1 & -1 & 1 & -1 \\ 1 & -j & -1 & j \end{bmatrix} = \begin{bmatrix} 1 & \cdot & 1 & \cdot \\ \cdot & 1 & \cdot & 1 \\ 1 & \cdot & -1 & \cdot \\ \cdot & 1 & \cdot & -1 \end{bmatrix} \begin{bmatrix} 1 & \cdot & \cdot & \cdot \\ \cdot & 1 & \cdot & \cdot \\ \cdot & \cdot & 1 & \cdot \\ \cdot & \cdot & \cdot & j \end{bmatrix} \begin{bmatrix} 1 & 1 & \cdot & \cdot \\ 1 & -1 & \cdot & \cdot \\ \cdot & \cdot & 1 & 1 \\ \cdot & \cdot & 1 & -1 \end{bmatrix} \begin{bmatrix} 1 & \cdot & \cdot & \cdot \\ \cdot & 1 & \cdot & \cdot \\ \cdot & \cdot & 1 & \cdot \\ \cdot & \cdot & \cdot & 1 \end{bmatrix} = ?$$

$$\text{DFT}_4 = (\text{DFT}_2 \otimes \text{I}_2) \text{T}_2^4 (\text{I}_2 \otimes \text{DFT}_2) \text{L}_2^4$$

- Linear operator = matrix-vector product

Program = matrix-vector product

$$\begin{bmatrix} 1 & 1 & 1 & 1 \\ 1 & j & -1 & -j \\ 1 & -1 & 1 & -1 \\ 1 & -j & -1 & j \end{bmatrix} \cdot \begin{bmatrix} 0 \\ 1 \\ 0 \\ 0 \end{bmatrix} = ? \quad \text{DFT4}([0, 1, 0, 0])$$

Symbolic evaluation and symbolic execution establishes correctness

Outline

- Introduction
- Operator Language
- Achieving Performance Portability
- FFTX: A Library Frontend for SPIRAL
- Summary

FFTX and SpectralPACK

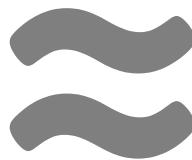
Numerical Linear Algebra

LAPACK

LU factorization
Eigensolves
SVD
...

BLAS

BLAS-1
BLAS-2
BLAS-3



Spectral Algorithms

SpectralPACK

Convolution
Correlation
Upsampling
Poisson solver
...

FFTX

DFT, RDFT
1D, 2D, 3D,...
batch

Define the LAPACK equivalent for spectral algorithms

- **Define FFTX as the BLAS equivalent**
provide user FFT functionality as well as algorithm building blocks
- **Define class of numerical algorithms to be supported by SpectralPACK**
PDE solver classes (Green's function, sparse in normal/k space,...), signal processing,...
- **Library front-end, code generation and vendor library back-end**
mirror concepts from FFTX layer

FFTX and SpectralPACK solve the “spectral motif” long term

Example: Poisson's Equation in Free Space

Partial differential equation (PDE)

$$\Delta(\Phi) = \rho$$

$$\rho : \mathbb{R}^3 \rightarrow \mathbb{R}$$

$$D = \text{supp}(\rho) \subset \mathbb{R}^3$$

Poisson's equation. Δ is the Laplace operator

Solution characterization

$$\Phi : \mathbb{R}^3 \rightarrow \mathbb{R}$$

$$\Phi(\vec{x}) = \frac{Q}{4\pi||\vec{x}||} + o\left(\frac{1}{||\vec{x}||}\right) \text{ as } ||\vec{x}|| \rightarrow \infty$$

$$Q = \int_D \rho d\vec{x}$$

Approach: Green's function

$$\Phi(\vec{x}) = \int_D G(\vec{x} - \vec{y})\rho(\vec{y})d\vec{y} \equiv (G * \rho)(\vec{x}), \quad G(\vec{x}) = \frac{1}{4\pi||\vec{x}||_2}$$

Solution: $\phi(\cdot)$ = convolution of RHS $\rho(\cdot)$ with Green's function $G(\cdot)$. Efficient through FFTs (frequency domain)

