

Memory Hierarchies and Matrix-Matrix Multiplication

Pratyuksh Bansal

Università della Svizzera italiana

September 22, 2021

What is Matrix multiplication?

If A is $m \times n$ matrix and B is $n \times p$ matrix, then $C = AB$ is $m \times p$ matrix.

$$\begin{array}{c} \text{row } i \\ \left[\begin{array}{c} \text{blue box} \end{array} \right] \\ A \\ m \times n \end{array} \times \begin{array}{c} \text{col } j \\ \left[\begin{array}{c} \text{red box} \end{array} \right] \\ B \\ n \times p \end{array} = \begin{array}{c} \left[\begin{array}{c} \text{white box} \end{array} \right] \\ C \\ m \times p \end{array}$$

$c_{ij} = \text{row } i \times \text{col } j = \sum_{k=1}^n a_{ik} b_{kj}$

Also known as **GEMM** - General matrix multiplication.

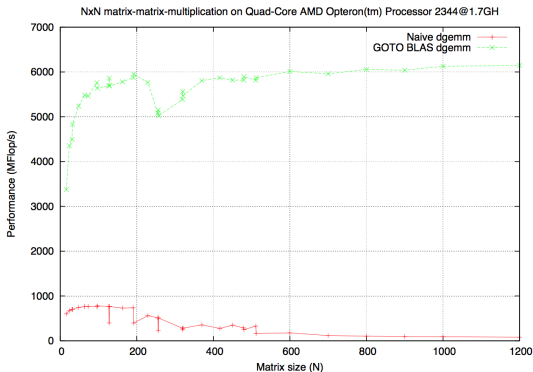
Naive algorithm for GEMM

Algorithm 1 Matrix multiplication

```
1: for  $i = 1$  to  $m$  do  
2:   for  $j = 1$  to  $p$  do  
3:     for  $k = 1$  to  $n$  do  
4:        $C(i, j) = \sum_{k=1}^n A(i, k) * B(k, j)$   
5:     end for  
6:   end for  
7: end for
```

Question: Is this the most optimal way to do it?

Performance



Theoretical Peak Performance (TPP) :

$$(1.7 \times 10^9 \text{ cycles/sec}) \times (4 \text{ flops/cycle}) = 6.8 \text{ GFlops/sec.}$$

More than 50× difference in performance!!

Memory hierarchy

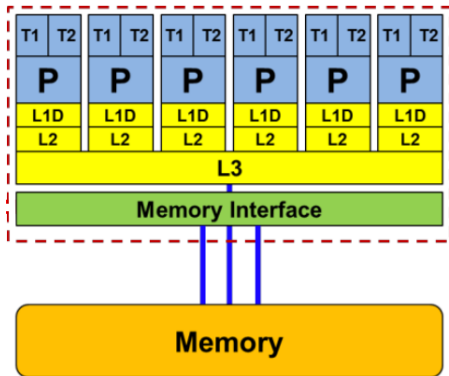


Figure: Memory hierarchy of a multi-core architecture

Why is it important?

- Basic linear algebra operation, appears in several applications in physics, engineering, etc.
- Benchmark to compare the performance of processors.

Why is it important?

- Basic linear algebra operation, appears in several applications in physics, engineering, etc.
- Benchmark to compare the performance of processors.

Learning objective :

Fundamental concepts and ideas used to optimize GEMM.

Thank you