

# Architecture of ML Systems

## 03 Size Inference and Rewrites

**Matthias Boehm**

Graz University of Technology, Austria  
Computer Science and Biomedical Engineering  
Institute of Interactive Systems and Data Science  
BMVIT endowed chair for Data Management

# Announcements/Org

## #1 Video Recording

- Link in **TeachCenter** & **TUbe** (lectures will be public)
- Streaming: <https://tugraz.webex.com/meet/m.boehm>



## #2 Course Administration AMLS

- COVID-19 precautions **March 11 – April 19**
- **Project selection** by **Apr 03** (see **Lecture 02**)
- Discussion current status project selection



# Agenda

- **Compilation Overview**
- **Size Inference and Cost Estimation**
- **Rewrites (and Operator Selection)**



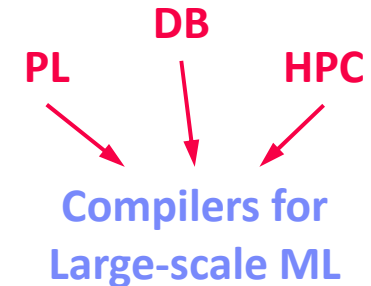
**SystemDS**, and several  
other ML systems

# Compilation Overview

# Recap: Linear Algebra Systems

- **Comparison Query Optimization**

- Rule- and cost-based rewrites and operator ordering
- Physical operator selection and query compilation
- Linear algebra / other ML operators, DAGs, control flow, sparse/dense formats



- **#1 Interpretation** (operation at-a-time)

- Examples: [R](#), [PyTorch](#), [Morpheus](#) [PVLDB'17]

- **#2 Lazy Expression Compilation** (DAG at-a-time)

- Examples: [RIOT](#) [CIDR'09], [TensorFlow](#) [OSDI'16], [Mahout Samsara](#) [MLSystems'16]
- Examples w/ control structures: [Weld](#) [CIDR'17], [OptiML](#) [ICML'11], [Emma](#) [SIGMOD'15]

- **#3 Program Compilation** (entire program)

- Examples: [SystemML](#) [ICDE'11/PVLDB'16], [Julia](#), [Cumulon](#) [SIGMOD'13], [Tupeware](#) [PVLDB'15]

## Optimization Scope

```

1: X = read($1); # n x m matrix
2: y = read($2); # n x 1 vector
3: maxi = 50; lambda = 0.001;
4: intercept = $3;
5: ...
6: r = -(t(X) ** y);
7: norm_r2 = sum(r * r); p = -r;
8: w = matrix(0, ncol(X), 1); i = 0;
9: while(i < maxi & norm_r2 > norm_r2_trgt)
10: {
11:   q = (t(X) ** X ** p) + lambda * p;
12:   alpha = norm_r2 / sum(p * q);
13:   w = w + alpha * p;
14:   old_norm_r2 = norm_r2;
15:   r = r + alpha * q;
16:   norm_r2 = sum(r * r);
17:   beta = norm_r2 / old_norm_r2;
18:   p = -r + beta * p; i = i + 1;
19: }
20: write(w, $4, format="text");
    
```

# ML Program Compilation / Graphs

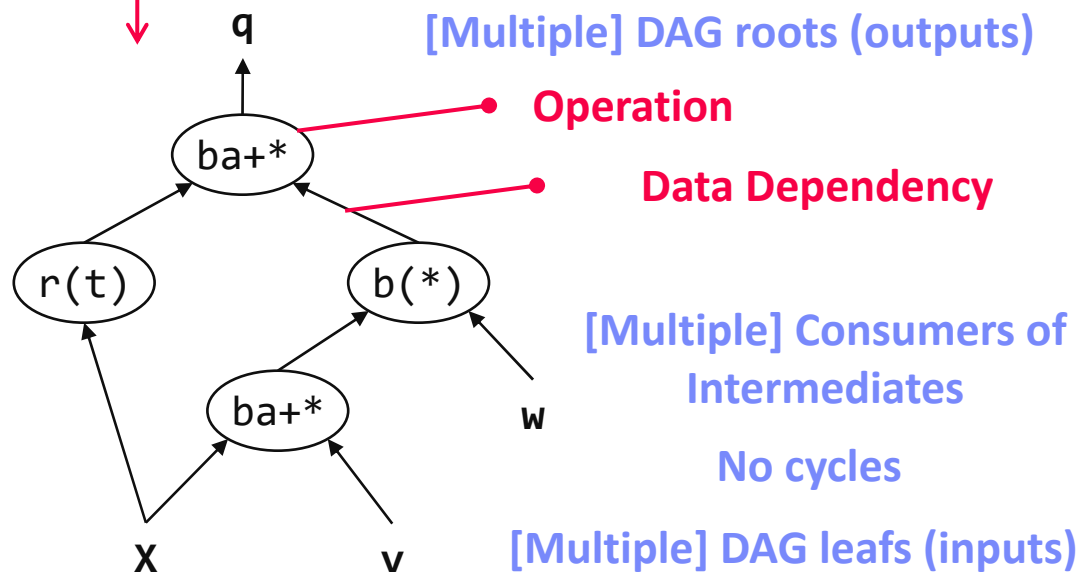
■ **Script:**

```
while(...) {
    q = t(X) %** (w * (X %** v)) ...
}
```

Statement  
Block  
Hierarchy

■ **Operator DAG**  
(today's lecture)

- a.k.a. "graph" (data flow graph)
- a.k.a. intermediate representation (IR)



■ **Runtime Plan**

- Compiled runtime plans
- Interpreted plans

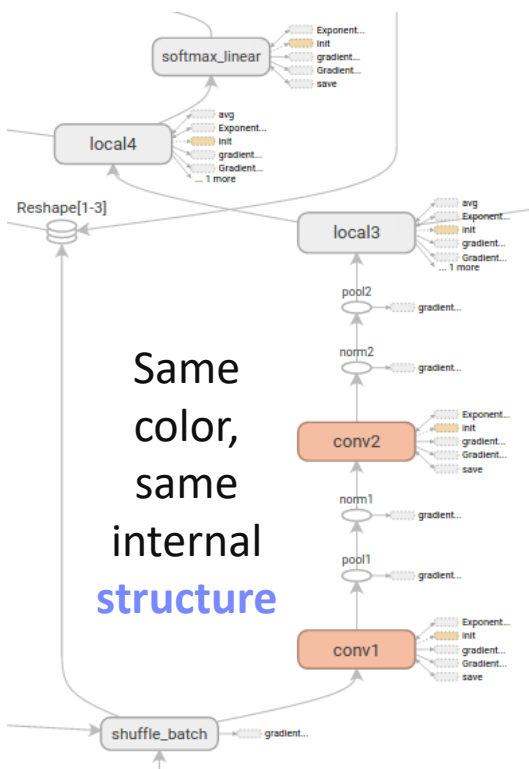
```
SPARK mapmmchain X.MATRIX.DOUBLE w.MATRIX.DOUBLE
v.MATRIX.DOUBLE _mVar4.MATRIX.DOUBLE XtwXv
```