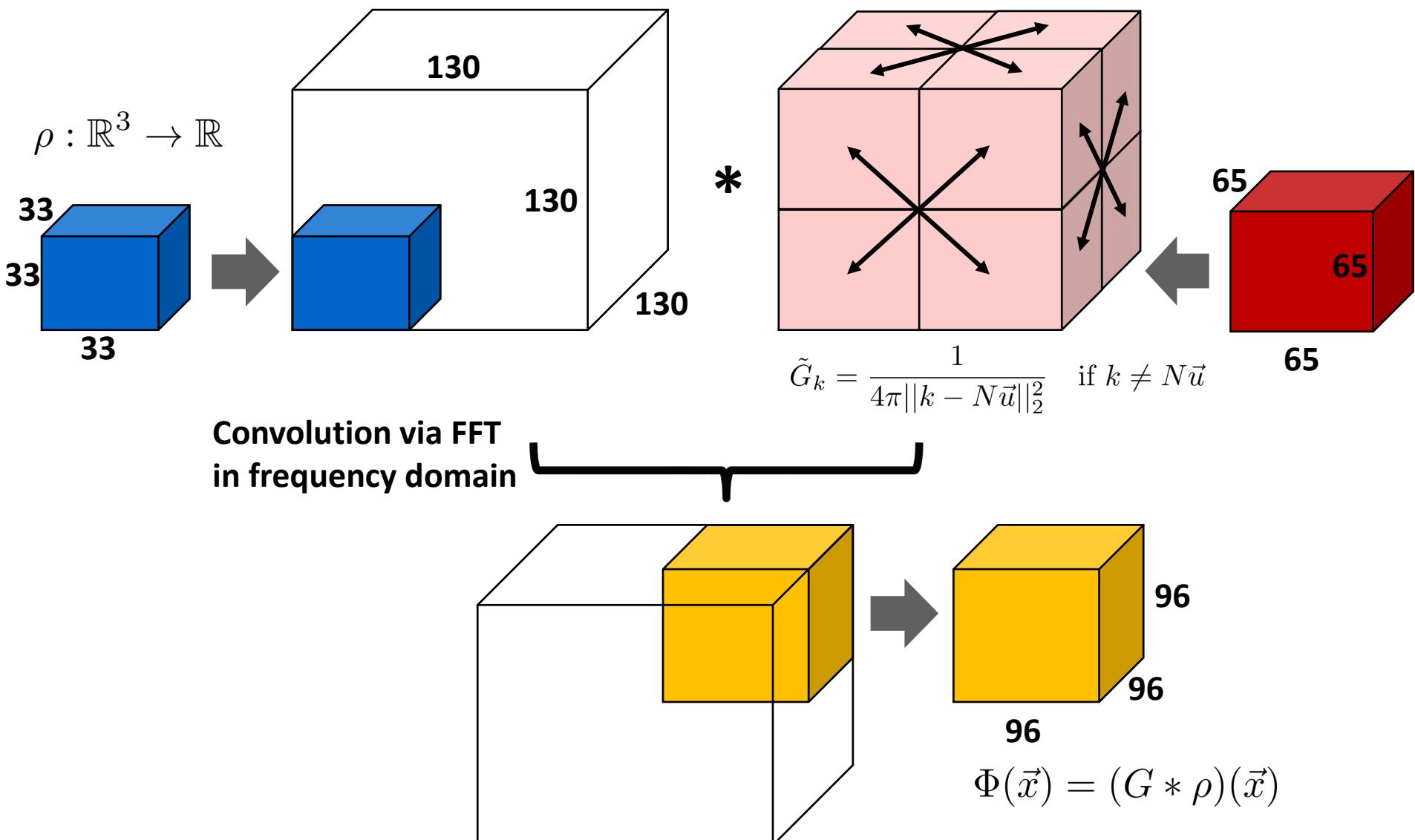
Method of Local Corrections (MLC)

$$\tilde{G}_k = \frac{1}{4\pi||k - N\vec{u}||_2^2} \quad \text{if } k \neq N\vec{u} \quad \text{Green's function kernel in frequency domain}$$

P. McCorquodale, P. Colella, G. T. Banks, and S. B. Baden: **A Local Corrections Algorithm for Solving Poisson's Equation in Three Dimensions.**
 Communications in Applied Mathematics and Computational Science Vol. 2, No. 1 (2007), pp. 57-81., 2007.

C. R. Anderson: **A method of local corrections for computing the velocity field due to a distribution of vortex blobs.** Journal of Computational Physics, vol. 62, no. 1, pp. 111-123, 1986.

