Fast Layout-Oblivious Tensor-Matrix Multiplication with BLAS

Cem Savaş Başsoy

Hamburg University of Technology, Schwarzenbergstrasse 95, Germany, cem.bassoy@gmail.com

Abstract. The tensor-matrix multiplication is a basic tensor operation required by various tensor methods such as the ALS and the HOSVD. This paper presents flexible high-performance algorithms that compute the tensor-matrix product according to the Loops-over-GEMM (LoG) approach. Our algorithms can process dense tensors with any linear tensor layout, arbitrary tensor order and dimensions all of which can be runtime variable. We discuss different tensor slicing methods with parallelization strategies and propose six algorithm versions that call BLAS with subtensors or tensor slices. Their performance is quantified on a set of tensors with various shapes and tensor orders. Our best performing version attains a median performance of 1.37 double precision Tflops on an Intel Xeon Gold 6248R processor using Intel's MKL. We show that the tensor layout does not affect the performance significantly. Our fastest implementation is on average at least 14.05% and up to 3.79 x faster than other state-of-the-art approaches and actively developed libraries like Libtorch and Eigen.

1 Introduction

10

11

13

14

15

16

17

19

20

21

29

30

31

32

33

37

Tensor computations are found in many scientific fields such as computational neuroscience, pattern recognition, signal processing and data mining [5, 12].
These computations use basic tensor operations as building blocks for decomposing and analyzing multidimensional data which are represented by tensors [6,7].
Tensor contractions are an important subset of basic operations that need to be fast for efficiently solving tensor methods.

There are three main approaches for implementing tensor contractions. The Transpose-Transpose-GEMM-Transpose (TGGT) approach reorganizes (flattens) tensors in order to perform a tensor contraction using optimized General Matrix Multiplication (GEMM) implementations [1,14]. Implementations of the GEMM-like Tensor-Tensor multiplication (GETT) method have macro-kernels that are similar to the ones used in fast GEMM implementations [10,15]. The third method is the Loops-over-GEMM (LoG) approach in which BLAS are utilized with multiple tensor slices or subtensors if possible [2,8,11,13]. Implementations of the LoG and TTGT approaches are in general easier to maintain and faster to port than GETT implementations which might need to adapt vector instructions or blocking parameters according to a processor's microarchitecture.

In this work, we present high-performance algorithms for the tensor-matrix multiplication which is used in many numerical methods such as the alternating least squares method [6,7]. It is a compute-bound tensor operation and has the same arithmetic intensity as a matrix-matrix multiplication which can almost reach the practical peak performance of a computing machine.

To our best knowledge, we are the first to combine the LoG approach described in [2] with the findings on tensor slicing for the tensor-matrix multiplication in [8]. Our proposed algorithms support dense tensors with any order, dimensions and any linear tensor layout including the first- and the last-order storage formats for any contraction mode all of which can be runtime variable. They compute the tensor-matrix product in parallel using efficient GEMM or batched GEMM without transposing or flattening tensors. Despite their high performance, all algorithms are layout-oblivious and provide a sustained performance independent of the tensor layout without tuning.

Moreover, every proposed algorithm can be implemented with less than 150 lines of C++ code where the algorithmic complexity is reduced by the BLAS implementation and the corresponding selection of subtensors or tensor slices. We have provided an open and free reference C++ implementation of all algorithms and a python interface for convenience. While we have used Intel's MKL for our benchmarks, the user is free to choose any other library that provides the BLAS interface.

The following analysis quantifies the impact of the tensor layout, the tensor slicing method and parallel execution of slice-matrix multiplications with varying contraction modes. The runtime measurements of our implementations are compared with state-of-the-art approaches discussed in [10,15] and actively developed libraries including Libtorch and Eigen. In summary, the main findings of our work are:

- A tensor-matrix multiplication can be implemented by an in-place algorithm
 with 1 gemv and 7 gemm calls, supporting all combinations of contraction
 mode, tensor order and dimensions for any linear tensor layout.
- Our fastest algorithm is on average 17% faster than Intel's gemm_batch when the contraction and leading dimensions of the tensors are greater than 256.
- The proposed algorithms are layout-oblivious. Their performance does not vary significantly for different tensor layouts if the contraction conditions remain the same.
- Our fastest algorithm computes the tensor-matrix multiplication on average, by at least 14.05% and up to a factor of 3.79 faster than other state-of-the art library implementations, including LibTorch and Eigen.

The remainder of the paper is organized as follows. Section 2 presents related work. Section 3 introduces some notation on tensors and defines the tensormatrix multiplication. Algorithm design and methods for slicing and parallel execution are discussed in Section 4. Section 5 describes the test setup. Benchmark results are presented in Section 6. Conclusions are drawn in Section 7.

2 Related Work

80

90

91

92

93

100

101

102

103

104

105

107

108

109

110

111

113

114

115

117

118

119

120

121

122

123

124

The authors of [15] present a tensor-contraction generator TCCG and the GETT approach for dense tensor contractions that is inspired from the design of a high-performance GEMM. Their unified code generator selects implementations from generated GETT, LoG and TTGT candidates. Their findings show that among 48 different contractions 15% of LoG-based implementations are the fastest.

The author presents in [10] a runtime flexible tensor contraction library that uses GETT approach as well. He describes block-scatter-matrix algorithm which uses a special layout for the tensor contraction. The proposed algorithm yields results that feature a similar runtime behavior to those presented in [15].

The work in [8] introduces InTensLi, a framework that generates in-place tensor-matrix multiplication according to the LOG approach. The authors discusses optimization and tuning techniques for slicing and parallelizing the operation. With optimized tuning parameters, they report a speedup of up to 4x over the TTGT-based MATLAB tensor toolbox library discussed in [1].

In [2], the author presents LoG-based algorithms that compute the tensor-vector product. They support dense tensors with linear tensor layouts, arbitrary dimensions and tensor order. The presented approach is to divide into eight cases calling GEMV and DOT. He reports average speedups of 6.1x and 4.0x compared to implementations that use the TTGT and GETT approach, respectively.

Our work is inspired by [8] and [2]. We use lemmas for tensor slicing in [8] and generalize them for tensors with any linear tensor layouts. We have adapted the eight cases in [2] for tensor-matrix multiplication and combined it with the slicing method.

