A Guide to Julia's Dependencies

aka why does Julia take so long to compile from source?

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Bay Area Julia Users December 4, 2014

Who's this guy?

- Grad student at Berkeley in Mechanical Engineering
- Julia user and contributor since February 2014



On Github:

(look up "Rejected" on Youtube)

• Because I was curious, which files have I committed to most?

```
$ git log --author=kelman --pretty=oneline --name-only | sort | uniq -c | sort -r -n | head -n 15
     29 deps/Makefile
     17 Make.inc
     12 Makefile
      8 base/interactiveutil.il
      6 src/flisp/Makefile
      6 README md
      5 test/sparse.il
      5 test/file.jl
      5 src/sys.c
      5 src/support/Makefile
      5 src/debuginfo.cpp
      5 LICENSE.md
      5 contrib/windows/msvs build.sh
      5 appveyor.yml
      5 .travis.yml
```

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```
$ git log --author=kelman --pretty=oneline --name-only | sort | uniq -c | sort -r -n | head -n 15
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                         subject of this talk
     12 Makefile
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      6 src/flisp/Makefile
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      5 test/sparse.il
      5 test/file.jl
      5 src/sys.c
      5 src/support/Makefile
      5 src/debuginfo.cpp
      5 LICENSE.md
      5 contrib/windows/msvs build.sh
      5 appvevor.vml
      5 .travis.yml
```

Julia's dependencies

Open source and the shoulders of giants

"If I have seen further it is by standing on the shoulders of giants." – Isaac Newton

"We all build our ideas on the best ideas we can find. Now imagine if there were no more good ideas we were allowed to use." – Bob Young, co-founder of Red Hat

- git clone git://github.com/JuliaLang/julia.git cd julia && make takes a while - the first time
- deps/Makefile downloads, configures, and compiles each dependency – a few of them are much bigger than Julia is
- Three groups of dependencies:
 - Linked into libjulia, necessary to run the Julia JIT compiler
 - ② Used in Julia's standard library via ccall() or process spawning
 - 3 Tools used only at build time to compile Julia (or other deps)

What does all this code do?

Group 1, required for libjulia

- LLVM
 - ▶ JIT compiler
- libuv
 - Cross-platform input/output
- libunwind
 - Handling backtraces
- utf8proc
 - Unicode processing

LLVM, http://llvm.org



- What: formerly "Low Level Virtual Machine," today general purpose compiler infrastructure
- Who: many contributors from Apple, Google, Intel, Mozilla, Julia, etc.
 Used by Clang, Rust, Swift, Emscripten, WebKit (Safari)
- When: originally Chris Lattner's Masters and Ph.D theses, circa 2003
- License: University of Illinois / NCSA (permissive, BSD-style)
- Written in: C++
- Use in Julia: just in time compiler

A quick introduction to classical compiler design - 1

From "The Architecture of Open Source Applications," http://www.aosabook.org/en/llvm.html

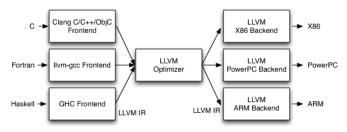
Basic 3 phase compiler



One input language, one target architecture

A quick introduction to classical compiler design - 2

Modular compiler architecture



- Reuse core components across multiple languages and architectures
- LLVM intermediate representation (IR)
 - Sort of like "cross-platform assembly"
 - ► Try out @code_llvm in Julia

libuv, https://github.com/libuv/libuv



- What: "Lib Unicorn Velociraptor"? pun on -luv to link to the library? cross platform asynchronous I/O
- Who: originally written to port Node.js to Windows, also used by Luvit, Pyuv, formerly Rust
- When: 2011
- License: MIT
- Written in: C
- Use in Julia: input/output, file system, process spawning, networking, terminal handling, without requiring POSIX

Julia uses a minor fork of libuv to support process piping syntax run('ls'|>'sort'), need work and pull requests to use upstream

libunwind, http://nongnu.org/libunwind

• What: Support library for backtraces and profiling on Linux

• Who: David Mosberger, Arun Sharma, other contributors

• When: 2002

License: MITWritten in: C

Different library from Apple, written in C++ and assembly, used on OSX https://github.com/JuliaLang/libosxunwind

utf8proc, http://public-software-group.org/utf8proc

What: Unicode processing, normalization, case folding

Who: Public Software Group

When: 2006License: MIT

• Written in: C

Unicode is complicated!

