Backend Libraries in BART

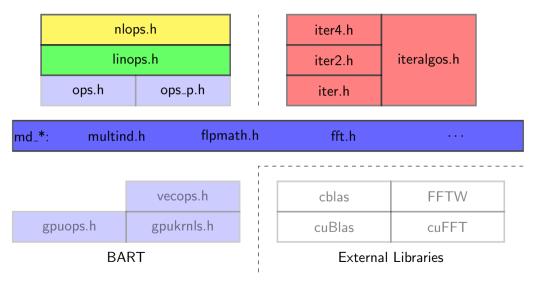
Moritz Blumenthal

June 2, 2020





Overview



Multi-Dimensional Arrays and Strides - Part I

Memory

$$\begin{bmatrix} a_1 & a_2 & a_3 & a_4 & a_5 & a_6 \end{bmatrix}$$

Strides use element size in bytes! (Here simplified)

D - dimensional array is described by

- ▶ long dims[D] sizes of dimensions
- ▶ long strs[D] memory access pattern
 - default: column-major order (MATLAB, Fortran,...)

Matrix

$$A = \begin{pmatrix} a_1 & a_4 \\ a_2 & a_5 \\ a_3 & a_6 \end{pmatrix}$$

Transposed matrix

$$\begin{array}{c|cccc}
 & \text{dims} & \text{strs} \\
\hline
1 & 2 & 3 \\
2 & 3 & 1
\end{array}$$

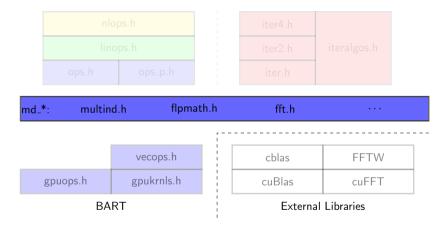
$$A^{T} = \begin{pmatrix} a_{1} & a_{2} & a_{3} \\ a_{4} & a_{5} & a_{6} \end{pmatrix}$$

Subvector

$$B = \begin{pmatrix} a_2 \\ a_5 \end{pmatrix}$$

Offset: 1

md_* Functions



- Consistent interface
- Very flexible due to strides

► Transparent GPU support



md_* Functions - multind.h

Memory allocation

- void* md_alloc(int D, long dims[D], size_t size)
- void* md_alloc_gpu(int D, long dims[D], size_t size)
- void* md_alloc_sameplace(int D, long dims[D], size_t size, void*
 arg)
- void md_free(void* ptr)

Dimension manipulation

- void md_copy_dims(int D, long odims[D], long idims[D])
- ▶ long* md_calc_strides(int D, long str[D], long dim[D], size_t
 size) (column major)
- ▶ long md_calc_offset(int D, long str[D], long pos[D])
- void md_transpose_dims(int D, int dim1, int dim2, long odims[D],
 long idims[D])

md_* Functions - multind.h

Copy functions - Two versions (with and without strides)

```
\label{eq:copy_problem} $$ md\_copy (int D, long dim[D], void* optr, void* iptr, size\_t size); $$ md\_copy$$ 2(int D, long dim[D],long ostr[D], void* optr,long istr[D], void* iptr, size\_t size); $$ $$ problem (D), void* optr, long istr[D], void* iptr, size\_t size); $$ $$ problem (D), void* optr, long istr[D], void* iptr, size\_t size); $$ $$ problem (D), void* optr, long istr[D], void* iptr, size\_t size); $$ $$ problem (D), void* optr, long istr[D], void* iptr, size\_t size); $$ $$ problem (D), void* optr, long istr[D], void* iptr, size\_t size); $$ $$ problem (D), void* optr, long istr[D], void* iptr, size\_t size); $$ $$ problem (D), void* optr, long istr[D], void* iptr, size\_t size); $$ $$ problem (D), void* optr, long istr[D], void* iptr, size\_t size); $$ $$ problem (D), void* optr, long istr[D], void* iptr, size\_t size); $$ problem (D), void* optr, long istr[D], void* iptr, size\_t size); $$ problem (D), void* optr, long istr[D], void* optr, long istr[D], void* iptr, size\_t size); $$ problem (D), void* optr, long istr[D], long istr[
```

