Desempenho poliglota

Melhoria de performance independente de linguagem ou plataforma

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Engenheiro de Software BM&FBovespa http://www.bmfbovespa.com.br

Microsoft MVP Visual C++

http://bit.ly/desempenho poliglota



First year awarded:

Number of MVP Awards:

Technical Expertise: Visual C++

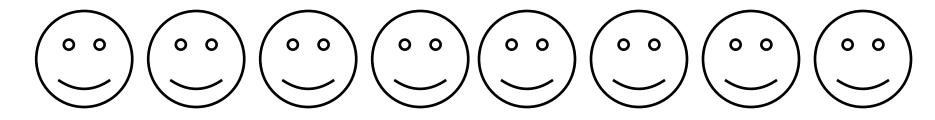
Technical Interests: Visual C#, Visual F#

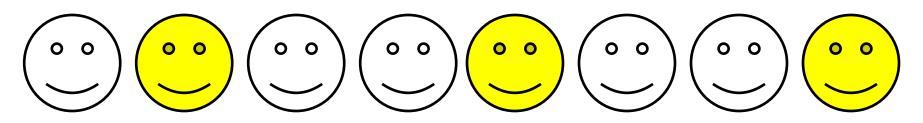
Fabio Razzo Galuppo, M.Sc.

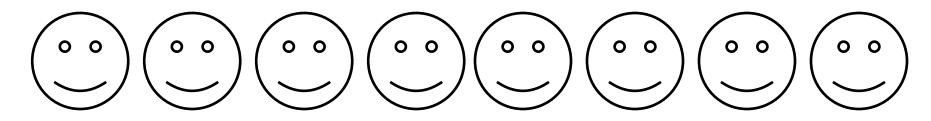
Novembro 1973

- Mestrado em Engenharia Elétrica (Universidade Presbiteriana Mackenzie)
 - Ciência da Computação Inteligência Artificial
- Por mais de 10 anos premiado com Microsoft MVP em Visual C++
- Engenheiro de Software (Programador)
- Matemática Aplicada
- Linguagens de programação prediletas:
 - C++
 - F#
 - Haskell
- Rock'n'Roll
 - E boa música em geral
- http://fabiogaluppo.com
- https://github.com/fabiogaluppo
- http://simplycpp.com

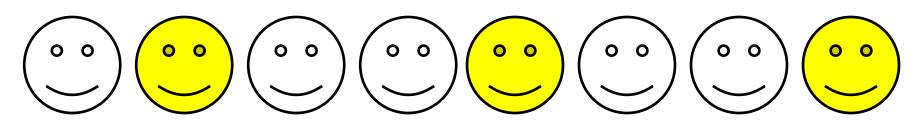








$$N=8 \rightarrow Contagem=8$$



$$N=8 \rightarrow Contagem=3$$

$$3 = log_2 8$$

Imperativo

```
long count = 0;
  for (int i = 0; i < N; ++i)
       ++count;
                N
long count = 0;
for (int i = 1; i < N; i = 2 * i)
    ++count;
               lg N
```

```
long count = 0;
for (int i = 0; i < N; ++i)
    for (int j = 0; j < N; ++j)
         ++count;
                N^2
long count = 0;
for (int i = 0; i < N; ++i)
   for (int j = 0; j < N; ++j)
       for (int k = 0; k < N; ++k)
           ++count;
                N^3
```

```
long count = 0;
for (int i = 1; i * i <= N; ++i)
    for (int j = 1; j * j <= N; ++j)
        for (int k = 1; k * k <= N; ++k)
             for (int l = 1; l <= 4; ++1)
                  ++count;
       long count = 0;
       //N
       Integer[] xs = new Integer[N];
       for (int i = 0; i < N; ++i) {
           xs[i] = i + 1;
           ++count;
        }
       count += shuffle(xs); //N - 1
       Comp comp = new Comp();
       Arrays.binarySearch(xs, N, comp); //lg N
       count += comp.count;
            2N + lgN - 1
```

