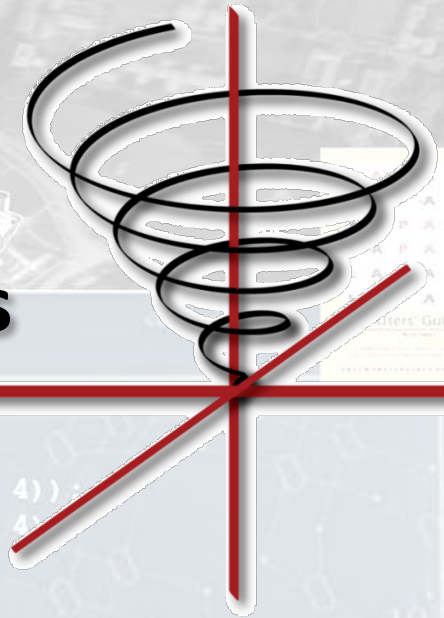


Spotlight
Synthetic
Aperture Radar
Signal Processing Algorithms

FFTW

SPIRAL Demo: Generating Hyper-Portable Future-Proof Computational Kernels



F. Franchetti, J. C. Hoe, T.-M. Low, J.M.F. Moura
Carnegie Mellon University

D. A. Padua
UIUC

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SpiralGen, Inc.

Carnegie
Mellon



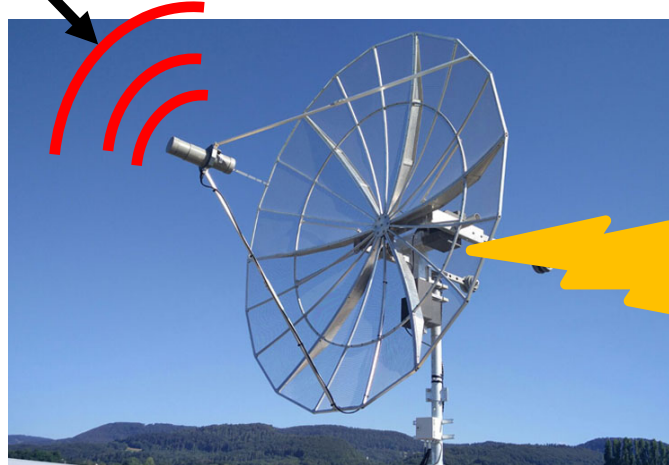
SpiralGen
Accelerating Innovation in Computing

OpenMP

BRASS Phase III Challenge Problems

Post-deployment and in-mission adaptations

- ***Data stream too complex for processor***
mid-stream code precomputes functions
- ***Limited network bandwidth***
mid-stream code simplifies data before transmission
- ***Plane hardware change***
MDL -> mid-stream code for specific architecture



