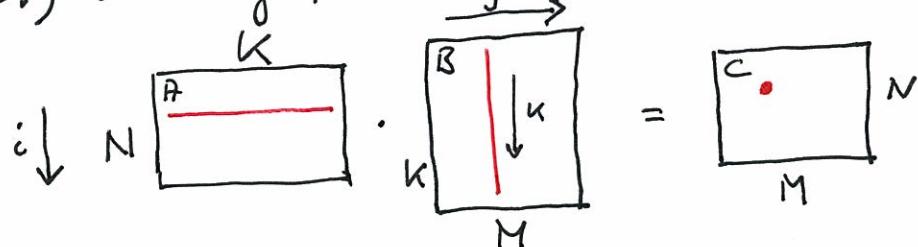


## How to optimize FFT

The presentation follows the way the program generator ATLAS does it. ATLAS identifies optimization parameters (e.g., the blocking size) and uses search to find the best choices. Alternatively, a model can be used to determine each parameter (see paper on website). We discuss both.

0.) Starting point: standard triple loop



```

for i = 0 : N-1
  for j = 0 : M-1
    for k = 0 : K-1
      c[i][j] = c[i][j] + a[i][k] * b[k][j]
  
```

} computes  $C = C + AB$

Important cases (from most to least): based on usage in LAPACK

- two out of  $N, K, M$  are small
- one " "
- none " "

- 1.) Loop order:  $i, j, k$  loops can be permuted into any order
- $i, j, k$ :  $B$  is reused, good if  $M < N$
  - $j, i, k$ :  $A$  " , "  $N < M$

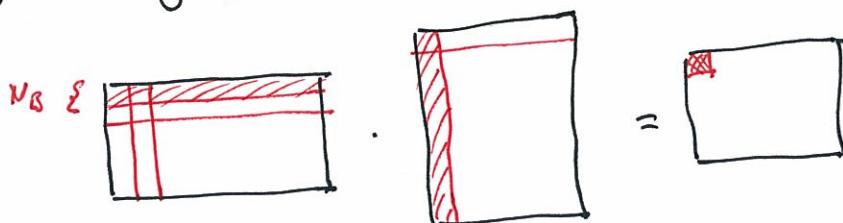
ATLAS includes versions for both

- other choices are bad, e.g.,  $k, i, j$ :



poor temporal locality w.r.t.  $C$

2.) Blocking for cache



assume  
 $N_B | N, K, M$

results in a six-fold nested loop

```

for i = 0 : NB : N - 1
  for j = 0 : NB : N - 1
    for k = 0 : NB : N - 1
      for i' = i : i + NB - 1
        for j' = j : j + NB - 1
          for k' = k : k + NB - 1
            ...
  }
}

```

formally obtained  
from the triple loop  
through loop filling  
& loop exchange

$$\text{multiplies } N_B \times N_B \text{ blocks} \quad \text{for } k' = k : k + N_B - 1$$

$$C_{i'j'}^{ij} = C_{ij}^{ij} + q_{ik'} S_{k'j'}$$

ATLAS: uses search to find best  $N_{\text{jet}}$

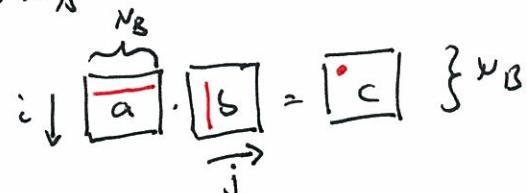
$$\text{bound: } N_B^2 \leq C_1 \text{ (cache size)}$$

Model: explained next, model refined in steps

a.) Idea: working set has to fit in cache

easy found:  $| \text{working set} | = 3N_B^2$

$$\Rightarrow 3N_B^2 \leq C_1$$



b.) Closer analysis:

$$N_B^2 + N_B + 1 \leq C_1$$

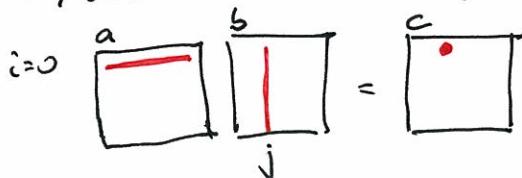
$a_{ij}$  of row  $i$  element of column  $j$

c.) Take into account cache slack size  $R$ .

$$\left\lceil \frac{N_{13}^2}{B_1} \right\rceil + \left\lceil \frac{N_{13}}{B_1} \right\rceil + 1 \leq \frac{C_1}{B_1}$$

(this just translates  $s_i$ ) into cache block units)

d.) Take into account LRA replacement  
→ build a history of elements being accessed



$$i=0 : \begin{matrix} & a_{00} b_{00} & \dots & a_{0N_0-1} b_{N_0-1} & c_{00} & (j=0) \\ & a_{00} b_{01} & \dots & " & b_{N_0-1,1} & c_{01} & (j=1) \end{matrix}$$

corresponding history:

$$\begin{array}{l} b_{00} \dots b_{N_B-1\ 0} \ C_{00} \\ b_{01} \dots b_{N_B-1\ 1} \ C_{01} \end{array}$$

more recent

$$a_{00} b_{0N_3-1} \dots a_{0N_{13}-1} b_{N_{13}-1 N_{13}-1} c_{0N_{13}-1}$$

## Observations:

- all of b has to fit into cache for next iteration
- $i = 1$
- when  $i = 1$ , row 1 of a will not cleanly replace row 0 of a
- when  $i = 1$ , element of c will not cleanly replace previous elements of c

