

Documentation of the project $\text{FA}\mu\text{ST}$
"Flexible Approximate Multi-Layer Sparse Transform"

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Chapter 1

Introduction

Presentation: 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). FA μ 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 in Le Magoarou [1]. The FA μ ST toolbox is delivered with a Matlab wrapper. For more information on the FAuST Project, please visit the website of the project: <http://faust.gforge.inria.fr>.

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<http://www.inria.fr/>

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Organization: First chapter2 explains how to install the library FA μ ST for UNIX platform and second chapter 3 corresponds to the Windows installation. The chapter 4 shows quickly how to used this library and finally an example is proposed in chapter 5.

Chapter 2

Installation on Unix platform

The FA μ ST project is based on an C++ library available for both UNIX and Windows environments. CMake has been choose to build the project FA μ ST 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 the Unix platform (both Linux and Mac OS). First section 2.1 presents the basic installation of FA μ ST and second section 2.2 corresponds to the advanced installation.

2.1 Getting Started

2.1.1 Required tools

- CMake : (tested with version 3.4.3 cf. website <https://cmake.org/>)
- Matlab : (tested with version 2014 and 2015) 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=glxxa64> for more detail). Please adjust your version of GCC compiler in order to run the installation properly. You must too have matlab in your environment PATH. If not please add.
- *OPTIONAL* The use of GPU process in FAUST project required the drivers for NVIDIA and CUDA install. You must have nvcc in your environment PATH. If not please add.

Please export following variable:

- CC with gcc (example: "export CC='/usr/lib64/ccache/gcc'")
- CXX with g++ (example: "export CXX='/usr/lib64/ccache/g++'")

2.1.2 Required packages

Here is a list of packages used in the FA μ ST project. Normally, the installation of this packages are automatically done (see the directory "./externals").

- eigen
- openBlas
- xml2
- matio

2.1.3 Basic build and installation

When prerequisites listed in precedent sections are checked, the FA μ ST installation can be done :

- Download the FA μ ST package on the website : <http://faust.gforge.inria.fr/>
- Open a command terminal
- Place you in the FA μ ST directory, and type the following commands :

```
1 mkdir build
2 cd build
3 cmake ..
4 make
5 make install
```