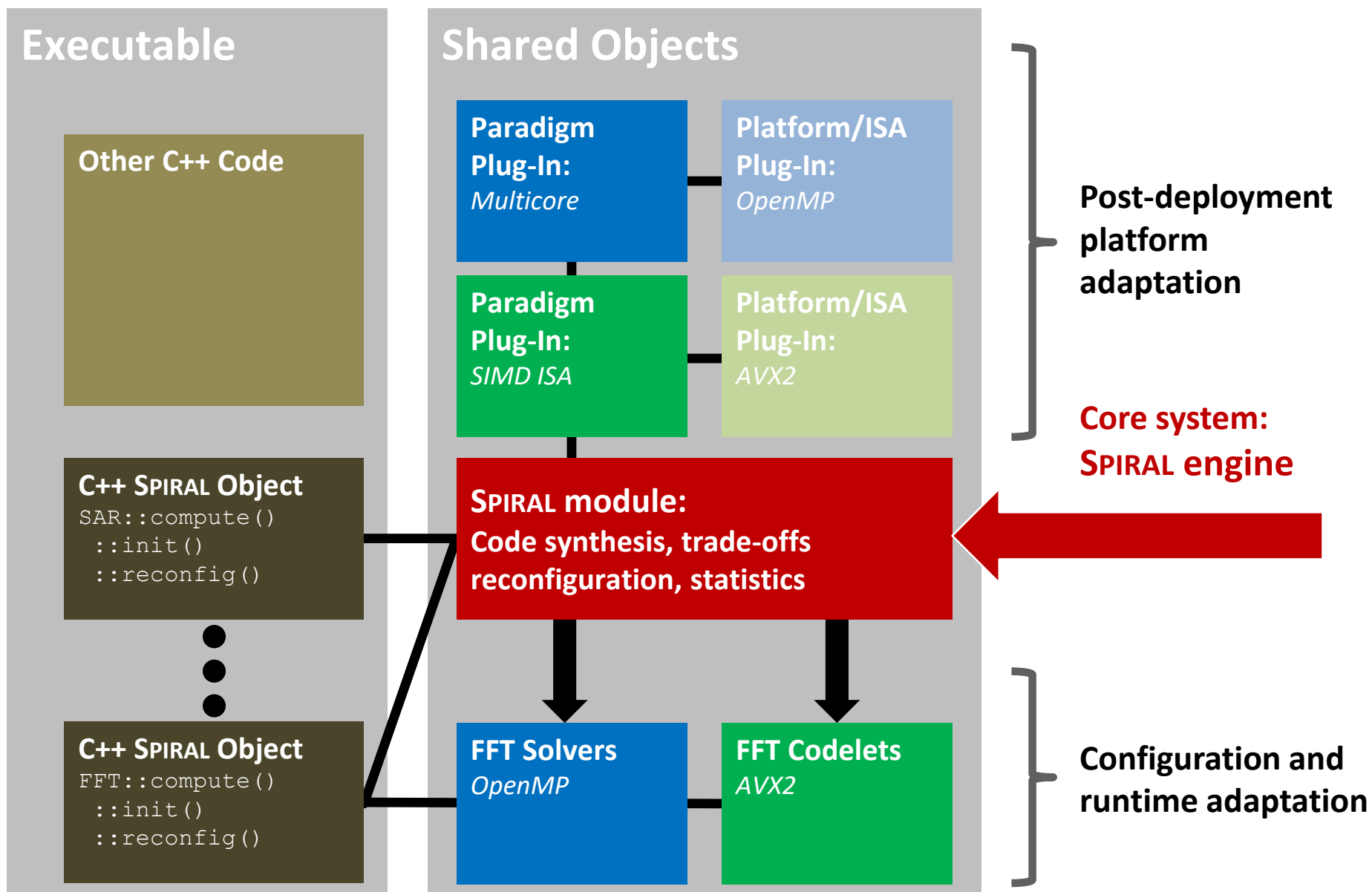
Legacy System



$$f(x) = x^2 + x + 1$$

Numerical Processing for Computationally Limited Systems

Performance Portability: Behind The Scenes



Autotuning in Constraint Solution Space

AVX 2-way
_Complex double

$\overbrace{\text{DFT}_8}^{\text{AVX(2-way } \mathbb{C})}$

DFT_8

Base cases

$$A^{n \times n} \otimes \vec{I}_2$$

$$\underbrace{\text{L}_2^4}_{\text{vec}(2)}$$

$$\underbrace{\text{T}_n^{mn}}_{\text{vec}(2)}$$

Transformation rules

$$(I_m \otimes A^{n \times n}) L_m^{mn} \rightarrow (I_{m/\nu} \otimes L_{\nu}^{n\nu} (A^{n \times n} \otimes I_{\nu})) (L_{m/\nu}^{mn/\nu} \otimes I_{\nu})$$

$$L_{\nu}^{n\nu} \rightarrow (L_{\nu}^n \otimes I_{\nu}) (I_{n/\nu} \otimes L_{\nu}^{\nu^2})$$

$$A^{m \times m} \otimes I_n \rightarrow (A^{m \times m} \otimes I_{n/\nu}) \otimes I_{\nu}$$

Breakdown rules

$$\text{DFT}_{mn} \rightarrow (\text{DFT}_m \otimes I_n) \text{T}_n^{mn} (I_m \otimes \text{DFT}_n) L_m^{mn}$$

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

Expansion + backtracking

OL specification

OL (dataflow) expression

Recursive descent

Σ -OL (loop) expression

Confluent term rewriting

Optimized Σ -OL expression

Recursive descent

Abstract code

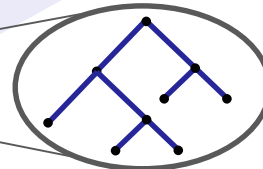
Confluent term rewriting

Optimized abstract code

Recursive descent

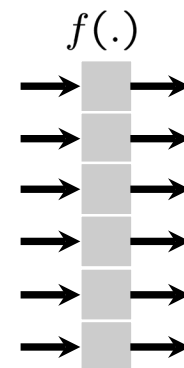
C code

$$\left((\text{F}_2 \otimes \text{I}_2) \text{T}_2^4 (\text{I}_2 \otimes \text{F}_2) \text{L}_2^4 \vec{\otimes} \text{I}_2 \right) \underbrace{\text{T}_2^8}_{\text{vec}(2)} \left(\text{I}_2 \otimes \underbrace{\text{L}_2^4}_{\text{vec}(2)} (\text{F}_2 \vec{\otimes} \text{I}_2) \right) (\text{L}_2^4 \vec{\otimes} \text{I}_2)$$



