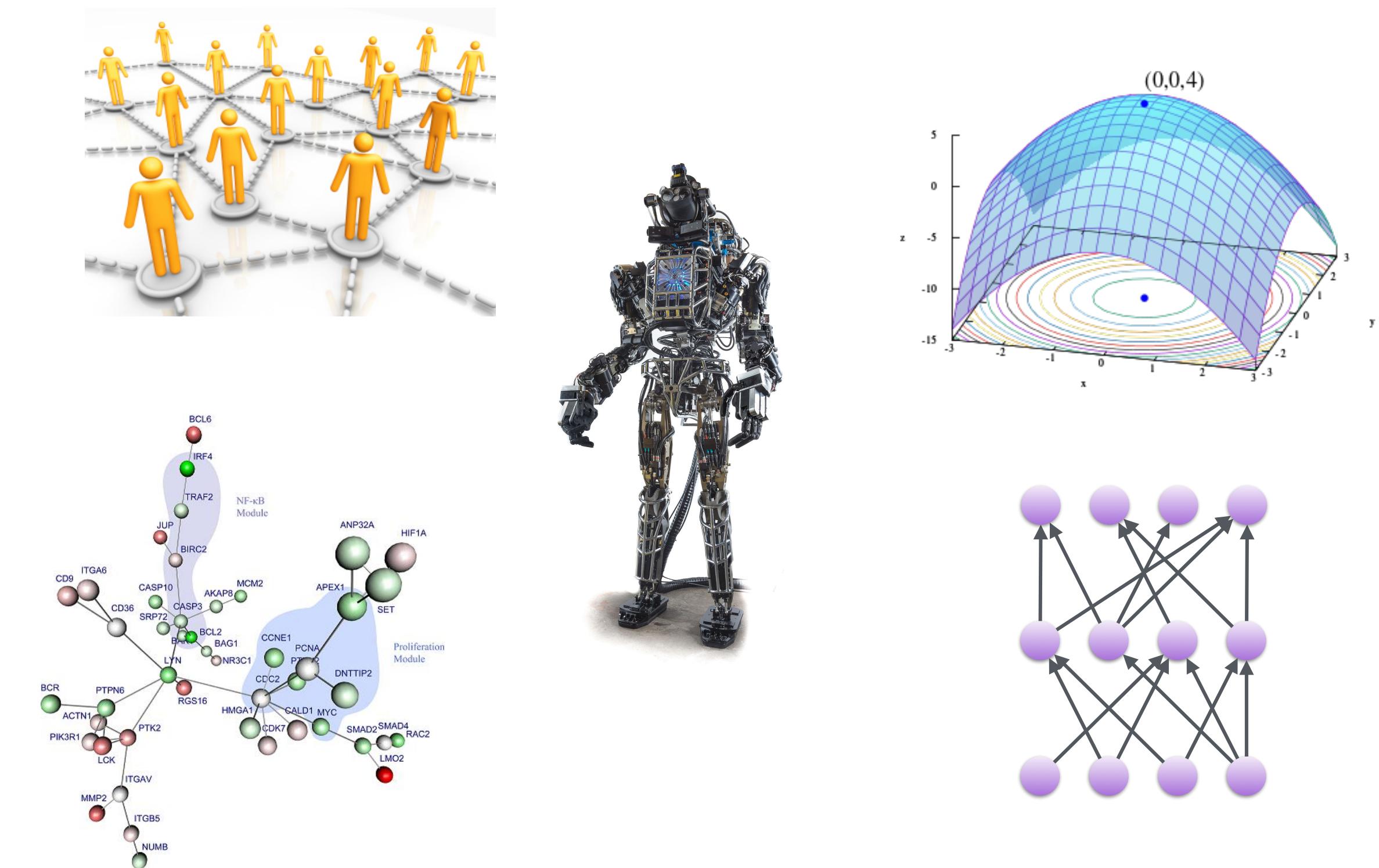


# Compilers for Sparse Applications

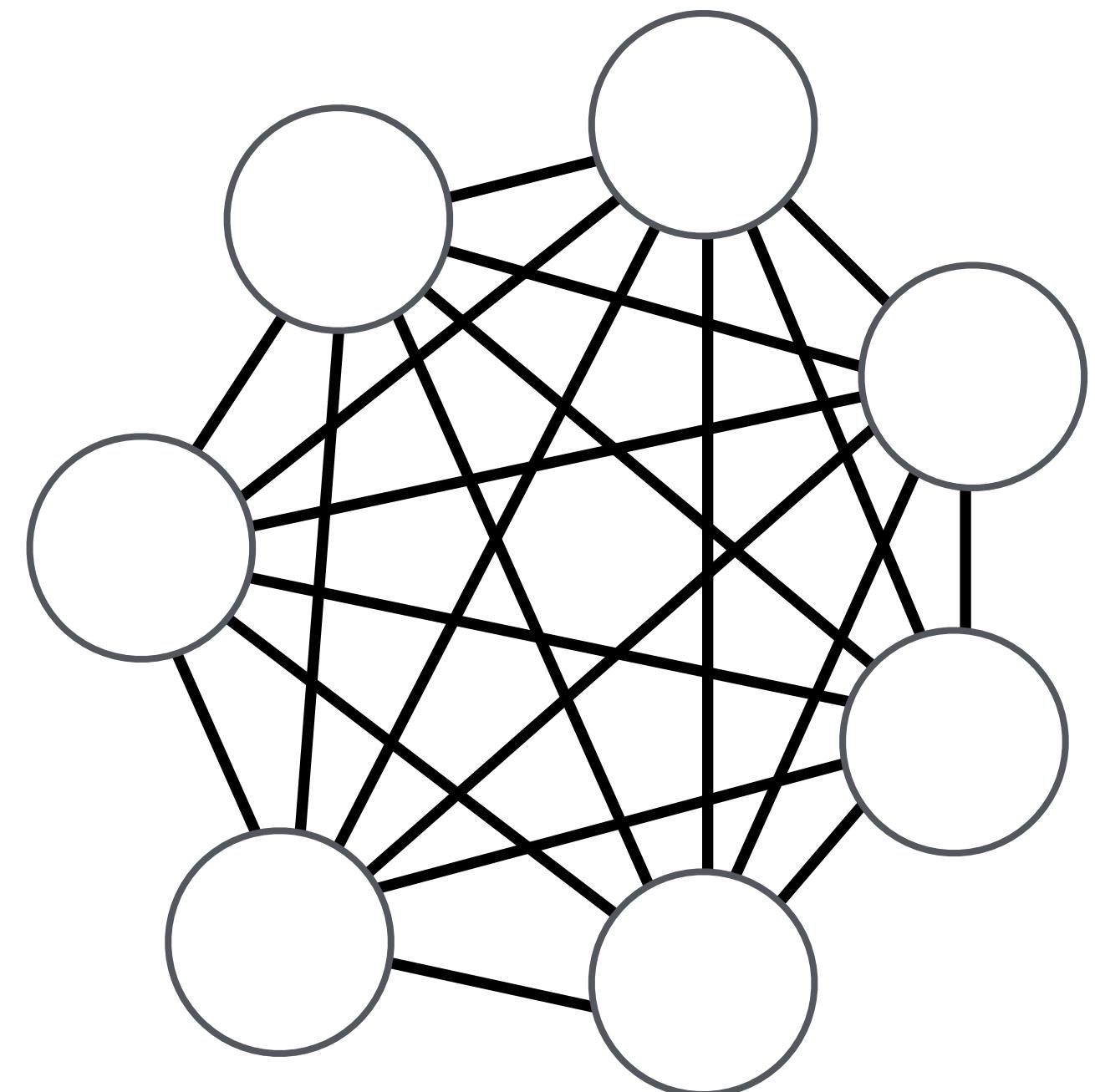


Fred Kjolstad  
Assistant Professor

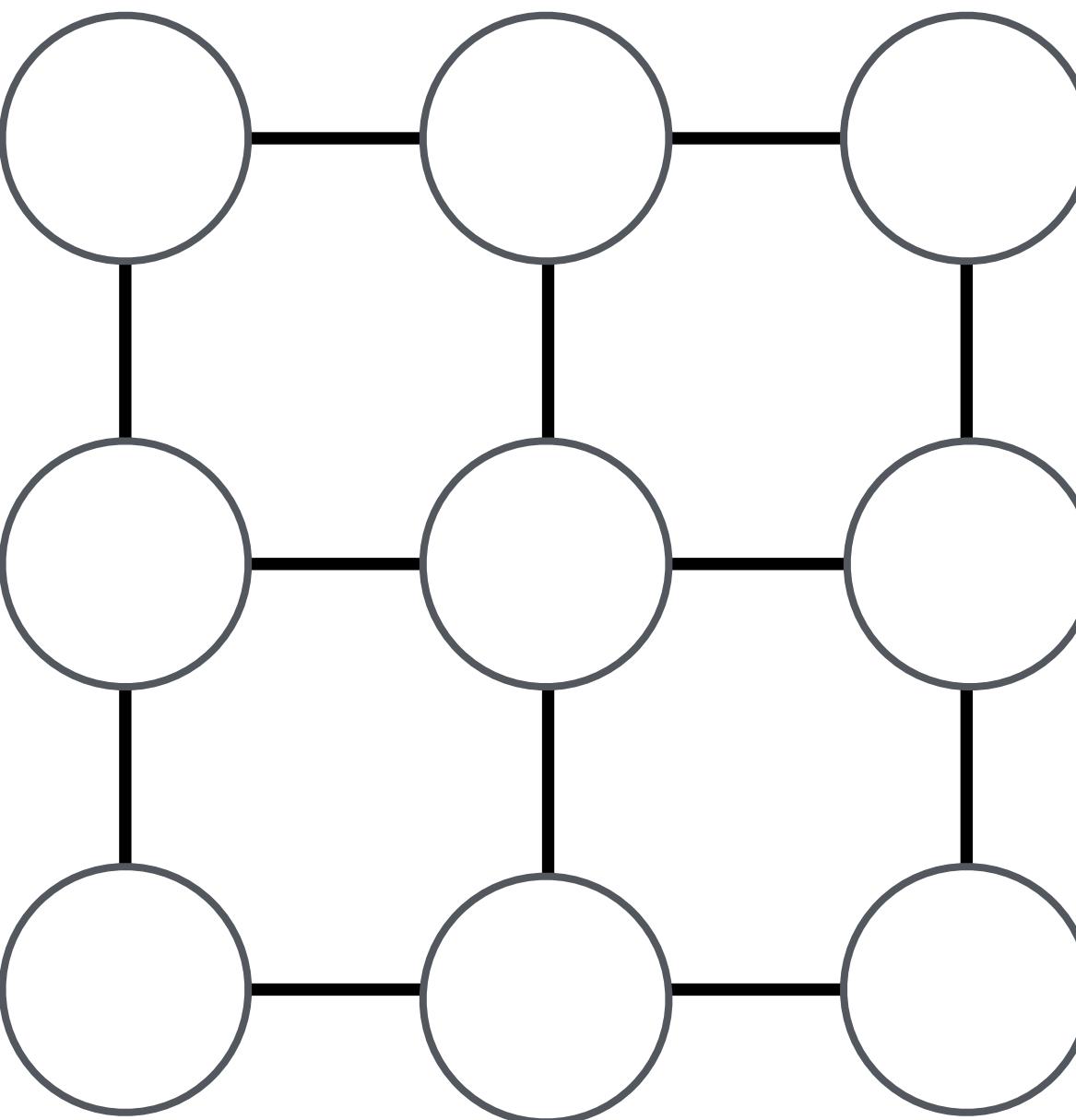


[fredrikbk.com](http://fredrikbk.com)

