10g. SIMD Packages

Martin Alfaro

PhD in Economics

INTRODUCTION

So far, we've relied on the built-in <code>@simd</code> macro to apply SIMD instructions. This approach, nonetheless, exhibits several limitations. First, <code>@simd</code> acts as a suggestion rather than a strict command: it hints to the compiler that SIMD optimizations might improve performance, but ultimately the implementation decision is up to the compiler's discretion. Second, <code>@simd</code> prioritizes code safety over speed, restricting access to advanced SIMD features to avoid unintended bugs. Third, its application is limited to for-loops.

To overcome these shortcomings, we introduce the <code>@turbo</code> macro from the <code>LoopVectorization</code> package. Unlike <code>@simd</code>, the <code>@turbo</code> macro enforces SIMD optimizations, guaranteeing that vectorized instructions are actually applied. It also performs more aggressive optimizations than <code>@simd</code>, shifting the responsibility for correctness and safety onto the user. Finally, <code>@turbo</code> extends beyond for-loops, also supporting broadcasting operations. Finally, <code>@turbo</code> integrates with the <code>SLEEFPirates</code> package. This provides SIMD-accelerated implementations of common mathematical functions such as logarithms, exponentials, powers, and trigonometric operations.

CAVEATS ABOUT IMPROPER USE OF @TURBO

In contrast to <code>@simd</code>, applying <code>@turbo</code> requires extra caution, as its misapplication can lead to incorrect results. The risk stems from the additional assumptions that <code>@turbo</code> makes to enable more aggressive optimization. In particular:

- **No bound checking**: **@turbo** omits index bound checks, potentially leading to out-of-bounds memory access.
- **Iteration order invariance**: @turbo assumes the outcome doesn't depend on the order of iteration, with the sole exception of reduction operations.

The second assumption is particularly relevant for floating-point arithmetic, where non-associativity can cause results to vary with iteration order. Integer operations, by contrast, are unaffected. The following example demonstrates this issue: because each iteration depends on the outcome of the previous one, applying <code>@turbo</code> produces incorrect results.

```
NO MACRO

x = [0.1, 0.2, 0.3]

function foo!(x)
    for i in 2:length(x)
        x[i] = x[i-1] + x[i]
    end
end

julia> foo!(x)

julia> x

3-element Vector{Float64}:
    0.1
    0.3
    0.6
```

Considering that **@turbo** isn't suitable for all operations, we next present cases where the macro can be safely applied.

SAFE APPLICATIONS OF @TURBO

There are two safe applications of <code>@turbo</code> that cover a wide range of cases. The first applies <code>when</code> iterations are completely independent, making execution order irrelevant for the final outcome.

The example below illustrates this case by performing an independent transformation on each element of a vector. Importantly, **@turbo** isn't restricted to for-loops, also allowing for broadcasted operations. We show both applications.

The second safe application is **reductions**. While reductions consists of dependent iterations, they're a special case that **@turbo** handles properly.

SPECIAL FUNCTIONS

Another important application of **LoopVectorization** arises through its integration with the library *SLEEF* (an anocrym for "SIMD Library for Evaluating Elementary Functions"). SLEEF is exposed in **LoopVectorization** via the **SLEEFPirates** package, which accelerates the evaluation of several mathematical functions using SIMD instructions. In particular, it speeds up the computations of the exponential, logarithmic, power, and trigonometric functions.

Below, we illustrate the use of <code>@turbo</code> for each type of function. For a complete list of supported functions, see the <code>SLEEFPirates</code> documentation. All the examples rely on an element-wise transformation of <code>x</code> via the function <code>calculation</code>, which will take a different form depending on the function illustrated.

LOGARITHM

EXPONENTIAL FUNCTION

POWER FUNCTIONS

This includes any operation comprising terms x^y .

The implementation for power functions includes calls to other function, such as the one for square roots.

TRIGONOMETRIC FUNCTIONS

Among others, <code>@turbo</code> can handle the functions <code>sin</code>, <code>cos</code>, and <code>tan</code>. Below, we demonstrate its use with <code>sin</code>.