# Formal Loop Merging for Signal Transforms

Franz Franchetti **Yevgen S. Voronenko**Markus Püschel

Department of Electrical & Computer Engineering Carnegie Mellon University

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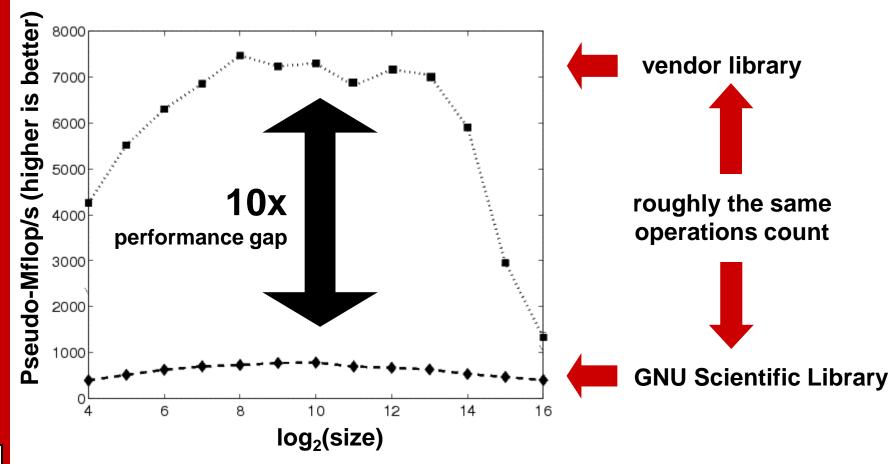
#### **Problem**

- Runtime of (uniprocessor) numerical applications typically dominated by few compute-intensive kernels
  - Examples: discrete Fourier transform, matrix-matrix multiplication
- These kernels are hand-written for every architecture (open-source and commercial libraries)
- Writing fast numerical code is becoming increasingly difficult, expensive, and platform dependent, due to:
  - Complicated memory hierarchies
  - Special purpose instructions (short vector extensions, fused multiply-add)
  - Other microarchitectural features (deep pipelines, superscalar execution)



#### **Example: Discrete Fourier Transform (DFT)**

#### Performance on Pentium 4 @ 3 GHz





Writing fast code is hard. Are there alternatives?

## **Automatic Code Generation and Adaptation**

- ATLAS: Code generator for basic linear algebra subroutines (BLAS) [Whaley, et. al., 1998] [Yotov, et al., 2005]
- FFTW: Adaptive library for computing the discrete Fourier transform (DFT) and its variants [Frigo and Johnson, 1998]
- SPIRAL: Code generator for linear signal transforms (including DFT) [Püschel, et al., 2004]
- See also: Proceedings of the IEEE special issue on "Program Generation, Optimization, and Adaptation," Feb. 2005.

■ Focus of this talk:

A new approach to automatic loop merging in SPIRAL



# **Talk Organization**

- SPIRAL Background
- Automatic loop merging in SPIRAL
- **■** Experimental Results
- Conclusions



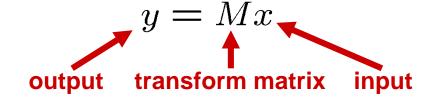
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#### **SPIRAL: DSP Transforms**

- SPIRAL generates optimized code for linear signal transforms, such as discrete Fourier transform (DFT), discrete cosine transforms, FIR filters, wavelets, and many others.
- Linear transform = matrix-vector product:



Example: DFT of input vector X

$$y = \mathsf{DFT}_n x$$

$$\mathsf{DFT}_n = \left[\omega_n^{k\ell}\right]_{0 \le k, \ell \le n}, \quad \omega_n = e^{-2\pi\sqrt{-1}/n}$$