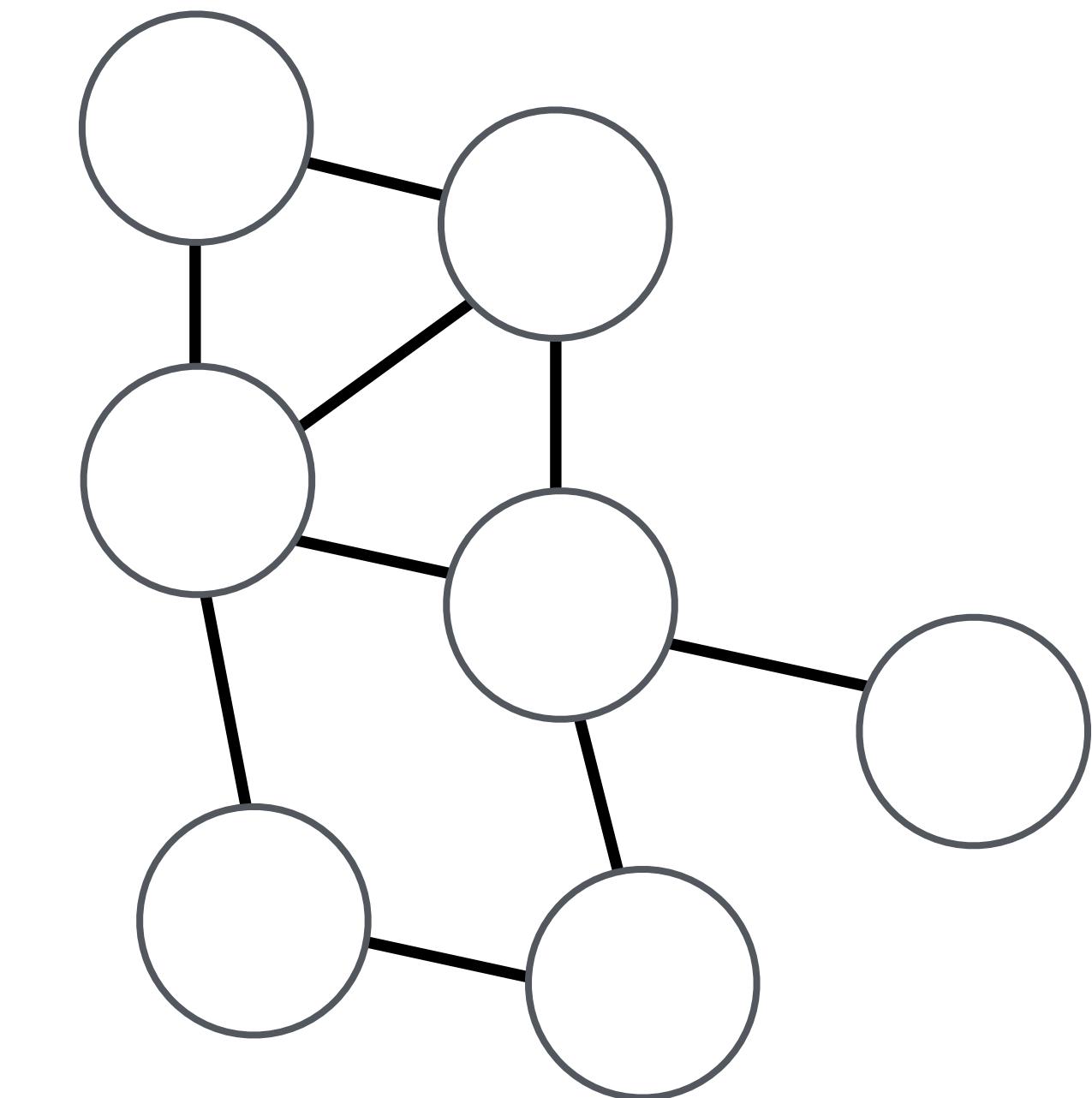
# Sparsity and Irregularity of Systems



Dense System

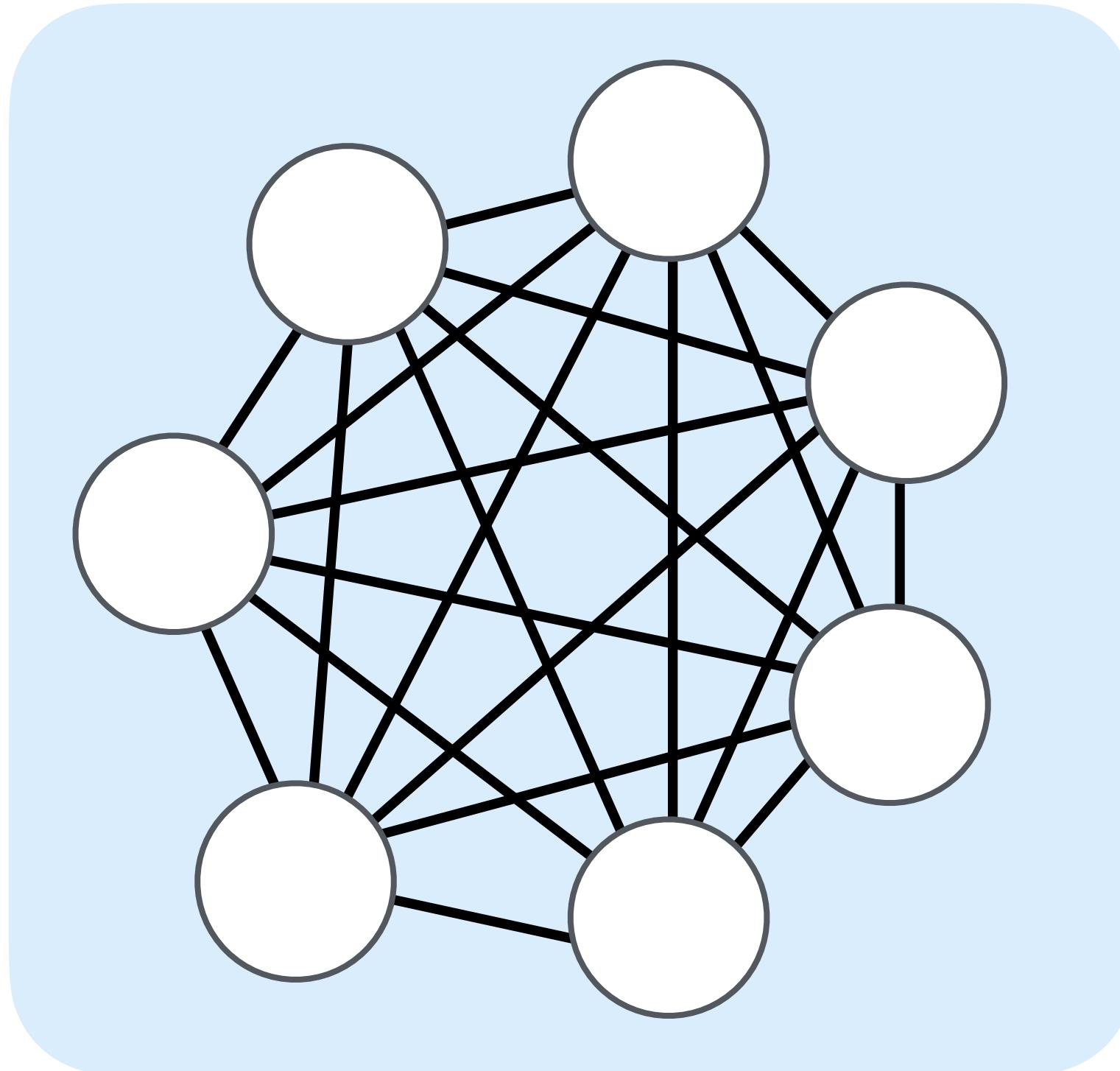


Sparse Regular System

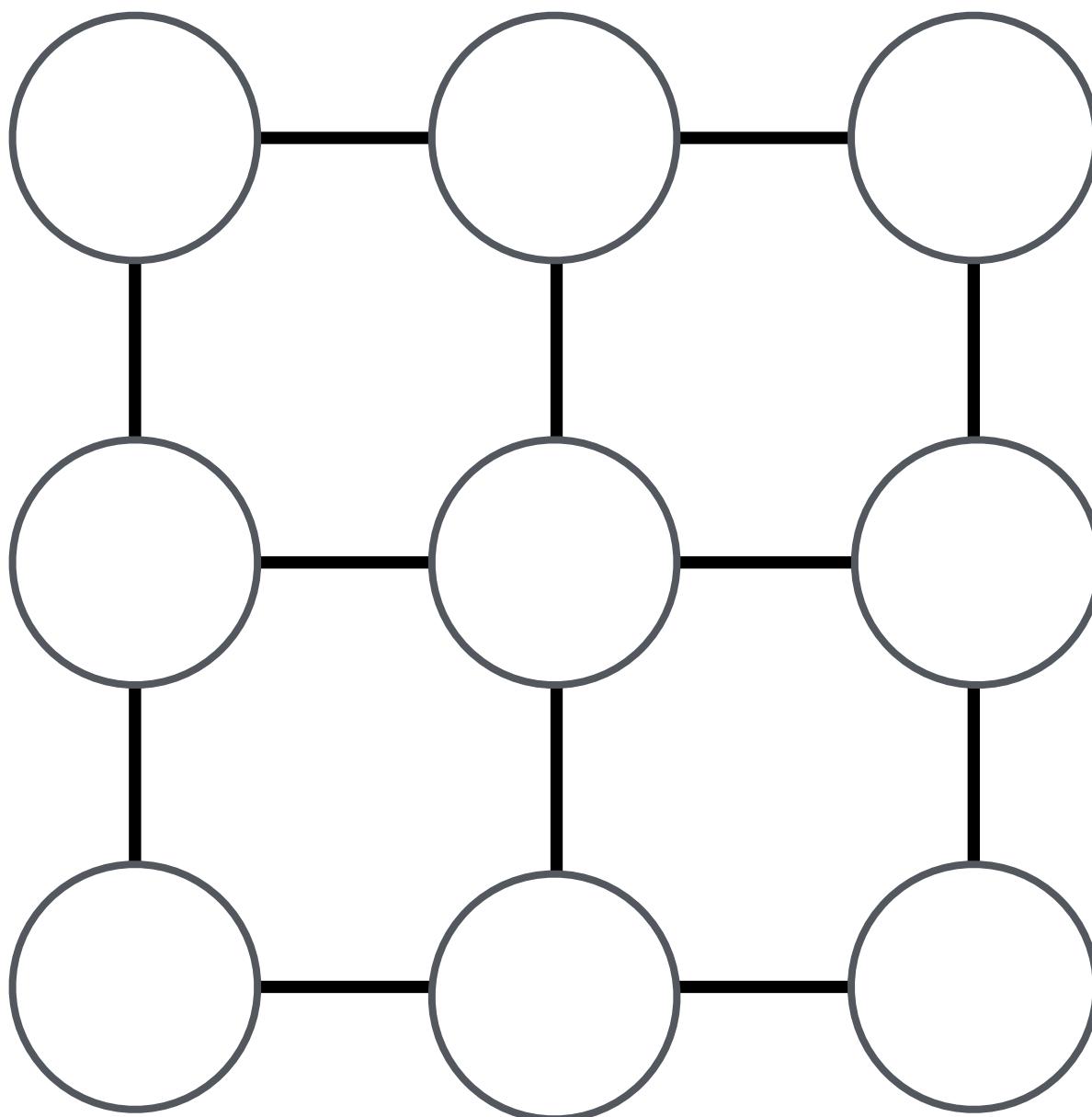


Sparse Irregular System

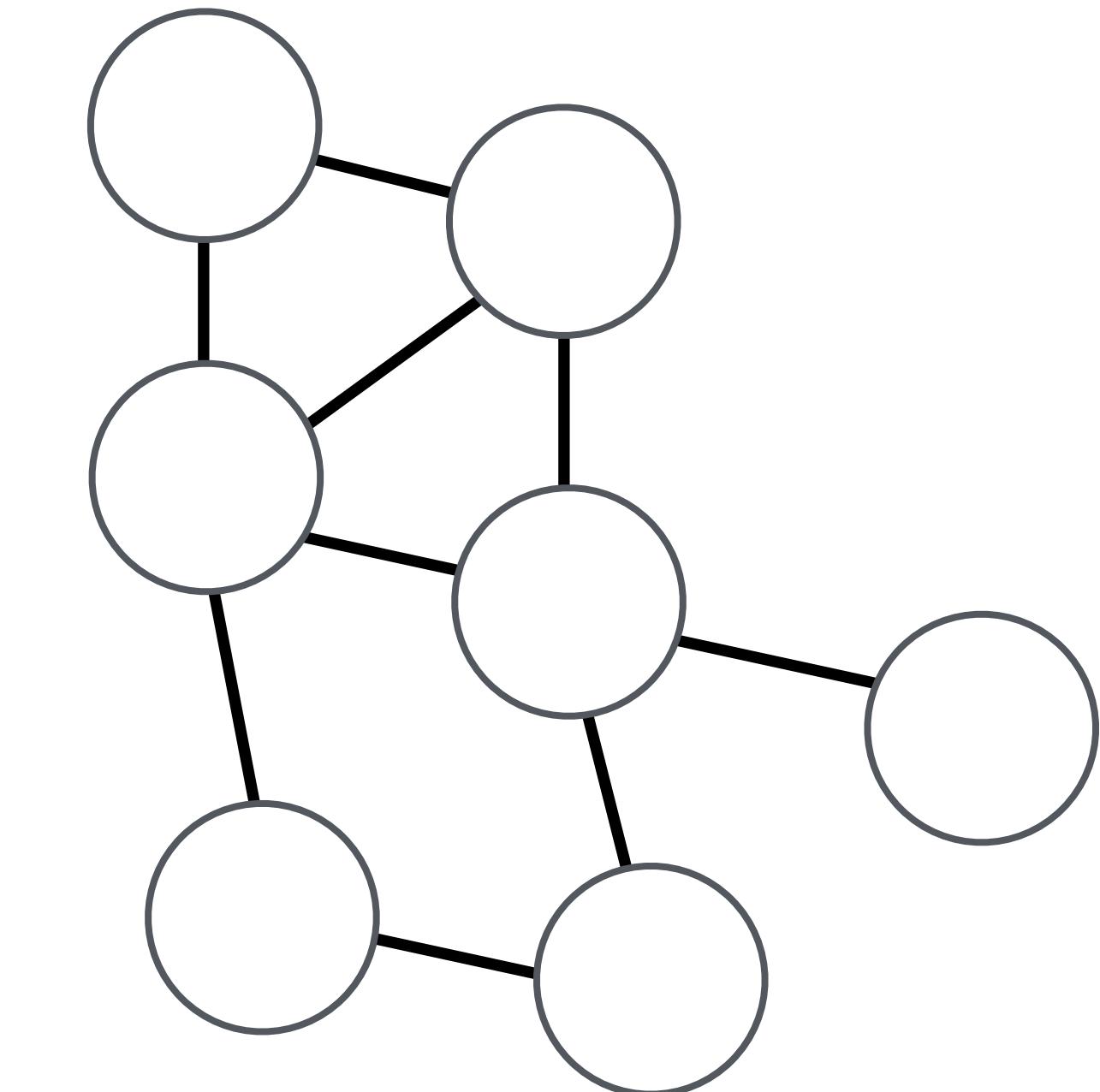
# Sparsity and Irregularity of Systems



Dense System

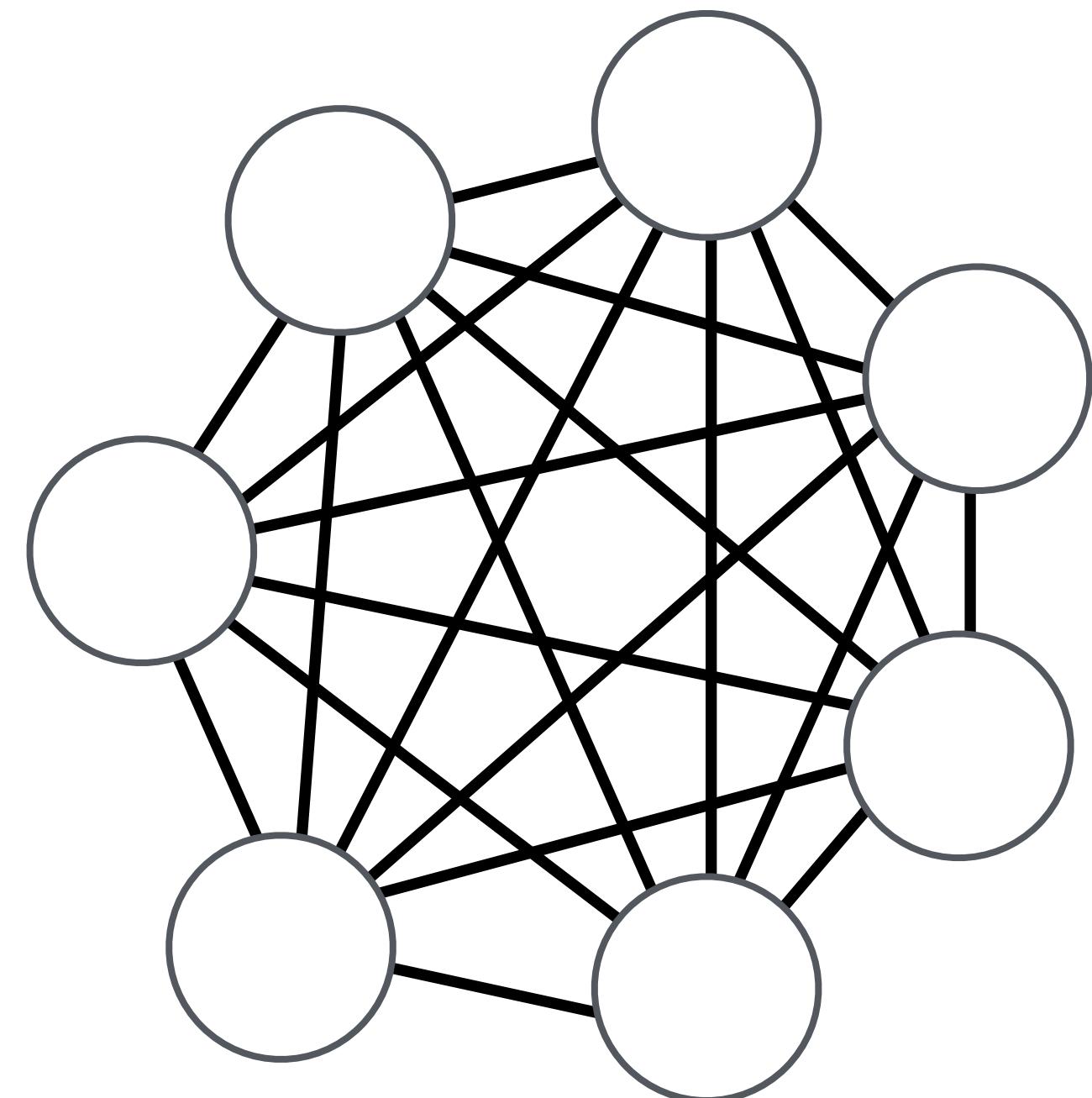


Sparse Regular System

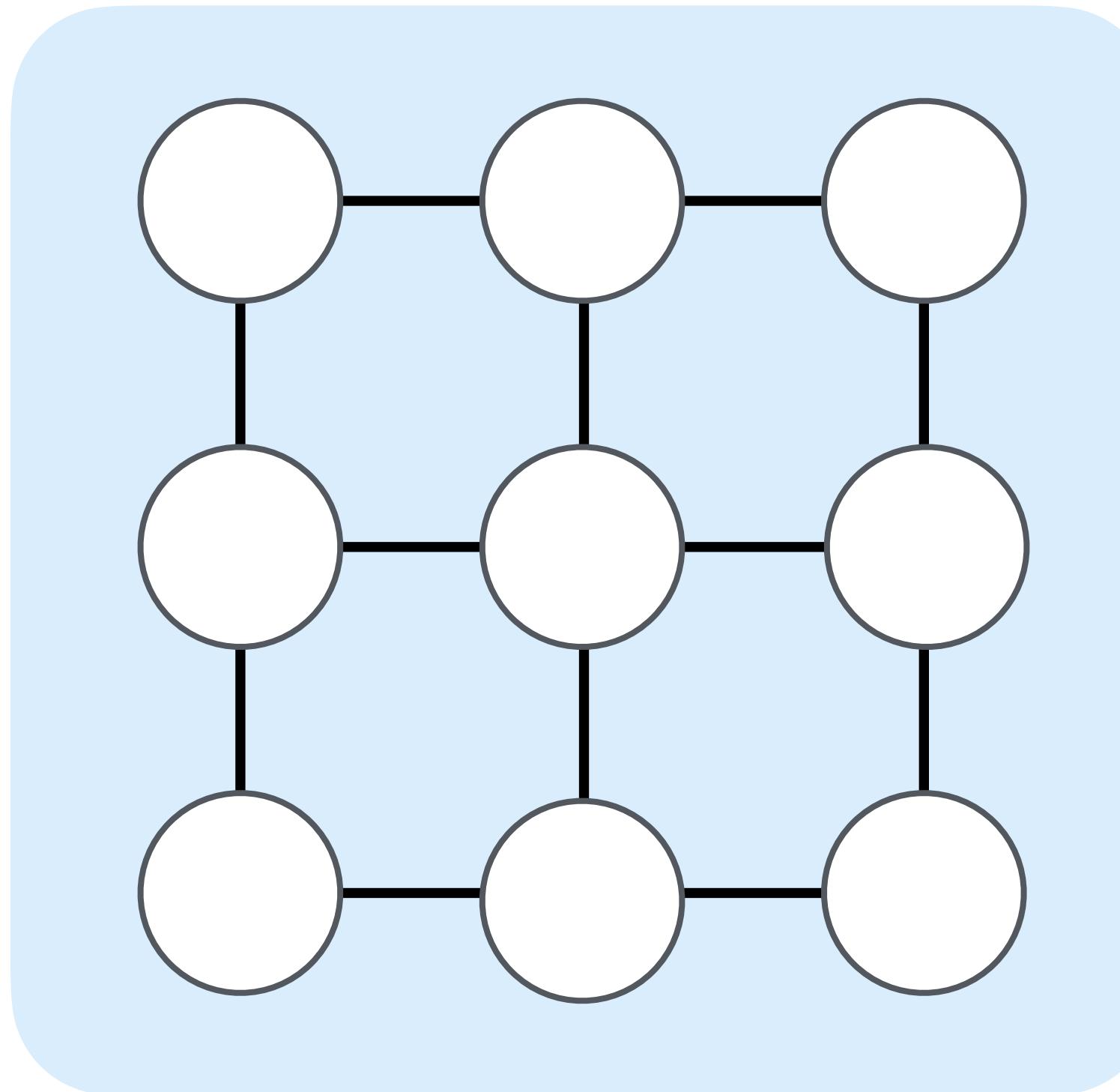


Sparse Irregular System

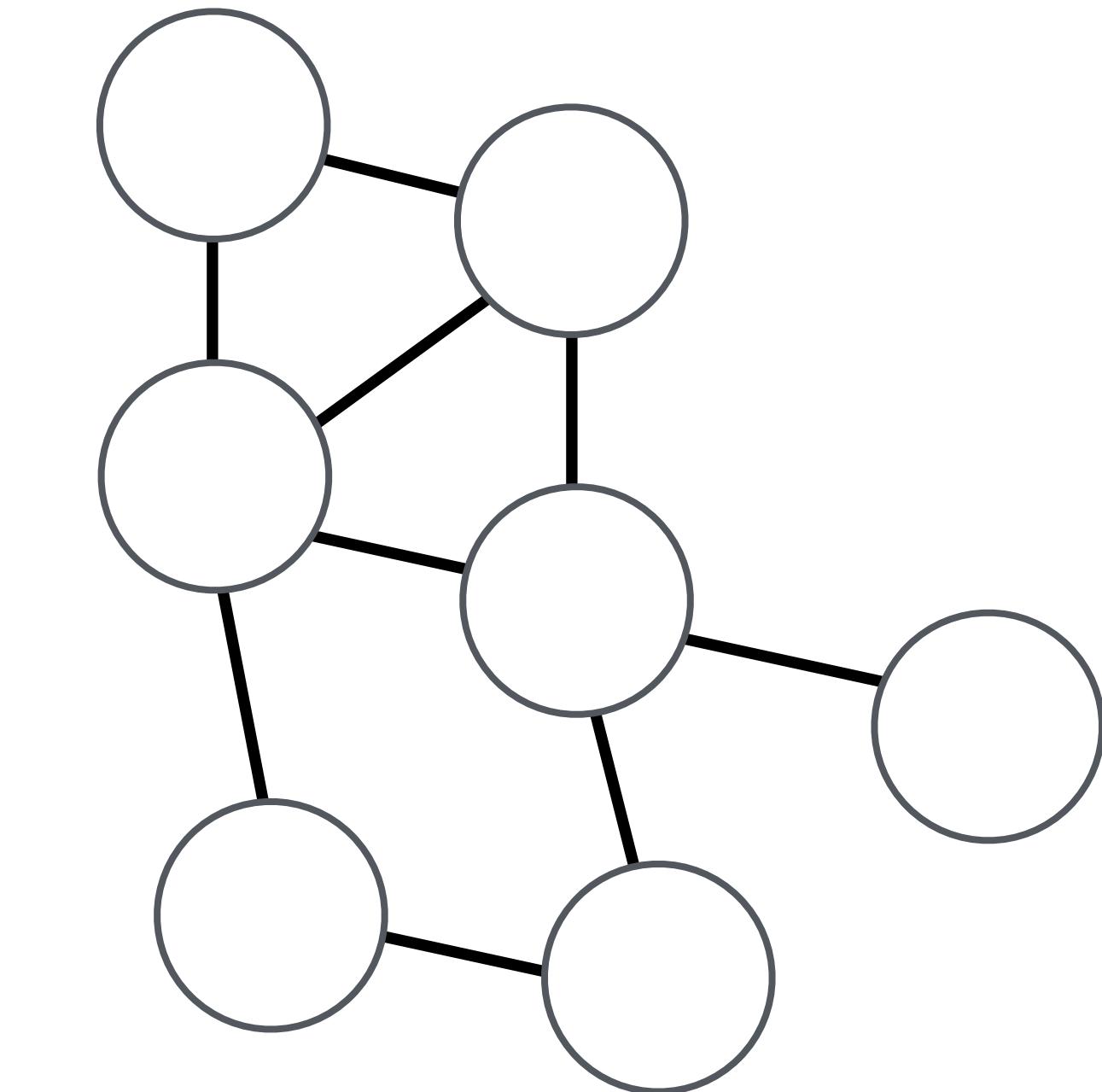
# Sparsity and Irregularity of Systems



Dense System

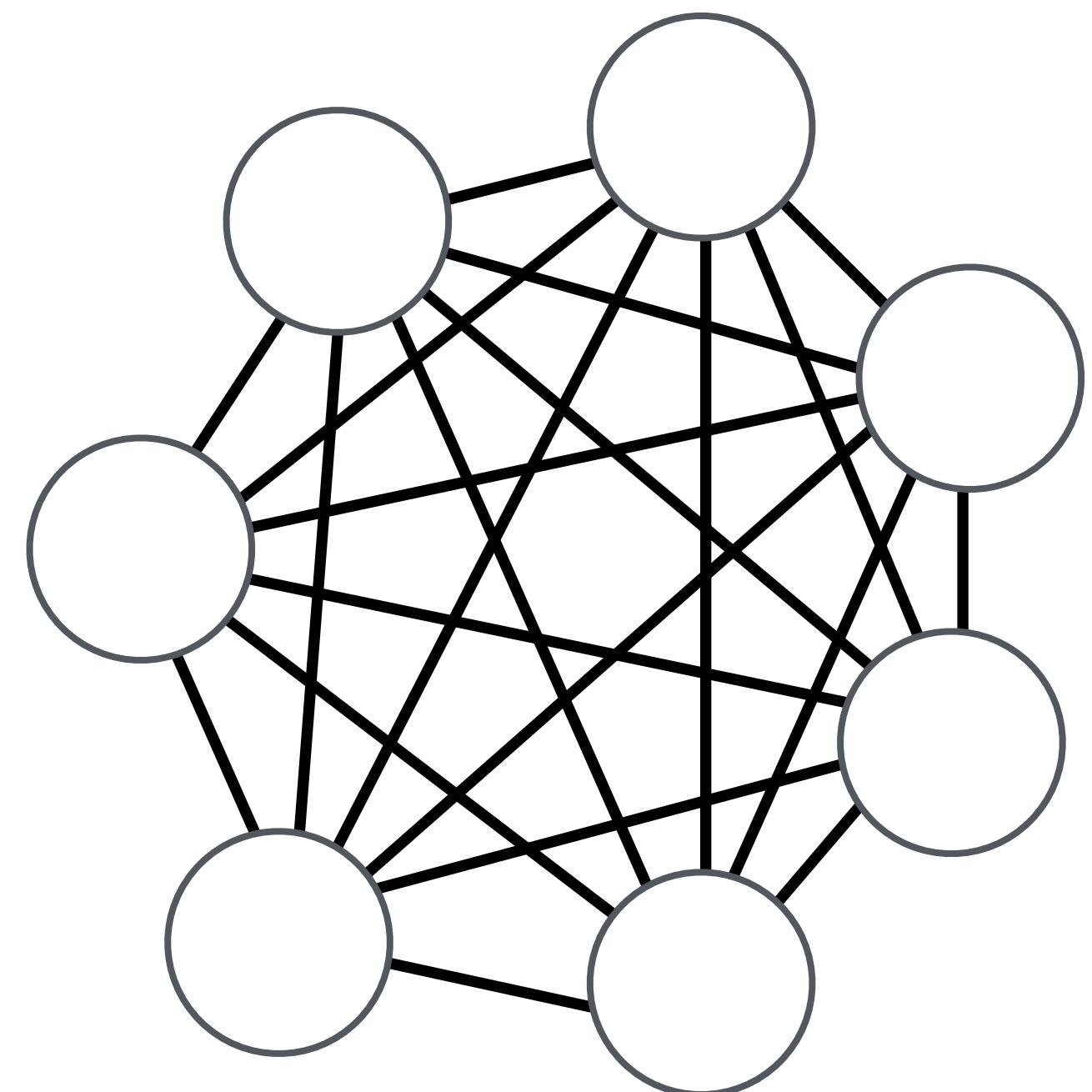


Sparse Regular System

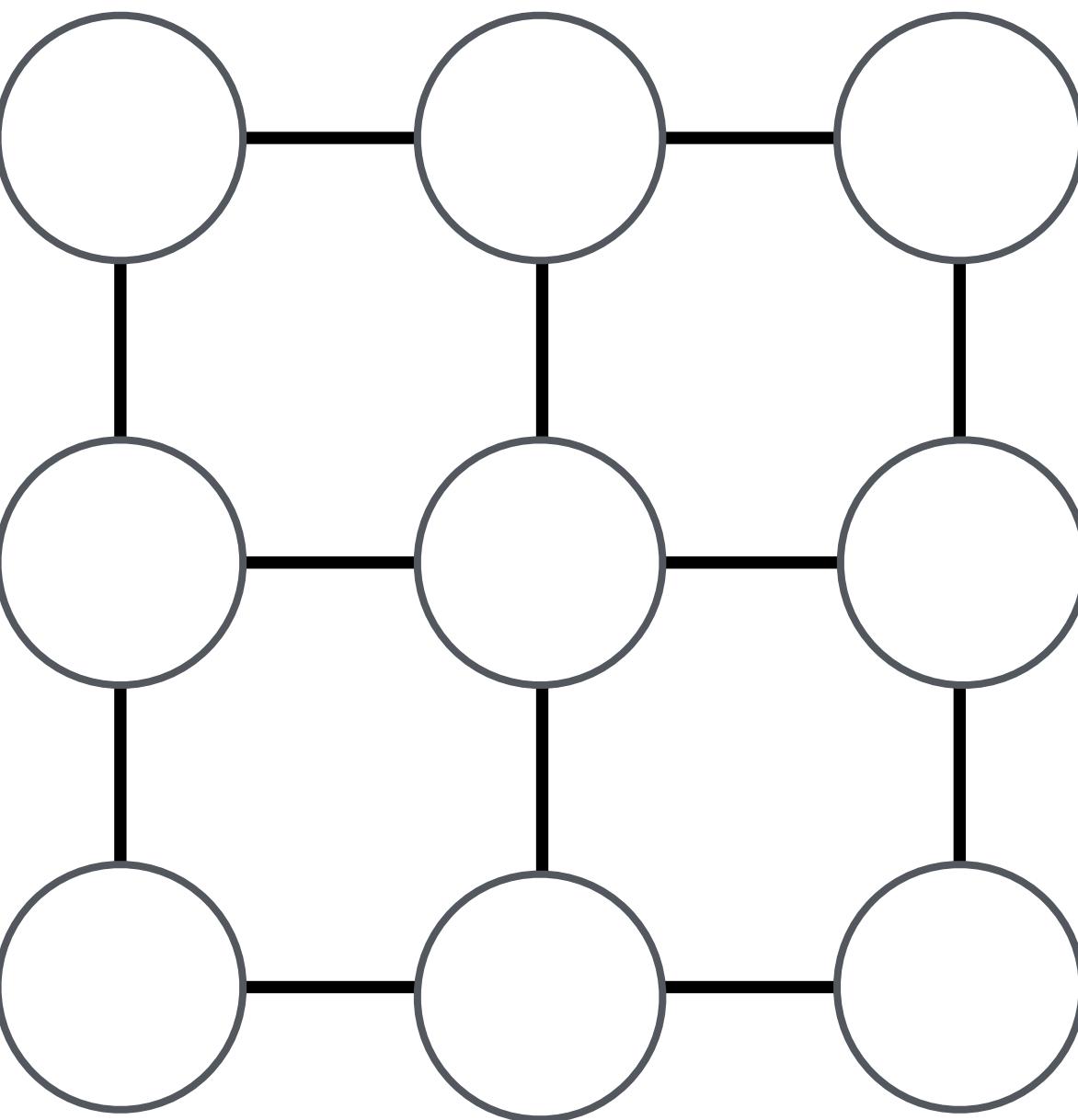


Sparse Irregular System

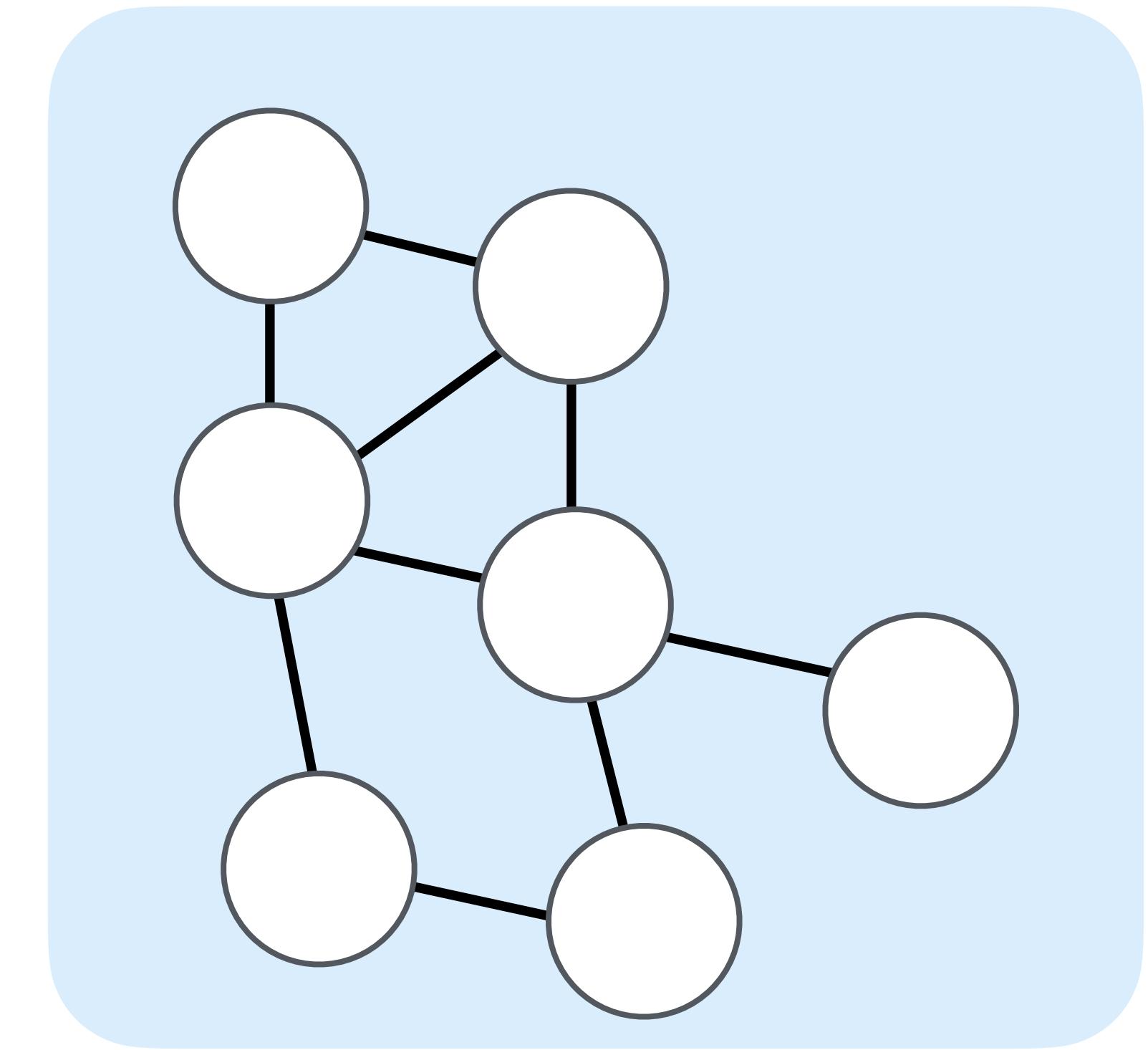
# Sparsity and Irregularity of Systems



Dense System



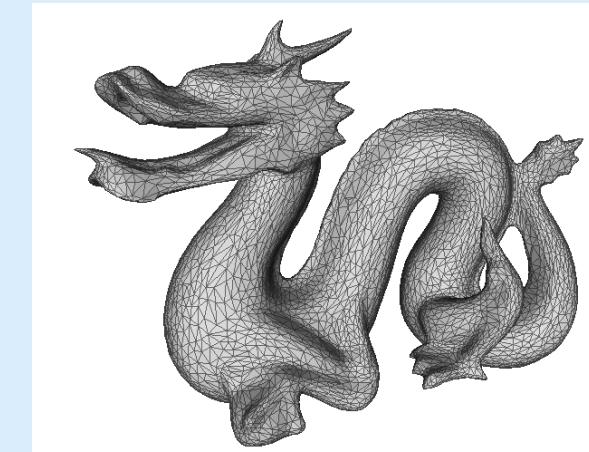
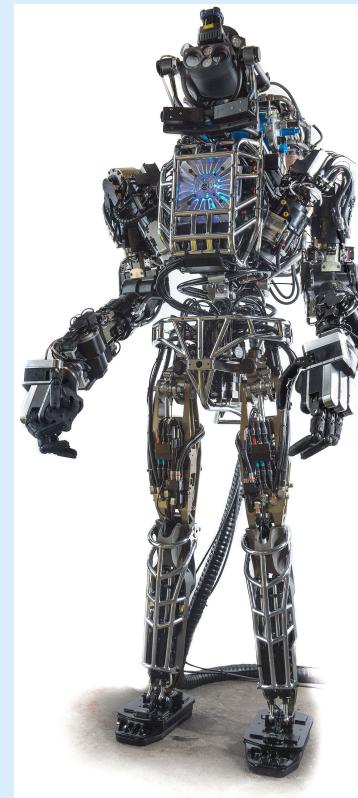
Sparse Regular System



Sparse Irregular System

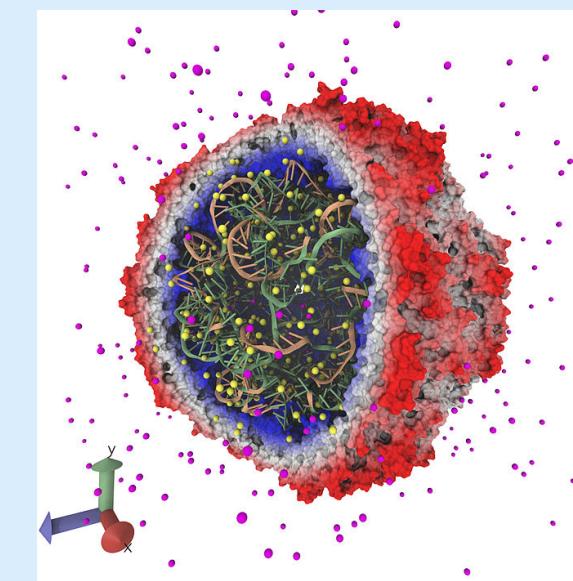
# Sparse Irregular Computing Applications

## Simulation and Optimization



FEM Simulations

Robotics

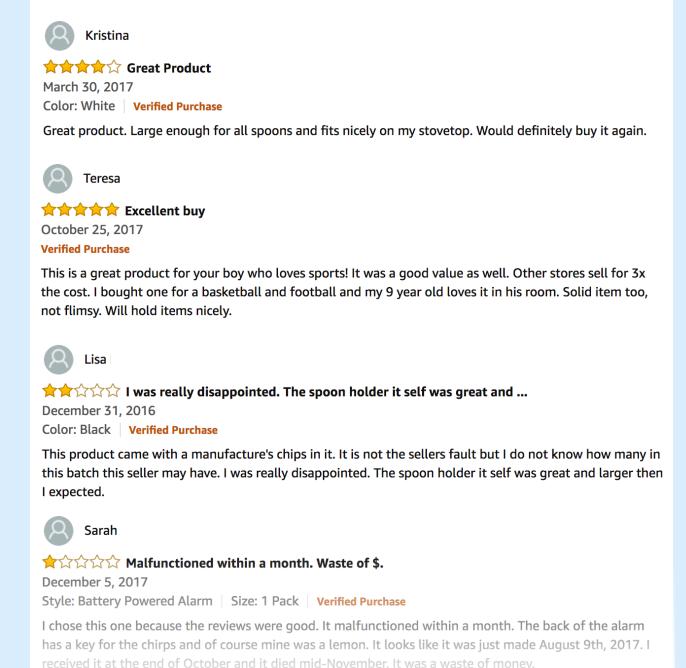


Molecular Dynamics

## Data Analytics

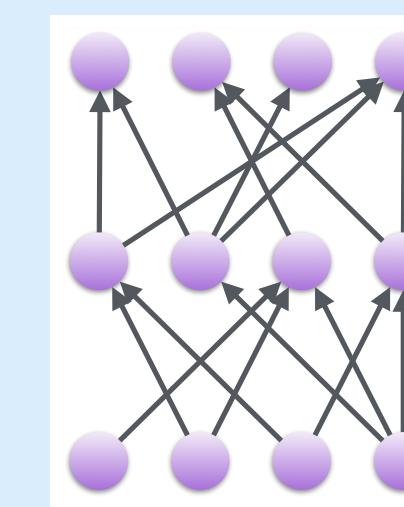


Social Networks

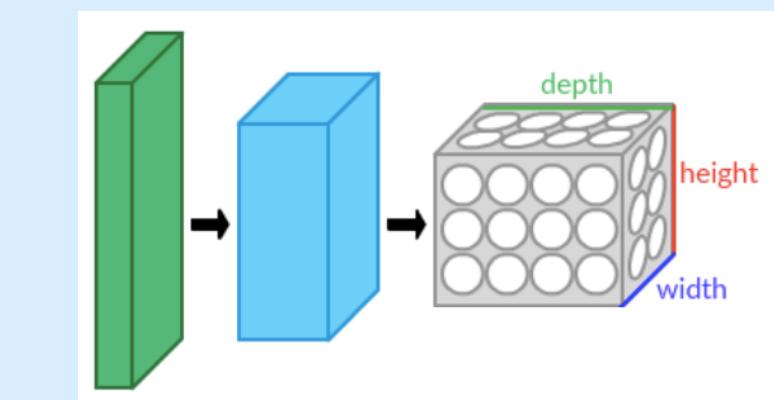


Product Reviews

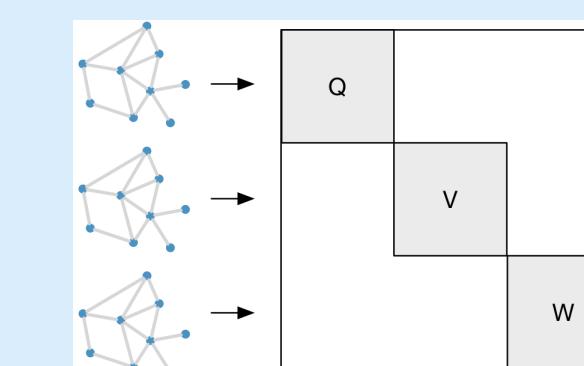
## Machine Learning



Sparse Networks

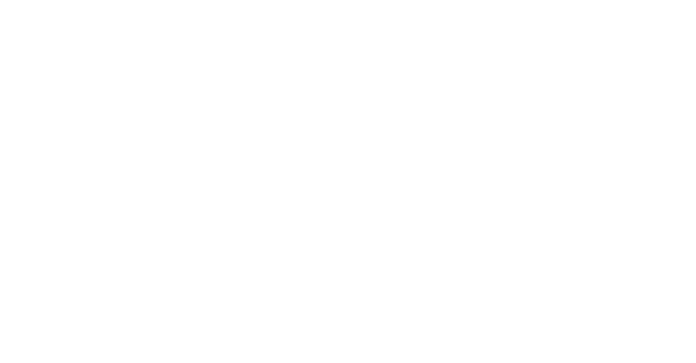
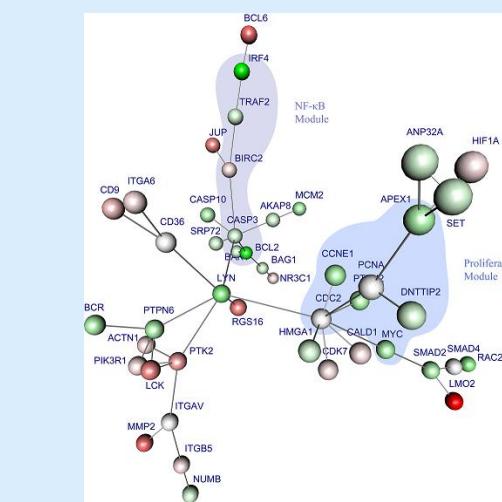


Sparse Convolutional Networks



Graph Convolutional Network

## Computational Biology



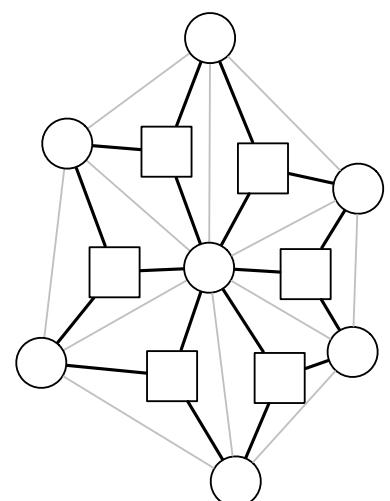
# Three Mathematical Languages

Relations

Names	City	Age
Peter	Boston	54
Mary	San Fransisco	35
Paul	New York	23
Adam	Seattle	84
Hilde	Boston	19
Bob	Chicago	76
Sam	Portland	32
Angela	Los Angeles	62

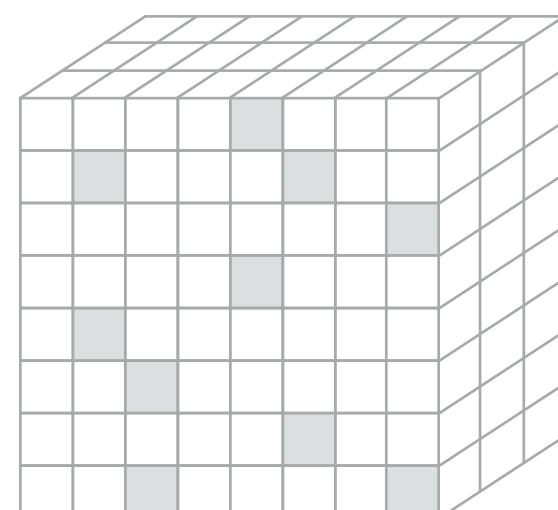
Ideal for combining data to form systems

Graphs



Ideal for local operations

Tensors



Ideal for global operations

# Too many implementation variants to write by hand

$$a = Bc$$

$$a = Bc + a$$

$$a = Bc + b \quad A = B + C \quad a = \alpha Bc + \beta a$$

$$a = B^T c \quad A = \alpha B \quad a = B(c + d)$$

$$a = B^T c + d \quad A = B + C + D \quad A = BC$$

$$A = B \odot C \quad a = b \odot c \quad A = 0 \quad A = B \odot (CD)$$

$$A = BCd \quad A = B^T \quad a = B^T Bc$$

$$a = b + c \quad A = B \quad K = A^T CA$$

$$A_{ij} = \sum_{kl} B_{ikl} C_{lj} D_{kj} \quad A_{kj} = \sum_{il} B_{ikl} C_{lj} D_{ij}$$

$$A_{lj} = \sum_{ik} B_{ikl} C_{ij} D_{kj} \quad A_{ij} = \sum_k B_{ijk} c_k$$