# ML Program Compilation / Graphs, cont.

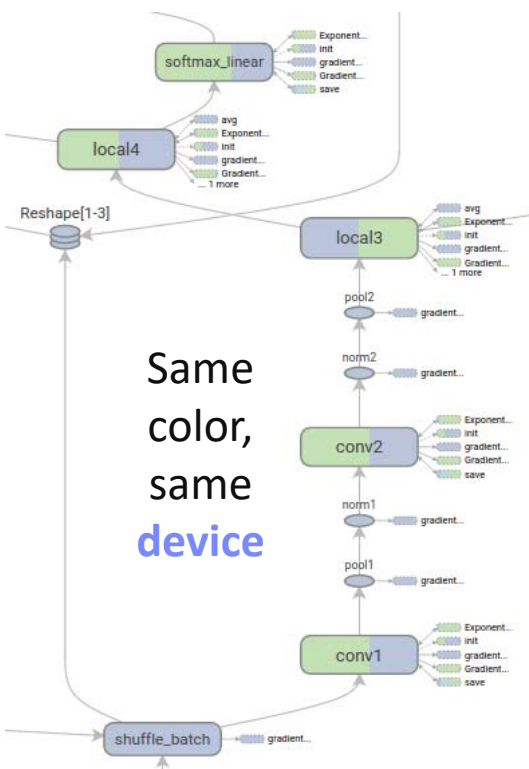


■ Example TF TensorBoard

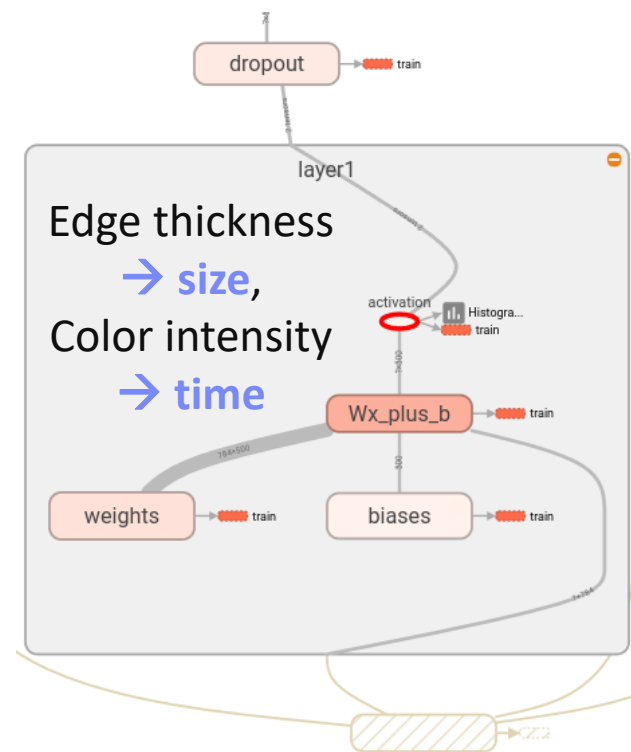
(Node) **Structure View**



**Device View** (CPU, GPU)

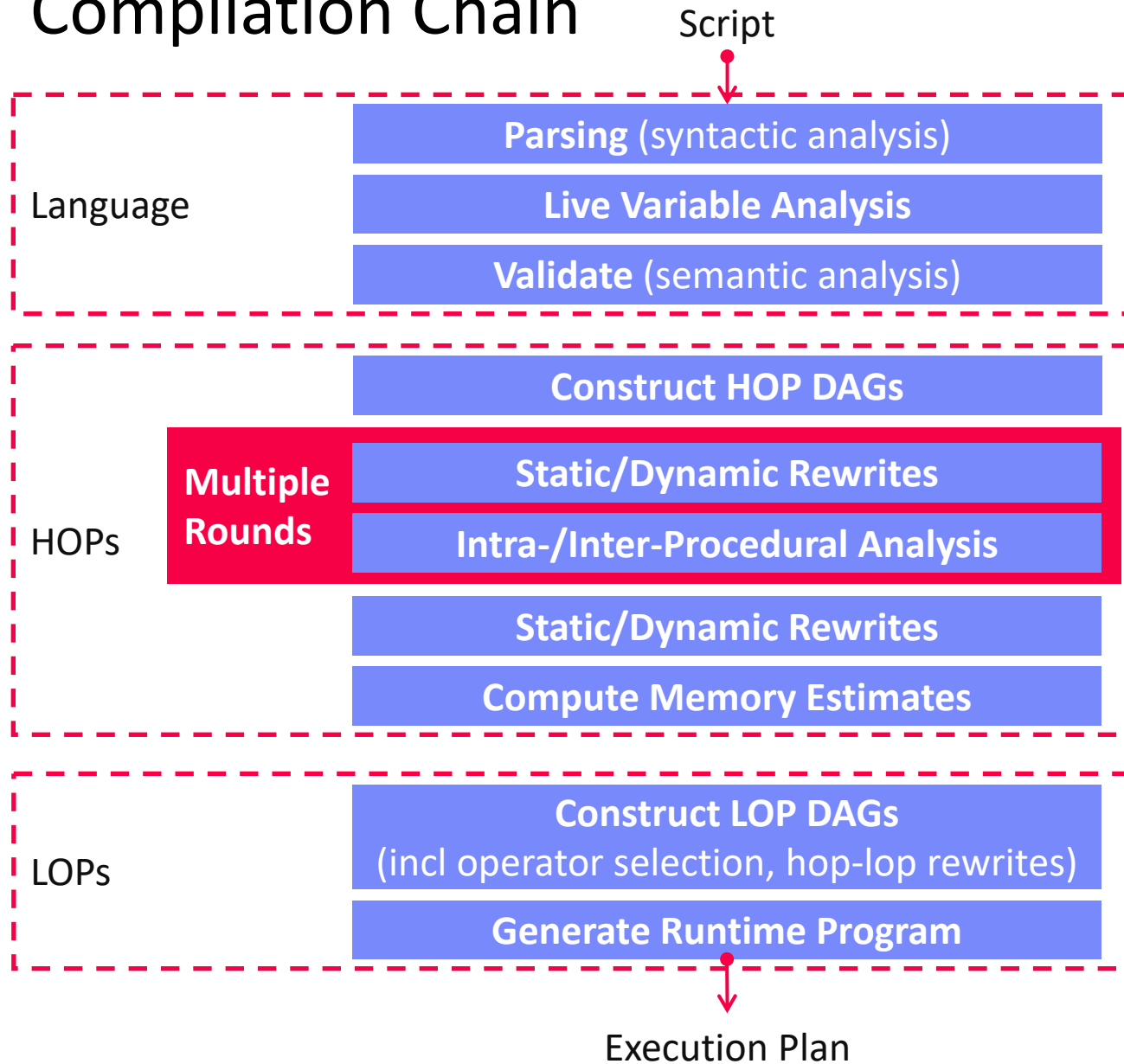


**Tensor Shapes** and **Runtime Statistics** (time, mem)



[<https://github.com/tensorflow/tensorboard/blob/master/docs/r1/graphs.md>]

# Compilation Chain



[Matthias Boehm et al:  
SystemML's Optimizer:  
Plan Generation for  
Large-Scale Machine  
Learning Programs. **IEEE  
Data Eng. Bull** 2014]