## **SPIRAL: Fast Transform Algorithms**

- **Reduce computation cost from O(n^2) to O(n \log n)**
- **■** For every transform there are many fast algorithms
- Algorithm = sparse matrix factorization

$$\begin{pmatrix} 1 & 1 & 1 & 1 \\ 1 & i & -1 & -i \\ 1 & -1 & 1 & -1 \\ 1 & -i & -1 & i \end{pmatrix} x \to \begin{pmatrix} 1 & 0 & 1 & 0 \\ 0 & 1 & 0 & 1 \\ 1 & 0 & -1 & 0 \\ 0 & 1 & 0 & -1 \end{pmatrix} \begin{pmatrix} 1 & 0 & 0 & 0 \\ 0 & 1 & 0 & 0 \\ 0 & 0 & 1 & 0 \\ 0 & 0 & 0 & i \end{pmatrix} \begin{pmatrix} 1 & 1 & 0 & 0 \\ 1 & -1 & 0 & 0 \\ 0 & 0 & 1 & 1 \\ 0 & 0 & 1 & -1 \end{pmatrix} \begin{pmatrix} 1 & 0 & 0 & 0 \\ 0 & 0 & 1 & 0 \\ 0 & 0 & 0 & 1 \end{pmatrix} x$$

$$12 \text{ adds} \qquad \qquad 4 \text{ mults} \qquad \qquad 4 \text{ adds} \qquad \qquad 4 \text{ multiplied with input vector x}$$

$$\mathsf{DFT}_4 \to (\mathsf{DFT}_2 \otimes \mathsf{I}_2) D(\mathsf{I}_2 \otimes \mathsf{DFT}_2) P$$

 SPIRAL generates the space of algorithms using breakdown rules in the domain-specific Signal Processing Language (SPL)



$$\mathsf{DFT}_{mn} \to (\mathsf{DFT}_m \otimes \mathsf{I}_n) D(\mathsf{I}_m \otimes \mathsf{DFT}_n) P$$

# SPL (Signal Processing Language)

- SPL expresses transform algorithms as structured sparse matrix factorization
- Examples:

$$F_2 = \begin{bmatrix} 1 & 1 \\ 1 & -1 \end{bmatrix} \qquad A \otimes B = \begin{bmatrix} a_{k,\ell} B \end{bmatrix}_{k,\ell}$$

$$A \oplus B = \begin{bmatrix} A & \\ & B \end{bmatrix} \qquad I \otimes B = \begin{bmatrix} B & \\ & \ddots & \\ & B \end{bmatrix}$$

SPL grammar in Backus-Naur form

```
\begin{array}{lll} \langle \operatorname{spl} \rangle & ::= & \langle \operatorname{generic} \rangle \mid \langle \operatorname{symbol} \rangle \mid \langle \operatorname{transform} \rangle \mid \\ & \langle \operatorname{spl} \rangle \cdots \cdot \langle \operatorname{spl} \rangle \mid \\ & \langle \operatorname{spl} \rangle \oplus \ldots \oplus \langle \operatorname{spl} \rangle \mid \\ & \langle \operatorname{spl} \rangle \otimes \cdots \cdot \otimes \langle \operatorname{spl} \rangle \mid \\ & \cdots \\ & \langle \operatorname{generic} \rangle & ::= & \operatorname{diag}(a_0,\ldots,a_{n-1}) \mid \ldots \\ & \langle \operatorname{symbol} \rangle & ::= & \operatorname{I}_n \mid \operatorname{J}_n \mid \operatorname{L}_k^n \mid \operatorname{R}_\alpha \mid \operatorname{F}_2 \mid \ldots \\ & \langle \operatorname{transform} \rangle & ::= & \operatorname{\mathbf{DFT}}_n \mid \operatorname{\mathbf{WHT}}_n \mid \operatorname{\mathbf{DCT-2}}_n \mid \operatorname{\mathbf{Filt}}_n(h[z]) \mid \ldots \end{array}
```



# **Compiling SPL to Code Using Templates**

$$y = \bigsqcup_{n}^{mn} x$$
for i=0..n-1
$$y[i+n*j] = x[m*i+j]$$

$$y = (A_n \oplus B_m)x$$

$$y[0:1:n-1] = \text{call A}(x[0:1:n-1])$$

$$y[n:1:n+m-1] = \text{call B}(x[n:1:n+m-1])$$

$$y = (I_n \otimes B_m)x$$
for i=0..n-1
$$y[im:1:im+m-1] = \text{call B}(x[im:1:im+m-1])$$

$$y = (I_n \otimes B_m) \bigsqcup_{n}^{mn} x$$
for i=0..n-1
$$y[im:1:im+m-1] = \text{call B}(x[i:n:i+m-1])$$