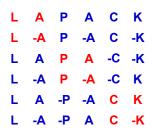
- Variable width encodings
- Combining characters
- Different normalization forms
- Similar looking but distinct codepoints

Forked and updated to latest Unicode version by Steven G. Johnson and Jiahao Chen for Julia 0.4-dev, https://github.com/JuliaLang/libmojibake

Group 2, used in Julia standard library

- OpenBLAS: Dense linear algebra
- SuiteSparse: Sparse matrix factorizations
- ARPACK: Sparse eigenvalue problems
- FFTW: Fourier transforms
- GMP: Arbitrary precision integers (BigInt)
- MPFR: Arbitrary precision floating point (BigFloat)
- PCRE: Regular expressions
- OpenLibm: Math functions normally found in libm
- OpenSpecFun: Additional special functions
- dSFMT: Random number generation
- Rmath: Distributions and statistical functions
- ullet double-conversion: Floating point to string conversion (Julia $\leq 0.3.x$)
- Git (in Julia \leq 0.3.x) or libgit2 (0.4 WIP): Package manager

OpenBLAS, http://openblas.net



- What: Open source high performance implementation of the Basic Linear Algebra Subprograms (BLAS) and Linear Algebra Package (LAPACK)
- Who: originally Kazushige Goto, now maintained by Xianyi Zhang, Werner Saar, and others
- When: GotoBLAS 2002, OpenBLAS 2011
- License: BSD
- Written in: Fortran, assembly, C
- Use in Julia: dense linear algebra

Takes a long time to compile when OPENBLAS_DYNAMIC_ARCH=1, builds optimized kernel implementations for many recent CPU families (Nehalem, Sandy Bridge, Haswell, etc)

BLAS in one slide

```
Level 1 BLAS
                        din scalar vector vector scalars
                                                                                     5-element array
                                                                                                                                                                                              prefixes
SUBROUTINE *ROTG (
                                                                    A. B. C. S )
                                                                                                                Generate plane rotation
                                                                                                                                                                                              S. D
SUBROUTINE EROTMG
                                                                                                                Generate modified plane rotation
                                                                                                                                                                                              S. D
                                                           D1, D2, A, B,
                                                                                     PARAM )
                                                                            C, S)
                                                                                                                                                                                              S. D.
SUBROUTINE EROT ( N,
                                     X, INCX, Y, INCY,
                                                                                                                 Apply plane rotation
SUBROUTINE EROTM ( N.
                                    X, INCX, Y, INCY,
                                                                                     PARAM )
                                                                                                                Apply modified plane rotation
SUBROUTINE ESVAP ( N.
                                    X. INCX, Y. INCY )
                                                                                                                x \leftrightarrow y
                                                                                                                                                                                              S. D. C. Z.
SUBROUTINE ESCAL ( N. ALPHA, X. INCX )
                                                                                                                                                                                              S. D. C. Z. CS, ZD
                                    I. INCX. Y. INCY )
                                                                                                                                                                                              S. D. C. Z.
SUBROUTINE *COPY ( N.
SUBROUTINE MAXPY ( N, ALPHA, X, INCX, Y, INCY )
FUNCTION XDOT ( N.
                                    I, INCX, Y, INCY )
                                                                                                                                                                                             S. D. DS
FUNCTION
             EDOTU ( N.
                                    X. INCX. Y. INCY )
                                                                                                                                                                                              C.Z
FUNCTION
             EDOTC ( N.