Operator Language

Basic operators \approx functional programming constructs



map

$$\text{Pointwise}_{n, f_i} : \mathbb{R}^n \rightarrow \mathbb{R}^n$$

$$(x_i)_i \mapsto f_0(x_0) \oplus \dots \oplus f_{n-1}(x_{n-1})$$

binop

$$\text{Pointwise}_{n \times n, f_i} : \mathbb{R}^n \times \mathbb{R}^n \rightarrow \mathbb{R}^n$$

$$((x_i)_i, (y_i)_i) \mapsto f_0(x_0, y_0) \oplus \dots \oplus f_{n-1}(x_{n-1}, y_{n-1})$$

fold

$$\text{Reduction}_{n, f_i} : \mathbb{R}^n \rightarrow \mathbb{R}$$

$$(x_i)_i \mapsto f_{n-1}(x_{n-1}, f_{n-2}(x_{n-2}, f_{n-3}(\dots f_0(x_0, \text{id}()) \dots))$$

One-time effort: mathematical library

$$d_{\infty}^n(\cdot, \cdot) \rightarrow \|\cdot\|_{\infty}^n \circ (-)_n$$

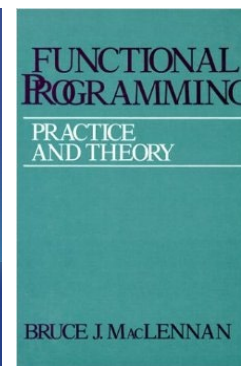
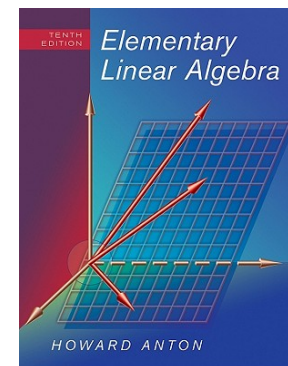
$$(\diamond)_n \rightarrow \text{Pointwise}_{n \times n, (a,b) \mapsto a \diamond b}, \quad \diamond \in \{+, -, \wedge, \vee, \dots\}$$

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

$$\langle \cdot, \cdot \rangle_n \rightarrow \text{Reduction}_{n, (a,b) \mapsto a+b} \circ \text{Pointwise}_{n \times n, (a,b) \mapsto ab}$$

$$P[x, (a_0, \dots, a_n)] \rightarrow \langle (a_0, \dots, a_n), \cdot \rangle \circ (x^i)_n$$

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



Loop and Code Level Rule System

Mathematical Loop Abstraction

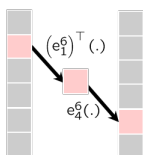
- Selection and embedding operator: *gather and scatter*

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

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

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

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

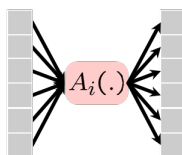


- Iterative operations: *loop*

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

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

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



- Atomic operators: *nonlinear scalar functions*

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

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



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

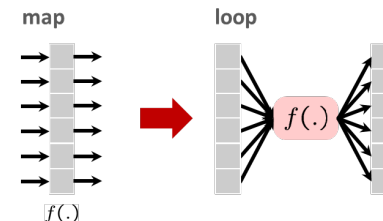
```
# Dynamic Window Monitor
let(
  i3 := var("i3", TInt), i5 := var("i5", TInt),
  w2 := var("w2", TBool), w1 := var("w1", TReal(64)),
  s8 := var("s8", TReal(64)), s7 := var("s7", TReal(64)),
  s6 := var("s6", TReal(64)), s5 := var("s5", TReal(64)),
  s4 := var("s4", TReal(64)), s1 := var("s1", TReal(64)),
  q4 := var("q4", TReal(64)), q3 := var("q3", TReal(64)),
  D := var("D", TPtr(TReal(64)).aligned(16, 0)),
  X := var("X", TPtr(TReal(64)).aligned(16, 0)),
  func(TInt, "demonitor", [ 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)
    )
  )
)
```

