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LINBOX founding scope allocation, parallel building blocks, and separate compilation

Jean-Guillaume Dumas∗    Thierry Gautier†    Clément Pernet†
B. David Saunders‡

July 28, 2010

Abstract

To maximize efficiency in time and space, allocations and deallocations, in the exact linear algebra library LINBOX, must always occur in the founding scope. This provides a simple lightweight allocation model. We present this model and its usage for the rebinding of matrices between different coefficient domains. We also present automatic tools to speed-up the compilation of template libraries and a software abstraction layer for the introduction of transparent parallelism at the algorithmic level.

1 Introduction

As a building block for a wide range of applications, computational exact linear algebra has to conciliate efficiency and genericity. The goal of the LINBOX project is to address this problem in the design of an efficient general-purpose C++ open-source library for exact linear algebra over the integers, the rationals, and finite fields. Matrices can be either dense, sparse or black box (i.e. viewed as a linear operator, acting on vectors only). The library proposes a set of high level linear algebra solutions, such as the rank, the determinant, the solution of a linear system, the Smith normal form, the echelon form, the characteristic polynomial, etc. Each of these solutions involves a hybrid combination of several specialized algorithms depending on the domain, and the type of matrix. Over a finite field, the building blocks are an efficient implementation of Wiedemann

∗Laboratoire J. Kuntzmann, Université de Grenoble, 51, rue des Mathématiques, umr CNRS 5224, bp 53X, F38041 Grenoble, France, {Jean-Guillaume.Dumas@imag.fr}. Part of this work was done while the first author was visiting the Claude Shannon Institute of the University College Dublin, Ireland, under a CNRS grant.
†Laboratoire LIG, Université de Grenoble, umr CNRS, F38330 Montbonnot, France. {Thierry.Gautier@inrialpes.fr, Clement.Pernet@imag.fr}. Part of this work was done while the second author was visiting the ArTeCS group of the University Complutense, Madrid, Spain.
‡University of Delaware, Computer and Information Science Department. Newark / DE / 19716, USA. {saunders@udel.edu}.
and block Wiedemann algorithms combined with preconditioners for
black box matrices, a sparse Gaussian elimination for sparse matrices
and the BLAS based dense linear algebra techniques of the FFLAS
library for dense matrices. The solutions over the integers and rationals are lifted
from modular computations by a Chinese remainder algorithm or $p$-adic
lifting. The design is based on high genericity to allow us to write effi-
cient algorithms independent of the many representations of domains and
matrices. As a middleware, the library relies on the efficiency of kernel
libraries such as GMP, Givaro, NTL, ATLAS and can be used by general
purpose computer algebra systems such as Sage or Maple.

We describe in this paper a selection of ideas and improvements that
were recently introduced into the design of LinBox for the forthcoming
2.0 release.

2 The lightweight founding scope allocation
model

The main objects that require memory allocation in LinBox are base
field or ring elements, vectors, matrices, and polynomials. The memory
management for all of these object types follows the same rules, organized
to maximize efficiency in time and space, and consequently requiring some
efforts by the programmer: the allocations and deallocations must always
occur in the founding scope. In particular no external garbage collection
mechanism is used.

2.1 Call-by-reference

The input and output types of most functions are usually template types,
and can be either basic types, or complicated objects. Consequently,
passing arguments by value (copy) must be avoided as much as possible.
Every argument is passed as a reference, including the return types. More
precisely the return value of a function is also the first argument, defined
as a non const reference.

Matrix& someFunction(Matrix& result, const XXX& args);

This convention was already presented in §2.1 for the design of field
and ring arithmetic. It does require a redefinition of the interface for some
stl-like operators, as discussed in section 3.1. A consequence of the above
convention is that the objects returned by a function, have to be declared
and initialized (in particular, memory allocated, e.g. via constructors)
before the function call. By enforcing this practice, we require that the
programmer keep the handle on the objects that he allocates until all uses
of the object and its subobjects are completed. Moreover, he is respon-
sible for object deallocation in the same scope where it was allocated.
This restricts some convenient programming practices, but provides pre-
cise control of memory usage. This is particularly important when large,
memory filling, matrices are in play. It also allows to avoid the costs of garbage collection or reference counting. Many LinBox objects involve a handle containing a reference to the free store. Note that even though a function does not allocate the handle itself, it is in certain cases still free to resize and thus reallocate the free store memory referenced.