**Dynamic  
Recompilation  
(lecture 04)**



# Recap: Basic HOP and LOP DAG Compilation

## LinregDS (Direct Solve)

```

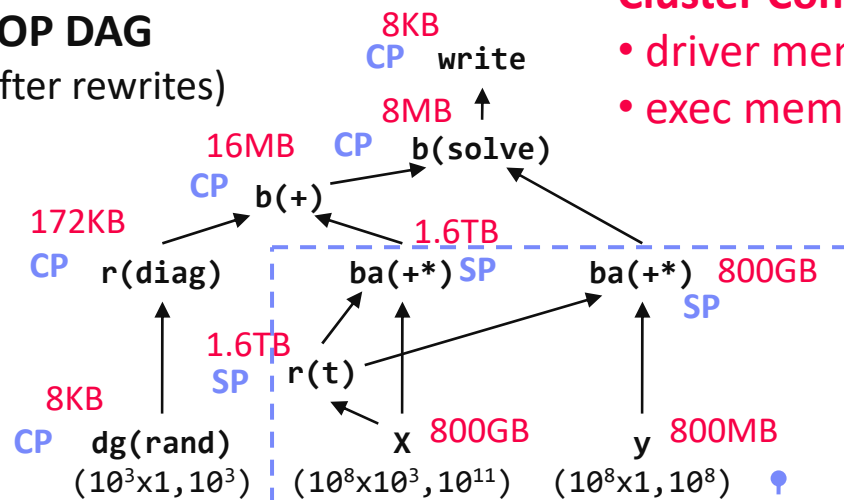
X = read($1);
y = read($2);
intercept = $3;
lambda = 0.001;
...
if( intercept == 1 ) {
  ones = matrix(1, nrow(X), 1);
  X = append(X, ones);
}
I = matrix(1, ncol(X), 1);
A = t(X) %*% X + diag(I)*lambda;
b = t(X) %*% y;
beta = solve(A, b);
...
write(beta, $4);
    
```

**Scenario:**  
 $X: 10^8 \times 10^3, 10^{11}$   
 $y: 10^8 \times 1, 10^8$

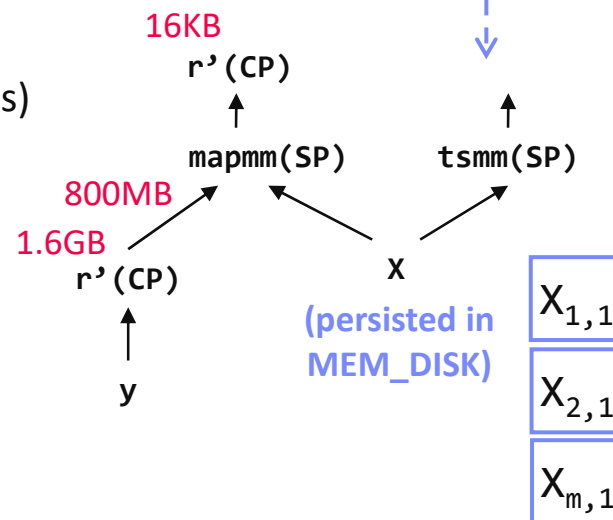
### Cluster Config:

- driver mem: 20 GB
- exec mem: 60 GB

### HOP DAG (after rewrites)



### LOP DAG (after rewrites)



### → Hybrid Runtime Plans:

- Size propagation / memory estimates
- Integrated CP / Spark runtime
- Dynamic recompilation during runtime

### → Distributed Matrices

- Fixed-size (squared) matrix blocks
- Data-parallel operations

# Size Inference and Cost Estimation

Crucial for Generating Valid Execution Plans  
& Cost-based Optimization

# Constant and Size Propagation

## Size Information

- Dimensions (#rows, #columns)
- Sparsity (#nnz/(#rows \* #columns))

➔ memory estimates and costs

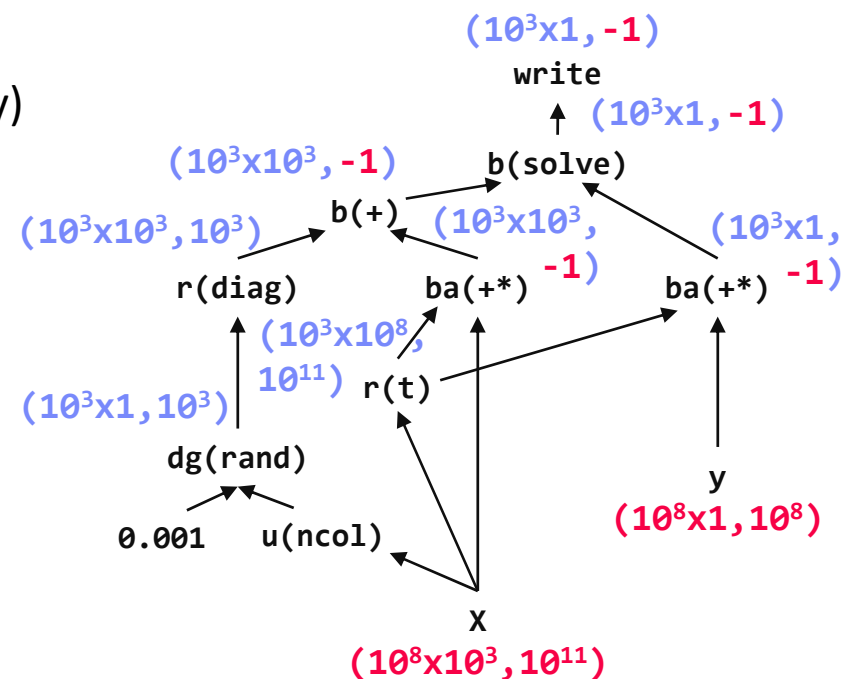
## Principle: Worst-case Assumption

- Necessary for guarantees (memory)

## DAG-level Size Propagation

- **Input:** Size information for leaves
- **Output:** size information for all operators, -1 if still unknown
- **Propagation based on operation semantics** (single bottom-up pass over DAG)

```
X = read($1);
y = read($2);
I = matrix(0.001, ncol(X), 1);
A = t(X) %*% X + diag(I);
b = t(X) %*% y;
beta = solve(A, b);
```

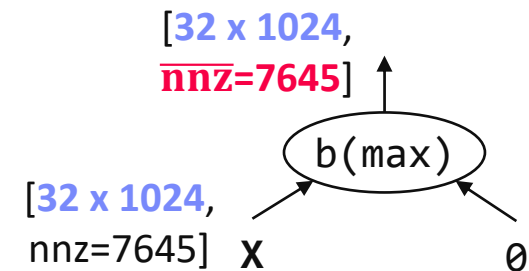


# Constant and Size Propagation, cont.

## Example SystemDS

- Hop `refreshSizeInformation()` (exact)
- Hop `inferOutputCharacteristics()`
- Compiler explicitly differentiates between exact and other size information
- **Note:** ops like `aggregate`, `ctable`, `rmEmpty`

## Example Relu (rectified linear unit)



## Example TensorFlow

- Operator registrations
- Shape inference functions



```
REGISTER_OP("Relu")
  .Input("features: T")
  .Output("activations: T")
  .Attr("T: {realnumbertype, qint8}")
  .SetShapeFn(
    shape_inference::UnchangedShape)
```

[Alex Passos: Inside TensorFlow – Eager execution runtime,  
<https://www.youtube.com/watch?v=qjx65mD6nrc>, Dec 2019]

# Constant and Size Propagation, cont.

## ■ Constant Propagation

- Relies on live variable analysis
- Propagate constant literals into read-only statement blocks

