Lecture 7 Scientific Computing: Compiled MALAB MEX Interface, MATLAB Coder

Matthew J. Zahr

CME 292

Advanced MATLAB for Scientific Computing Stanford University

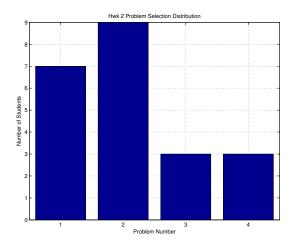
24th April 2014



- Introduction
- 2 MEX Interface
 - Introduction
 - Components of MEX-file
 - C/C++ Matrix Library API
 - Example: Bubble Sort
- **3** MATLAB Coder
 - Background
 - Demo: Bubble Sort



Homework 2 Problem Selection





Solutions posted!

Outline

- 1 Introduction
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 - Components of MEX-file
 - C/C++ Matrix Library API
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- MATLAB Coder
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Overview

- MATLAB Engine
 - The MATLAB engine library contains routines that allow you to call MATLAB software from programs written in other languages
 - Employs MATLAB as a computation engine
 - Possibility of shortened development time
- MATLAB executable, or MEX, files
 - Allows one to call a C/C++/Fortran program from within MATLAB (as if it were a MATLAB builtin function)
- MATLAB Coder
 - Generates standalone C/C++ code from MATLAB code



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Motivation

MATLAB's MEX Interface allows

- Large existing C/C++/Fortran files to be called from within MATLAB without having to re-write them as M-files
- Speed up bottlenecks in a code (usually loop intensive computations) by writing them in low-level languages



Warning

The MEX interface also introduces complications to the highly-productive MATLAB environment

- Requires compilation
 - Setting up C/C++/Fortran compiler
 - Compiler must be compatible with version of MATLAB
- Portability between different systems may be an issue

The take-away message regarding MATLABs MEX-files

- Can be very useful for optimizing code or interfacing with large, existing packages
- Should only be used when necessary as they tend to decrease development productivity



MEX Files

- A MEX-file is the *interface* between MATLAB and the C/C++/Fortran program
 - Must know the inputs/outputs, data types, etc of *both* the MATLAB and C/C++/Fortran programs
- MEX-files are dynamically-linked subroutines that the MATLAB interpreter loads and executes
- A MEX-file contains only one function
- The name of the function in the MEX-file (as far as your MATLAB program is concerned) is the MEX-file name
- To call a MEX-file, use the name of the file, without the file extension



MEX Terminology

MEX Term	Definition
source MEX-file	C, C++, or Fortran source code file
binary MEX-file	Dynamically linked subroutine executed in the MATLAB environment
MEX function library	MATLAB C/C++ and Fortran API Reference library to perform operations in the MATLAB environment
mex build script	MATLAB function to create a binary file from a source file

http://www.mathworks.com/help/matlab/matlab_external/introducing-mex-files.html



What you will need

The remainder of this lecture will be assuming MEX-files are to be used to communicate with C/C++ code. To accomplish this, you will need:

- C/C++ source code
- A compiler supported by MATLAB
- C MEX Library
- mex build script





Hello World

hello.c (source MEX-file)

```
>> mex hello.c
>> hello
Hello world!
```



mexFunction Gateway Routine

- Entry point to a MEX-file
- Takes place of main function in source code
- The name of the file containing mexFunction is the name of the function to be called in MATLAB
 - source MEX-file
- File extension of binary MEX-file is platform-dependent
 - mexext to return MEX-file extension on current platform



mexFunction signature

In source MEX-file

```
void mexFunction(
   int nlhs, mxArray *plhs[],
   int nrhs, const mxArray *prhs[])
```

Parameter	Description
prhs	Array of right-side input arguments
plhs	Array of left-side output arguments
nrhs	Number of right-side arguments, or the size of the prhs array
nlhs	Number of left-side arguments, or the size of the plhs array



mexFunction signature: Example

- Suppose we have a source MEX-file named mymex.c
- \bullet [X,Y,Z] = mymex(a,b)
 - \bullet nlhs = 3
 - nrhs = 2
 - plhs[0], plhs[1], plhs[2] pointers to X, Y, Z
 - prhs[0], prhs[1] pointers to a, b



Computational Routine

- Code in low-level language implementing desired subroutine
- Can be located in source MEX-file or separate file
- When computational routine(s) separate from source MEX-file, be sure the source MEX-file is the first argument to mex
 - More on this later



MATLAB Array (mxArray)