                                    X, INCX, Y, INCY )
                                                                                                                dot \leftarrow x^H u
                                                                                                                                                                                              C, Z
FUNCTION
             EXDOT ( N.
                                    I, INCX, Y, INCY )
                                                                                                                dot \leftarrow \alpha + x^T y
                                                                                                                                                                                              SDS
FUNCTION
             xNRM2 ( N.
                                    X. INCX )
                                                                                                                nrm2 + Izlle
                                                                                                                                                                                              S. D. SC. DZ
FUNCTION
             EASUM ( N.
                                    X, INCX )
                                                                                                                asum \leftarrow ||re(x)||_1 + ||im(x)||_1
                                                                                                                                                                                              S. D. SC. DZ
                                                                                                                amax \leftarrow 1^{st}k \ni |re(x_k)| + |im(x_k)|
FUNCTION
             IXAMAI( N.
                                    I, INCX )
                                                                                                                                 = max(|re(x_i)| + |im(x_i)|)
Level 2 BLAS
                                 dim b-width scalar matrix vector scalar vector
          options
                                                                                                                y \leftarrow \alpha Ax + \beta y, y \leftarrow \alpha A^T x + \beta y, y \leftarrow \alpha A^H x + \beta y, A - m \times n
TOPMY (
                  TRANS.
                                                   ALPHA, A. LDA, X. INCX, BETA, Y. INCY )
                                 M. N. KL. KU. ALPHA. A. LDA. X. INCX. BETA. Y. INCY
                                                                                                                y \leftarrow \alpha Ax + \beta y, y \leftarrow \alpha A^T x + \beta y, y \leftarrow \alpha A^H x + \beta y, A - m \times n
                                                                                                                                                                                              S. D. C. Z
*HEMV ( UPLO.
                                                   ALPHA, A. LDA, X. INCX, BETA, Y. INCY
                                                                                                                                                                                              C. Z
*HBMV ( UPLO.
                                    N. K.
                                                  ALPHA, A, LDA, X, INCX, BETA, Y, INCY
                                                                                                                u \leftarrow \alpha A z + \beta u
                                                                                                                                                                                              C.Z
                                                  ALPHA, AP, X, INCX, BETA, Y, INCY )
xHPMV ( UPLO,
                                    N.
                                                                                                                y \leftarrow \alpha Ax + \beta y
xSYMV ( UPLO,
                                    N.
                                                  ALPHA, A. LDA, X. INCX, BETA, Y. INCY )
                                                                                                                y \leftarrow \alpha Ax + \beta y
xSBMV ( UPLO.
                                    N. K.
                                            ALPHA, A. LDA, X. INCX, BETA, Y. INCY )
                                                                                                                y \leftarrow \alpha Ax + \beta y
xSPMV ( UPLO.
                                    N.
                                                  ALPHA, AP. X. INCX, BETA, Y. INCY )
                                                                                                                u \leftarrow \alpha Ax + \beta u
                                                                                                                x \leftarrow Ax.x \leftarrow A^Tx.x \leftarrow A^Hx
XTRMV ( UPLO, TRANS, DIAG,
                                                          A. LDA. X. INCX )
                                                                                                                x \leftarrow Ax, x \leftarrow A^Tx, x \leftarrow A^Hx
*TBMV ( UPLO, TRANS, DIAG,
                                   N. K.
                                                           A, LDA, X, INCX )
                                                                                                                                                                                             S. D. C. Z
                                                                                                                x \leftarrow Ax, x \leftarrow A^Tx, x \leftarrow A^Hx
XTPMV ( UPLO, TRANS, DIAG,
                                    N.
                                                           AP. X. INCX )
                                                                                                                                                                                             S. D. C. Z.
*TRSV ( UPLO, TRAKS, DIAG.
                                    N.
                                                           A, LDA, X, INCX )
                                                                                                                x \leftarrow A^{-1}x, x \leftarrow A^{-T}x, x \leftarrow A^{-H}x
                                                                                                                                                                                             S. D. C. Z.
XTBSV ( UPLO, TRANS, DIAG,
                                  N. K.
                                                           A, LDA, I, INCX )
                                                                                                                x \leftarrow A^{-1}x, x \leftarrow A^{-T}x, x \leftarrow A^{-H}x
                                                                                                                                                                                             S, D, C, Z
xTPSV ( UPLO, TRANS, DIAG, N.
