

Cache Memories, Cache Complexity

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Plan

Hierarchical memories and their impact on our programs

Cache Analysis in Practice

The Ideal-Cache Model

Cache Complexity of some Basic Operations

Matrix Transposition

A Cache-Oblivious Matrix Multiplication Algorithm

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Capacity
Access Time
Cost

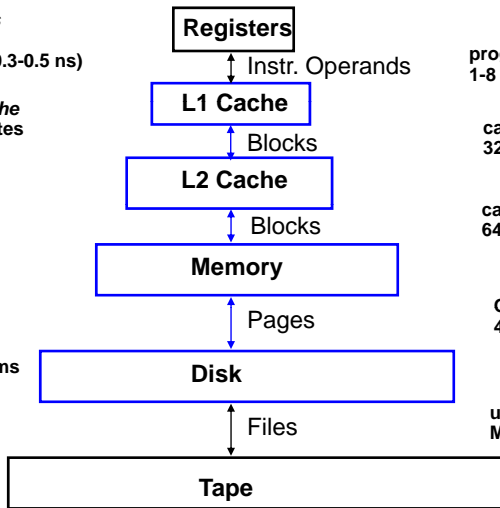
CPU Registers
100s Bytes
300 – 500 ps (0.3-0.5 ns)

L1 and L2 Cache
10s-100s K Bytes
~1 ns - ~10 ns
\$1000s/ GByte

Main Memory
G Bytes
80ns- 200ns
~ \$100/ GByte

Disk
10s T Bytes, 10 ms
(10,000,000 ns)
~ \$1 / GByte

Tape
infinite
sec-min
~\$1 / GByte



Staging
Xfer Unit

prog./compiler
1-8 bytes

cache cntl
32-64 bytes

cache cntl
64-128 bytes

OS
4K-8K bytes

user/operator
Mbytes

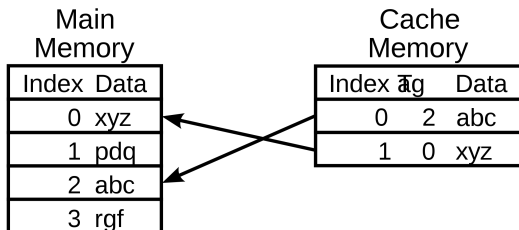
Upper Level

faster

Lower Level

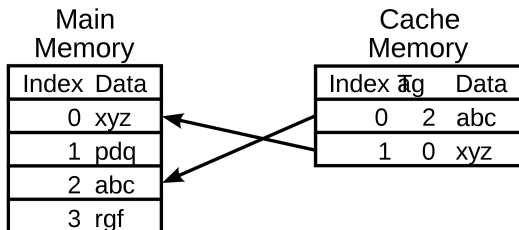
Large

CPU Cache (1/3)



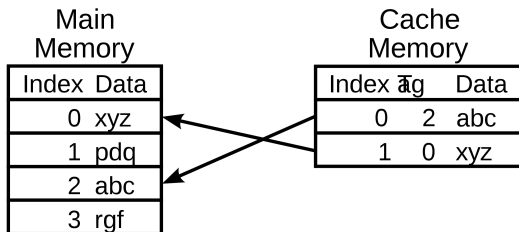
- ▶ A **CPU cache** is an auxiliary memory which is **smaller, faster memory** than the main memory and which stores **copies** of the main memory locations that are **expectedly frequently used**.
- ▶ Most modern desktop and server CPUs have at least three independent caches: the **data cache**, the **instruction cache** and the **translation look-aside buffer**.

CPU Cache (2/3)



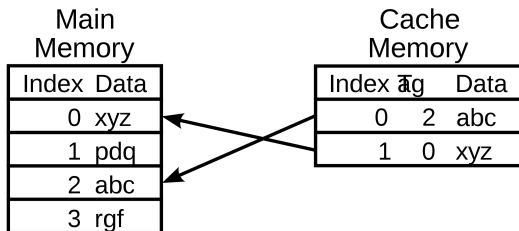
- ▶ Each location in each memory (main or cache) has
 - ▶ a datum (cache line) which ranges between 8 and 512 bytes in size, while a datum requested by a CPU instruction ranges between 1 and 16.
 - ▶ a unique index (called address in the case of the main memory)
- ▶ In the cache, each location has also a tag (storing the address of the corresponding cached datum).

CPU Cache (3/3)



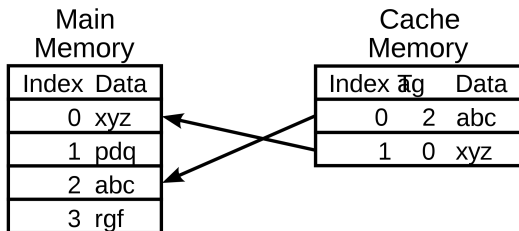
- ▶ When the CPU needs to read or write a location, it checks the cache:
 - ▶ if it finds it there, we have a **cache hit**
 - ▶ if not, we have a **cache miss** and (in most cases) the processor needs to create a new entry in the cache.
- ▶ Making room for a new entry requires a **replacement policy**: the **Least Recently Used** (LRU) discards the least recently used items first; this requires to use **age bits**.

CPU Cache (4/7)



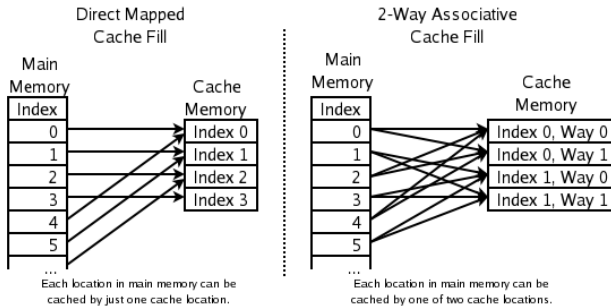
- ▶ **Read latency** (time to read a datum from the main memory) requires to keep the CPU busy with something else:
 - out-of-order execution:** attempt to execute independent instructions arising after the instruction that is waiting due to the cache miss
 - hyper-threading (HT):** allows an alternate thread to use the CPU

CPU Cache (5/7)

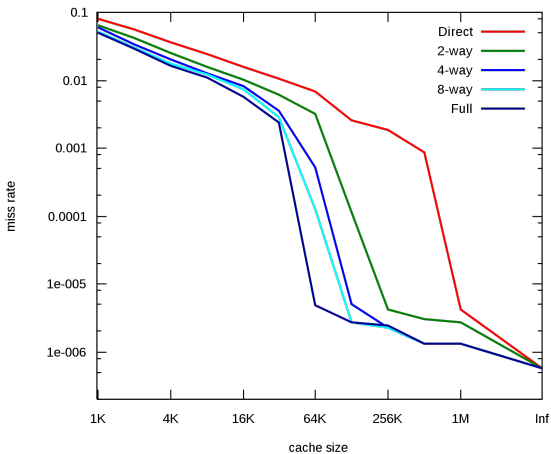


- ▶ Modifying data in the cache requires a **write policy** for updating the main memory
 - **write-through cache**: writes are immediately mirrored to main memory
 - **write-back cache**: the main memory is mirrored when that data is evicted from the cache
- ▶ The cache copy may become out-of-date or stale, if other processors modify the original entry in the main memory.

CPU Cache (6/7)



- ▶ The replacement policy decides where in the cache a copy of a particular entry of main memory will go:
 - **fully associative**: any entry in the cache can hold it
 - **direct mapped**: only one possible entry in the cache can hold it
 - **N -way set associative**: N possible entries can hold it



- ▶ *Cache Performance for SPEC CPU2000* by J.F. Cantin and M.D. Hill.
- ▶ The SPEC CPU2000 suite is a collection of 26 compute-intensive, non-trivial programs used to evaluate the performance of a computer's CPU, memory system, and compilers (<http://www.spec.org/osg/cpu2000>).

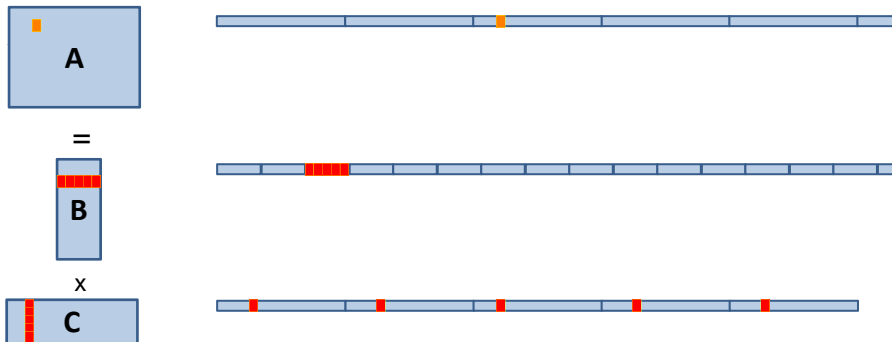
Cache issues

- ▶ **Cold miss:** The first time the data is available. Cure: Prefetching may be able to reduce this type of cost.
- ▶ **Capacity miss:** The previous access has been evicted because too much data touched in between, since the *working data set* is too large. Cure: Reorganize the data access such that *reuse* occurs before eviction.
- ▶ **Conflict miss:** Multiple data items mapped to the same location with eviction before cache is full. Cure: Rearrange data and/or pad arrays.
- ▶ **True sharing miss:** Occurs when a thread in another processor wants the same data. Cure: Minimize sharing.
- ▶ **False sharing miss:** Occurs when another processor uses different data in the same cache line. Cure: Pad data.