$$A_{ijk} = \sum_l B_{ikl} C_{lj} \quad A_{ik} = \sum_j B_{ijk} c_j$$

$$A_{jk} = \sum_i B_{ijk} c_i \quad A_{ijl} = \sum_k B_{ikl} C_{kj}$$

$$\tau = \sum_i z_i (\sum_j z_j \theta_{ij}) (\sum_k z_k \theta_{ik})$$

$$C = \sum_{ijkl} M_{ij} P_{jk} \overline{M_{lk}} \overline{P_{il}}$$

$$a = \sum_{ijklmноп} M_{ij} P_{jk} M_{kl} P_{lm} \overline{M_{nm}} \overline{P_{no}} \overline{M_{po}} \overline{P_{ip}}$$

# Too many implementation variants to write by hand

$$\begin{aligned} a &= Bc \\ a &= Bc + a \\ a &= Bc + b \quad A = B + C \quad a = \alpha Bc + \beta a \\ a &= B^T c \quad A = \alpha B \quad a = B(c + d) \\ a &= B^T c + d \quad A = B + C + D \quad A = BC \\ A &= B \odot C \quad a = b \odot c \quad A = 0 \quad A = B \odot (CD) \\ &\quad A = BCd \quad A = B^T \quad a = B^T Bc \\ a &= b + c \quad A = B \quad K = A^T CA \end{aligned}$$

Linear Algebra

$$\begin{aligned} A_{ij} &= \sum_{kl} B_{ikl} C_{lj} D_{kj} \quad A_{kj} = \sum_{il} B_{ikl} C_{lj} D_{ij} \\ A_{lj} &= \sum_{ik} B_{ikl} C_{ij} D_{kj} \quad A_{ij} = \sum_k B_{ijk} c_k \\ A_{ijk} &= \sum_l B_{ikl} C_{lj} \quad A_{ik} = \sum_j B_{ijk} c_j \\ A_{jk} &= \sum_i B_{ijk} c_i \quad A_{ijl} = \sum_k B_{ikl} C_{kj} \\ C &= \sum_{ijkl} M_{ij} P_{jk} \overline{M_{lk}} \overline{P_{il}} \quad \tau = \sum_i z_i (\sum_j z_j \theta_{ij}) (\sum_k z_k \theta_{ik}) \\ a &= \sum_{ijklmноп} M_{ij} P_{jk} M_{kl} P_{lm} \overline{M_{nm}} \overline{P_{no}} \overline{M_{po}} \overline{P_{ip}} \end{aligned}$$

# Too many implementation variants to write by hand

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$$a = Bc + b \quad A = B + C \quad a = \alpha Bc + \beta a$$

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$$a = \sum_{ijklmноп} M_{ij} P_{jk} M_{kl} P_{lm} \overline{M_{nm}} \overline{P_{no}} \overline{M_{po}} \overline{P_{ip}}$$

Data analytics  
(tensor factorization)

# Too many implementation variants to write by hand

$$a = Bc$$

$$a = Bc + a$$

$$a = Bc + b \quad A = B + C \quad a = \alpha Bc + \beta a$$

$$a = B^T c \quad A = \alpha B \quad a = B(c + d)$$

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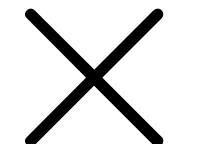
$$A_{jk} = \sum_i B_{ijk} c_i \quad A_{ijl} = \sum_k B_{ikl} C_{kj}$$

$$C = \sum_{ijkl} M_{ij} P_{jk} \overline{M_{lk}} \overline{P_{il}} \quad \tau = \sum_i z_i (\sum_j z_j \theta_{ij}) (\sum_k z_k \theta_{ik})$$

$$a = \sum_{ijklmno} M_{ij} P_{jk} M_{kl} P_{lm} \overline{M_{nm}} \overline{P_{no}} \overline{M_{po}} \overline{P_{ip}}$$