**Dense Matrix allocations.** The objects storing dense matrices require a special care concerning their allocations. Dense matrices are represented as a one dimensional array storing elements in the row major format: \( A[i,j] = *(A+i\times n+j) \). It is important to be able to define a sub-matrix as a view on such an array, without allocating the data. For this we propose to distinguish two classes: one for allocated (via constructors) matrices and the other for sub-matrix views. The genericity of the template mechanism or inheritance will allow to use these two types in the same code, without duplication. This allows also for an automatic decision about deallocation. Other solutions includes reference counting and explicit "end of use" functions.

Thus a first approach is to define a dense matrix class with a boolean \texttt{alloc} member, telling whether the matrix owns its data or whether it is a simple view on some other matrix’s data. The destructor deallocates the data only if \texttt{alloc} is true. This can be viewed as a simplified reference counting mechanism, where one assumes that the matrix initially allocated is always destructed after all of its sub-matrices. This convention is consistent with the previous consideration: the allocations and deallocations must always occur in the founding scope.

To further improve the efficiency, an alternative is to distinguish two classes: one for allocated matrices and the other for sub-matrix views. The genericity of the template mechanism or inheritance will allow to use these two types in the same code, without duplication. Furthermore, thread-safety mechanism on the \texttt{alloc} member are not required anymore.

Remark that in this founding scope model, neither the alloc variable nor a two classes system is required. The programmer should know whether a matrix is created as a sub-matrix or as an allocating instance by what constructors or other initializers she uses. Thus she knows which require care to deallocate in the same scope. What she does not necessarily get is automatic decision about deletion in the destructor, and would thus have to call an explicit "end of use" function.

### 2.2 Rebind of coefficient domains

#### 2.2.1 Mapping of data between domains

LinBox makes use of the concept of rebinds for the mapping of data structures between different coefficient domains. For instance, in the context of the Chinese remainder algorithm, rebinds allow to map a matrix over the integers of type, say, \( \text{DenseMatrix<PID\_Integer>} \) to a modular matrix of type, say, \( \text{DenseMatrix<Modular<double>>} \).

In LinBox, binder adaptors are enclosed within many data structures and make use of a generic converter, named \texttt{Hom} and found in \texttt{linbox}.
field/hom.h. Hom can generically use the LinBox domain’s canonical conversion methods \texttt{init} and \texttt{convert} from/to the LinBox Integer type: Domain\textsubscript{1} → Integer → Domain\textsubscript{2}. Moreover, when natural, efficient conversions exists between domains (e.g. different representations of the same field or one ring embedded in another), generic Hom can be directly bypassed by a specialization of Hom.

**Rebind of dense matrices.** We illustrate the founding scope allocation model with the use of rebind functions adapted from the allocators in the STL, on dense matrices.

```cpp
template <class Domain> class DenseMatrix {
  typedef DenseMatrix<Domain> Self_t;
  ...
  template<class AnyDomain> struct rebind{
    typedef DenseMatrix<AnyDomain> other;
    operator ()(other& Ap, const Self_t& A, const AnyDomain& D){
      // Performs the modular conversion of A to Ap over D
      typename Self_t::ConstRawIterator A_iter;
      typename other::RawIterator Ap_iter;
      Hom<Field, _Tp1> hom(A. field(), F);
        A_iter != A. rawEnd(); ++ A_iter, ++ Ap_iter)
        hom.image (*Ap_iter, *A_iter);
    }
  }
};
```

According to the founding scope allocation model, the function \texttt{operator()} in charge of the initialization of the matrix cannot allocate any memory. This has to be done at the level where the rebinding is called. This also requires a modification of the rebinding operator interface of the STL: the new object is passed by reference.

### 2.2.2 Rebind of handlers in the founding scope allocation model

In the case of BlackBoxes (functions providing only a matrix-vector product and not necessarily storing any data) the rebinding mechanism becomes more specific. We detail in this section the solution provided in blackboxes which only store references to other blackboxes, such as the \texttt{Compose}, \texttt{Transpose}, \texttt{Submatrix}, etc.

