

Advanced Systems Lab

Spring 2026

Lecture: Fast FFT implementation, FFTW

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ETH

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Fast FFT: Example FFTW Library

www.fftw.org

Frigo and Johnson, FFTW: An Adaptive Software Architecture for the FFT, ICASSP 1998

Frigo, A Fast Fourier Transform Compiler, PLDI 1999

Frigo and Johnson, The Design and Implementation of FFTW3, Proc. IEEE 93(2) 2005

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Cooley-Tukey FFT, n = 4

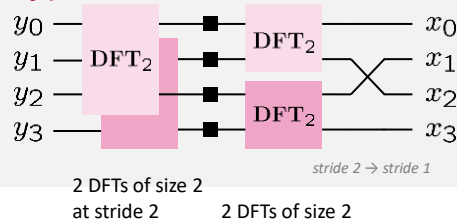
Fast Fourier transform (FFT)

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

Representation using matrix algebra

$$\text{DFT}_4 = (\text{DFT}_2 \otimes I_2) \text{diag}(1, 1, 1, i)(I_2 \otimes \text{DFT}_2) L_2^4$$

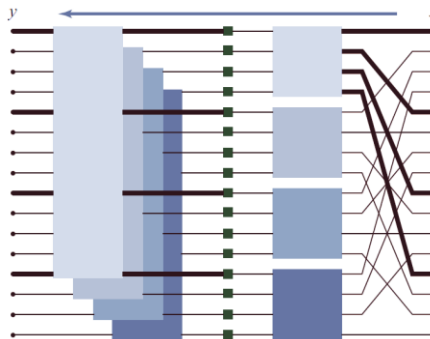
Data flow graph (right to left)



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FFT, n = 16 (Recursive, Radix 4)

$$\text{DFT}_{16} = \begin{bmatrix} \text{DFT}_4 \otimes I_4 & T_4^{16} & I_4 \otimes \text{DFT}_4 & L_4^{16} \end{bmatrix}$$



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Recursive Cooley-Tukey FFT

$$\text{DFT}_{km} = (\text{DFT}_k \otimes \mathbf{I}_m) T_m^{km} (\mathbf{I}_k \otimes \text{DFT}_m) L_k^{km} \quad \text{decimation-in-time}$$

radix
↓

$$\text{DFT}_{km} = L_m^{km} (\mathbf{I}_k \otimes \text{DFT}_m) T_m^{km} (\text{DFT}_k \otimes \mathbf{I}_m) \quad \text{decimation-in-frequency}$$

For powers of two $n = 2^t$ sufficient together with base case

$$\text{DFT}_2 = \begin{bmatrix} 1 & 1 \\ 1 & -1 \end{bmatrix}$$

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Fast Implementation (\approx FFTW 2.x)

Choice of algorithm

Locality optimization

Constants

Fast basic blocks

Adaptivity

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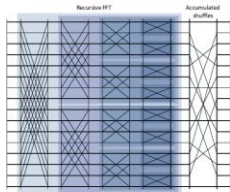
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1: Choice of Algorithm

Choose recursive, not iterative

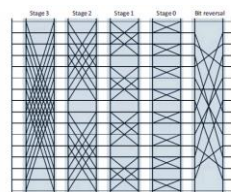
$$\text{DFT}_{km} = (\text{DFT}_k \otimes I_m) T_m^{km} (I_k \otimes \text{DFT}_m) L_k^{km}$$

Radix 2, recursive



$$(\text{DFT}_2 \otimes I_4) T_4^{16} \left(I_2 \otimes \left((\text{DFT}_2 \otimes I_4) T_4^{16} \left(I_2 \otimes \left((\text{DFT}_2 \otimes I_2) T_2^8 \left(I_2 \otimes \text{DFT}_2 \right) L_2^8 \right) \right) \right) \right) L_2^{16}$$

Radix 2, iterative



$$\left((I_4 \otimes \text{DFT}_2 \otimes I_4) D_4^{16} \right) \left((I_2 \otimes \text{DFT}_2 \otimes I_4) D_4^{16} \right) \left((I_4 \otimes \text{DFT}_2 \otimes I_2) D_2^{16} \right) \left((I_4 \otimes \text{DFT}_2 \otimes I_4) D_4^{16} \right)$$