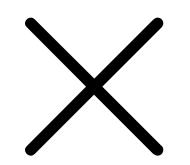
Quantum Chromodynamics

# Too many implementation variants to write by hand

$a = Bc$ $a = Bc + a$ $a = Bc + b \quad A = B + C \quad a = \alpha Bc + \beta a$ $a = B^T c \quad A = \alpha B \quad a = B(c + d)$ $a = B^T c + d \quad A = B + C + D \quad A = BC$ $A = B \odot C \quad a = b \odot c \quad A = 0 \quad A = B \odot (CD)$ $A = BCd \quad A = B^T \quad a = B^T Bc$ $a = b + c \quad A = B \quad K = A^T CA$		<p>Dense Matrix</p> <table style="width: 100%; border-collapse: collapse;"> <tr> <td style="text-align: center;">CSR</td> <td style="text-align: center;">DCSR</td> <td style="text-align: center;">BCSR</td> </tr> <tr> <td style="text-align: center;">COO</td> <td style="text-align: center;">ELLPACK</td> <td style="text-align: center;">CSB</td> </tr> <tr> <td style="text-align: center;">Blocked COO</td> <td></td> <td style="text-align: center;">CSC</td> </tr> <tr> <td style="text-align: center;">DIA</td> <td style="text-align: center;">Blocked DIA</td> <td style="text-align: center;">DCSC</td> </tr> </table> <p>Sparse vector</p> <table style="width: 100%; border-collapse: collapse;"> <tr> <td style="text-align: center;">Hash Maps</td> <td></td> </tr> </table> <p>Coordinates</p> <table style="width: 100%; border-collapse: collapse;"> <tr> <td style="text-align: center;">CSF</td> <td style="text-align: center;">Dense Tensors</td> </tr> <tr> <td></td> <td style="text-align: center;">Blocked Tensors</td> </tr> </table> <p>Linked Lists</p> <table style="width: 100%; border-collapse: collapse;"> <tr> <td style="text-align: center;">Database</td> <td></td> </tr> </table> <p>Compression Schemes</p> <table style="width: 100%; border-collapse: collapse;"> <tr> <td></td> <td style="text-align: center;">Cloud Storage</td> </tr> </table>	CSR	DCSR	BCSR	COO	ELLPACK	CSB	Blocked COO		CSC	DIA	Blocked DIA	DCSC	Hash Maps		CSF	Dense Tensors		Blocked Tensors	Database			Cloud Storage
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DIA	Blocked DIA	DCSC																						
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	Cloud Storage																							

# Too many implementation variants to write by hand

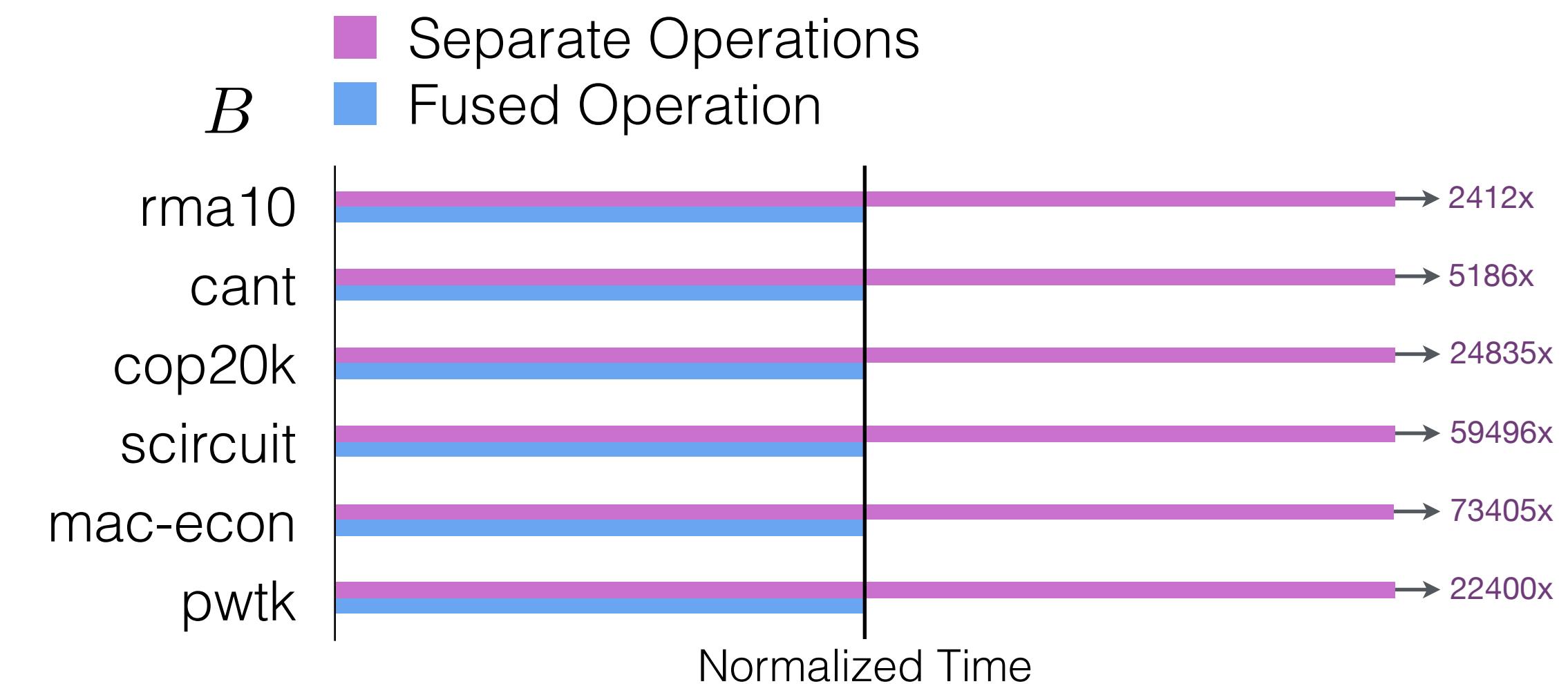
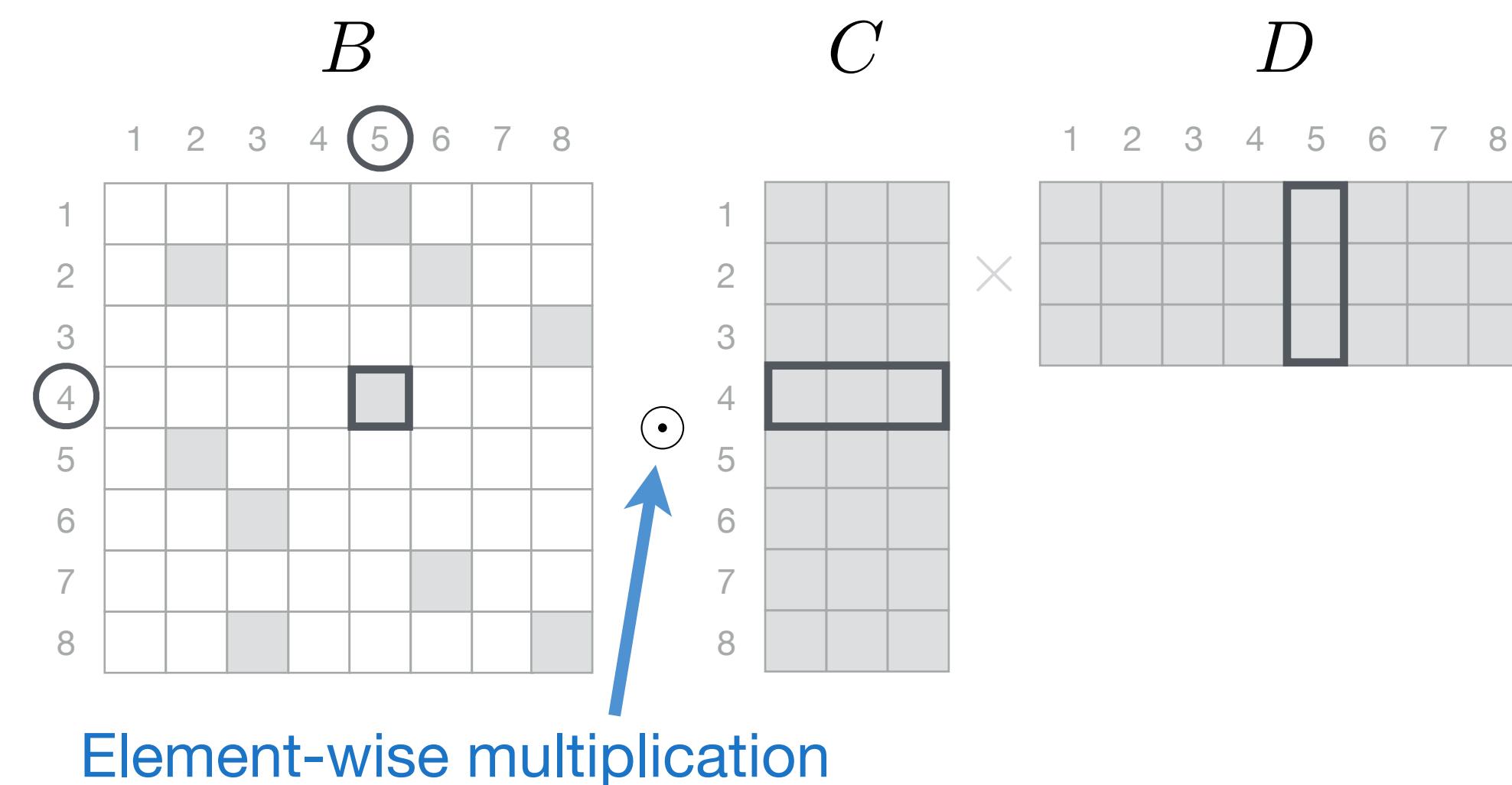
$$\begin{aligned}
 & a = Bc \\
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 & \quad a = \sum_{ijklmноп} M_{ij} P_{jk} M_{kl} P_{lm} \overline{M_{nm}} P_{no} \overline{M_{po}} \overline{P_{ip}}
 \end{aligned}$$



	Dense Matrix		
	CSR	DCSR	BCSR
	COO	ELLPACK	CSB
	Blocked COO	CSC	
	DIA	Blocked DIA	DCSC
	Sparse vector	Hash Maps	
	Coordinates		
	CSF	Dense Tensors	
		Blocked Tensors	
	Linked Lists	Database	
			Cloud Computers
	Compression Schemes		Supercomputers
		Cloud Storage	

# Compound Example 1: Sampled Distance Metrics with Linear Algebra

$$A = B \odot (CD)$$



## Compound Example 2: Triangle Counting with Relational Algebra

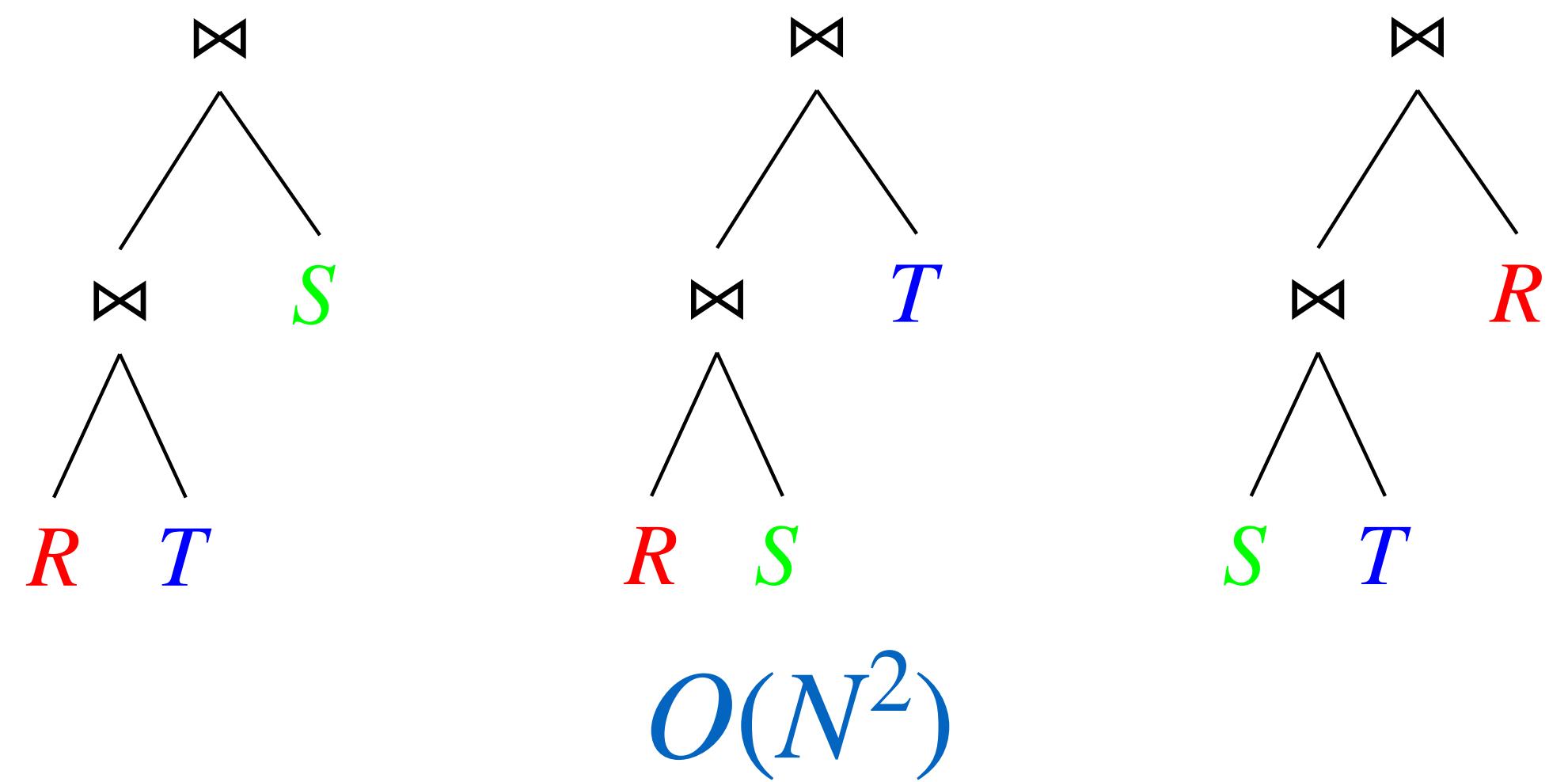
$$Q_{\Delta} = R(A, B) \bowtie S(B, C) \bowtie T(A, C)$$

## Compound Example 2: Triangle Counting with Relational Algebra

$$Q_{\Delta} = R(A, B) \bowtie S(B, C) \bowtie T(A, C) \quad O(N^{2/3})$$

# Compound Example 2: Triangle Counting with Relational Algebra

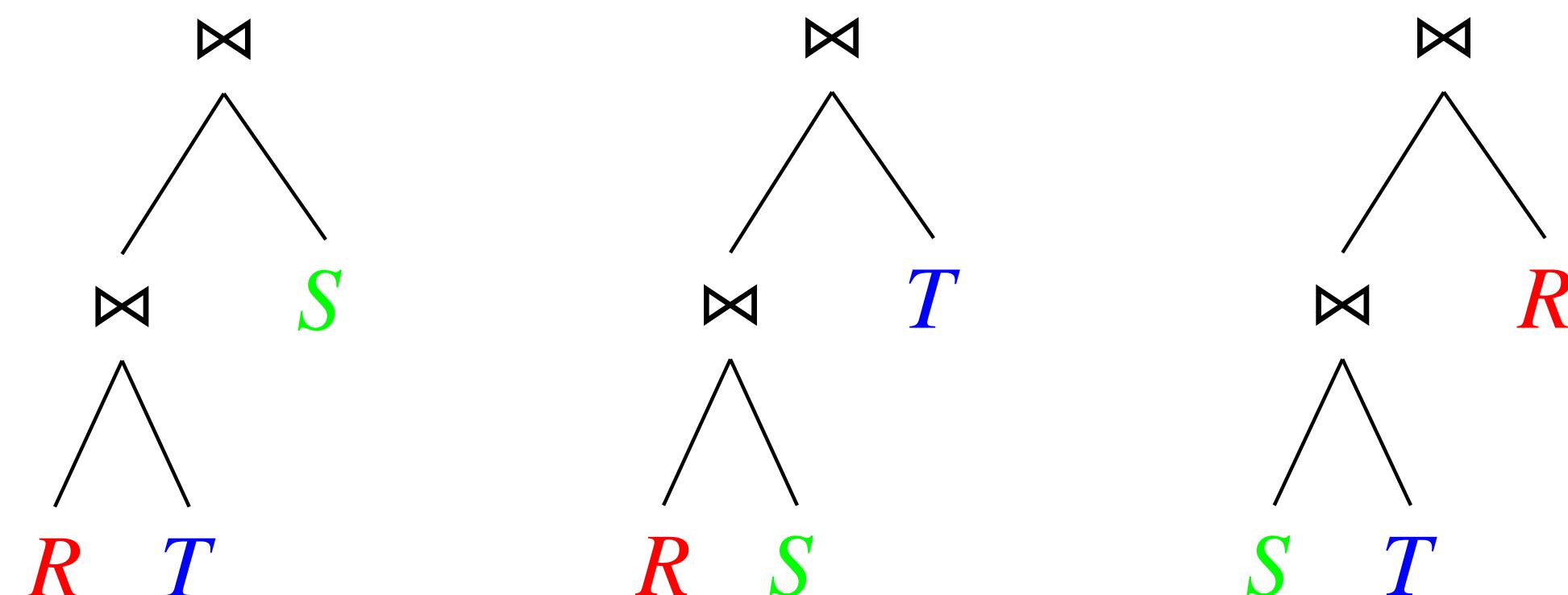
$$Q_{\Delta} = R(A, B) \bowtie S(B, C) \bowtie T(A, C) \quad O(N^{2/3})$$



Figures from Ngo, Ré and Rudra (2013),  
with algorithm from Veldhuizen (2014)

# Compound Example 2: Triangle Counting with Relational Algebra

$$Q_{\Delta} = R(A, B) \bowtie S(B, C) \bowtie T(A, C) \quad O(N^{2/3})$$



$O(N^2)$

---

**Algorithm 2** Computing  $Q_{\Delta}$  by delaying computation.

---

**Input:**  $R(A, B), S(B, C), T(A, C)$  in sorted order

```

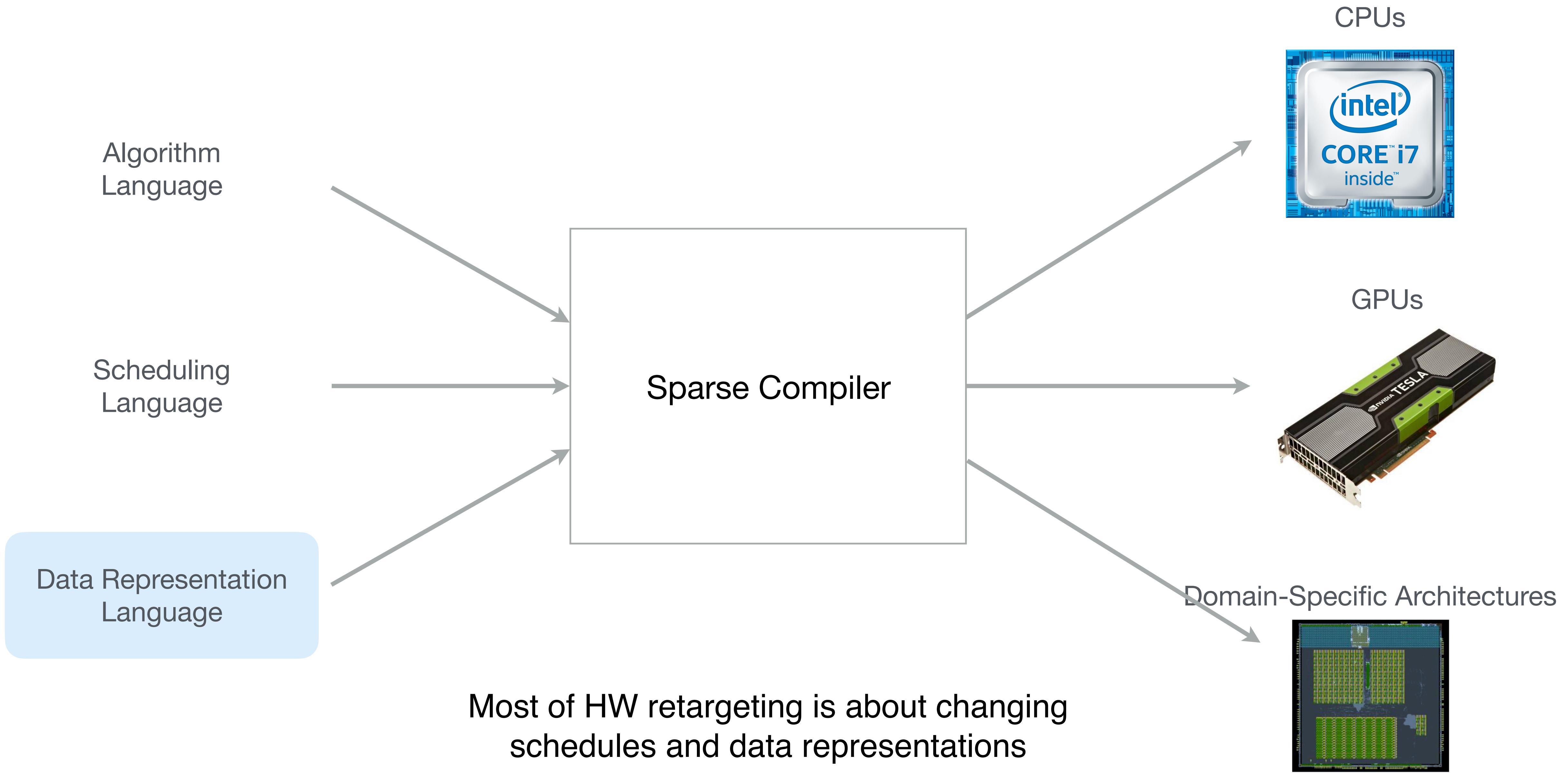
1:  $Q \leftarrow \emptyset$ 
2:  $L_A \leftarrow \pi_A(R) \cap \pi_A(T)$ 
3: For each  $a \in L_A$  do
4:    $L_B^a \leftarrow \pi_B(\sigma_{A=a}(R)) \cap \pi_B(S)$ 
5:   For each  $b \in L_B^a$  do
6:      $L_C^{a,b} \leftarrow \pi_C(\sigma_{B=b}(S)) \cap \pi_C(\sigma_{A=a}(T))$ 
7:     For each  $c \in L_C^{a,b}$  do
8:       Add  $(a, b, c)$  to  $Q$ 
9: Return  $Q$ 

