

# Welcome!





# **Development with Vitis Accelerated Libraries**

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## Agenda



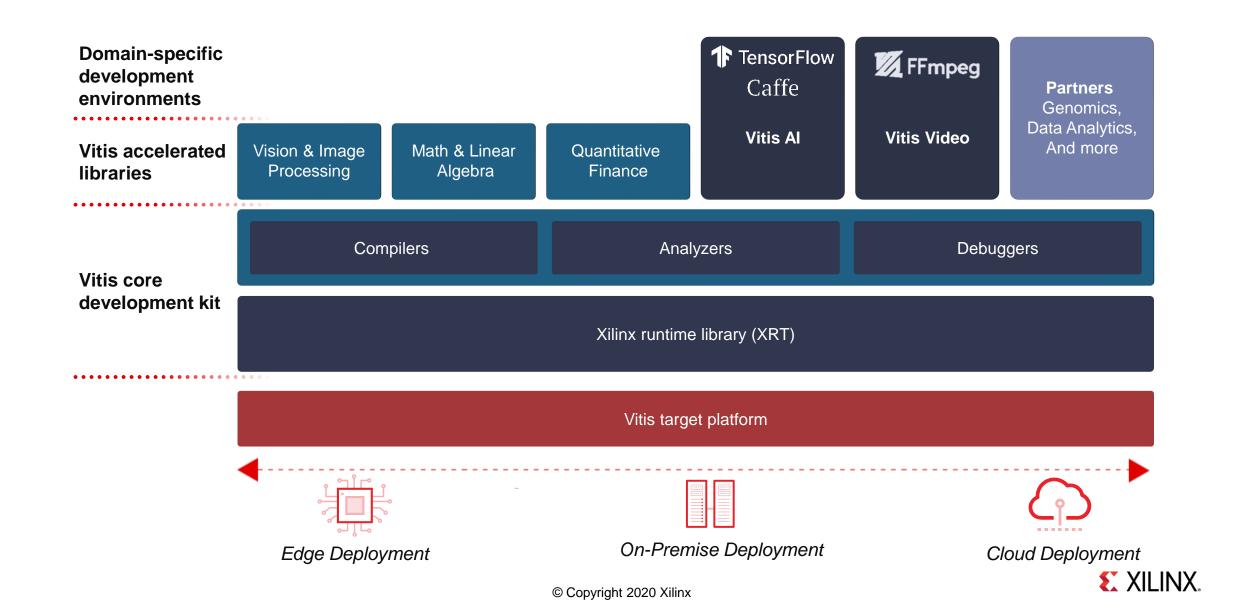
- Quick Recap on Vitis Unified Software Platform
- Introduction to Vitis Accelerated Libraries
- ▶ Examples: Linear Algebra, Vision and Quantitative Finance Libraries
- Demo Walkthrough
- Getting Started Resources



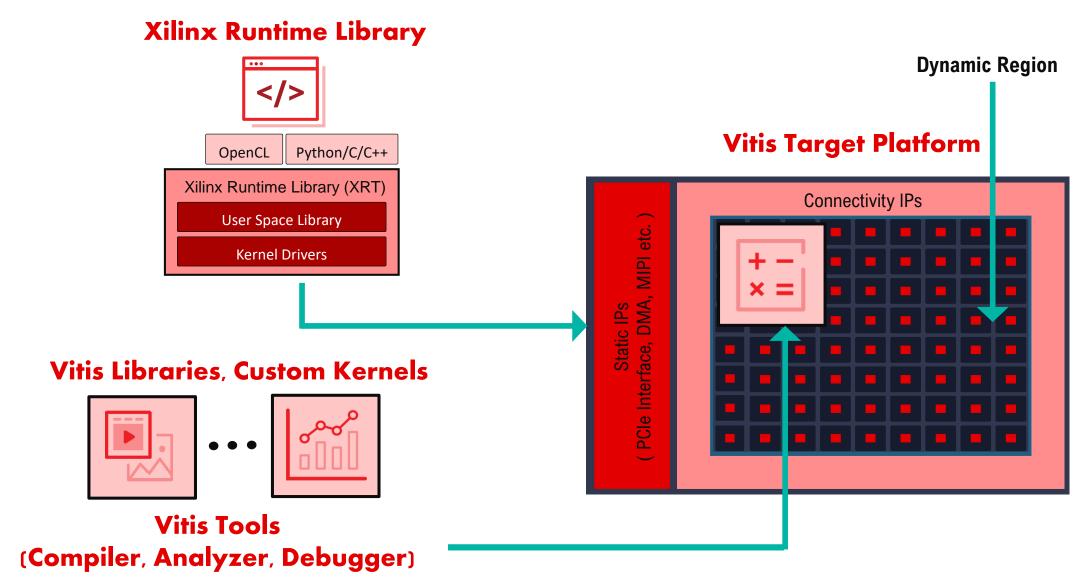
### All Developers Can Build and Deploy on All Platforms



