Getting Started with FA μ ST Toolbox "Flexible Approximate Multi-Layer Sparse Transforms"



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Chapter 1

Introduction

What is the use of that? FA μ ST is a C++ toolbox, useful to decompose a given dense matrix into a product of sparse matrices in order to reduce its computational complexity (both for storage and manipulation). In Figure 1.1, the matrix **A** represents the dense matrix and $\mathbf{S}_{\mathbf{j}}$ correspond to the sparse matrices as $\mathbf{A} = \prod_{i=1}^{J} \mathbf{S}_{\mathbf{j}}$.

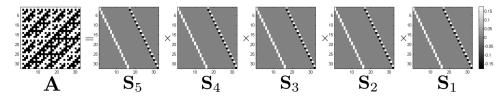


Figure 1.1: Brief presentation of $FA\mu ST$

 $FA\mu ST$ can be used to speed up iterative algorithms commonly used for solving high dimensional linear inverse problems. The algorithms implemented in the toolbox are described in details by Le Magoarou.[1]. The $FA\mu ST$ toolbox is delivered with a Matlab wrapper. For more information on the $FA\mu ST$ project, please visit the website of the project: http://faust.gforge.inria.fr.

Which type of Platform and Compiler for the installation? The Figure 1.2 summarizes the tested configurations of the installation of the FA μ ST toolbox following the type of platform (Linux, Mac or Windows), compiler, version of Matlab and the type of Integrate Development Environment (IDE).

Choose among this Figure 1.2 the adapted platform and IDE following your system and refer to the corresponding Install Chapter. Authors suggest the installation using the GCC or Clang compiler directly from a command terminal because it is more simple and requires fewer externals components.

Configuration	Compiler and Matlab	Integrated Development Environment IDE	
LINUX	GCC (Version < v5.0) Matlab (V > 2013)	Code ::Blocks (with GCC)	
MAC OS X	Clang Matlab (v > 2013)	Code ::Blocks (with Clang)	Xcode
WINDOWS	GCC (MinGW Version 4.9 & 5.3) Matlab (V > 2013)	Code ::Blocks (with GCC)	Visual Studio

Figure 1.2: Checked Installation: Platforms and IDE

How FA μ ST is structured? The Figure 1.3 presents a brief structure of the FA μ ST toolbox. The principal C++ library called "libfaust" includes two components: the "Factorization algorithms" is used to generate a FA μ ST core from a dense matrix and the "FA μ ST matrix multiplication" provides the linear operator to manipulate your data. It can be employ using different types of wrappers but in the second version of FA μ ST package (Version 2.0), only Matlab wrapper is provided.

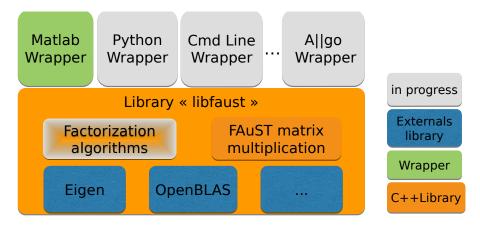


Figure 1.3: Brief structure of $FA\mu ST$ version 2.0.0

Known issues

- The installation on Windows Platform using Visual Studio IDE has been tested but there
 is compilation problems depending on the version of your Windows and your Visual Studio.

 This install configuration is not guaranteed but you can try and report any problem
 and/or suggestion on install-list of FAμST project on http://lists.gforge.inria.fr/
 pipermail/faust-install/.
- 2. The use of the **mex function** from Matlab requires that you have a third-party compiler installed on your system. Warning: Following your version of Matlab (2016a in our case)

mex function only supports up to GCC 4.7 (see http://fr.mathworks.com/support/compilers/R2016a/index.html?sec=glnxa64 for more detail).

3. The "Factorization algorithms" module represented on Figure 1.3 is actually in progress (see Section).

Organization: Chapter 2 explains how to install the library $FA\mu ST$ for UNIX (including Linux and Mac OS X) platform and Chapter 3 corresponds to the Windows installation. Chapter 4 shows quickly how to use this library and gives an example of application. Finally, a "working progress" part is given Chapter 5 to review the current and future work.

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Chapter 2

Installation on Unix platform

The FA μ ST project is available for Linux, MAC OS X and Windows platforms. The proposed toolbox provides a Matlab wrapper. **CMake** has been chosen to build the FA μ ST project because it is an open-source, cross-platform family of tools designed to build, test and package software. This chapter presents the steps to install the FA μ ST tools on Unix platform (both Linux and Mac OS).

- 1. Ensure that the **prerequisite components** listed in Section 2.1 are installed.
- 2. Refer to section 2.2 to download FA μ ST package and setting your terminal.
- 3. Refer to the appropriate section following the use (or not) of an IDE (Integrated Development Environment):
 - Basic installation using the command line terminal, refer to Section 2.3.
 - Basic installation using the IDE "Code::Blocks", refer to Section 2.4.
 - Basic installation using the IDE "Xcode" only for MAC OS X platform, refer to Section 2.5.

Section 2.6 describes the custom options available to build the $FA\mu ST$ toolbox, to propose a Custom - Advanced installation. For example, the optional configuration can be used to modify the install directory path, or to build in debug mode.

```
> This kind of script represents the text command you must
> entered in a terminal command. For example :
> mkdir BUILD
```

```
when character '>' is missing in the beginning of each line, it signifies that the message is a return text in your current terminal.
```

```
>> This kind of script represents the text command you must >> entered in a Matlab Command Window.
```

```
when character ">>" is missing in the beginning of each line, it signifies that the message is a return text in your current Matlab Command Window.
```

2.1 Required components

This Section lists the required components you must install before to begin the FA μ ST installation.

- Install CMake. The minimum version required is Cmake version 3.0.2. Visit the website https://cmake.org/ to process to the installation.
- Verify Cmake install by typing in a command terminal:

> which cmake

The command terminal returns the path of your Cmake binary file like

/usr/bin/cmake

If not, add Cmake binary directory in the environment path. (in your /.bashrc file)

- Install Matlab (minimal version required is Matlab 2014a https://fr.mathworks.com/downloads/)
- Verify Matlab install by typing in a terminal the following command:

> which matlab

You must obtain the path of your matlab binary file like:

/usr/local/bin/matlab

If not, add matlab binary directory in your environment path (in your /.bashrc file).