```

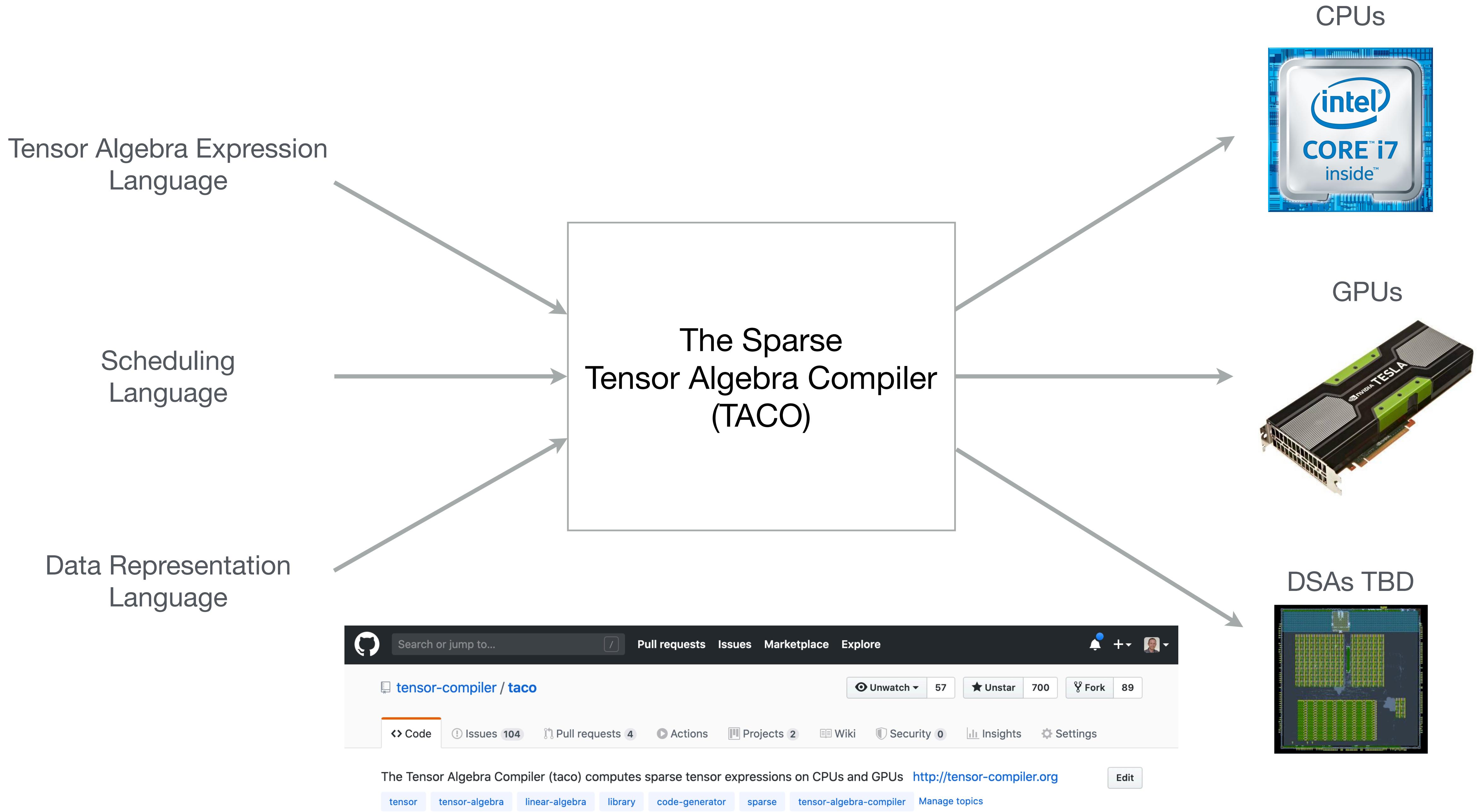
---

$O(N^{2/3})$

# Separation of Algorithm, Schedule, and Data Representation



# The Sparse Tensor Algebra Compiler (TACO)



# Sparse Iteration Theory

$$A_{ij} = \sum_k B_{ik} C_{kj} \quad \leftarrow \quad \text{Matrix Multiplication}$$

# Sparse Iteration Theory

$$A_{ij} = \sum_k B_{ik} C_{kj} \quad \leftarrow \quad \text{Matrix Multiplication}$$

Sparse Iteration Space

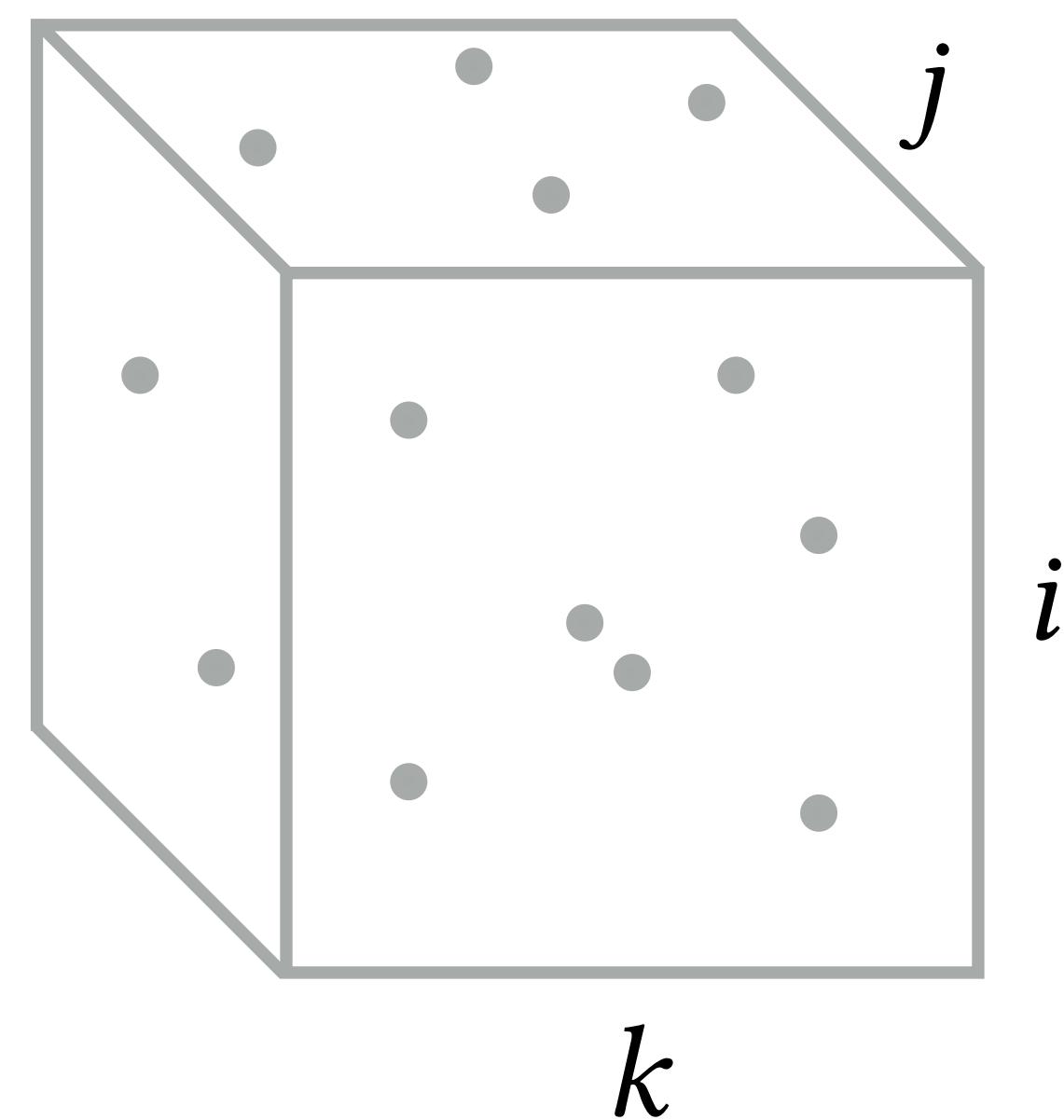
$$\color{blue}B_{ik} \cap \color{purple}C_{kj}$$

# Sparse Iteration Theory

$$A_{ij} = \sum_k B_{ik} C_{kj} \quad \leftarrow \quad \text{Matrix Multiplication}$$

Sparse Iteration Space

$$B_{ik} \cap C_{kj}$$

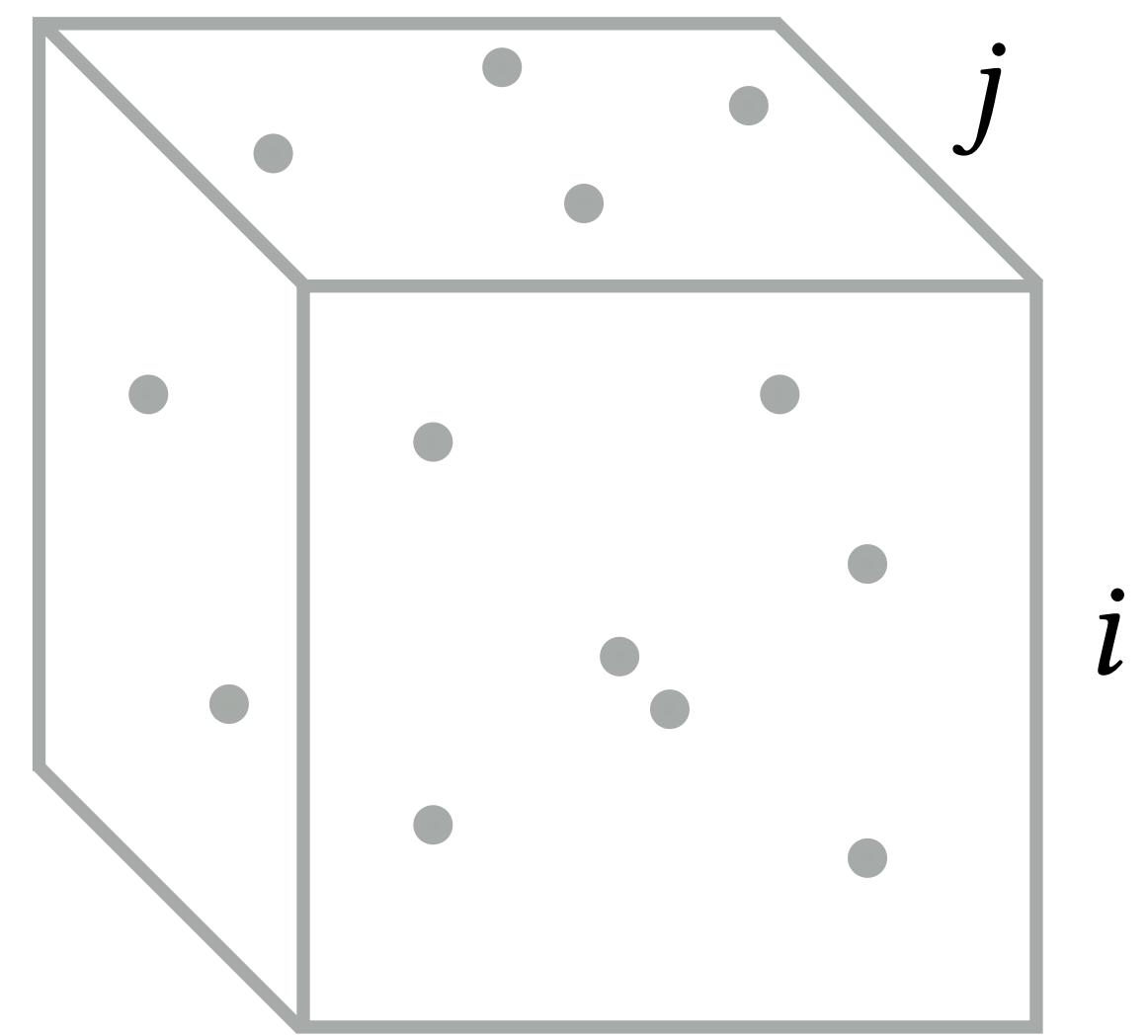


# Sparse Iteration Theory

$$A_{ij} = \sum_k B_{ik} C_{kj} \quad \leftarrow \quad \text{Matrix Multiplication}$$

Sparse Iteration Space

$$B_{ik} \cap C_{kj}$$



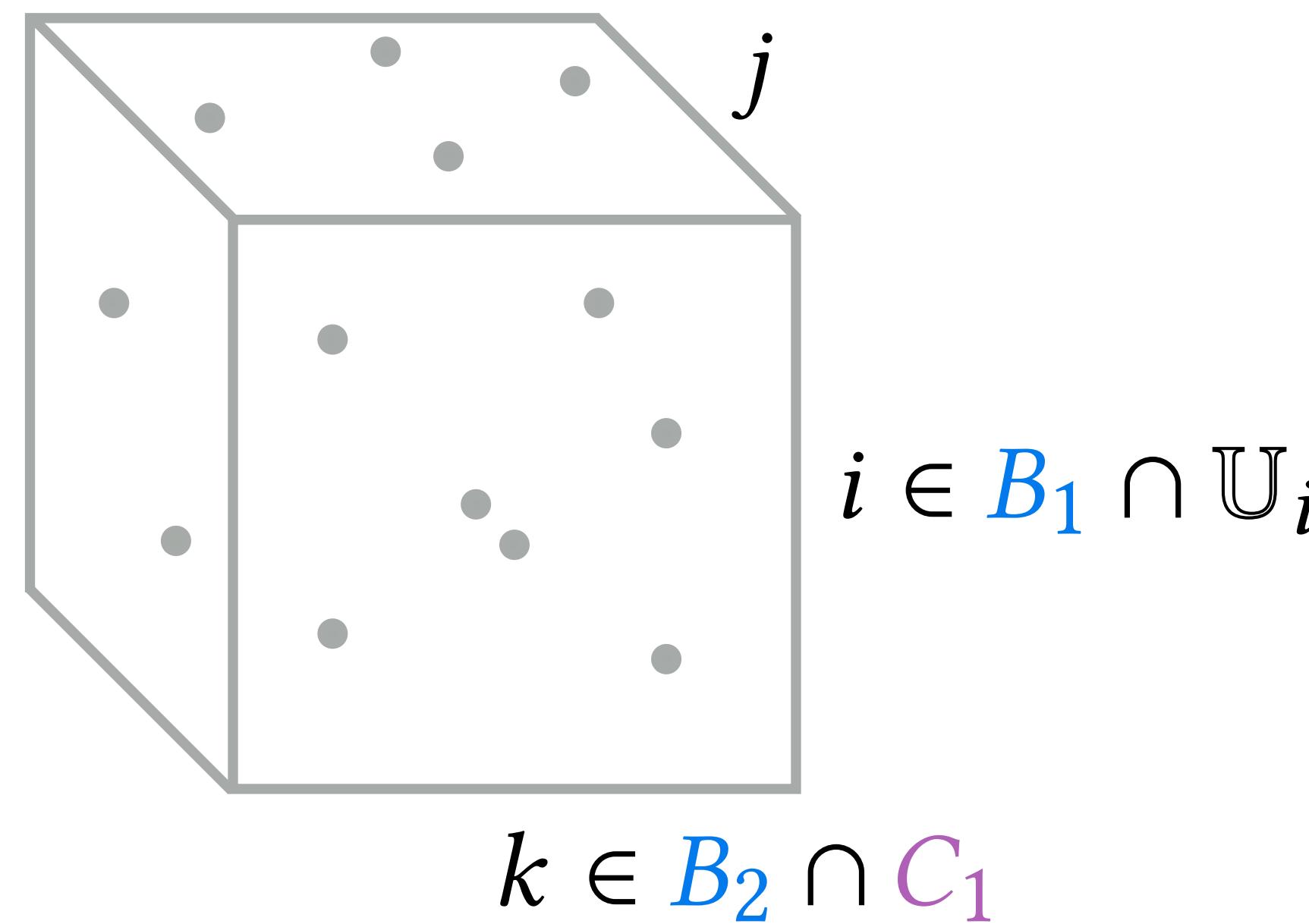
$$k \in B_2 \cap C_1$$

# Sparse Iteration Theory

$$A_{ij} = \sum_k B_{ik} C_{kj} \quad \leftarrow \quad \text{Matrix Multiplication}$$

Sparse Iteration Space

$$B_{ik} \cap C_{kj}$$

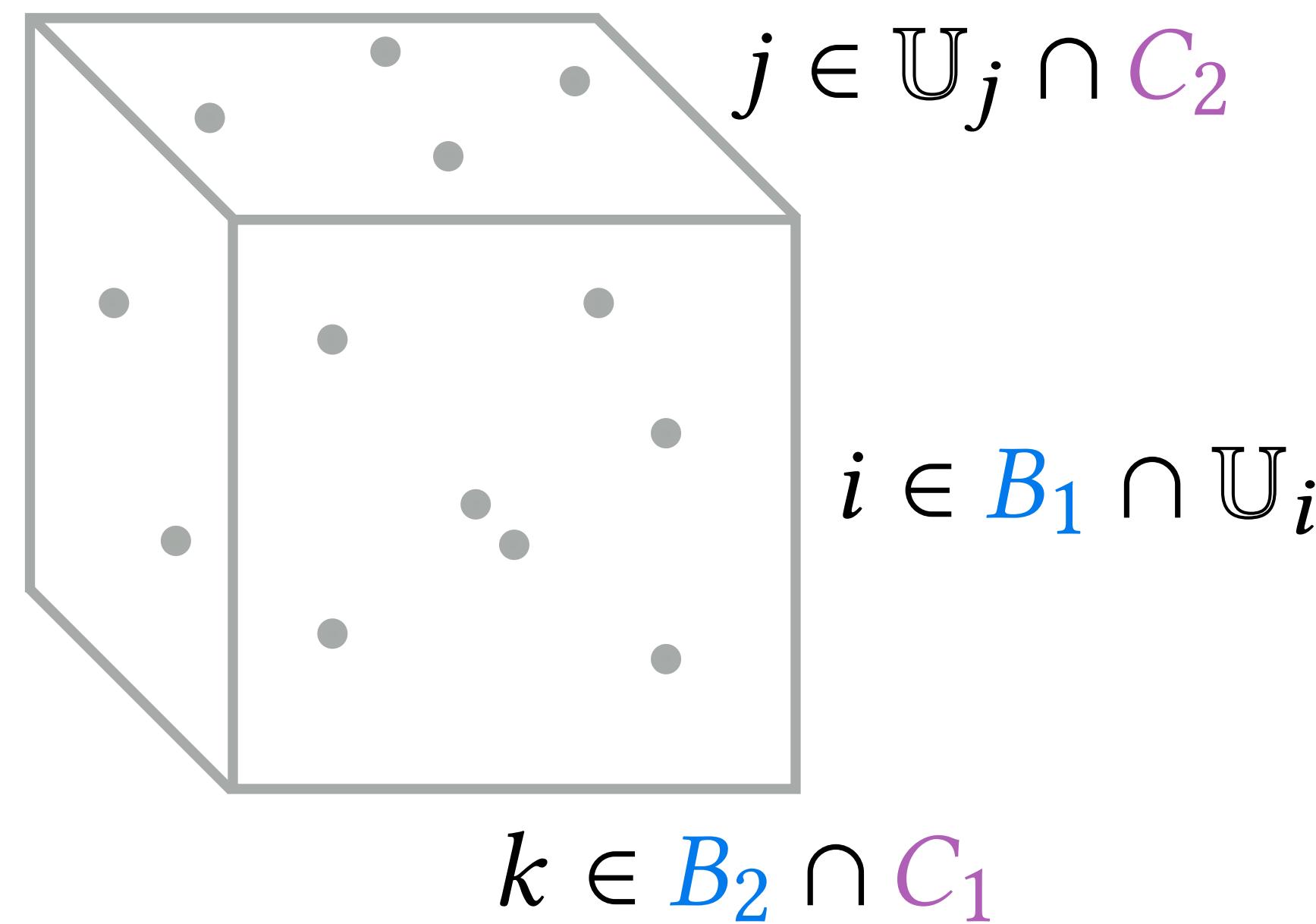


# Sparse Iteration Theory

$$A_{ij} = \sum_k B_{ik} C_{kj} \quad \leftarrow \quad \text{Matrix Multiplication}$$

Sparse Iteration Space

$$B_{ik} \cap C_{kj}$$



# Sparse Iteration Theory

$$A_{ij} = \sum_k B_{ik} C_{kj} \quad \leftarrow \quad \text{Matrix Multiplication}$$

Union of Coordinate Trees

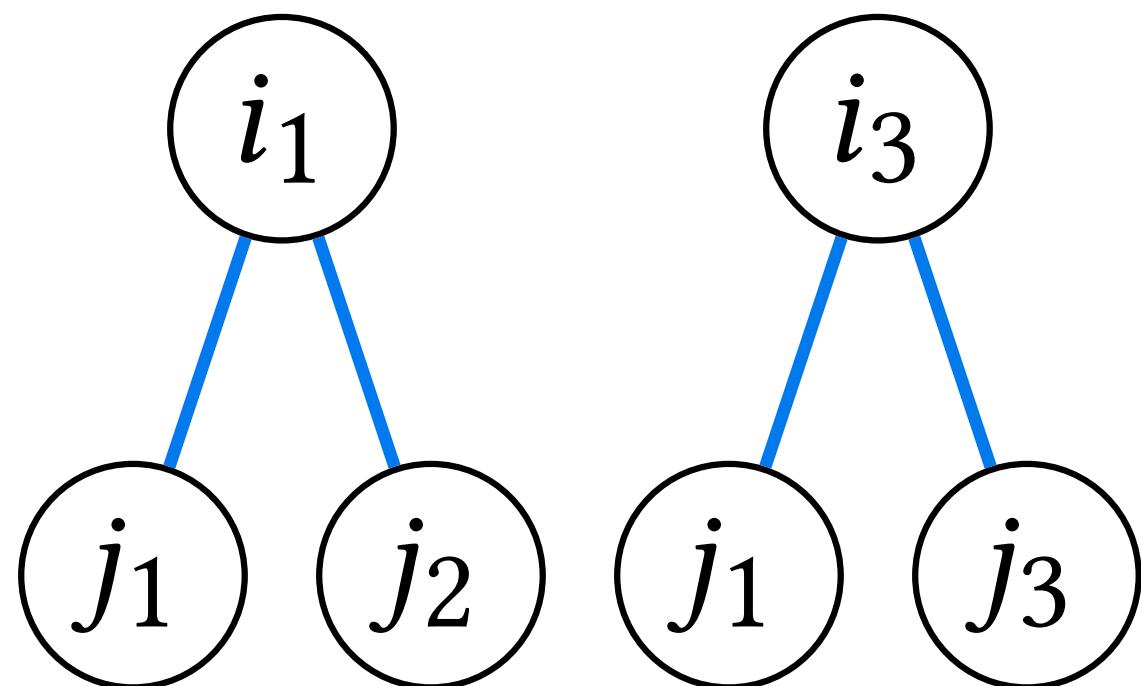
$$B_{ik} \cap C_{kj}$$

# Sparse Iteration Theory

$$A_{ij} = \sum_k B_{ik} C_{kj} \quad \leftarrow \quad \text{Matrix Multiplication}$$