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
- Generating done
- Build files have been written to: ./build
```

The command `make` will compile the build files.

The command `make install` will install in default directory.

2.2 Custom - Advanced Installation

The project FA μ ST can be configured with optional parameters, for example if you want to install FA μ ST 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 selected option input. When using the `ccmake` command in your build directory, the Cmake GUI appears in the console (see figure ??).

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.

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.

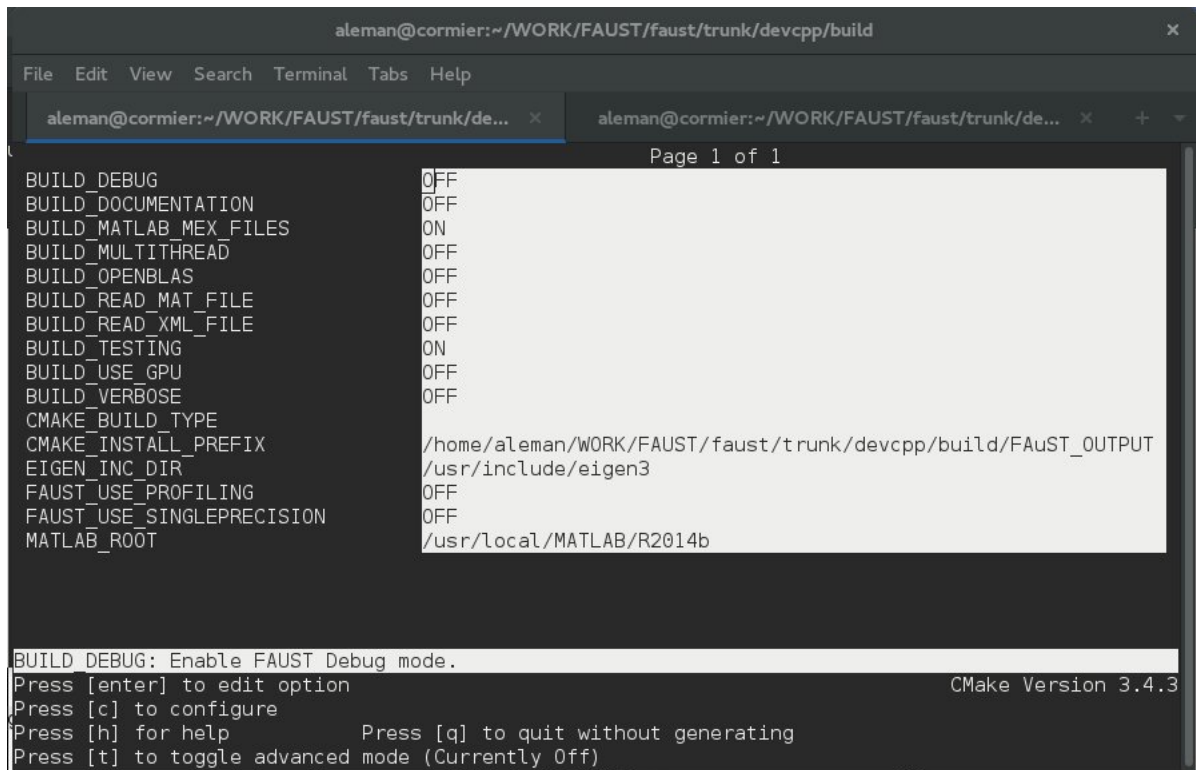


Figure 2.1: ccmake GUI

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 >=< ON/OFF >*

- 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 FAUST Debug mode (default value is OFF)
- BUILD_USE_GPU : Using both CPU and GPU process (default value is OFF)
- 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)
- BUILD_READ_XML_FILE : Using xml2 library to read xml files (default value is OFF)
- BUILD_READ_MAT_FILE : Using matio library to read mat files (default value is OFF)

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

2.3 Build using Code Block

progress...

Chapter 3

Installation on Windows platform

The FA μ ST project is based on an C++ library available for both UNIX and Windows environments. CMake has been chosen to build the project FA μ ST 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 the Windows platform. First section 3.1 presents the basic installation of FA μ ST and second section 3.2 corresponds to the advanced installation.

3.1 Getting Started

3.1.1 Required tools

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

1. **Install CMake** for building the FA μ ST tools. From <https://cmake.org/download/>, download Binary distributions corresponding to your environment (in our case cmake-3.6.1-win64-x64.zip). The directory of binary must be added to the environment PATH of your system if you want to use the cmake command line tool.