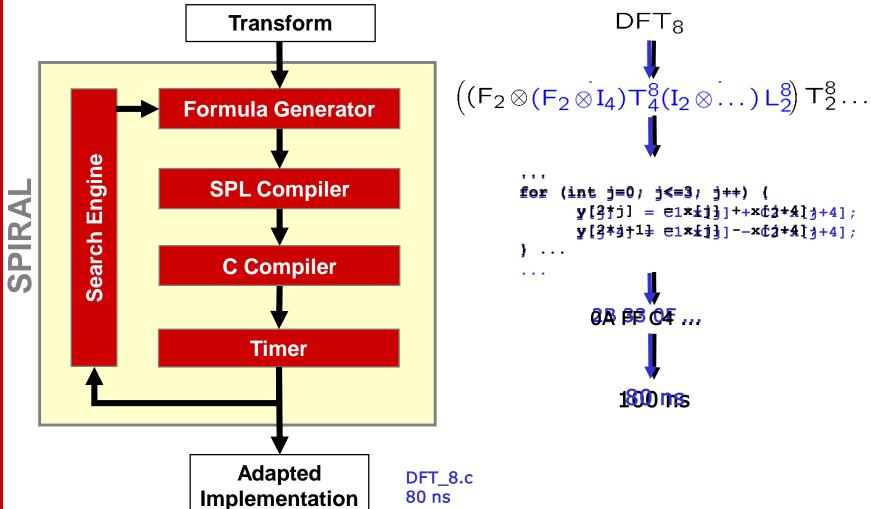
#### Some Transforms and Breakdown Rules in SPIRAL

$$\begin{array}{lll} \operatorname{DFT}_{n} & \to & (\operatorname{DFT}_{k} \otimes \operatorname{I}_{m}) \operatorname{T}_{m}^{n}(\operatorname{I}_{k} \otimes \operatorname{DFT}_{m}) \operatorname{L}_{k}^{n}, & n = km \\ \operatorname{DFT}_{n} & \to & P_{n}(\operatorname{DFT}_{k} \otimes \operatorname{DFT}_{m}) Q_{n}, & n = km, \ \operatorname{gcd}(k,m) = 1 \\ \operatorname{DFT}_{p} & \to & R_{p}^{T}(\operatorname{I}_{1} \oplus \operatorname{DFT}_{p-1}) D_{p}(\operatorname{I}_{1} \oplus \operatorname{DFT}_{p-1}) R_{p}, & p \ \operatorname{prime} \\ \operatorname{DCT-3}_{n} & \to & (\operatorname{I}_{m} \oplus \operatorname{J}_{m}) \operatorname{L}_{m}^{n}(\operatorname{DCT-3}_{m}(1/4) \oplus \operatorname{DCT-3}_{m}(3/4)) \\ & & \cdot (\operatorname{F}_{2} \otimes \operatorname{I}_{m}) \left[ \operatorname{Im} & 0 \oplus - \operatorname{J}_{m-1} \\ \frac{1}{\sqrt{2}}(\operatorname{I}_{1} \oplus 2\operatorname{Im}) \right], & n = 2m \\ \operatorname{DCT-4}_{n} & \to & S_{n} \operatorname{DCT-2}_{n} \operatorname{diag}_{0 \leq k < n}(1/(2 \operatorname{cos}((2k+1)\pi/4n))) \\ \operatorname{IMDCT}_{2m} & \to & (\operatorname{Jm} \oplus \operatorname{Im} \oplus \operatorname{Im} \oplus \operatorname{Jm}) \left( \left( \begin{bmatrix} 1 \\ -1 \end{bmatrix} \otimes \operatorname{Im} \right) \oplus \left( \begin{bmatrix} -1 \\ -1 \end{bmatrix} \otimes \operatorname{Im} \right) \right) \operatorname{J}_{2m} \operatorname{DCT-4}_{2m} \\ \operatorname{WHT}_{2^{k}} & \to & \prod_{i=1}^{t} (\operatorname{I}_{2^{k_{1}+\cdots+k_{i-1}}} \otimes \operatorname{WHT}_{2^{k_{i}}} \otimes \operatorname{I}_{2^{k_{i+1}+\cdots+k_{t}}}), & k = k_{1} + \cdots + k_{t} \\ \operatorname{DFT}_{2} & \to & \operatorname{F}_{2} \\ \operatorname{DCT-2}_{2} & \to & \operatorname{diag}(1, 1/\sqrt{2}) \operatorname{F}_{2} \\ \operatorname{DCT-4}_{2} & \to & \operatorname{J}_{2} \operatorname{R}_{13\pi/8} \end{array} \right)$$
Base case rules