Funcional

```
let N = List.length xs  
let count = ref 0  
xs |> List.map (fun x -> count := !count + 1; x * 2) |> ignore  
N  
let N = List.length xs  
let count = ref 0  
xs |> List.collect (fun i -> [for j = 1 to N do count := !count + 1; yield (i, j)]) |> ignore  
N^2
```

```
let N = List.length xs
let count = ref 0
xs |> List.toArray |> Array.sortWith (fun x y -> count := !count + 1; x - y) |> ignore
```

 $O(N \lg N)$

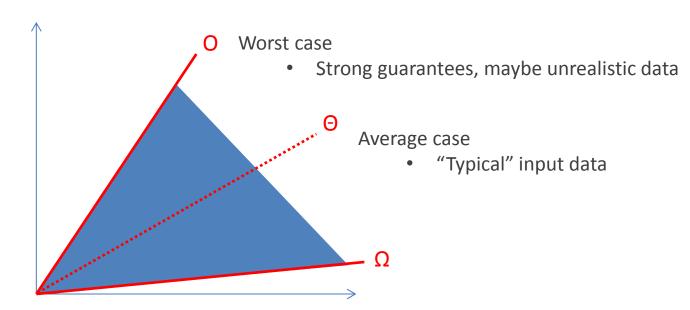
 \sim 1.2 $N \lg N$

Composição

```
let N = List.length xs
let count = ref 0
let f (x) = count := !count + 1; x * 2
let g(x) = count := !count + 1; x + 1
let h = f \gg g //g . f
xs |> List.map (h) |> ignore
                      \sim 2 N
       O(N)
N =
   16 count = 32 [2 N =
                                 32]
   32 count =
                 64 [2 N =
                               64]
   64 count =
                   128 [2 N =
                                128]
   128 count =
                   256 [2 N = 256]
   256 count = 512 [2 N =
                                512]
N =
N = 512 count = 1024 [2 N =
                                1024]
N = 1024 count =
                  2048 [2 N =
                                2048]
N = 2048 count = 4096 [2 N =
                                4096]
```

'Big-Oh' (O) Omega (Ω) Theta (Θ)

- Upper bound 'Big-Oh' (O) análogo a \leq g(N) = O(f(n)) quando a proporção $\left| \frac{g(n)}{f(n)} \right|$ é delimitada por cima quando N tende ao infinito
- Lower bound Omega (Ω) análogo a \geq $g(N) = \Omega(f(n))$ quando a proporção $\left| \frac{g(n)}{f(n)} \right|$ é delimitada por baixo quando N tende ao infinito
- Theta (Θ) análogo a = $g(N) = \Theta(f(n))$ quando for g(N) = O(f(n)) e $g(N) = \Omega(f(n))$



'Big-Oh' (O) Omega (Ω) Theta (Θ)

$$f_1(N) = N^2$$
 $f_2(N) = 3N + 10$ $f_3(N) = N + 2$

N	f1	f2	f3	f2/f1	f1/f2	f2/f3	f3/f2
0	0.000000	10.000000	2.000000	#DIV/0!	0.000000	5.000000	0.200000
1	1.000000	13.000000	3.000000	13.000000	0.076923	4.333333	0.230769
2	4.000000	16.000000	4.000000	4.000000	0.250000	4.000000	0.250000
5	25.000000	25.000000	7.000000	1.000000	1.000000	3.571429	0.280000
10	100.000000	40.000000	12.000000	0.400000	2.500000	3.333333	0.300000
100	10000.000000	310.000000	102.000000	0.031000	32.258065	3.039216	0.329032
250	62500.000000	760.000000	252.000000	0.012160	82.236842	3.015873	0.331579
500	250000.000000	1510.000000	502.000000	0.006040	165.562914	3.007968	0.332450
1000	1000000.000000	3010.000000	1002.000000	0.003010	332.225914	3.003992	0.332890
10000	10000000.000000	30010.000000	10002.000000	0.000300	3332.222592	3.000400	0.333289
100000	1000000000.000000	300010.000000	100002.000000	0.000030	33332.222259	3.000040	0.333329
1000000	100000000000.000000	3000010.000000	1000002.000000	0.000003	333332.222226	3.000004	0.333333
10000000	100000000000000.000000	30000010.000000	10000002.000000	0.000000	3333332.222223	3.000000	0.333333
100000000	10000000000000000.000000	300000010.000000	100000002.000000	0.000000	33333332.222222	3.000000	0.333333
1000000000	1000000000000000000.000000	300000010.000000	1000000002.000000	0.000000	333333332.222222	3.000000	0.333333