2. **Install 7-Zip** from <http://www.7-zip.org/>. 7-Zip is a file archiver used to extract external library files. Please verify that `7z.exe` is present in your environment PATH of your system.
3. **Install Matlab** if not already done (MATLAB R2015b in our case). The builder of the FA μ ST tools automatically checks your Matlab root directory if your `matlab.exe` is present in your environment Path and/or if your Matlab installation has been performed in a default directory like "C:/Program Files/MATLAB/<R2015b>/bin/matlab.exe" or "C:/Program Files (x86)/MATLAB/<R2015b>/bin/matlab.exe". In case of several versions of Matlab installed in your system, you can force the directory of your preferred version of Matlab using the following system variable :
`MATLAB_EXE_DIR="C:/Program Files/MATLAB/<R2015b>/bin/matlab.exe"`

Note for the case of using the compiler MinGW : In Matlab, you must install MinGW version 4.9.2 from MATLAB 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 a id session for Mathwork. It is easy to create. Current this latest step, an environment variable called `MW_MINGW64_LOC` is automatically generated.

4. **Install C++ Compiler:** Both **Microsoft visual C++** and **MinGW "Minimalist GNU for Windows"** compiler have been tested. If you are friendly with Unix tools and command line terminal, prefer **MinGW "Minimalist GNU for Windows"** C++ compiler. Otherwise, if you are more familiar with the graphical user interface, prefer the **Microsoft visual C++** compiler. The version of the C++ compiler must be coherent with the version of your Matlab version. In this documentation, the version of our C++ compiler corresponds to Matlab 2014 and 2015. If you use an other version of Matlab, please refer to the Mathworks website <http://fr.mathworks.com/support/compilers/R20XXa>.

For **Microsoft visual C++** installation :

- Download and install Microsoft Visual C++ 2013 professional from <https://www.microsoft.com/en-US/download/details.aspx?id=44916>

For **MinGW** installation :

- Download Mingw in <https://sourceforge.net/projects/mingw/files/latest/download?source=files>