#### **SPIRAL Architecture**

**Approach:** Empirical search over alternative recursive algorithms





#### **Problem: Fusing Permutations and Loops**

 $\mathcal{B}$  $\infty$ 4 direct mapping hardcoded special case

Two passes over the working set Complex index computation

void sub(double \*y, double \*x) {
 double t[8];

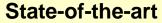
for (int i=0; i<=7; i++)
 t[(i/4)+2\*(i%4)] = x[i];

for (int i=0; i<4; i++) {
 y[2\*i] = t[2\*i] + t[2\*i+1];
 y[2\*i+1] = t[2\*i] - t[2\*i+1];
}</pre>

#### C compiler cannot do this

One pass over the working set Simple index computation

void sub(double \*y, double \*x) {
 for (int j=0; j<=3; j++) {
 y[2\*j] = x[j] + x[j+4];
 y[2\*j+1] = x[j] - x[j+4];
}</pre>



**SPIRAL:** Hardcoded with templates

FFTW: Hardcoded in the infrastructure



## **General Loop Merging Problem**

- Combinatorial explosion: Implementing templates for all rules and all recursive combinations is unfeasible
- In many cases even theoretically not understood



#### **Our Solution in SPIRAL**

- Loop merging at C code level: impractical
- Loop merging at SPL level: not possible
- Solution:
  - New language Σ-SPL an abstraction level between SPL and code
  - Loop merging through  $\Sigma$ -SPL formula manipulation

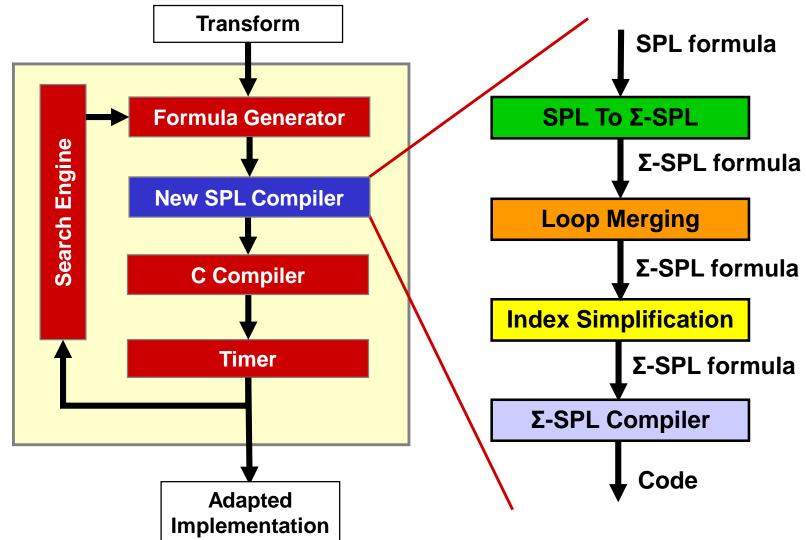


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# **New Approach for Loop Merging**



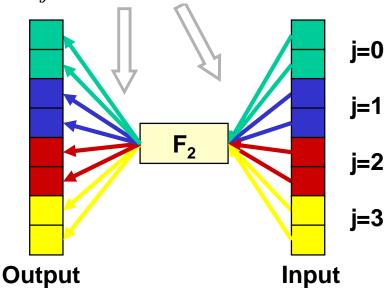


#### $\Sigma$ -SPL

- Four central constructs:  $\Sigma$ , G, S, Perm
  - $\Sigma$  (sum) makes loops explicit
  - $G_f$  (gather) reads data using the index mapping f
  - $S_f$  (scatter) writes data using the index mapping f
  - $Perm_f$  permutes data using the index mapping f
- Every Σ-SPL formula still represents a matrix factorization