A typical matrix multiplication C code

```
#define IND(A, x, y, d) A[(x)*(d)+(y)]
uint64_t testMM(const int x, const int y, const int z)
{
    double *A; double *B; double *C;
    long started, ended;
    float timeTaken;
    int i, j, k;
    srand(getSeed());
    A = (double *)malloc(sizeof(double)*x*y);
    B = (double *)malloc(sizeof(double)*x*z);
    C = (double *)malloc(sizeof(double)*y*z);
    for (i = 0; i < x*z; i++) B[i] = (double) rand() ;
    for (i = 0; i < y*z; i++) C[i] = (double) rand() ;
    for (i = 0; i < x*y; i++) A[i] = 0 ;
    started = example_get_time();
    for (i = 0; i < x; i++)
        for (j = 0; j < y; j++)
            for (k = 0; k < z; k++)
                // A[i][j] += B[i][k] * C[k][j];
                IND(A,i,j,y) += IND(B,i,k,z) * IND(C,k,j,z);
    ended = example_get_time();
    timeTaken = (ended - started)/1.f;
    return timeTaken;
}
```

Issues with matrix representation

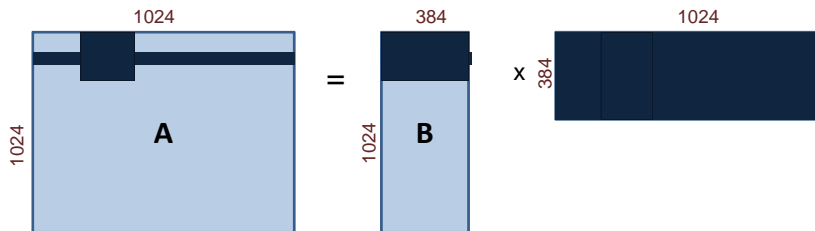


- ▶ Contiguous accesses are better:
 - ▶ Data fetch as cache line (Core 2 Duo 64 byte per cache line)
 - ▶ With contiguous data, a single cache fetch supports 8 reads of doubles.
 - ▶ **Transposing the matrix C should reduce L1 cache misses!**

Transposing for optimizing spatial locality

```
float testMM(const int x, const int y, const int z)
{
    double *A; double *B; double *C; double *Cx;
        long started, ended; float timeTaken; int i, j, k;
        A = (double *)malloc(sizeof(double)*x*y);
        B = (double *)malloc(sizeof(double)*x*z);
        C = (double *)malloc(sizeof(double)*y*z);
        Cx = (double *)malloc(sizeof(double)*y*z);
        srand(getSeed());
        for (i = 0; i < x*z; i++) B[i] = (double) rand() ;
        for (i = 0; i < y*z; i++) C[i] = (double) rand() ;
        for (i = 0; i < x*y; i++) A[i] = 0 ;
        started = example_get_time();
        for(j =0; j < y; j++)
            for(k=0; k < z; k++)
                IND(Cx,j,k,z) = IND(C,k,j,y);
        for (i = 0; i < x; i++)
            for (j = 0; j < y; j++)
                for (k = 0; k < z; k++)
                    IND(A, i, j, y) += IND(B, i, k, z) *IND(Cx, j, k, z);
        ended = example_get_time();
        timeTaken = (ended - started)/1.f;
    return timeTaken;
}
```

Issues with data reuse



- ▶ Naive calculation of a row of A, so computing 1024 coefficients: 1024 accesses in A, 384 in B and $1024 \times 384 = 393,216$ in C. Total = 394,524.
- ▶ Computing a 32×32 -block of A, so computing again 1024 coefficients: 1024 accesses in A, 384×32 in B and 32×384 in C. Total = 25,600.
- ▶ The iteration space is traversed so as to reduce memory accesses.

Blocking for optimizing temporal locality

```
float testMM(const int x, const int y, const int z)
{
    double *A; double *B; double *C;
    long started, ended; float timeTaken; int i, j, k, i0, j0, k0;
    A = (double *)malloc(sizeof(double)*x*y);
    B = (double *)malloc(sizeof(double)*x*z);
    C = (double *)malloc(sizeof(double)*y*z);
    srand(getSeed());
    for (i = 0; i < x*z; i++) B[i] = (double) rand() ;
    for (i = 0; i < y*z; i++) C[i] = (double) rand() ;
    for (i = 0; i < x*y; i++) A[i] = 0 ;
    started = example_get_time();
    for (i = 0; i < x; i += BLOCK_X)
        for (j = 0; j < y; j += BLOCK_Y)
            for (k = 0; k < z; k += BLOCK_Z)
                for (i0 = i; i0 < min(i + BLOCK_X, x); i0++)
                    for (j0 = j; j0 < min(j + BLOCK_Y, y); j0++)
                        for (k0 = k; k0 < min(k + BLOCK_Z, z); k0++)
                            IND(A,i0,j0,y) += IND(B,i0,k0,z) * IND(C,k0,j0,y);
    ended = example_get_time();
    timeTaken = (ended - started)/1.f;
    return timeTaken;
}
```

Transposing and blocking for optimizing data locality

```
float testMM(const int x, const int y, const int z)
{
    double *A; double *B; double *C;
    long started, ended; float timeTaken; int i, j, k, i0, j0, k0;
    A = (double *)malloc(sizeof(double)*x*y);
    B = (double *)malloc(sizeof(double)*x*z);
    C = (double *)malloc(sizeof(double)*y*z);
    srand(getSeed());
    for (i = 0; i < x*z; i++) B[i] = (double) rand() ;
    for (i = 0; i < y*z; i++) C[i] = (double) rand() ;
    for (i = 0; i < x*y; i++) A[i] = 0 ;
    started = example_get_time();
    for (i = 0; i < x; i += BLOCK_X)
        for (j = 0; j < y; j += BLOCK_Y)
            for (k = 0; k < z; k += BLOCK_Z)
                for (i0 = i; i0 < min(i + BLOCK_X, x); i0++)
                    for (j0 = j; j0 < min(j + BLOCK_Y, y); j0++)
                        for (k0 = k; k0 < min(k + BLOCK_Z, z); k0++)
                            IND(A,i0,j0,y) += IND(B,i0,k0,z) * IND(C,j0,k0,z);
    ended = example_get_time();
    timeTaken = (ended - started)/1.f;
    return timeTaken;
}
```

Experimental results

Computing the product of two $n \times n$ matrices on my laptop (Core2 Duo CPU P8600 @ 2.40GHz, L1 cache of 3072 KB, 4 GBytes of RAM)

n	naive	transposed	speedup	64×64 -tiled	speedup	t. & t.	speedup
128	7	3		7		2	
256	26	43		155		23	
512	1805	265	6.81	1928	0.936	187	9.65
1024	24723	3730	6.62	14020	1.76	1490	16.59
2048	271446	29767	9.11	112298	2.41	11960	22.69
4096	2344594	238453	9.83	1009445	2.32	101264	23.15

Timings are in milliseconds.

The cache-oblivious multiplication (more on this later) runs within 12978 and 106758 for $n = 2048$ and $n = 4096$ respectively.

Other performance counters

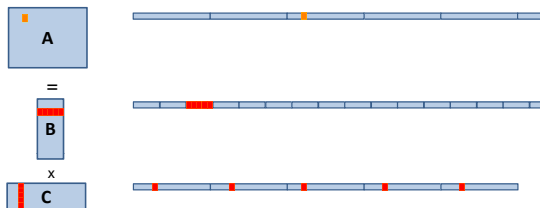
Hardware count events

- ▶ **CPI Clock cycles Per Instruction:** the number of clock cycles that happen when an instruction is being executed. With pipelining we can improve the CPI by exploiting instruction level parallelism
- ▶ **L1 and L2 Cache Miss Rate.**
- ▶ **Instructions Retired:** In the event of a misprediction, instructions that were scheduled to execute along the mispredicted path must be canceled.

	CPI	L1 Miss Rate	L2 Miss Rate	Percent SSE Instructions	Instructions Retired
In C	4.78	0.24	0.02	43%	13,137,280,000
Transposed	1.13	0.15	0.02	50%	13,001,486,336
Tiled	0.49	0.02	0	39%	18,044,811,264

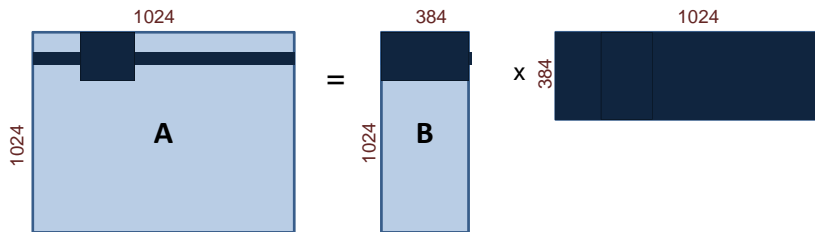
Annotations: CPI values are grouped by brackets on the right (5x, 3x, 1x). L1 Miss Rates are grouped by brackets on the right (2x, 8x, 0.8x).