## ■ Program-level Size Propagation

- Relies on **constant propagation** and **DAG-level size propagation**
- **Propagate size information across conditional control flow:** size in leafs, DAG-level prop, extract roots
- **if:** reconcile if and else branch outputs
- **while/for:** reconcile pre and post loop, reset if pre/post different

```

X = read($1); # n x m matrix
y = read($2); # n x 1 vector
maxi = 50; lambda = 0.001;
if(...){ }
r = -(t(X) %*% y);
r2 = sum(r * r);
p = -r; # m x 1
w = matrix(0, ncol(X), 1); # m x 1
i = 0;
while(i < maxi & r2 > r2_trgt) {
  q = (t(X) %*% X %*% p) + lambda * p;
  alpha = norm_r2 / sum(p * q);
  w = w + alpha * p; # m x 1
  old_norm_r2 = norm_r2;
  r = r + alpha * q;
  r2 = sum(r * r);
  beta = norm_r2 / old_norm_r2;
  p = -r + beta * p; # m x 1
  i = i + 1;
}
write(w, $4, format="text");

```

# Inter-Procedural Analysis

## ■ Intra/Inter-Procedural Analysis (IPA)

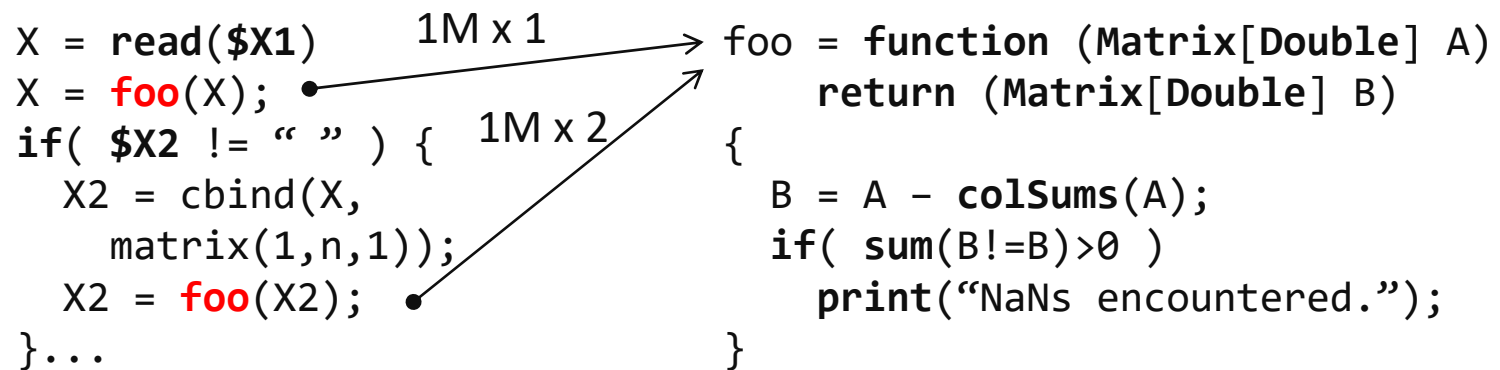
- Integrates all size propagation techniques (**DAG+program**, **size+constants**)
- Intra-function and inter-function size propagation (**called once**, **consistent sizes**, **consistent literals**)

```

X = read($X1)           1M x 1
X = foo(X);             •
if( $X2 != " " ) {     1M x 2
    X2 = cbind(X,
               matrix(1,n,1));
    X2 = foo(X2);       •
}...

foo = function (Matrix[Double] A)
return (Matrix[Double] B)
{
    B = A - colSums(A);
    if( sum(B!=B)>0 )
        print("NaNs encountered.");
}

```



## ■ Additional IPA Passes (selection)

- **Inline functions** (single statement block, small)
- **Dead code elimination** and simplification rewrites
- Remove unused functions & flag recompile-once

```

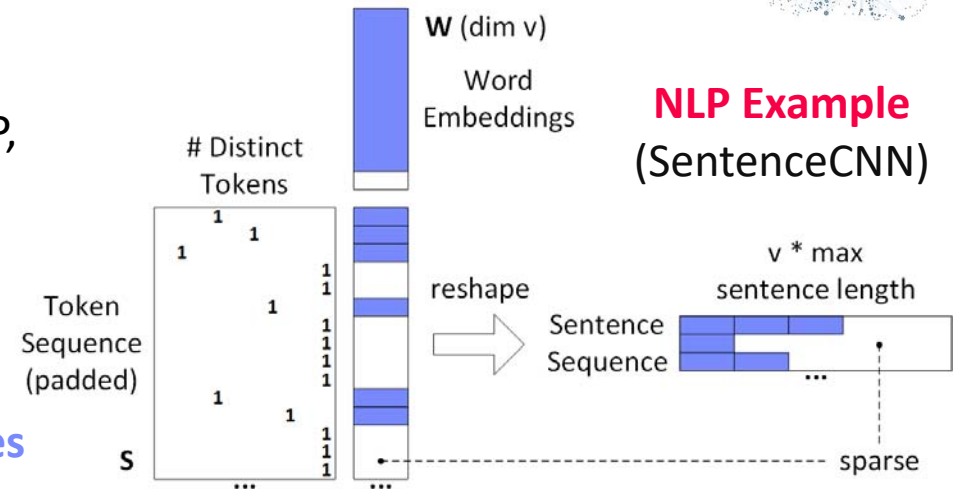
//create order list of IPA passes
_passes = new ArrayList<>();
_passes.add(new IPAPassRemoveUnusedFunctions());
_passes.add(new IPAPassFlagFunctionsRecompileOnce());
_passes.add(new IPAPassRemoveUnnecessaryCheckpoints());
_passes.add(new IPAPassRemoveConstantBinaryOps());
_passes.add(new IPAPassPropagateReplaceliterals());
_passes.add(new IPAPassInlineFunctions());
_passes.add(new IPAPassEliminateDeadCode());
//note: apply rewrites last because statement block rewrites
//might merge relevant statement blocks in special cases, which
//would require an update of the function call graph
_passes.add(new IPAPassForwardFunctionCalls());
_passes.add(new IPAPassApplyStaticAndDynamicHopRewrites());

```

# Sparsity Estimation Overview

## Motivation

- **Sparse input matrices** from NLP, graph analytics, recommender systems, scientific computing
- **Sparse intermediates** (transform, selection, dropout)
- **Selection/permutation matrices**

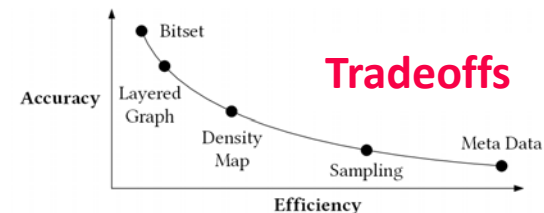


## Problem Definition

- Sparsity estimates used for **format decisions, output allocation, cost estimates**
- Matrix  $A$  with sparsity  $s_A = \text{nnz}(A)/(mn)$  and matrix  $B$  with  $s_B = \text{nnz}(B)/(nl)$
- Estimate sparsity  $s_C = \text{nnz}(C)/(ml)$  of matrix product  $C = A B$ ;  $d = \max(m, n, l)$
- **Assumptions**
  - **A1:** No cancellation errors
  - **A2:** No not-a-number (NaN)

