

# **SPIRAL: Tuning DSP Transforms to Computing Platforms**

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<http://www.ece.cmu.edu/~spiral>

# Sponsor

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# Moore's Law and High(est) Performance Scientific Computing

(single processor, off-the-shelf)

- Moore's Law:**
- processor-memory bottleneck
  - short life cycles of computers
  - very complex architectures
    - vendor specific
    - special instructions (MMX, SSE, FMA, ...)
    - undocumented features

**Effects on software/algorithms:**

- arithmetic cost model not accurate for predicting runtime (one cache miss = 10 floating point ops)
- better performance models hard to get
- best code is machine dependent (registers/caches size, structure)
- hand-tuned code becomes obsolete as fast as it is written
- compiler limitations
- full performance requires (in part) assembly coding



**Portable performance requires automation**

# Automatic Performance Tuning: Research

## Linear Algebra:

- ATLAS (J. Dongarra et al.)
- LAPACK
- PhiPACK (J. Demmel et al.)

## Signal Processing:

- FFTW (M. Frigo and S. Johnson)
- SPIRAL



# SPIRAL

**Automates**

**Implementation**

- cuts development costs
- code less error-prone

**Optimization**

- systematic exploration of alternatives both at algorithmic and code level

**Platform-Adaptation**

- takes advantage of architecture specific features
- porting without loss of performance

**of DSP algorithms**

- are performance critical

**A library generator for highly optimized signal processing algorithms**

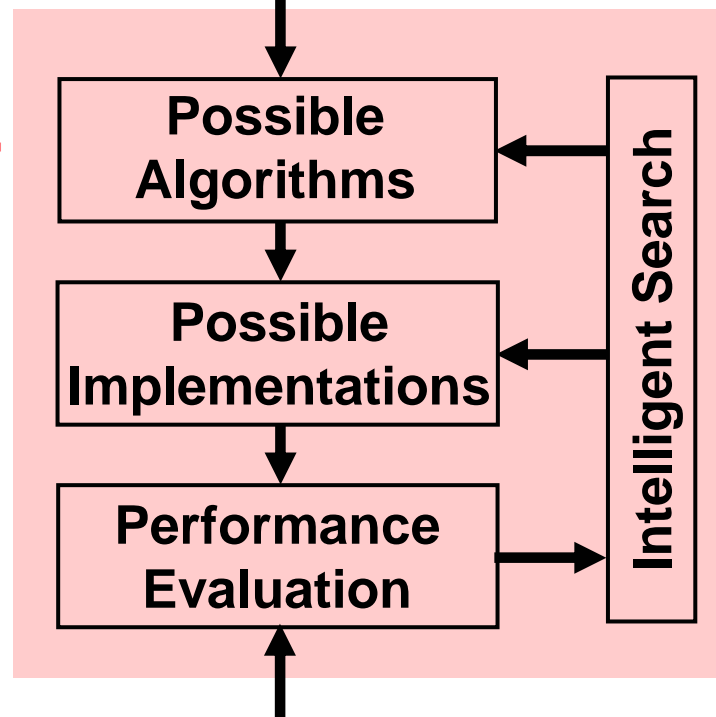


# SPIRAL Approach

given →

**DSP Transform**  
(DFT, DCT, Wavelets etc.)

SPIRAL Search Space



→ **adapted  
implementation**

given →

**Computing Platform**  
(Pentium III, Pentium 4, Athlon,  
SUN, PowerPC, Alpha, ... )



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# Organization

- **Mathematical Framework**  
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How to find the best implementation
- **SPIRAL system**  
Everything taken together
- **Conclusions**



# DSP Algorithms: Example 4-point DFT

Cooley/Tukey FFT (size 4):

$$\begin{bmatrix} 1 & 1 & 1 & 1 \\ 1 & i & -1 & -i \\ 1 & -1 & 1 & -1 \\ 1 & -i & -1 & i \end{bmatrix} = \begin{bmatrix} 1 & 0 & 1 & 0 \\ 0 & 1 & 0 & 1 \\ 1 & 0 & -1 & 0 \\ 0 & 1 & 0 & -1 \end{bmatrix} \begin{bmatrix} 1 & 0 & 0 & 0 \\ 0 & 1 & 0 & 0 \\ 0 & 0 & 1 & 0 \\ 0 & 0 & 0 & i \end{bmatrix} \begin{bmatrix} 1 & 1 & 0 & 0 \\ 1 & -1 & 0 & 0 \\ 0 & 0 & 1 & 1 \\ 0 & 0 & 1 & -1 \end{bmatrix} \begin{bmatrix} 1 & 0 & 0 & 0 \\ 0 & 0 & 1 & 0 \\ 0 & 1 & 0 & 0 \\ 0 & 0 & 0 & 1 \end{bmatrix}$$

Fourier transform

Diagonal matrix (twiddles)

$$DFT_4 = \underbrace{(DFT_2 \otimes I_2)}_{\text{Kronecker product}} \cdot \underbrace{T_2^4}_{\text{Identity}} \cdot \underbrace{(I_2 \otimes DFT_2)}_{\text{Identity}} \cdot \underbrace{L_2^4}_{\text{Permutation}}$$



- product of structured sparse matrices
- mathematical notation



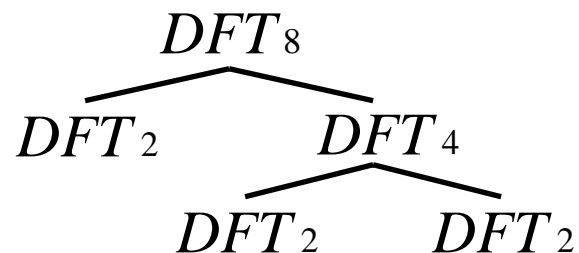
# DSP Algorithms: Terminology

**Transform**  $DFT_n$  parameterized matrix

**Rule**  $DFT_{nm} \rightarrow (DFT_n \otimes I_m) \cdot D \cdot (I_n \otimes DFT_m) \cdot P$

- a breakdown strategy
- product of sparse matrices

**Ruletree**



- recursive application of rules
- uniquely defines an algorithm
- efficient representation
- easy manipulation

**Formula**

$$DFT_8 = (F_2 \otimes I_4) \cdot D \cdot (I_2 \otimes (I_2 \otimes F_2 \cdots)) \cdot P$$

- few constructs and primitives
- uniquely defines an algorithm
- can be translated into code



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# More Cooley-Tukey Rules

- DFT is symmetric  $\Rightarrow$  transpose the rule:

$$F_{RS} = L_S^{RS} (I_R \otimes F_S) T_S^{RS} (F_R \otimes I_S) \quad \text{CT rule transposed}$$

- Commuting tensor product factors

$$B \otimes A = L_n^{mn} (A \otimes B) L_m^{mn} \quad \text{A and B square size m and n}$$

- Commutation property  $\Rightarrow$  further variations

$$F_N = L_S^{RS} (I_S \otimes F_R) L_R^{RS} T_S^{RS} (I_R \otimes F_S) L_R^{RS}$$

$$F_N = (F_R \otimes I_S) T_S^{RS} L_S^{RS} (F_S \otimes I_R)$$

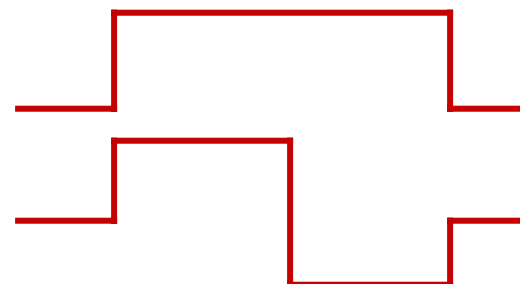
$$(F_2 \otimes I_2) x = \begin{bmatrix} 1 & 0 & 1 & 0 \\ 0 & 1 & 0 & 1 \\ 1 & 0 & -1 & 0 \\ 0 & 1 & 0 & -1 \end{bmatrix} \begin{bmatrix} x_0 \\ x_1 \\ x_2 \\ x_3 \end{bmatrix} \quad (I_2 \otimes F_2) = \begin{bmatrix} 1 & 1 & 0 & 0 \\ 1 & -1 & 0 & 0 \\ 0 & 0 & 1 & 1 \\ 0 & 0 & 1 & -1 \end{bmatrix} \begin{bmatrix} x_0 \\ x_1 \\ x_2 \\ x_3 \end{bmatrix}$$

