

Traitements Numériques

pour les Systèmes Embarqués

3) Optimisation de la précision des commandes

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Introduction

Floating-point computations sensitive to how formulas are written

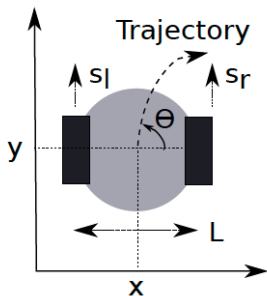
F.P. arithmetic not intuitive. Ex: in OCaml 4.01 (Ubuntu, Core i5):

```
# let f x = x ** 2.0 -. 2.0 *. x +. 1.0 ;;  
# let g x = (x -. 1.0) *. (x -. 1.0) ;;  
# f 0.99;;  
- : float = 9.99999999999889866e-05  
# g 0.99;;  
- : float = 0.0001000000000000000181
```

Goal: optimize accuracy almost like compilers do for exec. time

Main difference: ranges are given for the inputs of the programs

Example: Odometry



$$\theta(t+1) = \theta(t) + \Delta\theta(t)$$

$$\Delta d(t) = \frac{\Delta d_r(t) + \Delta d_l(t)}{2}$$

$$\Delta\theta(t) = \frac{\Delta d_r(t) - \Delta d_l(t)}{L}$$



$$x(t+1) = x(t) + \Delta d(t+1) \times \cos\left(\theta(t) + \frac{\Delta\theta(t+1)}{2}\right)$$

$$\Delta d_l(t) = s_l(t) \times C$$

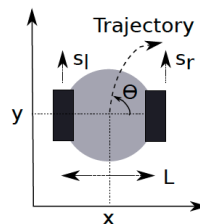
$$\Delta d_r(t) = s_r(t) \times C$$

Example: Odometry

Source program:

```

s1 = [0.52,0.53] ; sr = 0.785398163397 ;
theta = 0.0 ; t = 0.0 ; x = 0.0 ;
y = 0.0 ; inv_l = 0.1 ; c = 12.34 ;
while (t < 1.5) do {
  delta_dl = (c * s1) ;
  delta_dr = (c * sr) ;
  delta_d = ((delta_dl + delta_dr) * 0.5) ;
  delta_theta = ((delta_dr - delta_dl) * inv_l) ;
  arg = (theta + (delta_theta * 0.5)) ;
  cos = ((1.0 - ((arg * arg) * 0.5))
        + (((arg * arg) * arg) * arg) / 24.0)) ;
  x = (x + (delta_d * cos)) ;
  theta = (theta + delta_theta) ;
  t = (t + 0.1)
}
```