Analyzing cache misses in the naive and transposed multiplication



- ▶ Let A , B and C have format (m, n) , (m, p) and (p, n) respectively.
- ▶ A is scanned once, so mn/L cache misses if L is the number of coefficients per cache line.
- ▶ B is scanned n times, so mnp/L cache misses if the cache cannot hold a row.
- ▶ C is accessed “nearly randomly” (for m large enough) leading to mnp cache misses.
- ▶ Since $2mnp$ arithmetic operations are performed, this means roughly **one cache miss per flop!**

Analyzing cache misses in the tiled multiplication



- ▶ Let A , B and C are all square of order of n .
- ▶ Assume all tiles are square of order b and three fit in cache.
- ▶ If C is transposed, then loading three blocks in cache cost $3b^2/L$.
- ▶ This process happens n^3/b^3 times, leading to $3n^3/(bL)$ cache misses.
- ▶ Three blocks fit in cache for $3b^2 < Z$, if Z is the cache size.
- ▶ So $O(n^3/(\sqrt{Z}L))$ cache misses, if b is **well chosen**, which is **optimal**.

Counting sort: the algorithm

- ▶ *Counting sort* takes as input a collection of n items, each of which known by a key in the range $0 \dots k$.
- ▶ The algorithm computes a *histogram* of the number of times each key occurs.
- ▶ Then performs a *prefix sum* to compute positions in the output.

```
allocate an array Count[0..k]; initialize each array cell to zero
for each input item x:
    Count[key(x)] = Count[key(x)] + 1
total = 0
for i = 0, 1, ... k:
    c = Count[i]
    Count[i] = total
    total = total + c
allocate an output array Output[0..n-1]
for each input item x:
    store x in Output[Count[key(x)]]
    Count[key(x)] = Count[key(x)] + 1
return Output
```

Counting sort: cache complexity analysis

```
allocate an array Count[0..k]; initialize each array cell to zero
for each input item x:
    Count[key(x)] = Count[key(x)] + 1
total = 0
for i = 0, 1, ... k:
    c = Count[i]
    Count[i] = total
    total = total + c
allocate an output array Output[0..n-1]
for each input item x:
    store x in Output[Count[key(x)]]
    Count[key(x)] = Count[key(x)] + 1
return Output
```

1. n/L to compute k .
2. k/L cache misses to initialize Count.
3. $n/L + n$ cache misses for the histogram (worst case).
4. k/L cache misses for the prefix sum.
5. $n/L + n + n$ cache misses for building Output (worst case).

Total: $3n + 3n/L + 2k/L$ cache misses (worst case).

Counting sort: cache complexity analysis: explanations

1. n/L to compute k : this can be done by traversing the `items` linearly.
 2. k/L cache misses to initialize `Count`: this can be done by traversing the `Count` linearly (with a stride of 1).
 3. $n/L + n$ cache misses for the histogram (worst case): accesses in `items` are linear but accesses in `Count` are potentially random.
 4. k/L cache misses for the prefix sum: accesses in `Count` are linear.
 5. $n/L + n + n$ cache misses for building `Output` (worst case): accesses in `items` are linear but accesses in `Output` and `Count` are potentially random.
- Total: $3n + 3n/L + 2k/L$ cache misses (worst case).

How to fix the poor data locality of counting sort?

```
allocate an array Count[0..k]; initialize each array cell to zero
for each input item x:
    Count[key(x)] = Count[key(x)] + 1
total = 0
for i = 0, 1, ... k:
    c = Count[i]
    Count[i] = total
    total = total + c
allocate an output array Output[0..n-1]
for each input item x:
    store x in Output[Count[key(x)]]
    Count[key(x)] = Count[key(x)] + 1
return Output
```

- ▶ Recall that our worst case is $3n + 3n/L + 2k/L$ cache misses.
- ▶ The troubles come from the irregular accesses which experience **capacity misses** and **conflict misses**.
- ▶ To solve this problem, we preprocess the input so that counting sort is applied in succession to several smaller input item sets with smaller value ranges.
- ▶ To put it simply, so that k and n are small enough for Output and Count to incur cold misses only.

Counting sort: bucketing the input

```
allocate an array bucketsize[0..m-1]; initialize each array cell to zero
for each input item x:
    bucketsize[floor(key(x) m/(k+1))] := bucketsize[floor(key(x) m/(k+1))] + 1
total = 0
for i = 0, 1, ... m-1:
    c = bucketsize[i]
    bucketsize[i] = total
    total = total + c
allocate an array bucketedinput[0..n-1];
for each input item x:
    q := floor(key(x) m/(k+1))
    bucketedinput[bucketsize[q] ] := key(x)
    bucketsize[q] := bucketsize[q] + 1
return bucketedinput
```

- ▶ Intention: after preprocessing, the arrays Count and Output incur **cold misses only**.
- ▶ To this end we choose a parameter m (more on this later) such that, after preprocessing:
 1. any key in the range $[ih, (i+1)h - 1]$ is always \leq any key in the range $[(i+1)h, (i+2)h - 1]$, for $i = 0 \dots m-2$, with $h = k/m$,
 2. bucketsize and m cache-lines from bucketedinput all fit in cache. That is, counting cache-lines, $mL + m \leq Z$.

Counting sort: cache complexity with bucketing

```
allocate an array bucketsize[0..m-1]; initialize each array cell to zero
for each input item x:
    bucketsize[floor(key(x) m/(k+1))] := bucketsize[floor(key(x) m/(k+1))] + 1
total = 0
for i = 0, 1, ... m-1:
    c = bucketsize[i]
    bucketsize[i] = total
    total = total + c
allocate an array bucketedinput[0..n-1];
for each input item x:
    q := floor(key(x) m/(k+1))
    bucketedinput[bucketsize[q] ] := key(x)
    bucketsize[q] := bucketsize[q] + 1
return bucketedinput
```

1. $3m/L + n/L$ caches misses to compute bucketsize
2. **Key observation:** bucketedinput is traversed regularly by segment.
3. Hence, $2n/L + m + m/L$ caches misses to compute bucketedinput

Preprocessing: $3n/L + 3m/L + m$ cache misses.

Counting sort: cache complexity with bucketing: explanations

1. $3m/L + n/L$ caches misses to compute bucketsize:
 - ▶ m/L to set each cell of bucketsize to zero,
 - ▶ $m/L + n/L$ for the first for loop,
 - ▶ m/L for the second for loop.
2. **Key observation:** bucketedinput is traversed regularly by segment:
 - ▶ So writing bucketedinput means writing (in a linear traversal) m consecutive arrays, of possibly different sizes, but with total size n .
 - ▶ Thus, because of possible misalignments between those arrays and their cache-lines, this writing procedure can yield $n/L + m$ cache misses (and not just n/L).
3. Hence, $2n/L + m + m/L$ caches misses to compute bucketedinput:
 - ▶ n/L to read the items,
 - ▶ $n/L + m$ to write bucketedinput,
 - ▶ m/L to load bucketsize.

Cache friendly counting sort: complete cache complexity analysis

- ▶ **Assumption:** the preprocessing creates buckets of average size n/m .
- ▶ After preprocessing, counting sort is applied to each bucket whose values are in a range $[ih, (i+1)h - 1]$, for $i = 0 \cdots m - 1$.
- ▶ To be cache-friendly, this requires, for $i = 0 \cdots m - 1$, $h + |\{\text{key} \in [ih, (i+1)h - 1]\}| < Z$ and $m < Z/(1+L)$. These two are very realistic assumption considering today's cache size.
- ▶ And the total complexity becomes;

$$\begin{aligned} Q_{\text{total}} &= Q_{\text{preprocessing}} + Q_{\text{sorting}} \\ &= Q_{\text{preprocessing}} + m Q_{\text{sortingofonebucket}} \\ &= Q_{\text{preprocessing}} + m \left(3 \frac{n}{mL} + 3 \frac{n}{mL} + 2 \frac{k}{mL} \right) \\ &= Q_{\text{preprocessing}} + 6n/L + 2k/L \\ &= 3n/L + 3m/L + m + 6n/L + 2k/L \\ &= 9n/L + 3m/L + m + 2k/L \end{aligned}$$

Instead of $3n + 3n/L + 2k/L$ for the naive counting sort.

Cache friendly counting sort: experimental results

- ▶ Experimentation on an *Intel(R) Core(TM) i7 CPU @ 2.93GHz*. It has L2 cache of 8MB.
- ▶ CPU times in seconds for both classical and cache-friendly counting sort algorithm.
- ▶ The keys are random machine integers in the range $[0, n]$.

n	classical counting sort	cache-oblivious counting sort (preprocessing + sorting)
100000000	13.74	4.66 (3.04 + 1.62)
200000000	30.20	9.93 (6.16 + 3.77)
300000000	50.19	16.02 (9.32 + 6.70)
400000000	71.55	22.13 (12.50 + 9.63)
500000000	94.32	28.37 (15.71 + 12.66)
600000000	116.74	34.61 (18.95 + 15.66)

Plan

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Cache Analysis in Practice

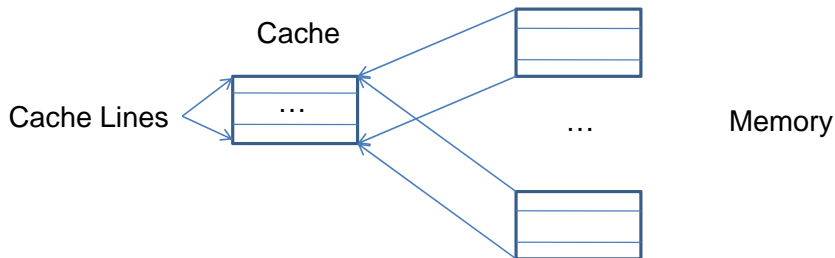
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Cache Complexity of some Basic Operations

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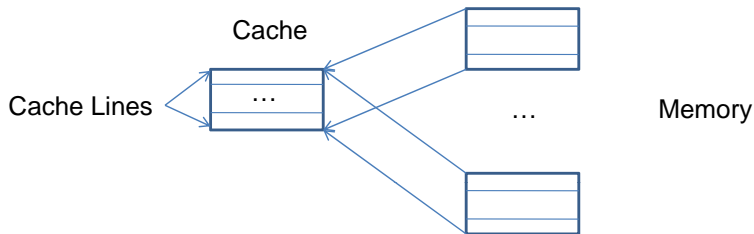
A Cache-Oblivious Matrix Multiplication Algorithm

Basic idea of a cache memory (review)



- ▶ A cache is a smaller memory, faster to access.
- ▶ Using smaller memory to cache contents of larger memory provides the illusion of fast larger memory.
- ▶ Key reasons why this works: **temporal locality** and **spatial locality**.

