

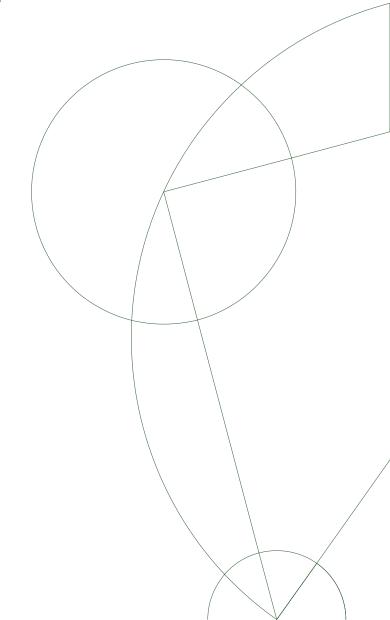
Implementing Map-Scan Fusion in the Futhark Compiler

Bachelor project

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1 Abstract

2 Introduction

NOTE: the contents of this section is lifted from our synopsis and is probably placeholder. The Futhark language is a functional programming with which the main idea is to allow for the expression of sufficiently complex programs while keeping complexity to a level where programs can be aggressively optimised and have their parallelism exploited [1].

The Futhark compiler already supports a range of fusion optimisations [2], but does not currently support fusion between Map and Scan statements.

For our project we will explore the possibility of implementing Map-Scan fusion into the Futhark compiler, and will examine the performance benefits (if any) of performing such optimisations.

2.1 Motivation

Fusion has the "[..] potential to optimize both the memory hierarchy time overhead and, sometimes asymptotically, the space requirement" [2]. Hence the main motivation for adding Map-Scan fusion capabilities to the optimiser of the Futhark compiler, is the potential for enabling performance increases for some Futhark programs.

2.2 Tasks

The project can be divided into three main tasks:

- Gain an understanding of logical reasoning behind fusion optimisations on Second Order Array Combinators.
- 2. Read and understand the relevant parts of the Futhark compiler required to make the necessary changes in the compiler.
- 3. Modify all modules of the Futhark compiler necessary to implement the Map-Scan fusion itself.

At first sight, these tasks look fairly straight forward. However, we expect that the main difficulties of this project lie within unforeseen roadblocks we will run into when modifying the codebase.

3 Background Information

There are problems/calculations that gets to a size where normal sequential programming involving consecutive execution of processes, will reach a computation time unsatisfying for the intended users. In some cases these calculations can be done much faster with parallel programming. Parallel programming is where many calculations are carried out simultaneously, with the idea of dividing a problem into smaller sub problems solved at the same time. Parallel and sequential programming are not mutually exclusive, in the sense that if you use parallel programming, you cant use sequential programming, in many cases they are used together. Parallel programming can be done on the CPU with its multiple cores, but when possible and advantages it is much better to harness the thousands of cores in the GPU graphics processing units. The GPU is no longer only used to do graphical calculations, but also General-purpose computing, GPGPU (General-purpose computing on graphics processing units).

To do GPGPU, Hyperfit a joint research center addressing the simultaneous challenges of high transparency, high computational performance and high productivity in finance, employing an integrated approach of financial mathematics, domain specific languages, parallel functional programming, and high-performance systems [3] created Futhark.

3.1 Futhark

As described in Troels Henriksens master thesis [4, The \mathcal{L}_0 language, p. 8] the language \mathcal{L}_0 later renamed Futhark is in a sense "sufficient", in that it is Turing-complete, and can express imperative style loops with do-loops. However Futhark is ment to use second-order array combinations (SOACs) to do bulk operations on arrays instead of using the do-loops. In this sections the reasoning behind using SOACs will be explained by showing the difference in their computation when done sequentially vs. parallelly.

3.2 SOACs

Both map and scan are defined as SOACs – or Second Order Array Combinators. Hence they have no free variables, take first-order functions as arguments, and output first-order functions whose domains are arrays of the domain of the input. Furthermore, in Futhark, these array inputs and outputs are tuples of arrays, and not arrays of tuples. Working with SOACs allows for some assumptions to be made which turn out to be useful in regards to both parallisation and optimisation. In particular each SOAC can be considered as representing a specific shape of an imperative do-loop, which is used in Futhark to expedite loop-fusion. [4, chap. 7]

3.2.1 Map

The map f a function, has the very simple definition of taking a function $f: \alpha \to \beta$ and returning a function map $f: [\alpha] \to [\beta]$ which applies f to every element of an input array, a. This gives us the type signature of map,

$$map f a : (\alpha \to \beta) \to [\alpha] \to [\beta].$$

bAnd the semantic definition of map,

map
$$f a = [f(a_0), f(a_1), ..., f(a_{n-1})].$$

Having no free variables, means that each result $f(a_i)$ only depends on the corresponding element a_i . This makes maps fantastic for parallelisation as once the degree of parallelism reaches the size of a, map f a can be potentially be computed in a single parallel step, or c steps for a chunk size of c.