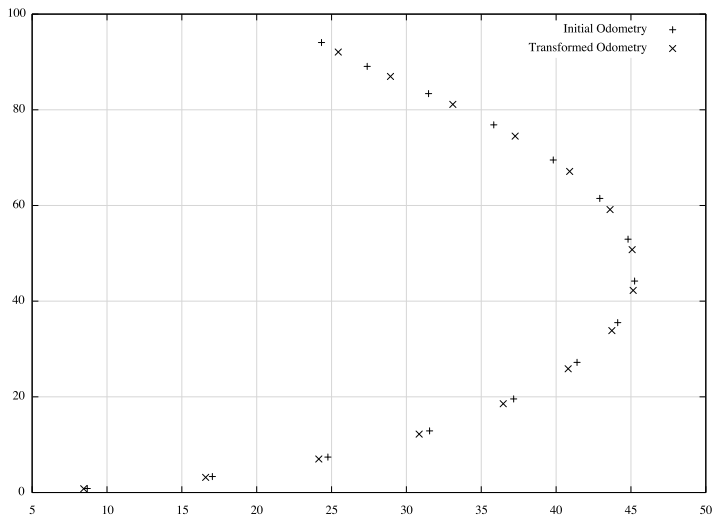
Example: Odometry

Optimized program:

```
sl = [0.52,0.53] ; sr = 0.785398163397 ;  
theta = 0.0 ; y = 0.0 ; x = 0.0 ; t = 0.0 ;  
while (t < 1.5) do {  
  x = (x + ((0.5 * ((1.0 - ((theta + (((9.69181333632  
    - (sl * 12.34)) * 0.1) * 0.5)) * (0.5 * ((0.5 * (0.1  
    * (9.69181333632 - (sl * 12.34)))))+ theta))))  
    + (((((theta + (((9.69181333632- (sl * 12.34)) * 0.1  
    * 0.5)) * (theta + (((9.69181333632 - (sl * 12.34))  
    * 0.1)* 0.5))) * (theta + (((9.69181333632 - (sl * 12.34))  
    * 0.1) * 0.5))) * (theta + (((9.69181333632 - (sl * 12.34))  
    * 0.1) * 0.5))) / 24.0)))*(9.69181333632 + (sl * 12.34)))));  
  theta = (theta + (0.1 * (9.69181333632 - (sl * 12.34)))) ;  
  t = (t + 0.1)  
}
```



Example: Odometry



- 1 Introduction
- 2 Transformation of Expressions
- 3 Transformation of Commands
- 4 Experimental Results
- 5 Perspectives and Conclusion

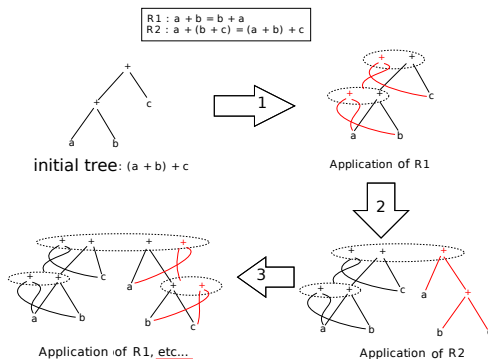
Equivalent Program Expansion Graphs

Introduced for the *phase ordering problem*

Based on rewriting rules

Notion of equivalence class

[R. Tate, M. Stepp, Z. Tatlock and S. Lerner, *Equality Saturation: A New Approach to Optimization*, POPL'09]



From EPEGs to APEGs

$$(2n - 1)!!$$

EPEGs are exponential in size and possibly infinite (ex : $a = 1 \times a$)

APEG = Abstract Program Equivalence Graphs

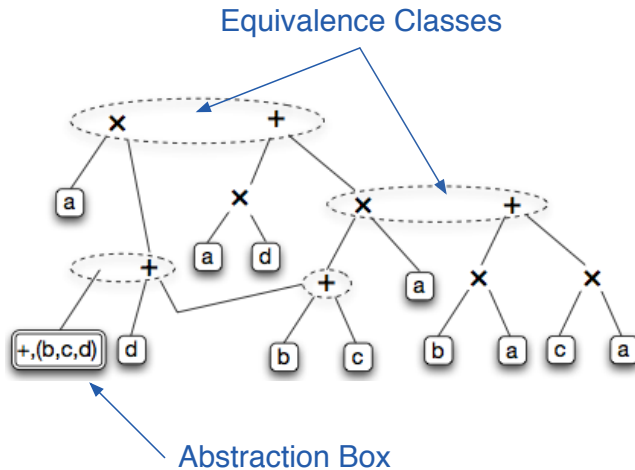
Represent many equivalent expressions in polynomial size

APEGs contain equivalence classes like EPEGs

APEGs contain abstraction boxes: $\boxed{*(e_1, \dots, e_n)}$ ($*$ associative)

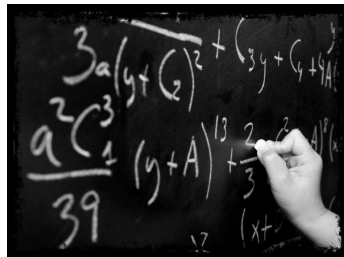
$\boxed{*(e_1, \dots, e_n)}$ represents all the parsings of $e_1 * \dots * e_n$

Example of APEG



Expression Transformation

1 - Construction of an APEG



2 - Extraction of an expression optimizing the accuracy

Insertion of New Nodes

In polynomial size :

Distribute products (largest factors)

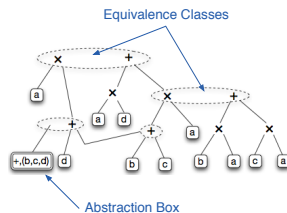
Factorize every product (largest factors)