- Different patterns for access, storage and flow of data

# Haar Wavelets – Example

- Haar wavelets = square waves

$$h = \frac{1}{\sqrt{2}} [1, 1], \quad h^1 = \frac{1}{\sqrt{2}} [1, -1]$$



- First stage:  $V_2 \Rightarrow V_1 \oplus W_1$

$$H = \begin{bmatrix} 1 & 1 & 0 & 0 \\ 0 & 0 & 1 & 1 \\ 1 & -1 & 0 & 0 \\ 0 & 0 & 1 & -1 \end{bmatrix} = L_2^4 \begin{bmatrix} 1 & 1 & 0 & 0 \\ 1 & -1 & 0 & 0 \\ 0 & 0 & 1 & 1 \\ 0 & 0 & 1 & -1 \end{bmatrix} = L_2^4 (I_2 \otimes F_2) \quad \begin{bmatrix} \underline{c}_1 \\ \underline{d}_1 \end{bmatrix} = H \underline{c}_2$$

- The process is repeated for the upper half of the output

$$HT_{2^n} = \left( HT_{2^{n-1}} \oplus I_{2^{n-1}} \right) \underbrace{L_{2^{n-1}}^2 (I_{2^{n-1}} \otimes F_2)}_H, \quad HT_2 = F_2$$

# Discrete-Time Wavelet Transform

- Discrete-Time Wavelet Transform (DTWT) rule

$$\text{DTWT}_{2^n} = \left( \text{DTWT}_{2^{n-1}} \oplus \text{I}_{2^{n-1}} \right) \underbrace{\text{L}_{2^{n-1}} \left( \text{I}_{2^{n-1}} \otimes_{l-2} W \right)}_H$$

- Scaling (lowpass) and wavelet (highpass) filter coefficients

$$W = \begin{bmatrix} h_0 & h_1 & \cdots & h_{l-1} \\ h'_0 & h'_1 & \cdots & h'_{l-1} \end{bmatrix}$$

- DTWT - convolution rule

$$H = \left( \left( \begin{bmatrix} 1 & 1 \end{bmatrix} \otimes \text{I}_{m/2} \right) \cdot \left( C_{m/2}^T(\underline{lo}) \oplus C_{m/2}^T(\underline{le}) \right) \cdot \text{L}_2^n \oplus \right. \\ \left. \left( \begin{bmatrix} 1 & 1 \end{bmatrix} \otimes \text{I}_{m/2} \right) \cdot \left( C_{m/2}^T(\underline{ho}) \oplus C_{m/2}^T(\underline{he}) \right) \cdot \text{L}_2^n \right) \cdot \left( \begin{bmatrix} 1 \\ 1 \end{bmatrix} \otimes \text{I}_n \right)$$

$\underline{lo}$ -lowpass odd coeffs.,  $\underline{le}$ -lowpass even coeffs.

$\underline{ho}$ -highpass odd coeffs.,  $\underline{he}$ -highpass even coeffs.



# DSP Transforms

discrete Fourier transform

$$DFT_n = [\exp(2kli\pi / n)]$$

Walsh-Hadamard transform

$$WHT_{2^k} = DFT_2 \otimes \dots \otimes DFT_2$$

discrete cosine and sine  
Transforms (16 types)

$$DCT^{(II)}_n = [\cos(k(l+1/2)\pi / n)]$$

$$DCT^{(IV)}_n = [\cos((k+1/2)(l+1/2)\pi / n)]$$

$$DST^{(I)}_n = [\sin(kl\pi / n)]$$

modified discrete  
cosine transform

$$MDCT_{n \times 2n} = [\cos((k+(n+1)/2)(l+1/2)\pi / n)]$$

two-dimensional transform

$$T \otimes T$$

discrete wavelet transform

$$DTWT_{2^n} = (DTWT_{2^{n-1}} \oplus I_{2^{n-1}}) \underbrace{L_{2^{n-1}}^{2^n} (I_{2^{n-1}} \otimes_{l-2} W)}_H$$

Others: filtering, Haar, Hartley, ...



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# Rules = Breakdown Strategies

$$DCT_2^{(II)} \rightarrow \text{diag} \left( 1, 1 / \sqrt{2} \right) \cdot F_2$$

$$DCT_n^{(II)} \rightarrow P \cdot \left( DCT_{n/2}^{(II)} \oplus DCT_{n/2}^{(IV)} \right) \cdot \left( I_{n/2} \otimes F_2 \right)^Q$$

$$DCT_n^{(IV)} \rightarrow S \cdot DCT_n^{(II)} \cdot D$$

$$DCT_n^{(IV)} \rightarrow M_1 \cdots M_r$$

$$DFT_n \rightarrow \text{CosDFT}_n + j \cdot \text{SinDFT}_n$$

$$DFT_n \rightarrow B \cdot \left( DCT_{n/2}^{(I)} \oplus DST_{n/2}^{(I)} \right) \cdot C$$

$$DFT_{nm} \rightarrow \left( DFT_n \otimes I_m \right) \cdot D \cdot \left( I_n \otimes DFT_m \right) \cdot P$$

$$\text{CosDFT}_n \rightarrow \cdots \text{CosDFT}_{n/2} \cdots DCT_{n/4}^{(II)} \cdots$$

$$\text{SinDFT}_n \rightarrow \cdots \text{SinDFT}_{n/2} \cdots DCT_{n/4}^{(II)} \cdots$$

$$WHT_{2^n} \rightarrow \prod_{i=1}^n \left( I_{2^{n_1+\dots+n_{i-1}}} \otimes WHT_{2^{n_i}} \otimes I_{2^{n_{i+1}+\dots+n_t}} \right)$$

$$MDCT_{n \times 2n} \rightarrow S \cdot DCT_n^{(IV)} \cdot P$$

$$DTWT_{2^n} = \left( DTWT_{2^{n-1}} \oplus I_{2^{n-1}} \right) \underbrace{L_{2^{n-1}} \left( I_{2^{n-1}} \otimes_{l-2} W \right)}_H$$