### **Vitis Unified Software Platform**



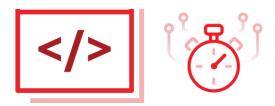
## Algorithm to Deployment Using Key Components





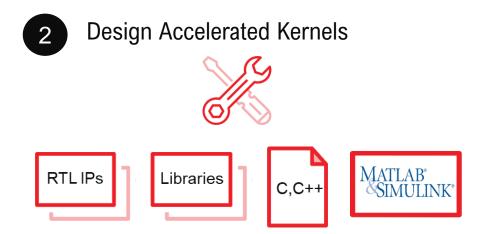
### **Steps to Accelerate Applications with Vitis**

Profile Applications and Identify Performance-critical Functions

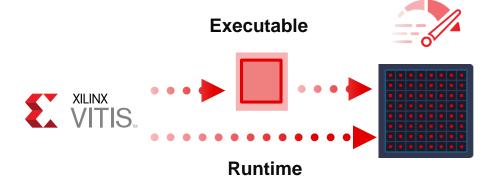


Build, Analyze & Debug : Validate Performance Goals Met



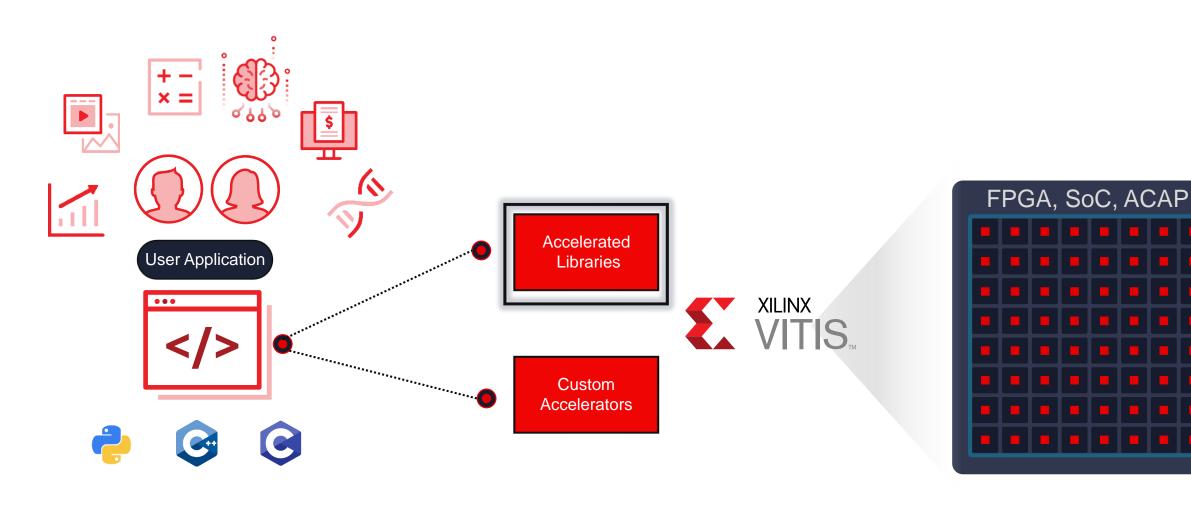


Deploy Accelerated Application on Xilinx Platforms





## **Designing Accelerated-Kernels**





### **Use Extensive, Open Source Libraries**



#### **Domain-Specific Libraries**



Vision & Image



Quantitative Finance



Data Analytics & Database



**Data Compression** 

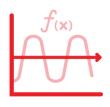


**Data Security** 



Partner Libraries

**Common Libraries** 



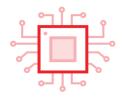
Math



Linear Algebra



**Statistics** 



DSP