• Verify Matlab has a MEX supported compiler by typing in a Matlab Command Window :

```
>> mex -setup C++
```

You must obtain this kind of message:

```
MEX configured to use <YOURCOMPILER> for C++ language compilation.
```

But if you have an error message of the style:

```
No supported compiler or SDK was found. For options, visit <a href="http://doi.org/10.1001/jhttp://doi.org/10.1001/jhttp://doi.org/10.1001/jhttp://doi.org/10.1001/jhttp://doi.org/10.1001/jhttp://doi.org/10.1001/jhttp://doi.org/10.1001/jhttp://doi.org/10.1001/jhttp://doi.org/10.1001/jhttp://doi.org/10.1001/jhttp://doi.org/10.1001/jhttp://doi.org/10.1001/jhttp://doi.org/10.1001/jhttp://doi.org/10.1001/jhttp://doi.org/10.1001/jhttp://doi.org/10.1001/jhttp://doi.org/10.1001/jhttp://doi.org/10.1001/jhttp://doi.org/10.1001/jhttp://doi.org/10.1001/jhttp://doi.org/10.1001/jhttp://doi.org/10.1001/jhttp://doi.org/10.1001/jhttp://doi.org/10.1001/jhttp://doi.org/10.1001/jhttp://doi.org/10.1001/jhttp://doi.org/10.1001/jhttp://doi.org/10.1001/jhttp://doi.org/10.1001/jhttp://doi.org/10.1001/jhttp://doi.org/10.1001/jhttp://doi.org/10.1001/jhttp://doi.org/10.1001/jhttp://doi.org/10.1001/jhttp://doi.org/10.1001/jhttp://doi.org/10.1001/jhttp://doi.org/10.1001/jhttp://doi.org/10.1001/jhttp://doi.org/10.1001/jhttp://doi.org/10.1001/jhttp://doi.org/10.1001/jhttp://doi.org/10.1001/jhttp://doi.org/10.1001/jhttp://doi.org/10.1001/jhttp://doi.org/10.1001/jhttp://doi.org/10.1001/jhttp://doi.org/10.1001/jhttp://doi.org/10.1001/jhttp://doi.org/10.1001/jhttp://doi.org/10.1001/jhttp://doi.org/10.1001/jhttp://doi.org/10.1001/jhttp://doi.org/10.1001/jhttp://doi.org/10.1001/jhttp://doi.org/10.1001/jhttp://doi.org/10.1001/jhttp://doi.org/10.1001/jhttp://doi.org/10.1001/jhttp://doi.org/10.1001/jhttp://doi.org/10.1001/jhttp://doi.org/10.1001/jhttp://doi.org/10.1001/jhttp://doi.org/10.1001/jhttp://doi.org/10.1001/jhttp://doi.org/10.1001/jhttp://doi.org/10.1001/jhttp://doi.org/10.1001/jhttp://doi.org/10.1001/jhttp://doi.org/10.1001/jhttp://doi.org/10.1001/jhttp://doi.org/10.1001/jhttp://doi.org/10.1001/jhttp://doi.org/10.1001/jhttp://doi.org/10.1001/jhttp://doi.org/10.1001/jhttp://doi.org/10.1001/jhttp://doi.org/10.1001/jhttp://doi.org/10.1001/jhttp://doi.org/10.1001/jhttp://doi.org/10.1001/jhttp://doi.org/10.1001/jhttp://doi.org/10.1001/jhttp://doi
```

Visit the webpage specified in the error message, in order to see the list of compiler supported by your Matlab version R<20XXx> on your plateform <ARCH>.

2.2 Download FAuST Package & launch terminal

When prerequisities listed in precedent section 2.1 are checked, you can get the package $FA\mu ST$.

- Download the FA\(\mu\)ST package on the website: http://faust.gforge.inria.fr/
- Unzip the FA μ ST package into your FA μ ST directory.
- Open a command terminal
- Set the current directory to your FA μ ST directory (NOTE: do not use any special character in your FA μ ST directory path, for example the character μ)

2.3 Basic Build & Installation using Makefile

When you have done the step in section 2.2 (i.e download FA μ ST package and launch the terminal in the right directory), the FA μ ST installation can start. If you are administrator of your machine (root access), follow instructions given in Section 2.3.1. Otherwise, for local installation, refer to Section 2.3.2.

2.3.1 Install with administrator privilege

In the terminal opened in Section 2.2, type the following commands:

```
1 > mkdir build
2 > cd build
3 > cmake ..
4 > make
5 > sudo make install # run with administration privilege
```

 $FA\mu ST$ Toolbox should be installed. Now, refer to Quick-Start Chapter 4 to check the install and to try $FA\mu ST$ toolbox.

For more detail about cmake; make; make install commands, refer to Section 6.3.

2.3.2 Install without administrator privilege

In the terminal opened in Section 2.2, type the following commands:

```
1 > mkdir build
2 > cd build
3 > cmake .. -DCMAKE_INSTALL_PREFIX="<Your/Install/Dir>"
4 > make
5 > make install
```

 $FA\mu ST$ Toolbox should be installed. Now, refer to Quick-Start Chapter 4 to check the install and to try $FA\mu ST$ toolbox.

For more detail about cmake; make; make install commands, refer to Section 6.3.

2.4 Basic Build & Install using Code Block IDE

When you have done the step in section 2.2 (i.e download FA μ ST package and launch the terminal in the right directory), the FA μ ST installation can start. If you are administrator of your machine (root access), follow instructions given in Section 2.4.1. Otherwise, for local installation, refer to Section 2.4.2.

2.4.1 Install with administrator privilege

• In the terminal opened in section 2.2, type the following commands:

```
1 > mkdir build
2 > cd build
3 > cmake .. -G "CodeBlocks - Unix Makefiles"
```

- Open the FA μ ST project from the file ./build/FAUST.cbp with Code::Blocks IDE.
- In Code::Blocks IDE, select **ALL** target and build the project.
- Close Code::Blocks IDE
- Re-Open the FAμST project from the file ./build/FAUST.cbp with Code::Blocks IDE with administrator privilege. For that, type in a terminal :

```
> sudo codeblocks
```

• In Code::Blocks IDE, select **install** target and build the project.

 $FA\mu ST$ Toolbox should be installed. Now, refer to Quick-Start Chapter 4 to check the install and to try $FA\mu ST$ toolbox.

For more detail about cmake command, refer to Section 6.3.

2.4.2 Install without administrator privilege

• In the terminal opened in section 2.2, type the following commands:

- Open the FA μ ST project from the file ./build/FAUST.cbp with Code::Blocks IDE.
- In Code::Blocks IDE, select **ALL** target and build the project.
- In Code::Blocks IDE, select **install** target and build the project.

 $FA\mu ST$ Toolbox should be installed. Now, refer to Quick-Start Chapter 4 to check the install and to try $FA\mu ST$ toolbox.

For more detail about cmake command, refer to Section 6.3.

2.5 Basic Build & Install using Xcode IDE (for MAC OS)

 $FA\mu ST$ install using the IDE Xcode concerns only MAC OS X environment.