Indeed to rebind a blackbox containing only references one should allocate a new memory zone and rebinding the referred blackbox there. The problem is that a caller, given a \texttt{BlackBox::rebind<
Field2>::other} type, does not necessarily know how to allocate for this object. The STL solution is to embed the allocator in each container. In LinBox, we propose another solution: the \texttt{other} not only has different elements, but also can be of a different type. For instance, the rebinding \texttt{other} type of a blackbox containing a reference will be the same kind of blackbox, but physically storing the data (and thus owning it).
For the different blackboxes defined in LinBox which use references, we thus define a similar class called e.g. TransposeOwner, ComposeOwner, SubmatrixOwner, etc. These classes store and own their data. Then it suffices for the rebind sub-class of their reference equivalents to define its other type to the associated *Owner class. The example of the Compose is given in figure [1].

Not this also fits well in the LinBox founding scope allocation, since the *Owner class will be declared (and thus allocated) by the caller of the rebind in codes similar to the following:

```cpp
template<class BlackBox> void f(const BlackBox& A) {
...,

typedef typename Blackbox::template rebind<Field2>::other FBlackbox;
// rebinds generically the BlackBox A to a BlackBox Ap
// with a new Domain F2
// The container type of Ap might be different from the one of A
// this decision is made in the rebind type of A,
// via the 'other' typedef
FBlackbox Ap(A, F2);
...,
}
```

Remark that for a submatrix of a class storing its elements (contrary to a submatrix of a blackbox containing e.g. only references), a more efficient rebind would only rebind the elements within the boundaries of the submatrix. There we use a trait to decide whether the referred blackbox is a storing component and in the latter case specialize e.g. Submatrix<DenseMatrix<Field1> >::rebind<Field2>::other to a simpler DenseMatrix<Field2> instead of using the *Owner mechanism.

3 Software abstraction layer for parallelism

Efficient parallel applications must take into consideration hardware characteristics (number of cores, memory hierarchy, etc.). It is time consuming or impossible for a single developer to program a high performance computer algebra application, with state of the art algorithms, while exploiting all the available parallelism. In order to separate the domains of expertise we have designed a software abstraction layer between computer algebra algorithms and parallel implementations which may employ automatic dynamic scheduling.

3.1 Parallel building blocks

Computer algebra algorithms have three main characteristics: 1) they are complex and require a deep knowledge of the problem in order to obtain the most efficient sequential algorithm; 2) they may be highly irregular. This enforces a runtime use of load balancing algorithms; 3) they are generic in the sense that they are usually designed to work over several algebraic domains.
Figure 1: Owner mechanism for the composed blackboxes
In the case of LinBox algorithms, we have decided to base our software abstraction, called Parallel Building Blocks (PBB), on the STL algorithms (Standard Template Like) principles. Indeed, C++ data structures in LinBox let us have random access iterators over containers which are naturally parallel. We have already defined several STL-like algorithms and the list will be extended in the near future: for_each, transform, accumulate\(^1\), the PBB versions of these algorithms are similar to the STL versions except that the involved operators (or function object classes), given as parameters, are required to have their return value reference passed as the first parameter of the function. This is in accordance with the memory model of LinBox. The STL return-by-value semantic is not appropriate.

The fundamental idea of PBB is that at the computer algebra level, the parallelization of all the loops and more generally of all the STL-like algorithms will already enable good performance and easy switching among multiple implementations. Regarding performance, this parallelization of the inner loops of the underlying linear algebra is sufficient in many cases. Regarding implementations, this abstraction provides for programming independent of the parallel model with selection of the parallel environment depending on the target architecture. The parallel blocks can be implemented using many different parallel environments, such as OpenMP\(^2\), TBB\(^3\) (Thread Building Blocks) or Kaapi \[^6\]; using both static and dynamic work-stealing schedulers \[^9\]. The current implementations are built on OpenMP and Kaapi.

### 3.2 Accumulate\(_{\text{until}}\) and early termination

To bound the complexity of many linear algebra problems, one of the key ideas is to use an accumulation with *early termination*.

For instance, this is used in Chinese Remaindering algorithms. The computation is performed modulo a sequence of (co)prime numbers and the result is built from a sequence of residues, *until* a condition is satisfied \[^3\]. The termination of the algorithm depends on the accumulated result.

In order to parallelize such algorithms, we proposed an extension of the STL algorithms called *accumulate\(_{\text{until}}\)*. The algorithm takes an array \(v\) of length \(N\), a unary operator \(f\) to be applied to each array entry and a specific binary update operator/predicate for the accumulation. This accumulator with a signature like \(\text{bool } \text{accum}(a, b)\) behaves like an in place addition \((a += b)\) and returns \text{true} to indicate sufficiently many values are accumulated. Let \(S_k = \sum_{i=0,...,k} f(v[i])\) with \(k \in \{0, N\}\). The algorithm computes and returns \(n \leq N\) and \(S_n\) such that one accumulation during the computation of \(S_n\) returned \text{true} or \(n = N\). In intended use, we know any additional accumulation would also return \text{true}.