$$f_2(N) = O(f_1(N))$$

$$f_2(N) = O(f_3(N)) \land f_2(N) = O(f_3(N)) \Rightarrow f_2(N) = \Theta(f_3(N)) \text{ relação antisimétrica}$$

$$f_1(N) = \Omega(f_3(N))$$

Dominância

- Exponecial domina Polinomial
- N^a domina N^b quando a > b
- Polinomial domina Logaritmo

$$lg N < \sqrt{N} < lg^2 N < N < N lg N < N^2 < 2^N < N! < 2^{N^2} < 2^{2^N} < N^{2^N}$$

lg N	N^1/2	N	N lg N	N^2	N^3
4	4	16	64	256	4096
5	6	32	160	1024	32768
6	8	64	384	4096	262144
7	11	128	896	16384	2097152
8	16	256	2048	65536	16777216
9	23	512	4608	262144	134217728
10	32	1024	10240	1048576	1073741824
11	45	2048	22528	4194304	8589934592

Função e Função Inversa

f	f^{-1}
$\lg N$	2^N
\sqrt{N}	N^2
N	$\frac{1}{N}$
$N \lg N$	$\frac{2^N}{N}$ \sqrt{N}
N^2	\sqrt{N}
N^3	$\sqrt[3]{N}$
2^N	$\lg N$
N!	$N!^{-1}$ " deve ser uma aproximação

$$f \circ f^{-1} = id$$

$$(\lg \circ 2^x)(N) = N$$

"!⁻¹" Inversa do Fatorial

$$\Gamma(N) = (N-1)! \qquad \Gamma(N+1) = N!$$

 Γ^{-1} Approximated Inverse Gamma

http://fssnip.net/rw

```
showAIG 1.
Load in: tsunami.io
             tryfsharp.org
                        tryfs.net
                                                       Copy Link
                                                              Copy Source
                                                                         showAIG 24.
1: //More info and native code at:
                                                                         showAIG 362880.
2: //https://github.com/fabiogaluppo/samples/tree/master/fragments/InverseGamma
                                                                         showAIG 1.216451e+17
3:
4: //References:
                                                                         showInvFact 6.
5: //David W. Cantrell's Inverse gamma function (and Inverse factorial): http://ma
                                                                          showInvFact 24.
6: //DarkoVeberic's C++ implementation of the Lambert W(x) function: https://githu
                                                                          showInvFact 3628800.
8: open System
                                                                         showInvFact 2.432902e+18
9: open System.Runtime.InteropServices
11: [<DllImport("bin\\LambertW.dll", CallingConvention=CallingConvention.Cdecl)>]
12: extern float LambertW 0(float x)
                                                                         Inverse Gamma function and Inverse Factorial
14: let c = 0.036534
                                                                         AIG(
                                                                                                        1.0) = 2.021203
15: let ln = Math.Log
16: let pi = Math.PI
                                                                                                       24.0) = 4.994871
                                                                         AIG(
17: let L x = ln((x + c) / Math.Sqrt(2. * pi))
                                                                                                  362880.0) = 9.998053
                                                                         AIG(
18: let W x = LambertW 0 x
                                                                                    AIG(
19: let e = Math.E
20:
                                                                         InvFact(
                                                                                                        6.0) = 3.000000
21: let AIG x =
                                                                         InvFact(
                                                                                                       24.0) = 4.000000
     //Approximated Inverse Gamma
                                                                         InvFact(
                                                                                                 3628800.0) = 10.000000
     L(x) / (W(L(x) / e)) + 1. / 2.
24:
                                                                         25: let InvFact x =
     //Inverse Factorial in terms of rounded AIG
     Math.Round(AIG x) - 1.
```

CLRS Problem 1.1

http://answers-by-me.blogspot.com.br/2010/07/clrs-2e-problem-1-1.html

"I couldn't find how to achieve the value for n lg(n) for 1 second."