3 Background

Notation An order-p tensor is a p-dimensional array [9] where tensor elements are contiguously stored in memory. We write a, a, A and A in order to denote scalars, vectors, matrices and tensors. If not otherwise mentioned, we assume A to have a tensor order that is greater than 2. The p-tuple $\bf n$ with $\mathbf{n}=(n_1,n_2,\ldots,n_p)$ will be referred to as a dimension tuple with $n_r>1$. We will use round brackets $\underline{\mathbf{A}}(i_1, i_2, \dots, i_p)$ or $\underline{\mathbf{A}}(\mathbf{i})$ to denote a tensor element where $\mathbf{i} = (i_1, i_2, \dots, i_p)$ is a multi-index. A subtensor is denoted by $\underline{\mathbf{A}}'$ and references elements of a tensor $\underline{\mathbf{A}}$. They are specified with p index ranges and form a selection grid. In this work, the index range shall either address all indices of a given mode or a single element that are given by single indices i_r with $1 \leq r \leq p$. Elements n'_r of a subtensor's dimension tuple \mathbf{n}' are therefore n_r if all indices of mode r are selected and 1 otherwise. We will annotate subtensors using only their non-unit modes such as $\underline{\mathbf{A}}'_{u,v,w}$ where $n_u > 1, n_v > 1$ and $n_w > 1$ and $1 \le u \ne v \ne w \le p$. It is sufficient to only provide non-unit modes as the remaining single indices correspond to the loop induction variables of the following algorithms. A subtensor is called a slice $\underline{\mathbf{A}}'_{u,v}$ if the full range selection of $\underline{\mathbf{A}}$ occurs with only two modes. A fiber $\underline{\mathbf{A}}'_{u}$ is a tensor slice with only one dimension greater than 1.

141

143

145

147

148

149

150

151

152

154

156

159

160

Linear Tensor Layouts We use a layout tuple $\pi \in \mathbb{N}^p$ to encode all linear tensor layouts including the first-order or last-order layout. They contain permuted tensor modes whose priority is given by their index. For instance, the first- and last-order storage formats are given by $\pi_F = (1, 2, \dots, p)$ and 129 $\pi_L = (p, p-1, \ldots, 1)$. The general k-order tensor layout for an order-p tensor is given by the layout tuple π with $\pi_r = k - r + 1$ for $1 < r \le k$ and r for 131 $k < r \le p$. An inverse layout tuple π^{-1} is defined by $\pi^{-1}(\pi(k)) = k$. Given 132 a layout tuple π with p modes, the π_r -th element of a stride tuple is given by $w_{\pi_r} = \prod_{k=1}^{r-1} n_{\pi_k}$ for $1 < r \le p$ and $w_{\pi_1} = 1$. Tensor elements of the π_1 -th 134 mode are contiguously stored in memory. The location of tensor elements is de-135 termined by the tensor layout and the layout function. For a given tensor layout 136 and stride tuple, a layout function $\lambda_{\mathbf{w}}$ maps a multi-index to a scalar index with $\lambda_{\mathbf{w}}(\mathbf{i}) = \sum_{r=1}^{p} w_r(i_r - 1)$. With $j = \lambda_{\mathbf{w}}(\mathbf{i})$ being the relative memory posi-138 tion of an element with a multi-index i, reading from and writing to memory is accomplished with j and the first element's address of A. 140

Non-Modifying Flattening and Reshaping The flattening operation $\varphi_{r,q}$ transforms an order-p tensor $\underline{\mathbf{A}}$ to another order-p' view $\underline{\mathbf{B}}$ that has different a shape \mathbf{m} and layout $\boldsymbol{\tau}$ tuple of length p' with p' = p - q + r and $1 \leq r < q \leq p$. It is related to the tensor unfolding operation as defined in [6, p.459] but neither changes the element ordering nor copies tensor elements. Given a layout tuple $\boldsymbol{\pi}$ of $\underline{\mathbf{A}}$, the flattening operation $\varphi_{r,q}$ is defined for contiguous modes $\hat{\boldsymbol{\pi}} = (\pi_r, \pi_{r+1}, \dots, \pi_q)$ of $\boldsymbol{\pi}$. Let j = 0 if $k \leq r$ and j = q - r otherwise for $1 \leq k \leq p'$. Then the resulting layout tuple $\boldsymbol{\tau} = (\tau_1, \dots, \tau_{p'})$ of $\underline{\mathbf{B}}$ is given by $\tau_r = \min(\boldsymbol{\pi}_{r,q})$ and $\tau_k = \pi_{k+j} + s_k$ if $k \neq r$ where $s_k = |\{\pi_i \mid \pi_{k+j} > \pi_i \wedge \pi_i \neq \min(\hat{\boldsymbol{\pi}}) \wedge r \leq i \leq p\}|$. Elements of the corresponding shape tuple \mathbf{m} are given by $m_{\tau_r} = \prod_{k=r}^q n_{\pi_k}$ and $m_{\tau_k} = n_{\pi_{k+j}}$ if $k \neq r$.

The reshaping operation ρ transforms an order-p tensor $\underline{\mathbf{A}}$ to another order-p tensor $\underline{\mathbf{B}}$ with different shape \mathbf{m} and layout $\boldsymbol{\tau}$ tuples of length p. In this work, it permutes the shape and layout tuple simultaneously without changing the element ordering and without copying tensor elements. The operation ρ uses a permutation tuple $\boldsymbol{\rho} = (\rho_1, \dots, \rho_p)$ to only modify shape and layout tuples. Elements of the resulting shape tuple \mathbf{m} and the layout tuple $\boldsymbol{\tau}$ are given by $m_r = n_{\rho_r}$ and $\tau_r = \pi_{\rho_r}$, respectively.