- Launch install file and choose MINGW version 4.9.2 for mexFunction compatibility
- The directory of binary must be add to the environment PATH.
- *Note for make tool* : In a terminal command, type **make**. if it doesn't exist, 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

3.1.2 Required packages

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

- **Eigen** is a C++ template library for linear algebra: matrices, vectors, numerical solvers, and related algorithms. (see <http://eigen.tuxfamily.org>)

3.1.3 Basic build and Installation

When prerequisites listed in previous section 3.1.1 are checked, the FA μ ST installation can be done. First download the FA μ ST package on the website <http://faust.gforge.inria.fr/>.

Depending to your C++ compiler (MinGW or Visual studio), refer to the right part and follow the given instructions.

In the case of **MinGW compiler** : Open a command terminal and place you in the FAUST directory. Type the following commands :

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

In the case of **Microsoft Visual Studio 2013** compiler using the **Graphical Users Interfaces**:

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

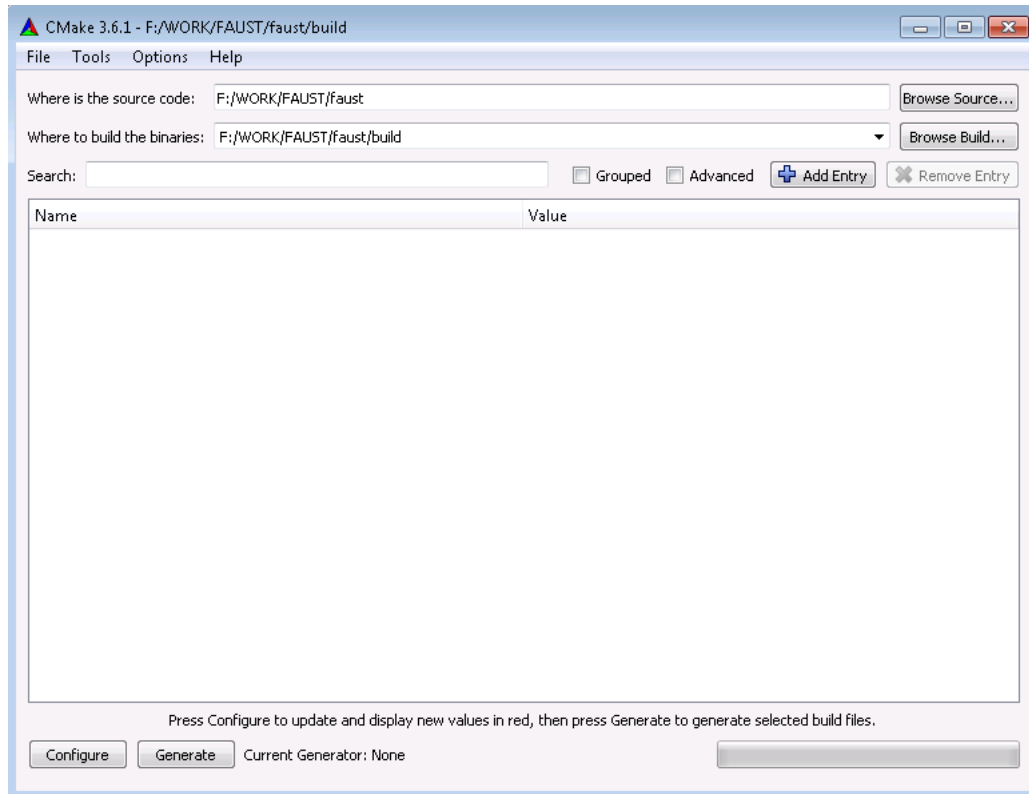


Figure 3.1: cmake GUI

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 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 3.2).

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 3.2 what to do in such a case, but let us for the moment assume that everything ran smoothly. (see 3.3).
4. Once the build system configured then generated, you have to actually build FAUST, using Visual Studio.
5. Open file "faust.sln" with visual studio

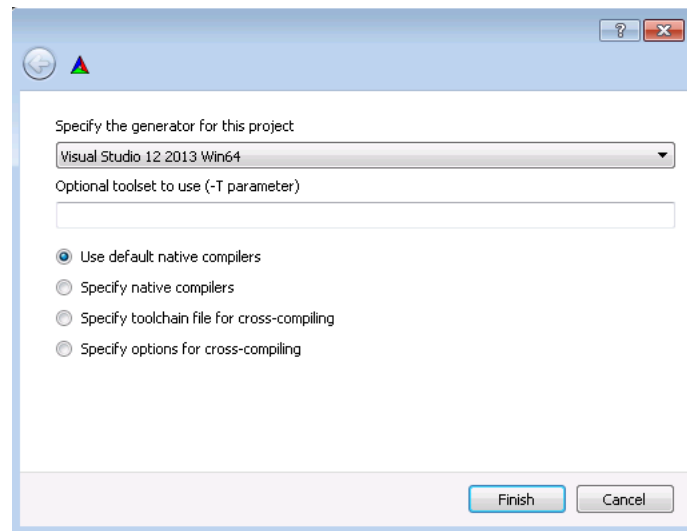


Figure 3.2: cmake GUI

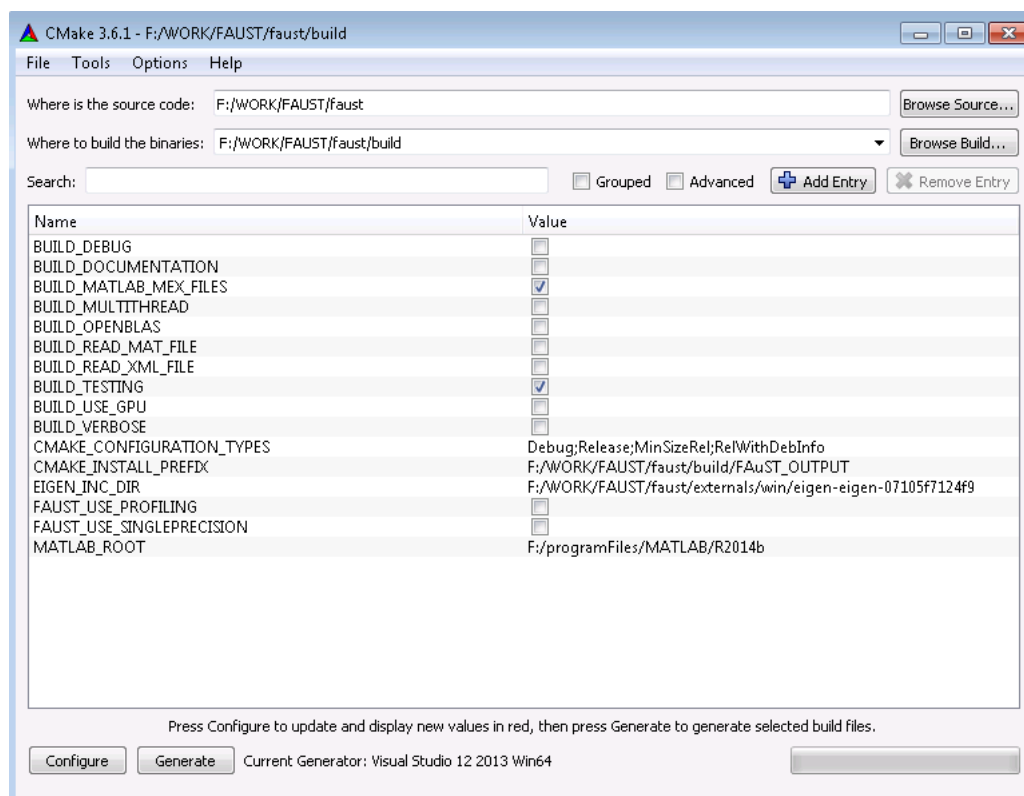


Figure 3.3: cmake GUI

6. Click right on Target ALL_BUILD and select generated
7. Click right on Target INSTALL and select generated
8. Click right on Target CTEST and select generated

In the case of **Microsoft Visual Studio 2013 compiler using the command terminal** :
 Open a command terminal and place you in the FAUST directory. Type the following commands
 :