Algorithm: Hockney Free Space Convolution



Hockney: Convolution + problem specific zero padding and output subset

FFTX C Code: Hockney Free Space Convolution

```

fftx_plan pruned_real_convolution_plan(fftx_real *in, fftx_real *out, fftx_complex *symbol,
    int n, int n_in, int n_out, int n_freq) {
    int rank = 3,
    batch_rank = 0,
    ...
    fftx_plan plans[5];
    fftx_plan p;

    tmp1 = fftx_create_zero_temp_real(rank, &padded_dims);

    plans[0] = fftx_plan_guru_copy_real(rank, &in_dimx, in, tmp1, MY_FFTX_MODE_SUB);

    tmp2 = fftx_create_temp_complex(rank, &freq_dims);
    plans[1] = fftx_plan_guru_dft_r2c(rank, &padded_dims, batch_rank,
        &batch_dims, tmp1, tmp2, MY_FFTX_MODE_SUB);

    tmp3 = fftx_create_temp_complex(rank, &freq_dims);
    plans[2] = fftx_plan_guru_pointwise_c2c(rank, &freq_dimx, batch_rank, &batch_dimx,
        tmp2, tmp3, symbol, (fftx_callback)complex_scaling,
        MY_FFTX_MODE_SUB | FFTX_PW_POINTWISE);

    tmp4 = fftx_create_temp_real(rank, &padded_dims);
    plans[3] = fftx_plan_guru_dft_c2r(rank, &padded_dims, batch_rank,
        &batch_dims, tmp3, tmp4, MY_FFTX_MODE_SUB);

    plans[4] = fftx_plan_guru_copy_real(rank, &out_dimx, tmp4, out, MY_FFTX_MODE_SUB);

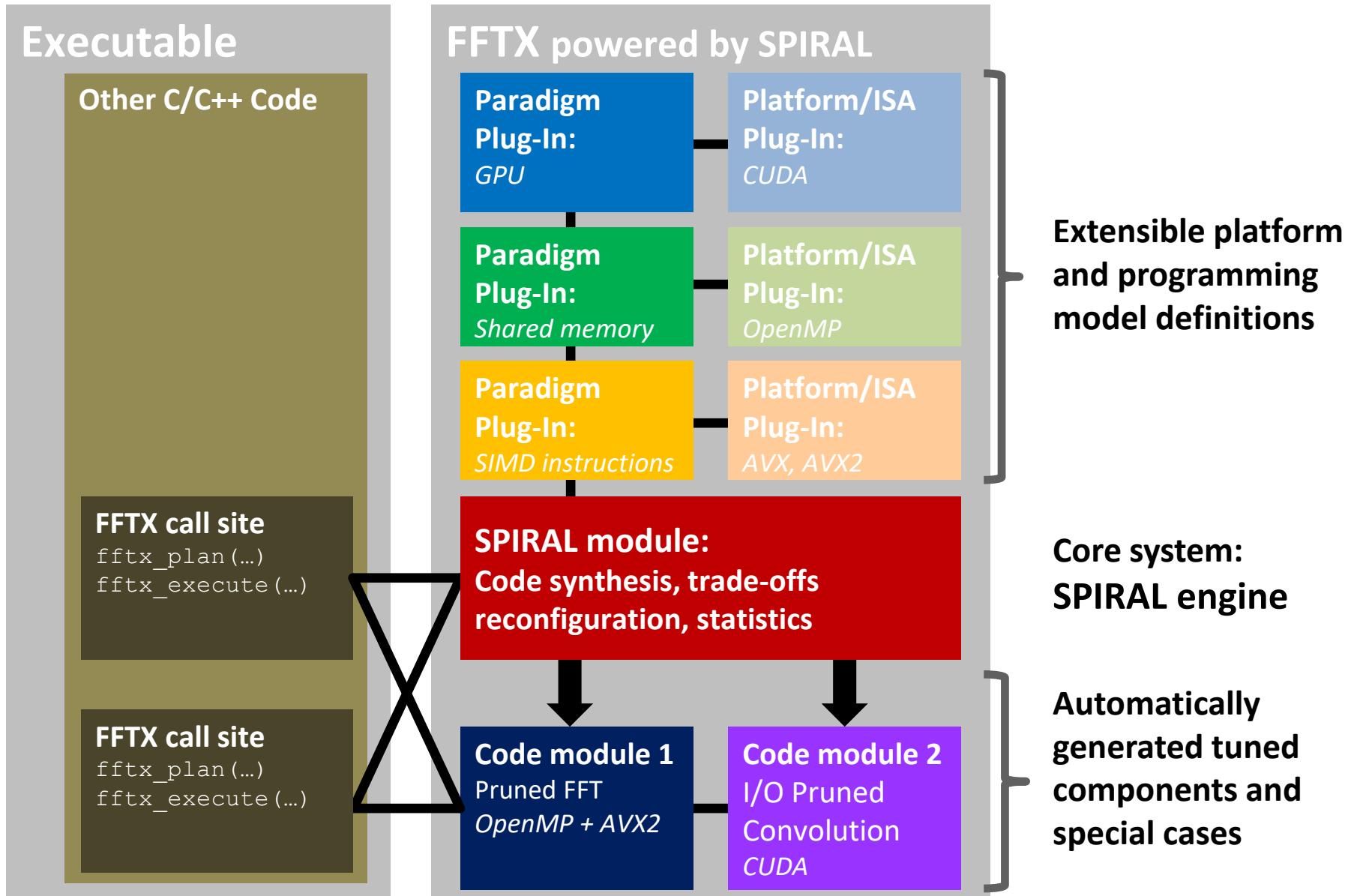
    p = fftx_plan_compose(numsubplans, plans, MY_FFTX_MODE_TOP);

    return p;
}