Tensor-Matrix Multiplication (TTM) Let $\underline{\mathbf{A}}$ and $\underline{\mathbf{C}}$ be order-p tensors with shapes $\mathbf{n}_a = (n_1, \dots, n_q, \dots, n_p)$ and $\mathbf{n}_c = (n_1, \dots, n_{q-1}, m, n_{q+1}, \dots, n_p)$. Let \mathbf{B} be a matrix of shape $\mathbf{n}_b = (m, n_q)$. A mode-q TTM is denoted by $\underline{\mathbf{C}} = \underline{\mathbf{A}} \times_q \mathbf{B}$ where an element of $\underline{\mathbf{C}}$ is given by

$$\underline{\mathbf{C}}(i_1, \dots, i_{q-1}, j, i_{q+1}, \dots, i_p) = \sum_{i_q=1}^{n_q} \underline{\mathbf{A}}(i_1, \dots, i_q, \dots, i_p) \cdot \mathbf{B}(j, i_q)$$
(1)

with $1 \le i_r \le n_r$ and $1 \le j \le m$. Mode q is the contraction mode of the TTM with $1 \le q \le p$. The tensor-matrix multiplication generalizes the computational aspect of the two-dimensional case $\mathbf{C} = \mathbf{B} \cdot \mathbf{A}$ if p = 2 and q = 1. Its arithmetic

intensity is equal to that of a matrix-matrix multiplication and is not memorybound. In the following, we assume that the tensors $\underline{\mathbf{A}}$ and $\underline{\mathbf{C}}$ have the same tensor layout $\boldsymbol{\pi}$. Elements of matrix $\underline{\mathbf{B}}$ can be stored either in the column-major or row-major format. Without loss of generality, we assume $\underline{\mathbf{B}}$ to have the rowmajor storage format in this work.

4 Algorithm Design

185

186

187

188

190

191

192

193

194

196

197

198

199

200

201

202

203

4.1 Sequential Algorithm

The sequential baseline algorithm for Eq. 1 can be implemented with a single 173 C++ function that supports tensors with arbitrary order, dimensions and any 174 linear tensor layout. It consists of nested recursion with a control flow that is akin to algorithm 1 in [3] consisting of two if statements with an else branch. The 176 body of the first if statement contains a recursive call that skips the iteration over the dimension n_q when $r = \hat{q}$ with $\pi_r = q$ and $\hat{q} = \boldsymbol{\pi}_q^{-1}$ where $\boldsymbol{\pi}^{-1}$ is the 178 inverse layout tuple. The second if statement contains multiple recursive calls 179 for the modes $1 \le r \ne \hat{q} \le p$ with different multi-indices. The else branch is the 180 base case and consists of two loops that compute a fiber-matrix product. The 181 outer loop iterates with j over the dimension m of \mathbf{C} and \mathbf{B} . The inner loop 182 iterates with i_q over the dimension n_q of $\underline{\mathbf{A}}$ and \mathbf{B} computing an inner product. 183

4.2 Baseline Algorithm with Contiguous Memory Access

The baseline algorithm accesses elements of $\underline{\mathbf{A}}$ and $\underline{\mathbf{C}}$ non-contiguously whenever $\pi_1 \neq q$. Matrix \mathbf{B} is contiguously accessed if i_q or j is incremented with unitsteps depending on the storage format of $\underline{\mathbf{B}}$. The access pattern can be improved by reordering tensor elements according to the storage format. However, copy operations reduce the overall throughput of the operation [13].

A better approach is to access tensor elements according to the tensor layout using the tensor layout tuple π as proposed in [3]. The modified algorithm 1 contiguously accesses memory for $\pi_1 \neq q$ and p > 1. Each recursion level adjusts only one multi-index element i_{π_r} with a stride w_{π_r} in line 5. With increasing recursion level and decreasing r, indices are incremented with smaller step sizes as $w_{\pi_r} \leq w_{\pi_{r+1}}$. The condition of the second if statement in line 4 is changed from $r \geq 1$ to r > 1. In this way, the mode- π_1 loop with index i_{π_1} and the minimum stride w_{π_1} are included in the base case which contains three loops performing a slice-matrix multiplication. The loop ordering are adjusted according to the tensor and matrix layout. The inner-most loop increments i_{π_1} and contiguously accesses tensor elements of $\underline{\mathbf{A}}$ and $\underline{\mathbf{C}}$. The second loop increments i_q with which elements of \mathbf{B} are contiguously accessed if \mathbf{B} is stored in the row-major format. The third loop increments j and could be placed as the second loop if \mathbf{B} is stored in the column-major format.

While spatial data locality is improved by adjusting the loop ordering, the temporal data locality of tensors $\underline{\mathbf{A}}$ and $\underline{\mathbf{C}}$ differ. Note that slice $\underline{\mathbf{A}}'_{\pi_1,q}$ is accessed

6 Bassoy

```
tensor_times_matrix(\mathbf{A}, \mathbf{B}, \mathbf{C}, \mathbf{n}, \mathbf{i}, m, q, \hat{q}, r)
 1
         if r = \hat{q} then
 2
              tensor_times_matrix(\mathbf{A}, \mathbf{B}, \mathbf{C}, \mathbf{n}, \mathbf{i}, m, q, \hat{q}, r - 1)
 3
         else if r > 1 then
 4
              for i_{\pi_r} \leftarrow 1 to n_{\pi_r} do
 5
                tensor_times_matrix(\mathbf{A}, \mathbf{B}, \mathbf{C}, \mathbf{n}, \mathbf{i}, m, q, \hat{q}, r - 1)
 6
         else
 7
              for j \leftarrow 1 to m do
 8
                    for i_q \leftarrow 1 to n_q do
                         10
11
```

Algorithm 1: Modified baseline algorithm with contiguous memory access for the tensor-matrix multiplication. The tensor order must be greater than one and for the contraction mode $1 \le q \le p$ and $\pi_1 \ne q$ must hold. The algorithm needs to be initially called with r = p where **n** is the shape tuple of $\underline{\mathbf{A}}$ and m is the q-th dimension of \mathbf{C} .

m times, fiber $\underline{\mathbf{C}}_{\pi_1}$ is accessed $\mathbf{n}(q)$ times and element $\underline{\mathbf{B}}(j,i_q)$ is accessed $\mathbf{n}(\pi_1)$ times. While the specified fiber of $\underline{\mathbf{C}}$ can fit into first or second level cache, slice elements of $\underline{\mathbf{A}}$ are unlikely to fit in the local caches if the slice size $n_{\pi_1} \times n_q$ is large leading to higher cache misses and suboptimal performance. Optimized tiling for better temporal data locality has been discussed in [4] which suggests to use existing high-performance BLAS implementations for the base case.