                                                                                                                x \leftarrow A^{-1}x, x \leftarrow A^{-T}x, x \leftarrow A^{-H}x
                                                                                                                                                                                             S. D. C. Z
          options
                                 dim scalar vector vector matrix
                                                                                                                A \leftarrow \alpha x y^T + A, A - m \times n
XGER
                                 M. N. ALPHA, X. INCX, Y. INCY, A. LDA )
xGERU (
                                 M. N. ALPHA, X. INCX. Y. INCY. A. LDA )
                                                                                                               A \leftarrow \alpha x y^T + A, A - m \times n
                                                                                                                                                                                              C, Z
xGERC (
                                 M, N, ALPHA, X, INCX, Y, INCY, A, LDA )
                                                                                                               A \leftarrow \alpha x y^H + A, A - m \times n
                                                                                                               A \leftarrow \alpha x x^H + A
xHER ( UPLO.
                                   N. ALPHA, X. INCX.
                                                                   A. LDA )
xHPR ( UPLO.
                                    N. ALPHA. X. INCX.
                                                                       AP )
                                                                                                               A \leftarrow \alpha x x^H + A
                                                                                                               A \leftarrow \alpha x y^H + y(\alpha x)^H + A

A \leftarrow \alpha x y^H + y(\alpha x)^H + A
                                    N, ALPHA, X, INCX, Y, INCY, A, LDA )
xHER2 ( UPLD.
xHPR2 ( UPLO,
                                    N, ALPHA, X, INCX, Y, INCY, AP )
xSYR ( UPLO.
                                    N. ALPHA. X. INCX.
                                                                       A. LDA )
                                                                                                               A \leftarrow \alpha x x^T + A
                                                                                                               A \leftarrow \alpha x x^T + A
                                                                                                                                                                                              S. D
xSPR ( UPLO,
                                    N. ALPHA, X. INCX.
                                                                        AP )
                                                                                                               A \leftarrow \alpha x y^T + \alpha y x^T + A
xSYR2 ( UPLO,
                                    N. ALPHA, X. INCX, Y. INCY, A. LDA )
xSPR2 ( UPLD.
                                    N. ALPHA, X. INCX, Y. INCY, AP )
                                                                                                                A \leftarrow \alpha x y^T + \alpha y x^T + A
                                                                                                                                                                                              S. D
Level 3 BLAS
                                                              scalar matrix matrix scalar matrix
xGEMM (
                         TRANSA, TRANSB.
                                                  M, N, K, ALPHA, A, LDA, B, LDB, BETA, C, LDC ) C \leftarrow \alpha op(A)op(B) + \beta C, op(X) = X, X^T, X^H, C - m \times n
                                                                                                                                                                                              S. D. C. Z
                                                  M, N, ALPHA, A, LDA, B, LDB, BETA, C, LDC ) C \leftarrow \alpha AB + \beta C, C \leftarrow \alpha BA + \beta C, C - m \times n, A = A^T
                                                                                                                                                                                              S, D, C, Z
xSYMM ( SIDE, UPLO,
                                                  M. N. ALPHA, A. LDA, B. LDB, BETA, C. LDC ) C \leftarrow \alpha AB + \beta C, C \leftarrow \alpha BA + \beta C, C \quad m \times n, A = A^H
xHEMM ( SIDE, UPLO.
xSYRK (
                 UPLO. TRANS.