Propagate subtractions

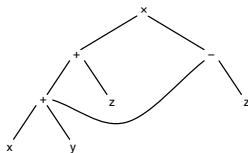
Create a box for the left/right hand side of the operator

Create a box for the englobing homogeneous expression

Merges nested boxes



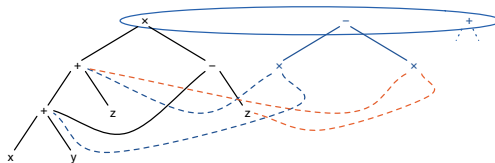
Example (1/4)



$$((x + y) + z) \times ((x + y) - z)$$

Example (2/4)

Distribute:



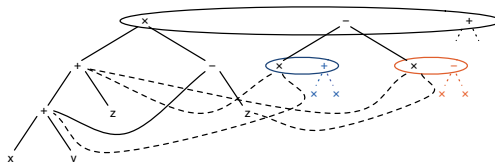
$$((x + y) + z) \times ((x + y) - z)$$

$$((x + y) + z) \times (x + y) - ((x + y) + z) \times z$$

$$(x + y) \times ((x + y) - z) + z \times ((x + y) - z)$$

Example (3/4)

Distribute:

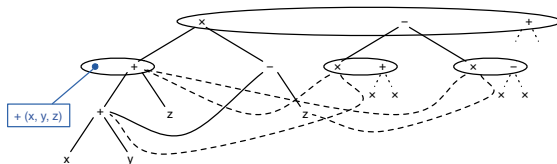


$$\begin{aligned}
 &((x + y) + z) \times ((x + y) - z) \\
 &((x + y) + z) \times (x + y) - ((x + y) + z) \times z \\
 &(x + y) \times ((x + y) - z) + z \times ((x + y) - z)
 \end{aligned}$$

$$\begin{aligned}
 &(((x + y) + z) \times x + ((x + y) + z) \times y) - ((x + y) + z) \times z \\
 &(((x + y) \times (x + y))((x + y) \times z)) - ((x + y) + z) \times z \\
 &((x + y) + z) \times (x + y) - ((x + y) \times z + z \times z) \\
 &(((x + y) + z) \times x + ((x + y) + z) \times y)((x + y) \times z + z \times z) \\
 &(((x + y) \times (x + y))((x + y) \times z)) - ((x + y) \times z + z \times z)
 \end{aligned}$$

Example (4/4)

Box introduction: $\boxed{+(x,y,z)} = \{(x+y)+z, x+(y+z), (x+z)+y\}$



$$\boxed{+(x,y,z)} \times ((x+y) - z)$$

$$\boxed{+(x,y,z)} \times (x+y) - ((x+y) + z) \times z$$

$$(x+y) \times ((x+y) - z) + z \times ((x+y) - z)$$

$$(\boxed{+(x,y,z)} \times x + \boxed{+(x,y,z)} \times y) - \boxed{+(x,y,z)} \times z$$

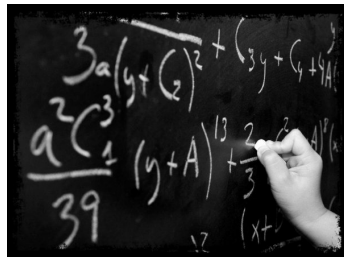
$$(((x+y) \times (x+y))((x+y) \times z)) - \boxed{+(x,y,z)} \times z$$

$$\boxed{+(x,y,z)} \times (x+y) - ((x+y) \times z + z \times z)$$

$$(\boxed{+(x,y,z)} \times x + \boxed{+(x,y,z)} \times y) - ((x+y) \times z + z \times z)$$

Expression Transformation

1 - Construction of an APEG



2 - **Extraction of an expression optimizing the accuracy**

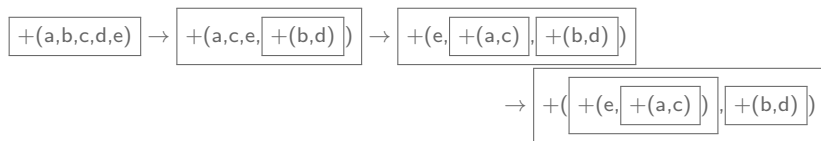
Formula Synthesis: The Case of Boxes

An abstraction box represents $(2n - 1)!!$ expressions

Greedy heuristic - Complexity: $O(n^2)$

At each step, select terms a and b such that $\downarrow (a * b)$ is minimal

Example:



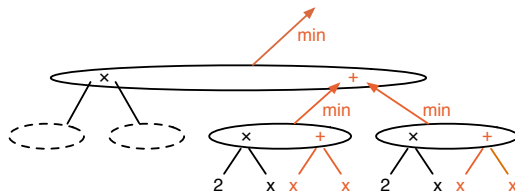
We synthesize $(e + (a + c)) + (b + d)$

Formula Synthesis: Equivalence Classes

Simplest approach:

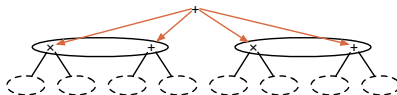
For each class, select the operation which yields the smallest error

Complexity: $O(n)$



Formula Synthesis: Improvement

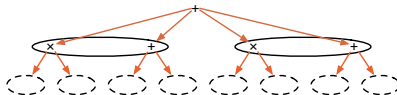
Minimize the error for one operator using the classes below



We compute the errors on:

$$(a + a) + (b + b) \quad (a + a) + (2 \times b) \quad (2 \times a) + (b + b) \quad (2 \times a) + (2 \times b)$$

Generalization: Consider all the classes up to k levels



Error Bound Computation

Elementary operations: (current rounding mode = \circ_{\sim})

$$\begin{array}{rcl}
 & [x_1] & , \quad [\epsilon_1] \\
 + & [x_2] & , \quad [\epsilon_2]
 \end{array}$$

$$\begin{array}{rcl}
 = & [x_1] \oplus_{\sim} [x_2] & , \quad [\epsilon_1] \oplus_{\leftrightarrow} [\epsilon_2] \\
 & & \oplus_{\leftrightarrow} \\
 & & [\pm \frac{1}{2} \text{ulp}([x_1] +_{\sim} [x_2])]
 \end{array}$$

$$\begin{array}{rcl}
 & [x_1] & , \quad [\epsilon_1] \\
 \times & [x_2] & , \quad [\epsilon_2]
 \end{array}$$

$$\begin{array}{rcl}
 = & [x_1] \otimes_{\sim} [x_2] & , \quad [\epsilon_1] \otimes_{\leftrightarrow} [x_2] \\
 & & \oplus_{\leftrightarrow} \\
 & & [\epsilon_2] \otimes_{\leftrightarrow} [x_1] \\
 & & \oplus_{\leftrightarrow} \\
 & & [\epsilon_1] \otimes_{\leftrightarrow} [\epsilon_2] \\
 & & \oplus_{\leftrightarrow} \\
 & & [\pm \frac{1}{2} \text{ulp}([x_1] \otimes_{\sim} [x_2])]
 \end{array}$$

-] 0.1

```
float64: [9.999999999999999E-2, 1.0000000000000001E-1]
error: [-6.938893903907228E-18, 6.938893903907229E-18]
```

-] 0.2

```
float64: [1.999999999999999E-1, 2.0000000000000001E-1]
error: [-1.387778780781445E-17, 1.387778780781446E-17]
```

-] 0.1+0.2

```
float64: [2.999999999999999E-1, 3.0000000000000001E-1]
error: [-4.857225732735059E-17, 4.857225732735060E-17]
```

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Overview

Simple imperative language

$$\text{Cmd} \ni c ::= x := e \mid c ; c \mid \text{END} \\ \mid \text{if } b \text{ then } c \text{ else } c \\ \mid \text{while } b \text{ do } c$$