base case

recursive

translation

iterative

recursive

recursive

recursive

recursive

recursive

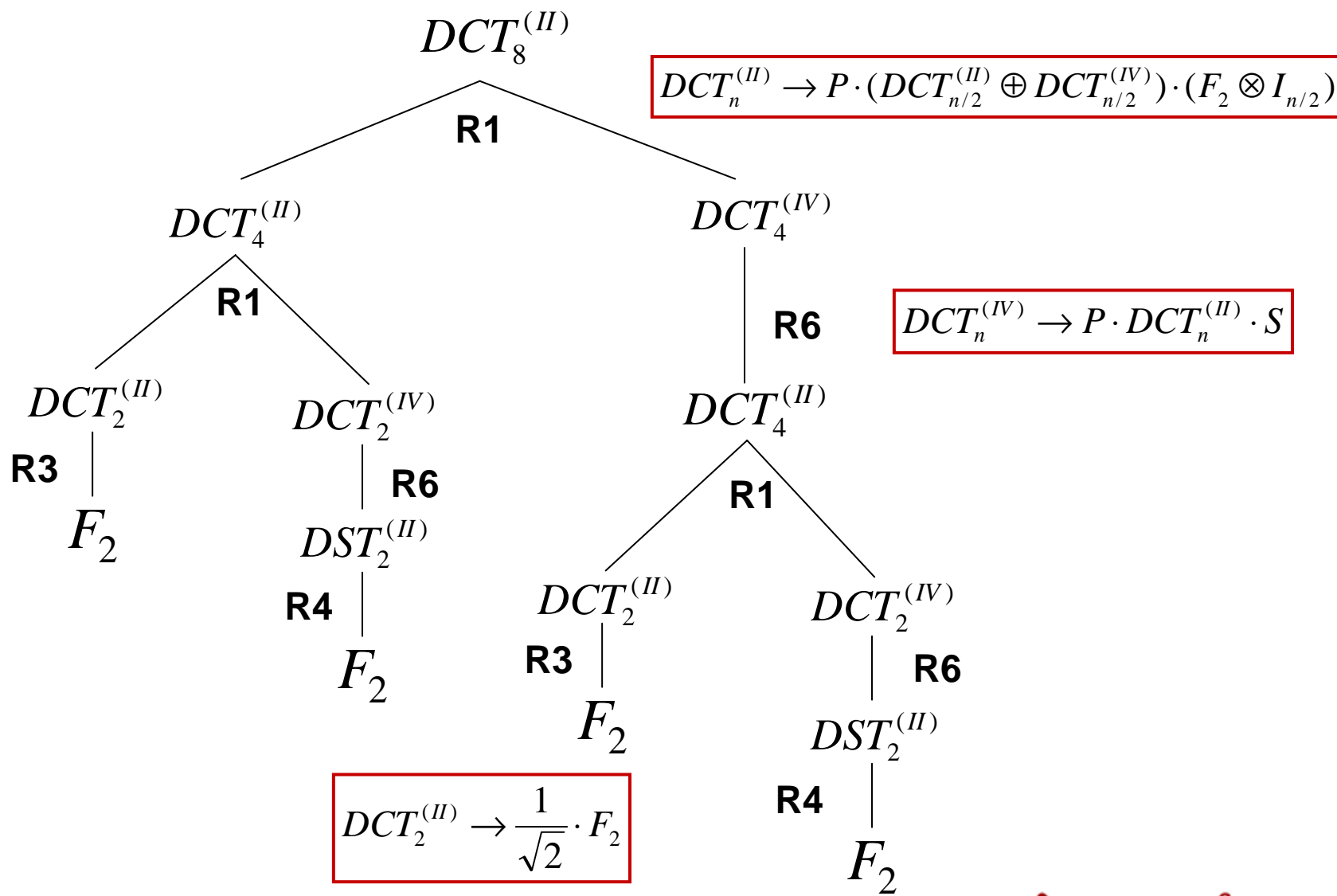
iterative/  
recursive

translation

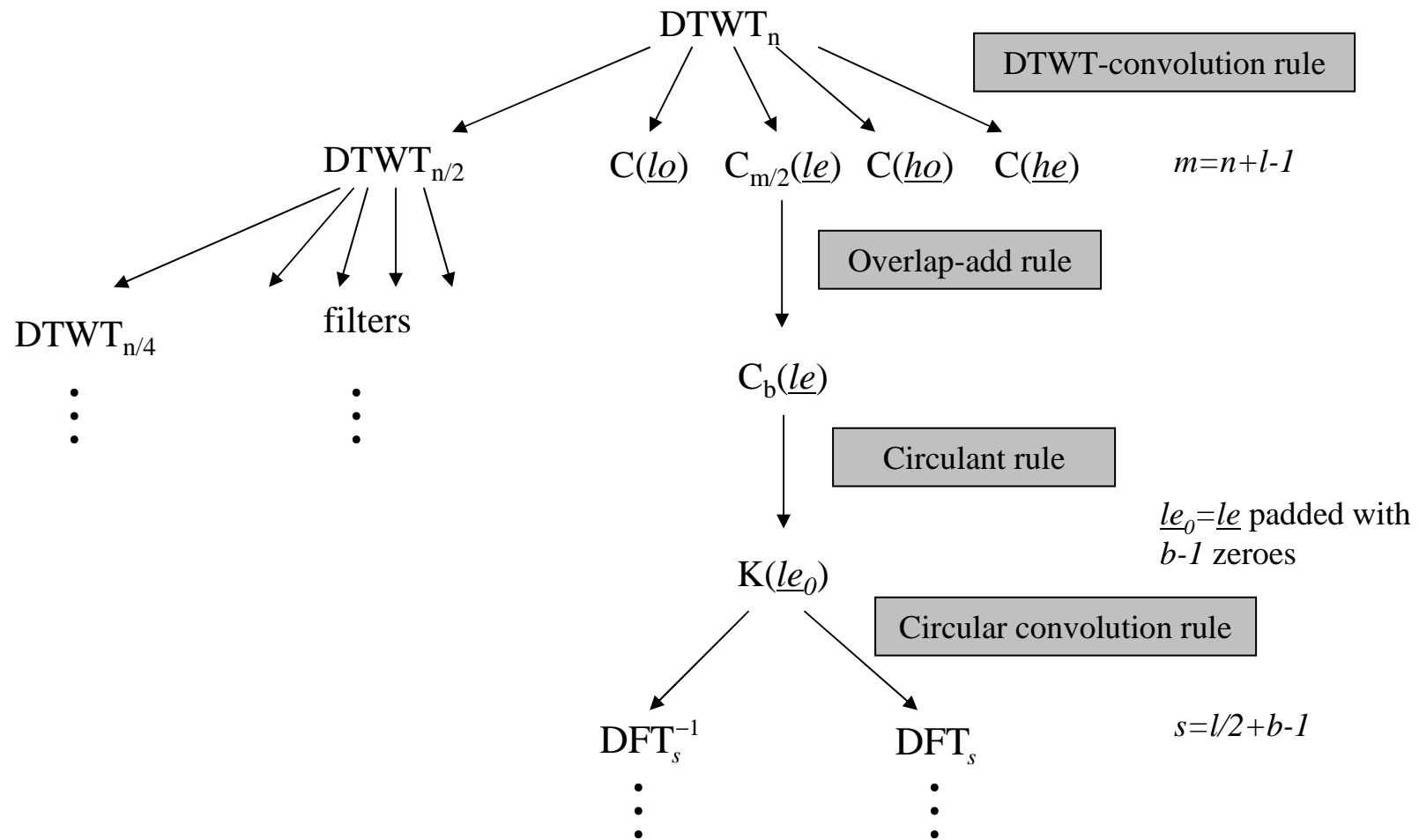


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# Algorithms = Rulertrees = Formulas