First recursive implementation we consider in this course

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2: Locality Improvement

$$\text{DFT}_{16} = \begin{matrix} \text{DFT}_4 \otimes I_4 & T_4^{16} & I_4 \otimes \text{DFT}_4 & L_4^{16} \\ \begin{matrix} \text{[Grid of blue squares]} \end{matrix} & \begin{matrix} \text{[Diagonal line of black squares]} \end{matrix} & \begin{matrix} \text{[Grid of blue squares]} \end{matrix} & \begin{matrix} \text{[Grid of black squares]} \end{matrix} \end{matrix}$$

Straightforward implementation: 4 steps

- *Permute*
- *Loop recursively calling smaller DFTs (here: 4 of size 4)*
- *Loop that scales by twiddle factors (diagonal elements of T)*
- *Loop recursively calling smaller DFTs (here: 4 of size 4)*

4 passes through data: bad locality

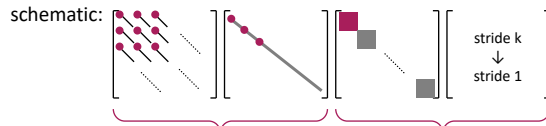
Better: fuse some steps

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2: Locality Improvement

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



fuse: stage 2

- compute m many $\text{DFT}_k \cdot D$ with input stride m and output stride m
- D is part of the diagonal T
- writes to the same location then it reads from \rightarrow inplace

fuse: stage 1



- compute k many DFT_m with input stride k and output stride 1
- writes to different location then it reads from \rightarrow out-of-place

Interface needed for recursive call:

$\text{DFTscaled}(k, x, d, m);$
 DFT size \uparrow input = \uparrow diagonal elements
 output vector \uparrow input stride = \uparrow output stride

Interface needed for recursive call:

$\text{DFTrec}(m, x, y, k, 1);$
 DFT size \uparrow input/output vector \uparrow input stride \uparrow output stride

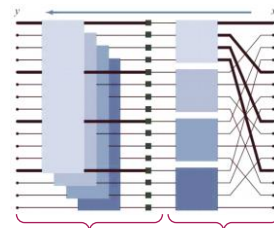
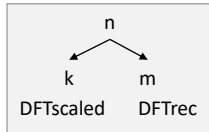
Can handle further recursion (just strides change)

Cannot handle further recursion so in FFTW it is a base case of the recursion

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$$\text{DFT}_{km} = \underbrace{(\text{DFT}_k \otimes \text{I}_m) \text{T}_m^{km}}_{\text{one loop}} \underbrace{(\text{I}_k \otimes \text{DFT}_m) \text{L}_k^{km}}_{\text{one loop}}$$



```
// code sketch
void DFT(int n, cpx *x, cpx *y) {
    ...
    int k = choose_dft_radix(n); // ensure k small enough
    int m = n/k;
    for (int i = 0; i < k; ++i)
        DFTrec(m, x + i, y + m*i, k, 1); // implemented as DFT(...) is
    for (int j = 0; j < m; ++j)
        DFTscaled(k, y + j, t[j], m); // always a base case
}
```

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3: Constants

FFT incurs multiplications by roots of unity

In real arithmetic:

Multiplications by sines and cosines, e.g.,

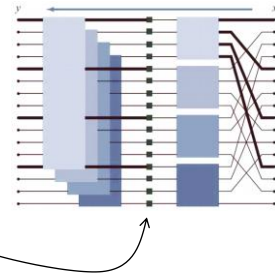
```
y[i] = sin(i*pi/128)*x[i];
```

Very expensive!

Observation: Constants depend only on input size, not on input

Solution: Precompute once and use many times

```
d = DFT_init(1024); // init function computes constant table
d(x, y);           // use many times
```



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4: Optimized Basic Blocks

```
// code sketch
void DFT(int n, cpx *x, cpx *y) {
  if (use_base_case(n))
    DFTbc(n, x, y); // use base case
  else {
    int k = choose_dft_radix(n); // ensure k <= 32
    int m = n/k;
    for (int i = 0; i < k; ++i)
      DFTrec(m, x + i, y + m*i, k, 1); // implemented as DFT(...) is
    for (int j = 0; j < m; ++j)
      DFTscaled(k, y + j, t[j], m); // always a base case
  }
}
```

Just like loops can be unrolled, recursions can also be unrolled

Empirical study: Base cases for sizes $n \leq 32$ useful (scalar code)

Needs 62 base cases or “codelets” (why?)