                                                      N. K. ALPHA. A. LDA.
                                                                                          BETA. C. LDC ) C \leftarrow \alpha AA^T + \beta C.C \leftarrow \alpha A^TA + \beta C.C - n \times n
                                                                                                                                                                                              S. D. C. Z.
                                                                                          BETA, C, LDC ) C \leftarrow \alpha A A^H + \beta C, C \leftarrow \alpha A^H A + \beta C, C - n \times n
                 UPLO, TRANS,
                                                      N. K. ALPHA, A. LDA,
                                                      E. K. ALPHA, A. LDA, B. LDB, BETA, C. LDC ) C \leftarrow \alpha AB^T + \bar{\alpha}BA^T + \beta C.C \leftarrow \alpha A^TB + \bar{\alpha}B^TA + \beta C.C - n \times n
xSYR2K(
                 UPLO. TRANS.
                                                                                                                                                                                             S. D. C. Z.
                                                      E. K. ALPHA: A. LDA, B. LDB, BETA, C. LDC.) C \leftarrow \alpha AB^H + \bar{\alpha}BA^H + \beta C.C \leftarrow \alpha A^HB + \bar{\alpha}B^HA + \beta C.C - n \times n C. Z.
*HER2K
                 UPLO. TRANS.
                                           DIAG, M. N. ALPHA, A. LDA, B. LDB )
                                                                                                                B \leftarrow aop(A)B, B \leftarrow aBop(A), op(A) = A, A^T, A^H, B - m \times n
xTRMM ( SIDE, UPLD, TRANSA,
                                                                                                                B \leftarrow aop(A^{-1})B, B \leftarrow aBop(A^{-1}), op(A) = A, A^{T}, A^{H}, B - m \times n S, D, C, Z
*TRSM ( SIDE, UPLO, TRANSA,
                                           DIAG. M. N. ALPHA, A. LDA, B. LDB )
```

Levels of BLAS and LAPACK

- Level 1 BLAS
 - Vector operations: scale, add, copy, dot product, find largest element
 - O(n) operations on O(n) data
- Level 2 BLAS
 - ▶ Matrix-vector operations: A * x, triangular solve, rank 1 or 2 updates
 - $O(n^2)$ operations on $O(n^2)$ data
- Level 3 BLAS
 - Matrix-matrix operations: A * B, triangular solve for multiple right hand sides, rank k updates
 - $O(n^3)$ operations on $O(n^2)$ data
 - Where the important cache optimizations happen
- LAPACK (API does not fit on one slide)
 - ► Higher level factorizations, eigenvalue and singular value decompositions designed to use efficient BLAS-3 operations
- Reference Fortran implementations from Netlib are slow
 - Better to use an optimized (SIMD, multithreaded) implementation like OpenBLAS or Intel MKL

SuiteSparse, http://suitesparse.com



What: Sparse linear algebra – LU, Cholesky, and QR factorizations

• Who: Tim Davis, also used by Matlab, Mathematica, Google Ceres

When: 2006 or earlier?

License: LGPL

Written in: C, C++

What makes a matrix sparse?

- Enough elements are zero to be worth taking advantage of
- Nonzero structure and permutations very important
- Graph theory for structure, linear algebra for numerics

ARPACK, https://github.com/opencollab/arpack-ng

- What: ARnoldi PACKage for eigenvalue problems $Ax = \lambda x$ with sparse A, iterative algorithms to find a small set of λ values
- Who: Rich Lehoucq, Kristi Maschoff, et al, also used by SciPy, Matlab, Octave

• When: 1996

• License: BSD

Written in: Fortran 77

Work in progress to replace this with pure Julia code, see https://github.com/JuliaLang/IterativeSolvers.jl/pull/31

FFTW, http://fftw.org



What: Fastest Fourier Transform in the West

Who: Matteo Frigo and Steven G. Johnson

When: 1997License: GPL

License: GPL

Written in: C, code generator in OCaml