$\Rightarrow$  This has to fit:

- entire b
- 2 rows of a (here:  $a_{0*}, a_{1*}$ )
- 1 row of c (here:  $c_{0*}$ )
- 1 element of c (here:  $c_{1,0}$ )

$$\Rightarrow \left\lceil \frac{N_{13}^2}{B_1} \right\rceil + 3 \left\lceil \frac{N_{13}}{B_1} \right\rceil + 1 \leq \frac{C_1}{B_1}$$

e.) Take into account blocking for registers (next opt.)

$$\left\lceil \frac{N_{13}^2}{B_1} \right\rceil + 3 \left\lceil \frac{N_{13} \cdot n_u}{B_1} \right\rceil + \left\lceil \frac{n_u \cdot n_u}{B_1} \right\rceil \leq \frac{C_1}{B_1}$$

Pick largest  $N_{13}$  that satisfies, shrink so  $n_u, n_u / N_{13}$  (avoids clean-up code)

3.) Blocking mini-MATM for registers into micro-MATMs  
revisit the question of loop order:

$$ijk: \boxed{-} \quad \boxed{1} = \boxed{\bullet}$$

for fixed i, j:

- $n^2$  instructions
- $n$  independent mults
- $n$  dependent adds  
( $\geq \log_2(n)$  steps)

$$i;j: \boxed{1} \quad \boxed{-} = \boxed{\bullet\bullet\bullet}$$

for fixed k:

- $2n^2$  instructions
  - $n^2$  independent mults
  - $n^2$   $n$  adds
- $\Rightarrow$  good ILP (but larger working set)

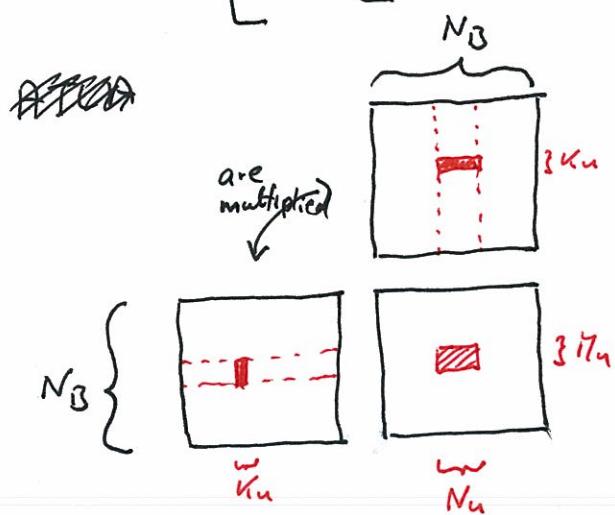
Result: micro-MATMs with  $i;j$  loop order for ILP

Code:

```

for i = 0 : NJ : N-1
    for j = 0 : NB : N-1
        for k = 0 : NB : K-1
            for i' = i : Mu : i + NB - 1
                for j' = j : Nu : j + NB - 1
                    for k' = k : Ku : K + NB - 1
                        for k'' = k' : K' + Ku - 1
                            for i'' = i' : i' + Nu - 1
                                for j'' = j' : j' + Nu - 1
                                    Ci''j'' = Ci''j'' + ai''k'' δk''j''

```



$\mu$

ATLAS: Uses search to find best  $M_u, N_u, k_u$   
 Sound:  $\underbrace{M_u + N_u + M_u N_u}_{\begin{array}{l} \text{size of working set in } \otimes \\ = \text{no. of live variables} \end{array}} \leq N_R$  (# registers)

Model: Use largest  $M_u, N_u$  that satisfy this equation  
and  $M_u \approx N_u$

## 4.) Basic stack optimizations

step 1: unroll micro- $\pi\pi\pi$

$$c_{\dots} = c_{\dots} + a_{\dots} b_{\dots}$$

$$C_{\dots} = C_{\dots} + a_{\dots} S_{\dots}$$

• •

Step 2: scalar replacement  
(all elements  $a_{\dots}, b_{\dots}, c_{\dots}$  are reused)

$t_0 = c\dots$	}	loads
$t_1 = a\dots$		computation
$t_2 = s\dots$	}	stores
$\vdots$		
$x_3 = t_0 + t_1, t_2$	}	
$\vdots$		
$c_{\dots} = x_3$	}	
$\vdots$		

Note: The loads from  $c\dots$  ( $M_u N_u$  many) are done at ① in the above code.

The loads from  $a\dots$  and  $s\dots$  ( $M_u + N_u$  many) are done at ② in the above code

$$\Rightarrow M_u + N_u + M_u N_u \text{ scalar variables}$$

## 5.) Other optimizations

a.) "skewing": Separating dependent adds - mults for better ILP

b.) Software pipelining: Move loads from one iteration to previous iteration (to hide load latency)

c.) Buffering to avoid TCB misses (later)