Programs terminate by END

Single static assignments

Same variables written in both branches of a conditionnal

Transformation Rules

$$\text{FEnv} : \text{Id} \rightarrow \text{Cmd} \qquad \text{VEnv} : \text{Id} \rightarrow \text{Val}^\sharp$$

$$\mathcal{T} : \text{Cmd} \times \text{FEnv} \times \wp(\text{Id}) \times \text{VEnv} \rightarrow \text{Cmd}$$

$$(c, \varrho, \lambda, \varsigma) \mapsto c_{\text{opt}}$$

λ set of identifiers whose accuracy has to be optimized

Transformation Rules: Assignments

$$\mathcal{T}(\mathbf{x} := e ; c, \varrho, \lambda, \varsigma) = \mathcal{T}(c, \varrho[\mathbf{x} \mapsto e], \lambda, \varsigma)$$

$$\mathcal{T}(\text{END}, \varrho, \lambda, \varsigma) = \text{REIFY}(\varrho, \lambda, \varsigma)$$

$$\begin{array}{lll} \text{REIFY}(\varrho, \lambda) & : & \text{FEnv} \times \wp(\text{Id}) \times \text{VEnv} \rightarrow \text{Cmd} \\ & & (\varrho, \lambda, \varsigma) \mapsto c \end{array}$$

$$\text{REIFY}(\mathbf{x}, \varrho, \varsigma) = \mathbf{x} := \mathcal{R}(\text{INLINE}(e, \varrho), \varsigma)$$

$\mathcal{R}(e, \varsigma)$ optimizes the expression e for the environment ς

Transformation Rules: Conditionals

$$\mathcal{T}(\text{if } b \text{ then } c_1 \text{ else } c_2 ; c, \varrho, \lambda, \varsigma) =$$

$$\begin{array}{|l} \text{REIFY}(\varrho, \text{VAR}(b), \varsigma) ; \\ \text{if } b \text{ then } c'_1 \text{ else } c'_2 ; \\ \mathcal{T}(c, \varrho, \lambda \setminus (\text{VAR}(b) \cup \lambda'), \varsigma) \end{array}$$

where :

$$c'_1 = \mathcal{T}(c_1 ; \text{END}, \varrho, \lambda', \varsigma),$$

$$c'_2 = \mathcal{T}(c_2 ; \text{END}, \varrho, \lambda', \varsigma),$$

$$\lambda' = \text{WRITE}(c_1, c_2) \cap (\lambda \cup \text{READ}(c))$$

Transformation Rules: Loops

$$\mathcal{T}(\text{while } b \text{ do } c_1 ; c, \varrho, \lambda, \varsigma) =$$
$$\text{REIFY}(\varrho, \text{VAR}(b), \varsigma) ;$$
$$\text{while } b \text{ do } c'_1 ;$$
$$\mathcal{T}(c, \varrho, \lambda \setminus (\text{VAR}(b) \cup \lambda'), \varsigma)$$

where :

$$c'_1 = \mathcal{T}(c_1 ; \text{END}, \varrho, \lambda', \varsigma),$$
$$\lambda' = \text{WRITE}(c_1) \cap (\lambda \cup \text{READ}(c))$$

Transformation Rules: Functions

$$\mathcal{T}(x := f(e_1, \dots, e_n) ; c, \varrho, \lambda, \varsigma) =$$

$$\left| \begin{array}{l} \text{REIFY}(\varrho, \text{VAR}(e_1) \cup \dots \cup \text{VAR}(e_n), \varsigma) ; \\ x := f(\mathcal{R}(e_1, \varsigma), \dots, \mathcal{R}(e_n, \varsigma)) ; \\ \mathcal{T}(c, \varrho, \lambda \setminus \{x_1, \dots, x_n\}, \varsigma) \end{array} \right.$$

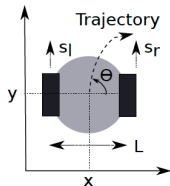
$$\mathcal{T}(f(x_1, \dots, x_n) \{c ; \text{return } x\}, \varrho, \lambda, \varsigma) =$$

$$f(x_1, \dots, x_n) \{\mathcal{T}(c, \perp, \{x\}, \varsigma); \text{return } x\}$$

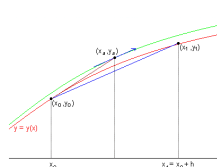
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Case Studies