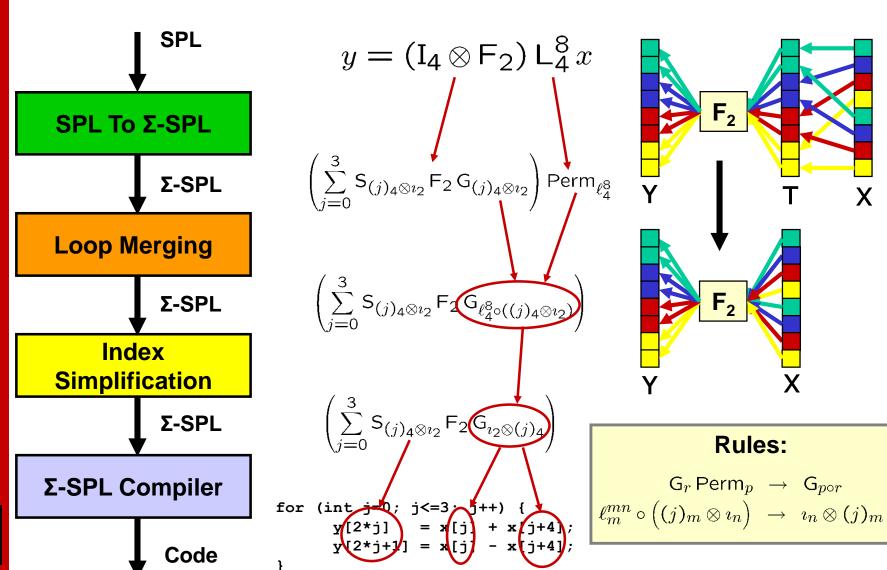
Example: 
$$(I_4 \otimes F_2) \rightarrow \sum_{j=0}^3 S_{f_j} F_2 G_{f_j}$$

$$egin{bmatrix} \mathsf{F}_2 & & & \ & \mathsf{F}_2 & & \ & & \mathsf{F}_2 & \ & & \mathsf{F}_2 \end{bmatrix}$$





# **Loop Merging With Rewriting Rules**





# **Application: Loop Merging For FFTs**

#### **DFT breakdown rules:**

Cooley-Tukey FFT 
$$\operatorname{DFT}_{km} o (\operatorname{DFT}_k \otimes \operatorname{I}_m) \, \top_m^{km} (\operatorname{I}_k \otimes \operatorname{DFT}_m) \, \Box_k^{km}$$

Prime factor FFT 
$$\operatorname{DFT}_{km} \to \bigvee_{k,m}^T \operatorname{DFT}_k \otimes \operatorname{I}_m)(\operatorname{I}_k \otimes \operatorname{DFT}_m \bigvee_{k,m} \operatorname{gcd}(k,m) = 1$$

Rader FFT 
$$\mathbf{DFT}_p \to \mathbf{W}_p^T \mathbf{I}_1 \oplus \mathbf{DFT}_{p-1}) D_p (\mathbf{I}_1 \oplus \mathbf{DFT}_{p-1}) W_p$$
 $p$  - prime

#### Index mapping functions are non-trivial:

$$\begin{array}{lll} \mathsf{L}_k^{km} & \to & \mathsf{Perm}_{\ell_k^{km}} & \ell_k^{km}(i) & = \left\lfloor \frac{i}{m} \right\rfloor + k(i \bmod m) \\ \mathsf{V}_{k,m} & \to & \mathsf{Perm}_{v_{k,m}} & v_{k,m}(i) = \left( m \left\lfloor \frac{i}{m} \right\rfloor + k(i \bmod m) \right) \bmod km \\ \mathsf{W}_p & \to & \mathsf{Perm}_{w_{1,g}^p} & v_{\phi,g}^p(i) & = \begin{cases} 0, & i = 0, \\ \phi g^i & \bmod p, & \text{else.} \end{cases} \end{array}$$



# **Example**

## Given DFT<sub>pq</sub>

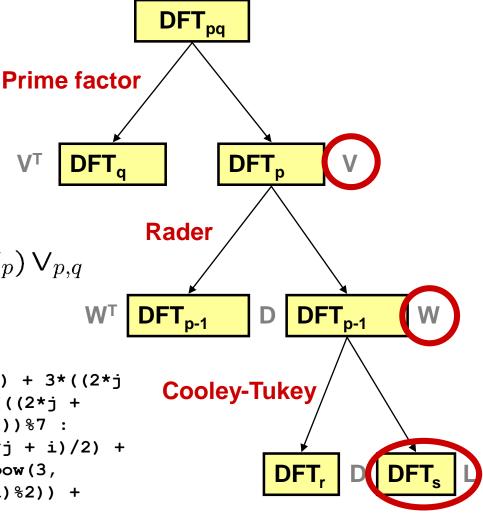
p - primep-1 = rs

#### Formula fragment

 $(\mathsf{I}_p \otimes (\mathsf{I}_1 \oplus (\mathsf{I}_r \otimes \mathsf{DFT}_s) \, \mathsf{L}_r^{rs}) \, \mathsf{W}_p) \, \mathsf{V}_{p,q}$ 