```

Looks like FFTW calls, but is a specification for SPIRAL

FFTX Backend: SPIRAL

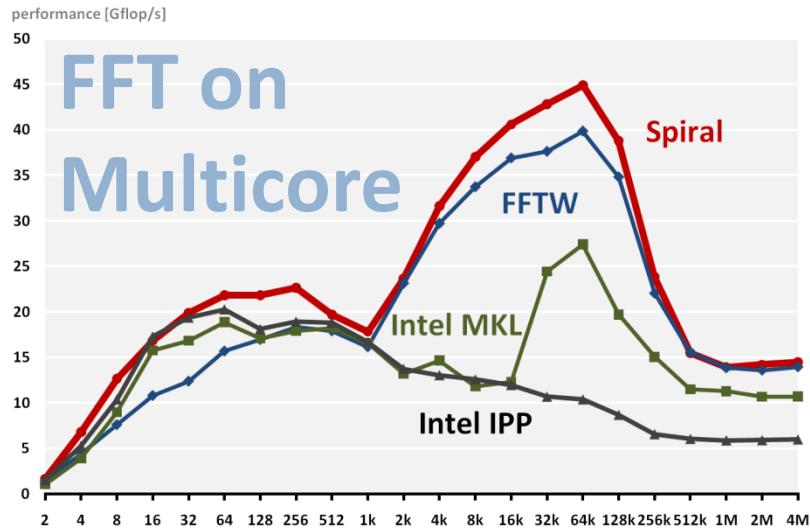


Outline

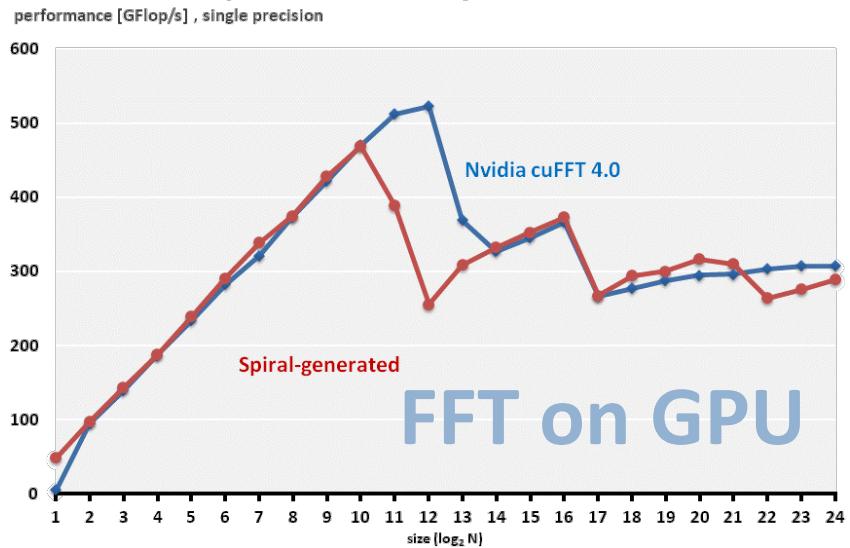
- Introduction
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Synthesis: FFTs and Spectral Algorithms