4.3 BLAS-based Algorithms with Tensor Slices

Algorithm 1 is the starting point for the BLAS-based algorithm which computes the tensor-matrix product with a gemm routine. Besides the illustrated algorithm, we have identified seven other cases where a single gemm call suffices to compute the tensor-matrix product even if the tensor order p>2. In summary, there are eight cases with a single gemm call using different arguments which are listed in table 1. The list of gemm calls supports all linear tensor layout and has no limitation on tensor order and contraction mode. The arguments of gemm are chosen depending on the tensor order p, tensor layout π and contraction mode p0 except for the CBLAS_ORDER which is CblasRowMajor.

Case 1 (p=1): The tensor-vector product $\underline{\mathbf{A}} \times_1 \mathbf{B}$ can be computed with a gemv operation $\mathbf{a}^T \cdot \mathbf{B}$ where $\underline{\mathbf{A}}$ is an order-1 tensor, i.e. a vector \mathbf{a} of length n_1 . Case 2-5 (p=2): If $\underline{\mathbf{A}}$ and $\underline{\mathbf{C}}$ are order-2 tensors, i.e. a matrix \mathbf{A} with dimensions n_1 and n_2 , then a single gemm suffices to compute the tensor-matrix product. If \mathbf{A} and \mathbf{C} have the column-major format with $\mathbf{\pi} = (1,2)$, gemm either executes $\mathbf{C} = \mathbf{A} \cdot \mathbf{B}^T$ for q=1 or $\mathbf{C} = \mathbf{B} \cdot \mathbf{A}$ for q=2. Note that gemm interprets \mathbf{C} and \mathbf{A} as matrices using the reshaping operation ρ with $\boldsymbol{\rho} = (2,1)$ in row-major format even though both are stored column-wise. If \mathbf{A} and \mathbf{C} have the

Case	Order \boldsymbol{p}	Layout π	$\mathrm{Mode}\ q$	Routine	T	М	N	K	A	LDA	В	LDB	LDC
1	1	-	1	gemv	-	m	n_1	-	В	n_1	<u>A</u>	-	-
2	2	(1, 2)	1	gemm	В	n_2	m	n_1	A	n_1	В	n_1	m
3	2	(1, 2)	2	gemm	-	m	n_1	n_2	В	n_2	$\underline{\mathbf{A}}$	n_1	n_1
4	2	(2, 1)	1	gemm	-	m	n_2	n_1	\mathbf{B}	n_1	$\underline{\mathbf{A}}$	n_2	n_2
5	2	(2, 1)	2	gemm	В	n_1	m	n_2	$\underline{\mathbf{A}}$	n_2	В	n_2	m
6	> 2	any	π_1	gemm	В	\bar{n}_q	m	n_q	<u>A</u>	n_q	В	n_q	m
7	> 2	any	π_p	gemm	-	m	\bar{n}_q	n_q	В	n_q	<u>A</u>	\bar{n}_q	\bar{n}_q
8	> 2	any	$\pi_2,,\pi_{p-1}$	gemm*	-	\overline{m}	n_{π_1}	n_q	В	n_q	<u>A</u>	w_q	w_q

Table 1. Eight cases with gemv and gemm for the mode-q tensor-matrix multiplication. Arguments T, M, N, etc. of the BLAS are chosen with respect to the tensor order p, layout π and contraction mode q where T specifies if \mathbf{B} is transposed. gemm* denotes multiple gemm calls with different tensor slices. Argument \bar{n}_q for case 6 and 7 is given by $\bar{n}_q = 1/n_q \prod_{r}^p n_r$. Matrix \mathbf{B} has the row-major format.

row-major format with $\pi = (2,1)$, gemm either executes $\mathbf{C} = \mathbf{B} \cdot \mathbf{A}$ for q = 1 or $\mathbf{C} = \mathbf{A} \cdot \mathbf{B}^T$ for q = 2. Note that the transposition of \mathbf{B} is necessary for the cases 2,5 and independent of the chosen storage format.

Case 6-7 (p > 2): If the order of $\underline{\mathbf{A}}$ and $\underline{\mathbf{C}}$ is greater than 2 and if the contraction mode q is equal to π_1 (case 6), a single gemm with the depicted parameters executes $\mathbf{C} = \mathbf{A} \cdot \mathbf{B}^T$ and computes a tensor-matrix product $\underline{\mathbf{C}} = \underline{\mathbf{A}} \times_{\pi_1} \mathbf{B}$ for any storage layout of $\underline{\mathbf{A}}$ and $\underline{\mathbf{C}}$. Tensors $\underline{\mathbf{A}}$ and $\underline{\mathbf{C}}$ are flattened with $\varphi_{2,p}$ to row-major matrices \mathbf{A} and \mathbf{C} . Matrix \mathbf{A} has $\bar{n}_{\pi_1} = \bar{n}/n_{\pi_1}$ rows and n_{π_1} columns while matrix \mathbf{C} has the same number of rows and m columns. If $\pi_p = q$ (case 7), Tensors $\underline{\mathbf{A}}$ and $\underline{\mathbf{C}}$ are flattened with $\varphi_{1,p-1}$ to column-major matrices \mathbf{A} and \mathbf{C} . Matrix \mathbf{A} has n_{π_p} rows and $\bar{n}_{\pi_p} = \bar{n}/n_{\pi_p}$ columns while matrix \mathbf{C} has m rows and the same number of columns. A single gemm executes $\mathbf{C} = \mathbf{B} \cdot \mathbf{A}$ and computes the tensor-matrix product $\underline{\mathbf{C}} = \underline{\mathbf{A}} \times_{\pi_p} \mathbf{B}$ for any storage layout of $\underline{\mathbf{A}}$ and $\underline{\mathbf{C}}$. Note that in all cases no copy operation is performed in order to compute the desired contraction, see subsection 3.

Case 8 (p > 2): If the tensor order is greater than 2 with $\pi_1 \neq q$ and $\pi_p \neq q$, the modified baseline algorithm 1 is used to successively call $\bar{n}/(n_q \cdot n_{\pi_1})$ times gemm with different tensor slices of $\underline{\mathbf{C}}$ and $\underline{\mathbf{A}}$ in the base case. Each gemm computes one slice $\underline{\mathbf{C}}'_{\pi_1,q}$ of the tensor-matrix product $\underline{\mathbf{C}}$ using the corresponding tensor slices $\underline{\mathbf{A}}'_{\pi_1,q}$ and the matrix $\underline{\mathbf{B}}$. The matrix-matrix product $\underline{\mathbf{C}} = \underline{\mathbf{B}} \cdot \underline{\mathbf{A}}$ is performed by interpreting both tensor slices as row-major matrices $\underline{\mathbf{A}}$ and $\underline{\mathbf{C}}$ which have the dimensions (n_q, n_{π_1}) and (m, n_{π_1}) , respectively.