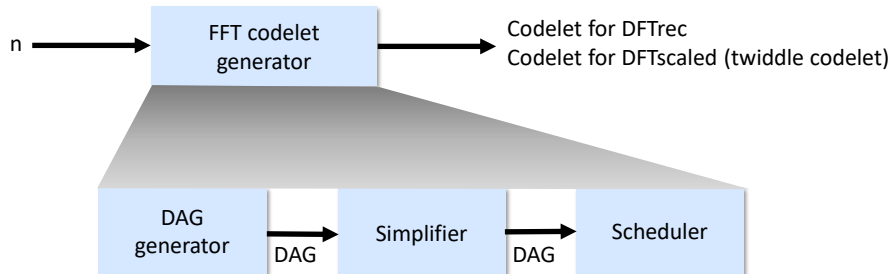
- *DFTrec*, sizes 2–32
- *DFTscaled*, sizes 2–32

Solution: Codelet generator (codelet = optimized basic block)

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FFTW Codelet Generator



All generated code is straightline code (no loops), SSA style

Can also generate specialized version for real inputs (= another 62 codelets) and some other variants

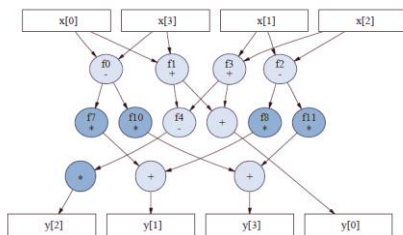
Codelet generator is written Monad style in Objective Caml

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Small Example DAG

DAG:



One possible unparsing:

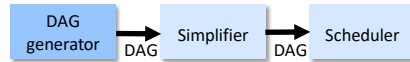
```

f0 = x[0] - x[3];
f1 = x[0] + x[3];
f2 = x[1] - x[2];
f3 = x[1] + x[2];
f4 = f1 - f3;
y[0] = f1 + f3;
y[2] = 0.7071067811865476 * f4;
f7 = 0.9238795325112867 * f0;
f8 = 0.3826834323650898 * f2;
y[1] = f7 + f8;
f10 = 0.3826834323650898 * f0;
f11 = (-0.9238795325112867) * f2;
y[3] = f10 + f11;
  
```

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DAG Generator



Knows FFTs: Cooley-Tukey, split-radix, Good-Thomas, Rader, represented in sum notation

$$y_{n_2 j_1 + j_2} = \sum_{k_1=0}^{n_1-1} (\omega_n^{j_2 k_1}) \left(\sum_{k_2=0}^{n_2-1} x_{n_1 k_2 + k_1} \omega_{n_2}^{j_2 k_2} \right) \omega_{n_1}^{j_1 k_1}$$

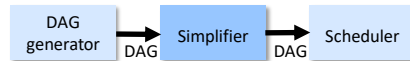
For given n , suitable FFTs are recursively applied to yield n (real) expression trees for outputs y_0, \dots, y_{n-1}

Trees are fused to an (unoptimized) DAG

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Simplifier



Applies standard optimizations also done by compiler:

Algebraic transformations

- Multiplication by 0, 1, -1
 - Addition of 0
 - $kx + ky$ to $k(x+y)$
 - $k_1x + k_2x$ to $(k_1 + k_2)x$
- } Can destroy common subexpression but does not seem to happen for FFTs

Common subexpression elimination (CSE)

- As usual
- But also create new subexpressions: usually subtractions in FFTs come in pairs $(x-y)$, $(y-x)$, thus convert to $(x-y)$ or $-(x-y)$, depending on what is encountered first

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Simplifier: FFT-specific

In FFTs, constants usually come in pairs $c, -c$

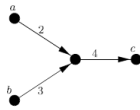
- Make all positive, reduces register pressure

In some cases, transposing the DAG can expose additional simplifications

- CSE also on transposed DAG (reverting arrows) = transposed transform
- More precisely

DAG D $\xrightarrow{\text{simplify}}$ DAG E $\xrightarrow{\text{transpose}}$ DAG E^T $\xrightarrow{\text{simplify}}$ DAG F^T $\xrightarrow{\text{transpose}}$ DAG F $\xrightarrow{\text{simplify}}$ DAG G