MATLAB works with a single object: MATLAB Array

- All variables stored as MATLAB Arrays
- In C/C++, the MATLAB Array is declared as mxArray
- mxArray contains the following information about the array:
 - its type, dimensions, and data
 - if numeric, whether the data is real or complex
 - if sparse, nonzero elements and nzmax
 - if structure or object, the number of fields and field names



Data Flow

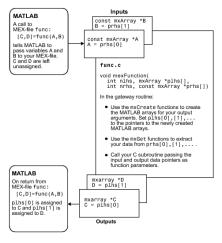


Figure: http://www.mathworks.com/help/matlab/matlab_external/data-flow-in-mex-files.html



Data Types

Command	Description
mxArray	Type for MATLAB
mwSize	Type for size values
mwIndex	Type for index values
mwSignedIndex	Signed integer type for size values
mxChar	Type for string array
mxLogical	Type for logical array
mxClassID	Enumerated value identifying class of
MIXCIASSID	array
mxComplexity	Flag specifying whether array has
mxcomplexicy	imaginary components

http://www.mathworks.com/help/matlab/data-types_btl2zvw-1.html



Create/Delete Array

Command	Description
mxCreateDoubleMatrix	2d, double array
mxCreateDoubleScalar	Scalar double
mxCreateNumericMatrix	2d numeric matrix
mxCreateNumericArray	Nd numeric matrix
mxCreateString	1-N array
mxCreateCharArray	Nd string array

http://www.mathworks.com/help/matlab/create-or-delete-array.html



Create/Delete Array

Command	Description
mxCreateLogicalScalar	Scalar, logical array
myCreateLogicalMatrix	2d logical array
mxCreateLogicalArray	Nd logical array
mxCreateSparse	2d sparse array
mxCreateStructMatrix	2d structure array
mxCreateStructArray	Nd structure array



Create/Delete Array

Command	Description
mxCreateCellMatrix	2d cell array
mxCreateCellArray	Nd cell array
mxDestroyArray	Free dynamic memory
mxDuplicateArray	Make deep copy of array
mxCalloc	Allocate dynamic memory for array
mxMalloc	Allocate uninitialized dynamic memory
mxRealloc	Reallocate dynamic memory
mxFree	Free dynamic memory

Validate Data

Command	Description
mxIsDouble	Determine whether data is a double
mxIsComplex	Determine whether data is complex
mxIsNumeric	Determine whether input is numeric
mxIsChar	Determine whether input is string
mxIsLogical	Determine whether array is logical
mxIsStruct	Determine whether input is structure
mxIsCell	Determine whether input is cell
mxIsInf	Determine whether input is infinite
mxIsSparse	Determine whether input is sparse

http:

//www.mathworks.com/help/matlab/validate-data.html



Access Data - Matrices

Command	Description
mxGetDimensions	Number of dimensions in aray
mxSetDimensions	Modify number of dimensions and size
mxGetM	Number of rows in array
mxSetM	Set number of rows in array
mxGetN	Number of columns in array
mxSetN	Set number of columns in array

http://www.mathworks.com/help/matlab/access-data.html



Access Data - Pointers

Command	Description
mxGetScalar	Real component of first data element
mxGetPr	Real data in double array
mxSetPr	Set real data in double array
mxGetPi	Imaginary data in double array
mxSetPi	Set imaginary data in double array
mxGetData	Pointer to real data in array
mxSetData	Set pointer to real data in array
mxGetImagData	Pointer to imaginar data in array
mxSetImagData	Set pointer to imaginary data in array

Access Data - Sparse matrices

Command	Description
mxGetNzmax	Number of elements in triplet
mxSetNzmax	Set storage space for nonzero elements
mxGetIr	irow of sparse matrix triplet
mxSetIr	Set irow of sparse matrix triplet
mxGetJc	jcol of sparse matrix triplet
mxSetJc	Set jcol of sparse matrix triplet



- You are given a source MEX-file, bubble_sort_mex.c, implementing bubble sort
- Use the code below to compile and test bubble_sort_mex

```
>> mex bubble_sort_mex.c
>> v = rand(1000,1);
>> tic; s= bubble_sort_mex(v); toc
>> tic; sm = ...
bubble_sort(v,struct('order','ascend'); toc
```



```
#include "mex.h"
#include "matrix.h"
void mexFunction(int nlhs, mxArray *plhs[],
                 int nrhs, const mxArray *prhs[]) {
    int i, M;
    bool swapped;
    double *v, *s, tmp;
    // Get size of vector (assume column)
    M = mxGetM(prhs[0]);
    // Get pointer to data of input
    v = mxGetPr(prhs[0]);
    // Get output and pointer to its data of output
    plhs[0] = mxCreateDoubleMatrix(M, 1, mxREAL);
    s = mxGetPr(plhs[0]);
```



```
// Copy input array to output array
for (i = 0; i < M; ++i) \{s[i] = v[i]; \}
// Bubble sort algorithm
while ( true ) {
    swapped = false;
    for (i = 1; i < M; ++i) {
        if (s[i-1] > s[i]) {
            tmp = s[i-1];
            s[i-1] = s[i];
            s[i] = tmp;
            swapped = true;
    if (!swapped) { return; }
```