4.4 BLAS-Based Algorithms with Subtensors

Case 8 can be optimized by utilizing larger subtensors instead of tensor slices. This can be done by adding mergeable modes to the slice-matrix multiplication in which the subtensor can be flattened into a matrix without reordering ten-

sor elements. The flattening operation does not copy or reorder elements, see section 3 and lemma 4.1 in [8]. The number of mergeable modes is $\hat{q} - 1$ with $\hat{q} = \boldsymbol{\pi}^{-1}(q)$ and the corresponding modes are $\pi_1, \pi_2, \dots, \pi_{\hat{q}-1}$. Applying flattening $\varphi_{1,q-1}$ and reshaping ρ with $\boldsymbol{\rho} = (2,1)$ on a subtensor of $\underline{\mathbf{A}}$ with dimensions $n_{\pi_1}, \dots, n_{\pi_{\hat{q}-1}}, n_q$ yields a row-major matrix \mathbf{A} with shape $(n_q, \prod_{r=1}^{\hat{q}-1} n_{\pi_r})$. Analogously, tensor $\underline{\mathbf{C}}$ becomes a row-major matrix with the shape $(m, \prod_{r=1}^{\hat{q}-1} n_{\pi_r})$. This description supports all linear tensor layouts and generalizes lemma 4.2 in [8].

Algorithm 1 needs a minor modification so that gemm can be used with flattened subtensors instead of tensor slices. The modified algorithm therefor iterates only over modes larger than \hat{q} in the non-base case and hence omits the first \hat{q} modes $\pi_{1,\hat{q}} = (\pi_1,\ldots,\pi_{\hat{q}})$ with $\pi_{\hat{q}} = q$. The conditions in line 2 and 4 are changed to $1 < r \le \hat{q}$ and $\hat{q} < r$, respectively. The single indices of the subtensors $\underline{\mathbf{A}}'_{\pi_{1,\hat{q}}}$ and $\underline{\mathbf{C}}'_{\pi_{1,\hat{q}}}$ are given by the loop induction variables that belong to the π_r -th loop with $\hat{q}+1 \le r \le p$.

4.5 Parallel BLAS-based Algorithms

The following paragraphs discuss three parallel approaches for the eighth case. Cases 1 to 7 already call a multi-threaded gemm and cannot be further optimized.

Sequential Loops and Multithreaded Matrix Multiplication One straight forward approach is to use algorithm 1 as it is and to sequentially call a multithreaded gemm in the base case of the algorithm as described in subsection 4.3. This is beneficial if $q = \pi_{p-1}$, the inner dimensions n_{π_1}, \ldots, n_q are large or the outer-most dimension n_{π_p} is smaller than the available processor cores. However, if the above conditions are not met, the processor cores might not be fully utilized where each multi-threaded gemm is executed with small subtensors. We will refer to this algorithm version as seq-loops,par-gemm that is executable with subtensors or tensor slices.

Parallel Loops and Single or Multithreaded Matrix Multiplication A more advanced version of the above algorithm executes a single-threaded gemm in parallel including all available (free) modes which depend on the slicing. If subtensors are used, all $\pi_{\hat{q}+1}, \ldots, \pi_p$ modes are free. In case of tensor slices, only π_1 and $\pi_{\hat{q}}$ are free modes. The corresponding maximum degree of parallelism for both cases are $\prod_{r=\hat{q}+1}^p n_{r_r}$ and $\prod_{r=1}^p n_r/(n_{\pi_1}n_{\pi_{\hat{q}}})$, respectively.

Using tensor slices for the multiplication, $\underline{\mathbf{A}}$ and $\underline{\mathbf{C}}$ are flattened twice with $\varphi_{\pi_{\hat{q}+1},\pi_p}$ and $\varphi_{\pi_2,\pi_{\hat{q}-1}}$. The resulting tensor is of order 4 with dimensions n_{π_1} , \hat{n}_{π_2} , n_q , \hat{n}_{π_4} where $\hat{n}_{\pi_2} = \prod_{r=2}^{\hat{q}-1} n_{\pi_r}$ and $\hat{n}_{\pi_4} = \prod_{r=\hat{q}+1}^p n_{\pi_r}$. In this way the tree-recursion has been transformed in two loops. The outer loop iterates over \hat{n}_{π_4} while the inner loop iterates over \hat{n}_{π_2} calling gemm with slices $\underline{\mathbf{A}}'_{\pi_1,q}$ and $\underline{\mathbf{C}}'_{\pi_1,q}$. Both loops are parallelized using omp parallel for together with the collapse(2) and the num_threads clause which specifies the thread number.

In case of the general subtensor-matrix approach, both tensors are flattened twice with $\varphi_{\pi_{\hat{q}+1},\pi_p}$ and $\varphi_{\pi_1,\pi_{\hat{q}-1}}$. The resulting tensor is of order 3 with dimensions $\hat{n}_{\pi_1}, n_q, \hat{n}_{\pi_4}$ where $\hat{n}_{\pi_1} = \prod_{r=1}^{\hat{q}-1} n_{\pi_r}$ and $\hat{n}_{\pi_4} = \prod_{r=\hat{q}+1}^p n_{\pi_r}$. The corresponding algorithm consists of one loops which iterates over \hat{n}_{π_4} calling single-threaded gemm with multiple subtensors \mathbf{A}'_{π_1} , and \mathbf{C}'_{π_1} , with $\pi' = (\pi_1, \dots, \pi_{\hat{q}-1})$.

threaded gemm with multiple subtensors $\underline{\mathbf{A}}'_{\pi',q}$ and $\underline{\mathbf{C}}'_{\pi',q}$ with $\pi'=(\pi_1,\ldots,\pi_{\hat{q}-1})$. Both algorithm variants will be referred to as $\operatorname{\mathsf{par-loops}}$, $\operatorname{\mathsf{seq-gemm}}$ which can be used with subtensors or tensor slices. Note that $\operatorname{\mathsf{cseq-loops}}$, $\operatorname{\mathsf{par-gemm}}$ and $\operatorname{\mathsf{cpar-loops}}$, $\operatorname{\mathsf{seq-gemm}}$ are opposing versions where either gemm or the free loops are performed in parallel. The all-parallel version $\operatorname{\mathsf{cpar-loops}}$, $\operatorname{\mathsf{par-gemm}}$ executes available loops in parallel where each loop thread executes a multi-threaded gemm with either subtensors or tensor slices.

