10g. Packages For SIMD

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INTRODUCTION

So far, we've been using the built-in macro <code>@simd</code> to apply SIMD instructions. This macro is relatively limited in certain respects. For one, it only hints at the potential advantages of applying SIMD, leaving the final decision implementation to the compiler's discretion. Moreover, it only provides basic features of SIMD, prioritizing code safety over performance.

Next, we introduce the macro <code>@turbo</code> from the package <code>LoopVectorization</code>, which offers several distinct advantages. First, it enforces SIMD optimizations when invoked, rather than merely suggesting them. Furthermore, it applies more aggressive optimizations compared to <code>@simd</code>. Finally, <code>@turbo</code> supports both for-loops and broadcasting operations, contrasting with <code>@simd</code>'s exclusive applicability to for-loops.

CAVEATS ABOUT IMPROPER USE OF @TURBO

In contrast to <code>@simd</code>, applying <code>@turbo</code> requires some caution, as it may lead to incorrect results if misapplied. This issue arises because the macro makes additional assumptions about the operations being performed, with the goal of applying optimizations more aggressively. In particular:

- @turbo never checks index bounds, potentially leading to out-of-bounds memory access.
- @turbo assumes the outcome is independent of the iteration order (except for reduction operations).

An example of the latter is when computing a vector holding cumulative sums of another vector. This can be observed below, where we verify the final result by summing all values in the output vector.

```
NO MACRO

x = rand(1_000_000)

function foo(x)
    output = copy(x)

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

    return output
end

julia> Sum(foo(x))
2.50038e11
```

```
@SIMD
x = rand(1_000_000)
function foo(x)
    output = copy(x)

    @inbounds @simd for i in 2:length(x)
        output[i] = output[i-1] + x[i]
    end
    return output
end

julia> [sum(foo(x))]
2.50038e11
```

```
@TURBO
x = rand(1_000_000)
function foo(x)
    output = copy(x)

    @turbo for i in 2:length(x)
        output[i] = output[i-1] + x[i]
    end

    return output
end

julia> Sum(foo(x))
1.03169e6
```

CASES COVERED

Considering that <code>@turbo</code> isn't suitable for all operations, let's present two of its primary applications. The first one arises **when iterations are completely independent**, making their execution order irrelevant.

For instance, the following code snippet applies a polynomial transformation to each element of a vector.

The second application is **reductions**. Although reductions inherently involve dependent iterations, they represent a special case that <code>@turbo</code> handles properly.

SPECIAL FUNCTIONS

The package LoopVectorization leverages the library *SLEEF*, which is an acronym for "SIMD Library for Evaluating Elementary Functions". SLEEF is available in Julia through the package SLEEFPirates and it's designed to boost the mathematical computations of some functions by utilizing SIMD instructions. In particular, it speeds up the computations of the exponential, logarithmic, power, and trigonometric functions.

Below, we illustrate the use of <a>@turbo for each type of function. See here for a list of all the functions supported.

LOGARITHM

EXPONENTIAL FUNCTION

POWER FUNCTIONS

The implementation of power functions includes 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>.