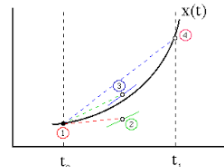
Odometry



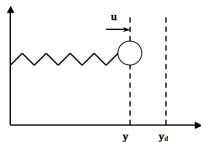
Runge-Kutta 2



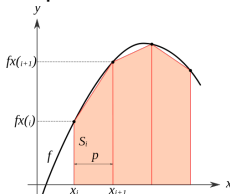
Runge-Kutta 4



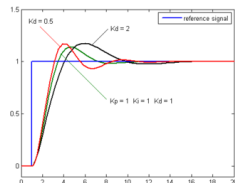
Spring-Mass System



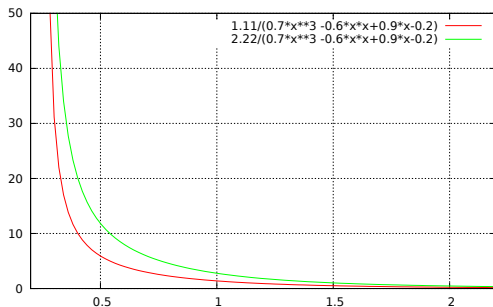
Trapeze Method



PID



Trapeze Method

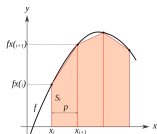


$$I = \int_a^b f(x) dx$$

$$g(x) = \frac{u}{0.7x^3 - 0.6x^2 + 0.9x - 0.2}$$

$$u \in [1.11, 2.22]$$

Trapeze Method



```

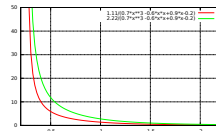
u = [1.11, 2.22]; a = 0.25;
b = 5000.0; n = 25.0; r = 0.0;
xa = 0.25; h = ((b - a) / n) ;
while (xa < 5000.0) do {
  xb = (xa + h) ;
  if (xb>5000.0) then xb=5000.0 ;
  gxa=(u/((((((0.7*xa)*xa)*xa)
    -((0.6*xa)*xa))+((0.9*xa))-0.2));
  gxb=(u/((((((0.7*xb)*xb)*xb)
    -((0.6*xb)*xb))+((0.9*xb))-0.2));
  r = (r+(((gxb+gxa)*0.5)*h)) ;
  xa = (xa + h)
}

```

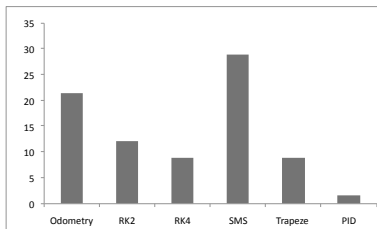
```

u = [1.11, 2.22] xa = 0.25; r = 0.0;
while (xa < 5000.) do {
  xb = (xa + 199.99) ;
  if (xb>5000.0) then xb=5000.0 ;
  r=(r+(99.995*((u/(((0.9*xa)
    -0.2)+(((xa*(xa*xa))*0.7)
    -((xa*xa)*0.6))))
    +(u/(((0.9*(xa+199.99))-0.2)
    +(((199.99+xa)*((199.99+xa)
    *((199.99+xa)*0.7)))-
    ((199.99+xa)*
    ((199.99+xa)*0.6)))))))));
  xa = (xa + 199.99)
}

```



Experimental Results



Code	Initial Error	New Error
Odom	0.111405189793203 e-10	0.881575893315158 e-11
RK2	0.750448486755706 e-7	0.658915054553695 e-7
RK4	0.201827996912328 e1	0.183745378465205 e1
Spring	0.395917695956325 e-13	0.281441385725130 e-13
Trapeze	0.536291684923368 e-9	0.488971110442931 e-9
PID	0.453945103062736 e-14	0.446837288725632 e-14

Jacobi's Method

System of n equations: $\mathbf{Ax} = \mathbf{b}$

$$x_i^{(k+1)} = \frac{b_i - \sum_{j=1, j \neq i}^n a_{ij} x_j^{(k)}}{a_{ii}} \quad \text{stop when} \quad |x_i^{(k+1)} - x_i^k| < \epsilon$$

$$\begin{pmatrix} 0.62 & 0.1 & 0.2 & -0.3 \\ 0.3 & 0.602 & -0.1 & 0.2 \\ 0.2 & -0.3 & 0.6006 & 0.1 \\ -0.1 & 0.2 & 0.3 & 0.601 \end{pmatrix} \cdot \begin{pmatrix} x_1 \\ x_2 \\ x_3 \\ x_4 \end{pmatrix} = \begin{pmatrix} 1.0/2.0 \\ 1.0/3.0 \\ 1.0/4.0 \\ 1.0/5.0 \end{pmatrix}$$