"Sorry, I'm not good at this type of math. I asked the computer. Wolfram Alpha is really good at this stuff."

1 segundo

$$\lg(N) = 10^6$$

$$N = 2^{10^6}$$





1 minuto

$$\lg(N) = 10^6 * 60 \quad N = 2^{6*10^7}$$

$$N = 2^{6*10'}$$

 $5.493370256404490239091681579060385311908847922601753... \times 10^{18061799}$

1 segundo

$$N! = 10^6$$

$$N = 10^6!^{-1}$$

$$rac{f(n)\ complexity}{xrac{instructions}{second}} = t(n)\ second(s)$$
 Equação do Problema

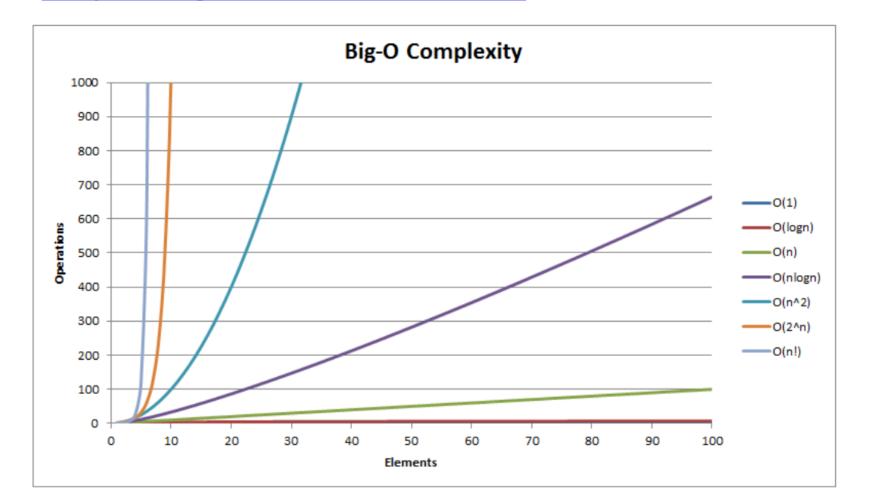
Alguma observação?

```
long count = 0;
for (int i = 1; i < N; i = 2 * i)
    ++count;
                lg N
                     ((1 * 2) * 2) * 2 = 2^3
```

lg N

Know Thy Complexities!

http://bigocheatsheet.com/



Know Thy Machine!

Approximate timing for various operations on a typical PC:



execute typical instruction	1/1,000,000,000 sec = 1 nanosec
fetch from L1 cache memory	0.5 nanosec
branch misprediction	5 nanosec
fetch from L2 cache memory	7 nanosec
Mutex lock/unlock	25 nanosec
fetch from main memory	100 nanosec
send 2K bytes over 1Gbps network	20,000 nanosec
read 1MB sequentially from memory	250,000 nanosec
fetch from new disk location (seek)	8,000,000 nanosec
read 1MB sequentially from disk	20,000,000 nanosec
send packet US to Europe and back	150 milliseconds = 150,000,000 nanosec

http://norvig.com/21-days.html

Teach Yourself Programming in Ten Years

Timings for various operations on a typical PC on human scale

execute typical instruction	1 second
fetch from L1 cache memory	0.5 seconds
branch misprediction	5 seconds
fetch from L2 cache memory	7 seconds
Mutex lock/unlock	½ minute
fetch from main memory	1½ minutes
send 2K bytes over 1Gbps network	5½ hours
read 1MB sequentially from memory	3 days
fetch from new disk location (seek)	13 weeks
read 1MB sequentially from disk	6½ months
send packet US to Europe and back	5 years