When you have done the step in section 2.2 (i.e download FA μ ST package and launch the terminal in the right directory), the FA μ ST installation can start. This Build & Install section requires that you have the IDE Xcode installed on your system. If you are administrator of your machine (root access), follow instructions given in Section 2.5.1. Otherwise, for local installation, refer to Section 2.5.2.

NOTE: For a command line install using Xcode IDE, refer to Annex 6.7.

2.5.1 Install with administrator privilege

• In the terminal opened in section 2.2, type the following commands:

```
1 > mkdir build
2 > cd build
3 > cmake .. -G "Xcode"
```

- Open the FA μ ST project from the file ./build/FAUST.xcodeproj with Xcode IDE.
- In Xcode IDE, select **ALL** target and build the project.
- Close Xcode IDE
- Re-Open the FAμST project from the file ./build/FAUST.xcodeproj with Xcode IDE with administrator privilege. For that, type in a terminal:

```
> sudo Xcode
```

• In Xcode IDE, select **install** target and build the project.

 $FA\mu ST$ Toolbox should be installed. Now, refer to Quick-Start Chapter 4 to check the install and to try $FA\mu ST$ toolbox.

For more detail about cmake command, refer to Section 6.3.

2.5.2 Install without administrator privilege

• In the terminal opened in section 2.2, type the following commands:

- Open the FA μ ST project from the file ./build/FAUST.xcodeproj with Xcode IDE.
- In Xcode IDE, select **ALL** target and build the project.
- In Xcode IDE, select **install** target and build the project.

 $FA\mu ST$ Toolbox should be installed. Now, refer to Quick-Start Chapter 4 to check the install and to try $FA\mu ST$ toolbox.

For more detail about cmake command, refer to Section 6.3.

2.6 Custom - Advanced Installation

The project $FA\mu ST$ can be configured with optional parameters, for example if you want to install $FA\mu ST$ library in a different folder or to enable the parallel computing using multithread capacities provided by the OS. This build system can be parametrized using the Cmake Graphical User Interface, or the Cmake command line tools.

The Cmake Graphical User Interface ccmake allows you to select option input. Set your current directory to your build directory and type in a terminal:

```
> ccmake ..
```

The Cmake GUI appears in the console (see fig. 2.1).

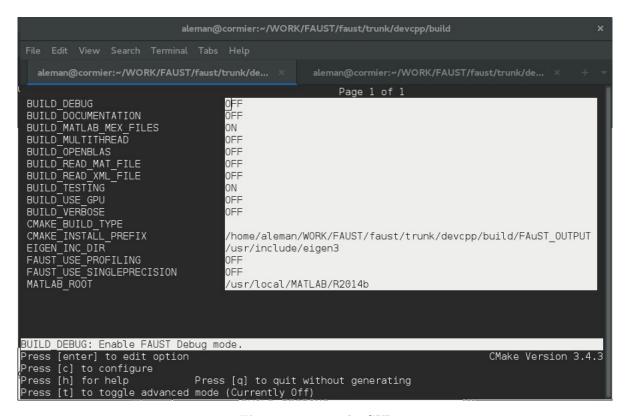


Figure 2.1: ccmake GUI

When scrolling on a value and pressing [enter], this value can be edited, the black underlaid row displays some information about the option and required path to create the build system. In the case of an option press [enter] to toggle the ON/OFF values. You can edit option by pressing [enter]. For example, press [enter] to edit option CMAKE_INSTALL_PREFIX to modify the install directory.

After choosing options for the build and setting the required fields, press [c] to configure. The configuration of the build system is checked again by Cmake, at the end of this check if the build settings are correct, you can press [g] in order to generate the build system.

Instead the ccmake GUI, an other possibility to configure and generate the project is to use the command line cmake which can take the option input. Here is the list of available options: cmake ... -D<BUILD_NAME>=<value>

- CMAKE INSTALL PREFIX: Install directory for the FA μ ST library
- CMAKE_INSTALL_MATLAB_PREFIX : Install path directory for the Matlab wrapper

- BUILD TESTING: Enable the ctest option (default value is ON)
- BUILD_DOCUMENTATION : Generating the doxygen documentation (default value is OFF)
- BUILD_MULTITHREAD : Enable multithread with OpenMP Multithreading (default value is OFF)
- BUILD_VERBOSE : Enable verbose option when compile (-v) (default value is OFF)
- BUILD DEBUG : Enable $FA\mu ST$ Debug mode (default value is OFF)
- BUILD_USE_GPU : Using both CPU and GPU process (default value is OFF) (refer to Section 5.2 for installation and more detail)
- BUILD_MATLAB_MEX_FILES : Enable building Matlab MEX files (default value is ON)
- \bullet BUILD_OPENBLAS : Using openBLAS for matrix and vector computations (default value is OFF)

Following the selected option, the cmake installer automatically checks the dependent component (library OpenBlas, eigen, matio, libxml2).

Chapter 3

Installation on Windows platform

The FA μ ST project is available for Linux, MAC OS X and Windows platforms. The proposed toolbox provides a Matlab wrapper. **CMake** has been chosen to build the FA μ ST project because it is an open-source, cross-platform family of tools designed to build, test and package software. This chapter presents the steps to install the FA μ ST tools on Windows platform.

- 1. Ensure that the **prerequisite components** listed in Section 3.1 are installed.
- 2. Choose your preferred C++ Compiler between GCC from MinGW "Minimalist GNU for Windows" (Section 3.3) and the C++ Compiler from Microsoft Visual Studio (Section 3.4).
- 3. Process to Basic installation of $FA\mu ST$ tool by following instructions given in the appropriate section, depending to the kind of compiler (MinGW or Microsoft Visual) and the use (or not) of an IDE (Integrated Development Environment).

Section 3.5 describes the custom options available to build the FA μ ST toolbox, to propose Custom - Advanced installation. For example, the optional configuration can be used to modify the install directory path, or to build in debug mode.

```
This kind of script represents the text command you must > entered in a terminal command. For example : 3 > mkdir BUILD
```

```
when character '>' is missing in the beginning of each line, it signifies that the message is a return text in your current terminal.
```

```
>> This kind of script represents the text command you must
>> entered in a Matlab Command Window.
```

```
when character ">>" is missing in the beginning of each line, it signifies that the message is a return text in your current Matlab Command Window.
```

3.1 Required components

The installation of the FA μ ST tool depends on other components to be installed in order to run properly.

- Install CMake. The minimum version required is Cmake version 3.0.2. Download Binary distributions correspond to your environment from https://cmake.org/download/.
- Verify CMake install: Open a terminal and type the following command:

> where cmake

You should obtain the path of your cmake.exe binary file. If not, please add the directory of your cmake.exe file in your environment variable. (to add an environment variable, follow instructions given in 6.6).