Sufficient condition for convergence $|a_{ii}| > \sum_{j=1, j \neq i}^{j=4} |a_{ij}|$

Jacobi's Method

Original program

```
e = 1.0; eps = 10e-16; a11 = 0.61; a22 = 0.602; a33 = 0.6006; a44 =  
0.601;  
b1 = 0.5; b2 = 1.0/3.0; b3 = 0.25; b4 = 1.0/5.0;  
while (e > eps) {  
  xn1 = (b1/a11) - (0.1/a11) * x2 - (0.2/a11) * x3 + (0.3/a11) * x4;  
  xn2 = (b2/a22) - (0.3/a22) * x1 + (0.1/a22) * x3 - (0.2/a22) * x4;  
  xn3 = (b3/a33) - (0.2/a33) * x1 + (0.3/a33) * x2 - (0.1/a33) * x4;  
  xn4 = (b4/a44) + (0.1/a44) * x1 - (0.2/a44) * x2 - (0.3/a44) * x3;  
  e = xn1 - x1;  
  x1 = xn1;  
  x2 = xn2;  
  x3 = xn3;  
  x4 = xn4;  
}
```

Jacobi's Method

Accuracy optimized up to **44.5%**

Transformed program

```

e = 1.0; eps = 10e-16;
while (e > eps) {
  TMP1 = (0.553709856035437 - (x1 * 0.498338870431894));
  TMP2 = (0.166112956810631 * x3);
  TMP6 = (0.333000333000333 * x1);
  xn1 = (((0.819672131147541 - (0.163934426229508 * ((TMP1 + TMP2) -
    (0.332225913621263 * x4)))) - (0.327868852459016 * (((0.416250416250416 - TMP6) +
    (0.4995004995005 * x2)) - (0.166500166500167 * x4)))) + (0.491803278688525 *
    (((0.332778702163062 + (0.166389351081531 * x1)) - (0.332778702163062 * x2)) -
    (0.499168053244592 * x3)))));
  xn2 = (((0.553709856035437 - (0.498338870431894 * xn1)) + (0.166112956810631 *
    (((0.416250416250416 - TMP6) + (0.4995004995005 * x2)) - (0.166500166500167 *
    x4)))) - (0.332225913621263 * (((0.332778702163062 + (0.166389351081531 * x1)) -
    (0.332778702163062 * x2)) - (0.499168053244592 * x3)))));
  xn3 = (((0.416250416250416 - (0.333000333000333 * xn1)) + (0.4995004995005 *
    xn2)) - (0.166500166500167 * (((0.332778702163062 + (0.166389351081531 * x1)) -
    (0.332778702163062 * x2)) - (0.499168053244592 * x3)))));
  xn4 = (((0.332778702163062 + (0.166389351081531 * xn1)) - (0.332778702163062 * xn2)) -
    (0.499168053244592 * xn3));
  e = (xn4 - x4);
  x1 = xn1;

```

Jacobi's Method

Experimental Results

x_i	Initial it nbr	Optimized it nbr	Difference	Percentage
x_1	1891	1628	263	14.0
x_2	2068	1702	366	17.3
x_3	2019	1702	317	15.7
x_4	1953	1628	325	16.7

Number of iterations of Jacobi's method needed before and after optimization to compute x_i , $1 \leq i \leq 4$

Newton-Raphson's Method

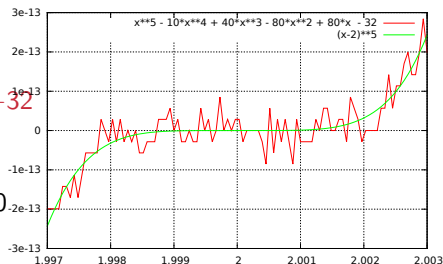
Newton's method converges quickly in \mathbb{R}
 Problems due to floating-point errors