Common assumptions  
 → **Boolean matrix product**

# Sparsity Estimation – Estimators



## #1 Naïve Metadata Estimators

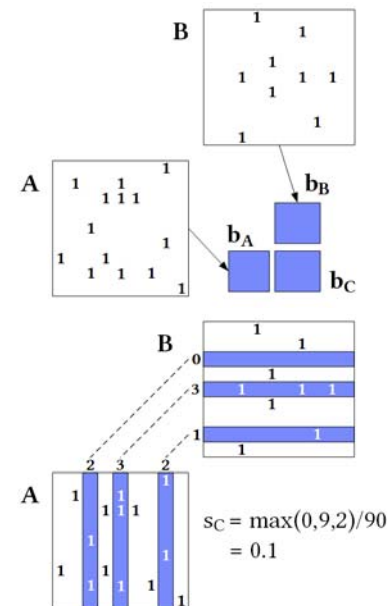
- Derive the output sparsity solely from the sparsity of inputs (e.g., **SystemML**)

$$\hat{s}_c = 1 - (1 - s_A s_B)^n$$

$$\hat{s}_c = \min(1, s_A n) \cdot \min(1, s_B n)$$

## #2 Naïve Bitset Estimator

- Convert inputs to bitsets and perform Boolean mm
- Examples: **SciDB** [SSDBM'11], **NVIDIA cuSparse**, **Intel MKL**

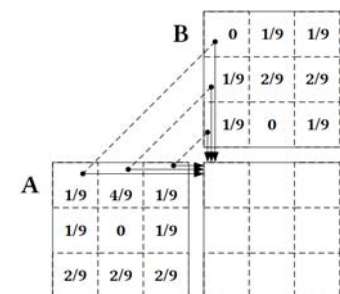


## #3 Sampling

- Take a sample of aligned columns of A and rows of B
- Sparsity estimated via max of count-products
- Examples: **MatFast** [ICDE'17], improvements in paper

## #4 Density Map

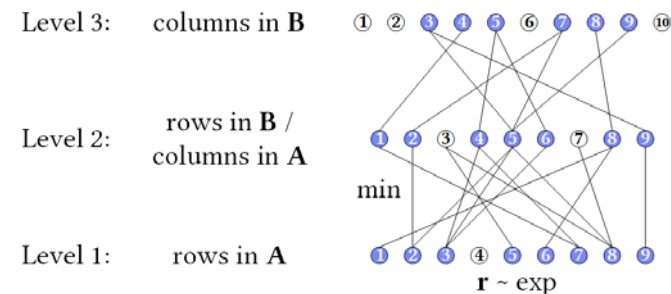
- Store sparsity per  $b \times b$  block (default  $b = 256$ )
- MM-like estimator (average case estimator for \*, probabilistic propagation  $s_A + s_B - s_A s_B$  for +)
- Example: **SpMacho** [EDBT'15], **AT Matrix** [ICDE'16]



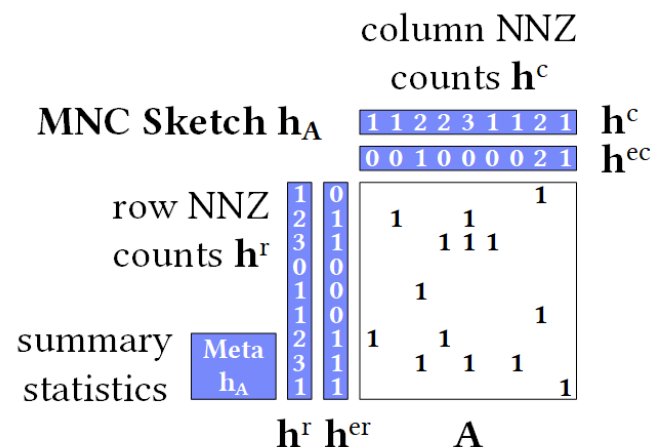


# Sparsity Estimation – Estimators, cont.

- #5 Layered Graph [J.Comb.Opt.'98]**
  - Nodes:** rows/columns in mm chain
  - Edges:** non-zeros connecting rows/columns
  - Assign r-vectors ~ exp and propagate via min
  - Estimate over roots (output columns)
- #6 MNC Sketch (Matrix Non-zero Count)**
  - Create MNC sketch for inputs A and B
  - Exploitation of structural properties** (e.g., 1 non-zero per row, row sparsity)
  - Support for matrix expressions** (reorganizations, elementwise ops)
  - Sketch propagation and estimation



$$\hat{s}_C = \left( \sum_{v \in \text{roots}} \frac{|\mathbf{r}_v| - 1}{\text{sum}(\mathbf{r}_v)} \right) / (ml),$$



$$s_C = \hat{s}_C = \mathbf{h}_A^c \mathbf{h}_B^r / (ml)$$

if  $\max(\mathbf{h}_A^r) \leq 1 \vee \max(\mathbf{h}_B^c) \leq 1$



[Johanna Sommer, Matthias Boehm, Alexandre V. Evfimievski, Berthold Reinwald, Peter J. Haas: **MNC: Structure-Exploiting Sparsity Estimation for Matrix Expressions. SIGMOD 2019**]

# Memory Estimates and Costing

## ■ Memory Estimates

- **Matrix memory estimate** := based on the dimensions and sparsity, decide the format (sparse, dense) and estimate the size in memory
- **Operation memory estimate** := input, intermediates, output
- **Worst-case sparsity estimates (upper bound)**

## ■ #1 Costing at Logical vs Physical Level

- Costing at physical level takes physical ops and rewrites into account but is much more costly

## ■ #2 Costing Operators/Graphs vs Plans

- Costing plans requires heuristics for **# iterations, branches** in general

## ■ #3 Analytical vs Trained Cost Models

- Analytical: **estimate I/O and compute workload**
- Training: **build regression models** for individual ops

### *A Personal War Story*

Physical, Plans,  
**Trained**  
[PVLDB 2014]



Physical, Plans,  
Analytical  
[SIGMOD 2015]



Logical, Graphs,  
Analytical  
[PVDLB 2018]



# Excursus: Differentiable Programming

## Overview Differentiable Programming

- Adoption of auto differentiation concept from ML systems to PLs
- Yann LeCun (Jan 2018)

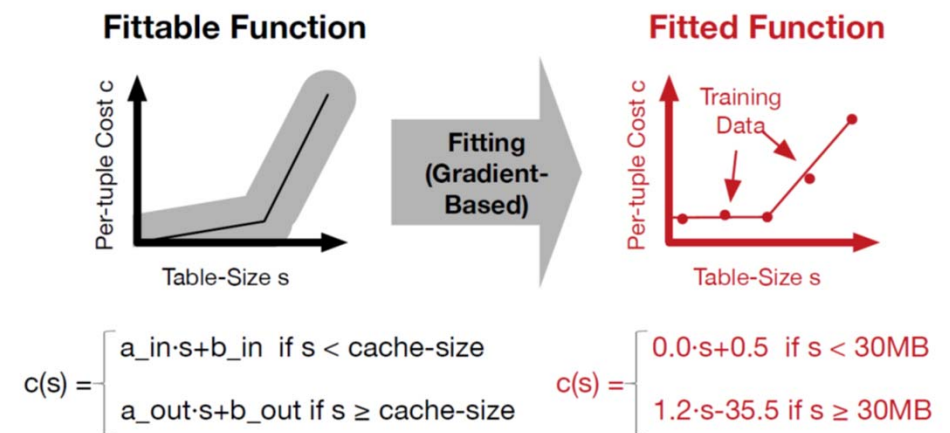
*“It's really very much like a regular prog[r]am, except it's **parameterized, automatically differentiated, and trainable/optimizable.**”*

## Example DBMS Fitting

- Implement DBMS components as **differentiable functions**
- E.g.: cost model components
- Q: **What about guarantees** (memory, size)?