This algorithm will be used for the early termination Chinese remaindering algorithms of LinBox. Though not yet using PBB and *accumulate\(_{\text{until}}\)*, a sequential version and parallel versions with OpenMP and

\[^1\] [www.sgi.com/tech/stl](http://www.sgi.com/tech/stl)
\[^2\] [openmp.org](http://openmp.org)
\[^3\] [threadingbuildingblocks.org](http://threadingbuildingblocks.org)
Kaapi can be found in the LinBox distributions as \texttt{linbox/algorithms/cra-domain-*.h}.

### 3.3 Memory contention and thread safe allocation

Many computer algebra programs allocate dynamic memory for the intermediate computations. Several experiments with LinBox algorithms on multicore architectures have shown that these allocations are quite often the bottleneck. An analysis of the memory pattern and experiments with three well known memory allocators (ptmalloc, Hoard and TCMalloc from Google Perf. Tools) have been conducted. The goal was to decide whether the parallel building blocks model was suitable to high-performance exact linear algebra. We used dynamic libraries to exchange allocators for the experiments, but one can use them together in the LinBox library if needed [8, §7]. Preliminary experiments on early terminated Chinese remaindering, not the easiest to parallelize, have demonstrated the advantage, in our setting, of TCMalloc over the others [3]. One of the main reasons for that fact is that our problems required many temporary allocations. This fits precisely the thread safe caching mechanism of TCMalloc.

### 4 Automated Generic Separate compilation

LinBox is developed with several kinds of genericity: 1) genericity with respect to the domain of the coefficients, 2) genericity with respect to the data structure of the matrices, 3) genericity with respect to the intermediate algorithms. While this is efficient in terms of capabilities and code reusability, there is a combinatorial explosion of combinations. Consider that each of 50 arithmetic domains may be combined with each of 50 matrix representations in each of 10 intermediate algorithm forms for a single problem as simple as matrix rank. This lengthens the compilation time and generates large executable files.

For the management of code bloat LinBox has used an “archetype mechanism” which enables, at the user’s option, to switch to a compilation against abstract classes [2, §2.1]. However, this can reduce the efficiency of the library. Therefore, we propose here a way to provide a generic separate compilation. This will not deal with code bloat, but will reduce the compilation time while preserving high performance. This is useful for instance when the library is used with unspecialized calls. This is largely the case for some interface wrappers to other Computer algebra systems such as SAGE or MAPLE. Our idea is to automate the technique of [5] which combines compile-time instantiation and link-time instantiation, while using template instantiation instead of void pointers. The mechanism we propose is independent of the desired generic method, the candidate for separate compilation, and is explained in algorithm 1.

This Algorithm is illustrated on figure 2, where the function is the \texttt{rank}.
Algorithm 1: C++ Automatic separate compilation wrapping

Input: A generic function func.
Input: Template parameters TParam for separate specialization/compilation of func.
Output: A generic function calling func with separately compiled instantiations.

1: Create a header and a body files “func_instantiate.hpp” and “func_instantiate.cpp”;
2: Add a template function func_separate, with the same specification as func, to the header;
3: Its generic default implementation is a single line calling the original function func.
   {This enables to have a unified interface, even for non specialized class.}
4: for each separately compiled template parameter TParam do
5:   Add a non template specification funcTParam, to the header file;
6:   Add the associated body with a single line returning the instantiation of func on a parameter of type TParam, to the body file;
7:   Add an inline specialization body of func_separate on a parameter of type TParam with a single line returning funcTParam, to the header file;
8: end for
9: Compile the body file “func_instantiate.cpp”.

and the template parameter is a dense matrix over GF(2), DenseMatrix<GF2>.

Figure 2: Separate compilation of the rank

Algorithm 1 has been simplified for the sake of clarity. To enable a more user-friendly interface one can rename the original function and all its original specializations func_original; then rename also the new interface simply func. With the classical inline compiler optimizations, the overhead of calling func_separate is limited to single supplementary function call. Indeed all the one line additional methods will be automatically inlined, except, of course, the one calling the separately compiled code. If this overhead is too expensive, it suffices to enclose all the non generic specializations of “func_instantiate.hpp” by a macro test.
pile time, the decision to separately compile or not can be taken according to the definition of this macro.