Translation and Optimization

- Translating Basic OL into Σ -OL

$$\text{Pointwise}_{n, f_i} \mapsto \sum_{i=0}^{n-1} (e_i^n \circ \text{Atomic}_{f_i} \circ (e_i^n)^\top)$$

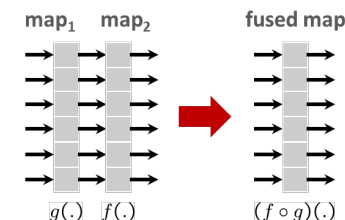
$$\text{Reduction}_{n, (a,b) \rightarrow a+b} \mapsto \sum_{i=0}^{n-1} (e_i^n)^\top$$



- Optimizing Basic OL/ Σ -OL

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

$$\text{Pointwise}_{n, f_i} \circ e_i^n \mapsto e_i^n \circ \text{Pointwise}_{1, f_j}$$



Rule Based Compiler

Compilation rules: recursive descent

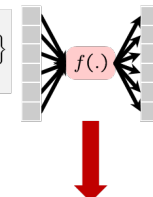
$$\text{Code}(y = (A \circ B)(x)) \mapsto \{\text{decl}(t), \text{Code}(t = B(x)), \text{Code}(y = A(t))\}$$

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

$$\text{Code}(y = (e_i^n)^\top(x)) \mapsto y[0] := x[i]$$

$$\text{Code}(y = e_i^n(x)) \mapsto \{y = \vec{0}, y[i] := x[0]\}$$

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



Cleanup rules: term rewriting

$$\text{chain}(a, \text{chain}(b)) \mapsto \text{chain}([a, b])$$

$$\text{decl}(D, \text{decl}(E, c)) \mapsto \text{decl}([D, E], c)$$

$$\text{loop}(i, \text{decl}(D, c)) \mapsto \text{decl}(D, \text{loop}(i, c))$$

$$\text{chain}(a, \text{decl}(D, b)) \mapsto \text{decl}(D, \text{chain}([a, b]))$$

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

BRASS Phase III: MDL of Complex Expression

```
<Function ID="F_003">
  <Name>Conditional Measurement</Name>
  <Description>Output 1 when input > 0, else output sin(input)</Description>
  <InputCount>1</InputCount>
  <UpdateFrequency>IfAny</UpdateFrequency>
  <ConditionalBlock>
    <If>
      <Conditional>x < 0</Conditional>
      <Result>1.0</Result>
    </If>
    <Else>
      <Result>sin(x)</Result>
    </Else>
  </ConditionalBlock>
</Function>
```

SwRI MDL file snippet

<https://www.spiral.net/doc/usermanual/examples/index.html#advanced-examples-from-darpa-brass-demonstrating-hcol>

Leave Behind: SPIRAL 8.1.1/BRASS

- **Open Source SPIRAL** available
 - non-viral license (BSD)
 - Initial version, effort ongoing to open source whole system
 - Open sourced under DARPA PERFECT
 - 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

- **SPIRAL Tutorial**

yearly at IEEE HPEC

www.spiral.net/tutorial-hpec2019.html

The image shows a terminal window with the SPIRAL logo and version information (Spiral 8.0.0). The terminal displays code for generating a random rule tree and printing it. A video call window in the top right corner shows Mike Franusich, with his contact information: mike.franusich@spiralgen.com. A large red watermark www.spiral.net is overlaid on the bottom right of the terminal window.

The image displays three book covers. On the left is the 'Encyclopedia of Parallel Computing' edited by David Padua. In the center is the 'Proceedings of the IEEE' Special Issue on 'From High-Level Specification to High-Performance Code', edited by David Padua, Ravi Vaidyanathan, and others. On the right is the 'Proceedings of the IEEE' Special Issue on 'Program Generation, Optimization, and Platform Adaptation', edited by David Padua, Ravi Vaidyanathan, and others.