[Benjamin Hilprecht et al: DBMS Fitting: Why should we learn what we already know? **CIDR 2020**]



# Rewrites and Operator Selection

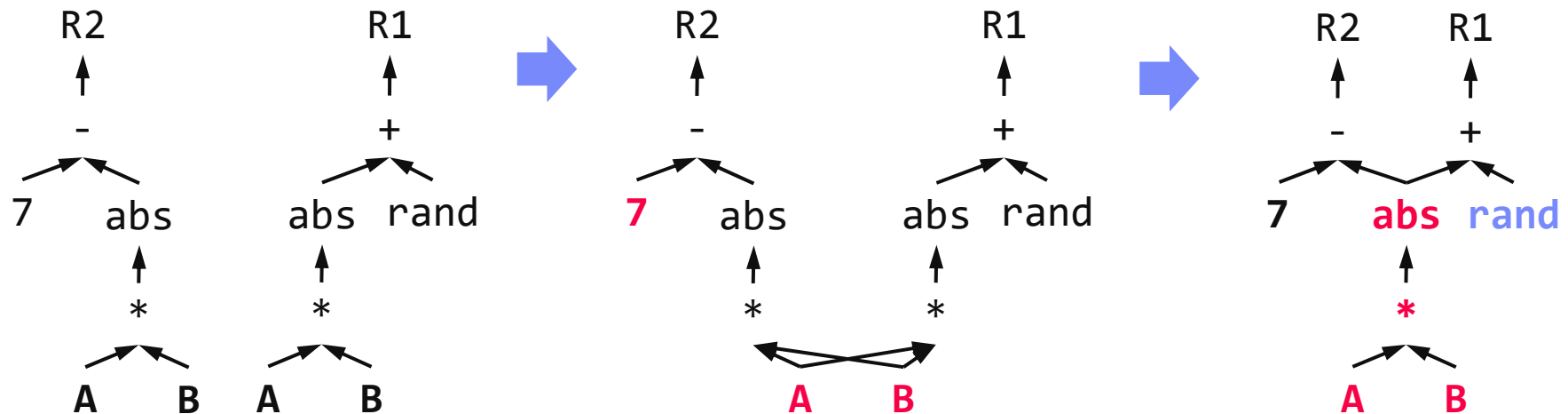
# Traditional PL Rewrites

## #1 Common Subexpression Elimination (CSE)

- **Step 1:** Collect and **replace leaf nodes** (variable reads and literals)
- **Step 2:** recursively **remove CSEs bottom-up** starting at the leafs by merging nodes with same inputs (**beware non-determinism**)
- **Example:**

$$R1 = 7 - \text{abs}(A * B)$$

$$R2 = \text{abs}(A * B) + \text{rand}()$$



# Traditional PL Rewrites, cont.

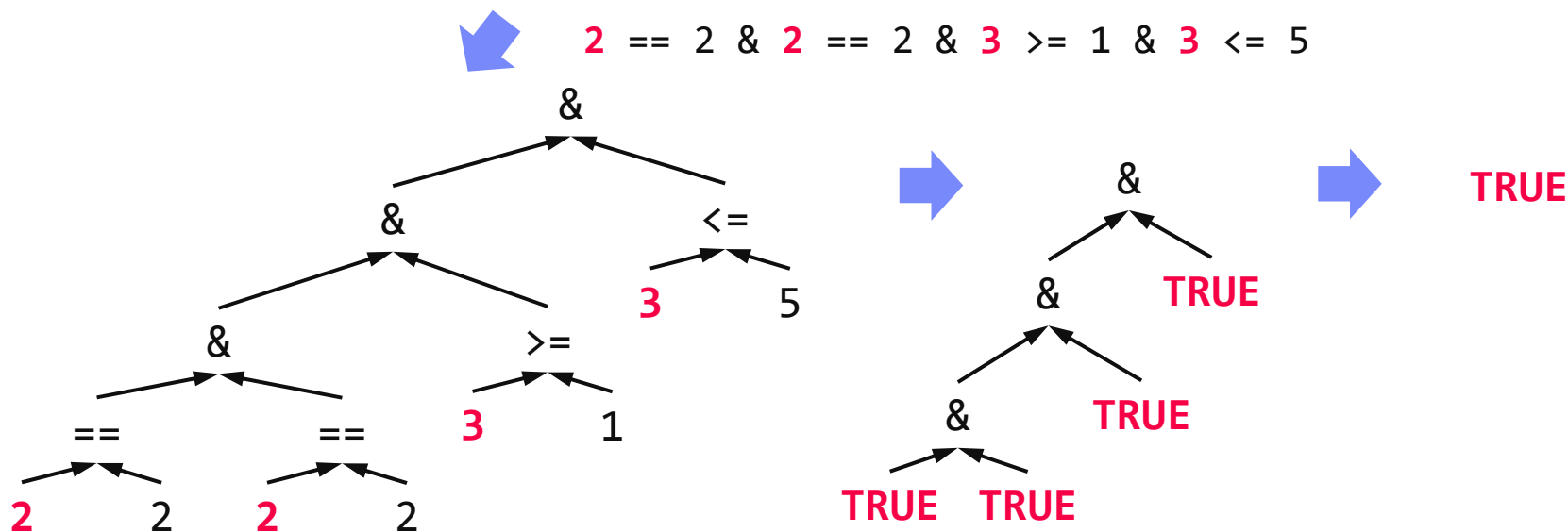
## #2 Constant Folding

- **After constant propagation**, fold sub-DAGs over literals into a single literal
- **Approach: recursively** compile and **execute runtime instructions** with special handling of one-side constants

[A. V. Aho, M. S. Lam, R. Sethi, and J. D. Ullman. Compilers – Principles, Techniques, & Tools. Addison-Wesley, 2007]



▪ **Example (GLM Binomial probit):** `ncol_y == 2 & dist_type == 2 & link_type >= 1 & link_type <= 5`



## Traditional PL Rewrites, cont.

### ■ #3 Branch Removal

- Applied after **constant propagation** and **constant folding**
- **True predicate:** replace if statement block with if-body blocks
- **False predicate:** replace if statement block with else-body block, or remove

### ■ #4 Merge of Statement Blocks

- **Merge sequences of unconditional blocks** (s1,s2) into a single block
- Connect matching DAG roots of s1 with DAG inputs of s2

