Algorithms and Computation in Signal Processing

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Guide to Benchmarking
Guide to Benchmarking: How?

- First: Verify your code!

- Measure runtime, compare against the best available code
  - compile other code correctly (as good as possible)
  - use same timing method
  - be fair
  - always sanity check: compare to published results etc.

- Measure performance: flops (number floating point ops/second), compare to peak performance
  - needs peak performance
  - get instruction count statically (cost analysis) or dynamically (tool that counts, or replace ops by counters through macros)
  - Careful: Different algorithms may have different op count, i.e., best flops is not always best runtime
Guide to benchmarking: How to measure runtime?

- C clock()
  - process specific, low resolution, very portable

- gettimeofday
  - measures wall clock time, higher resolution, somewhat portable

- Performance counter (e.g., TSC on Pentiums)
  - measures cycles (i.e., also wall clock time), highest resolution, not portable

- Careful:
  - measure only what you want to measure (maybe subtract overhead)
  - proper machine state (e.g., cold/warm cache)
  - measure enough repetitions
  - check how reproducible; if not reproducible: fix it
Guide to Benchmarking:
How to present results (in writing)?

- Specify machine
  - processor type, frequency
  - relevant caches and their sizes
  - operating system

- Specify compilation
  - compiler incl. version
  - flags

- Explain timing method

- Plot
  - Has to be very readable (colors, lines, fonts, etc.)
  - Choose proper type of plot: message as visible as possible
Guide to Benchmarking: How to present results (talking)?

- Briefly explain the experiment

- Explain x- and y-axis

- Say, e.g., “higher is better” if appropriate

- If many lines, maybe explain one as example

- Extract a message in the end
Example

Performance of code for the discrete cosine transform (DCT):

Platform:
P4 (HT), 3GHz, 8KB L1, 512KB L2, WinXP

Compiler:
icc 8.0

Compiler flags:
/QxKW /G7 /O3

Spiral-generated code is a factor of 2 faster reaches up to 50% of the peak performance
Linear Algebra Software:
LAPACK and BLAS
Linear Algebra Algorithms: Examples

- Solving systems of linear equations
- Computation of eigenvalues
- Singular value decomposition
- LU/Cholesky/QR/… decompositions
- … and many others

- Make up most of the numerical computation across disciplines (sciences, computer science, engineering)
- Efficient software is extremely relevant
The Path to LAPACK

- **1960s/70s: EISPACK and LINPACK**
  - libraries for linear algebra algorithms
  - Cleve Moler et al.

- **Problem:**
  - Implementation “vector-based,” i.e., no locality in data access
  - Low performance on computers with deep memory hierarchy
  - Became apparent in the 80s

- **Solution: LAPACK**
  - Reimplement the algorithms “block-based,” i.e., with locality
  - End of 1980s, early 1990s
  - Jim Demmel, Jack Dongarra et al.
LAPACK and BLAS

- Basic Idea:
  - LAPACK static
  - BLAS reimplemented for each platform

- BLAS = Basic Linear Algebra Subroutines
  - BLAS1: vector-vector operations (e.g., vector sum)
  - BLAS2: matrix-vector operations (e.g., matrix-vector product)
  - BLAS3: matrix-matrix operations (mainly matrix-matrix product)

- LAPACK implemented on top of BLAS
  - as much as possible using block matrix operations (locality) = BLAS 3
  - Implemented in F77 (enables good compilation)
  - Open source

- BLAS recreated for each platform to port performance
Why is BLAS3 so important?

- BLAS1: $O(n)$ data, $O(n)$ operations
- BLAS2: $O(n^2)$ data, $O(n^2)$ operations
- BLAS3: $O(n^2)$ data, $O(n^3)$ operations = data reuse = locality!

Give example of blocking for MMM (blackboard)

Blocking (for the memory hierarchy) is the single most important optimization for linear algebra algorithms.
Matrix-Matrix Multiplication (MMM): Algorithms and Complexity
 MMM by Definition

- **Cost as computed before**
  - $n^3$ multiplications
  - $n^3 - n^2$ additions
  - = $2n^3 - n^2$ floating point operations
  - = $O(n^3)$ runtime

- **Blocking**
  - Increases locality (see previous example)
  - Does not decrease cost

- **Can we do better?**
Strassen’s Algorithm

- Strassen, V. "Gaussian Elimination is Not Optimal." *Numerische Mathematik* 13, 354-356, 1969

- Multiplies two n x n matrices in $O(n^{\log_2(7)}) \approx O(n^{2.808})$

- Similarities to Karatsuba

- Check out algorithm at Mathworld [link](#)

- Breakover point, in terms of cost: n=654, but …
  - Structure more complex
  - Numerical stability inferior

- Can we do better?
MMM Complexity: What is known


- MMM is $O(n^{2.376})$ and $\Omega(n^2)$

- It could well be $\Theta(n^2)$

- Compare this to matrix-vector multiplication, which is $\Theta(n^2)$ (Winograd), i.e., boring

- MMM is the single most important computational kernel in linear algebra (probably in whole numerical computing)