3.2.2 Scan

scan \odot e a takes a binary, associative function \odot : $\alpha \to \alpha \to \alpha$ and returns a function scan \odot : $\alpha \to [\alpha] \to [\alpha]$ which computes the \odot prefixes of an input array a starting with a neutral element, e. Overall, scan has the type signature,

$$\mathtt{scan} \odot e \ a : \ (\alpha \to \alpha \to \alpha) \to \alpha \to [\alpha] \to [\alpha].$$

Computing scan with the function \odot , the array a, and neutral element e gives us,

$$scan \odot e \ a = [e \odot a_0, e \odot a_0 \odot a_1, ..., e \odot a_0 \odot ... \odot a_{n-1}].$$

However, computing such a scan is not as simple as with a map as each prefix $a_0 \odot ... \odot a_i$ obviously depends on the previous prefix $a_0 \odot ... \odot a_{i-1}$. Hence, the associativity of \odot is vital as it means that this dependency does not force computation order, and partial results can be computed independently and combined.

4 Map-Scan Fusion

In a typical situation involving map and scan, we will have the map producing some array, which is subsequently consumed by the scan:

$$b = \operatorname{map} f a$$

$$c = \operatorname{scan} \odot e b.$$

In this situation, the memory access pattern will look something like the following,

$$load[a_0]$$
, $store[b_0]$, $load[a_1]$, $store[b_1]$, ..., $load[a_{n-1}]$, $store[b_{n-1}]$ $load[b_0]$, $store[c_0]$, $load[b_1]$, $store[c_1]$, ..., $load[b_{n-1}]$, $store[c_{n-1}]$.

Recalling that element of the scanned array c depend only on the previous prefixes, we have that c_i will only depend on b_j for $j \leq i$ being calculated. This means that, ideally, we can interleave this access pattern without breaking any dependencies – giving us a pattern more like this:

$$load[a_0]$$
, $store[b_0]$, $load[b_0]$, $store[c_0]$, ..., $load[a_{n-1}]$, $store[b_{n-1}]$, $load[b_{n-1}]$, $store[c_{n-1}]$.

In this case, all accesses to b become wholly uneccessary and can be removed, giving us:

$$load[a_0]$$
, $store[c_0]$, ..., $load[a_{n-1}]$, $store[c_{n-1}]$.

This is the goal of perfoming map-scan fusion. By fusing a map into a scan we can optimise a program by eliminating costly memory accesses. Something which is even more useful when working on a GPGPU, which generally do not have the more forgiving memory hierarchy and caching system of a CPU.

4.1 Scanomap

When looking to fuse a map into a scan, the most straight forward approach is to attempt to perform function composition on the input functions of the respective functions. Hence, turning the following

$$b = \max f a \tag{1}$$

$$c = \mathtt{scan} \odot e b \tag{2}$$

into,

$$c = \operatorname{scan} \, \odot_f \, e \, a \tag{3}$$

where,

$$x \odot_f y = \odot \circ f = x \odot f(y)$$

would be the naive approach. However, the type signature of the resulting function

$$\odot_f: \alpha \to \beta \to \alpha$$

is not compatible with the Futhark definition of scan, and neither is it associative. Clearly, a different approach is needed.

The solution to this problem is to exploit how Futhark uses chunking. Since the associativity of the scan operator only comes into play during the parallel phase of computation, we can distiguish between how each chunk is computed sequentially and how chunks are joined.