▶ Loops over dimensions and copies each element defined by dims and strs

Copy functions - Usage

- Move data from and to GPU
- ▶ Many functions can be derived by setting strides:
 - md_transpose

md_flip

md_resize

md_copy_block

▶ md_permute

md_fill

md_* Functions - Memory-Mapped I/O (mmio.h)

Properties

- convenient: files accessible in the same way as arrays allocated by md_alloc
- data is loaded/stored as needed

md_* Functions - flpmath.h

Important functions

- md_add, md_sub, md_mul, md_div, md_exp, md_log, . . .
- ▶ fmac Fused Multiply-Accumulate: dst += src1 * src2
 - Many functions can be derived using strides: dot, gemv, gemm, convolutions, ...

Conventions

- prefix 'z' complex numbers: zmul vs. mul
- prefix 's' array-scalar operation: zsmul vs. zmul
- **p** postfix 'c' complex conjugate: zmulc $(a * \bar{b})$ vs. zmul (a * b)
- postfix '2' strided version

```
Trivial strides
          dims ostr istr1
                                                 istr2
          3 1 1 1
                dst = \begin{bmatrix} 0 & 0 & 0 \end{bmatrix}
               \operatorname{src1} = \begin{bmatrix} a_1 & a_2 & a_3 \end{bmatrix}
               \operatorname{src2} = \begin{bmatrix} b_1 & b_2 & b_3 \end{bmatrix}
                 dst = \begin{bmatrix} a_1b_1 & a_2b_2 & a_3b_3 \end{bmatrix}
```

```
fmac with strides (dst += src1 * src2)

for (int i0 = 0; i0 < dim[0]; i0++)
    dst[i0 * ostr[0]]
    += src1[i0 * istr1[0]]
    * src2[i0 * istr2[0]];</pre>
```

Trivial strides							
	dims	ostr	istr1	istr2			
1	3	1	1	1			
$egin{aligned} ext{dst} &= egin{bmatrix} 0 & 0 & 0 \ ext{src1} &= egin{bmatrix} a_1 & a_2 & a_3 \ ext{src2} &= egin{bmatrix} b_1 & b_2 & b_3 \ ext{dst} &= egin{bmatrix} a_1 b_1 & a_2 b_2 & a_3 b_3 \ ext{dst} \end{bmatrix} \end{aligned}$							

Dot product

fmac with strides (dst += src1 * src2)

```
\begin{array}{lll} \mbox{for (int } i0 = 0; \ i0 < \dim[0]; \ i0++) \\ & \mbox{dst[i0 * ostr[0]]} \\ & += \mbox{src1[i0 * istr1[0]]} \\ & * \mbox{src2[i0 * istr2[0]]}; \end{array}
```

Matrix-vector-multiplication

	dims	ostr	istr1	istr2					
1	3	1	1	0	loop over cols				
2	3 2	0	3	1	dot product				
$dst = \begin{bmatrix} 0 & 0 & 0 \end{bmatrix}$ $src1 = \begin{bmatrix} a_{11} & a_{21} & a_{12} & a_{22} & a_{13} & a_{23} \end{bmatrix}$ $src2 = \begin{bmatrix} b_1 & b_2 \end{bmatrix}$									
$dst = \begin{bmatrix} a_{11}b_1 + a_{12}b_2 & a_{21}b_1 + a_{22}b_2 & a_{31}b_1 + a_{32}b_2 \end{bmatrix}$									

$$\begin{pmatrix} c_1 \\ c_2 \\ c_3 \end{pmatrix} = \begin{pmatrix} a_{11} & a_{12} \\ a_{21} & a_{22} \\ a_{31} & a_{32} \end{pmatrix} \begin{pmatrix} b_1 \\ b_2 \end{pmatrix}$$
$$= \begin{pmatrix} a_{11}b_1 + a_{12}b_2 \\ a_{21}b_1 + a_{22}b_2 \\ a_{31}b_1 + a_{32}b_2 \end{pmatrix}$$