Erik Meijer

https://www.coursera.org/course/reactive

Principles of Reactive Programming

Medindo o tempo de execução

```
#include <chrono>
struct stop_watch final
    stop watch(): Start (now()) {}
    std::chrono::seconds elapsed s() const
        using std::chrono::seconds;
        return std::chrono::duration cast<seconds>(elapsed());
    std::chrono::milliseconds elapsed_ms() const
        using std::chrono::milliseconds;
        return std::chrono::duration_cast<milliseconds>(elapsed());
    std::chrono::microseconds elapsed us() const
        using std::chrono::microseconds;
        return std::chrono::duration cast<microseconds>(elapsed());
    std::chrono::nanoseconds elapsed ns() const
        using std::chrono::nanoseconds;
        return std::chrono::duration_cast<nanoseconds>(elapsed());
    void restart() { Start_ = now(); }
    stop_watch(const stop_watch&) = delete;
    stop watch& operator=(const stop watch&) = delete;
private:
    static std::chrono::high resolution clock::time point now()
        return std::chrono::high resolution clock::now();
```

```
stop_watch sw;
...
auto us = sw.elapsed_us().count();
sw.restart();
...
auto ms = sw.elapsed_ms().count();
```

Análise Empírica

 Medir o tempo de execução com variações no tamanho de entrada (N)

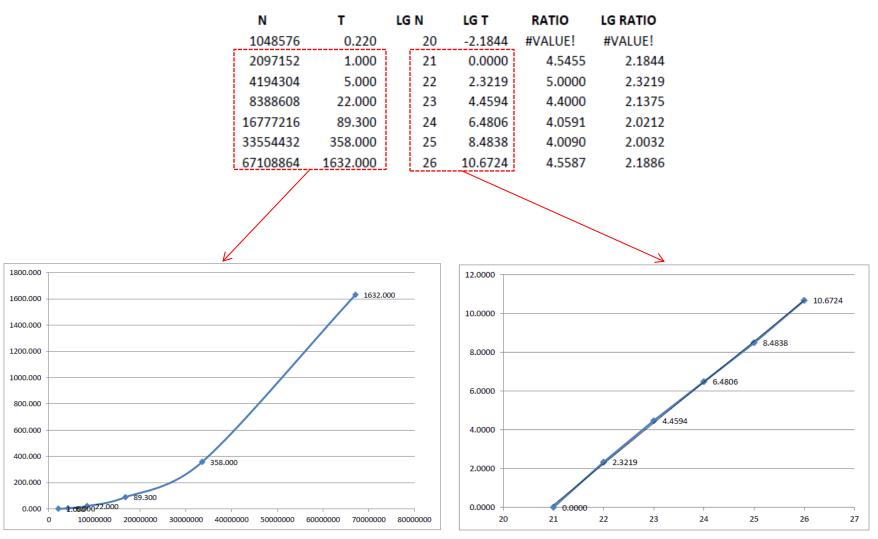
```
0 ms max element algorithm N: 1048576 result:
                                                                    1048576.
Elapsed time:
                    0 ms max element algorithm N: 2097152 result:
Elapsed time:
                                                                    2097152.
Elapsed time:
                   15 ms max element algorithm N: 4194304 result:
                                                                    4194304.
Elapsed time:
                   20 ms max element algorithm N: 8388608 result:
                                                                    8388608.
Elapsed time:
                   42 ms max element algorithm N: 16777216 result: 16777216.
Elapsed time:
                   74 ms max element algorithm N: 33554432 result: 33554432.
Elapsed time:
                  163 ms max element algorithm N: 67108864 result: 67108864.
```

```
stats_table results = Test_max_element<ElapsedMilliseconds>(Ns);
double b = display_stats(results);
```

"Framework" para Análise Empírica

```
template<class ElapsedPolicv>
stats table Test max element(std::initializer list<size t> Ns)
    stats table results;
    for (size t N : Ns)
        std::vector<int> xs:
       xs.resize(N);
        std::iota(xs.begin(), xs.end(), 1);
        unsigned seed = 1234567890;
                                                                                Preparar
        std::shuffle(xs.begin(), xs.end(), std::default random engine(seed));
        double elapsed{};
        int result{};
        auto m = do measurement<ElapsedPolicy>([&]() {
           const auto& max_iter = std::max_element(xs.begin(), xs.end());
                                                                            Executar
            result = *max iter;
        }, "max element algorithm", elapsed);
        std::cout << "Elapsed time: " << m << " N: " << std::setw(8) << N
           << " result: " << std::setw(8) << result << ".\n";</pre>
                                                                               Coletar
        results.push_back(std::make_tuple(static_cast<double>(N), elapsed));
    return results;
```