- Install Matlab (minimal version required is Matlab 2014a) (https://fr.mathworks.com/downloads/).
- **Verify Matlab install** by checking the matlab.exe binary file in the default directory: type in a terminal the following command:

> where matlab

You must obtain the path of your matlab binary file like:

C:\Program Files\MATLAB\<R2015b>\bin\matlab.exe

If not, please add the directory of your matlab.exe file in your environment variable. To add an environment variable, follow instructions given in 6.6.

• Verify Matlab has a MEX supported compiler by typing in a Matlab Command Window .

```
>> mex -setup C++
```

You must obtain this kind of message:

```
MEX configured to use <YOURCOMPILER> for C++ language compilation.
```

But if you have an error message of the style:

```
No supported compiler or SDK was found. For options, visit <a href="http://dx.natworks.com/support/compilers/R<20XXx>/<ARCH>.html">http://dx.natworks.com/support/compilers/R<20XXx>/<ARCH>.html</a>
```

Visit the webpage specified in the error message, in order to see the list of compiler supported by your Matlab version R<20XXx> on your plateform <ARCH>.

- Install 7-zip tool from http://www.7-zip.org/.
- Verify 7-zip install by typing in a terminal the following command:

> where 7z

You must obtain the path of your 7z.exe binary file:

```
C: \backslash Program Files \backslash 7 - Zip \backslash 7z.exe
```

If not, add 7z.exe directory in your environment path. (to add an environment variable, follow instructions given in 6.6).

3.2 Download FAuST Package

When prerequisitie components listed in precedent section 3.1 are checked, you can get the $FA\mu ST$ package.

- Download the FAµST package on the website: http://faust.gforge.inria.fr/
- Unzip the FA μ ST package into your FA μ ST directory.

```
> 7z x FAUST-Source-2.0.0.zip
```

3.3 Install using GCC-MinGW compiler

When prerequisite components listed in previous section 3.1 are checked, you must install **MinGW containing the C++ Compiler**. Then, the FA μ ST installation can be done using Command prompt, following instructions given in Section 3.3.2 or using CodeBlocks IDE, following instructions given in Section 3.3.3.

3.3.1 Install GCC from MinGW

- Download MinGW in https://sourceforge.net/projects/mingw/files/latest/download? source=files
- Launch install file and choose latest version of MinGW. Select the MinGW corresponding to gcc-g++ compiler. Then, select mingw32-make.exe in "All packages" menu.
- Add gcc.exe directory in your environment path. (to add an environment variable, follow instructions given in 6.6).
- Verify MinGW install by typing in a terminal the following command:

> where gcc

You must obtain the path of your gcc.exe binary file:

C:\mingw\mingw64\bin\gcc.exe

If not, add gcc.exe directory in your environment path. (to add an environment variable, follow instructions given in 6.6).

• Verify make tool: In a terminal command, type

> where make

You must obtain the path of your make.exe binary file. If not, please check if make.exe file is present in MINGW install directory. If not, you can copy and rename mingw32-make.exe to make.exe.

• From Matlab IDE, you must install MinGW version 4.9.2 using the **ADDON menu**. For more detail, please follow the instruction given in following link: http://fr.mathworks.com/help/matlab/matlab_external/install-mingw-support-package.html. For that, you must have an id session for Mathwork (easy to create). Current this latest step, an environment variable called MW_MINGW64_LOC is automatically generated.

3.3.2 Basic Build & Install using the command prompt

The basic install described in this section requires the GCC compiler from MinGW (see precedent Section 3.3.1). If you have administrator privilege, follow instructions in Section 3.3.2.1, otherwise follow instructions given in Section 3.3.2.2.

3.3.2.1 Install with administrator privilege

- Open a command terminal
- Set the current directory to your FA μ ST directory (NOTE: don't use any special character in your FA μ ST directory path, for example the character μ)
- Type the following commands:

```
1 > mkdir build
2 > cd build
3 > cmake -G "MinGW Makefiles" ...
4 > make
```

- Open a command terminal with administrator privilege : right click on command prompt icon and select run as administrator.
- Set the current directory to your $FA\mu ST$ directory
- Type the following commands :

```
) > make install
```

 $FA\mu ST$ Toolbox should be installed. Now, refer to Quick-Start Chapter 4 to check the install and to try $FA\mu ST$ toolbox.

3.3.2.2 Install without administrator privilege

- Open a command terminal
- Set the current directory to your FA μ ST directory (NOTE: don't use any special character in your FA μ ST directory path, for example the character μ)
- Type the following commands:

 $FA\mu ST$ Toolbox should be installed. Now, refer to Quick-Start Chapter 4 to check the install and to try $FA\mu ST$ toolbox.

3.3.3 Basic build & Install using Code::Blocks IDE

The basic install described in this section requires the GCC compiler from MinGW (see precedent Section 3.3.1). If you have administrator privilege, follow instructions in Section 3.3.3.1, otherwise follow instructions given in Section 3.3.3.2.

You must select the gcc compiler in the IDE code::Blocks in the Settings menu -> Compiler... -> Selected Compiler Then, the FA μ ST installation can be done.

3.3.3.1 Install with administrator privilege

- Open a command terminal
- Set the current directory to your FA μ ST directory (NOTE: don't use any special character in your FA μ ST directory path, for example the character μ)
- Type the following commands:

```
1 > mkdir build
2 > cd build
3 > cmake -G "CodeBlocks - MinGW Makefiles" ..
```

- Open the FA μ ST project from the file ./build/FAUST.cbp with Code::Blocks IDE.
- In Code::Blocks IDE, select ALL BUILD, select RELEASE mode and generate the project.
- Re-Open the FAμST project from the file ./build/FAUST.cbp with Code::Blocks IDE with administrator privilege. For that, right-click on the Code::Blocks icon and select "run as administrator".
- In Code::Blocks IDE, select INSTALL target, select RELEASE mode and build.

 $FA\mu ST$ Toolbox should be installed. Now, refer to Quick-Start Chapter 4 to check the install and to try $FA\mu ST$ toolbox.

For more detail about cmake commands, refer to Section 6.3.

3.3.3.2 Install without administrator privilege

- Open a command terminal
- Set the current directory to your FA μ ST directory (NOTE: don't use any special character in your FA μ ST directory path, for example the character μ)
- Type the following commands :

- Open the FA μ ST project from the file ./build/FAUST.cbp with Code::Blocks IDE.
- In Code::Blocks IDE, select ALL target, select RELEASE mode and build the project.
- In Code::Blocks IDE, select install target, select RELEASE mode and build the project.