We show in tables 1 and 2 the gains in compilation time obtained on two examples from LinBox: the examples/\{rank,solve\}.C algorithms. Indeed, without any specification the code has to invoke several specializations depending on run-time discovered properties of the input. For instance solve.C requires 6 specializations for sparse matrices over the Integers or over a prime field, with a sparse elimination, or an iterative method, or a dense method, if the matrix is small...

<table>
<thead>
<tr>
<th>file</th>
<th>real time</th>
<th>user time</th>
<th>sys. time</th>
<th>real time</th>
<th>user time</th>
<th>sys. time</th>
</tr>
</thead>
<tbody>
<tr>
<td>instantiate.o</td>
<td>143.43s</td>
<td>142.47s</td>
<td>0.90s</td>
<td>171.62s</td>
<td>170.42s</td>
<td>1.12s</td>
</tr>
<tr>
<td>{rank,solve}.o</td>
<td>18.58s</td>
<td>18.26s</td>
<td>0.30s</td>
<td>23.13s</td>
<td>22.80s</td>
<td>0.32s</td>
</tr>
<tr>
<td>link</td>
<td>0.80s</td>
<td>0.64s</td>
<td>0.15s</td>
<td>0.85s</td>
<td>0.70s</td>
<td>0.14s</td>
</tr>
<tr>
<td>Sep. comp. total</td>
<td>162.81s</td>
<td>161.37s</td>
<td>1.35s</td>
<td>195.60s</td>
<td>193.92s</td>
<td>1.58s</td>
</tr>
<tr>
<td>Full comp.</td>
<td>162.02s</td>
<td>160.47s</td>
<td>1.21s</td>
<td>191.47s</td>
<td>189.52s</td>
<td>1.40s</td>
</tr>
<tr>
<td>speed-up</td>
<td>8.4</td>
<td>8.5</td>
<td>2.7</td>
<td>8.0</td>
<td>8.1</td>
<td>3.0s</td>
</tr>
</tbody>
</table>

Table 1: Linbox/examples/\{rank,solve\}.C compilation time on an AMD Athlon 3600+, 1.9GHz, with gcc 4.5 -O2. instantiate.o contains to the separately compiled instantiations (e.g. densegf2rank in figure 2); \{rank,solve\}.o contains to the user interface and generic implementation compilation; link corresponds to the linking of both .o and the library; Full comp. corresponds to the compilation without the separate mechanism.

<table>
<thead>
<tr>
<th>file</th>
<th>real time</th>
<th>user time</th>
<th>sys. time</th>
<th>real time</th>
<th>user time</th>
<th>sys. time</th>
</tr>
</thead>
<tbody>
<tr>
<td>instantiate.o</td>
<td>46.36s</td>
<td>44.47s</td>
<td>1.33s</td>
<td>67.32s</td>
<td>63.16s</td>
<td>2.20s</td>
</tr>
<tr>
<td>separate.o</td>
<td>9.51s</td>
<td>9.13s</td>
<td>0.30s</td>
<td>9.88s</td>
<td>9.38s</td>
<td>0.30s</td>
</tr>
<tr>
<td>separate</td>
<td>0.55s</td>
<td>0.34s</td>
<td>0.07s</td>
<td>0.97s</td>
<td>0.72s</td>
<td>0.08s</td>
</tr>
<tr>
<td>Sep. comp.</td>
<td>56.42s</td>
<td>53.94s</td>
<td>1.70s</td>
<td>78.17s</td>
<td>73.26s</td>
<td>2.58s</td>
</tr>
<tr>
<td>Full comp.</td>
<td>50.60s</td>
<td>46.88s</td>
<td>1.90s</td>
<td>70.42s</td>
<td>65.55s</td>
<td>2.42s</td>
</tr>
<tr>
<td>speed-up</td>
<td>5.0</td>
<td>5.0</td>
<td>5.1</td>
<td>6.5</td>
<td>6.5</td>
<td>6.4</td>
</tr>
</tbody>
</table>

Table 2: Linbox/examples/\{rank,solve\}.C compilation time on an intel Xeon E5345, 2.33GHz, with icc-11.1 -O2.

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