Análise dos dados



Standard plot: T(N) x N

Log-log plot: $\log(T(N)) \times \log(N)$

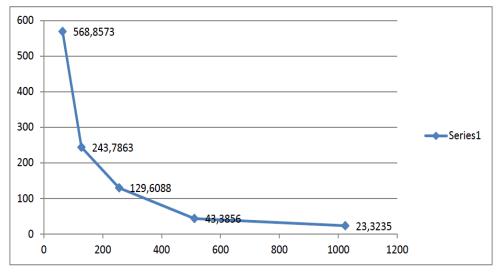
Tempo de execução estimado

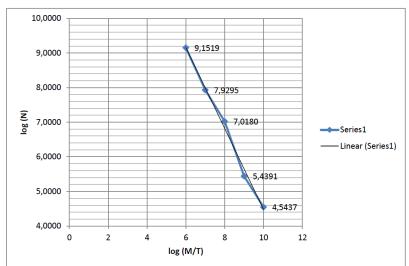
```
Elapsed time:
                   0 ms max element algorithm N: 1048576 result: 1048576.
Elapsed time:
                   0 ms max element algorithm N: 2097152 result:
                                                                   2097152.
Elapsed time:
                  15 ms max element algorithm N: 4194304 result:
                                                                  4194304.
Elapsed time:
                  15 ms max element algorithm N: 8388608 result:
                                                                   8388608.
Elapsed time:
                  42 ms max element algorithm N: 16777216 result: 16777216.
Elapsed time:
                  86 ms max element algorithm N: 33554432 result: 33554432.
                 162 ms max element algorithm N: 67108864 result: 67108864.
Elapsed time:
                              log N
                                        log T
                                                  ratio log ratio
                                      -1.#INF
   1048576
                   0.0000
                                 20
                                                -1.#INF
                                                          -1.#INF
   2097152
                                      -1.#INF
                   0.0000
                                 21
                                                -1.#IND
                                                          -1.#IND
   4194304
                  15.0000
                                     3.9069
                                                           1.#INF
                                 22
                                                 1.#INF
                  15.0000
                                     3.9069
                                                 1.0000
                                                           0.0000
   8388608
 16777216
                  42.0000
                                 24
                                     5.3923
                                                 2.8000
                                                           1.4854
                                       6.4263
                                                 2.0476
                                                           1.0339
  33554432
                  86.0000
                                 25
                                       7.3399
                                                 1.8837
                                                           0.9136
  67108864
                 162.0000
                                 26
Elapsed time:
                 165 ms max element algorithm N: 67108864 result: 67108864.
Elapsed time:
                 168 ms max element algorithm N: 67108864 result: 67108864.
Elapsed time:
                 165 ms max_element algorithm N: 67108864 result: 67108864.
Elapsed time:
                 167 ms max element algorithm N: 67108864 result: 67108864.
Elapsed time:
                 165 ms max_element algorithm N: 67108864 result: 67108864.
```

Estimated runnning time is 1.1740e-005 x N^0.9136 ms

Wrapping up

msgs/ms	1137.7778	us	9000	10240	32
msgs/ms	568.8573	us	18001	10240	64
msgs/ms	243.7863	us	42004	10240	128
msgs/ms	129.6088	us	79007	10240	256
msgs/ms	43.3856	us	236023	10240	512
msgs/ms	23.3235	us	439043	10240	1024
msgs/ms	12.9117	us	793079	10240	2048





Considerações sobre medição

- Medir com precisão é um grande desafio
- Efeitos independentes do sistema
 - Algoritmo e sua complexidade
 - Quantidade de dados (N)
 - Influência o expoente e a constante na lei da potência
- Efeitos dependentes do sistema
 - Hardware
 - CPU, Memória, Cache, ...
 - Software
 - Compilador, Máquina virtual, GC, ...
 - Sistema operacional, Rede, ...
 - Influência a constante na lei da potência