$$\begin{aligned} & \sec 1 = \begin{bmatrix} i_1 & i_2 & i_3 & i_4 \end{bmatrix} \\ & \sec 2 = \begin{bmatrix} k_1 & k_2 \end{bmatrix} \\ & & \\ & \det = \begin{bmatrix} i_1 k_2 + i_2 k_1 & i_2 k_2 + i_3 k_1 & i_3 k_2 + i_4 k_1 \end{bmatrix} \end{aligned}$$

$$\begin{pmatrix} o_1 \\ o_2 \\ o_2 \end{pmatrix} = \begin{pmatrix} i_1 k_2 + i_2 k_1 \\ i_2 k_2 + i_3 k_1 \\ i_3 k_2 + i_4 k_1 \end{pmatrix} = \begin{pmatrix} i_1 & i_2 \\ i_2 & i_3 \\ i_3 & i_4 \end{pmatrix} \begin{pmatrix} k_2 \\ k_1 \end{pmatrix}$$

Convolution

	dims	ostr	istr1	istr2
1	3	1	1	0
2	2	0	1	-1

$$\mathrm{dst} = \begin{bmatrix} 0 & 0 & 0 \end{bmatrix}$$

$$\operatorname{src1} = \begin{bmatrix} i_1 & i_2 & i_3 & i_4 \end{bmatrix}$$

 $\operatorname{src2} = \begin{bmatrix} k_1 & k_2 \end{bmatrix}$

$$dst = \begin{bmatrix} i_1 k_2 + i_2 k_1 & i_2 k_2 + i_3 k_1 & i_3 k_2 + i_4 k_1 \end{bmatrix}$$

$$\begin{pmatrix} o_1 \\ o_2 \\ o_2 \end{pmatrix} = \begin{pmatrix} i_1 k_2 + i_2 k_1 \\ i_2 k_2 + i_3 k_1 \\ i_3 k_2 + i_4 k_1 \end{pmatrix} = \begin{pmatrix} i_1 & i_2 \\ i_2 & i_3 \\ i_3 & i_4 \end{pmatrix} \begin{pmatrix} k_2 \\ k_1 \end{pmatrix}$$

Strides are very powerful

- Very flexible
- Memory efficient

```
fmac with strides (dst += src1 * src2)
```

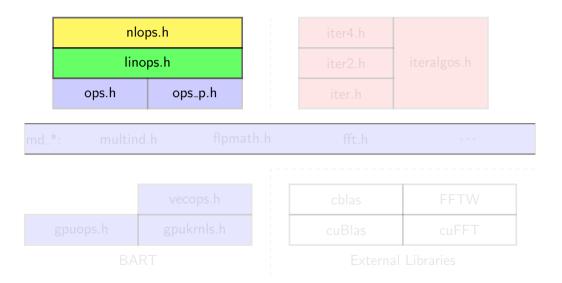
md_* Functions - fft.h

FFT

```
fft(int D, long dims[D], unsigned long flags, complex float* dst,
complex float* src)
fft2(int D, long dims[D], unsigned long flags, long ostr[D], complex
float* dst, long istr[D], complex float* src)
```

- ▶ Bitmask for selecting dims: $flags = ...00010_2$ select 2nd dimension
- ► FFTW/cuFFT backend
- ▶ fftmod for centered version: fftc=fftmod→fft→fftmod

Operator Frameworks



Linops

- Set of operators: forward, adjoint, normal, norm_inv
- Can be applied with:

Can be chained and added:

```
struct linop_s* linop_chain(struct linop_s* a, struct linop_s* b)
struct linop_s* linop_plus(struct linop_s* a, struct linop_s* b)
```

- Many linear operators available:
 - src/linop/*, e.g.: linop_cdiag_create, linop_transpose_create, linop_fft_create, linop_conv_create, linop_grad_create, linop_sampling_create
 - src/noncart/nufft, e.g.: nufft_create
 - **.**...