# DTWT Ruletree – Example





# Formula for a DCT, size 16

$$\begin{aligned}
 & [(2, 16, 9, 5, 3)(4, 15, 8, 13, 7)(6, 14, 10, 12, 11), 16] \cdot \\
 & ((([(2, 8, 5, 3)(4, 7), 8] \cdot ((([(2, 4, 3), 4] \cdot (\text{diag}(1, \sqrt{\frac{1}{2}}) \cdot \text{DFT}_2) \oplus (((1, 2), 2] \cdot \text{R}_{\frac{13}{8}\pi})^{[(1,2),2]})) \cdot \\
 & (\mathbf{1}_2 \otimes \text{DFT}_2)^{[(2,4,3),4]} \oplus (\text{diag}(\frac{1}{2\cos(\frac{1}{16}\pi)}, \frac{1}{2\cos(\frac{3}{16}\pi)}, \frac{1}{2\cos(\frac{5}{16}\pi)}, \frac{1}{2\cos(\frac{7}{16}\pi)}) \cdot (\mathbf{1}_2 \otimes \text{DFT}_2)^{[(2,4,3),4]} \\
 & ((\text{DFT}_2 \cdot \text{diag}(1, \sqrt{\frac{1}{2}})) \oplus (((1, 2), 2] \cdot \text{R}_{\frac{13}{8}\pi})^{[(1,2),2]}) \cdot [(2, 3, 4), 4] \cdot \begin{bmatrix} 1 & 0 & 0 & 0 \\ 1 & 1 & 0 & 0 \\ 0 & 1 & 1 & 0 \\ 0 & 0 & 1 & 1 \end{bmatrix})^{[(1,4)(2,3),4]}). \\
 & (\mathbf{1}_4 \otimes \text{DFT}_2)^{[(2,8,5,3)(4,7),8]} \oplus (((2, 5, 4, 3, 7, 6, 8), 8] \cdot (\mathbf{1}_2 \otimes (\mathbf{1}_2 \oplus (((1, 2), 2] \cdot \text{R}_{\frac{7}{4}\pi})))) \cdot \\
 & (\mathbf{1}_2 \otimes \text{DFT}_2 \otimes \mathbf{1}_2) \cdot (\mathbf{1}_4 \oplus (((1, 2), 2] \cdot \text{R}_{\frac{13}{8}\pi}) \oplus (((1, 2), 2] \cdot \text{R}_{\frac{1}{8}\pi})) \cdot (\mathbf{1}_1 \otimes \text{DFT}_2 \otimes \\
 & \mathbf{1}_4) \cdot ((([(1, 2), 2] \cdot \text{R}_{\frac{49}{32}\pi}) \oplus (((1, 2), 2] \cdot \text{R}_{\frac{53}{32}\pi}) \oplus (((1, 2), 2] \cdot \text{R}_{\frac{57}{32}\pi}) \oplus (((1, 2), 2] \cdot \\
 & \text{R}_{\frac{61}{32}\pi})) \cdot [(2, 8)(4, 6), 8])^{[(1,8)(2,7)(3,6)(4,5),8]} \cdot \\
 & (\mathbf{1}_8 \otimes \text{DFT}_2)^{[(2,16,9,5,3)(4,15,8,13,7)(6,14,10,12,11),16]}
 \end{aligned}$$

# Helpful Concept

## DSP Transforms

## Formal Languages

DSP transform (of size)	↔	Non-terminal symbol (with attribute)
Rule	↔	Rule (production)
Formula/Algorithm	↔	Element in Language (only terminals)



# Mathematical Framework: Summary

- fast algorithms represented as **ruletrees** (easy generation/manipulation) and as **formulas** (can be translated into code)
- formulas built from **few** constructs and primitives
- **many** different algorithms/formulas generated from **few** rules (combinatorial explosion)
- these algorithms are (essentially) **equal in arithmetic cost**, but **differ in data flow**



# Organization

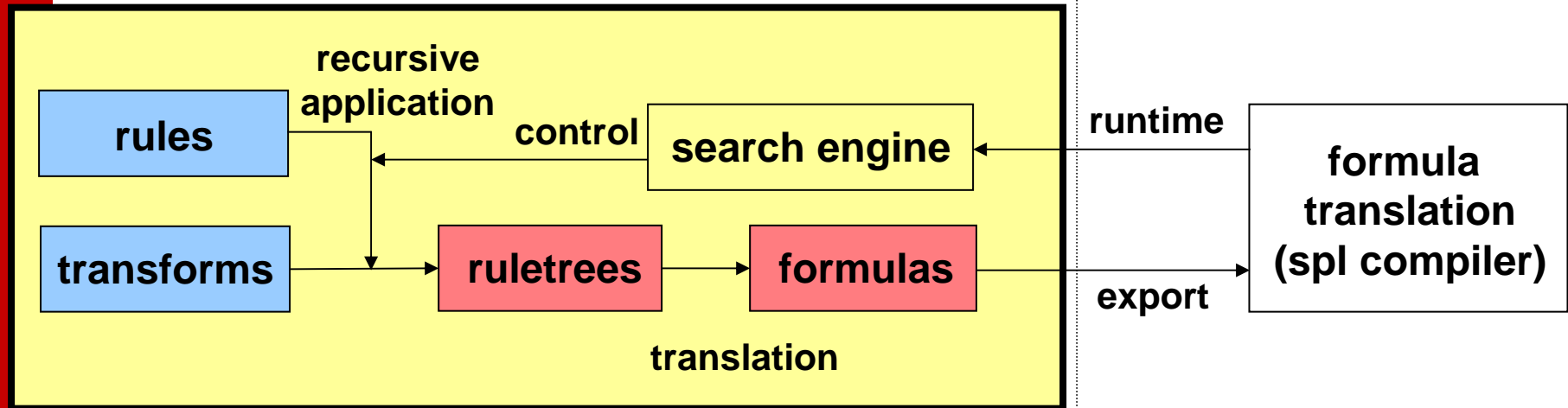
- **Mathematical Framework**  
Transforms, Rules, and Formulas
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Transform  $\rightarrow$  Algorithm
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Algorithm  $\rightarrow$  Implementation
- **Search Engine**  
How to find the best implementation
- **SPIRAL system**  
Everything taken together
- **Conclusions**



# Formula Generation

data base (**extensible!**)  
 data type

## Formula Generator



- written in GAP/AREP (computer algebra system)
- all computation/manipulation is **symbolic**
- **exact** arithmetic
- **easy extensible** rule and transform data base
- **verification** of rules and formulas

**cut here for other optimization problems**



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# Formulas in SPL

••••

```
( compose
  ( diagonal ( 2*cos(1/16*pi) 2*cos(3/16*pi) 2*cos(5/16*pi) 2*cos(7/16*pi) ) )
  ( permutation ( 1 3 4 2 ) )
  ( tensor
    ( I 2 )
    ( F 2 )
  )
  ( permutation ( 1 4 2 3 ) )
  ( direct_sum
    ( compose
      ( F 2 )
      ( diagonal ( 1 sqrt(1/2) ) )
    )
    ( compose
      ( matrix
        ( 1 1 0 )
        ( 0 (-1) 1 )
      )
      ( diagonal ( cos(13/8*pi)-sin(13/8*pi) sin(13/8*pi) cos(13/8*pi)+sin(13/8*pi) ) )
      ( matrix
        ( 1 0 )
        ( 1 1 )
        ( 0 1 )
      )
    )
  )
  ( permutation ( 2 1 ) )

```

••••



# SPL Syntax (Subset)

- matrix operations:
  - (compose formula formula ...)
  - (tensor formula formula ...)
  - (direct\_sum formula formula ...)
- direct matrix description:
  - (matrix (a11 a12 ...) (a21 a22 ...) ...)
  - (diagonal (d1 d2 ...))
  - (permutation (p1 p2 ...))
- parameterized matrices:
  - (I n)
  - (F n)
- scalars:
  - 1.5, 2/7, cos(..), w(3), pi, 1.2e-04
- definition of new symbols: ← allows extension of SPL
  - (define name formula)
  - (template formula (i-code-list))
- directives for code generation
  - #codetype real/complex
  - #unroll on/off ← controls loop unrolling



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# SPL Compiler, 4-point FFT

```
(compose (tensor (F 2) (I 2)) (T 4 2)
 (tensor (I 2) (F 2)) (L 4 2))
```

#codetype

complex

real

```
f0 = x(1) + x(3)
f1 = x(1) - x(3)
f2 = x(2) + x(4)
f3 = x(2) - x(4)
f4 = (0.00d0,-1.00d0)*f(3)
y(1) = f0 + f2
y(2) = f0 - f2
y(3) = f1 + f4
y(4) = f1 - f4
```