$$f(x) = (x - 2)^5$$

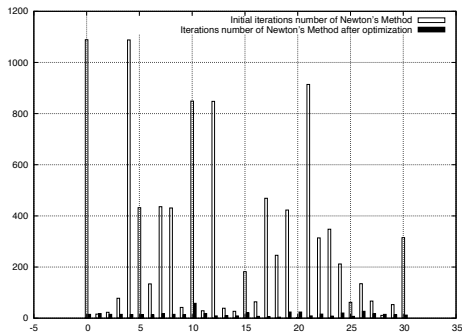
$$f(x) = x^5 - 10x^4 + 40x^3 - 80x^2 + 80x - 32$$

$$f'(x) = 5x^4 - 40x^3 + 120x^2 - 160x + 80$$



Newton-Raphson's Method

Experimental Results

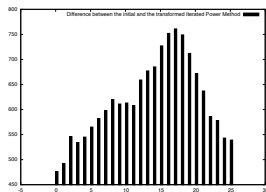


Number of iterations of the Newton-Raphson's Method before and after optimization for initial values ranging from 0 to 3 (30 runs with a step of 0.1)

Iterated Power Method

Computes the largest eigenvalue

$$\mathbf{A} = \begin{pmatrix} d & 0.01 & 0.01 & 0.01 \\ 0.01 & d & 0.01 & 0.01 \\ 0.01 & 0.01 & d & 0.01 \\ 0.01 & 0.01 & 0.01 & d \end{pmatrix}$$

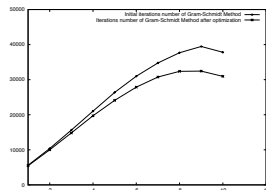


Difference between numbers of iterations of initial and optimized Iterated Power Method (tests done for $d \in [175, 200]$ with a step of 1)

Orthogonalization of a set of vectors

Numerical problems for small vectors

$$\left\{ \mathbf{q}_1 = \begin{pmatrix} 1/7n \\ 0 \\ 0 \end{pmatrix}, \mathbf{q}_2 = \begin{pmatrix} 0 \\ 1/25n \\ 0 \end{pmatrix}, \mathbf{q}_3 = \begin{pmatrix} 1/2592 \\ 1/2601 \\ 1/2583 \end{pmatrix} \right\}$$



Num. of it. of initial and optimized iterative GS for the family $(Q_n)_n$ of vectors, $1 \leq n \leq 10$.

Performance Analysis

Complementary results: speedups

	Original Code Execution Time in s	Optimized Code Execution Time in s	Percentage Improvement	Mean on n Runs
Jacobi	$1.49 \cdot 10^{-4}$	$0.38 \cdot 10^{-4}$	74.5%	10^4
Newton	$1.34 \cdot 10^{-3}$	$0.02 \cdot 10^{-3}$	98.4%	10^4
Eigenvalue	$4.50 \cdot 10^{-2}$	$3.07 \cdot 10^{-2}$	31.6%	10^3
Gram-Schmidt	$1.99 \cdot 10^{-1}$	$1.70 \cdot 10^{-1}$	14.5%	10^2

Execution time measurements of programs

Performance Analysis

Method	# of \pm per it Original Code	# of \pm per it Optimized Code	Total # of \pm Original Code	Total # of \pm opt Optimized Code	Percentage of Improvement
Jacobi	13	15	25389	24420	3.81
Newton-Raphson	11	11	3465	132	96.19
Eigenvalue	15	15	694080	685995	1.16
Gram-Schmidt	21	19	791364	715996	9.52

Method	# of \times per it Original Code	# of \times per it Optimized Code	Total # of \times Original Code	Total # of \times opt Optimized Code	Percentage of Improvement
Jacobi	28	14	54684	22792	58.32
Newton-Raphson	27	26	8505	312	96.33
Eigenvalue	19	19	879168	868927	1.16
Gram-Schmidt	22	20	712316	647560	9.09

Number of floating-point operations needed by the programs to converge

- 1 Introduction
- 2 Transformation of Expressions
- 3 Transformation of Commands
- 4 Experimental Results
- 5 Perspectives and Conclusion

Perspectives

Inter-procedural transformation


Lustre version

Generate correctness certificates

Improve static analysis


Estimate improvements on runs





français
english

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- Approximation de calcul ?
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De la prospection à l'analyse jusqu'à l'exploitation, optimisez vos

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