Data Management

400+ functions across multiple libraries for performance-optimized out-of-the-box acceleration



## Develop in Familiar Programming Languages

- ▶ Source code for library functions written in C/C++
  - Some offer Python APIs directly callable in Python applications
- Automatically synthesized to RTL by Vitis Compilers
  - Using C/C++ to RTL High-level Synthesis (HLS) Technology
- No prior RTL design experience required
  - Libraries enable a familiar CPU/GPU-like design experience



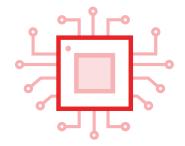
Focus Core Competencies on Algorithm and Application Development

### **Scalable Across All Xilinx Platforms**

Edge to Cloud Deployments



### Xilinx runtime library (XRT)



**Edge Deployment** 



On-Premise Deployment



**Cloud Deployment** 



### **Different Levels of Abstraction**

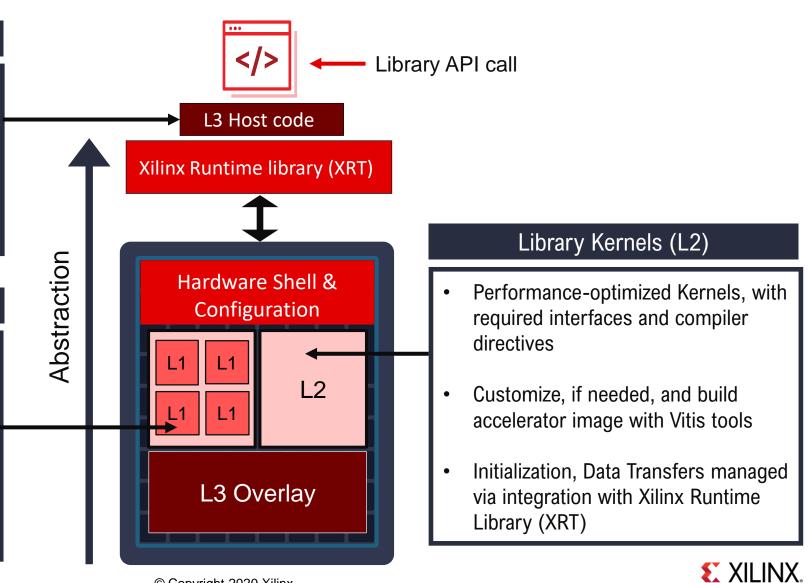
Leverage as-is, Modify or Combine with Custom Code