To do so, we must expand the list of SOACs with the internal scanomap function. scanomap is semantically similar to scan, however it takes two function parameters – an

associated scanning function meant for parallelly scanning across chunks, and a sequential folding function meant for scanning within a chunk. Scanomap has the following type signature.

$$\mathtt{scanomap} \odot \odot_f e \ a : (\alpha \to \alpha \to \alpha) \to (\alpha \to \beta \to \alpha) \to \alpha \to [\beta] \to [\alpha].$$

and can be considered semantically similar to performing a left fold with the \odot_f function

$$\mathtt{scanomap} \odot \odot_f e \ a = [e \odot_f a_0, (e \odot_f a_0) \odot_f a_1, ..., ((e \odot_f a_0) \odot_f ...) \odot_f a_{n-1}]$$

which also corresponds to the chuck-wise computation of scanomap. The scanning operator can then be used to join two chunks,

$$\mathtt{scanomap} \odot \odot_f e (a+b) = [a'_0, a'_1, ..., a'_{n-1}] + [b'_0 \odot a'_{n-1}, b'_1 \odot a'_{n-1}, ..., b'_{n-1} \odot a'_{n-1}]$$

where

scanomap
$$\odot \odot_f e \ a = [a'_0, a'_1, ..., a'_{n-1}]$$

scanomap $\odot \odot_f e \ b = [b'_0, b'_1, ..., b'_{n-1}].$

For scanomap to be used in facilitating map-scan fusion, we first observe that we have the following equivalence,

$$\operatorname{scan} \odot e a \equiv \operatorname{scanomap} \odot \odot e a.$$

Hence we can freely turn any regular scan into an equivalent scanomap. If we once again take a look at our previous example we can see how we can now fuse a map into a scan using the scanomap construction:

$$b = \operatorname{map} f \ a$$

$$c = \operatorname{scan} \ \odot \ e \ b$$

Firstly, we turn the scan into an equivalent scanomap,

$$c = \mathtt{scanomap} \odot \odot e b$$

and then compose a folding function, $\odot \circ f = \odot_f$, from the mapping function and the scanning operator and discard the intermediate b list, to arrive at an equivalent scanomap,

$$c = \mathtt{scanomap} \odot \odot_f e a.$$

Any producer map can be fused into a consuming scan in this manner.

4.2 Necessary Conditions

There are a series of conditions for the fusion transformation can happen. As well as a number of cases where a fusion should not happen. The fusion transformation assumes a normalized program, with the following properties: [2, Figure 5, page 4]

- No tuple type can appear in an array or tuple type, i.e., flat tuples,
- unzip has been eliminated, zip has been replaced with assertZip, which verifies either statically or at runtime that the outer size of zip's input matches, and finally, the original SOACs (map) have been replaced with their tuple-of-array version,
- tuple expressions can appear only as the final result of a function, SOAC, or if expression, and similarly for the tuple pattern of a let binding, e.g., a formal argument cannot be a tuple,

- e_1 cannot be a let expression when used in let $p = e_1$ in e_2 ,
- each if is bound to a corresponding let expression, and an if's condition cannot be in itself an if expression, e.g.,

```
a+ if( if c_1 then e_1 else e_2 ) then e_3 else e_4 \rightarrow let c_2 = if c_1 then e_1 else e_2 in let b= if c_2 then e_3 else e_4 in a+b
```

- function calls, including SOACs, have their own let binding, e.g., reduce $2(f, a) + x \Rightarrow \text{let } y = \text{reduce } 2(f, e, a) \text{ in } y + x$,
- all actual arguments are vars, e.g., $f(a+b) \Rightarrow \text{let } x=a+b \text{ in } f(x)$.

The properties listed above is reached by going through the different stages in the compiler pipeline, as shown in figure 1. Type checking first so that any errors will refer to the actual names given by the programmer, then moving on to tuple transformation that flattens all tuples and converts arrays of tuples to tuples of arrays. Tuple and let normalisation to optimise the code based on code recognition (e.g. f(a + b)) \Rightarrow let x = a + b in f(x)).

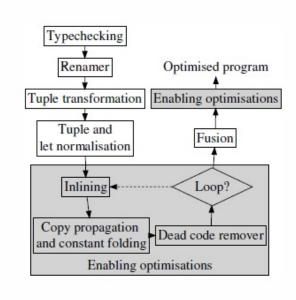


Figure 1: Compile pipeline [2, page 4]

When the program has reached the properties mentioned it enters the enabling optimisations loop, with aggressive in lining (i.e., building the call-graph and moving non recursive functions into the function calling it.). Copy propagation e.g.,

$$y = x$$
$$z = 5 * y$$

z = 5 * x

Would become

and constant folding where the compiler evaluating constant expressions at compile time. After dead code removal the process repeats unless a fixed point is reached, if the fixed point is reached the program is ready for possible fusion transformations. Reaching the fusion stage does not guarantee that a fusion transformation can be done, as shown in figure 2 there are 6 cases where a fusion transformation should not happen.