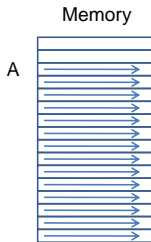
A simple cache example



- ▶ Byte addressable memory
- ▶ Cache of 32Kbyte with direct mapping and 64 byte lines (thus 512 lines) so the cache can fit $2^9 \times 2^4 = 2^{13}$ int.
- ▶ “Therefore” successive 32Kbyte memory blocks line up in cache
- ▶ A cache access costs 1 cycle while a memory access costs $100 = 99 + 1$ cycles.
- ▶ How addresses map into cache
 - ▶ Bottom 6 bits are used as offset in a cache line,
 - ▶ Next 9 bits determine the cache line

Exercise 1 (1/2)

```
// sizeof(int) = 4 and Array laid out sequentially in memory
#define S ((1<<20)*sizeof(int))
int A[S];
// Thus size of A is 2^(20) x 4
for (i = 0; i < S; i++) {
    read A[i];
}
```



Total access time? What kind of locality? What kind of misses?

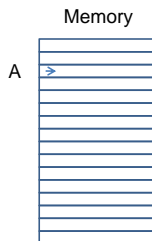
Exercise 1 (2/2)

```
#define S ((1<<20)*sizeof(int))
int A[S];
for (i = 0; i < S; i++) {
    read A[i];
}
```

- ▶ S reads to A.
- ▶ 16 elements of A per cache line
- ▶ 15 of every 16 hit in cache.
- ▶ Total access time: $15(S/16) + 100(S/16)$.
- ▶ spatial locality, cold misses.

Exercise 2 (1/2)

```
#define S ((1<<20)*sizeof(int))
int A[S];
for (i = 0; i < S; i++) {
    read A[0];
}
```



Total access time? What kind of locality? What kind of misses?

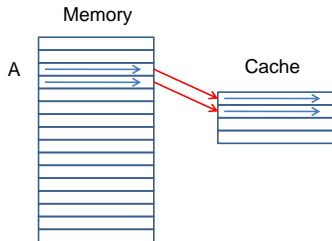
Exercise 2 (2/2)

```
#define S ((1<<20)*sizeof(int))
int A[S];
for (i = 0; i < S; i++) {
    read A[0];
}
```

- ▶ S reads to A
- ▶ All except the first one hit in cache.
- ▶ Total access time: $100 + (S - 1)$.
- ▶ Temporal locality
- ▶ Cold misses.

Exercise 3 (1/2)

```
// Assume 4 <= N <= 13
#define S ((1<<20)*sizeof(int))
int A[S];
for (i = 0; i < S; i++) {
    read A[i % (1<<N)];
}
```



Total access time? What kind of locality? What kind of misses?

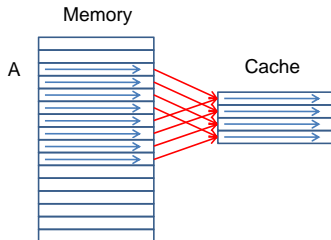
Exercise 3 (2/2)

```
// Assume 4 <= N <= 13
#define S ((1<<20)*sizeof(int))
int A[S];
for (i = 0; i < S; i++) {
    read A[i % (1<<N)];
}
```

- ▶ S reads to A
- ▶ One miss for each accessed line, rest hit in cache.
- ▶ Number of accessed lines: 2^{N-4} .
- ▶ Total access time: $2^{N-4}100 + (S - 2^{N-4})$.
- ▶ Temporal and spatial locality
- ▶ Cold misses.

Exercise 4 (1/2)

```
// Assume  $14 \leq N$   
#define S ((1<<20)*sizeof(int))  
int A[S];  
for (i = 0; i < S; i++) {  
    read A[i % (1<<N)];  
}
```



Total access time? What kind of locality? What kind of misses?

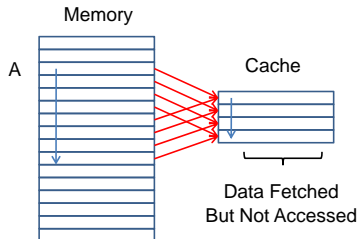
Exercise 4 (2/2)

```
// Assume  $14 \leq N$ 
#define S ((1<<20)*sizeof(int))
int A[S];
for (i = 0; i < S; i++) {
    read A[i % (1<<N)];
}
```

- ▶ S reads to A.
- ▶ First access to each line misses
- ▶ Rest accesses to that line hit.
- ▶ Total access time: $15(S/16) + 100(S/16)$.
- ▶ Spatial locality
- ▶ Cold and capacity misses.

Exercise 5 (1/2)

```
// Assume 14 <= N
#define S ((1<<20)*sizeof(int))
int A[S];
for (i = 0; i < S; i++) {
  read A[(i*16) % (1<<N)];
}
```



Total access time? What kind of locality? What kind of misses?

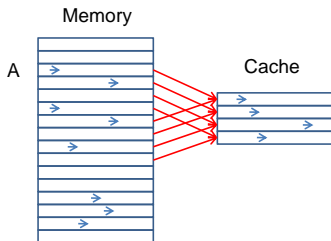
Exercise 5 (2/2)

```
// Assume  $14 \leq N$ 
#define S ((1<<20)*sizeof(int))
int A[S];
for (i = 0; i < S; i++) {
read A[(i*16) % (1<<N)];
}
```

- ▶ S reads to A.
- ▶ First access to each line misses
- ▶ One access per line.
- ▶ Total access time: $100S$.
- ▶ No locality!
- ▶ Cold and conflict misses.

Exercise 6 (1/2)

```
#define S ((1<<20)*sizeof(int))
int A[S];
for (i = 0; i < S; i++) {
    read A[random()%S];
}
```



Total access time? What kind of locality? What kind of misses?

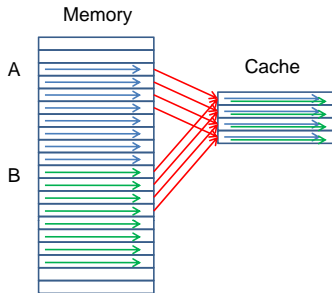
Exercise 6 (2/2)

```
#define S ((1<<20)*sizeof(int))
int A[S];
for (i = 0; i < S; i++) {
    read A[random()%S];
}
```

- ▶ S reads to A.
- ▶ After N iterations, for some N , the cache is full.
- ▶ Then the chance of hitting in cache is $2^9/2^{18} = 1/512$, that is the number of lines in the cache divided by the total number of cache lines used by A.
- ▶ Estimated total access time: $S(511/512)100 + S(1/512)$.
- ▶ Almost no locality!
- ▶ Cold, capacity conflict misses.

Exercise 7 (1/2)

```
#define S ((1<<19)*sizeof(int))
int A[S];
int B[S];
for (i = 0; i < S; i++) {
  read A[i], B[i];
}
```



Total access time? What kind of locality? What kind of misses?

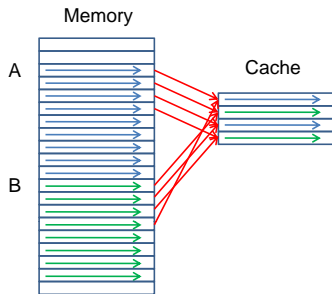
Exercise 7 (2/2)

```
#define S ((1<<19)*sizeof(int))
int A[S];
int B[S];
for (i = 0; i < S; i++) {
  read A[i], B[i];
}
```

- ▶ S reads to A and B.
- ▶ A and B interfere in cache: indeed two cache lines whose addresses differ by a multiple of 2^9 have the *same way to cache*.
- ▶ Total access time: $200S$.
- ▶ Spatial locality but the cache cannot exploit it.
- ▶ Cold and conflict misses.

Exercise 8 (1/2)

```
#define S ((1<<19+4)*sizeof(int))
int A[S];
int B[S];
for (i = 0; i < S; i++) {
  read A[i], B[i];
}
```



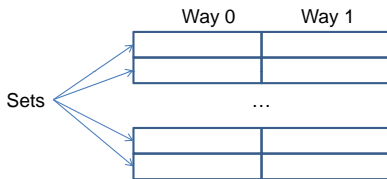
Total access time? What kind of locality? What kind of misses?

Exercise 8 (2/2)

```
#define S ((1<<19+4)*sizeof(int))
int A[S];
int B[S];
for (i = 0; i < S; i++) {
  read A[i], B[i];
}
```

- ▶ S reads to A and B.
- ▶ A and B almost do not interfere in cache.
- ▶ Total access time: $2(15S/16 + 100S/16)$.
- ▶ Spatial locality.
- ▶ Cold misses.