#### Library APIs (L3)

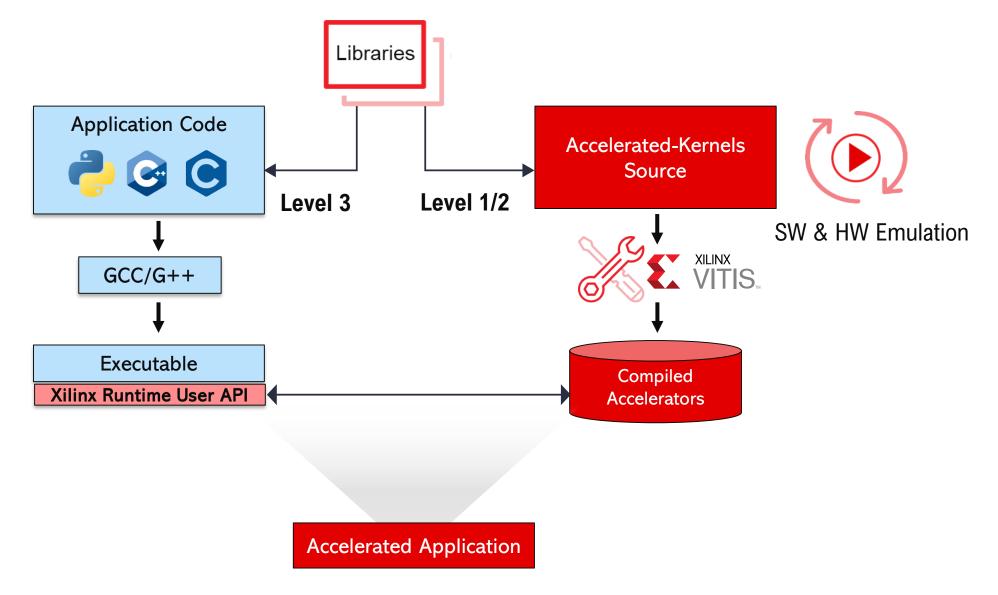
- High-level Software APIs directly callable in Host Application
- APIs call pre-built FPGA images, available for specific platforms
- Users can customize and rebuild

#### Library Primitives (L1)

- Basic algorithmic functions (HLS functions) for designing Kernels
- Customize or Combine with other Primitives and Kernels
- Requires compile and built and compiled with Vitis tools



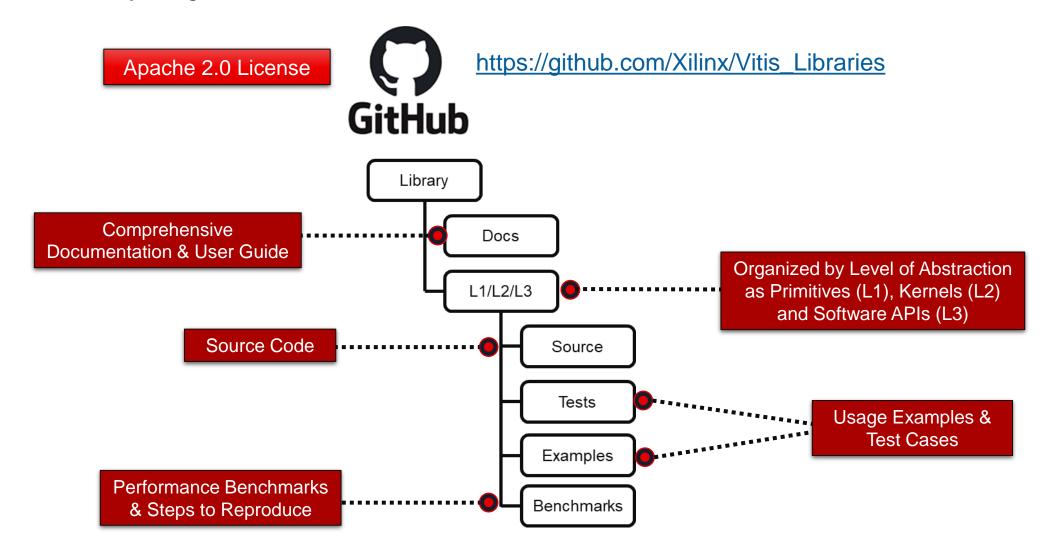
### Different Levels of Abstraction: Use Model





### Open-Source & Available to All Developers on GitHub

Access Everything You Need to Get Started





### **Vitis Vision Library**

#### Performance-Optimized Library for Vision & Image Processing

- FPGA-accelerated versions of familiar OpenCV functions
- Functions support 4K Frame Sizes
- Supports both Memory-Mapped and Streaming Applications
- Multiple pixel/clock processing to meet through requirements



#### Accelerated Functions Include :

- Geometric Transforms, Image Statistics, Image Filters
- Feature Detection and Classifiers
- 3D Reconstruction, Motion Analysis and Tracking