Work in progress to write a pure Julia FFT and move FFTW to an optional package, see https://github.com/JuliaLang/julia/pull/6193

GMP, https://gmplib.org



 What: GNU Multiple Precision library for arbitrary precision integer arithmetic (BigInt in Julia)

Who: Torbjörn Granlund, GNU Project, many contributors

When: 1991

License: LGPL

Written in: C, assembly

MPFR, http://mpfr.org



 What: GNU Multiple Precision Floating-point Reliable library for arbitrary precision floating-point arithmetic (BigFloat in Julia)

• Who: INRIA, GNU Project, many contributors

When: 2000

• License: LGPL

Written in: C

PCRE, http://pcre.org

Some people, when confronted with a problem, think "I know, I'll use regular expressions." Now they have two problems. – Jamie Zawinski

What: Perl Compatible Regular Expressions (r"..." in Julia)

Who: Philip Hazel, Zoltan Herczeg

When: 1997

License: BSD

Written in: C

OpenLibm, http://openlibm.org

- What: "high quality, portable, standalone C mathematical library"
- Who: Viral Shah and other JuliaLang contributors, code originally from FreeBSD msun, OpenBSD libm, and Freely Distributable FDLIBM (http://www.netlib.org/fdlibm)
- When: 2011, original code from 1992 or earlier
- License: BSD
- Written in: C, assembly
- Why: Performance and accuracy of system libm for trig, sqrt, exp, log, etc varies between platforms, more reliable to build our own

OpenSpecFun, https://github.com/JuliaLang/openspecfun

- What: Collection of special functions Bessel and Airy functions from AMOS library, complex error functions from Faddeeva
- Who: Donald Amos from http://netlib.org/amos,
 Faddeeva by Steven G. Johnson
 http://ab-initio.mit.edu/wiki/index.php/Faddeeva_Package
- When: Amos code from 1985 or earlier, Faddeeva 2012, OpenSpecFun 2013
- License: MIT, Public Domain
- Written in: Fortran 77, C++, C
- Why: Pieces that were split out from OpenLibm because they are not included in system libm libraries

dSFMT, http://www.math.sci.hiroshima-u.ac.jp/~m-mat/MT/SFMT

 What: Double precision SIMD-oriented Fast Mersenne Twister random number generator (RNG)

• Who: Matsuo Saito and Makoto Matsumoto

• When: 2007

• License: BSD

• Written in: C

Julia's RNG code is undergoing heavy development on 0.4-dev right now, good chance dSFMT might be replaced by some alternate RNG see https://github.com/JuliaLang/julia/issues/8786

Rmath, https://github.com/JuliaLang/Rmath



- What: Distributions and statistical functions from R, forked and patched to use same dSFMT RNG as Julia
- Who: R contributors, fork by Viral Shah
- When: Possibly as old as R, 1997? JuliaLang fork from 2013
- License: GPL
- Written in: C

Not used by base Julia, only Distributions.jl and HypothesisTests.jl! see https://github.com/JuliaStats/Distributions.jl/pull/138 for work to remove the dependency

double-conversion aka Grisu.

https://github.com/floitsch/double-conversion

- What: Efficient conversion between floating point and shortest equivalent decimal representation
- Who: Florian Loitsch, used by Google in V8

• When: 2010

License: BSD

Written in: C++

No longer used in Julia 0.4-dev, algorithm was ported to Julia by Jacob Quinn in https://github.com/JuliaLang/julia/pull/7291

Git, http://git-scm.com



What: Version control for Julia's package manager

Who: Linus Torvalds, Junio Hamano, many contributors

• When: 2005

License: GPL

Written in: C, shell, Perl

WIP to switch to libgit2 (https://libgit2.github.com) instead of command-line executable for Julia 0.4-dev to improve speed of Pkg, speak up at https://github.com/JuliaLang/julia/issues/7584 if you want to help!

Group 3, used during build process

- Patchelf
 - ▶ Setting rpath on Linux, http://nixos.org/patchelf.html
- Objconv
 - Renaming library symbols on OSX, http://www.agner.org/optimize/#objconv
- Virtualenv
 - Sandboxing Sphinx version for building documentation, https://virtualenv.pypa.io

Not much more to say about these

That's it!

Hopefully you have a better sense what's going on, next time you compile Julia from source.

Any questions?