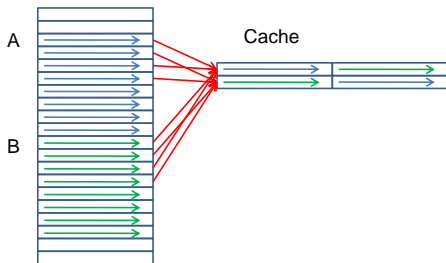
Set Associative Caches



- ▶ **Set associative caches** have sets with multiple lines per set.
- ▶ Each line in a set is called a way
- ▶ Each memory line maps to a specific set and can be put into any cache line in its set
- ▶ In our example, we assume a 32 Kbyte cache, with 64 byte lines, 2-way associative. Hence we have:
 - ▶ 256 sets
 - ▶ Bottom six bits determine offset in cache line
 - ▶ Next 8 bits determine the set.

Exercise 9 (1/2)

```
#define S ((1<<19)*sizeof(int))
int A[S];
int B[S];
for (i = 0; i < S; i++) {
  read A[i], B[i];
}
```



Total access time? What kind of locality? What kind of misses?

Exercise 9 (2/2)

```
#define S ((1<<19)*sizeof(int))
int A[S];
int B[S];
for (i = 0; i < S; i++) {
read A[i], B[i];
}
```

- ▶ S reads to A and B.
- ▶ A and B lines hit same set, but enough lines in a set.
- ▶ Total access time: $2(15S/16 + 100S/16)$.
- ▶ Spatial locality.
- ▶ Cold misses.

Tuned cache-oblivious square matrix transposition

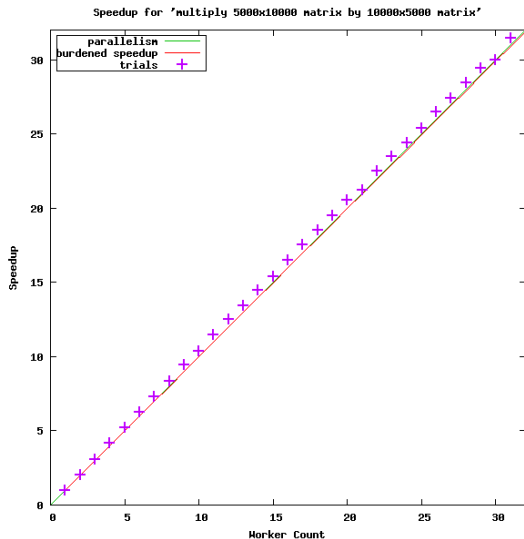
```
void DC_matrix_transpose(int *A, int lda, int i0, int i1,
    int j0, int dj0, int j1 /*, int dj1 = 0 */){
    const int THRESHOLD = 16; // tuned for the target machine
    tail:
    int di = i1 - i0, dj = j1 - j0;
    if (dj >= 2 * di && dj > THRESHOLD) {
        int dj2 = dj / 2;
        cilk_spawn DC_matrix_transpose(A, lda, i0, i1, j0, dj0, j0 + dj2);
        j0 += dj2; dj0 = 0; goto tail;
    } else if (di > THRESHOLD) {
        int di2 = di / 2;
        cilk_spawn DC_matrix_transpose(A, lda, i0, i0 + di2, j0, dj0, j1);
        i0 += di2; j0 += dj0 * di2; goto tail;
    } else {
        for (int i = i0; i < i1; ++i) {
            for (int j = j0; j < j1; ++j) {
                int x = A[j * lda + i];
                A[j * lda + i] = A[i * lda + j];
                A[i * lda + j] = x;
            }
            j0 += dj0;
        }
    }
}
```

Tuned cache-oblivious matrix transposition benchmarks

size	Naive	Cache-oblivious	ratio
5000x5000	126	79	1.59
10000x10000	627	311	2.02
20000x20000	4373	1244	3.52
30000x30000	23603	2734	8.63
40000x40000	62432	4963	12.58

- ▶ Intel(R) Xeon(R) CPU E7340 @ 2.40GHz
- ▶ L1 data 32 KB, L2 4096 KB, cache line size 64bytes
- ▶ **Both codes run on 1 core**
- ▶ The improvement comes simply from an **optimal memory access pattern.**

Tuned cache-oblivious matrix multiplication



Extra Exercise A

```
#define S ((1<<19)*sizeof(int))
int A[S];
int B[S];
int C[S];
for (i = 0; i < S; i++) {
    C[i] := A[i] + B[i];
}
```

For the above 2-way associative cache (of size 32 Kbyte cache, and with 64 byte lines): Total access time? What kind of locality? What kind of misses?

Extra Exercise B

Let A be a $n \times n$ invertible lower triangular matrix. A simple divide-and-conquer strategy to invert A is described below. Let A be partitioned into $(n/2) \times (n/2)$ blocks as follows:

$$A = \begin{bmatrix} A_1 & 0 \\ A_2 & A_3 \end{bmatrix}, \quad (1)$$

where n is assumed to be a power of 2. Clearly A_1 and A_3 are invertible lower triangular matrices. A^{-1} is given by

$$A^{-1} = \begin{bmatrix} A_1^{-1} & 0 \\ -A_3^{-1}A_2A_1^{-1} & A_3^{-1} \end{bmatrix} \quad (2)$$

Write a Cilk-like program computing A^{-1} . Analyze the work and critical path of your parallel program. We can assume that we have a sub-routine computing the product (resp. sum) of 2 square matrices of order n in work $\Theta(n^3)$ (resp. $\Theta(n^2)$) and span $\Theta(\log^2(n))$ (resp. $\Theta(\log(n))$).

Same question using a space-efficient (i.e. in place) multiplication.

Plan

Hierarchical memories and their impact on our programs

Cache Analysis in Practice

The Ideal-Cache Model

Cache Complexity of some Basic Operations

Matrix Transposition

A Cache-Oblivious Matrix Multiplication Algorithm

The (Z, L) ideal cache model (1/4)

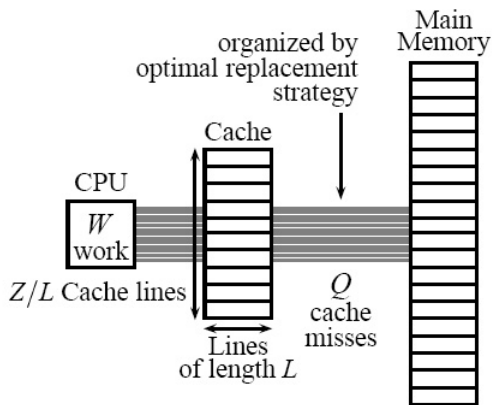


Figure 1: The ideal-cache model

The (Z, L) ideal cache model (2/4)

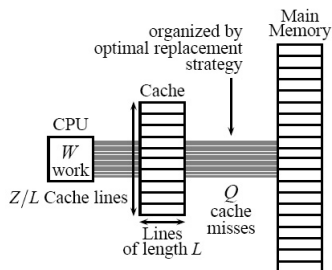


Figure 1: The ideal-cache model

- ▶ Computer with a **two-level memory hierarchy**:
 - ▶ an ideal (data) cache of Z words partitioned into Z/L *cache lines*, where L is the number of words per cache line.
 - ▶ an arbitrarily large main memory.
- ▶ Data moved between cache and main memory are always cache lines.
- ▶ The cache is **tall**, that is, Z is much larger than L , say $Z \in \Omega(L^2)$.

The (Z, L) ideal cache model (3/4)

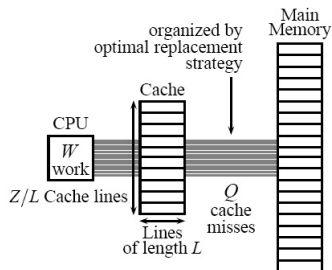


Figure 1: The ideal-cache model

- ▶ The processor can only reference words that reside in the cache.
- ▶ If the referenced word belongs to a line already in cache, a **cache hit** occurs, and the word is delivered to the processor.
- ▶ Otherwise, a **cache miss** occurs, and the line is fetched into the cache.

The (Z, L) ideal cache model (4/4)

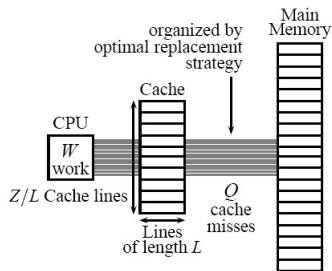


Figure 1: The ideal-cache model

- ▶ The ideal cache is **fully associative**: cache lines can be stored anywhere in the cache.
- ▶ The ideal cache uses the **optimal off-line strategy of replacing** the cache line whose next access is furthest in the future, and thus it exploits temporal locality perfectly.

Cache complexity

- ▶ For an algorithm with an input of size n , the ideal-cache model uses two complexity measures:
 - ▶ the **work complexity** $W(n)$, which is its conventional running time in a RAM model.
 - ▶ the **cache complexity** $Q(n; Z, L)$, the number of cache misses it incurs (as a function of the size Z and line length L of the ideal cache).
 - ▶ When Z and L are clear from context, we simply write $Q(n)$ instead of $Q(n; Z, L)$.
- ▶ An algorithm is said to be **cache aware** if its behavior (and thus performances) can be tuned (and thus depend on) on the particular cache size and line length of the targeted machine.
- ▶ Otherwise the algorithm is **cache oblivious**.