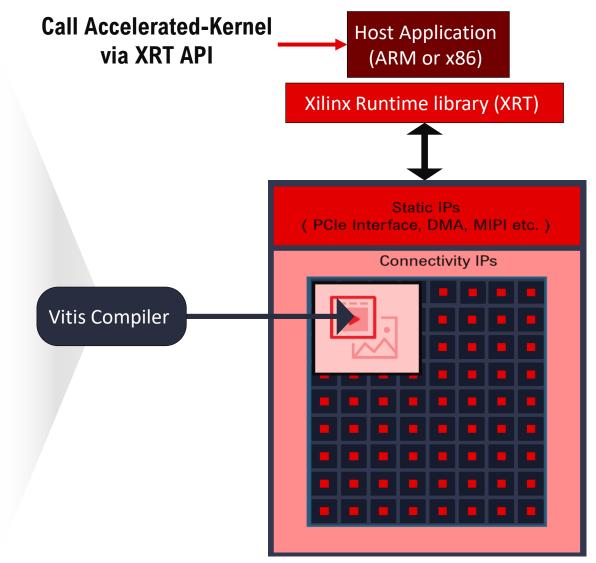
#### Design Examples

- Iterative Pyramidal Optical Flow, Corner Tracking, Color Detection
- Accelerating Pre-Processing Pipeline for DNN Inferencing



### **Vitis Vision Library: General Flow**

```
Accelerated-Kernel ()
// Copy data to xf::cv::Mat
xf::cv::Array2xfMat<...>(image_in, in_mat);
// Call accelerated functions
xf::cv::resize<...>(in_mat,resized_mat);
xf::cv::GaussianBlur<...>(resized_mat, out_mat,sigma);
// Copy data from xf::cv::Mat
xf::cv::xfMat2Array<...>(out_mat, image_out);
```



## **Vitis Quantitative Finance Library**

#### ▶ FPGA-Accelerated Library for Financial Workloads

- Leverage Xilinx platforms to accelerate time-to-insight and lower TCO
- Includes plug-and-play library APIs for rapid evaluation of performance
- Offers performance-optimized primitives to build custom pipelines



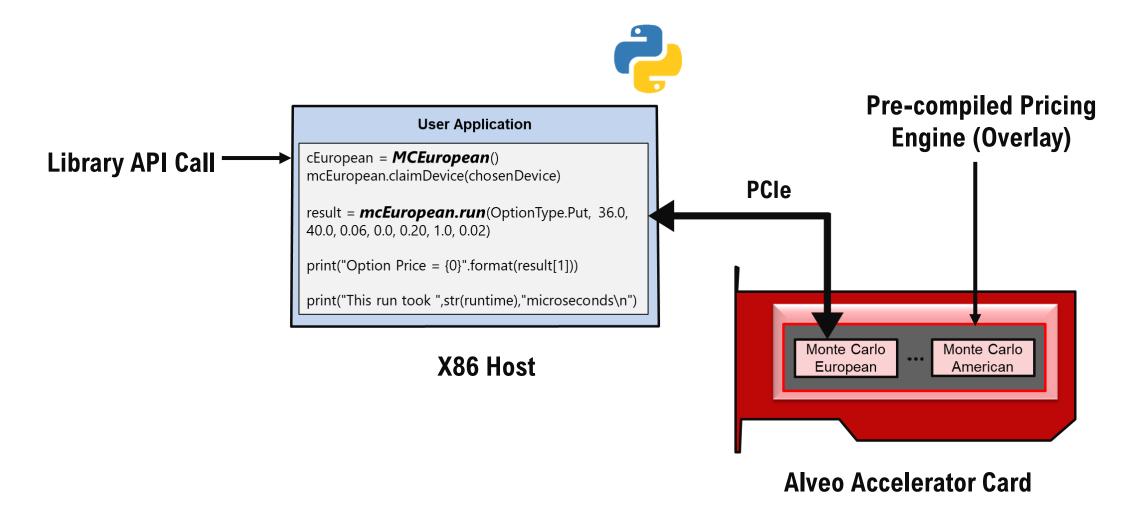
#### Applications and Use-Cases

- Monte Carlo-based Pricing Models
- Finite Difference Based Pricing Models
- Closed-Form Solutions
- Trade/Portfolio Risk