Multithreaded batched Matrix Multiplication The next version of the base algorithm is a modified version of the general subtensor-matrix approach that calls a single batched gemm for the eighth case. The subtensor dimensions and remaining gemm arguments remain the same. The library implementation is responsible how subtensor-matrix multiplications are executed and if subtensors are further divided into smaller subtensors or tensor slices. This version will be referred to as the <gemm_batch> variant.

5 Experimental Setup

Computing System The experiments have been carried out on an Intel Xeon Gold 6248R processor with a Cascade micro-architecture. The processor consists of 24 cores operating at a base frequency of 3 GHz for non-AVX512 instructions. With 24 cores and a peak AVX-512 boost frequency of 2.5 GHz, the processor achieves a theoretical data throughput of ca. 1.92 double precision Tflops. We measured a peak performance of 1.78 double precision Tflops using the likwid performance tool.

The source code has been compiled with GCC v10.2 using the highest optimization level -03 and -march-native, -pthread and -fopenmp. Loops within for the eighth case have been parallelized using GCC's OpenMP v4.5 implementation. We have used the gemv and gemm implementation of the 2024.0 Intel MKL and its own threading library mkl_intel_thread together with the threading runtime library libiomp5.

If not otherwise mentioned, both tensors $\underline{\mathbf{A}}$ and $\underline{\mathbf{C}}$ are stored according to the first-order linear tensor layout with $\boldsymbol{\pi} = (1, \dots, p)$ whereas matrix \mathbf{B} has the row-major storage format.

Tensor Shapes We have used asymmetrically-shaped and symmetrically-shaped tensors in order to cover many possible use cases. The dimension tuples of both shape types are organized within two three-dimensional arrays with which tensors are initialized. The dimension array for the first shape type contains $720 = 9 \times 8 \times 10$ dimension tuples where the row number is the tensor order ranging from 2 to 10. For each tensor order 8 tensor instances with increasing tensor size is generated. The second set consists of $336 = 6 \times 8 \times 7$ dimensions



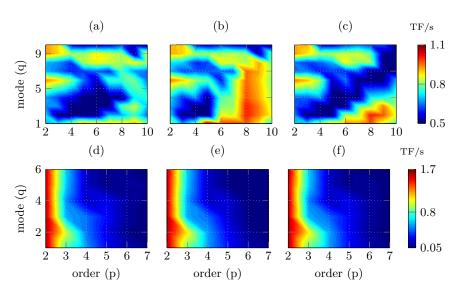


Fig. 1. Performance maps in double-precision Tflops of the proposed algorithms with varying tensor orders p and contraction modes q. Tensors are asymmetrically-shaped on the upper plots and symmetrically-shaped on the lower plots. In (a) and (d) function $\{gemm_batch\}$ is executed, in (b) and (e) $\{par-loops, seq-gemm\}$ with tensor slices, in (c) and (f) $\{par-loops, seq-gemm\}$ with subtensors.

tuples where the tensor order ranges from 2 to 7 and has 8 dimension tuples for each order. Each tensor dimension within the second set is 2^{12} , 2^8 , 2^6 , 2^5 , 2^4 and 2^3 . A detailed explanation of the tensor shape setup is given in [2,3].

6 Results and Discussion

Slicing Methods The following paragraphs analyze the two proposed slicing methods by benchmarking the functions <code><par-loops,seq-gemm></code> and <code><gemm-batch></code> using asymmetrically (top) and symmetrically (bottom) shaped tensors. Fig. 1 contains six contour plots (performance maps) in which <code><par-loops,seq-gemm></code> either uses subtensors or tensor slices and <code><gemm-batch></code> loops over subtensors only. Each point within the performance map represents a mean value that has been averaged over tensor sizes for a tensor order ¹.

For asymmetrically shaped tensors, function <par-loops,seq-gemm> with tensor slices performs on average 18% better than with subtensors. Our function <par-loops,seq-gemm> with tensor slices is on average 11% faster than Intel's gemm_batch routine and reaches almost 1.1 Tflops for non-edge cases with q>2 and p>6. This suggests that the Intel's implementation does not divide subtensors into smaller blocks.

¹ Note that Fig. 2 suggests that the contraction mode q can be greater than p which is not possible. Our profiling program sets q = p in such cases.

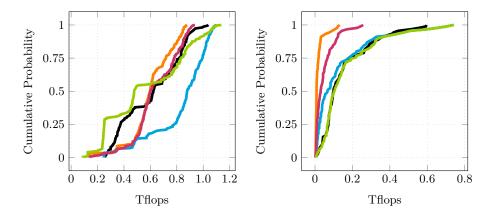
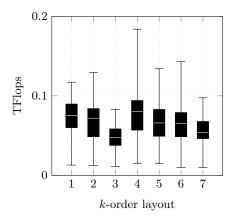


Fig. 2. Cumulative performance distributions of the proposed algorithms for the eighth case. Each distribution line belongs to one algorithm: <gemm_batch> _____, <seq-loops,par-gemm> (_____) and <par-loops,seq-gemm> (_____) using tensor slices, <seq-loops,par-gemm> (_____) and <par-loops,seq-gemm> (_____) using subtensors. Tensors are asymmetrically (left plot) and symmetrically shaped (right plot).

With symmetrically shaped tensors, <par-loops,seq-gemm> with tensor slices performs almost identical as <perm-batch> with 221.52 Gflops and 236.21 Gflops, respectively. Moreover, the slicing method seems to have only little affect on the overall runtime behavior of <par-loops,seq-gemm>. In contrast to the performance maps with asymmetrically shaped tensors, all functions almost reach the attainable peak performance of 1.7 Tflops when p=2. This can by the fact that both dimensions are equal or larger than 4096 enabling gemm to operate under optimal conditions.