- Case 1: Fusion across a in-place update is not possible. When fusing the producer array is not created as before, but a part of the computation in the resulting fused SOAC.
- Case 2: Not all combinations of SOACs are fusable.
- Case 3: Fusion across a loop or a SOAC lambda would duplicate the computation and potentially change the time complexity of the program. In this case instead of calculating variable x once, a fusion would result in x being calculated in each of the loops.
- Case 4: When the array x produced by a SOAC is consumed by two other SOACs located on the same execution path, the computation will be duplicated.
- Case 5: If array x produced by SOAC is used other then input to another SOAC fusion is not allowed.
- Case 6: If two arrays created by a SOAC is used as input in more then one SOAC the computation is duplicated, and fusion is therefore not allowed.

However there are special cases for scanomap, as the result array x of the producer SOAC in the scanomap transformation, also will be returned by the scanomap in cases where other SOACs consumes array x.

4.3 Fusing Scanomap

Map-Scanomap fusion Fusing a map as a producer into a consumer scanomap is a simple process. Given a map with function g and a scanomap with the folding function \odot_f , we compose a new folding function $x \odot_{f \circ g} y = x \odot f(g(y))$. This is illustrated below,

```
\begin{split} b &= \operatorname{map} g \ a \\ c &= \operatorname{scanomap} \ \odot \ \odot_f e \ b \\ \Downarrow \\ c &= \operatorname{scanomap} \ \odot \ \odot_{f \circ q} e \ a \end{split}
```

Scanomap-Scanomap fusion

4.4 Fusion Strategy/Example

Walk through the entire fusion process concisely - or similarly summarize the relevant T2 Graph reduction fusion paper rooted in scan. Show the fusion of an example instance of maps and scans through dependency graphs etc.

```
// Case 1: don't fuse if it // Case 2: not all SOAC
//moves an array use across //combinations are fusable
//its in-place update point let x = filter2(c_1, a) in
let x = map2(f, a) in
let a[1] = 3.33 in
                                 let y = filter2(c_1, b) in
                                 let z = map2
                                                  (f.x.v) in..
let y
        = map2(g, x) in ...
                                 // Case 4: don't fuse in 2
// Case 3: don't fuse from
                                 //kernels sharing a CF path
//outside in a loop (or \lambda)
                                 let x = map2(f, arr) in
let x = map2(f, a) in
loop(arr) = for i < N do</pre>
                                 let y = if c then map2(g_1,x)
                       in
                                              else map2(g_2,x)
  map2(op +, arr, x)
                                 in let z = map2(h, x) in ...
// Case 5: don't fuse if x
                                 // Case 6: x & y used exactly
//used outside SOAC inputs
                                 //once but still don't fuse
let x = map2(f, a) in
let y = map2(g, x) in
    x[i] + y[i]
                                 let (x,y) = map2(f, a)
                                 let u = reduce2(op +, 0, x)in
                                 let v = reduce2(op *,1,y)...
```

Figure 2: Don't Fuse Cases [2, page 6]

5 Implementation

This section will detail the specifics of performing map-scan, and other scanomap fusions, as well as detailing the process of analysing a program for valid fusions.

5.1 Bottom Up Analysis

Futhark's fusion module gathers fusible SOACs by using a bottom-up analysis pass of the program's AST. This is done by traversing the AST depth first, while using a set of environments and data structures, to among other things keep track created kernels and the production and consumption of arrays. [2]

These are structures and environments are filled out during the depth first traversal of the AST, such that when analysing a specific SOAC in the program it is known which SOACs consume its outputs, and whether in-place update in between and so on.

For example, when analysing the program found in Figure 3 and the looking at the map statement, two simple look-ups will show that while b is consumed by the scan, it is consumed by an in-place updated previously. Hence, fusion is not possible.

```
\begin{array}{l} \mathbf{let} \ b = \mathtt{map} \ f \ a \ \mathbf{in} \\ \mathbf{let} \ b[1] = 4 \ \mathbf{in} \\ \mathbf{let} \ c = \mathtt{scan} \ \odot \ 0 \ b \ \mathbf{in} \end{array}
```

Figure 3: Infusible program snippet.

