18.335 Fall 2008 Performance Experiments with Matrix Multiplication

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Hardware: 2.66GHz Intel Core 2 Duo 64-bit mode, double precision, gcc 4.1.2

optimized BLAS dgemm: ATLAS 3.6.0

http://math-atlas.sourceforge.net

A trivial problem?

$$C = A B$$
 $m \times p \quad m \times n \quad n \times p$

the "obvious" C code:

```
for i = 1 to m

for j = 1 to p

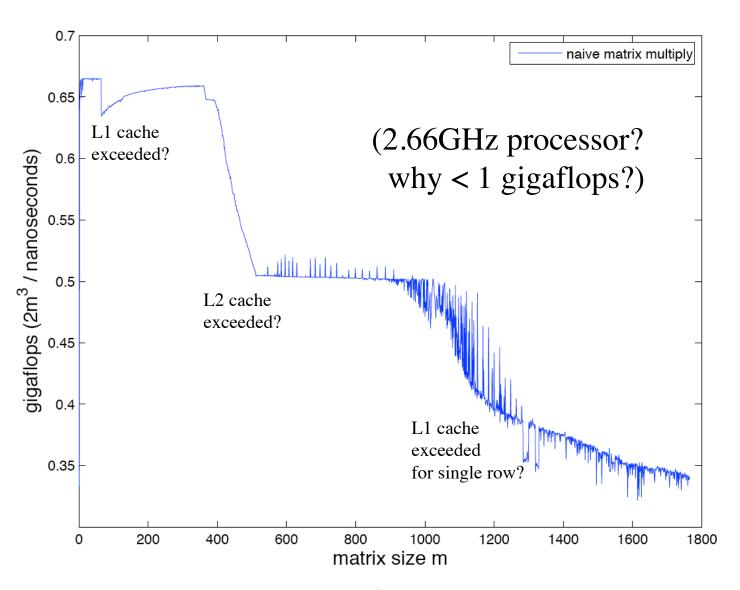
C_{ij} = \sum_{k=1}^{n} A_{ik} B_{kj}
```

2mnp flops (adds+mults)

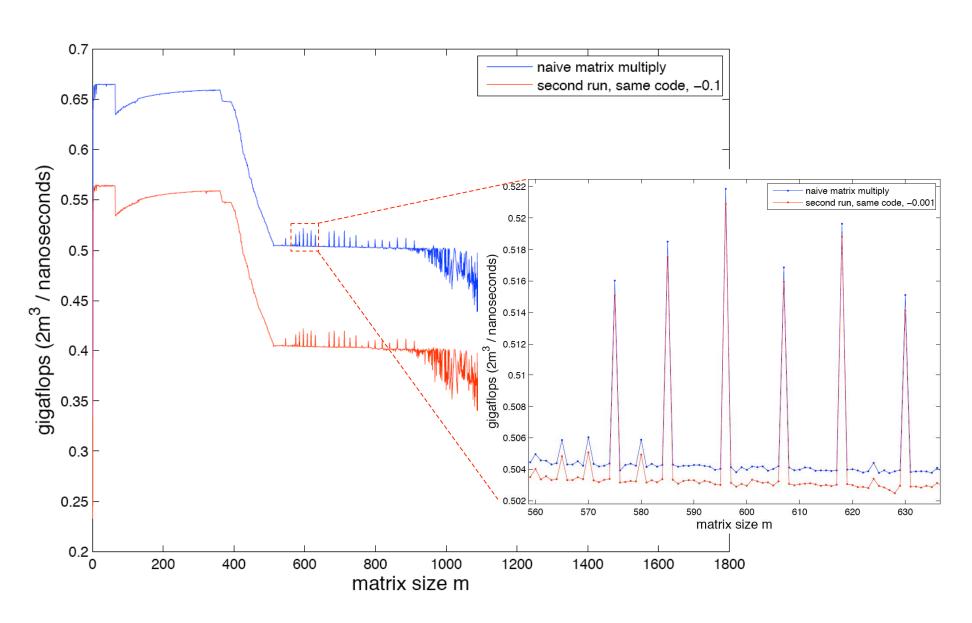
just three loops, how complicated can it get?

flops/time is not constant!

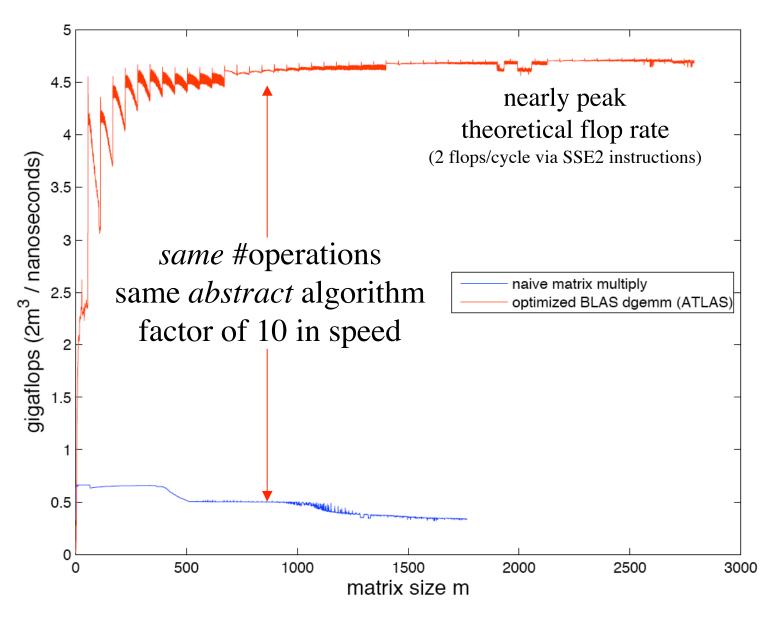
(square matrices, m=n=p)



Not all "noise" is random



All flops are not created equal



Things to remember

- We cannot understand performance without understanding memory efficiency (caches).
 - − ~10 times more important than arithmetic count
- Computers are more complicated than you think.
- Even a trivial algorithm is nontrivial to implement *well*.
 - matrix multiplication: 10 lines of code \rightarrow 130,000+ (ATLAS)

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