#### **Code for one memory access**

p=7; q=4; r=3; s=2; t=x[((21\*((7\*k + ((((((2\*j + i)/2) + 3\*((2\*j + i)%2)) + 1))) ? (5\*pow(3, ((((2\*j + i)/2) + 3\*((2\*j + i)%2)) + 1)))%7 : (0)))/7) + 8\*((7\*k + ((((((2\*j + i)/2) + 3\*((2\*j + i)%2)) + 1))) ? (5\*pow(3, ((((2\*j + i)/2) + 3\*((2\*j + i)%2)) + 1)))%7 : (0)))%7))%28)];





**Task:** Index simplification

# **Index Simplification: Basic Idea**

 Example: Identity necessary for fusing successive Rader and prime-factor step

$$\left(\varphi g^{(b+si) \mod N'}\right) \mod N = \left((\varphi g^b)(g^s)^i\right) \mod N$$
 
$$s|N',\ N'|N,\ 0 \leq i < n$$

Performed at the Σ-SPL level through rewrite rules on function objects:

$$\overline{w}_{\phi,g}^{N' \to N} \circ \overline{h}_{b,s}^{n \to N'} \quad \to \quad \overline{w}_{\phi g^b,g^s}^{n \to N}$$

- Advantages:
  - no analysis necessary
  - efficient (or doable at all)



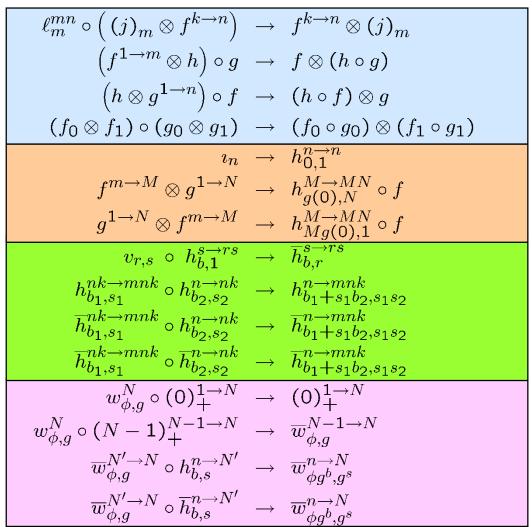
# **Index Simplification Rules for FFTs**

**Cooley-Tukey** 

**Transitional** 

Cooley-Tukey + Prime factor

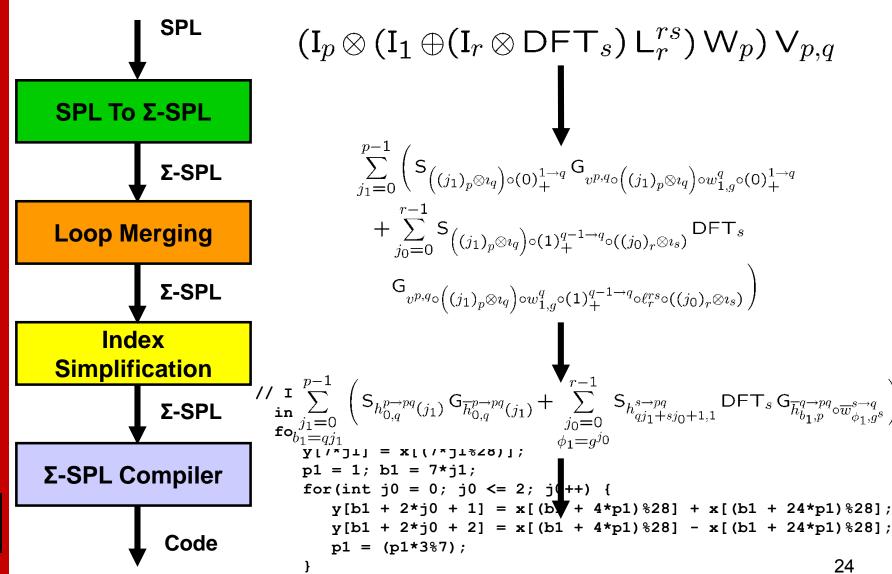
Cooley-Tukey +
Prime factor +
Rader





These 15 rules cover all combinations. Some encode novel optimizations.