Union of Coordinate Trees

$$B_{ik} \cap C_{kj}$$

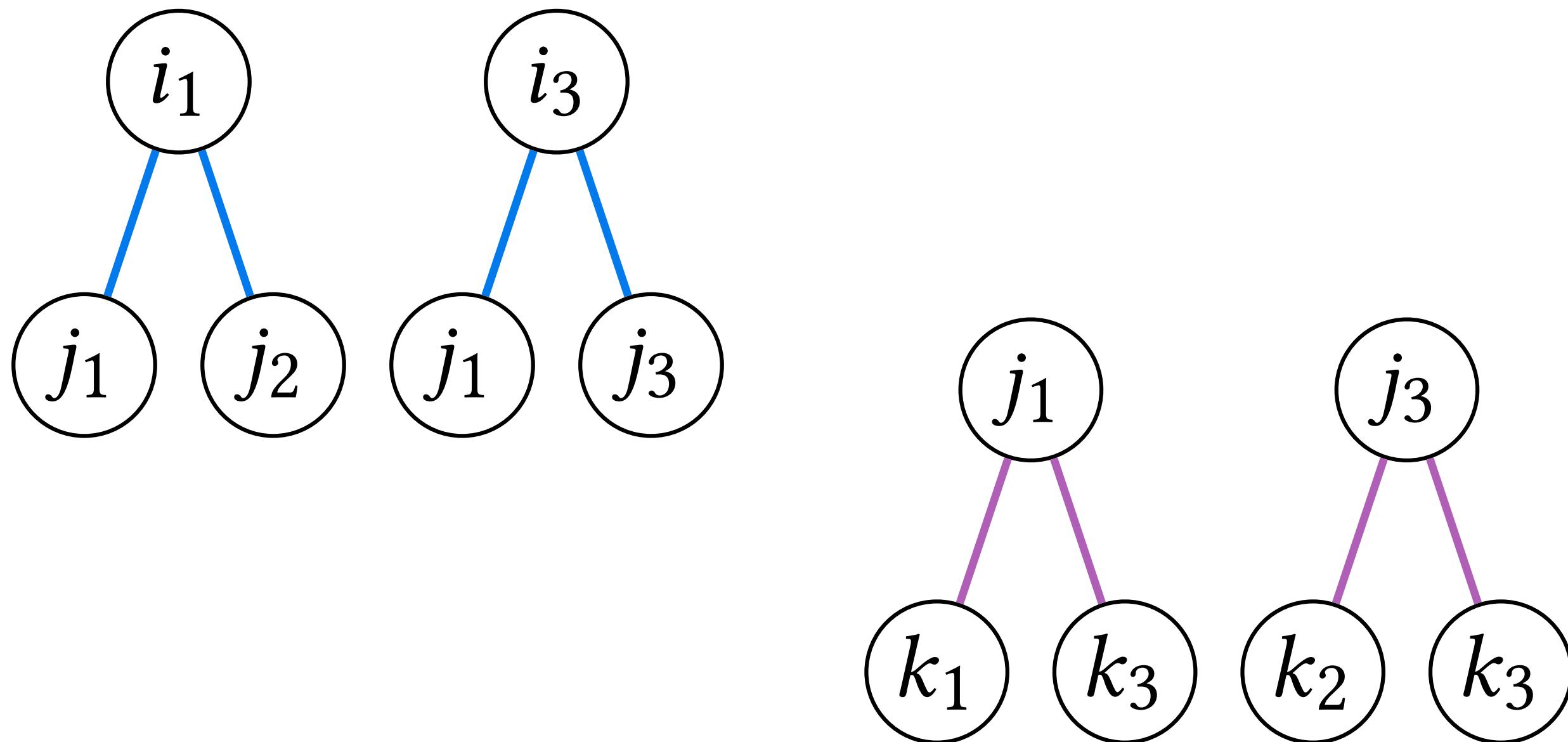


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Union of Coordinate Trees

$$B_{ik} \cap C_{kj}$$

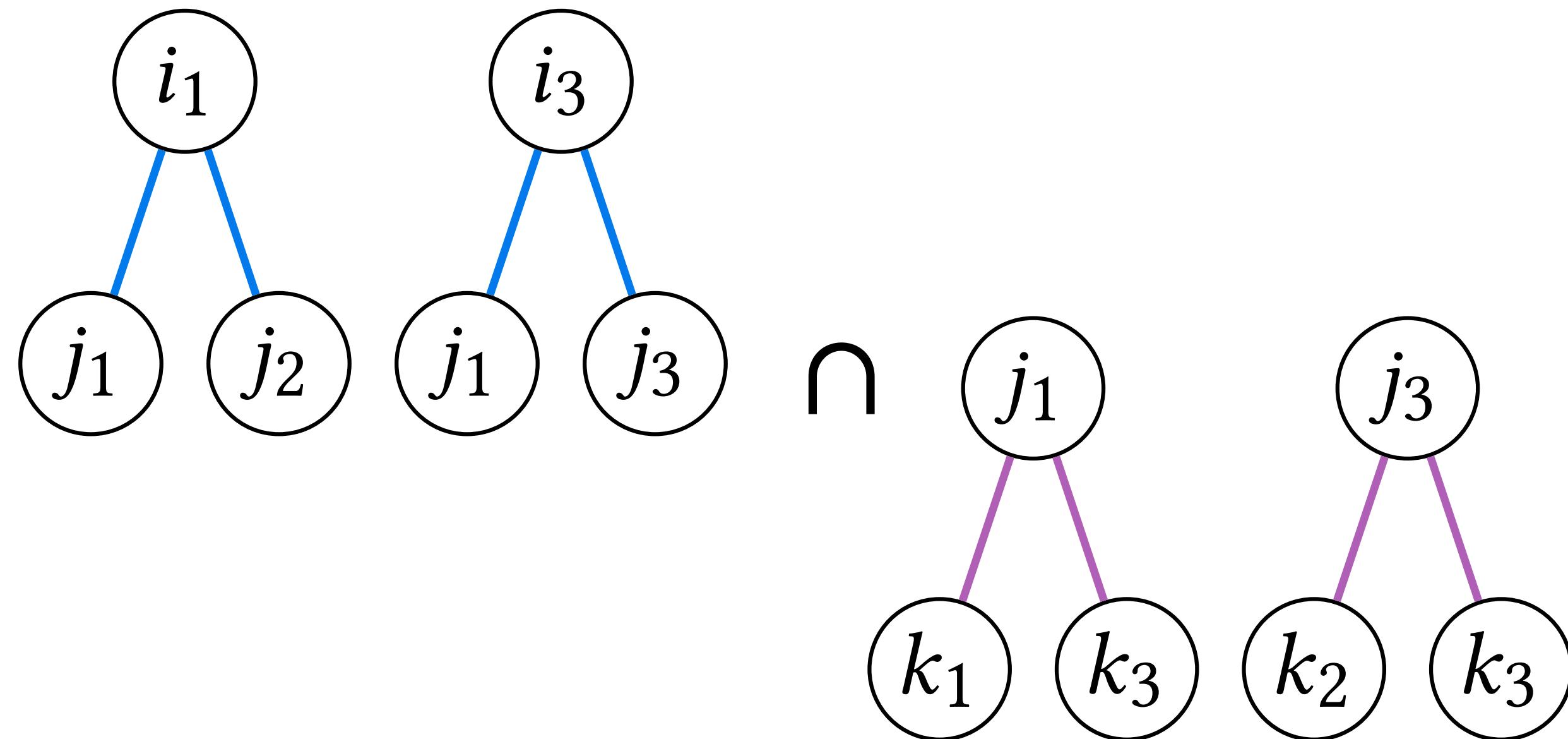


# Sparse Iteration Theory

$$A_{ij} = \sum_k B_{ik} C_{kj} \quad \leftarrow \quad \text{Matrix Multiplication}$$

Union of Coordinate Trees

$$B_{ik} \cap C_{kj}$$

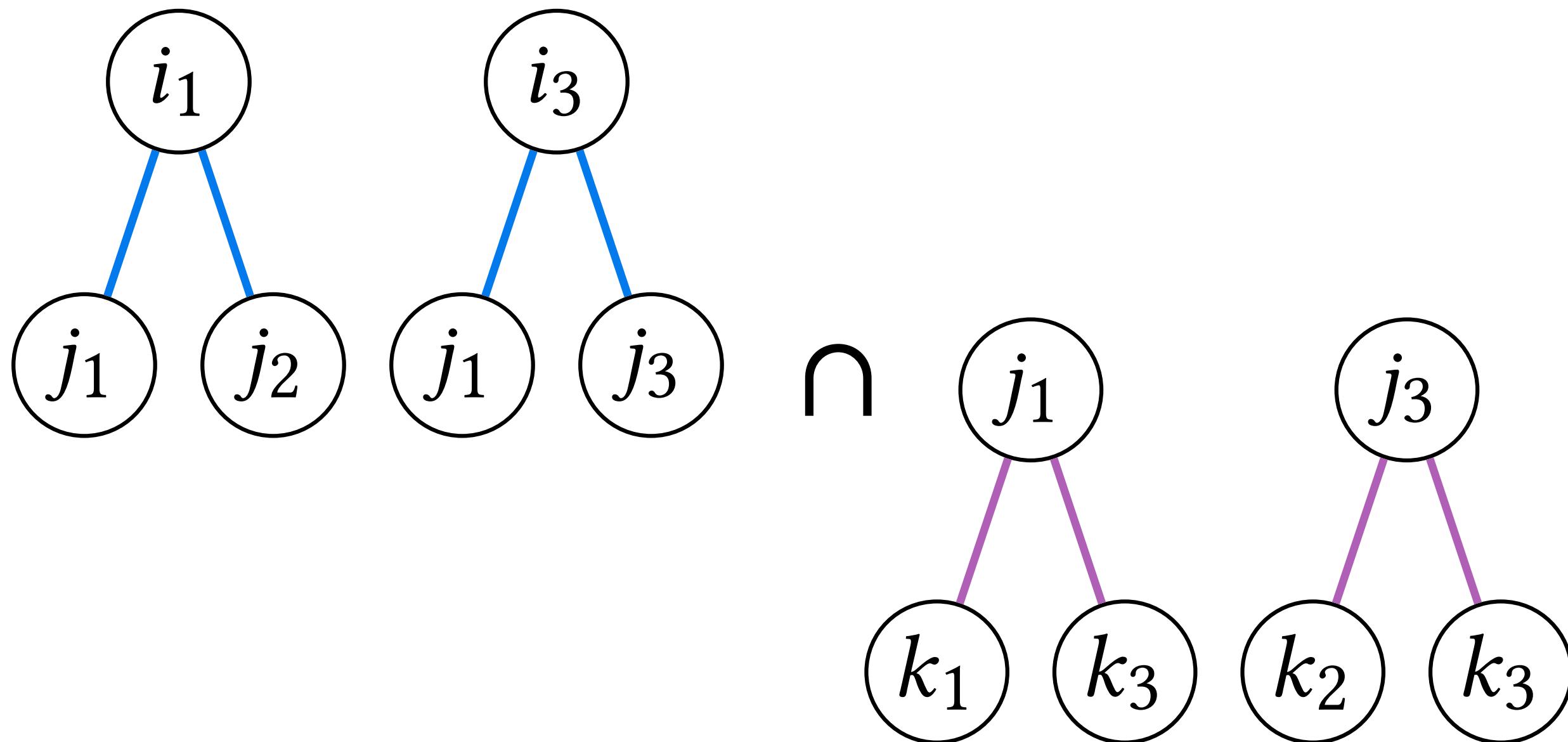


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$$A_{ij} = \sum_k B_{ik} C_{kj} \quad \leftarrow \quad \text{Matrix Multiplication}$$

Union of Coordinate Trees

$$B_{ik} \cap C_{kj}$$



Sparse Iteration Graph

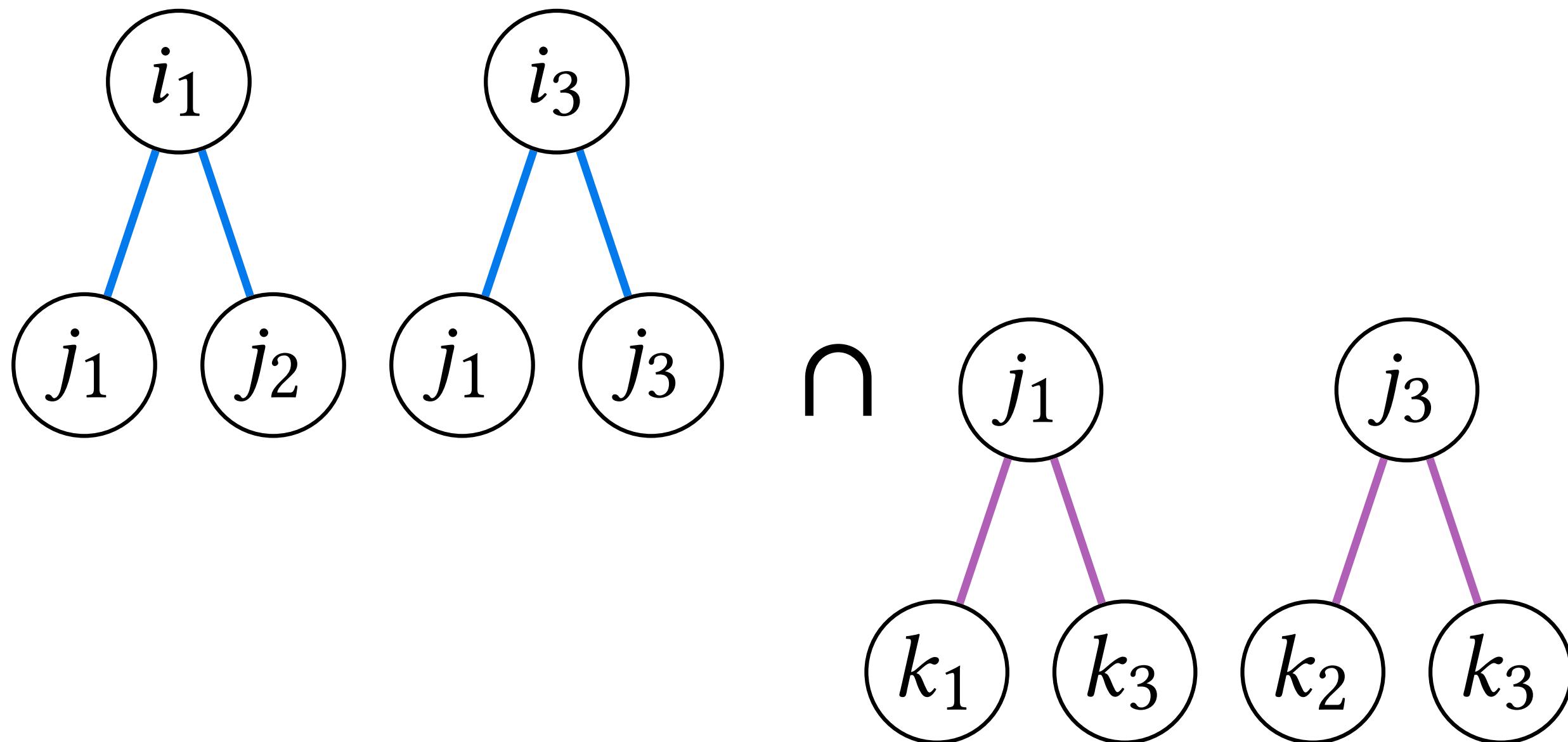
$$\forall_i \forall_k \forall_j B_{ik} \cap C_{kj}$$

# Sparse Iteration Theory

$$A_{ij} = \sum_k B_{ik} C_{kj} \quad \leftarrow \quad \text{Matrix Multiplication}$$

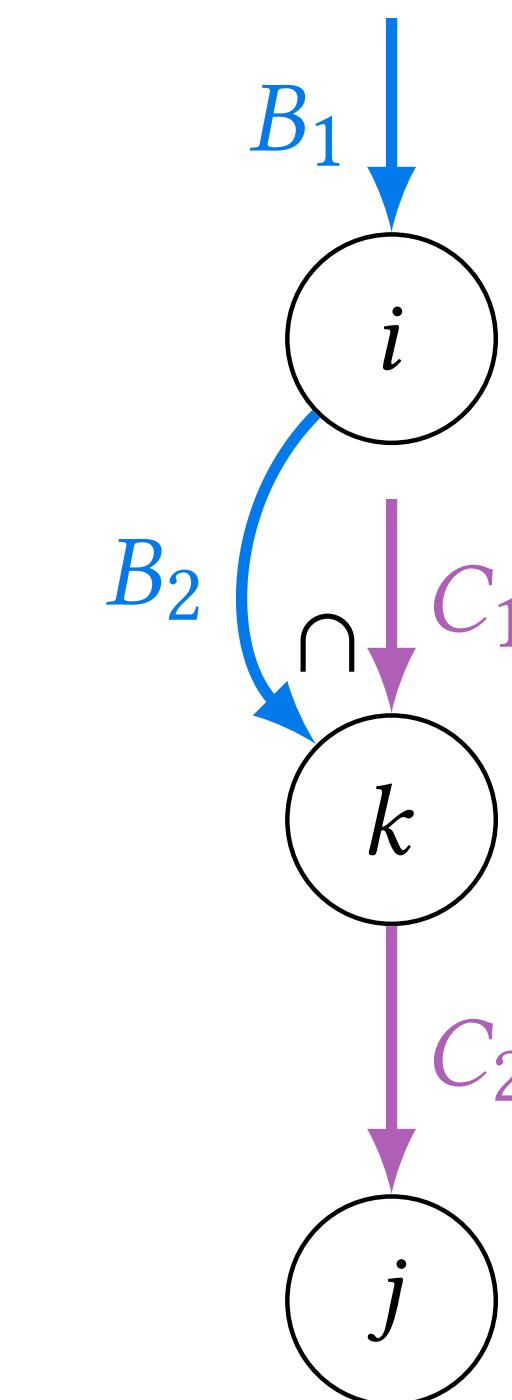
Union of Coordinate Trees

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Sparse Iteration Graph

$$\forall_i \forall_k \forall_j B_{ik} \cap C_{kj}$$

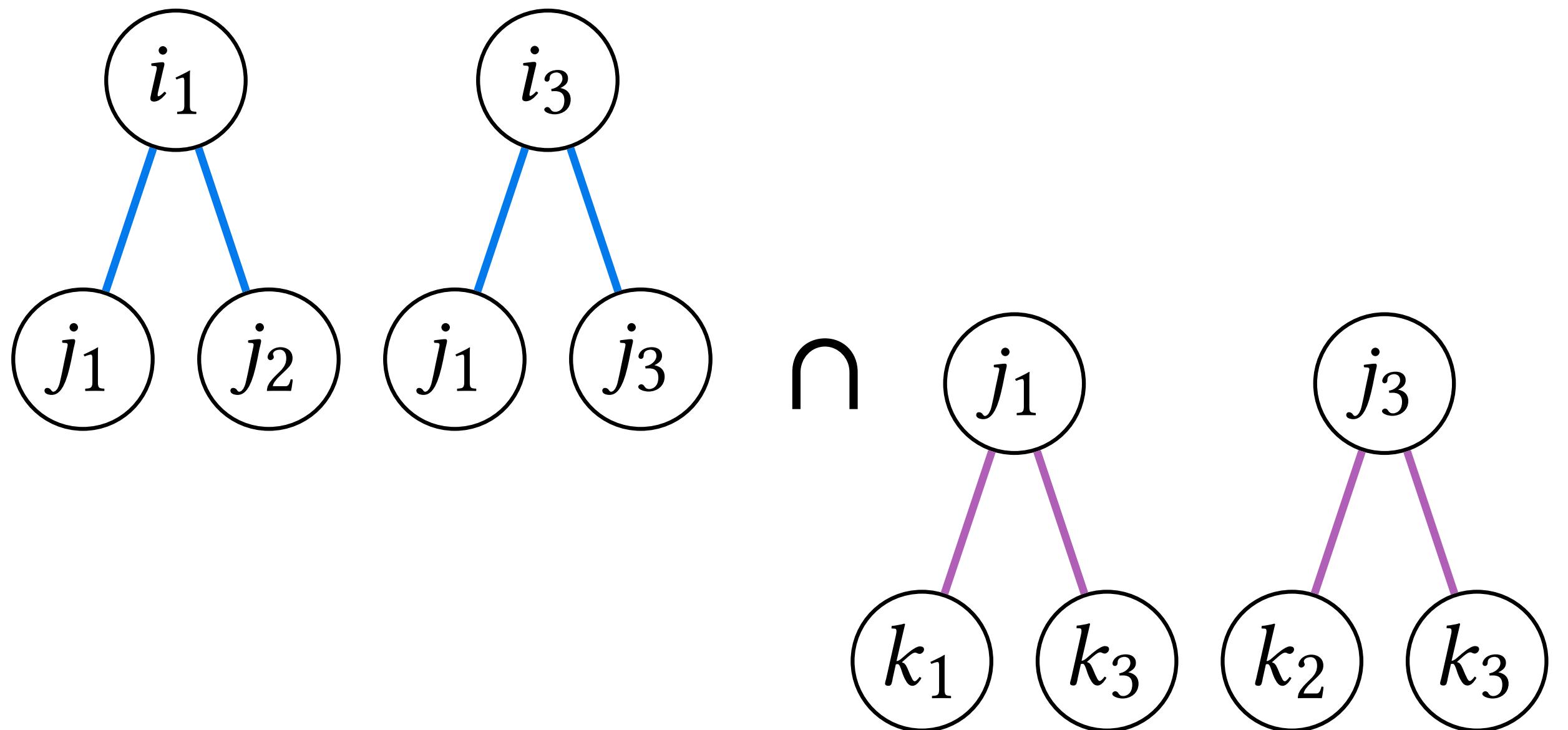


# Sparse Iteration Theory

$$A_{ij} = \sum_k B_{ik} C_{kj} \quad \leftarrow \quad \text{Matrix Multiplication}$$