 $FA\mu ST$ Toolbox should be installed. Now, refer to Quick-Start Chapter 4 to check the install and to try $FA\mu ST$ toolbox.

For more detail about cmake commands, refer to Section 6.3.

3.4 Install using Microsoft Visual compiler

The installation on Windows Platform using Visual Studio IDE has been tested but there is compilation problems depending of the version of your Windows and your Visual Studio. **This install configuration is not guaranteed** but you can try and report any problem and/or suggestion on install-list of FA μ ST project on http://lists.gforge.inria.fr/pipermail/faust-install/.

When prerequisites listed in section 3.1 are checked, you must install **Microsoft Visual Studio** containing the C++ Compiler (Section 3.4.1). Then, the FA μ ST installation can be done using Visual Studio IDE, following instructions given in Section 3.4.2 or using Command prompt, following instructions given in Section 3.4.3.

3.4.1 Install Microsoft Visual compiler

- Download Microsoft Visual Studio Professional 2013 from https://www.microsoft.com/ en-US/download/details.aspx?id=44916
- Install Microsoft Visual Studio Professional 2013

Then, the FA μ ST installation can be done using Visual Studio IDE, following instructions given in Section 3.4.2 or using Command prompt, following instructions given in Section 3.4.3.

3.4.2 Basic Build & Install using Visual Studio IDE

The basic install described in this section requires Microsoft Visual Studio (see precedent Section 3.4.1). If you have administrator privilege, follow instructions in Section 3.4.2.1, otherwise follow instructions given in Section 3.4.2.2.

3.4.2.1 Install with administrator privilege

- Open a command terminal
- Set the current directory to your FA μ ST directory (NOTE: don't use any special character in your FA μ ST directory path, for example the character μ)
- Type the following commands:

```
1 > mkdir build
2 > cd build
3 > cmake ..
```

- Open the FA μ ST project from the file ./build/FAUST.sln with Visual Studio IDE.
- In Visual Studio IDE, select ALL BUILD, select RELEASE mode, and generate the project three times.
- Close Visual Studio IDE
- Re-Open the FA μ ST project from the file ./build/FAUST.sln with Visual Studio IDE with administrator privilege.
- In Visual Studio IDE, select INSTALL target, select RELEASE mode, and generate the project.

 $FA\mu ST$ Toolbox should be installed. Now, refer to Quick-Start Chapter 4 to check the install and to try $FA\mu ST$ toolbox.

For more detail about cmake commands, refer to Section 6.3.

3.4.2.2 Install without administrator privilege

- Open a command terminal
- Set the current directory to your $FA\mu ST$ directory (NOTE: don't use any special character in your $FA\mu ST$ directory path, for example the character μ)
- Type the following commands:

```
1 > mkdir build
2 > cd build
3 > cmake .. -DCMAKE_INSTALL_PREFIX="<Your/Install/Dir>"
```

- Open the FAμST project from the file ./build/FAUST.sln with Visual Studio IDE.
- In Visual Studio IDE, select ALL target, select RELEASE mode and generate the project three times.
- In Visual Studio IDE, select install target, select RELEASE mode, and generate the project.

 $FA\mu ST$ Toolbox should be installed. Now, refer to Quick-Start Chapter 4 to check the install and to try $FA\mu ST$ toolbox.

For more detail about cmake commands, refer to Section 6.3.

3.4.3 Basic Build & Install using terminal

The basic install described in this section requires the Microsoft Visual Studio compiler (see precedent Section 3.4.1). If you have administrator privilege, follow instructions in Section 3.4.3.1, otherwise follow instructions given in Section 3.4.3.2.

3.4.3.1 Install with administrator privilege

In the case of Microsoft Visual Studio 2013 compiler using the command terminal:

- Open a command terminal
- Set the current directory to your FA μ ST directory (NOTE: don't use any special character in your FA μ ST directory path, for example the character μ)
- Type the following commands :

```
1 > mkdir build
2 > cd build
3 > cmake ..
4 > cmake --build . --config "Release"
5 > cmake --build . --config "Release"
```

• Re-Open a command terminal with administrator privilege

```
> cmake --build . --config "Release" --target "install"
```

 $FA\mu ST$ Toolbox should be installed. Now, refer to Quick-Start Chapter 4 to check the install and to try $FA\mu ST$ toolbox.

For more detail about cmake commands, refer to Section 6.3.

3.4.3.2 Install without administrator privilege

In the case of Microsoft Visual Studio 2013 compiler using the command terminal:

- Open a command terminal
- Set the current directory to your FA μ ST directory (NOTE: don't use any special character in your FA μ ST directory path, for example the character μ)
- Type the following commands:

```
1 > mkdir build
2 > cd build
3 > cmake .. -DCMAKE_INSTALL_PREFIX="<Your/Install/Dir>"
4 > cmake --build . --config "Release"
5 > cmake --build . --config "Release"
6 > cmake --build . --config "Release" --target "install"
```

 $FA\mu ST$ Toolbox should be installed. Now, refer to Quick-Start Chapter 4 to check the install and to try $FA\mu ST$ toolbox.

For more detail about cmake commands, refer to Section 6.3.

3.5 Custom - Advanced Installation

The project $FA\mu ST$ can be configured with optional parameters, for example if you want to install $FA\mu ST$ library in a different folder or to enable the parallel computing using multithread capacities provided by the OS. This build system can be parametrized using the Cmake Graphical User Interface, or the Cmake command line tools. The Cmake Graphical User Interface allows you to select option input.

1. Open application cmake-GUI.exe from the program menu or from your cmake install binaries directory to launch the CMake configuration application:

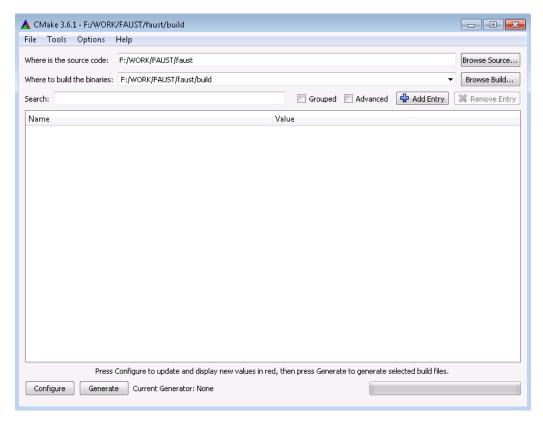


Figure 3.1: cmake GUI

2. Set the "Where is the source code:" text box with the path of the directory where the source files are located (F:/WORK/FAUST/faust) and the "Where to build the binaries:" with the path of the directory where you want to build the library and executable files (F:/WORK/FAUST/faust/build). (see fig. 3.1).