Plug-and-Play APIs (L3)	Primitive Function Examples (L1,L2)	
Monte Carlo American& European Options Pricing	Random Number Generators (Mersenne Twister, Gaussian, LUT- SR)	Inverse Cumulative Normal Distribution
Binomial Tree Engine using CRR	Box-Muller Transform	Pentadiagonal Solver
Heston FD & Closed Form	Jacobi SVD	Brownian Bridge Transform
Merton 76 Jump Diffusion Model	Tridiagonal Solver	Multi-dimensional Sobol



### Vitis Quantitative Finance Library Level 3 API



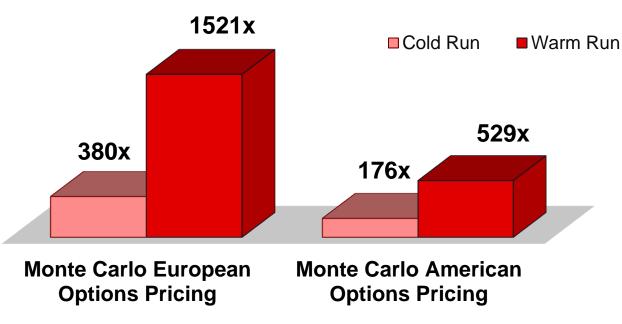


### **Quantitative Finance Performance Benchmark**

Monte Carlo European Options Pricing			
	Cold Run	Warm Run	
QuantLib	20.155 ms	20.155 ms	
Vitis Quantitative Finance Library	0.053 ms	0.01325 ms	
Speed-Up	380X	1521X	

Monte Carlo American Options Pricing			
	Cold Run	Warm Run	
QuantLib	1038.105 ms	1038.105 ms	
Vitis Quantitative Finance Library	5.87 ms	1.96 ms	
Speed-Up	176X	529X	

# Speed-Up Vs. QuantLib on CPU



CPU: 2 Intel(R) Xeon(R) CPU E5-2690 v4 @3.20GHz, 8 cores per processor and 2 threads per core.

Xilinx: Vitis Quantitative Finance Library v1.0 running on 1 Alveo U250

**Cold Run**: Pricing Engine starts up in response to a request.

Warm Run: Pricing Engine is already running, with sufficient memory allocated to handle the request

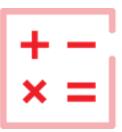


### **Vitis BLAS Library**

Common Algorithmic Building Blocks

#### FPGA-accelerated Basic Linear Algebra Subroutines (BLAS)

- General Matric Multiply (GEMM) and General Matric-Vector (GEMV) APIs
  - $y = a^*x + y$  (all vectors)
  - $y = a^*A^*x + b^*y$  (A is matrix)
  - C = a\*A\*B + b\*C (A, B, C are matrices)



#### GEMM and GEMV APIs can drop-in and replace CPU and GPU-based BLAS

For Rapid Prototyping and Performance Evaluation

#### Use performance-optimized primitives to accelerate custom pipelines

- Maximum, Minimum, Euclidean Norm, Dot Products, Scaling and Copying
- Triangular-matrix & Vector Multiplication, Scalar-Vector Product (axpy)



### **Vitis Solver Library**

Common Algorithmic Building Blocks

- ▶ FPGA-accelerated Matrix Decomposition, Linear and Eigenvalue Solvers
  - Optimized based on Matrix Algorithms in <u>LAPACK</u>