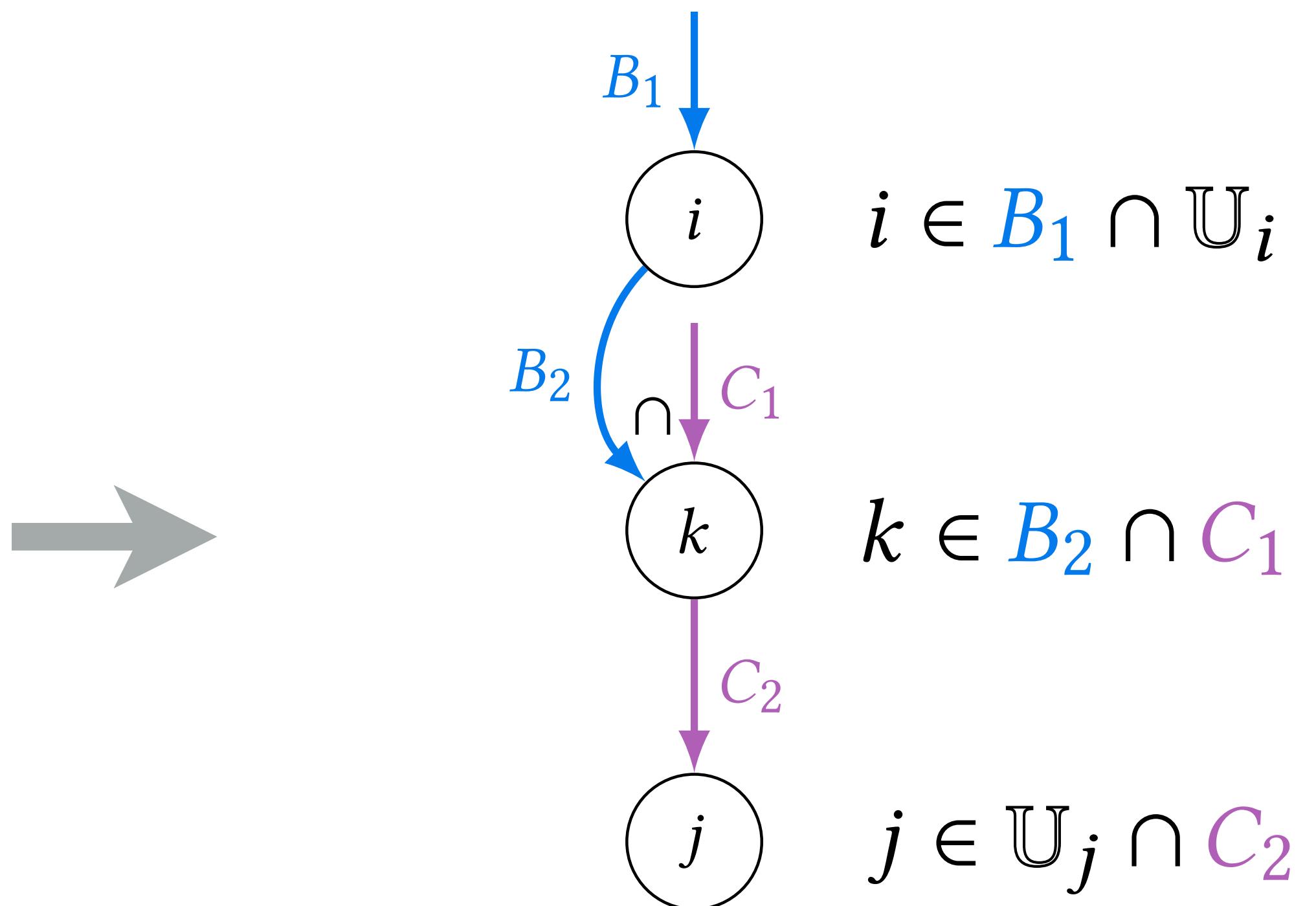
Union of Coordinate Trees

$$B_{ik} \cap C_{kj}$$



Sparse Iteration Graph

$$\forall_i \forall_k \forall_j B_{ik} \cap C_{kj}$$



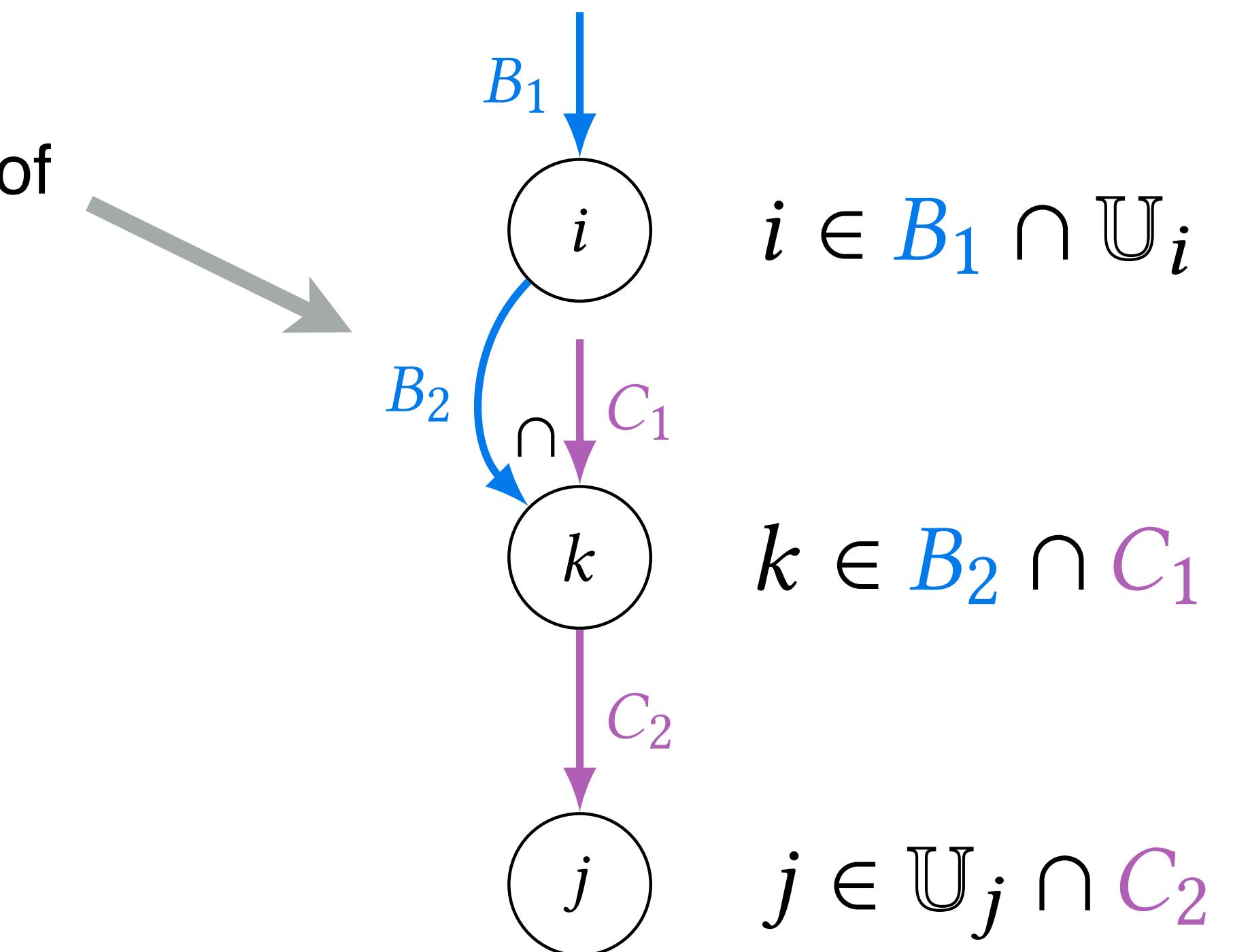
# Sparse Iteration Theory

$$A_{ij} = \sum_k B_{ik} C_{kj} \quad \leftarrow \quad \text{Matrix Multiplication}$$

Sparse Iteration Graph

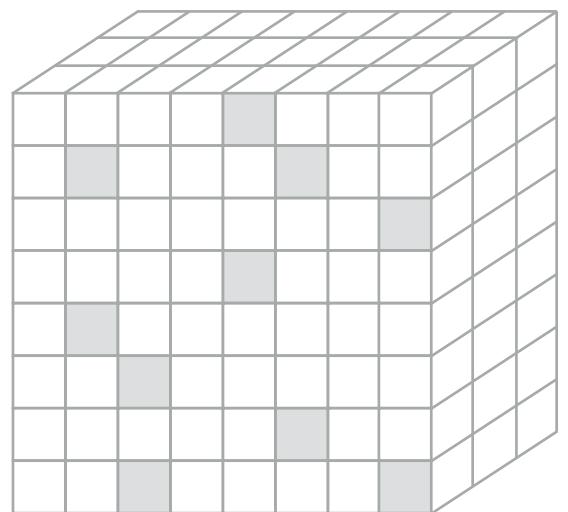
$$\forall i \forall k \forall j B_{ik} \cap C_{kj}$$

Must be able to generate code for any combination of intersections and unions of any number of data structures



# Sparse Iteration Theory

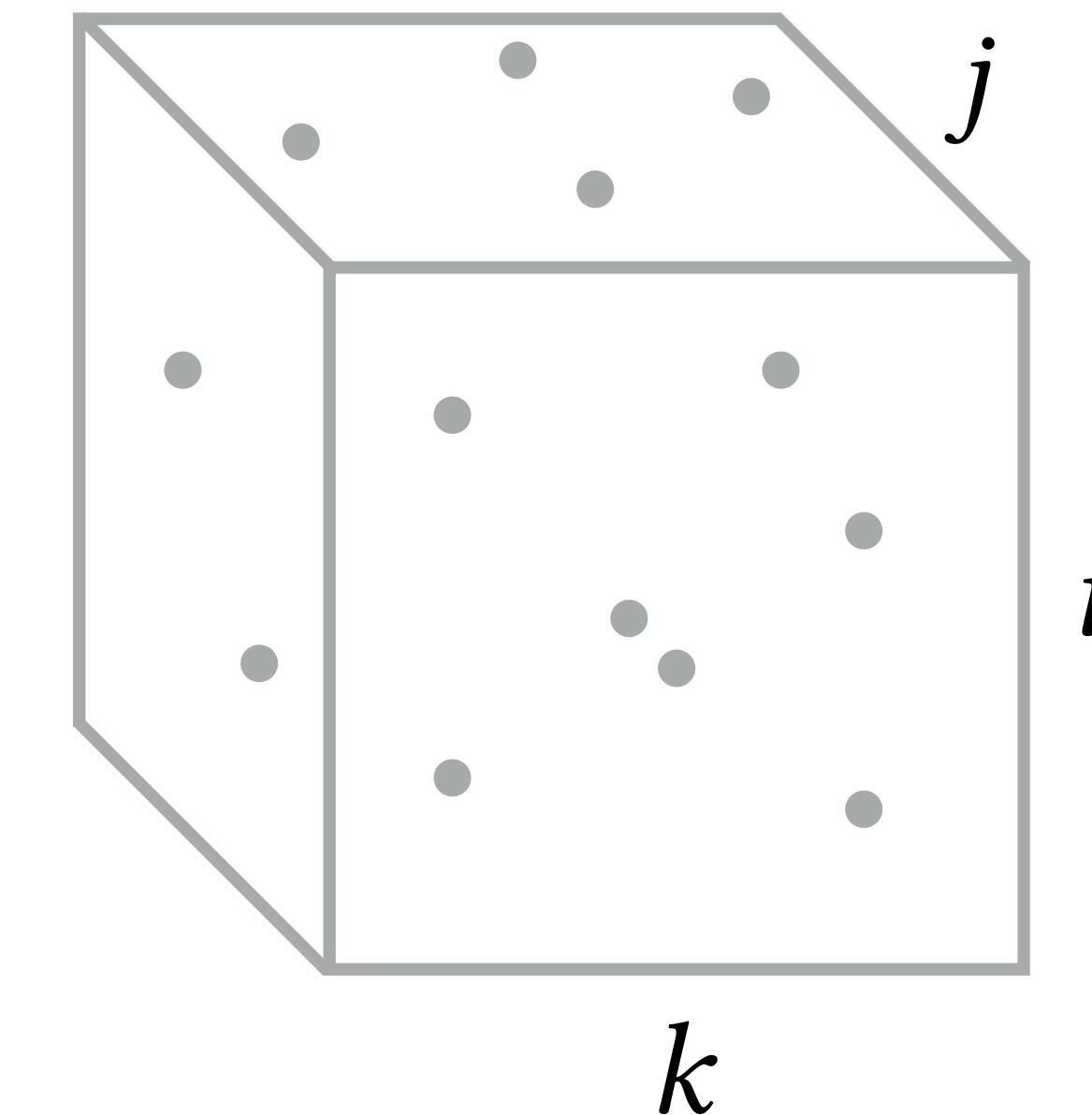
Tensors



Nonzeros are a subset of the cartesian combination of sets

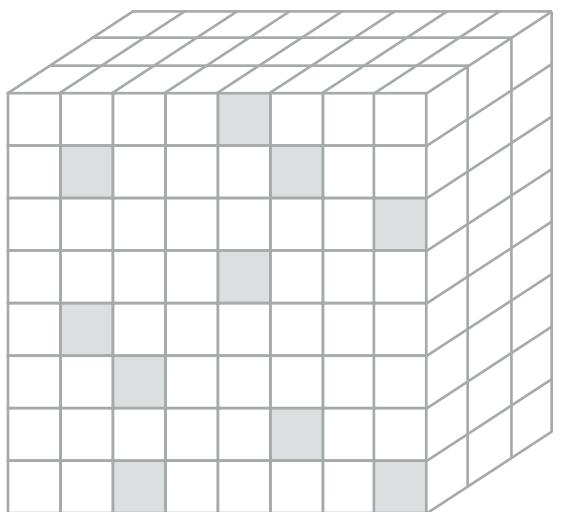


Sparse Iteration Spaces



# Sparse Iteration Theory

Tensors



Nonzeros are a subset of the cartesian combination of sets



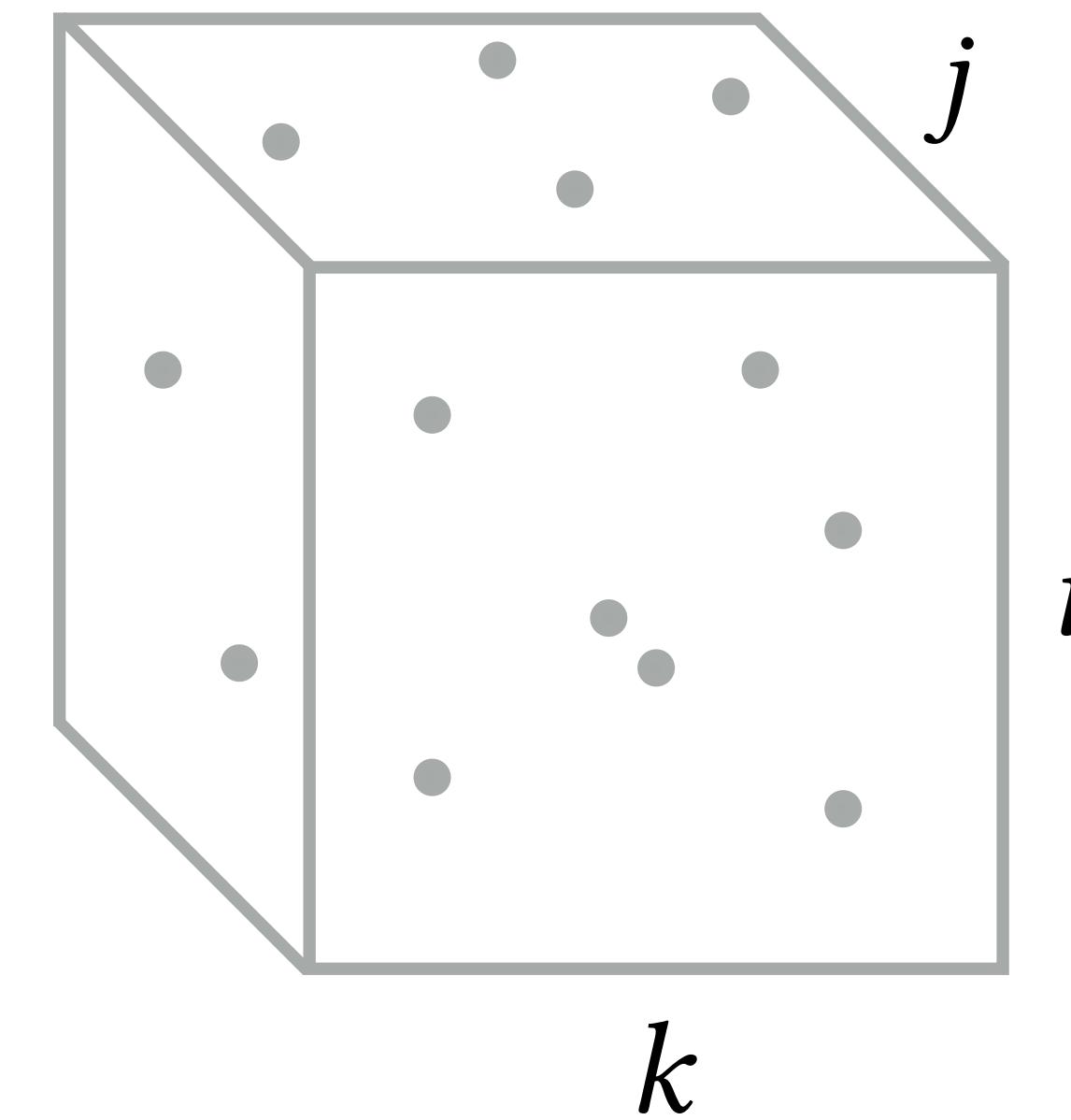
Relations

Names	City	Age
Peter	Boston	54
Mary	San Fransisco	35
Paul	New York	23
Adam	Seattle	84
Hilde	Boston	19
Bob	Chicago	76
Sam	Portland	32
Angela	Los Angeles	62

A relation is a subset of the cartesian combination of sets

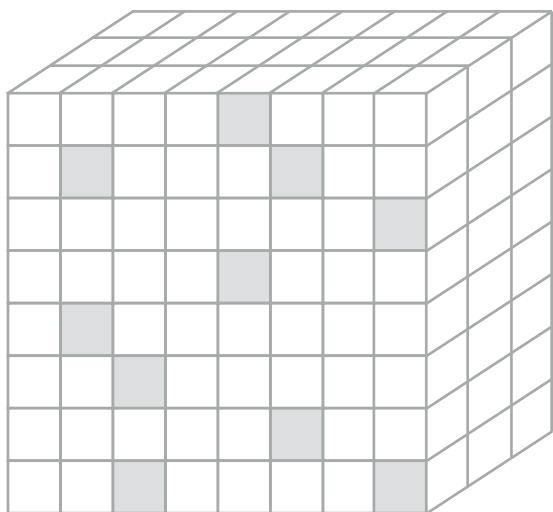


Sparse Iteration Spaces



# Sparse Iteration Theory

Tensors



Nonzeros are a subset of the cartesian combination of sets



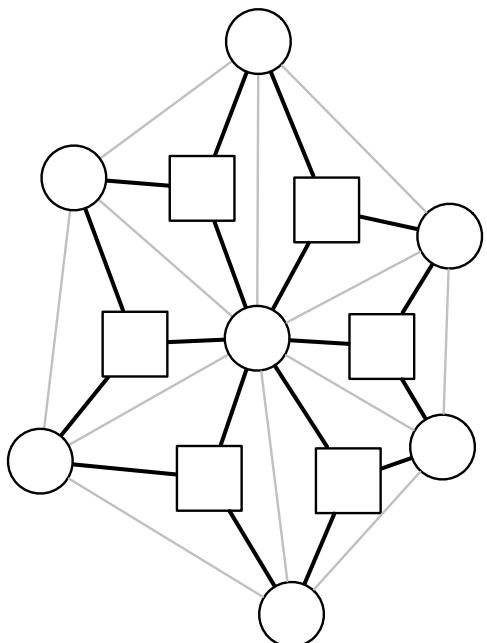
Relations

Names	City	Age
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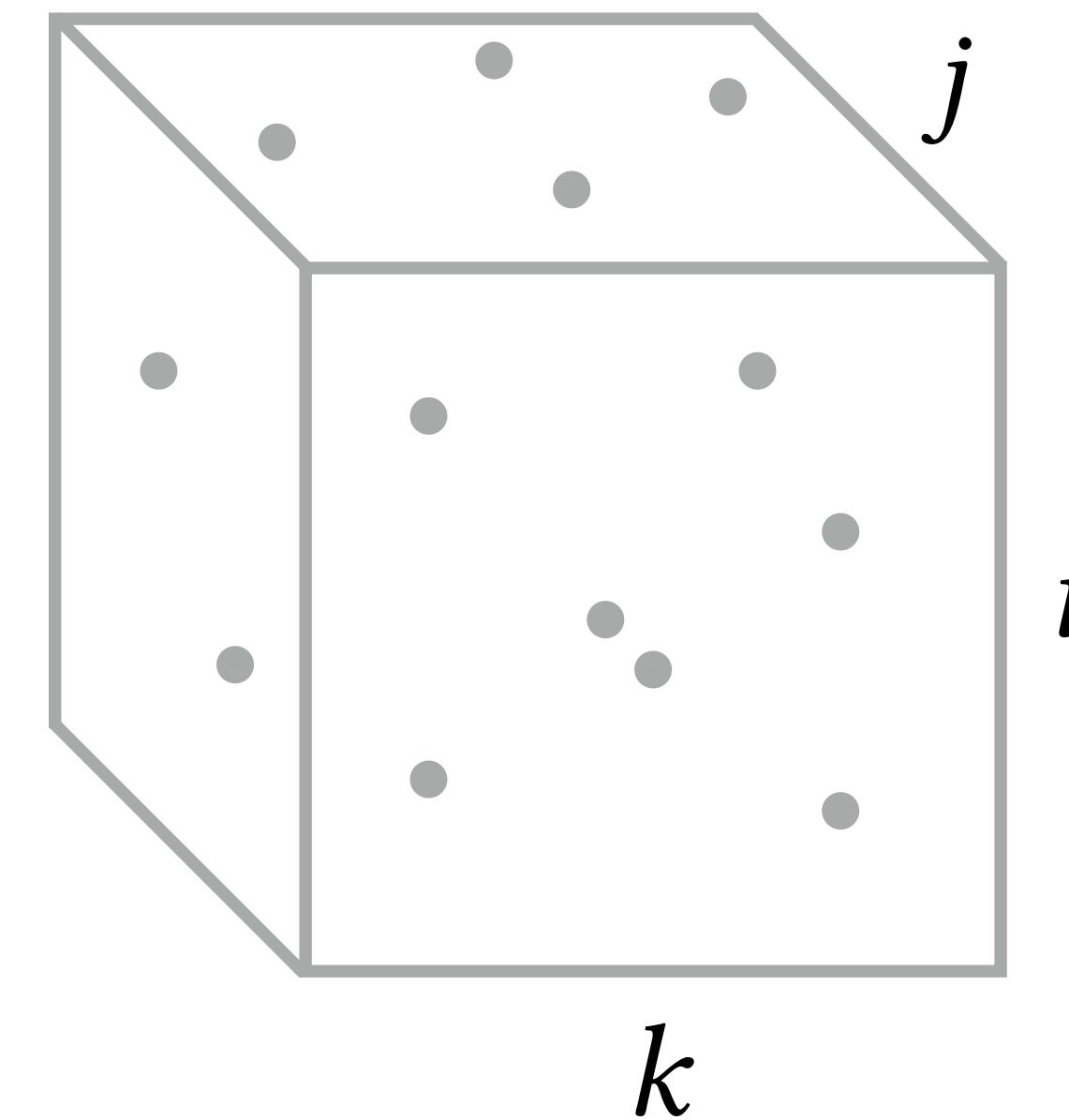
Graphs