When clicking for the first time on the [Configure] button, CMake will ask for the build tool you want to use. The build system type depends on the builder you want to use, in our case this is the Visual Studio X (X depending the version of Visual installed on the computer) chain tools. (see fig. 3.2).

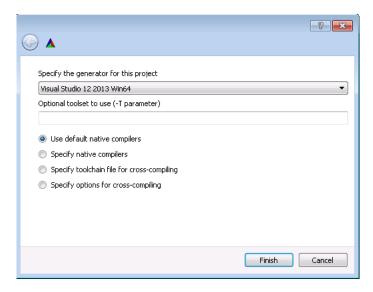


Figure 3.2: cmake GUI

3. When pressing again the [Configure] button to configure the build system, CMake performs a list of tests to determine the system configuration and manage the build system. If the configuration is correct then no pop-up will appears during the tests and CMake finally shows the various options of the build underlaid in grey. In case of a configuration issue, a pop up window warns you about this issue indicating which test has failed, in this case the build option in the CMake application software will be underlaid in red. We will discuss in Section 3.5 what to do in such a case, but let us for the moment assume that everything ran smoothly. (see 3.3).

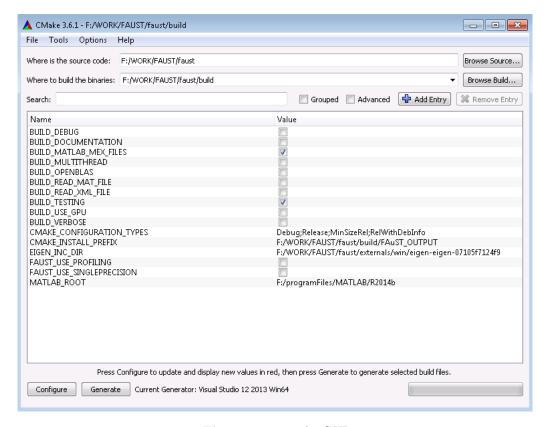


Figure 3.3: cmake GUI

Here is the list of available options:

- CMAKE INSTALL PREFIX : Install directory for the FA μ ST library
- CMAKE_INSTALL_MATLAB_PREFIX : Install path directory for the Matlab wrapper
- BUILD_TESTING : Enable the ctest option (default value is ON)
- BUILD_DOCUMENTATION : Generating the doxygen documentation (default value is OFF)
- BUILD_MULTITHREAD : Enable multithread with OpenMP Multithreading (default value is OFF)
- BUILD VERBOSE: Enable verbose option when compile (-v) (default value is OFF)
- BUILD_DEBUG : Enable FA μ ST Debug mode (default value is OFF)
- BUILD_USE_GPU: Using both CPU and GPU process (default value is OFF) (refer to Annex 5.2 for installation and more detail)
- BUILD_MATLAB_MEX_FILES : Enable building Matlab MEX files (default value is ON)
- BUILD_OPENBLAS : Using openBLAS for matrix and vector computations (default value is OFF)

Chapter 4

QuickStart

A Matlab wrapper is delivered with the FA μ ST C++ library. It provides a user friendly new class of matrix FA μ ST efficient for the multiplication with Matlab built-in dense matrix class. This chapter presents some demos in order to get a customed to the FA μ ST class and illustrates the advantages of FA μ ST class.

- 1. Configure your Matlab path (refer to Section 4.1).
- 2. You can run and take a look at various Matlab demos:
 - Use a FA μ ST from a saved one presents the general functionality of a FA μ ST (go to Section 4.2)
 - Construct a FAμST from its factor (go to Section 4.3)
 - Brain Sources Localization illustrates the speed-up induced by $FA\mu ST$ in a medical application (go to Section 4.4)

4.1 Configure Matlab path

In order to use Matlab wrapper, follow the instructions:

- 1. Install FA μ ST tool (see Chapter 2 in case of Unix install or Chapter 3 in case of Windows install)
- 2. Launch Matlab.
- 3. Set the working directory of the Matlab Command Window to your FA μ ST install directory FAuST_INSTALL_DIR by typing :

```
>> cd <INSTALL_FAuST_DIR>
```

By default, FAuST_INSTALL_DIR is inside the Matlab user directory. So, depending on your OS, you must replace the FAuST_INSTALL_DIR by this path :

- Windows : <ROOT>\Users\<USERNAME>\Documents\MATLAB\faust
- Linux : /home/<USERNAME>/Documents/MATLAB/faust
- Mac OS X : /Users/<USERNAME>/Documents/MATLAB/faust

You can also configure the FAuST_INSTALL_DIR to whatever you like (cf. CMake variable CMAKE_INSTALL_MATLAB_PREFIX section 2.6 for Unix or section 3.5 for Windows users)

4. Configure the Matlab path by typing the following commands:

```
>> setup_Faust
```

You must obtain the following message in your Matlab Command Window:

```
Welcome to wrapper matlab C++ FAuST_toolbox.
FAuST root directory is FAuST_INSTALL_DIR
Adding path FAuST_INSTALL_DIR and all its subdirectories
To get started with the FAuST Toolbox: launch quick_start or run_all_demo.m
```

4.2 Use a FAuST from a saved one

Now, you can run quick_start.m script in the Matlab Command Window by typing:

```
>> quick_start
```

quick_start.m script is located in following path :
/<INSTALL_FAuST_DIR>/demo/Quick_start/quick_start.m
In this script :

1. A FA μ ST of size 4000x5000 is loaded from a previous one that is saved into a MAT-file located in :

<INSTALL_FAuST_DIR>/demo/Quick_start/faust_quick_start.mat

```
% loading a Faust A from saved-one
2 A=Faust('faust_quick_start.mat')
```

2. A list of overloaded Matlab function shows that a FA μ ST is handled as a normal Matlab builtin matrix.

```
[dim1,dim2] = size(A)
2
     transpose a faust
3
  A_{trans} = A'
  % multiplication by A
  x1 = rand(dim2,1);
  y1 = A*x1;
8
  % multiplication by A'
  x2 = rand(dim1,5);
  y2 = A'*x2;
12
13
14
  % get the 2-norm (spectral norm) of the faust A
norm_A = norm(A) % equivalent to norm(A,2);
```

```
17
  % convert Faust to full matrix
18
  A_full=full(A);
19
20
  % get the number of non-zeros coefficient
21
  nz = nnz(A)
22
23
  % READING coefficient
24
  coeff = A(3,4)
25
  col_2=A(:,2);
26
  submatrix_A = A(3:5,2:3)
  submatrix_A = A (end - 5 : end, 4980 : end - 1)
29
  % WARNING : WRITING coefficient NOT ALLOWED
30
  \% A(i,j)=3; will throw an error with this message :
31
                  'function not implemented for Faust class'
32
```