# Loop Merging For the FFTs: Example (cont'd)





```
// Input: Complex double x[28], output: y[28]
double t1[28];
for(int i5 = 0; i5 \leq 27; i5++)
    t1[i5] = x[(7*3*(i5/7) + 4*2*(i5%7))%28];
for(int i1 = 0; i1 \leq 3; i1++) {
    double t3[7], t4[7], t5[7];
    for(int i6 = 0; i6 \le 6; i6++)
        t5[i6] = t1[7*i1 + i6];
    for(int i8 = 0; i8 \le 6; i8++)
        t4[i8] = t5[i8 ? (5*pow(3, i8))%7 : 0];
        double t7[1], t8[1];
        t8[0] = t4[0];
        t7[0] = t8[0];
        t3[0] = t7[0];
        double t10[6], t11[6], t12[6];
        for (int i13 = 0; i13 \leq 5; i13++)
            t12[i13] = t4[i13 + 1];
        for (int i14 = 0; i14 \leq 5; i14++)
            t11[i14] = t12[(i14/2) + 3*(i14%2)];
        for(int i3 = 0; i3 \le 2; i3++) {
            double t14[2], t15[2];
            for (int i15 = 0; i15 \leq 1; i15++)
                t15[i15] = t11[2*i3 + i15];
            t14[0] = (t15[0] + t15[1]);
            t14[1] = (t15[0] - t15[1]);
            for (int i17 = 0; i17 \leq 1; i17++)
                 t10[2*i3 + i17] = t14[i17];
        for (int i19 = 0; i19 \leq 5; i19++)
            t3[i19 + 1] = t10[i19];
    for (int i20 = 0; i20 \le 6; i20++)
        y[7*i1 + i20] = t3[i20];
```

After, 2 Loops.



Before, 11 Loops.

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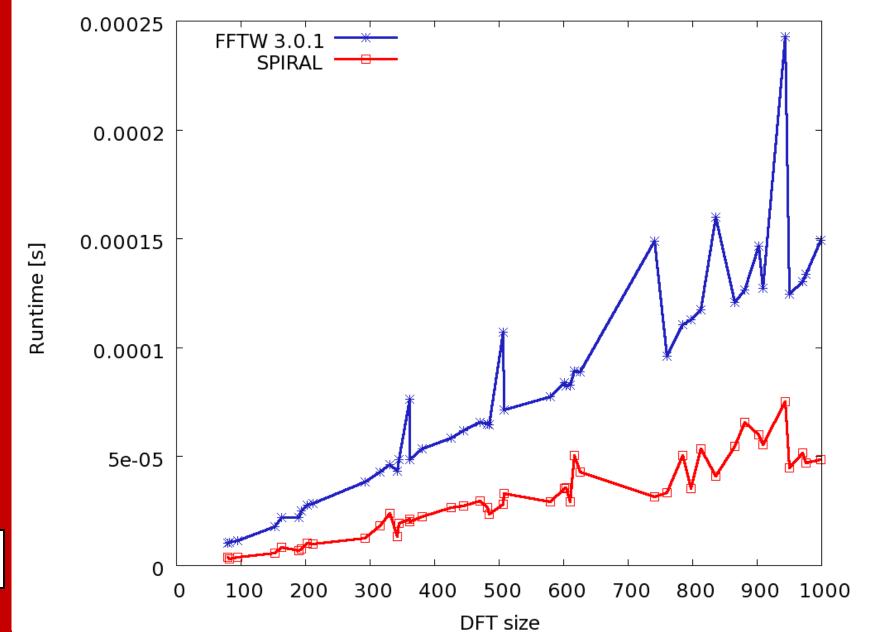
## **Benchmarks Setup**

- Comparison against FFTW 3.0.1
- Pentium 4 3.6 GHz
- We consider sizes requiring at least one Rader step (sizes with large prime factor)
- We divide sizes into levels depending on number of Rader steps needed (Rader FFT has most expensive index mapping)