- Example



computes $c = 4(2a + 3b) = 8a + 12b$

↑
Not safe: 1 op saved,
2 expressions destroyed

transposed DAG computes

$a = 2(4c), b = 3(4c)$

simplifying to $a = 8c, b = 12c$ is safe

Insight: Transposition detects which nodes have more than one parent

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Simplifier: One Cool Result

was better than the
best known published algorithm

size	adds (not transposed)	muls (not transposed)	adds (transposed)	muls (transposed)
complex to complex				
5	32	16	32	12
10	84	32	84	24
13	176	88	176	68
15	156	68	156	56
real to complex				
5	12	8	12	6
10	34	16	34	12
13	76	44	76	34
15	64	31	64	25

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Simplifier: Real FFTs

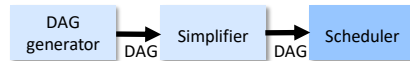


Real FFT codelets can be obtained by pruning complex FFTs, i.e., dead code elimination plus all other techniques in simplifier

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Scheduler



Determines in which sequence the DAG is unparsed to C (topological sort of the DAG)

Goal: minimize register spills

A 2-power FFT has an optimal operational intensity of $I(n) = \Theta(\log(C))$, where C is the cache size [1]

Implies: For R registers $\Omega(n \log(n)/\log(R))$ register spills

FFTW's scheduler achieves this (asymptotic) bound *independent* of R

[1] Hong and Kung: "*I/O Complexity: The red-blue pebbling game*"

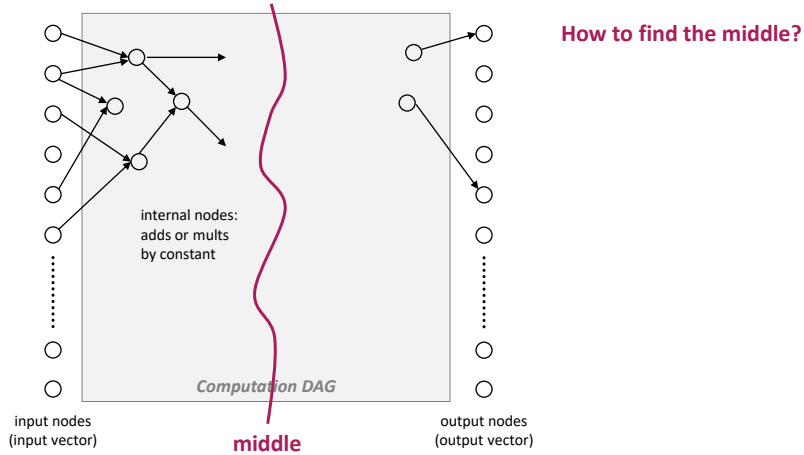
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FFT-Specific Scheduler: Basic Idea

Cut DAG in the middle

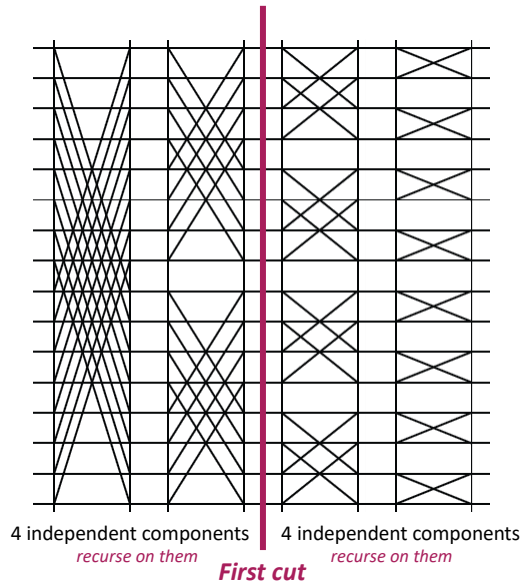
Recurse on the connected components



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This is a Sketched/Abstracted DAG