```
1 mkdir build
2 cd build
3 cmake ..
4 cmake --build . --config "Release" --target "install"
```

3.2 Custom - Advanced Installation

progress...

Chapter 4

QuickStart

A matlab wrapper is delivered with the FAUST C++ library. It provides a user friendly new class of matrix **Faust** efficient for the multiplication with matlab built-in dense matrix class.

As much as possible, a **Faust** object is handled as a normal matlab matrix, here is listing of matlab builtin function that can be applied to a faust A :

```
1 >> % considering A is a Faust of size 10x3
2 >>
3 >> % get the size of the faust
4 >> [dim1,dim2] = size(A);
5 >>
6 >> % transpose a faust
7 >> A_trans = A';
8 >>
9 >> % multiplication by A
10 >> x1 = rand(3,3);
11 >> y1 = A*x1;
12 >>
13 >> % multiplication by A'
14 >> x2 = rand(10,5);
15 >> y2 = A'*x2;
16 >>
17 >>
18 >> % get the 2-norm (spectral norm) of the faust A
19 >> norm_A = norm(A); % equivalent to norm(A,2);
20 >>
21 >> % get the coefficient i,j and slicing for reading purpose
22 >> coeff=A(i,j);
23 >> col_2=A(:,2);
24 >> submatrix_A=A(3:5,2:3);
25 >> submatrix_A=A(2:end,3:end-1);
26 >> % Warning : A(i,j)=3 will not modify A, writing is not allowed
27 >>
28 >> % get the number of non-zeros coefficient
29 >> nz = nnz(A);
```

4.1 construct a faust

A `matlab_faust` object can be constructed from several ways.

4.1.1 construct a faust from a cell-array

First, you can build a faust from a cell-array of matlab matrix (sparse or dense) representing its factors.

The following example shows how to build a random faust of size 5x3 with 3 factors :