Cache complexity of the naive matrix multiplication

```
// A is stored in ROW-major and B in COLUMN-major
for(i=0; i < n; i++)
    for(j=0; j < n; j++)
        for(k=0; k < n; k++)
            C[i][j] += A[i][k] * B[j][k];
```

- ▶ Assuming $Z \geq 3L$, computing each $C[i][j]$ incurs $O(1 + n/L)$ caches misses.
- ▶ If Z large enough, say $Z \in \Omega(n)$ then the row i of A will be remembered for its entire involvement in computing row i of C .
- ▶ For column j of B to be remembered when necessary, one needs $Z \in \Omega(n^2)$ in which case the whole computation fits in cache. Therefore, we have

$$Q(n, Z, L) = \begin{cases} O(n + n^3/L) & \text{if } 3L \leq Z < n^2 \\ O(1 + n^2/L) & \text{if } 3n^2 \leq Z. \end{cases}$$

A cache-aware matrix multiplication algorithm (1/2)

```
// A, B and C are in row-major storage
for(i =0; i < n/s; i++)
    for(j =0; j < n/s; j++)
        for(k=0; k < n/s; k++)
            blockMult(A,B,C,i,j,k,s);
```

- ▶ Each matrix $M \in \{A, B, C\}$ consists of $(n/s) \times (n/s)$ submatrices M_{ij} (the blocks), each of which has size $s \times s$, where s is a tuning parameter.
- ▶ Assume s divides n to keep the analysis simple.
- ▶ `blockMult(A,B,C,i,j,k,s)` computes $C_{ij} = A_{ik} \times B_{kj}$ using the naive algorithm

A cache-aware matrix multiplication algorithm (2/2)

```
// A, B and C are in row-major storage
for(i =0; i < n/s; i++)
    for(j =0; j < n/s; j++)
        for(k=0; k < n/s; k++)
            blockMult(A,B,C,i,j,k,s);
```

- ▶ Choose s to be the largest value such that three $s \times s$ submatrices simultaneously fit in cache, that is, $Z \in \Theta(s^2)$, that is, $s \in \Theta(\sqrt{Z})$.
- ▶ An $s \times s$ submatrix is stored on $\Theta(s + s^2/L)$ cache lines.
- ▶ Thus `blockMult(A,B,C,i,j,k,s)` runs within $\Theta(s + s^2/L)$ cache misses.
- ▶ Initializing the n^2 elements of C amounts to $\Theta(1 + n^2/L)$ caches misses. Therefore we have

$$\begin{aligned} Q(n, Z, L) &\in \Theta(1 + n^2/L + (n/\sqrt{Z})^3(\sqrt{Z} + Z/L)) \\ &\in \Theta(1 + n^2/L + n^3/Z + n^3/(L\sqrt{Z})). \end{aligned}$$

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Scanning

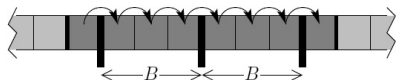


Figure 2. Scanning an array of N elements arbitrarily aligned with blocks may cost one more memory transfer than $\lceil N/B \rceil$.

Scanning n elements stored in a contiguous segment (= cache lines) of memory costs at most $\lceil n/L \rceil + 1$ cache misses.

- ▶ In the above, $N = n$ and $B = L$. The main issue here is alignment.
- ▶ Let (q, r) be the quotient and remainder in the integer division of n by L . Let u (resp. w) be # words in a fully (not fully) used cache line.
- ▶ If $w = 0$ then $r = 0$ and the conclusion is clear.
- ▶ If $w < L$ then $r = w$ and the conclusion is clear again.
- ▶ If $L \leq w < 2L$ then $qL = u + 1$ and the conclusion follows.

Array reversal

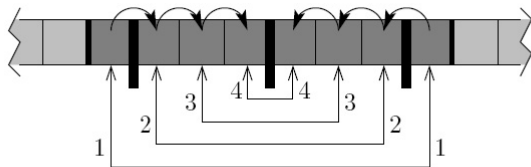


Figure 3. Bentley's reversal of an array.

Reversing an array of n elements stored in a contiguous segments (= cache lines) of memory costs at most $\lceil n/L \rceil + 1$ cache misses, provided that $Z \geq 2L$ holds. Exercise!

Median and selection (1/8)

- ▶ A **selection algorithm** is an algorithm for finding the k -th smallest number in a list. This includes the cases of finding the minimum, maximum, and median elements.
- ▶ A worst-case linear algorithm for the general case of selecting the k -th largest element was published by Blum, Floyd, Pratt, Rivest, and Tarjan in their 1973 paper *Time bounds for selection*, sometimes called BFPRT.
- ▶ The principle is the following:
 - ▶ Find a *pivot* that allows splitting the list into two parts of nearly equal size such that
 - ▶ the search can continue in one of them.

Median and selection (2/8)

```
select(L,k)
{
  if (L has 10 or fewer elements)
  {
    sort L
    return the element in the kth position
  }
}
```

partition L into subsets $S[i]$ of five elements each
(there will be $n/5$ subsets total).

```
for (i = 1 to  $n/5$ ) do
   $x[i] = \text{select}(S[i],3)$ 
```

```
 $M = \text{select}(\{x[i]\}, n/10)$ 
```

```
partition L into  $L1 < M$ ,  $L2 = M$ ,  $L3 > M$ 
if ( $k \leq \text{length}(L1)$ )
  return  $\text{select}(L1,k)$ 
else if ( $k > \text{length}(L1) + \text{length}(L2)$ )
  return  $\text{select}(L3, k - \text{length}(L1) - \text{length}(L2))$ 
else return M
```


Median and selection (3/8)

For an input list of n elements, the number $T(n)$ of comparisons satisfies

$$T(n) \leq 12n/5 + T(n/5) + T(7n/10).$$

- ▶ We always throw away either L_3 (the values greater than M) or L_1 (the values less than M). Suppose we throw away L_3 .
- ▶ Among the $n/5$ values $x[i]$, $n/10$ are larger than M , since M was defined to be the median of these values.
- ▶ For each i such that $x[i]$ is larger than M , two other values in $S[i]$ are also larger than $x[i]$
- ▶ So L_3 has at least $3n/10$ elements. By a symmetric argument, L_1 has at least $3n/10$ elements.
- ▶ Therefore the final recursive call is on a list of at most $7n/10$ elements and takes time at most $T(7n/10)$.

Median and selection (4/8)

How to solve

$$T(n) \leq 12n/5 + T(n/5) + T(7n/10)?$$

- ▶ We “try” $T(n) \leq c n$ by induction. The substitution gives

$$T(n) \leq n(12/5 + 9c/10).$$

From $n(12/5 + 9c/10) \leq c n$ we derive $c \leq 24$.

- ▶ The tree-based method also brings $T(n) \leq 24n$.
- ▶ The same tree-expansion method then shows that, more generally, if $T(n) \leq cn + T(an) + T(bn)$, where $a + b < 1$, the total time is $c(1/(1 - a - b))n$.
- ▶ With a lot of work one can reduce the number of comparisons to $2.95n$ [D. Dor and U. Zwick, *Selecting the Median*, 6th SODA, 1995].

Median and selection (5/8)

In order to analyze its cache complexity, let us review the algorithm and consider an array instead of a list.

- Step 1:** Conceptually partition the array into $n/5$ quintuplets of five adjacent elements each.
- Step 2:** Compute the median of each quintuplet using $O(1)$ comparisons.
- Step 3:** Recursively compute the median of these medians (which is not necessarily the median of the original array).
- Step 4:** Partition the elements of the array into three groups, according to whether they equal, or strictly less or strictly greater than this median of medians.
- Step 5:** Count the number of elements in each group, and recurse into the group that contains the element of the desired rank.

Median and selection (6/8)

To make this algorithm cache-oblivious, we specify how each step works in terms of memory layout and scanning. We assume that $Z \geq 3L$.

Step 1: Just conceptual; no work needs to be done.

Step 2: requires two parallel scans, one reading the 5 element arrays at a time, and the other writing a new array of computed medians, incurring $\Theta(1 + n/L)$.

Step 3: Just a recursive call on size $n/5$.

Step 4: Can be done with three parallel scans, one reading the array, and two others writing the partitioned arrays, incurring again $\Theta(1 + n/L)$.

Step 5: Just a recursive call on size $7n/10$.

This leads to

$$Q(n) \leq Q(n/5) + Q(7n/10) + \Theta(1 + n/L).$$

Median and selection (7/8)

How to solve

$$Q(n) \leq Q(n/5) + Q(7n/10) + \Theta(1 + n/L)?$$

The unknown is what is the **base-case**?

- ▶ Suppose the base case is $Q(0(1)) \in O(1)$.
- ▶ Following *Master Theorem* proof the number of leaves $L(n) = n^c$ satisfies in $N(n) = N(n/5) + N(7n/10)$, $N(1) = 1$, which brings

$$\left(\frac{1}{5}\right)^c + \left(\frac{7}{10}\right)^c = 1$$

leading to $c \simeq 0.8397803$.

- ▶ Since each leaf incurs a constant number of cache misses we have $Q(n) \in \Omega(n^c)$, which could be larger or smaller than $\Theta(1 + n/L) \dots$

Median and selection (8/8)

How to solve

$$Q(n) \leq Q(n/5) + Q(7n/10) + \Theta(1 + n/L)?$$

- ▶ Fortunately, we have a better **base-case**: $Q(0(L)) \in O(1)$.
- ▶ Indeed, once the problem fits into $O(1)$ cache-lines, all five steps incur only a constant number of cache misses.
- ▶ Thus we have only $(n/L)^c$ leaves in the recursion tree.
- ▶ In total, these leaves incur $O((n/L)^c) = o(n/L)$ cache misses.
- ▶ In fact, the cost per level decreases geometrically from the root, so the total cost is the cost of the root. Finally we have

$$Q(n) \in \Theta(1 + n/L)$$

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Matrix transposition: various algorithms

- ▶ **Matrix transposition problem:** Given an $m \times n$ matrix A stored in a row-major layout, compute and store A^T into an $n \times m$ matrix B also stored in a row-major layout.
- ▶ We shall describe a recursive cache-oblivious algorithm which uses $\Theta(mn)$ work and incurs $\Theta(1 + mn/L)$ cache misses, which is optimal.
- ▶ The straightforward algorithm employing doubly nested loops incurs $\Theta(mn)$ cache misses on one of the matrices when $m \gg Z/L$ and $n \gg Z/L$.
- ▶ We shall start with an apparently good algorithm and use complexity analysis to show that it is even worse than the straightforward algorithm.