Parallelization Methods The contour plots in Fig. 1 contain performance data of all cases except for 4 and 5, see Table 1. The effects of the presented slicing and parallelization methods can be better understood if performance data of only the eighth case is examined. Fig. 2 contains cumulative performance distributions of all the proposed algorithms which are generated <code>gemm</code> or <code>gemm_batch</code> calls within case 8. As the distribution is empirically generated, the probability y of a point (x,y) on a distribution function corresponds to the number of test cases of a particular algorithm that achieves x or less Tflops. For instance, function <code>seq-loops.par-gemm></code> with subtensors computes the tensor-matrix product with equal to or less than 0.6 Tflops for 50% percent of the test cases using asymmetrically shaped tensor. Consequently, distribution functions with an exponential growth is favorable while logarithmic behavior is less desirable. The test set cardinality for case 8 is 255 for asymmetrically shaped tensors and 91 for symmetrically ones.

In case of asymmetrically shaped tensors, <par-loops,seq-gemm> with tensor slices performs best and outperforms <gemm_batch>. One unexpected finding is that function <seq-loops,par-gemm> with any slicing strategy performs better



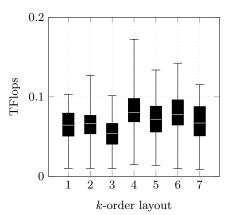


Fig. 3. Box plots visualizing performance statics in double-precision Tflops of $\{gemm_batch>(left) \text{ and } \{par-loops, seq-gemm> \text{ with subtensors } (right). Box plot number <math>k$ denotes the k-order tensor layout of symmetrically shaped tensors with order 7.

than $\langle \text{gemm_batch} \rangle$ when the tensor order p and contraction mode q satisfy $4 \leq p \leq 7$ and $2 \leq q \leq 4$, respectively. Functions executed with symmetrically shaped tensors reach at most 743 Gflops for the eighth case which is less than half of the attainable peak performance of 1.7 Tflops. This is expected as cases 2 and 3 are not considered. Functions $\langle \text{par-loops,seq-gemm} \rangle$ with subtensors and $\langle \text{gemm_batch} \rangle$ have almost the same performance distribution outperforming $\langle \text{seq-loops,par-gemm} \rangle$ for almost every test case. Function $\langle \text{par-loops,seq-gemm} \rangle$ with tensor slices is on average almost as fast as with subtensors. However, if the tensor order is greater than 3 and the tensor dimensions are less than 64, its running time increases by almost a factor of 2.

These observations suggest to use $\operatorname{par-loops}$, $\operatorname{seq-gemm}$ with tensor slices for common cases in which the leading and contraction dimensions are larger than 64 elements. Subtensors should only be used if the leading dimension n_{π_1} of $\underline{\mathbf{A}}_{\pi_1,q}$ and $\underline{\mathbf{C}}_{\pi_1,q}$ falls below 64. This strategy is different to the one presented in [8] that maximizes the number of modes involved in the matrix multiply. We have also observed no performance improvement if $\operatorname{par-gemm}$ was used with $\operatorname{par-loops}$ which is why their distribution functions are not shown in Fig. 2. Moreover, in most cases the $\operatorname{seq-loops}$ implementations are independent of the tensor shape slower than $\operatorname{par-loops}$, even for smaller tensor slices.

Layout-Oblivious Algorithms Fig. 3 contains two subfigures visualizing performance statics in double-precision Tflops of $\langle gemm_batch \rangle$ (left subfigure) and $\langle par-loops, seq-gemm \rangle$ with subtensors (right subfigure). Each box plot with the number k has been computed from benchmark data with symmetrically shaped order-7 tensors with the k-order tensor layout. The 1-order and 7-order layout are the first- and last-order storage formats for the order-7 tensor with $\pi_F = (1, 2, ..., 7)$ and $\pi_L = (7, 6, ..., 1)$. The definition of k-order tensor layouts can be found in section 3.

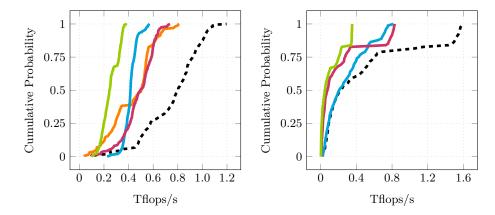


Fig. 4. Cumulative performance distributions of tensor-times-matrix algorithms in double-precision Tflops. Each distribution line belongs to a library: tlib[ours] (---), tcl (---), tblis (----), libtorch (-----), eigen (------). Libraries have been tested with asymmetrically-shaped (left plot) and symmetrically-shaped tensors (right plot).

The low performance of around 70 Gflops can be attributed to the fact that the contraction dimension of subtensors of tensor slices of symmetrically shaped order-7 tensors are 8 while the leading dimension is 8 or at most 48 for subtensors. The relative standard deviation of <gemm_batch>'s and <par-loops,seq-gemm>'s median values are 12.95% and 17.61%. Their respective interquartile range are similar with a relative standard deviation of 22.25% and 15.23%.

The runtime results with different k-order tensor layouts show that the performance of our proposed algorithms is not designed for a specific tensor layout. Moreover, the performance stays within an acceptable range independent of the tensor layout.

Comparison with other Approaches We have compared our best implementation with four libraries that implement the tensor-matrix multiplication using different approaches. Library tcl implements the TTGT approach with a high-perform tensor-transpose library hptt which is discussed in [15]. tblis implements the GETT approach that is akin to Blis' algorithm design for the matrix multiplication [10]. The tensor extension of eigen (v3.3.7) is used by the Tensorflow framework. Library libtorch (v2.3.0) is the C++ distribution of Py-Torch. tlib denotes our library using algorithm \rmansfar* par-loops, seq-gemm> that have been presented in the previous paragraphs.

Fig. 2 contains cumulative performance distributions for the complete test sets comparing the performance distribution of our implementation with the previously mentioned libraries. Note that we only have used tensor slices for asymmetrically shaped tensors (left plot) and subtensors for symmetrically shaped tensors (right plot). Our implementation with a median performance of 793.75 Gflops outperforms others' for almost every asymmetrically shaped tensor in the test set. The median performances of tcl, tblis, libtorch and eigen are 503.61,

415.33, 496.22 and 244.69 Gflops reaching on average 74.11%, 61.14%, 76.68% and 39.34% of **tlib**'s throughputs.