3. It performs a little time comparison between multiplication by a FA μ ST or its full matrix equivalent. This is in order to illustrate the speed-up induced by the FA μ ST. This speed-up should be around 30 (depending on your machine).

```
%% speed-up multiplication
  nb_mult=100;
  time_full=0;
3
  time_faust=0;
4
5
  for i=1:nb_mult
6
      tic
         y=A_full*x1;
8
      time_full=time_full+toc;
9
10
      tic
11
         y = A * x1;
12
      time_faust=time_faust+toc;
13
  end
14
15
  disp('multiplication SPEED-UP using Faust');
16
  disp(['Faust is ' num2str(time_full/time_faust) ' faster than
17
      a full matrix']);
```

4.3 Construct a FAuST from its factor

To see an example of building a FA μ ST from its factors, you can run construct_Faust_from_factors.m in the Matlab Command Window by typing :

```
>> construct_Faust_from_factors
```

This following example shows how to build a FA μ ST from a cell-array representing its factors.

```
% number of row of the Faust
  dim1 = 300;
  % number of column of the Faust
  dim2 = 100;
  % number of factor of the Faust
  nb_factor=4;
6
  % density of each factor
  density_factor=0.1;
8
  %cell-array representing its factors
10
  factors = cell(1,nb_factor);
11
12
  % 1st factor is a rectangular sparse matrix of density equal to
13
      density_factor
  factors{1} = sprand(dim1,dim2,density_factor);
14
15
  % all the others factor are square sparse matrix of density equal
16
     to density_factor
  for i=2:nb_factor
17
    factors{i} = sprand(dim2,dim2,density_factor);
  end
19
20
  %% construct the Faust
21
  A_faust=Faust(factors);
22
23
24
  % a multiplicative scalar can be taken into account to construct
25
     the Faust
  lambda=2;
26
27
  % B_faust=lambda*A_faust
  B_faust=Faust(factors,lambda);
```

If you want to build a FA μ ST from a given matrix, you can go to the section Working Progress 5.1. Be aware that this not yet stable but under progress.

4.4 Brain Sources Localization

An experience of Brain Source Localization using several gain matrices including FA μ ST and several solvers is provided. After configuring the Matlab path (cf. section 4.1), you just need to type in the Matlab Command Window:

```
1 >> BSL
2 >> Fig_BSL
```

BSL.m runs the experiment (see the script file:

/<FAuST_INSTALL_DIR>/demo/Brain_source_localization/BSL.m)

Fig_BSL.m displays the Figure 4.1. illustrating the speed-up using a FA μ ST. (see the script file: <FAuST_INSTALL_DIR>/demo/Brain_source_localization/Fig_BSL.m)

This figure illustrates the speed-up with a FA μ ST (\mathbf{M} is the gain dense matrix and $\widehat{\mathbf{M}}_6, \widehat{\mathbf{M}}_9, \widehat{\mathbf{M}}_{16}, \widehat{\mathbf{M}}_{26}$ are different FA μ ST representing \mathbf{M}):

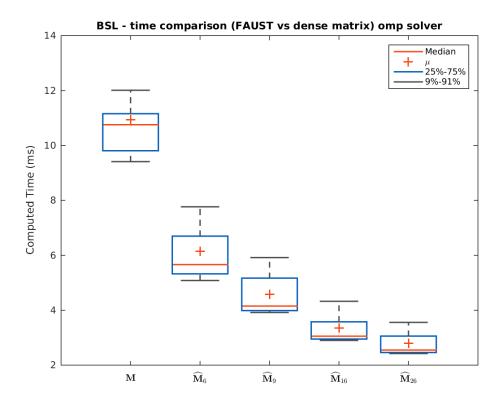


Figure 4.1: Performance of $FA\mu ST$ tool on Brain Source Localization experiment

Chapter 5

Working Progress

Various features are still under development and not yet stable. But here is a list of features that will be improved/integrated in the next release:

- Factorization algorithm: (cf. Section 5.1)

 They are available in this release. You can even used them from user-friendly approach (cf. Section 5.1) but they are not that stable. In the sense that they are not fitted to all types of matrices.
- Graphics Processing Unit (GPU): (cf. Section 5.2)

 A GPU version of the code is under development, it already shows some time saving compared to the CPU code but is not enough user-friendly and not easy to install to be in this release. However, you can try the installation described in Section 5.2, and report any problem and/or suggestion on install-list of FAμST project on http://lists.gforge.inria.fr/pipermail/faust-install/.
- Python wrapper: A Python wrapper is also planned, it will used Cython module.
- Command line wrapper: A command line wrapper is also planned. It will integrated the externals Libraries "XML" and "MATIO" to manipulate the data (configuration and matrix).
- Image denoising experiment: (cf. [1, chapter VI.]) This experiment was in the previous release (FA μ ST version 1.0) but is not in the current one because our C++ wrapper is not yet fitted to the algorithm used in this experiment.

5.1 Construct a FAuST from a given matrix

Please ensure that you have configured your Matlab environment (cf. Section 4.1). Then, to see an example of building a FA μ ST from a matrix, you can run factorize_matrix.m in the Matlab Command Window by typing :

>> factorize_matrix

factorize_matrix.m script is located in following path :
<FAuST_INSTALL_DIR>/demo/Quick_start/factorize_matrix.m

In this script, from a given matrix A of size 100x200:

```
1 % number of row of the matrix
```

```
dim1 = 100;
mumber of column of the matrix
dim2 = 200;
matrix to factorise
A = rand(dim1,dim2);
```

We generate the parameters of the factorization from :

- The dimension of A (dim1 and dim2),
- **nb**_**factor** the number of factor of the $FA\mu ST$,
- rcg the Rational Complexity Gain, which represents the theoretical memory gain and multiplication speed-up of the FA μ ST compared to the initial matrix .

WARNING: A trade-off exists between the RCG/speed-up of the FA μ ST and the data fidelity to the input matrix. The higher the RCG, the higher the error of the FA μ ST relative to the input matrix

```
% Rational complexity Gain (theoretical speed-up) of the Faust
rcg = 100;
% number of factor of the Faust
nb_factor = 2;
%% generate parameters of the factorisation
params = generate_params(dim1,dim2,nb_factor,rcg);
```

Then we factorize the matrix **A** into a FA μ ST **Faust A**

```
1 %% factorisation (create Faust from matrix A)
2 faust_A = faust_decompose(A, params);
```

5.2 FAuST installation using Optional GPU process

The toolbox $FA\mu ST$ integrates optional Graphics Processing Unit (GPU) to improve its time performances.