Linops Example: Linop for Unitary FFT

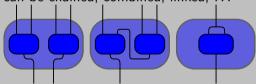
```
Construct unitary FFT from building blocks:
struct linop_s* linop_fftu_create(int N, long dims[N], unsigned int flags)
       //compute scaling factor
        long fft_dims[N];
        md_select_dims(N, flags, fft_dims, dims);
        complex float scale[1] = { 1. / sqrtf(md_calc_size(N, fft_dims))};
        //create linops for scaling and FFT
        auto lop_fft = linop_fft_create(N. dims. flags);
        auto lop_scale = linop_cdiag_create(N, dims, 01, scale);
        //return chained operator
        return linop_chain_FF(lop_fft . lop_scale):
```

```
Use the linop:
long N = 2; long dims[2] = {128, 128}; usingened int flags = 3; //2^0 + 2^1
auto lop_fftu = linop_fftu_create(N, dims, flags);
// linop_forward/linop_adjoint/linop_normal
linop_adjoint(lop_fftu, N, dims, dst, N, dims, src);
```

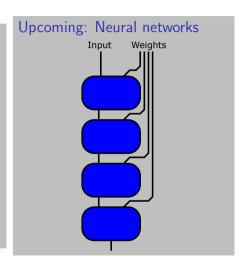
Nlops - Work in Progress

Nonlinear operators

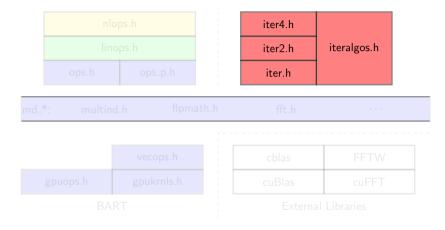
- can have multiple in-/outputs
- support automatic differentiation:
- can be chained, combined, linked, ...



used for non-linear reconstruction (nlinv, model-based reconstructions)



Iterative Algorithms



▶ iter* - interfaces for different algorithms

iteralgos - implementation of algorithms



Iterative Algorithms

iter2

$$x = \arg\min_{x} \|\mathbf{A}x - \mathbf{y}\|_{2}^{2} + \sum_{i} f_{i}(\mathbf{B}_{i}x)$$

- ► Least-squares part: $A^H A x = A^H y$
- ▶ Regularization: $\operatorname{prox}_f(x) = \operatorname{arg\,min}_x f(x) + \|x y\|_2^2$
- Cosinstent interface for many algorithms: iter2_conjgrad, iter2_fista, iter2_chambolle_pock, iter2_admm, ...

Iterative Algorithms - An Example(rof.c)

TV-Denoising

```
x = \arg\min \left\| \frac{1}{2}x - y \right\|_{2}^{2} + \lambda \left\| \frac{1}{2} \right\|_{1}^{2}
//prepare in-/outputs and parameters
long dims[DIMS]:
complex float* in = load_cfl("in", DIMS, dims);
complex float* out = create_cfl("out". DIMS. dims);
float lambda = 0.1: int flags = 6:
//create operators
auto id = linop_identity_create(DIMS, dims);
auto grad = linop_grad_create(DIMS, dims, DIMS, flags);
auto thresh_prox = prox_thresh_create(DIMS + 1, linop_codomain(grad)->dims,
                                        lambda . MD_BIT(DIMS)):
//run iterative algorithm
struct iter_admm_conf conf = iter_admm_defaults:
iter2_admm(
                 CAST_UP(&conf).
                  1, MAKE_ARRAY(thresh_prox), MAKE_ARRAY(grad), NULL, NULL,
                  2 * md_calc_size(DIMS, dims), (float*)out, (const float*)in,
                  NULL):
```

Summary - Backend Libraries in BART