### LinregDS (Direct Solve)

```

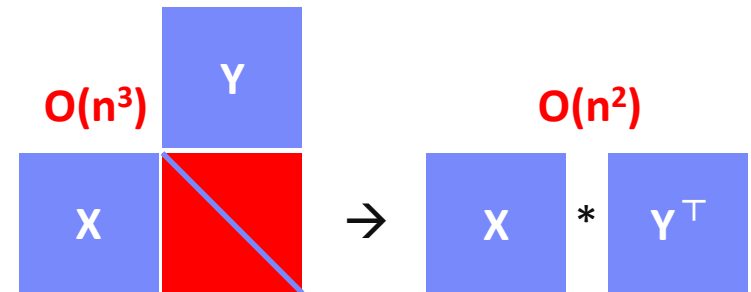
X = read($1);
y = read($2);
intercept = 0;
lambda = 0.001;
...
FALSE
if( intercept == 1 ) {
    ones = matrix(1, nrow(X), 1);
    X = cbind(X, ones);
}
I = matrix(1, ncol(X), 1);
A = t(X) %*% X + diag(I)*lambda;
b = t(X) %*% y;
beta = solve(A, b);
...
write(beta, $4);

```

# Static/Dynamic Simplification Rewrites

## Examples of Static Rewrites

- $\text{trace}(X\%*\%Y) \rightarrow \text{sum}(X*\text{t}(Y))$
- $\text{sum}(X+Y) \rightarrow \text{sum}(X)+\text{sum}(Y)$
- $(X\%*\%Y)[7,3] \rightarrow X[7,]\%*\%Y[,3]$
- $\text{sum}(\text{t}(X)) \rightarrow \text{sum}(X)$
- $\text{rand}()*7 \rightarrow \text{rand}(, \text{min}=0, \text{max}=7)$
- $\text{sum}(\text{lambda}*X) \rightarrow \text{lambda} * \text{sum}(X);$



[Matthias Boehm et al:  
SystemML's Optimizer: Plan  
Generation for Large-Scale  
Machine Learning Programs.  
IEEE Data Eng. Bull 2014]



## Examples of Dynamic Rewrites

- $\text{t}(X) \%*\% y \rightarrow \text{t}(\text{t}(y) \%*\% X) \text{ s.t. costs}$
- $X[a:b,c:d]=Y \rightarrow X = Y \text{ iff } \text{dims}(X)=\text{dims}(Y)$
- $(\dots) * X \rightarrow \text{matrix}(0, \text{nrow}(X), \text{ncol}(X)) \text{ iff } \text{nnz}(X)=0$
- $\text{sum}(X^2) \rightarrow \text{t}(X)\%*\%X; \text{rowSums}(X) \rightarrow X \text{ iff } \text{ncol}(X)=1$
- $\text{sum}(X\%*\%Y) \rightarrow \text{sum}(\text{t}(\text{colSums}(X))*\text{rowSums}(Y)) \text{ iff } \text{ncol}(X)>\text{t}$



# Static/Dynamic Simplification Rewrites, cont

## TF Constant Push-Down

- $\text{Add}(c1, \text{Add}(x, c2)) \rightarrow \text{Add}(x, c1+c2)$
- $\text{ConvND}(c1*x, c2) \rightarrow \text{ConvND}(x, c1*c2)$

[Rasmus Munk Larsen, Tatiana Shpeisman:  
TensorFlow Graph Optimizations,  
Guest Lecture Stanford 2019]

**Recommended  
Reading**



## TF Arithmetic Simplifications

- Flattening:  $a+b+c+d \rightarrow \text{AddN}(a, b, c, d)$
- Hoisting:  $\text{AddN}(x * a, b * x, x * c) \rightarrow x * \text{AddN}(a+b+c)$
- Reduce Nodes Numeric:  $x+x+x \rightarrow 3*x$
- Reduce Nodes Logical:  $!(x > y) \rightarrow x \leq y$

## TF Broadcast minimization

- $(M1+s1) + (M2+s2) \rightarrow (M1+M2) + (s1+s2)$

## TF Better use of intrinsics

- $\text{Matmul}(\text{Transpose}(X), Y) \rightarrow \text{Matmul}(X, Y, \text{transpose\_x}=\text{True})$

**SystemML/SystemDS**  
RewriteElementwise-  
MultChainOptimization  
(orders and collapses matrix,  
vector, scalar op chains)

# Vectorization and Incremental Computation

- **Loop Transformations**  
(e.g., **OptiML**, **SystemML**)
  - **Loop vectorization**
  - Loop hoisting

```
for(i in a:b)
    X[i,1] = Y[i,2] + Z[i,1]
```

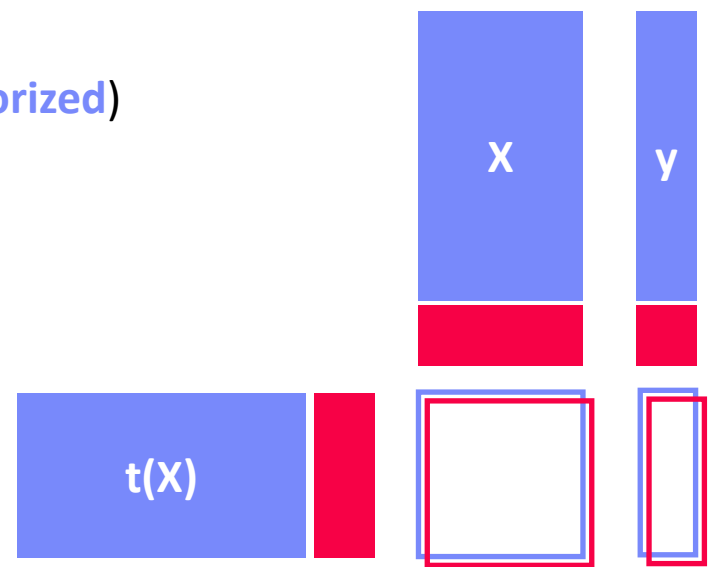
→  $X[a:b,1] = Y[a:b,2] + Z[a:b,1]$

- **Incremental Computations**
  - **Delta update rules** (e.g., **LINVIEW**, **factorized**)
  - Incremental iterations (e.g., **Flink**)

$$A = t(X) \%* \% X + t(\Delta X) \%* \% \Delta X$$

$$b = t(X) \%* \% y + t(\Delta X) \%* \% \Delta y$$

- **“Decremental”** (e.g., **GDPR**)



[Sebastian Schelter: "Amnesia" – Machine Learning Models That Can Forget User Data Very Fast. **CIDR 2020**]

# Update-in-place

## Example: Cumulative Aggregate via Strawman Scripts

- **But:** R, Julia, Matlab, SystemML, NumPy all provide `cumsum(X)`, etc

```

1: cumsumN2 = function(Matrix[Double] A)
2:   return(Matrix[Double] B)
3: {
4:   B = A; csums = matrix(0,1,ncol(A));
5:   for( i in 1:nrow(A) ) {
6:     csums = csums + A[i,];
7:     B[i,] = csums;
8:   }
9: }

```

**copy-on-write** →  $O(n^2)$

```

1: cumsumNlogN = function(Matrix[Double] A)
2:   return(Matrix[Double] B)
3: {
4:   B = A; m = nrow(A); k = 1;
5:   while( k < m ) {
6:     B[(k+1):m,] = B[(k+1):m,] + B[1:(m-k),];
7:     k = 2 * k;
8:   }
9: }