In case of symmetrically shaped tensors the performance distributions of all libraries on the right plot in Fig. 2 are much closer. The median performances of **tlib**, **tblis**, **libtorch** and **eigen** are 228.93, 208.69, 76.46, 46.25 Gflops reaching on average 73.06%, 38.89%, 19.79% of **tlib**'s throughputs². All libraries operate with 801.68 or less Gflops for the cases 2 and 3 which is almost half of **tlib**'s performance with 1579 Gflops. The median performance and the interquartile range of **tblis** and **tlib** for the cases 6 and 7 are almost the same. Their respective median Gflops are 255.23 and 263.94 for the sixth case and 121.17 and 144.27 for the seventh case. This explains the similar performance distributions when their performance is less than 400 Gflops. **Libtorch** and **eigen** compute the tensor-matrix product, in median, with 17.11 and 9.64 Gfops/s, respectively. Our library **tlib** has a median performance of 102.11 Gflops and outperforms **tblis** with 79.35 Gflops for the eighth case.

7 Conclusion and Future Work

We presented efficient layout-oblivious algorithms for the compute-bound tensormatrix multiplication which is essential for many tensor methods. Our approach is based on the LOG-method and computes the tensor-matrix product in-place without transposing tensors. It applies the flexible approach described in [2] and generalizes the findings on tensor slicing in [8]. The resulting algorithms are able to process dense tensors with arbitrary tensor order, dimensions and with any linear tensor layout all of which can be runtime variable.

Our benchmarks show that dividing the base algorithm into eight different gemm cases improves the overall performance. We have demonstrated that algorithms with parallel loops over single-threaded gemm calls with tensor slices and subtensors perform best. Interestingly, they outperform a single gemm_batch call with subtensors, on average, by 14% in case of asymmetrically shaped tensors and if tensor slices are used. Both version computes the tensor-matrix product on average faster than other state-of-the-art implementations. We have shown that our algorithms are layout-oblivious and do not need further refinement if the tensor layout is changed. We measured a relative standard deviation of 12.95% and 17.61% with symmetrically-shaped tensors for different k-order tensor layouts.

Summarizing our findings, LOG-based tensor-times-matrix algorithms are able to outperform TTGT-based and GETT-based implementations without loosing their flexibility. Hence, other actively developed libraries such as LibTorch and Eigen will benefit from implementing the proposed algorithms. Our header-only library provides C++ interfaces and a python module which allows frameworks to easily integrate our library.

In the future, we intend to generalize LOG-based approach for general tensor contractions with the same flexibility that we offered for the tensor-matrix

² We were unable to run tcl with our test set containing symmetrically shaped tensors. We suspect a very high memory demand to be the reason.

- multiplication. We would like to further optimize the tensor-matrix multiplication based on benchmark results of matrix-matrix products which might lead to better runtime results for edge cases.
- Source Code Availability Project description and source code can be found at https://github.com/bassoy/ttm. The sequential tensor-matrix multiplication of TLIB is part of uBLAS and in the official release of Boost v1.70.0 and later.

References

485

- Bader, B.W., Kolda, T.G.: Algorithm 862: Matlab tensor classes for fast algorithm prototyping. ACM Trans. Math. Softw. 32, 635–653 (December 2006)
 - 2. Bassoy, C.: Design of a high-performance tensor-vector multiplication with blas. In: International Conference on Computational Science. pp. 32–45. Springer (2019)
- 3. Bassoy, C., Schatz, V.: Fast higher-order functions for tensor calculus with tensors and subtensors. In: International Conference on Computational Science. pp. 639–652. Springer (2018)
- Goto, K., Geijn, R.A.v.d.: Anatomy of high-performance matrix multiplication.
 ACM Transactions on Mathematical Software (TOMS) 34(3) (2008)
- Karahan, E., Rojas-López, P.A., Bringas-Vega, M.L., Valdés-Hernández, P.A.,
 Valdes-Sosa, P.A.: Tensor analysis and fusion of multimodal brain images. Proceedings of the IEEE 103(9), 1531–1559 (2015)
- 6. Kolda, T.G., Bader, B.W.: Tensor decompositions and applications. SIAM review 51(3), 455–500 (2009)
- Lee, N., Cichocki, A.: Fundamental tensor operations for large-scale data analysis
 using tensor network formats. Multidimensional Systems and Signal Processing
 29(3), 921–960 (2018)
- 8. Li, J., Battaglino, C., Perros, I., Sun, J., Vuduc, R.: An input-adaptive and in-place
 approach to dense tensor-times-matrix multiply. In: High Performance Computing,
 Networking, Storage and Analysis, 2015. pp. 1–12. IEEE (2015)
- 9. Lim, L.H.: Tensors and hypermatrices. In: Hogben, L. (ed.) Handbook of Linear Algebra. Chapman and Hall, 2 edn. (2017)
- 10. Matthews, D.A.: High-performance tensor contraction without transposition.
 SIAM Journal on Scientific Computing **40**(1), C1–C24 (2018)
- Napoli, E.D., Fabregat-Traver, D., Quintana-Ortí, G., Bientinesi, P.: Towards an
 efficient use of the blas library for multilinear tensor contractions. Applied Mathematics and Computation 235, 454 468 (2014)
- Papalexakis, E.E., Faloutsos, C., Sidiropoulos, N.D.: Tensors for data mining and data fusion: Models, applications, and scalable algorithms. ACM Transactions on Intelligent Systems and Technology (TIST) 8(2), 16 (2017)
- 512 13. Shi, Y., Niranjan, U.N., Anandkumar, A., Cecka, C.: Tensor contractions with 513 extended blas kernels on cpu and gpu. In: 2016 IEEE 23rd International Conference 514 on High Performance Computing (HiPC). pp. 193–202 (Dec 2016)
- 14. Solomonik, E., Matthews, D., Hammond, J., Demmel, J.: Cyclops tensor framework: Reducing communication and eliminating load imbalance in massively parallel contractions. In: Parallel & Distributed Processing (IPDPS), 2013 IEEE 27th International Symposium on. pp. 813–824. IEEE (2013)

15. Springer, P., Bientinesi, P.: Design of a high-performance gemm-like tensor—tensor
 multiplication. ACM Transactions on Mathematical Software (TOMS) 44(3), 28
 (2018)