Simple FFT Examples

FFT: Scalar C code

```
opts := SpiralDefaults;  
transform := DFT(4);  
ruletree := RandomRuleTree(transform, opts);  
icode := CodeRuleTree(ruletree, opts);  
PrintCode("DFT4", icode, opts);
```

FFT: AVX 4-way double-precision C + intrinsics

```
opts := SIMDGlobals.getOpts(AVX_4x64f);  
transform := TRC(DFT(16)).withTags(opts.tags);  
ruletree := RandomRuleTree(transform, opts);  
icode := CodeRuleTree(ruletree, opts);  
PrintCode("AVX_DFT16", icode, opts);
```

Advanced FFT Examples

FFT: 2-way OpenMP Multi-Threaded SSE2 Code

```
opts := LocalConfig.getOpts(  
    rec(dataType := T_Real(64), globalUnrolling := 512),  
    rec(numproc := 2, api := "OpenMP"),  
    rec(svct := true, splitL := false, oddSizes := false,  
        stdTensor := true, tsplPFA := false));  
transform := TRC(DFT(32)).withTags(opts.tags);  
ruletree := RandomRuleTree(transform, opts);  
icode := CodeRuleTree(ruletree, opts);  
PrintCode("SSE_OMP2_DFT32", icode, opts);
```

FFT: 4-way AVX C + intrinsics, Dynamic Programming

```
opts := SIMDGlobals.getOpts(AVX_4x64f);  
transform := TRC(DFT(16)).withTags(opts.tags);  
best := DP(transform, rec(), opts);  
ruletree := best[1].ruletree;  
icode := CodeRuleTree(ruletree, opts);  
PrintCode("AVX_DFT16", icode, opts);
```

BRASS Phase III Hello World

```
Load(hcol) ;
Import(hcol) ;

opts := HCOLopts.getOpts(rec());
opts.useCReturn := true;
opts.YType := TPtr(T_Real(64));

hcol := Reduction(300, (a, b)->add(a, b), V(0), False);

icode := CoSynthesize(hcol, opts);

PrintCode("sum", icode, opts);
```

More Complex: Length of Vector

```
Load(hcol);
Import(hcol);

opts := HCOLopts.getOpts(rec());
opts.useCReturn := true;
opts.YType := TPtr(T_Real(64));

len := 128;
funcname := "l2norm"::StringInt(len);
filename := funcname::".c";
x := var("x", T_Real(64));
i := Ind(1);

hcol := OLCompose(
    PointWise(1, Lambda([x, i], sqrt(x))),
    Reduction(len, (a, b)->add(a, b), V(0), False),
    PointWise(len, Lambda([x, i], mul(x, x)))
);
icode := CoSynthesize(hcol, opts);

PrintCode(funcname, icode, opts);
```

Complex Expression: Preamble

```
Load(hcol) ;
Import(hcol) ;

opts := HCOLopts.getOpts(rec()) ;
opts.useCReturn := false ;
opts.includes := ["<math.h>"] ;
opts.XType := TPtr(TInt) ;
X.t := TPtr(TInt) ;
opts.globalUnrolling := 2 ;
opts.YType := TPtr(TDouble) ;
opts.arrayDataModifier := "" ;
opts.arrayBufModifier := "" ;
funcname := "F_003" ;
filename := "F_003.c" ;
tx := var("tx", TInt) ;
ty := var("ty", TInt) ;
i := var("i", TInt) ;
n := var("N", TInt) ;
runs := Ind(n) ;
opts.params := [n] ;
__NUM_VAR__ := 1 ;
```

Complex Expression: MDL->OL Parsed

```
hcol := IterDirectSum(runs, n,  
  TCond(  
    TLess(  
      GathH(__NUM_VAR__, 1, 0, 1),  
      OLCompose(  
        PointWise(1, Lambda([tx,i], 0)),  
        GathH(__NUM_VAR__, 1, 0, 1)  
      )),  
    OLCompose(  
      PointWise(1, Lambda([tx,i], 1.0)),  
      GathH(__NUM_VAR__, 1, 0, 1)),  
    OLCompose(  
      PointWise(1, Lambda([tx,i], sin(tx))),  
      GathH(__NUM_VAR__, 1, 0, 1)  
    )  
  )  
);  
  
icode := CoSynthesize(hcol, opts);  
PrintCode(funcname, icode, opts);
```

More Examples: Signal Processing

Definitions

```
t1 := DFT(4);           # complex DFT of size 4
t2 := MDDFT([4,4]);    # 2D DFT
t3 := DFT(5);           # non 2-power DFT
Import(dct_dst);       # load DCT/DST package
t4 := DCT3(8);          # cosine transform of type 3, size 8
Import(filtering);     # load package filtering
t5 := Filt(4, [1,2,3,4]); # FIR filter with constant taps
Import(wht);           # load Walsh-Hadamard Transform
t6 := WHT(3);          # WHT of size 8
```