5.2 Map-Scanomap Fusion

Having identified a single map producer and a scanomap consumer to perform fusion on, the fusion itself may seem fairly simple. However, this is not entirely the case in most situations, as especially function composition isn't as straight forward as it can seem. There are also two factors which complicate this process:

- As previously mentioned, all SOACs in Futhark work with tuples of arrays. This means that a b = map f a is actually short hand for (b0, b1, ..., bn) = map f (a0, a1, ..., an), and not all members of the same tuples are consumed, or produced, in the same place.
- Certain SOACs in Futhark support map-out arrays i.e. array-outputs from a fused map which are still output after fusion. This is also supported by scanomap.

This section will go through the algorithm for fusing a single map into a scanomap – and by extension the algorithm for fusing a map into a scan.

The function inputs of SOACs in Futhark consist of a set of parameters, a set of let bindings, and a body which defines the function output. When looking to create a new folding function for the resulting scanomap construct, composed entirely from the functions found in the to-be-fused map and scanomap. Firstly, we will find the new parameter set for

$$f(a0, a1, a2, a3) = \tag{1}$$

let
$$(x1, x2) = g(a0, a1)$$
 in (2)

let
$$y1 = a2 + a3$$
 in (3)

$$(x1, x2, y1) \tag{4}$$

Figure 4: Example of a SOAC lambda function.

the new folding function. Given a program, wherein a map is to be fused with a scanomap into a new scanomap:

$$\begin{split} b &= \operatorname{map} f \ a \\ d &= \operatorname{scanomap} \ \odot \ \odot_q \ ne \ c. \end{split}$$

Where a, b, c, d are all tuples of arrays, and ne is a tuple of neutral elements. Fusing these two SOACs into a scanomap becomes a three step process of

- 1. determining the parameter list of the output scanomap,
- 2. determining map-out arrays, and
- 3. composing a new folding function.

Parameters We have that map and scanomap are to be fused, so we must also have $(b0, b1, ..., bn) \cap (c0, c1, ..., cn) \neq \emptyset$. However we do not necessarily have (b0, b1, ..., bn) = (c0, c1, ..., cn). The parameters for our fused product must then become all of the array input parameters from the map as well as the array input parameters from the scanomap which aren't produced by the map. Hence, our new list of parameters become,

New-Params =
$$(a \cup c)/b$$
.

Map-Out Arrays Next is to find any map-out arrays which need to be returned. These can potentially consist of some subset of the output arrays of both the map and the scanomap. The map-out arrays already carried by the input scanomap are by convention placed last in the list of outputs, so they correspond to the len(d) - len(ne) last members of d.

$$map-out_{scanomap} = drop(len(ne), d)$$

The map-out arrays from the input map are found by using the fusion environment — which keeps track of where arrays are consumed — through the unfus function which filters out any arrays which are not consumed later in the program.

$$map-out_{map} = unfus(b)$$

Combining these two tuples will then give us the full set of map-out arrays for the fused product,

map-out =
$$m_{out} = drop(len(ne), d) + unfus(b)$$
.

Function Composition Composing the folding function for the resulting scanomap from the input map's f function, and the input scanomap's \odot_g function is a question of combining their bindings such that the result of the f function is computed first and bound such that it can be used to compute \odot_g .