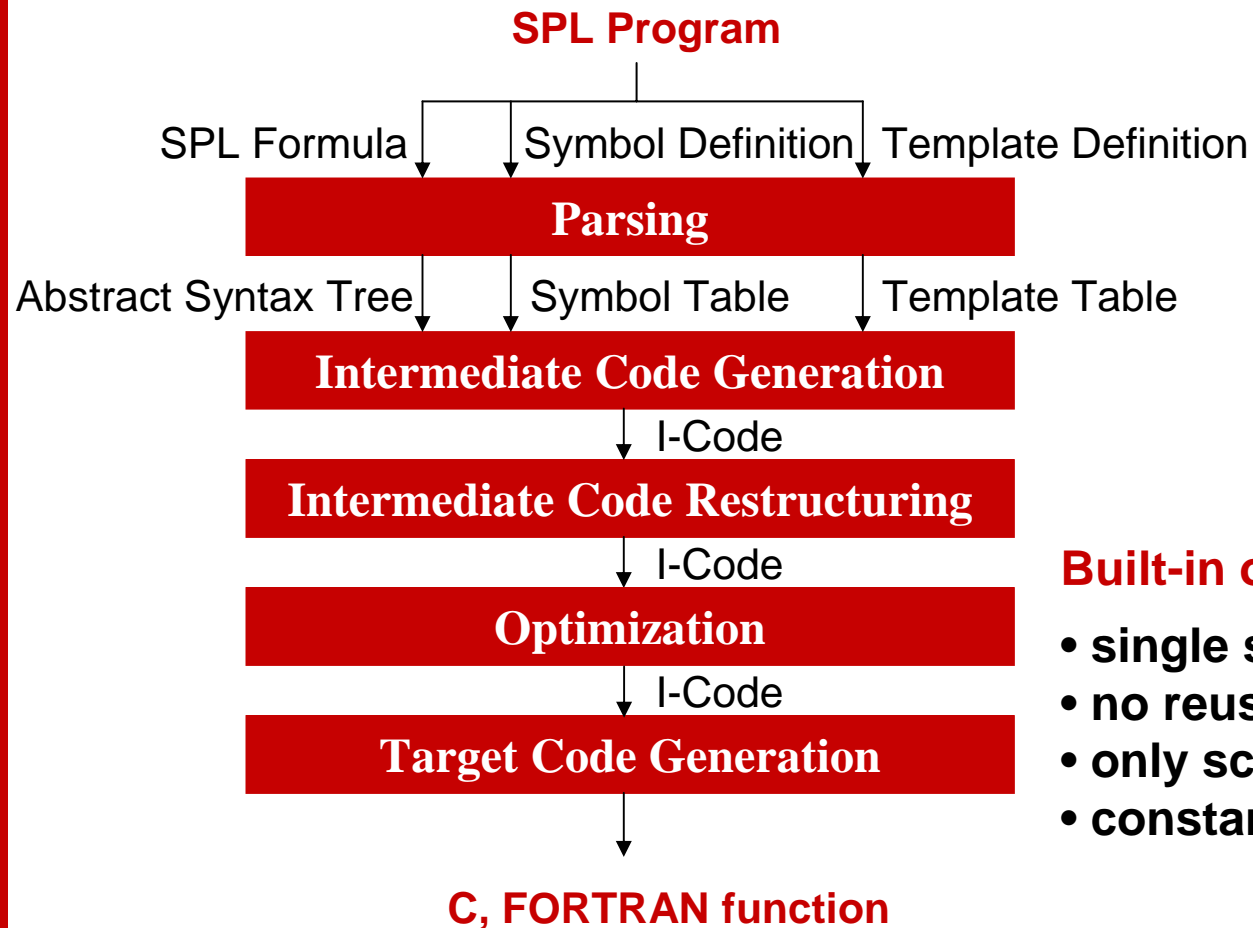
```
r0 = x(1) + x(5)
r1 = x(1) - x(5)
r2 = x(2) + x(6)
r3 = x(2) - x(6)
r4 = x(3) + x(7)
r5 = x(3) - x(7)
r6 = x(4) + x(8)
r7 = x(4) - x(8)
y(1) = r0 + r4
y(2) = r1 + r5
y(3) = r0 - r4
y(4) = r1 - r5
y(5) = r2 + r7
y(6) = r3 - r6
y(7) = r2 - r7
y(8) = r3 + r6
```

fast algorithm  
as  
formula  
as  
SPL program



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# SPL Compiler: Summary



## Built-in optimizations:

- single static assignment code
- no reuse of temporary vars
- only scalar temporary vars
- constants precomputed

Extensible through templates

# SIMD Short Vector Extensions



- Extension to instruction set architecture
- Available on most current architectures (SSE on Pentium, AltiVec on Motorola G4)
- Originally for multimedia (like MMX for integers)
- Requires fine grain parallelism
- **Large potential speed-up**

## Problems:

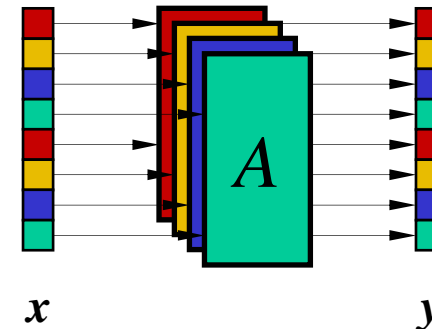
- SIMD instructions are architecture specific
- No common API (usually assembly hand coding)
- Performance **very sensitive** to memory access
- Automatic vectorization **very limited**

# Vector Code Generation from SPL Formulas

Naturally vectorizable construct

$$A \otimes I_4$$

vector length



(Current) generic construct **completely vectorizable**:

$$\prod_{i=1}^k P_i D_i (A_i \otimes I_v) E_i Q_i$$

$P_i, Q_i$  permutations  
 $D_i, E_i$  diagonals  
 $A_i$  arbitrary formulas  
 $v$  SIMD vector length

Vectorization in two steps:

1. Formula manipulation using manipulation rules
2. Code generation (vector code + C code)

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# Number of Formulas/Algorithms

k	# DFT, size $2^k$	# DCT-IV, size $2^k$
1	1	1
2	6	10
3	40	126
4	296	31242
5	27744	1924443362
6	162570361280	7343815121631354242
7	$\sim 1.01 \cdot 10^{27}$	$\sim 1.07 \cdot 10^{38}$
8	$\sim 2.31 \cdot 10^{61}$	$\sim 2.30 \cdot 10^{76}$
9	$\sim 2.86 \cdot 10^{133}$	$\sim 1.06 \cdot 10^{153}$