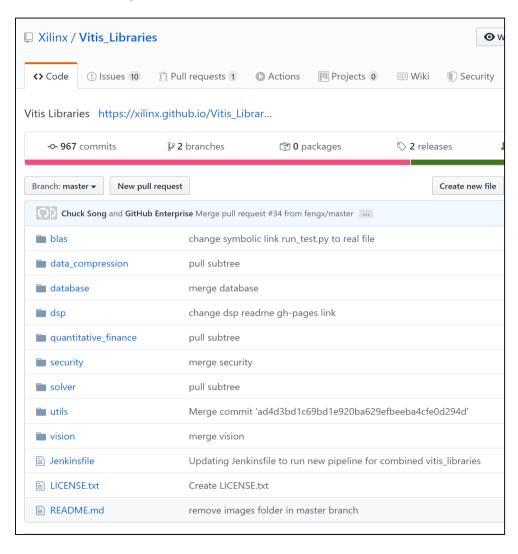


- Combine with BLAS library functions to accelerate complex algorithms.
  - Example: Finite Differences uses tri-diagonal solver and vector-matrix multiplication
- Performance-optimized Primitives Include
  - Cholesky Decomposition, LU Decomposition, QR Decomposition & SVD Decomposition
  - Tridiagonal Linear Solvers, Solvers for Triangular, Symmetric and Non-symmetric matrices
  - Matrix Inverse, Jacobian Eigenvalue Solvers

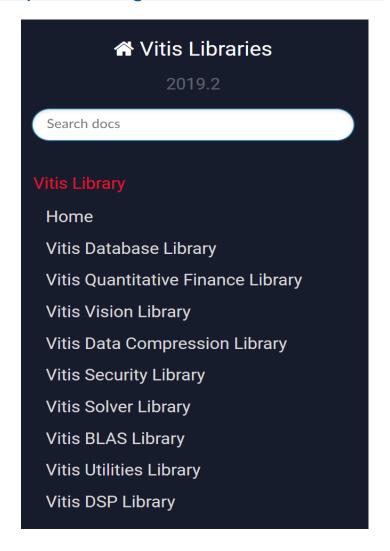


### **Explore All Vitis Libraries**

#### https://github.com/Xilinx/Vitis\_Libraries



#### https://xilinx.github.io/Vitis\_Libraries/



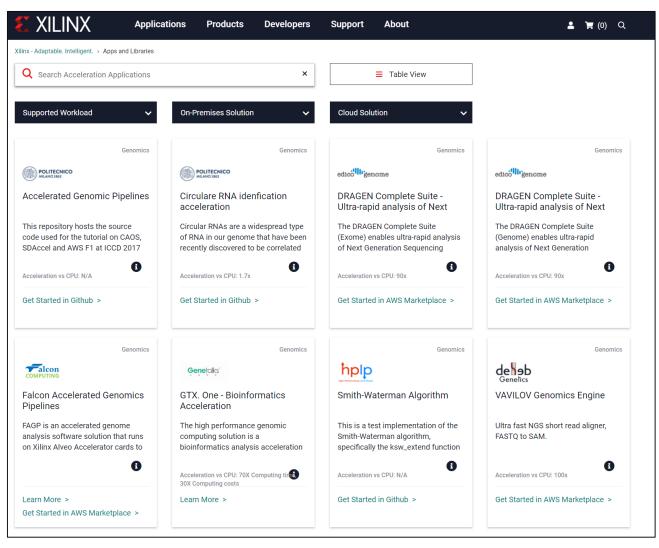


# Let's Dive into a Demo Walkthrough



### **Explore Partner Applications and Libraries**

https://www.xilinx.com/products/apps-and-libraries.html





## **Start Developing With Vitis Accelerated Libraries**

Download Vitis Unified Software Platform – Free!