```
1 >> nb_factor = 3;
2 >> dim1 = 5;
3 >> dim2 = 3;
4 >>
5 >> % list of factors
6 >> factors = cell(nb_factor);
7 >>
8 >> factors{1}=rand(dim1,dim2); % first factor is rectangular
9 >> for i=2:nb_factor
10 >>     factors{i}=rand(dim2,dim2);
11 >> end
12 >>
13 >> % build the faust
14 >> A=Faust(factors);
```

An optional multiplying scalar argument can be taken into account :

```
1 >> % multiplicative scalar
2 >> lambda = 3.5
3 >> % build the faust
4 >> A=Faust(factors,lambda);
```

This functionality allows you to build a faust from the factorization algorithm : **mexHierarchical_fact** or **mexPalm4MSA** :

```
1 >> % factorization step
2 >> [lambda,factors]=mexHierarchical_fact(params);
3 >> % build the faust corresponding to the factorization
4 >> A=Faust(factors,lambda);
```

4.1.2 construct a faust from a saved one

You can also build a faust from a previously one which is saved into a mat file :

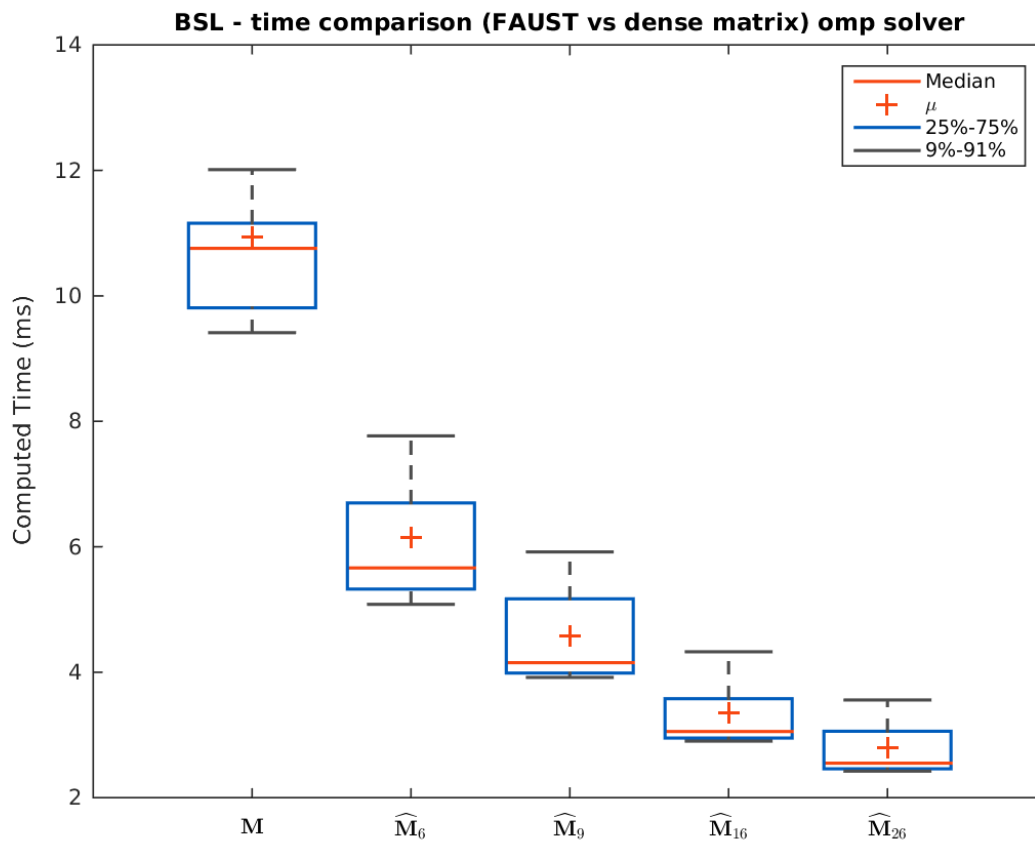
```
1 >> % save the faust A into the file faust.mat
2 >> [lambda,factors]=save(A,'faust.mat');
3 >> % create a new faust from the file faust.mat
4 >> A_loaded=Faust('faust.mat');
```

Chapter 5

Example

5.1 Brain Sources Localization

An experience of Brain Source Localization using several gain matrices including FAuSTs and several solvers is provided. You can execute the matlab script `demo/Brain_source_localization/BSL.m` to run this experiment and `demo/Brain_source_localization/Fig_BSL.m` to display the following pictures illustrating the speed-up using a Fajust.



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.