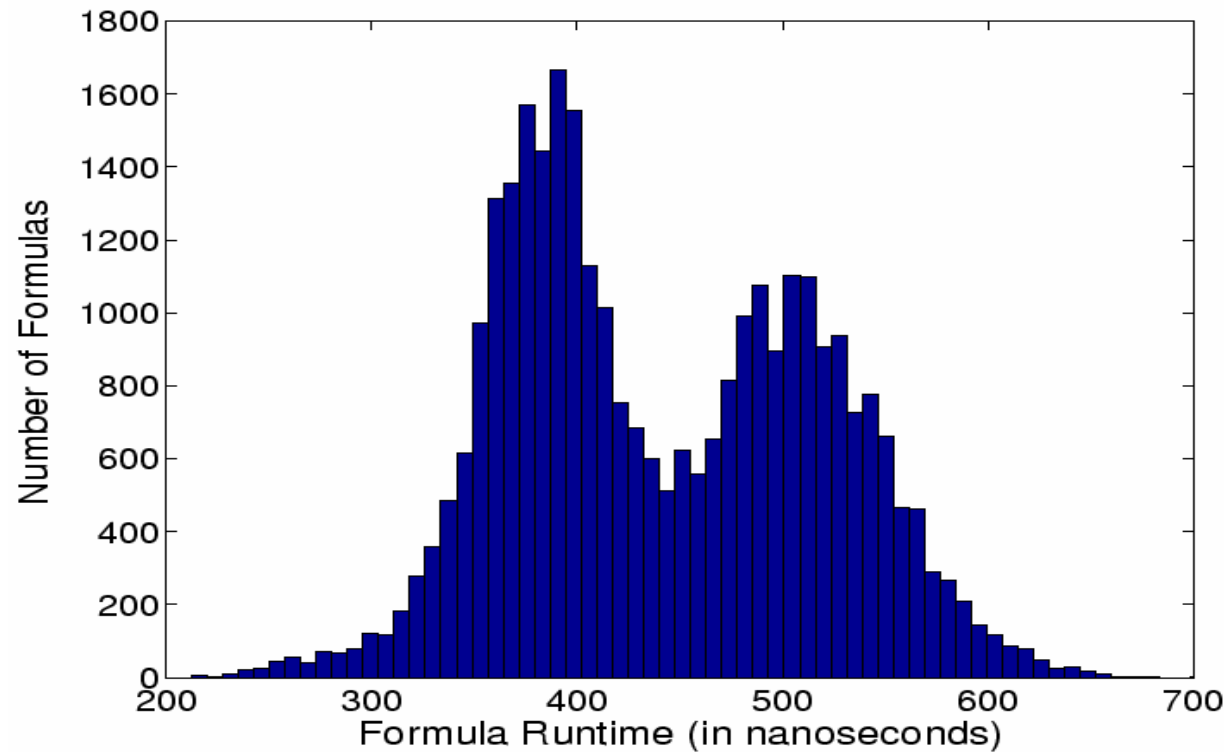


- differ in data flow not in arithmetic cost
- exponential search space



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# Why Search?



DCT, type IV, size 16

**~31000 formulas**

- maaaany different formulas
- large spread in runtimes, even for modest size
- not due to arithmetic cost



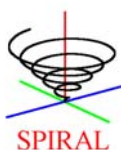
# Search Methods Available in SPIRAL

- Exhaustive Search
- Dynamic Programming (DP)
- Random Search
- Hill Climbing
- STEER (similar to a genetic algorithm)

	Possible Sizes	Formulas Timed	Results
Exhaust	Very small	All	Best
DP	All	10s-100s	(very) good
Random	All	User decided	fair/good
Hill Climbing	All	100s-1000s	Good
STEER	All	100s-1000s	(very) good

## Search over

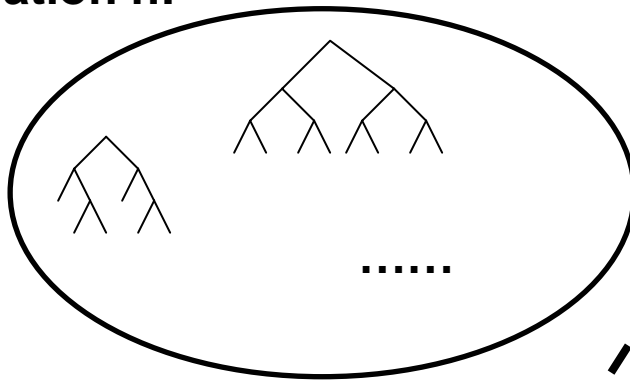
- algorithm space and
- implementation options (degree of unrolling)



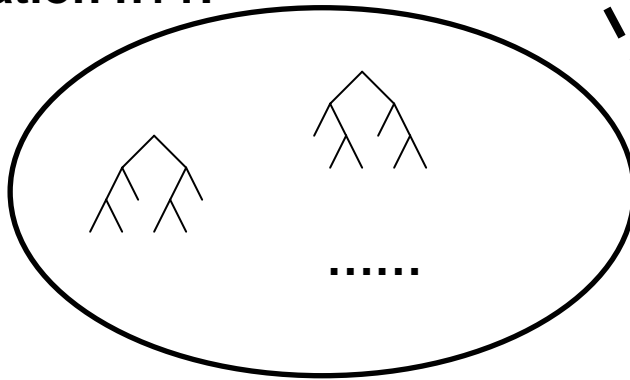


# STEER

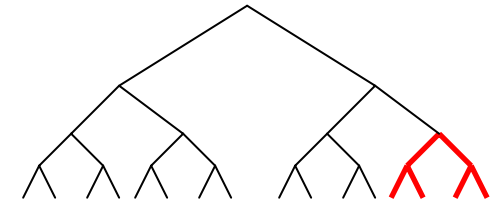
Population n:



Population n+1:

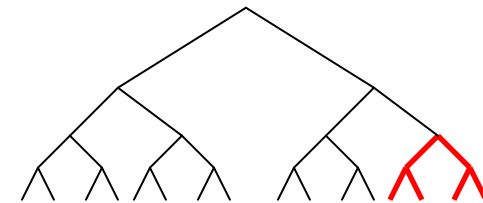


**Mutation**



expand differently

**Cross-Breeding**

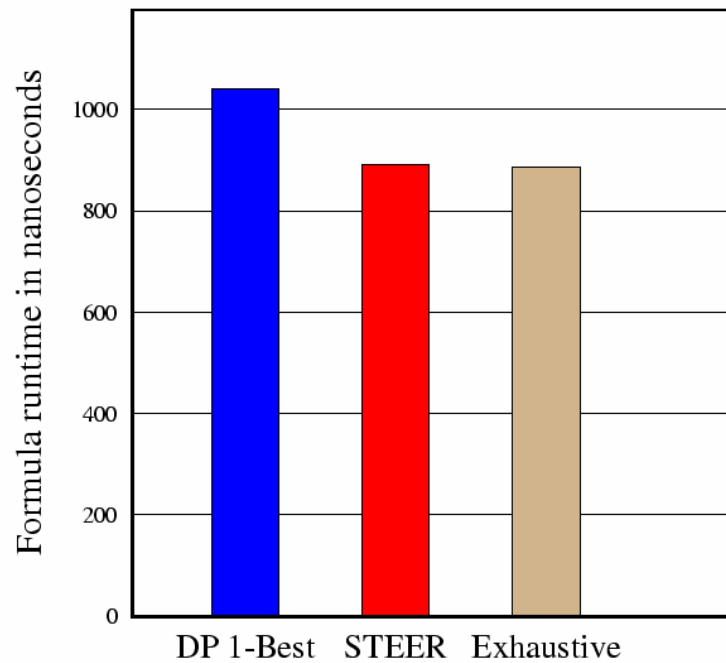


swap expansions

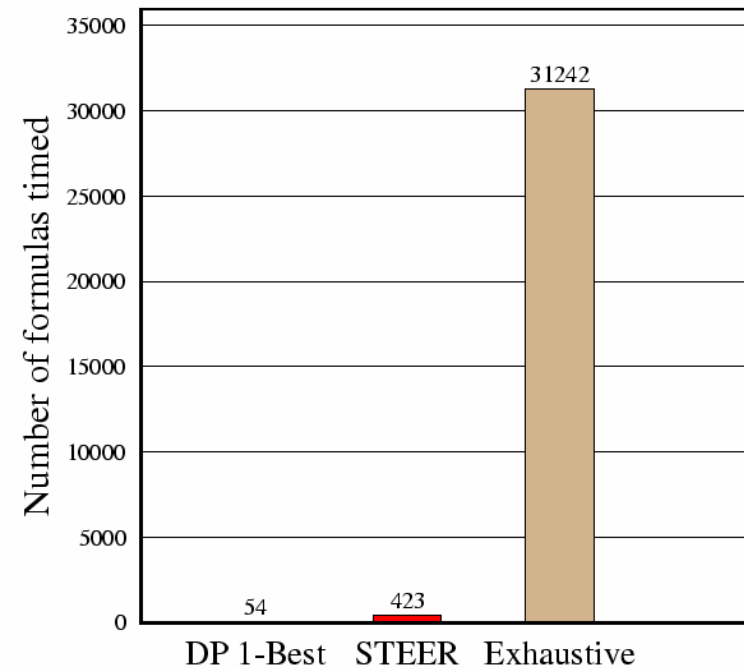
**Survival of Fittest**

# DCT Type IV Size 16

## Fastest Found Formulas

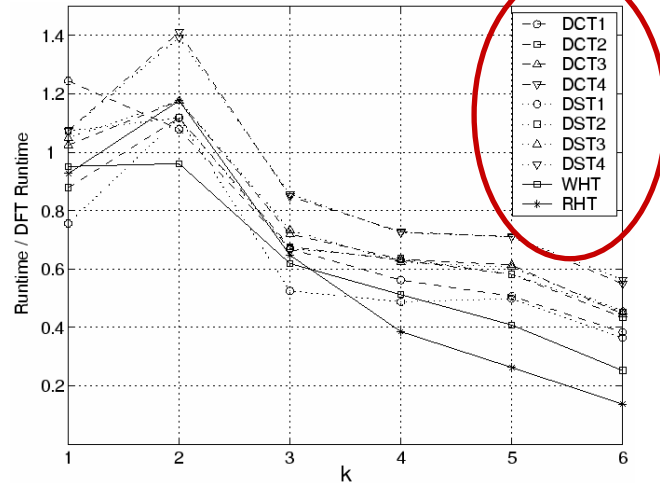
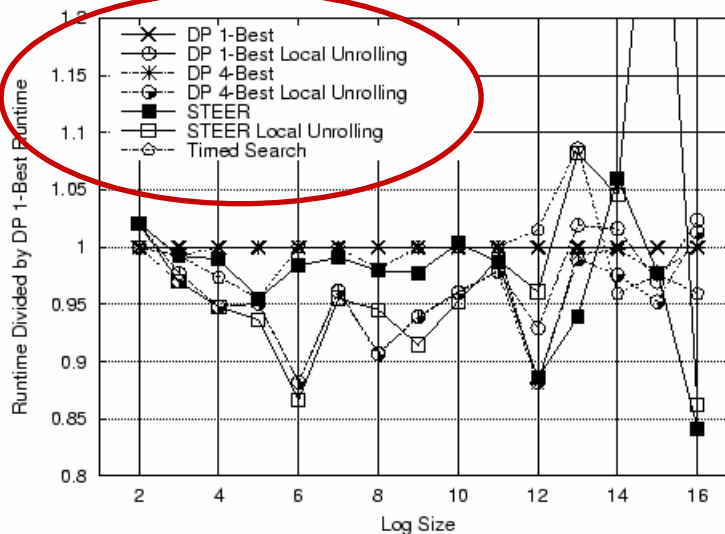


## Number of Formulas Timed

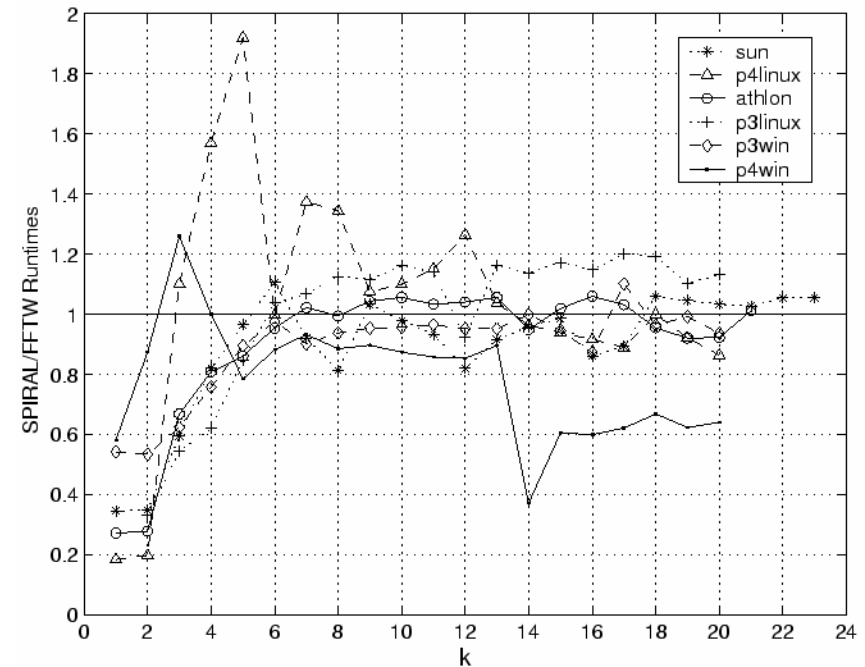


# Experimental Results

search methods  
(applicable to all transforms)



high performance code  
(compared with FFTW)