1D DFT on 3.3 GHz Sandy Bridge (4 Cores, AVX)

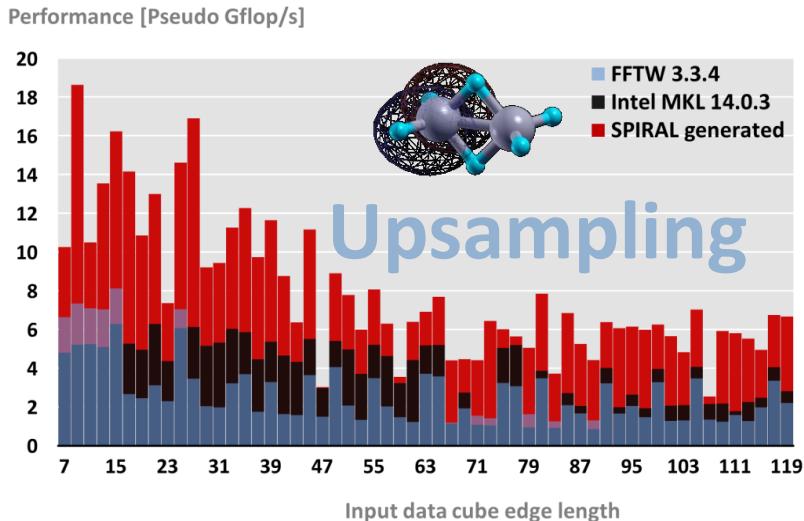


1D Batch DFT (Nvidia GTX 480)



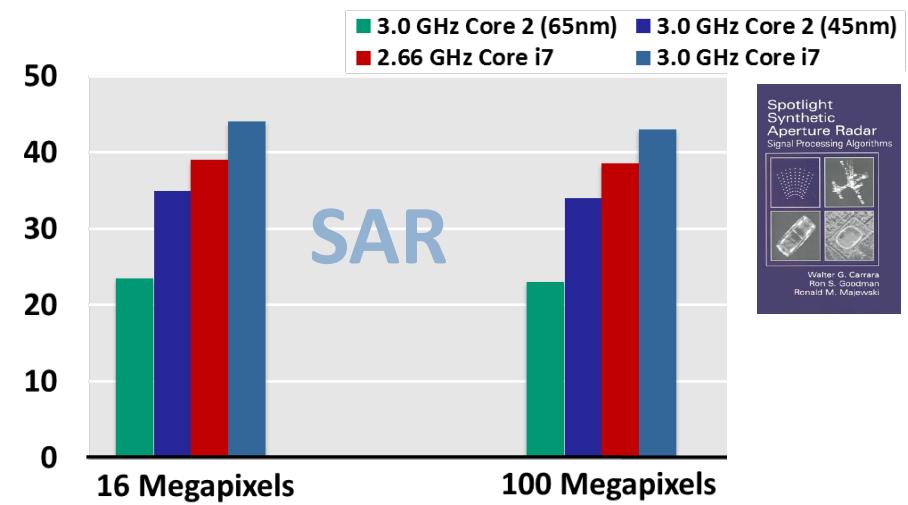
Performance of 2x2x2 Upsampling on Haswell