Lei da Potência: aN^b

Medindo código gerenciado

```
N = 100
515582 4485 515582 112649 515582 112649 318373 112649 309426 309426
      3 ms (GCs= 0) Naive Median Maintenance
515582 4485 515582 112649 515582 112649 318373 112649 309426 309426
      9 ms (GCs= 0) Median Maintenance
N = 100
822444 598188 598188 598188 822444 598188 598188 586475 598188 586475
      0 ms (GCs= 0) Naive Median Maintenance
822444 598188 598188 598188 822444 598188 598188 586475 598188 586475
      0 ms (GCs= 0) Median Maintenance
N = 1000
302787 302787 302787 302787 302787 302787 302787 267396 267396 267396
      5 ms (GCs= 0) Naive Median Maintenance
302787 302787 302787 302787 302787 302787 302787 267396 267396 267396
      2 ms (GCs= 0) Median Maintenance
N = 10000
500315 500315 500315 447911 500315 500315 671360 671360 703316 703316
    642 ms (GCs= 0) Naive Median Maintenance
500315 500315 500315 447911 500315 500315 671360 671360 703316 703316
     19 ms (GCs= 2) Median Maintenance
N = 100000
408615 408615 408615 408615 664838 664838 696500 664838 664838 664838
78,101 ms (GCs= 0) Naive Median Maintenance
408615 408615 408615 408615 664838 664838 696500 664838 664838 664838
```

291 ms (GCs= 19) Median Maintenance

```
static void Test(int N)
   Console.WriteLine("----");
   Console.WriteLine("N = " + N);
   var xs = RandomRange(N).ToList();
   List<int> ys = new List<int>();
   var t1 = InstrumentedOperation.Test(() => {
       ys.AddRange(NaiveMedianMaintenance(xs));
   }, "Naive Median Maintenance");
   Console.Write(ys[0]);
   for (int i = 1; i < 10; ++i) Console.Write(" " + ys[i]);</pre>
   Console.WriteLine();
   Console.WriteLine(t1);
   ys = new List<int>();
   var t2 = InstrumentedOperation.Test(() => {
        ys.AddRange(MedianMaintenance(xs));
   }, "Median Maintenance");
   Console.Write(ys[0]);
   for (int i = 1; i < 10; ++i) Console.Write(" " + ys[i]);</pre>
   Console.WriteLine();
   Console.WriteLine(t2);
   Console.WriteLine("----");
```

Medindo tarefas em paralelo

```
time point
time line segment 1D collection xs;
time_ruler m1, m2, m3;
std::this thread::sleep for(std::chrono::seconds(1));
xs.collect(m2.get());
                                                                        TASKS
std::this thread::sleep for(std::chrono::seconds(2));
xs.collect(m3.get());
std::this thread::sleep for(std::chrono::seconds(1));
xs.collect(m1.get());
std::this thread::sleep for(std::chrono::seconds(1));
time ruler m4;
std::this thread::sleep for(std::chrono::seconds(2));
time ruler m5;
std::this_thread::sleep_for(std::chrono::seconds(1));
xs.collect(m4.get());
//std::this thread::sleep for(std::chrono::milliseconds(100));
xs.collect(m5.get());
                                                                                                               0.55
std::this_thread::sleep_for(std::chrono::seconds(3));
                                                                           45
time ruler m6;
std::this thread::sleep for(std::chrono::milliseconds(500));
xs.collect(m6.get());
auto result = xs.compute();
                                                      Count
                                                      Total
                                                                      7578 ms
                                                                                                    time line segment 1D
                                                      Average =
                                                                      1263 ms
                                                      Std Dev =
                                                                      1899 ms
```

512 ms 4046 ms

Min

Max

Desempenho poliglota

Melhoria de performance independente de linguagem ou plataforma

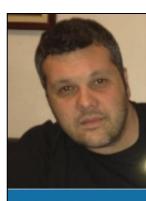
Fabio Galuppo, M.Sc.

http://fabiogaluppo.com e http://simplycpp.com/ fabiogaluppo@acm.org

Engenheiro de Software BM&FBovespa http://www.bmfbovespa.com.br

Microsoft MVP Visual C++

http://bit.ly/desempenho poliglota



First year awarded:

Number of MVP Awards:

Technical Expertise: Visual C++

Technical Interests: Visual C#, Visual F#