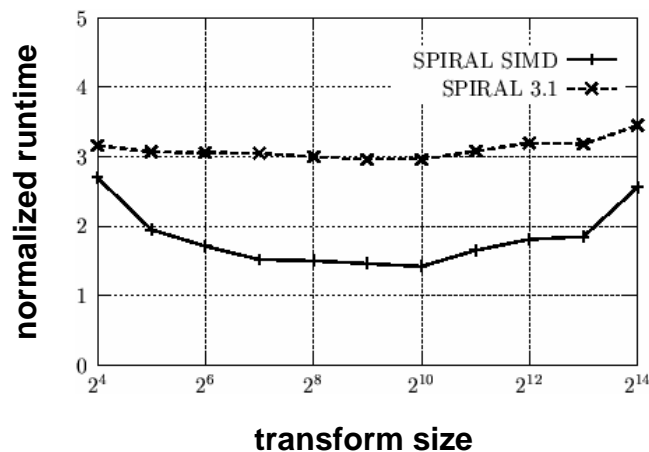


different transforms

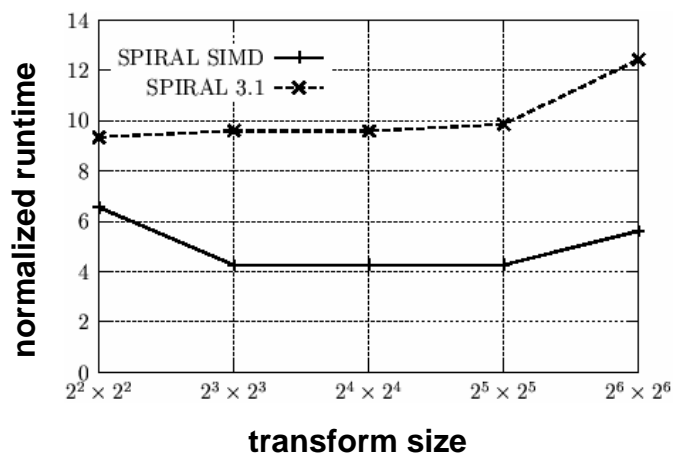


# Vectorized code

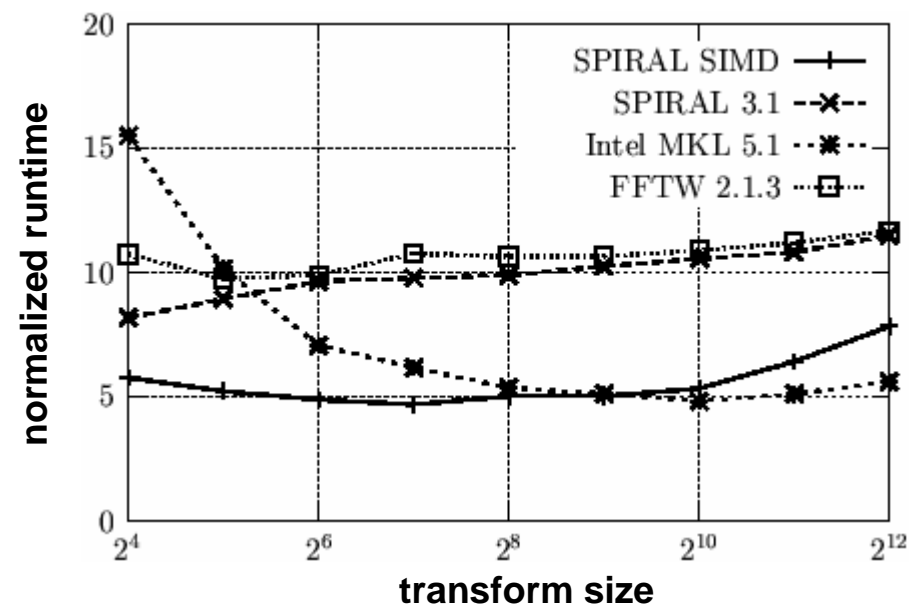
## WHT



## 2-dim DCT

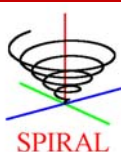


## DFT



- speed-ups up to a factor of 2.5
- beats hand-tuned Intel MKL (< 1024)
- SIMD platforms supported

(Pentium III, SSE)



SPIRAL

# Learning to Generate Fast Algorithms

- **Learns from given dataset** (formulas+runtimes) how to design a fast algorithm (breakdown strategy)
- Learns from a transform of **one** size, generates the best algorithm for **many** sizes
- Tested for DFT and WHT

## Fast Formula Generation Results

Size	Number of Formulas Generated	Generated Included the Fastest Known	Top N Fastest Known Formulas in Generated
$2^{12}$	101	yes	77
$2^{13}$	86	yes	4
$2^{14}$	101	yes	70
$2^{15}$	86	yes	11
$2^{16}$	101	yes	68
$2^{17}$	86	yes	15
$2^{18}$	101	yes	25
$2^{19}$	86	yes	16
$2^{20}$	101	yes	16



SPIRAL

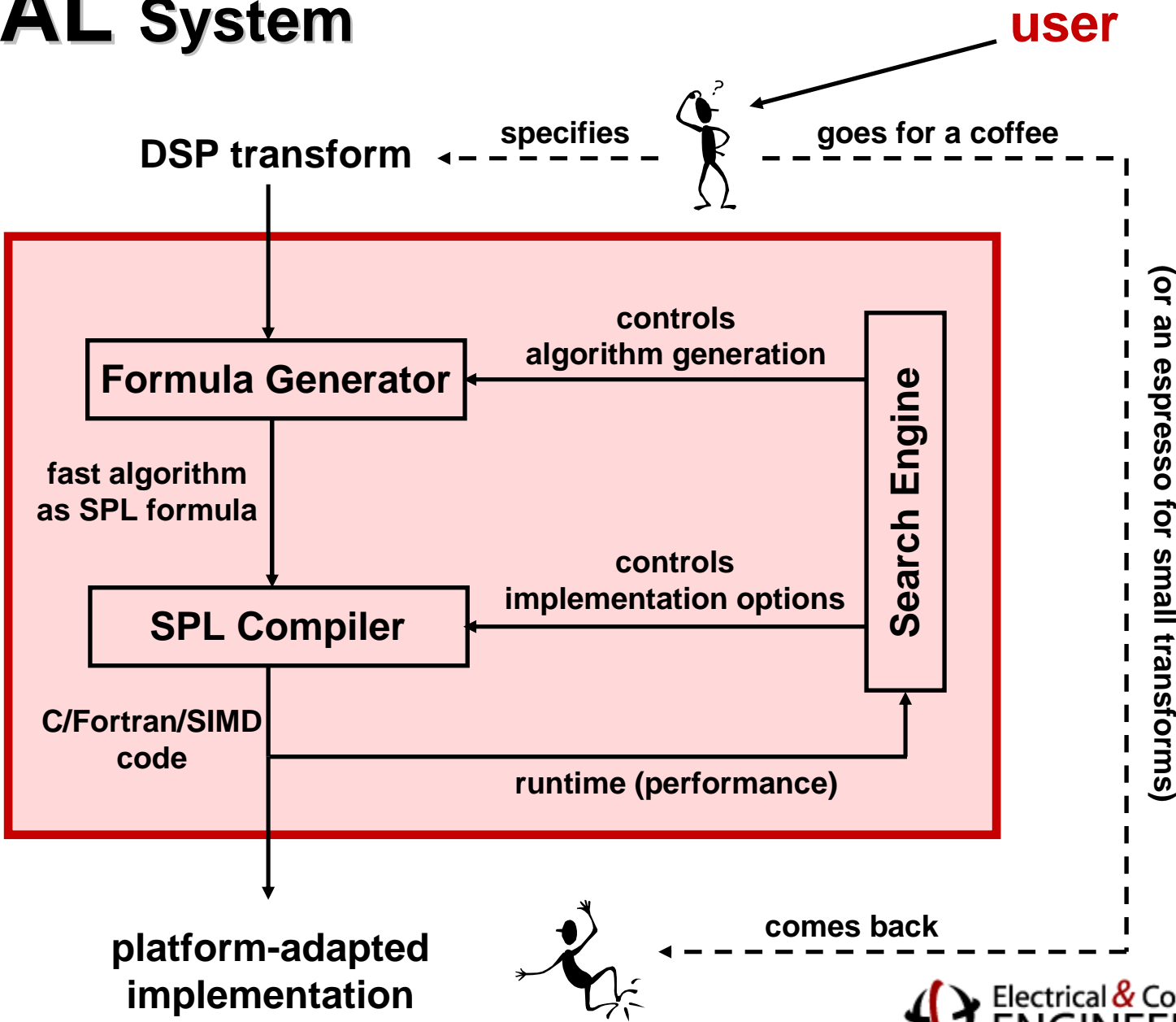
# Organization

- **Mathematical Framework**  
Transforms, Rules, and Formulas
- **Formula Generator**  
Transform  $\rightarrow$  Algorithm
- **SPL and SPL Compiler**  
Algorithm  $\rightarrow$  Implementation
- **Search Engine**  
How to find the best implementation
- **SPIRAL system**  
Everything taken together
- **Conclusions**



# SPIRAL System

SPIRAL



# Extensibility of SPIRAL

**New transforms** are readily included on the high level

(easy, due to SPIRAL's framework)

**New constructs and primitives** (potentially required by radically different transforms) are readily included in SPL

(moderate effort, due to template mechanism)

**New instructions sets** available (e.g., SSE) are included by extending the SPL compiler

(doable one time effort)





# SPIRAL System: Summary

- Available for download: [www.ece.cmu.edu/~spiral](http://www.ece.cmu.edu/~spiral)
- Easy installation (Unix: configure/make; Windows: install shield)
- Unix/Linux and Windows 98/ME/NT/2000/XP
- Current transforms: DFT, DHT, WHT, DCT/DST type I – IV, MDCT, Filters, Wavelets, Toeplitz, Circulants
- Extensible



# Organization

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# Conclusions

**Closing the gap between math domain (algorithms) and implementation domain (programs)**

- **Mathematical computer representation of algorithms**
- **Automatic translation of algorithms into code**

**Optimization as intelligent search/learning in the space of alternatives**

- **High level: Mathematical manipulation of algorithms**
- **Low level: Coding degrees of freedom**

