CERN for MetaLibm

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12/2/14

MetaLibm

Project MetaLibm



- Four year project founded by ANR (France)
 - Involves major French Laboratories (and individuals) active in the field
- Main deliverables (all open source)
 - A tool to generate mathematical functions
 - A library of specific generators
 - A modern implementation of "C11 libm"
 - An extension of "libm"
 - A unified tool covering also "Filters"
 - A high level interface for scientists



The big Picture

metalibm/C11

metalibm/Open

CR	C11	degraded C11	non-standard	code
spec	ialist libm	dev	sci dev	programmer
	assiste	d	fully automatic	automation
high performance		high genericity		
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Many Flavours (total: 12K functions)

Precision	Ulp Error	Decimal	Needed	Verdict
		Digits	Accuracy	
Single	1 ulp	7	2^{-24}	fast
Single <mark>(CR)</mark>	0.5 ulps	7	2^{-50}	slow
Double	1 ulp	16	$2^{-53.5}$	fast
Double <mark>(CR)</mark>	0.5 ulps	16	2^{-150}	slow

Not fast enough? Still more flavors

Single	2 ⁵ ulps	5	2^{-17}	faster
Single	2 ¹¹ ulps	3	2^{-11}	the fastest
Double	2 ¹¹ ulps	12	2^{-40}	faster
Double	2 ⁴² ulps	3	2^{-10}	the fastest

• set floating-point flags or not 2 possibilities

support all rounding modes or not: 4 possibilities





Many platforms









Prototype results for vector CR

Description	arch.	CPE
VCR log	SSE3	35.34
VCR log	AVX	21.81
VCR log	AVX2	17.98
VCR log	Xeon-Phi	45.03
VCR exp	SSE3	29.98
VCR exp	AVX	20.99
VCR exp	Xeon-Phi	63.1



Programme for the first year

Title	Туре	Date
Kick-off meeting		M1
Website + open-source repositories	W	М3
Consortium agreement	М	M6
Survey on existing bibliography	R	M6
Specification meeting at CERN	М	M6
Experiments around exp and log in fixed point	S	M6
Meeting to define range reduction scheme interface	М	M9
Meeting for filters and functions specification	М	M9
Prototype tool-chain for filter approximation and evaluation		M10
Yearly workshop	М	M12
Prelim. results on the unified formalism of arithmetic resources	R	M12
Generator for exponential, logarithm, and trigs	S	M12
Yearly progress report	R	M13

Type: M=Meeting, R=Report, S=Software, W=Website



YEARS/ANS CERN



Goals for CERN

- Main Goal for CERN in MetaLibm is a "Toolkit for physicists"
- Tool available to scientists for generating an optimized version of a specified function
 - In a given range
 - For a given target accuracy
 - For a given set of hardware architectures
 - Implemented in a specified language (compiler)



Examples: ranges



G4NucleiModel::generateNucleonMomentum(G4int type, G4int zone) const { G4double pmod = getFermiMomentum(type, zone) * G4cbrt(inuclRndm()); [...]

Flat rndm between 0 and 1.



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MetaLibm

Examples: accuracy





Examples: "Black box"

proton Ionisation,inElastic,Elastic,Brehms,PairProd,Total on Oxygen



Geant4 simulation toolkit: cross sections of proton in Oxygen

Past Activities at CERN/SFT

- Collection/development of math functions
 - Last CERN mathematician retired in the `90
 - Ported to C++ in early 2000. mostly now in Root
 - Origin: CERNLIB, Cephes, GSL, Ab-St....
- VDT project
 - Recode Cephes routine to allow vectorization
- Produce "reduced precision" versions for specific "target accuracy" use cases
 - Use of Sollya, Maxima, copy/paste from Ab-St



First activities

- Review current literature and implementations
- Produce an updated catalog of "functions of interest in HEP"
 - Emphasis on those not in "libm" (e.g. Gamma)
- Compile use-cases for "limited range" and specific target accuracy requirements
- Brainstorm on a possible "specification interface"



Near term Activities

- Early test of new (cr)libm in HEP applications (all 12000 functions!)
- Collaborate to other deliverables
 - Integer algorithms
 - Vector APIs (incl. C++ standard/extensions)
 - Auto-vectorization on various hardware architectures
 - Implementations other than polynomials
- Host students to work on the above