3.5 GHz, AVX, double precision, interleaved input, single core



PFA SAR Image Formation on Intel platforms

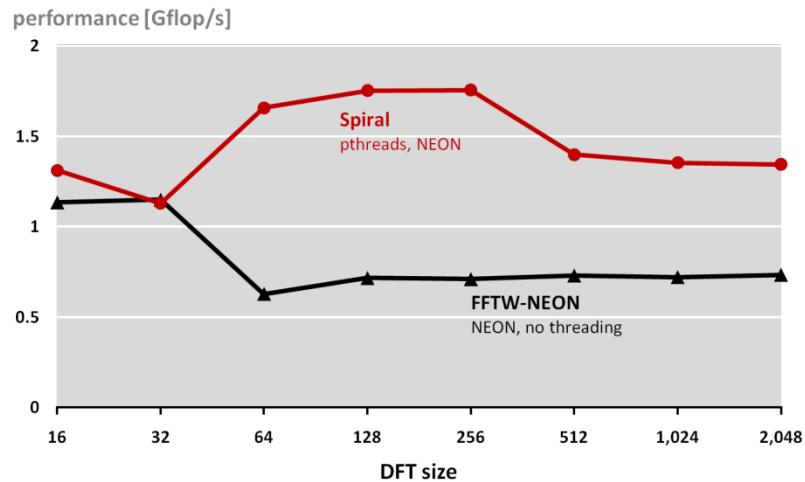
performance [Gflop/s]



From Cell Phone To Supercomputer

DFT on Samsung Galaxy S II

Dual-core 1.2 GHz Cortex-A9 with NEON ISA



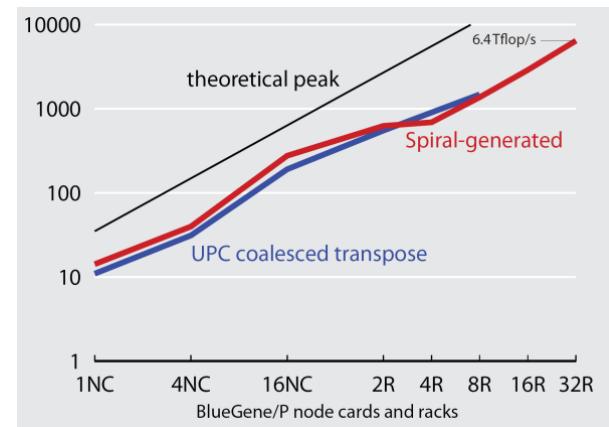
Samsung i9100 Galaxy S II

Dual-core ARM at 1.2GHz with NEON ISA



Global FFT (1D FFT, HPC Challenge)

performance [Gflop/s]



6.4 Tflop/s on
BlueGene/P

BlueGene/P at Argonne National Laboratory

128k cores (quad-core CPUs) at 850 MHz

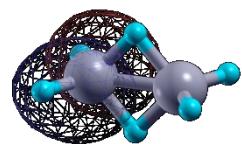
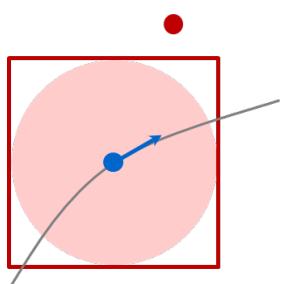
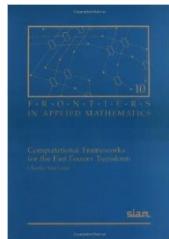


F. Gygi, E. W. Draeger, M. Schulz, B. R. de Supinski, J. A. Gunnels, V. Austel, J. C. Sexton, F. Franchetti, S. Kral, C. W. Ueberhuber, J. Lorenz, "Large-Scale Electronic Structure Calculations of High-Z Metals on the BlueGene/L Platform," In Proceedings of Supercomputing, 2006. *2006 Gordon Bell Prize (Peak Performance Award)*.

G. Almási, B. Dalton, L. L. Hu, F. Franchetti, Y. Liu, A. Sidelnik, T. Spelce, I. G. Tănase, E. Tiotto, Y. Voronenko, X. Xue, "2010 IBM HPC Challenge Class II Submission," *2010 HPC Challenge Class II Award (Most Productive System)*.

SPIRAL: AI for High Performance Code

Algorithms



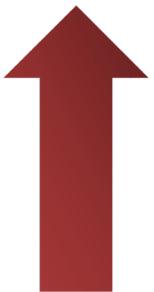
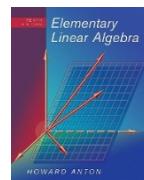
```

int dwmonitor(float *X, double *D) {
    __m128d u1, u2, u3, u4, u5, u6, u7, u8, ...
    unsigned _xm = _mm_getcsr();
    _mm_setcsr(_xm & 0xffff0000 | 0x0000dfc0);
    u5 = _mm_set1_pd(0.0);
    u2 = _mm_cvtps_pd(_mm_addsub_ps(
        _mm_set1_ps(FLT_MIN), _mm_set1_ps(X[0])));
    u1 = _mm_set_pd(1.0, (-1.0));
    for(int i5 = 0; i5 <= 2; i5++) {
        x6 = _mm_addsub_pd(_mm_set1_pd((DBL_MIN
            +DBL_MIN)), _mm_loadup_pd(&(D[i5])));
        x1 = _mm_addsub_pd(_mm_set1_pd(0.0), u1);
        x2 = _mm_mul_pd(x1, x6);
        ...
    }
}

```


performance
+
PROOF
QED.