Operations on functions

```
DoForAll([t1,t2,t3,t4,t5,t6], # print them all as matrices
  t->Print(pm(t), "\n"));
t1.terminate();             # translate into matrix
t4.transpose();            # transposed transform
t1.conjTranspose();        # conjugated transposed transform
t3.inverse();              # inverse transform transform
t2.dims();                  # transforms have a size

SpiralDefaults.breakdownRules; # all transforms known to the system
```

Walkthrough Example

From Transform to code: stepwise

```
n := 8; k := -1;           # transform parameters
opts := SpiralDefaults;   # default options
opts.useDeref := false;   # prefer array[] over *(deref)
t := DFT(n, k);           # transform
rt := RandomRuleTree(t, opts); # get rule tree
spl := SPLRuleTree(rt);   # Debug: SPL formula
ss1 := spl.sums();        # Debug: SPL->Sigma-SPL w/o optimization
ss := SumsRuleTree(rt, opts); # Correct: from rt -> Sigma-SPL
c1 := CodeSums(ss, opts); # Debug: Sigma-SPL->code
c := CodeRuleTree(rt, opts); # Correct: rt-> code in one shot
PrintCode("dft8", c, opts); # final code
```

Correctness checks

```
tm := MatSPL(t);           # symbolic complex cyclotomic matrix
tmr := MatSPL(RC(t));      # symbolic real cyclotomic matrix
splm := MatSPL(spl);       # symbolic complex cyclotomic matrix
tmr := MatSPL(RC(t));      # symbolic real cyclotomic matrix
ssm := MatSPL(ss);         # symbolic double-precision matrix
cm := CMatrix(c, opts);    # symbolic double-precision matrix
tm = splm;                 # symbolically equivalent
InfinityNormMat(tmr - ssm); # only equivalent up to rounding error
InfinityNormMat(tmr - cm); # only equivalent up to rounding error
```


More Examples

From Transform to code -- stepwise

```
n := 1024; k := -1;           # transform parameters
opts := SpiralDefaults;      # default options
opts.globalUnrolling := 16;  # set smaller unrolling
t := DFT(n, k);              # transform
best := DP(t, rec(), opts);   # run search
rt := best[1].ruletree;
c := CodeRuleTree(rt, opts);  # Correct: rt-> code in one shot
PrintCode("dft"::StringInt(n), c, opts);    # final code
```

Other Examples

```
Import(dct_dst, realdft);    # load DCT/DST and Real DFT package
opts := SpiralDefaults;      # default options
t1 := DFT(31);                # a larger prime size
t2 := DCT3(32);               # a larger cosine transform of type 3
t3 := PRDFT(17);              # Real DFT in the "pack" format
t4 := PrunedDFT(128, 16, [0,1,5,6,7]);

ts := [t1, t2, t3, t4];
rts := List(ts, tt->RandomRuleTree(tt, opts));
cs := List(rts, rr->CodeRuleTree(rr,
    CopyFields(SpiralDefaults, rec(globalUnrolling := 64))));
```

Basic Block Compiler

Top-level flow

```
opts := SpiralDefaults;  
s := SumsRuleTree(RandomRuleTree(DFT(8), opts), opts);  
c := DefaultCodegen(s, Y, X, opts);  
Compile(c, opts);
```

Basic Block Compilation, Stage by Stage

```
c := Compile.pullDataDeclsRefs(c);  
c := Compile.fastScalarize(c);  
c := UnrollCode(c);  
c := FlattenCode(c);  
c := UntangleChain(c);  
c := CopyPropagate.initial(c, opts);  
c := HashConsts(c, opts);  
c := MarkDefUse(c);  
c := BinSplit(c, opts);  
c := MarkDefUse(c);  
c := CopyPropagate(c, opts);  
c := BinSplit(c, opts);  
c := FixValueTypes(c);  
c := Compile.declareVars(c);  
PrintCode("dft8", c, opts);
```

More Information: www.spiral.net

SPIRAL BRASS PIs



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Fazle Sadi

Paul Brouwer

Guanglin Xu

Jiyuan Zhang

Mark Blanco

Elliott Binder

```
C:\windows\system32\cmd.exe

Spiral

http://www.spiralgen.com
Spiral 8.0.0

...
PID: 12508

spiral> Load(brass-phase3);
```

Open Source SPIRAL