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Introduction

- MATLAB Coder
 - Generate standalone C/C++ code from MATLAB code
 - Generate MEX functions from MATLAB code
- Available from
 - command line (codegen)
 - GUI (Project Interface)
- Requires MATLAB and host C compiler
- Works with Simulink and Embedded Coder



Considerations

When converting MATLAB code to C/C++ code, the following must be considered

- C/C++ use static variable types (MATLAB does not)
 - Before conversion can take place, all variables must be assigned a type
- Variable-sized arrays/matrices supported for code generation
- Memory
 - Static memory declare size of all arrays at compile time
 - Faster
 - Usually requires more memory (must allocate for worst case)
 - Dynamic memory size determined at runtime

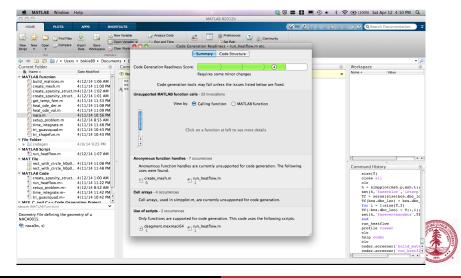


Designing for Code Generation

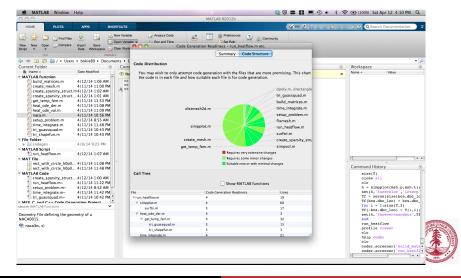
- Only generate C/C++ code for functions (not scripts)
- Remove unsupported constructs from MATLAB code
 - List of supported functions here
 - Unsupported features
 - anonymous functions (functions without a file)
 - cell arrays
 - nested function
 - recursion
 - sparse matrices
 - try/catch
 - Complete list of supported/unsupported features here
- MATLAB Code Generation Readiness Tool
 - coder.screener('filename')



MATLAB Code Generation Readiness Tool



MATLAB Code Generation Readiness Tool



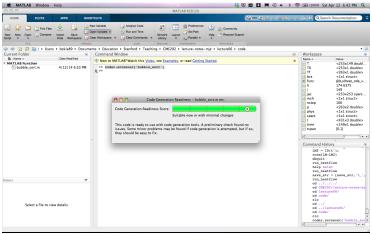
- Bubble sort is a simple sorting algorithm that repeatedly steps through a list, comparing adjacent items and swapping them if in the wrong order
 - Best case performance: $\mathcal{O}(N)$
 - Average case performance: $\mathcal{O}(N^2)$
 - Worst case performance: $\mathcal{O}(N^2)$
- Involves repeatedly looping through array and swapping (or not) adjacent items
 - Difficult to vectorize

We are going to use MATLAB Coder to convert bubble_sort.m to $\mathrm{C}/\mathrm{C}++$



Example: Code Generation Readiness Tool

o coder.screener('bubble_sort')





Example: MATLAB Coder - Initialize

- o coder -new bubble_sort_coder.prj
- Add bubble_sort.m to Entry-Point Files



- Define both input arguments
 - v double array of unknown length
 - options structure with one field (order) that can be a string



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Example: MATLAB Coder - Build

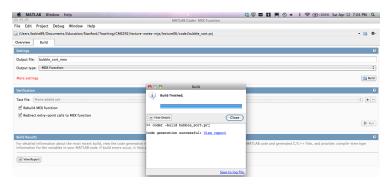
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■ Redirect entry-point calls to MEX function	
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No code generation report is available. To produce a code generation report, enable the report generation option in the se	tings dialog, and build the project.



Example: MATLAB Coder - Build

• coder -build bubble_sort.prj





Test it!

- Run bubble_sort_coder_test.m
 - Verify outputs of MATLAB code and generated C/C++ code match
 - How do the timings compare?