Graph edges are a subset of the cartesian combination of sets

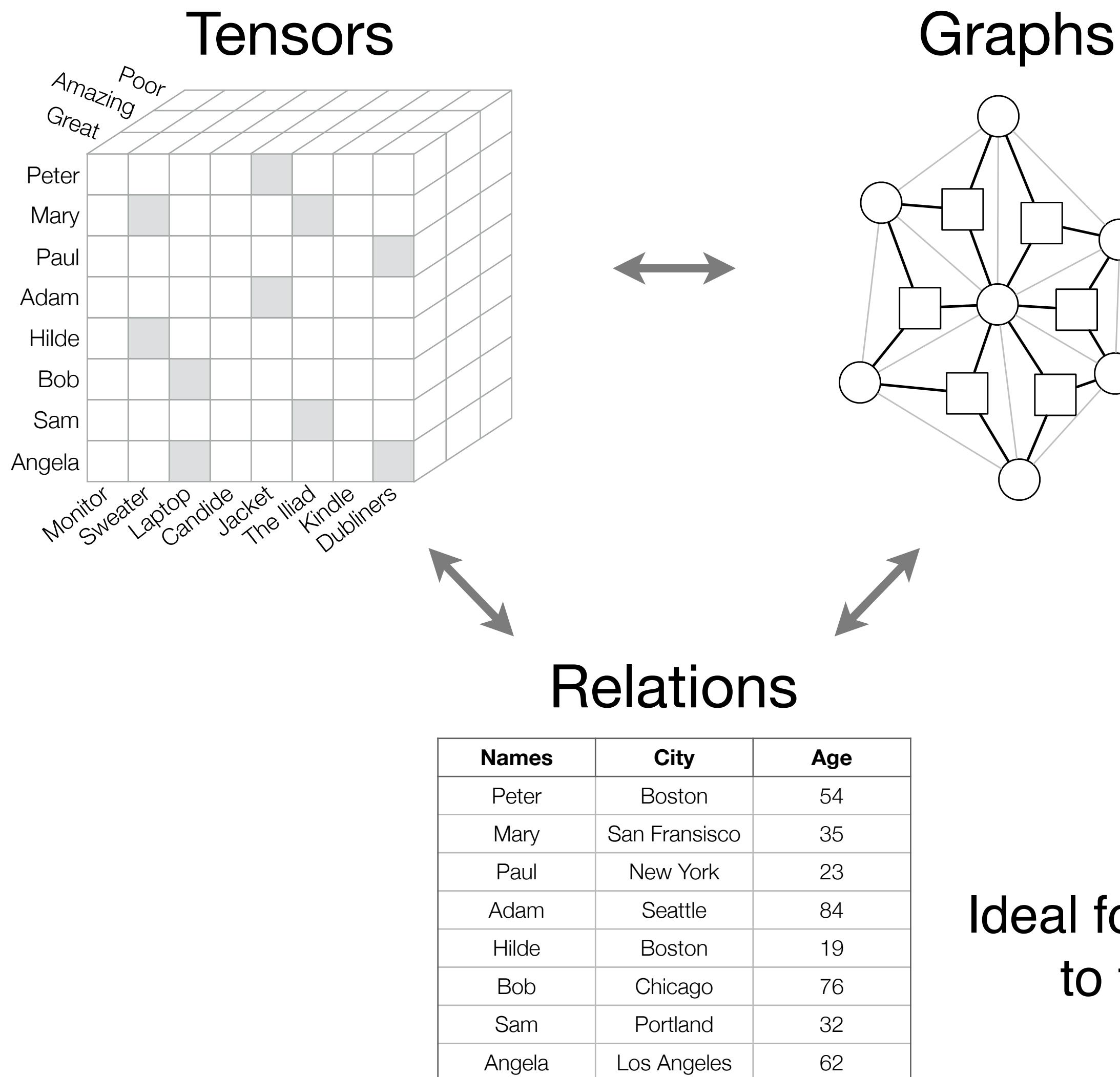


Sparse Iteration Spaces



# Three Abstractions

Ideal for global operations  
on systems



Ideal for combining data  
to form systems

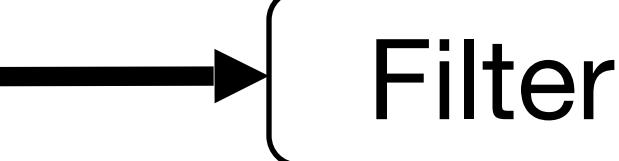
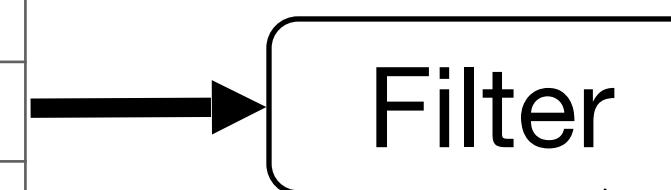
# Tensor Computations on Relational Data

## Relations

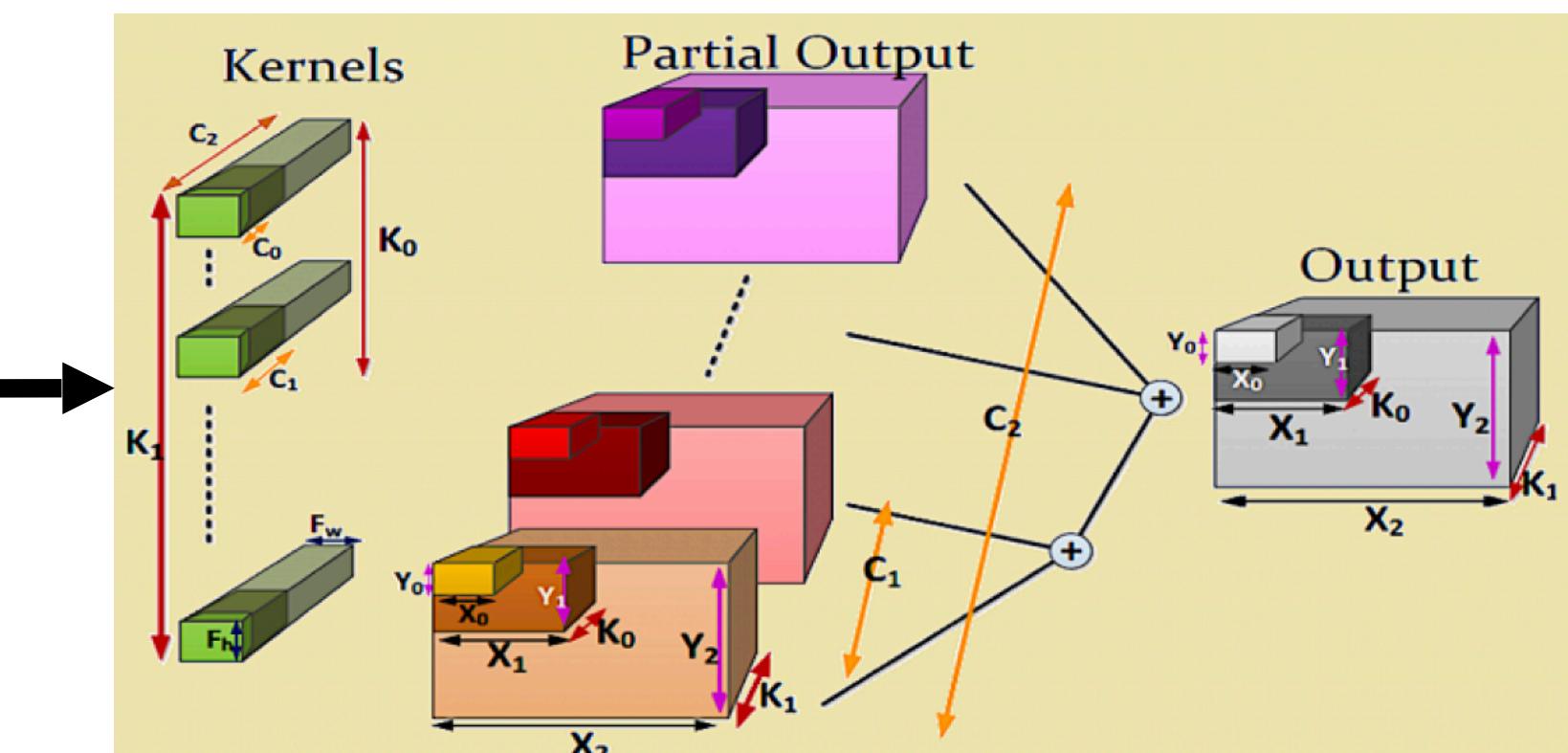
Names	City	Age
Peter	Boston	54
Mary	San Fransisco	35
Paul	New York	23
Adam	Seattle	84
Hilde	Boston	19
Bob	Chicago	76
Sam	Portland	32
Angela	Los Angeles	62

Person	Product
Peter	Computer
Mary	Book
Paul	Pencil
Adam	Seattle
Hilde	Boston
Bob	Chicago
Sam	Portland
Angela	Los Angeles

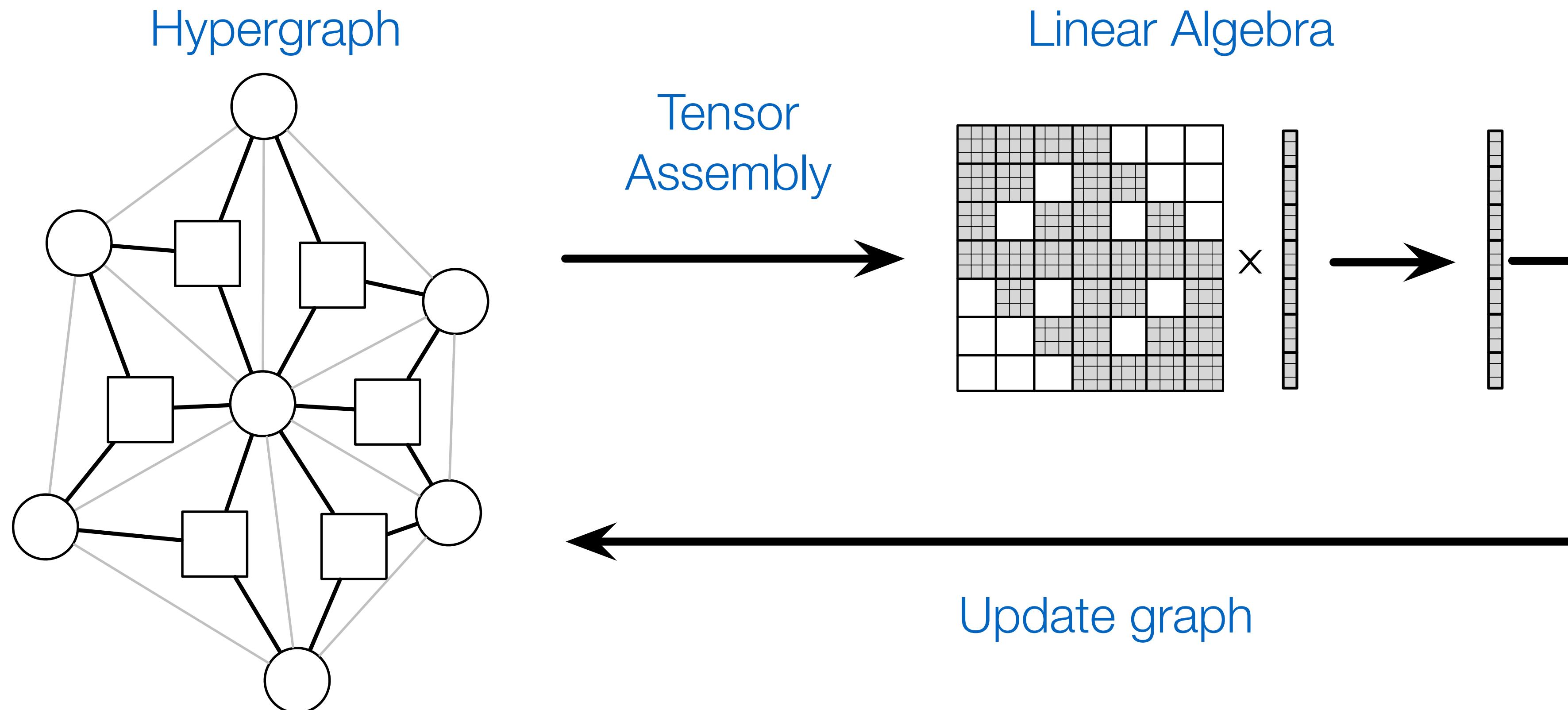
## Data Processing



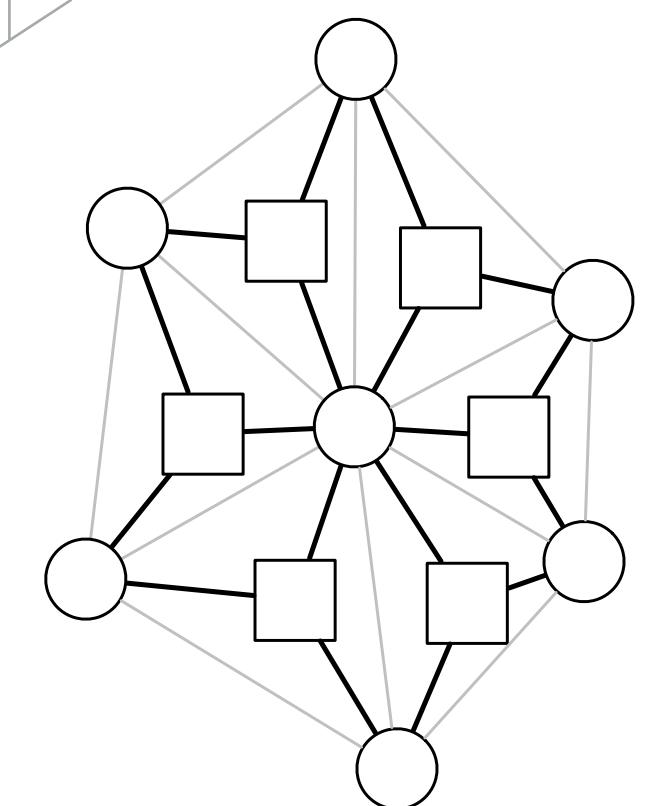
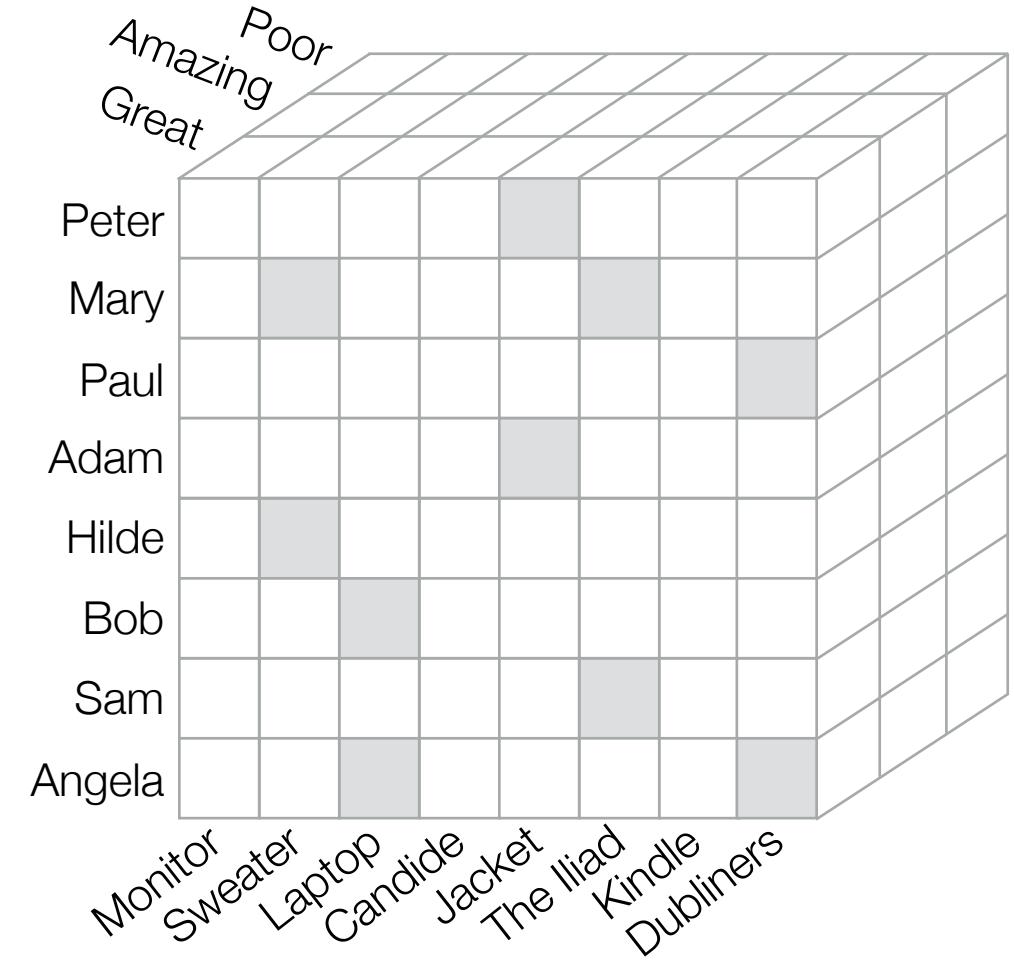
## Tensor Operations



# Simulation on Mesh or Rigid Bodies

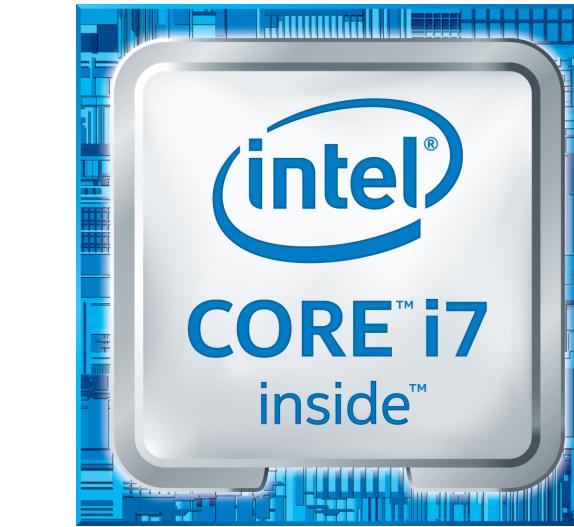


# Compilation to Domain-Specific Hardware



Names	City	Age
Peter	Boston	54
Mary	San Fransisco	35
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Three Languages Compiler



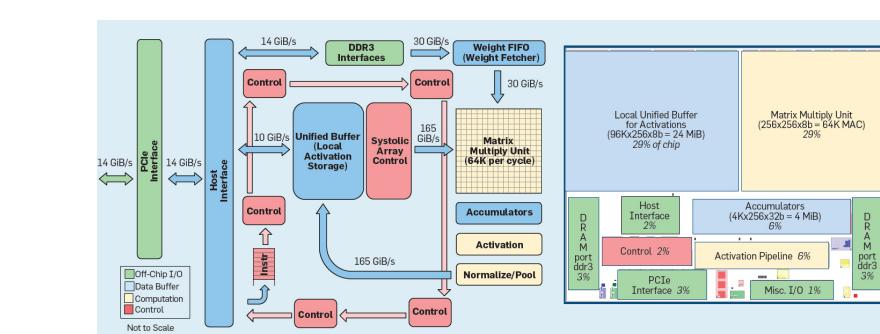
CPUs



GPUs



Cloud



DSAs