#### **One** Rader Step

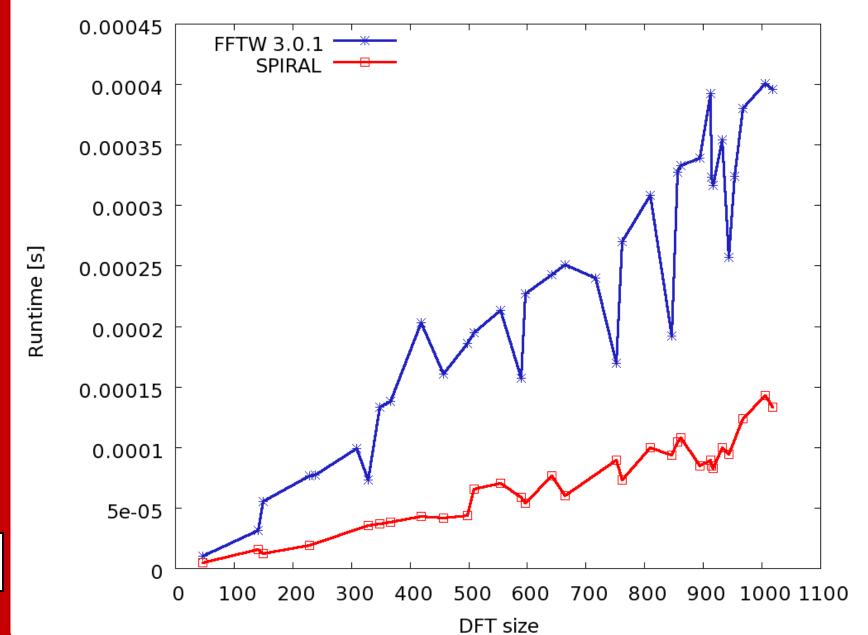
#### **Average SPIRAL speedup:** <u>factor of 2.7</u>





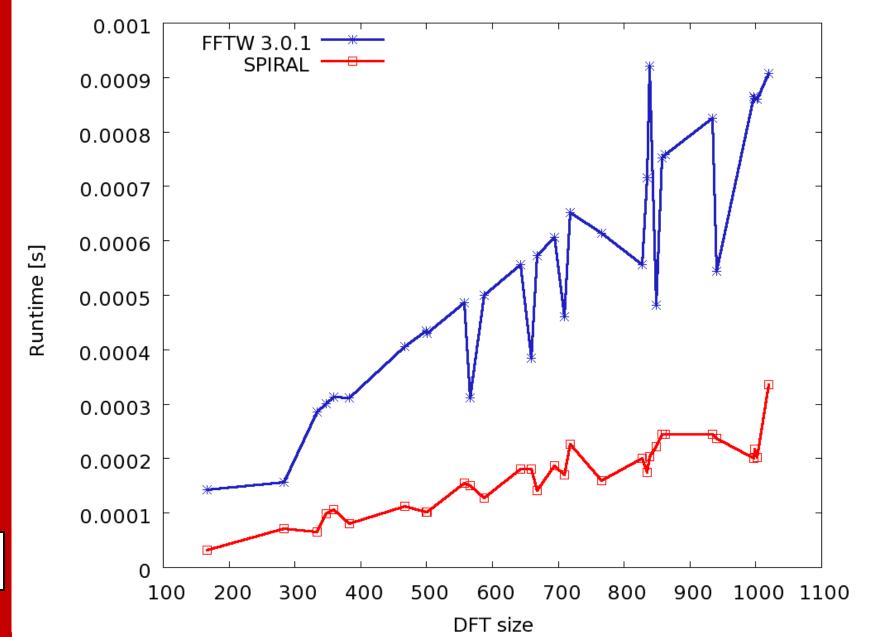
#### **Two Rader Steps**

#### **Average SPIRAL speedup:** <u>factor of 3.3</u>





#### Three Rader Steps Average SPIRAL speedup: factor of 3.4





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#### **Conclusion**

- General loop optimization framework for linear DSP transforms in SPIRAL
- Loop optimization at the "right" abstraction level: Σ-SPL
- Application to FFT: Speedups of a factor of 2-5 over FFTW
- Future work: Other Σ-SPL optimizations
  - Loop merging for other transforms
  - Loop elimination, interchange, peeling

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