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FFT, n = 16

mults by constants

adds subs

```

typedef struct {
    double* input;
    double* output;
} spiral_t;
const double x708[] = { 1.0, 0.9238795325112867, 0.70710678118654
const double x709[] = { -0.0, 0.3826834323650898, 0.70710678118654
void staged(spiral_t* x0) {
    double* x2 = x0->output;
    double* x1 = x0->input;
    double x6 = x1[0];
    double x22 = x1[16];
    double x38 = x6 + x22;
    double x14 = x1[8];
    double x30 = x1[24];
    double x46 = x14 + x30;
    double x343 = x38 + x46;
    double x10 = x1[4];
    double x26 = x1[20];
    double x42 = x10 + x26;
    double x18 = x1[12];
    double x34 = x1[28];
    double x50 = x18 + x34;
    double x344 = x42 + x50;
    double x345 = x343 + x344;
    double x8 = x1[2];
    double x24 = x1[18];
    double x115 = x8 + x24;
    double x16 = x1[10];
    double x32 = x1[26];
    double x123 = x16 + x32;
    double x346 = x115 + x123;
    double x12 = x1[6];
    double x28 = x1[22];
    double x119 = x12 + x28;
    double x20 = x1[14];
    double x36 = x1[30];
    double x127 = x20 + x36;
    double x347 = x119 + x127;
    double x348 = x346 + x347;
    double x349 = x345 + x348;
    x1[9] = x349;
    double x7 = x1[1];
    double x23 = x1[17];
    double x39 = x7 + x23;
    double x15 = x1[9];
    double x31 = x1[25];
    double x47 = x15 + x31;
    double x76 = x39 + x47;
    double x11 = x1[5];
    double x27 = x1[21];
    double x43 = x11 + x27;
    double x19 = x1[13];
    double x35 = x1[29];
    double x51 = x19 + x35;
    double x80 = x43 + x51;
    double x88 = x76 + x80;

```

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Codelet Examples

[Notwiddle 2](#) (DFTrec)

[Notwiddle 3](#) (DFTrec)

[Twiddle 3](#) (DFTscaled)

[Notwiddle 32](#) (DFTrec)

Code style:

- *Single static assignment (SSA)*
- *Scoping (limited scope where variables are defined)*

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5: Adaptivity

Choices used for platform adaptation

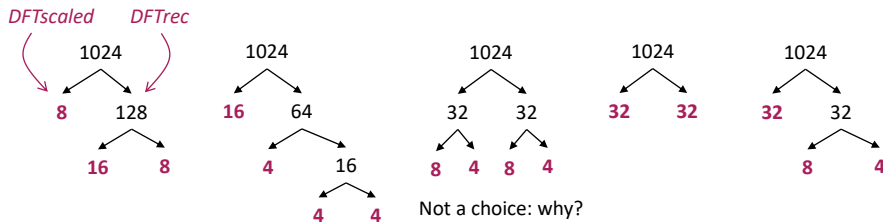
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void DFT(int n, cpx *x, cpx *y) {
    if (use_base_case(n))
        DFTbc(n, x, y); // use base case
    else {
        int k = choose_dft_radix(n); // ensure k <= 32
        int m = n/k;
        for (int i = 0; i < k; ++i)
            DFTrec(m, x + i, y + m*i, k, 1); // implemented as DFT(...) is
        for (int j = 0; j < m; ++j)
            DFTscaled(k, y + j, t[j], m); // always a base case
    }
}
```

```
d = DFT_init(1024); // compute constant table; search for best recursion
d(x, y);           // use many times
```

5: Adaptivity

```
d = DFT_init(1024); // compute constant table; search for best recursion
d(x, y);           // use many times
```

Choices: $DFT_{km} = (DFT_k \otimes I_m) T_m^{km} (I_k \otimes DFT_m) L_k^{km}$



Base case = generated codelet is called

Exhaustive search to expensive

Solution: Dynamic programming

FFTW: Further Information

Previous Explanation: FFTW 2.x

FFTW 3.x:

- *Support for SIMD/threading*
- *Flexible interface to handle FFT variants (real/complex, strided access, sine/cosine transforms)*
- *Complicates significantly the interfaces actually used and increases the size of the search space*
- *Requires about 20 different types of codelets (and around 60 different sizes for each)*

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	MMM <i>Atlas</i>	Sparse MVM <i>Sparsity/Bebop</i>	DFT <i>FFTW</i>
Cache optimization			
Register optimization			
Optimized basic blocks			
Other optimizations			
Autotuning			

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	MMM <i>Atlas</i>	Sparse MVM <i>Sparsity/Bebop</i>	DFT <i>FTW</i>
Cache optimization	Blocking	Blocking (rarely useful)	Recursive FFT, fusion of steps
Register optimization	Blocking	Blocking (changes sparse format)	Scheduling of small FFTs
Optimized basic blocks	Unrolling, scalar replacement and SSA, scheduling, simplifications (for FFT)		
Other optimizations	—	—	Precomputation of constants
Autotuning	Search: blocking parameters	Search: register blocking size	Search: recursion strategy

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