Warning: This optional GPU install has only be realized on a Linux machine. There is no guarantee that the installation and the use will be effective for every system.

- Install the CUDA Toolkit from NVIDIA website: https://developer.nvidia.com/cuda-downloads).
- Install the drivers for NVIDIA from NVIDIA website: http://www.nvidia.fr/Download/index.aspx.
- Verify install of GPU tools by typing in a terminal:

```
> which nvcc
```

You must obtain the path of your nvcc compiler like

/usr/local/cuda-7.5/bin/nvcc

If not, add nvcc directory in your environment path (in your /.bashrc file).

When prerequisities listed in Section 2.1 are checked, you can get the package $FA\mu ST$.

- Download the FAµST package on the website: http://faust.gforge.inria.fr/
- Unzip the FA μ ST package into your FA μ ST directory.
- Open a command terminal
- Set the current directory to your FA μ ST directory (NOTE: do not use any special character in your FA μ ST directory path, for example the character μ) and type :

```
1 > mkdir build
2 > cd build
3 > cmake -DBUILD_USE_GPU="ON" ...
4 > make
5 > sudo make install # run wich administration privilege
```

 $FA\mu ST$ Toolbox should be installed. Now, refer to Quick-Start Chapter 4 to check the install and to try $FA\mu ST$ toolbox using GPU process.

Chapter 6

Annexes

6.1 Required packages

Here is a list of packages used in the FA μ ST project. The installation of this packages are automatically done. There are nothing to do. (see the source directory "./externals").

- Library Eigen http://eigen.tuxfamily.org: C++ template library for linear algebra: matrices, vectors, numerical solvers, and related algorithms.
- Library OpenBLAS http://www.openblas.net: Optimized BLAS library based on GotoBLAS2 1.13 BSD version.

6.2 Compatibility between MATLAB and gcc compiler

Adjust your version of GCC compiler in order to run the installation properly. The use of the mex function in Matlab requires that you have a third-party compiler installed on your system. The latest version of Matlab (2016a in our case) only supports up to GCC 4.7 (see http://fr.mathworks.com/support/compilers/R2016a/index.html?sec=glnxa64 for more detail).

To temporally change your version of cc and cxx compiler, you can modify the environment variable CC and CXX. For that, export your CC and CXX variables corresponding to gcc and g++ binaries path:

ullet find your gcc and g++ version path using which command in a terminal:

```
1 > which gcc
2 > which g++
```

• Open your /.bashrc file and save the return-path of gcc and g++ like:

```
export CC=/usr/lib64/ccache/gcc
export CXX=/usr/lib64/ccache/g++
```

6.3 Further information about Build & Install process

When using the **cmake** command to generate the build system, **cmake** performs a list of tests to determine the system configuration and manage the build system. If the configuration is

correct then the build system is generated and written. In this case, the three last lines of the console log of **cmake** command should be:

```
-- Configuring done
2 -- Generating done
3 -- Build files have been written to: <YOUR/LOCAL/DIRECTORY/build>
```

The command **make** will compile the build files.

The command **sudo make install** will install the library and others components in the default directory:

/usr/local/lib/libfaust.a for the FA μ ST library,

~/Documents/MATLAB/faust/ for the wrapper matlab.

You must have administrator privilege because the library file libfaust.a is copied in a root path directory. If you do not have administrator privilege, you can realize a local install using cmake optional parameter -DCMAKE_INSTALL_PREFIX="<Your/Install/Dir>".

The cmake optional parameter -DCMAKE_INSTALL_PREFIX="<Your/Install/Dir>" allows to install the binaries on the selected install directory.

The cmake optional parameter -G "CodeBlocks - Unix Makefiles" allows to generate the Code Blocks project and the Unix Makefiles.

The cmake optional parameter -G "Xcode" allows to generate the Xcode project.

6.4 Required packages on Windows platform

Here is a list of packages used in the FA μ ST project. Eigen and OpenBlas library are automatically installed: there are nothing to do (see the directory "./externals/win/").

- **Eigen** is a C++ template library for linear algebra: matrices, vectors, numerical solvers, and related algorithms (see http://eigen.tuxfamily.org).
- OpenBLAS is an optimized BLAS library based on GotoBLAS2 1.13 BSD version. (see http://www.openblas.net). To install OpenBlas, refer to https://github.com/xianyi/OpenBLAS/wiki/Installation-Guide. You can directly download precompiled binary here https://sourceforge.net/projects/openblas/files/v0.2.14/

6.5 Matlab and processor architecture

If your processor architecture is 64 bit, Matlab must be installed in 64 bit. If your processor architecture is a 32 bit, Matlab must be installed in 32 bit. You can check your environment variable called PROCESSOR_ARCHITECTURE by typing:

> set

Check in the list the variable PROCESSOR ARCHITECTURE.

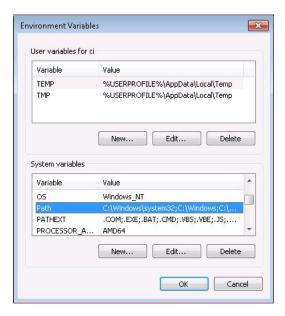
PROCESSOR_ARCHITECTURE=AMD64 correspond to 64bit, PROCESSOR_ARCHITECTURE=x86 correspond to 32 bit.

6.6 Add environment variable on Windows platform

Here is the steps to add an environment variable in Windows 7.

- 1. From the Desktop, right-click the Computer icon and select Properties. If you don't have a Computer icon on your desktop, click the Start button, right-click the Computer option in the Start menu, and select Properties.
- 2. Click the Advanced System Settings link in the left column.
- 3. In the System Properties window, click on the Advanced tab, then click the Environment Variables button near the bottom of that tab.
- 4. In the Environment Variables window (pictured below), highlight the Path variable in the "System variables" section and click the Edit button. Add or modify the path lines with the paths you want the computer to access. Each different directory is separated with a semicolon as shown below.

$C:\Program\ Files; C:\Winnt; C:\Winnt\System32$



6.7 FAUST Install on MAC OS X platform, using Xcode IDE with terminal command

You can generated the target using the terminal command xcodebuild:

```
> mkdir build
> cd build
> cmake .. -G "Xcode"

# list all target of the project
> xcodebuild -list -project FAUST.xcodeproj
# build the target
> xcodebuild -configuration "Release" -target "ALL_BUILD" build
# performs the "make install"
> xcodebuild -configuration "Release" -target "install" build
```

Bibliography

[1] L. Le Magoarou and R. Gribonval. Flexible multilayer sparse approximations of matrices and applications. *IEEE Journal of Selected Topics in Signal Processing*, 10(4):688–700, June 2016.