Matrix transposition: a first divide-and-conquer (1/4)

- ▶ For simplicity, assume that our input matrix A is square of order n and that n is a power of 2, say $n = 2^k$.
- ▶ We divide A into four square quadrants of order $n/2$ and we have

$$A = \begin{pmatrix} A_{1,1} & A_{1,2} \\ A_{2,1} & A_{2,2} \end{pmatrix} \Rightarrow {}^tA = \begin{pmatrix} {}^tA_{1,1} & {}^tA_{2,1} \\ {}^tA_{1,2} & {}^tA_{2,2} \end{pmatrix}.$$

- ▶ This observation yields an “in-place” algorithm:

1. If $n = 1$ then return A .
2. If $n > 1$ then

2.1 recursively compute ${}^tA_{1,1}, {}^tA_{2,1}, {}^tA_{1,2}, {}^tA_{2,2}$ in place as

$$\begin{pmatrix} {}^tA_{1,1} & {}^tA_{1,2} \\ {}^tA_{2,1} & {}^tA_{2,2} \end{pmatrix}$$

2.2 exchange ${}^tA_{1,2}$ and ${}^tA_{2,1}$.

- ▶ What is the number $M(n)$ of memory accesses to A , performed by this algorithm on an input matrix A of order n ?

Matrix transposition: a first divide-and-conquer (2/4)

- ▶ $M(n)$ satisfies the following recurrence relation

$$M(n) = \begin{cases} 0 & \text{if } n = 1 \\ 4M(n/2) + 2(n/2)^2 & \text{if } n > 1. \end{cases}$$

- ▶ Unfolding the tree of recursive calls or using the *Master's Theorem*, one obtains:

$$M(n) = 2(n/2)^2 \log_2(n).$$

- ▶ This is worse than the straightforward algorithm (which employs doubly nested loops). Indeed, for this latter, we have $M(n) = n^2 - n$. Explain why!
- ▶ Despite of this negative result, we shall analyze the cache complexity of this first divide-and-conquer algorithm. Indeed, it provides us with an easy training exercise
- ▶ We shall study later a second and efficiency-optimal divide-and-conquer algorithm, whose cache complexity analysis is more involved.

Matrix transposition: a first divide-and-conquer (3/4)

- ▶ We shall determine $Q(n)$ the number of cache misses incurred by our first divide-and-conquer algorithm on a (Z, L) -ideal cache machine.
- ▶ For n small enough, the entire input matrix or the entire block (input of some recursive call) fits in cache and incurs only the cost of a scanning. Because of possible misalignment, that is, $n(\lceil n/L \rceil + 1)$.
- ▶ **Important:** For simplicity, some authors write n/L instead of $\lceil n/L \rceil$. This can be dangerous.
- ▶ **However:** these simplifications are fine for asymptotic estimates, keeping in mind that n/L is a rational number satisfying

$$n/L - 1 \leq \lfloor n/L \rfloor \leq n/L \leq \lceil n/L \rceil \leq n/L + 1.$$

Thus, for a fixed L , the functions $\lfloor n/L \rfloor$, n/L and $\lceil n/L \rceil$ are asymptotically of the same order of magnitude.

- ▶ We need to translate “for n small enough” into a formula. We claim that there exists a real constant $\alpha > 0$ s.t. for all n and Z we have

$$n^2 < \alpha Z \Rightarrow Q(n) \leq n^2/L + n.$$

Matrix transposition: a first divide-and-conquer (4/4)

- ▶ $Q(n)$ satisfies the following recurrence relation

$$Q(n) = \begin{cases} n^2/L + n & \text{if } n^2 < \alpha Z \quad (\text{base case}) \\ 4Q(n/2) + \frac{n^2}{2L} + n & \text{if } n^2 \geq \alpha Z \quad (\text{recurrence}) \end{cases}$$

- ▶ Indeed, **exchanging 2 blocks** amount to $2((n/2)^2/L + n/2)$ accesses.
- ▶ Unfolding the recurrence relation k times (more details in class) yields

$$Q(n) = 4^k Q\left(\frac{n}{2^k}\right) + k \frac{n^2}{2L} + (2^k - 1)n.$$

- ▶ The minimum k for reaching the base case satisfies $\frac{n^2}{4^k} = \alpha Z$, that is, $4^k = \frac{n^2}{\alpha Z}$, that is, $k = \log_4\left(\frac{n^2}{\alpha Z}\right)$. This implies $2^k = \frac{n}{\sqrt{\alpha Z}}$ and thus

$$\begin{aligned} Q(n) &\leq \frac{n^2}{\alpha Z} (\alpha Z/L + \sqrt{\alpha Z}) + \log_4\left(\frac{n^2}{\alpha Z}\right) \frac{n^2}{2L} + \frac{n}{\sqrt{\alpha Z}} n \\ &\leq n^2/L + 2 \frac{n^2}{\sqrt{\alpha Z}} + \log_4\left(\frac{n^2}{\alpha Z}\right) \frac{n^2}{2L}. \end{aligned}$$

A matrix transposition cache-oblivious algorithm (1/2)

- ▶ If $n \geq m$, the REC-TRANSPOSE algorithm partitions

$$A = (A_1 \ A_2) , \quad B = \begin{pmatrix} B_1 \\ B_2 \end{pmatrix}$$

and recursively executes REC-TRANSPOSE(A_1, B_1) and REC-TRANSPOSE(A_2, B_2).

- ▶ If $m > n$, the REC-TRANSPOSE algorithm partitions

$$A = \begin{pmatrix} A_1 \\ A_2 \end{pmatrix} , \quad B = (B_1 \ B_2)$$

and recursively executes REC-TRANSPOSE(A_1, B_1) and REC-TRANSPOSE(A_2, B_2).

A matrix transposition cache-oblivious algorithm (2/2)

- ▶ Recall that the matrices are stored in row-major layout.
- ▶ Let α be a constant sufficiently small such that the following two conditions hold:
 - (i) two sub-matrices of size $m \times n$ and $n \times m$, where $\max\{m, n\} \leq \alpha L$, fit in cache
 - (ii) even if each row starts at a different cache line.
- ▶ We distinguish three cases for the input matrix A :
 - ▶ Case I: $\max\{m, n\} \leq \alpha L$.
 - ▶ Case II: $m \leq \alpha L < n$ or $n \leq \alpha L < m$.
 - ▶ Case III: $m, n > \alpha L$.

Case I: $\max\{m, n\} \leq \alpha L$.

- ▶ Both matrices fit in $O(1) + 2mn/L$ lines.
- ▶ From the choice of α , the number of lines required for the entire computation is at most Z/L .
- ▶ Thus, no cache lines need to be evicted during the computation. Hence, it feels like we are simply scanning A and B .
- ▶ Therefore $Q(m, n) \in O(1 + mn/L)$.

Case II: $m \leq \alpha L < n$ or $n \leq \alpha L < m$.

- ▶ Consider $n \leq \alpha L < m$. The REC-TRANSPOSE algorithm divides the greater dimension m by 2 and recurses.
- ▶ At some point in the recursion, we have $\alpha L/2 \leq m \leq \alpha L$ and the whole computation fits in cache. At this point:
 - ▶ the input array resides in contiguous locations, requiring at most $\Theta(1 + nm/L)$ cache misses
 - ▶ the output array consists of nm elements in n rows, where in the **worst case** every row starts at a different cache line, leading to at most $\Theta(n + nm/L)$ cache misses.
- ▶ Since $m/L \in [\alpha/2, \alpha]$, the **total** cache complexity for this base case is $\Theta(1 + n)$, yielding the recurrence (where the resulting $Q(m, n)$ is a **worst case estimate**)

$$Q(m, n) = \begin{cases} \Theta(1 + n) & \text{if } m \in [\alpha L/2, \alpha L] , \\ 2Q(m/2, n) + O(1) & \text{otherwise ;} \end{cases}$$

whose solution satisfies $Q(m, n) = \Theta(1 + mn/L)$.

Case III: $m, n > \alpha L$.

- ▶ As in Case II, at some point in the recursion both n and m fall into the range $[\alpha L/2, \alpha L]$.
- ▶ The whole problem fits into cache and can be solved with at most $\Theta(m + n + mn/L)$ cache misses.
- ▶ The **worst case cache miss estimate** satisfies the recurrence

$$Q(m, n) = \begin{cases} \Theta(m + n + mn/L) & \text{if } m, n \in [\alpha L/2, \alpha L], \\ 2Q(m/2, n) + O(1) & \text{if } m \geq n, \\ 2Q(m, n/2) + O(1) & \text{otherwise;} \end{cases}$$

whose solution is $Q(m, n) = \Theta(1 + mn/L)$.