The input functions will both consist of some amount of let bindings followed by a body which consists solely of the variables to be returned. Figure 5 shows generalized functions for both inputs where a_i is the tuple consisting of the *i*th elements of the arrays contained in the a tuple.

```
f(a_i) = egin{array}{ll} egin{array}{ll} egin{array}{ll} f(a_i) = & egin{array}{ll} egin{array}{ll} egin{array}{ll} (ne,c_i) = & & & 	ext{let } y_1 = e_1 	ext{ in} & & 	ext{let } y_2 = e_2 	ext{ in} & & 	ext{let } y_2 = e_2 	ext{ in} & & 	ext{let } y_n = e_n 	ext{ in} & & 	ext{let } y_n = e_n 	ext{ in} & & 	ext{let } y_n = e_n 	ext{ in} & & 	ext{let } y_n = e_n 	ext{ in} & & 	ext{let } y_n = e_n 	ext{ in} & & 	ext{let } y_n = e_n 	ext{ in} & & 	ext{let } y_n = e_n 	ext{ in} & & 	ext{let } y_n = e_n 	ext{ in} & & 	ext{let } y_n = e_n 	ext{ in} & & 	ext{let } y_n = e_n 	ext{ in} & & 	ext{let } y_n = e_n 	ext{ in} & & 	ext{let } y_n = e_n 	ext{ in} & & 	ext{let } y_n = e_n 	ext{ in} & & 	ext{let } y_n = e_n 	ext{ in} & & 	ext{let } y_n = e_n 	ext{ in} & & 	ext{let } y_n = e_n 	ext{ in} & & 	ext{let } y_n = e_n 	ext{ in} & & 	ext{let } y_n = e_n 	ext{ in} & & 	ext{let } y_n = e_n 	ext{ in} & & 	ext{let } y_n = e_n 	ext{ in} & & 	ext{let } y_n = e_n 	ext{ in} & & 	ext{let } y_n = e_n 	ext{ in} & & 	ext{let } y_n = e_n 	ext{ in} & & 	ext{let } y_n = e_n 	ext{ in} & & 	ext{let } y_n = e_n 	ext{ in} & & 	ext{let } y_n = e_n 	ext{ in} & & 	ext{let } y_n = e_n 	ext{ in} & & 	ext{let } y_n = e_n 	ext{ in} & & 	ext{let } y_n = e_n 	ext{ in} & & 	ext{let } y_n = e_n 	ext{ in} & & 	ext{let } y_n = e_n 	ext{ in} & & 	ext{let } y_n = e_n 	ext{ in} & & 	ext{let } y_n = e_n 	ext{ in} & & 	ext{let } y_n = e_n 	ext{ in} & & 	ext{let } y_n = e_n 	ext{ in} & & 	ext{let } y_n = e_n 	ext{ in} & & 	ext{let } y_n = e_n 	ext{ in} & & 	ext{let } y_n = e_n 	ext{ in} & & 	ext{let } y_n = e_n 	ext{ in} & & 	ext{let } y_n = e_n 	ext{ in} & & 	ext{let } y_n = e_n 	ext{ in} & & 	ext{let } y_n = e_n 	ext{ in} & & 	ext{let } y_n = e_n 	ext{ in} & & 	ext{let } y_n = e_n 	ext{ in} & & 	ext{let } y_n = e_n 	ext{ in} & & 	ext{let } y_n = e_n 	ext{ in} & & 	ext{let } y_n = e_n 	ext{ in} & & 	ext{let } y_n = e_n 	ext{let } y_n = e_n 	ext{ in} & & 	ext{let } y_n = e_n 	ext{ in} & & 	ext{let } y_n = e_n 	ext{ in} & & 	ext{let } y_n = e_n 	ext{ in
```

Figure 5: The SOAC functions f and \odot_g from the input map and scanomap.

Combining these two functions into a single new folding function $\bigcirc_g \circ f$ (or $\bigcirc_{g \circ f}$) is then a question of first applying all of the bindings from the f function, creating a new binding which binds the body of f to the corresponding parameters of \bigcirc_g , and then on to that appending the bindings of \bigcirc_g .

The body of $\bigcirc_{f \circ g}$ then becomes the outputs of \bigcirc_g minus any map-out arrays appended with the new map-out arrays as found above.

We can then replace the original map and scanomap with a new scanomap,

```
egin{aligned} \odot_g \circ f(ne, ((a \cup c)/b)_i) = \ & \mathbf{let} \ x_1 = e_1 \ & \mathbf{in} \ & \mathbf{let} \ x_2 = e_2 \ & \mathbf{in} \end{aligned}
\vdots
\mathbf{let} \ x_n = e_n \ & \mathbf{in} \ & \mathbf{let} \ c_i = b_i \ & \mathbf{in} \ & \mathbf{let} \ y_1 = e_1 \ & \mathbf{in} \ & \mathbf{let} \ y_2 = e_2 \ & \mathbf{in} \end{aligned}
\vdots
\mathbf{let} \ y_n = e_n \ & \mathbf{in} \ & \mathbf{let} \ y_n = e_n \ & \mathbf{in} \ & \mathbf{let} \ y_n = e_n \ & \mathbf{in} \ & \mathbf{let} \ y_n = e_n \ & \mathbf{in} \ & \mathbf{let} \
```

Figure 6: Resulting function $\bigcirc_{f \circ g}$.

5.3 Scanomap-Scanomap Fusion

5.4 Other Fusion

6 Benchmarking and Testing

How have we tested our implementation. Does it work? Why? How does the performance of a fused program compare with a non-fused program both sequentially and parallelly. Why?

7 Conclusion

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