Correctness



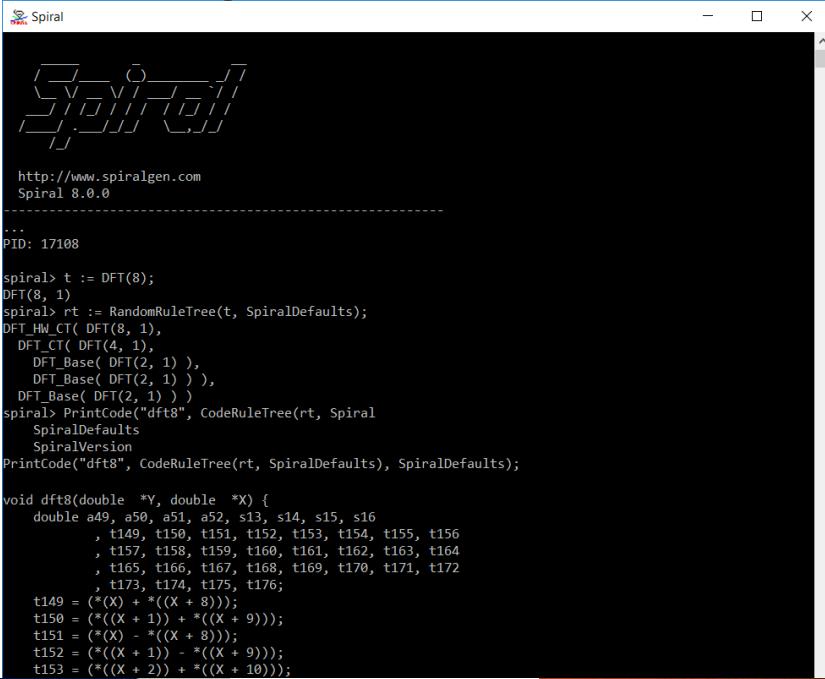
Hardware



SPIRAL 8.0: Available Under Open Source

- **Open Source SPIRAL available**
 - non-viral license (BSD)
 - Initial version, effort ongoing to open source whole system
 - Commercial support via SpiralGen, Inc.
- **Developed over 20 years**
 - Funding: DARPA (OPAL, DESA, HACMS, PERFECT, BRASS), NSF, ONR, DoD HPC, JPL, DOE, CMU SEI, Intel, Nvidia, Mercury
- **Open sourced under DARPA PERFECT**
- **First Tutorial @ HPEC 2019**

www.spiral.net



```

Spiral
http://www.spiralgen.com
Spiral 8.0.0
...
PID: 17108

spiral> t := DFT(8);
DFT(8, 1)
spiral> rt := RandomRuleTree(t, SpiralDefaults);
DFT_HW_CTC(DFT(8, 1),
DFT_CTC(DFT(4, 1),
DFT_Base(DFT(2, 1)),
DFT_Base(DFT(2, 1))),
DFT_Base(DFT(2, 1)))
spiral> PrintCode("dft8", CodeRuleTree(rt, Spiral
    SpiralDefaults
    SpiralVersion
PrintCode("dft8", CodeRuleTree(rt, SpiralDefaults), SpiralDefaults);

void dft8(double *Y, double *X) {
    double a49, a50, a51, a52, s13, s14, s15, s16
    , t149, t150, t151, t152, t153, t154, t155, t156
    , t157, t158, t159, t160, t161, t162, t163, t164
    , t165, t166, t167, t168, t169, t170, t171, t172
    , t173, t174, t175, t176;
    t149 = (*X) + *(X + 8));
    t150 = (*((X + 1)) + *((X + 9)));
    t151 = (*X) - *(X + 8));
    t152 = (*((X + 1)) - *((X + 9)));
    t153 = (*((X + 2)) + *((X + 10)));
}

```