- ▶ **Therefore, the Rec-Transpose algorithm has optimal cache complexity.**
- ▶ Indeed, for an $m \times n$ matrix, the algorithm must write to mn distinct elements, which occupy at least $\lceil mn/L \rceil$ cache lines.

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A cache-oblivious matrix multiplication algorithm (1/3)

- ▶ We describe and analyze a cache-oblivious algorithm for multiplying an $m \times n$ matrix by an $n \times p$ matrix cache-obliviously using
 - ▶ $\Theta(mnp)$ **work** and incurring
 - ▶ $\Theta(m + n + p + (mn + np + mp)/L + mnp/(L\sqrt{Z}))$ **cache misses**.
- ▶ This straightforward divide-and-conquer algorithm contains **no voodoo parameters** (tuning parameters) and it uses cache optimally.
- ▶ Intuitively, this algorithm uses the cache effectively, because once a subproblem fits into the cache, its smaller subproblems can be solved in cache with no further cache misses.
- ▶ These results require the tall-cache assumption for matrices stored in row-major layout format,
- ▶ This assumption can be relaxed for certain other layouts, see (Frigo et al. 1999).
- ▶ The case of Strassen's algorithm is also treated in (Frigo et al. 1999).

A cache-oblivious matrix multiplication algorithm (2/3)

- ▶ To multiply an $m \times n$ matrix A and an $n \times p$ matrix B , the REC-MULT algorithm halves the largest of the three dimensions and recurs according to one of the following three cases:

$$\begin{pmatrix} A_1 \\ A_2 \end{pmatrix} B = \begin{pmatrix} A_1 B \\ A_2 B \end{pmatrix}, \quad (3)$$

$$(A_1 \ A_2) \begin{pmatrix} B_1 \\ B_2 \end{pmatrix} = A_1 B_1 + A_2 B_2, \quad (4)$$

$$A (B_1 \ B_2) = (AB_1 \ AB_2). \quad (5)$$

- ▶ In case (3), we have $m \geq \max\{n, p\}$. Matrix A is split horizontally, and both halves are multiplied by matrix B .
- ▶ In case (4), we have $n \geq \max\{m, p\}$. Both matrices are split, and the two halves are multiplied.
- ▶ In case (5), we have $p \geq \max\{m, n\}$. Matrix B is split vertically, and each half is multiplied by A .
- ▶ The base case occurs when $m = n = p = 1$.

A cache-oblivious matrix multiplication algorithm (3/3)

- ▶ let $\alpha > 0$ be the largest constant sufficiently small that three submatrices of sizes $m' \times n'$, $n' \times p'$, and $m' \times p'$ all fit completely in the cache, whenever $\max\{m', n', p'\} \leq \alpha\sqrt{Z}$ holds.
- ▶ We distinguish four cases depending on the initial size of the matrices.
 - ▶ Case I: $m, n, p > \alpha\sqrt{Z}$.
 - ▶ Case II: $(m \leq \alpha\sqrt{Z} \text{ and } n, p > \alpha\sqrt{Z})$ or $(n \leq \alpha\sqrt{Z} \text{ and } m, p > \alpha\sqrt{Z})$ or $(p \leq \alpha\sqrt{Z} \text{ and } m, n > \alpha\sqrt{Z})$.
 - ▶ Case III: $(n, p \leq \alpha\sqrt{Z} \text{ and } m > \alpha\sqrt{Z})$ or $(m, p \leq \alpha\sqrt{Z} \text{ and } n > \alpha\sqrt{Z})$ or $(m, n \leq \alpha\sqrt{Z} \text{ and } p > \alpha\sqrt{Z})$.
 - ▶ Case IV: $m, n, p \leq \alpha\sqrt{Z}$.
- ▶ Similarly to matrix transposition, $Q(m, n, p)$ is a **worst case cache miss estimate**.

Case I: $m, n, p > \alpha\sqrt{Z}$. (1/2)

$$Q(m, n, p) = \begin{cases} \Theta((mn + np + mp)/L) & \text{if } m, n, p \in [\alpha\sqrt{Z}/2, \alpha\sqrt{Z}] , \\ 2Q(m/2, n, p) + O(1) & \text{ow. if } m \geq n \text{ and } m \geq p , \\ 2Q(m, n/2, p) + O(1) & \text{ow. if } n > m \text{ and } n \geq p , \\ 2Q(m, n, p/2) + O(1) & \text{otherwise .} \end{cases} \quad (6)$$

- ▶ The base case arises as soon as all three submatrices fit in cache:
 - ▶ The total number of cache lines used by the three submatrices is $\Theta((mn + np + mp)/L)$.
 - ▶ The only cache misses that occur during the remainder of the recursion are the $\Theta((mn + np + mp)/L)$ cache misses required to bring the matrices into cache.

Case I: $m, n, p > \alpha\sqrt{Z}$. (2/2)

$$Q(m, n, p) =$$

$$\begin{cases} \Theta((mn + np + mp)/L) & \text{if } m, n, p \in [\alpha\sqrt{Z}/2, \alpha\sqrt{Z}] , \\ 2Q(m/2, n, p) + O(1) & \text{ow. if } m \geq n \text{ and } m \geq p , \\ 2Q(m, n/2, p) + O(1) & \text{ow. if } n > m \text{ and } n \geq p , \\ 2Q(m, n, p/2) + O(1) & \text{otherwise .} \end{cases}$$

- ▶ In the recursive cases, when the matrices do not fit in cache, we pay for the cache misses of the recursive calls, plus $O(1)$ cache misses for the overhead of manipulating submatrices.
- ▶ The solution to this recurrence is

$$Q(m, n, p) = \Theta(mnp/(L\sqrt{Z})).$$

- ▶ Indeed, for the base-case $m, n, p \in \Theta(\alpha\sqrt{Z})$.

Case II: ($m \leq \alpha\sqrt{Z}$) and ($n, p > \alpha\sqrt{Z}$).

- ▶ Here, we shall present the case where $m \leq \alpha\sqrt{Z}$ and $n, p > \alpha\sqrt{Z}$.
- ▶ The REC-MULT algorithm always divides n or p by 2 according to cases (4) and (5).
- ▶ At some point in the recursion, both n and p are small enough that the whole problem fits into cache.
- ▶ The number of cache misses can be described by the recurrence

$$Q(m, n, p) = \begin{cases} \Theta(1 + n + m + np/L) & \text{if } n, p \in [\alpha\sqrt{Z}/2, \alpha\sqrt{Z}] , \\ 2Q(m, n/2, p) + O(1) & \text{otherwise if } n \geq p , \\ 2Q(m, n, p/2) + O(1) & \text{otherwise ;} \end{cases} \quad (7)$$

whose solution is $Q(m, n, p) = \Theta(np/L + mnp/(L\sqrt{Z}))$.

- ▶ Indeed, in the base case: $mnp/(L\sqrt{Z}) \leq \alpha np/L$.
- ▶ The term $\Theta(1 + n + m)$ appears because of the row-major layout.

Case III: ($n, p \leq \alpha\sqrt{Z}$ and $m > \alpha\sqrt{Z}$)

- ▶ In each of these cases, one of the matrices fits into cache, and the others do not.
- ▶ Here, we shall present the case where $n, p \leq \alpha\sqrt{Z}$ and $m > \alpha\sqrt{Z}$.
- ▶ The REC-MULT algorithm always divides m by 2 according to case (3).
- ▶ At some point in the recursion, m falls into the range $\alpha\sqrt{Z}/2 \leq m \leq \alpha\sqrt{Z}$, and the whole problem fits in cache.
- ▶ The number cache misses can be described by the recurrence

$$Q(m, n, p) = \begin{cases} \Theta(1 + m) & \text{if } m \in [\alpha\sqrt{Z}/2, \alpha\sqrt{Z}] , \\ 2Q(m/2, n, p) + O(1) & \text{otherwise ;} \end{cases} \quad (8)$$

whose solution is $Q(m, n, p) = \Theta(m + mnp/(L\sqrt{Z}))$.

- ▶ Indeed, in the base case: $mnp/(L\sqrt{Z}) \leq \alpha\sqrt{Z}m/L$; moreover $Z \in \Omega(L^2)$ (tall cache assumption).

Case IV: $m, n, p \leq \alpha\sqrt{Z}$.

- ▶ From the choice of α , all three matrices fit into cache.
- ▶ The matrices are stored on $\Theta(1 + mn/L + np/L + mp/L)$ cache lines.
- ▶ Therefore, we have $Q(m, n, p) = \Theta(1 + (mn + np + mp)/L)$.

Typical memory layouts for matrices

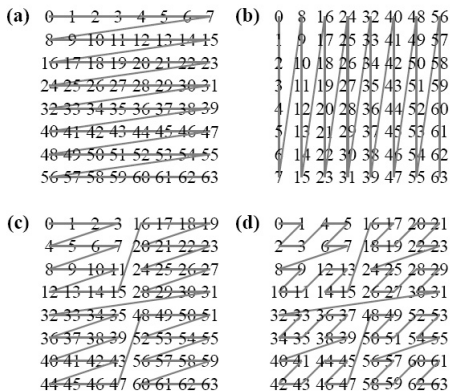


Figure 2: Layout of a 16×16 matrix in (a) row major, (b) column major, (c) 4×4 -blocked, and (d) bit-interleaved layouts.

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- ▶ *Cache-Oblivious Algorithms* by Matteo Frigo, Charles E. Leiserson, Harald Prokop and Sridhar Ramachandran.
- ▶ *Cache-Oblivious Algorithms and Data Structures* by Erik D. Demaine.