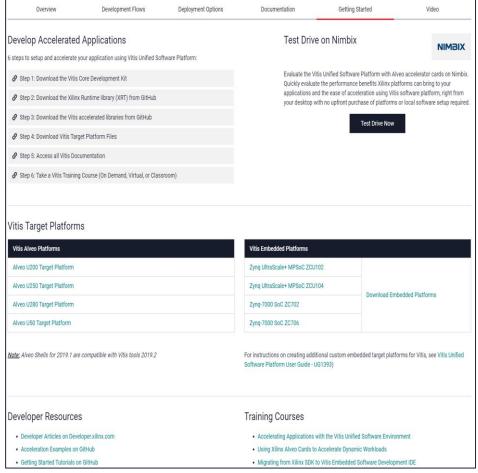


www.xilinx.com/vitis

Download Vitis Libraries from GitHub



https://github.com/Xilinx/Vitis\_Libraries





### **Developer Articles & Resources**

Get Started with "How-To" Developer Articles & Tutorials

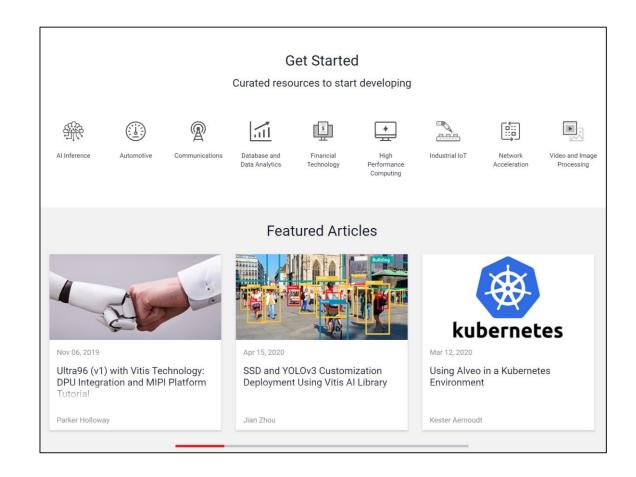


https://developer.xilinx.com/

Getting Started Tutorials



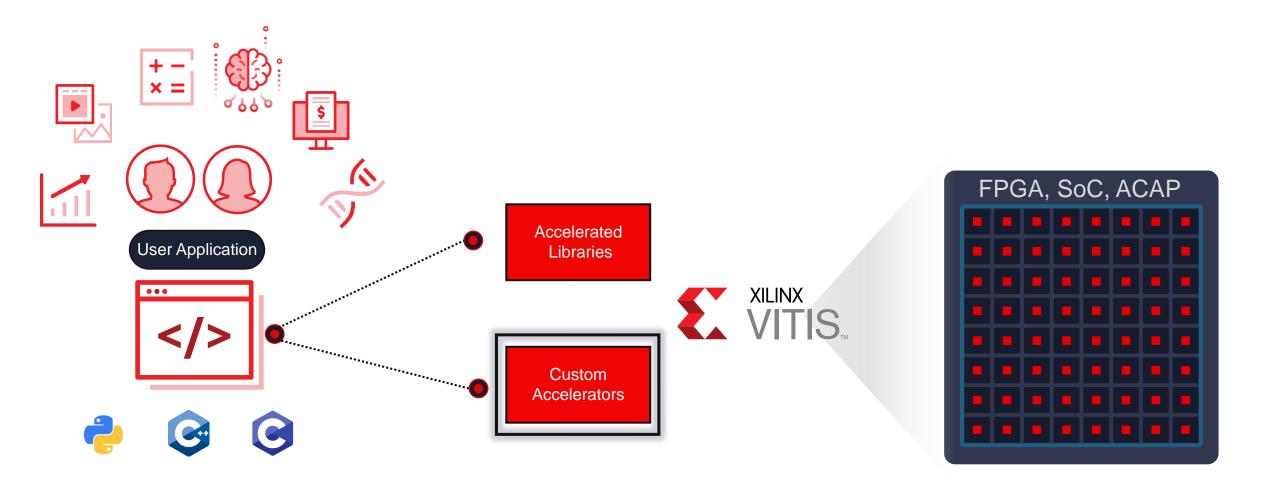
https://github.com/Xilinx/Vitis-Tutorials





## **Design Methodology for Developing Custom Accelerators**

Tune in Next Thursday, April 30





# **Q&A: Type In Your Questions**





# Thank You