```

→  $O(n \log n)$

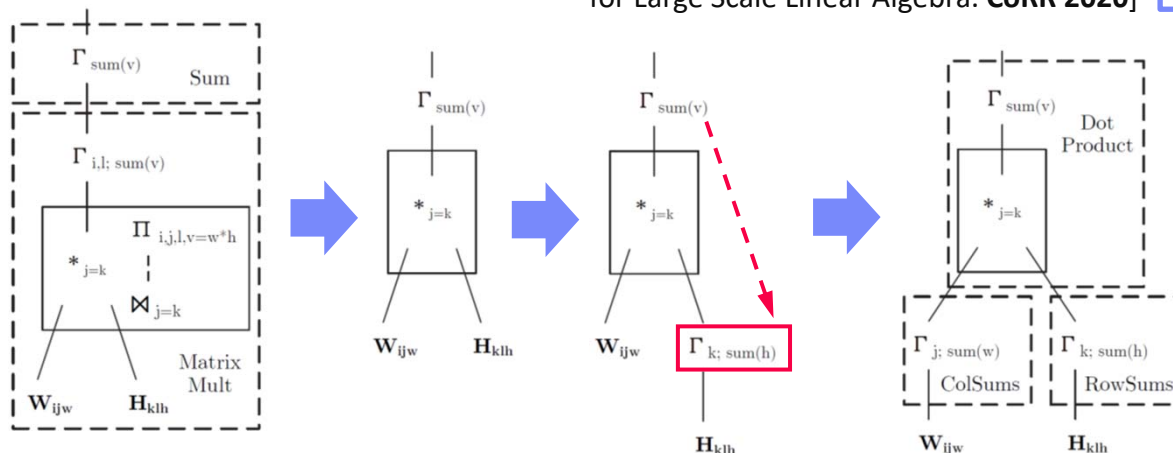
## Update in place (w/ $O(n)$ )

- **SystemML:** via rewrites (**why do the above scripts apply?**)
- **R:** via reference counting
- **Julia:** by default, otherwise explicit **`B = copy(A)`** necessary

# Excursus: Automatic Rewrite Identification

- **SPOOF (Sum-Product Optimization)**

- **Break up** LA ops into basic ops (RA)
- **Elementary sum-product/RA rewrites**
- **Example:**  
 $\text{sum}(W\%*\%H)$



[Tarek Elgamal et al: SPOOF: Sum-Product Optimization and Operator Fusion for Large-Scale Machine Learning. **CIDR 2017**]



[Yisu Remy Wang et al: SPORES: Sum-Product Optimization via Relational Equality Saturation for Large Scale Linear Algebra. **CoRR 2020**]

- **TASO (Super Optimization)**

- List of operator specifications and properties
- Automatic **generation/verification of graph substitutions**, optimized via backtracking search

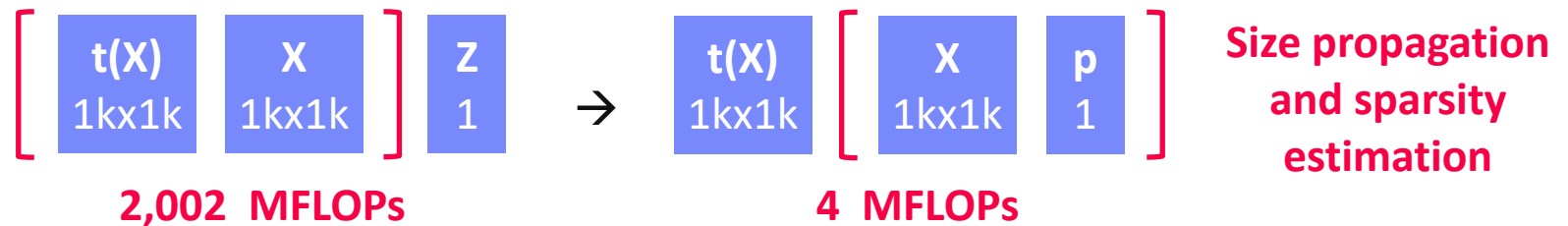
[Zhihao Jia et al: TASO: optimizing deep learning computation with automatic generation of graph substitutions. **SOSP 2019**]



# Matrix Multiplication Chain Optimization

## Optimization Problem

- Matrix multiplication chain of  $n$  matrices  $M_1, M_2, \dots, M_n$  (associative)
- Optimal parenthesization of the product  $M_1 M_2 \dots M_n$



## Search Space Characteristics

- Naïve exhaustive: Catalan numbers  $\rightarrow \Omega(4^n / n^{3/2})$
- DP applies: (1) optimal substructure, (2) overlapping subproblems
- Textbook DP algorithm:  $\Theta(n^3)$  time,  $\Theta(n^2)$  space
  - Examples: **SystemML** '14, **RIOT** ('09 I/O costs), **SpMachO** ('15 sparsity)
- Best known:  $O(n \log n)$

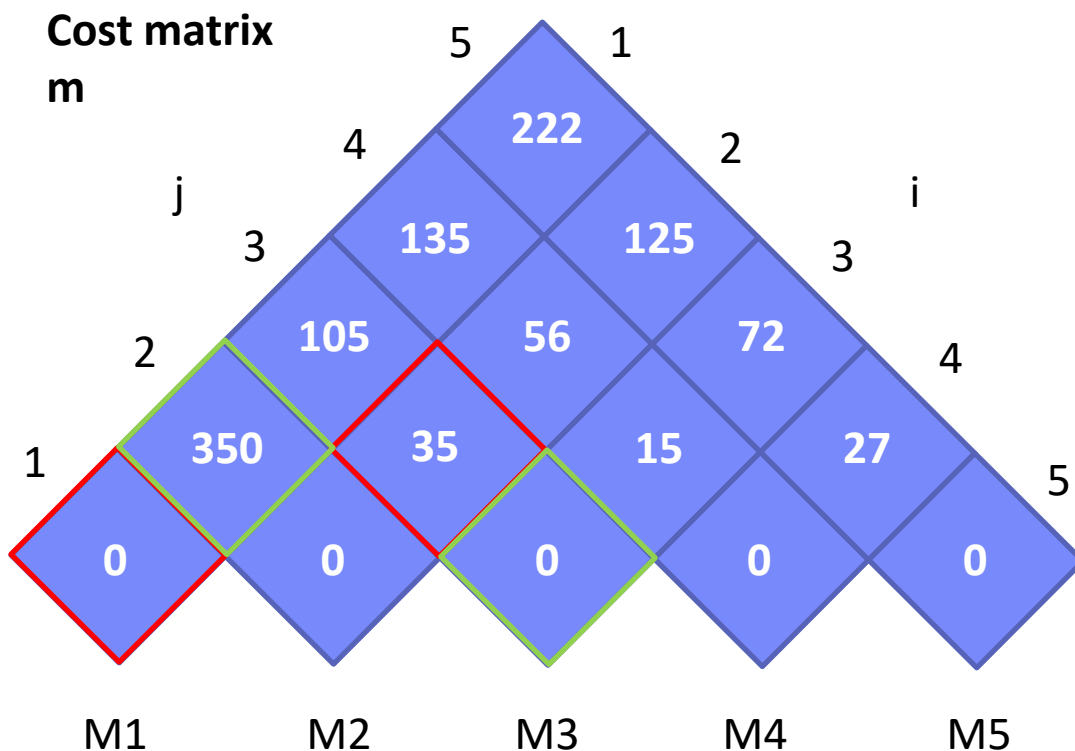
$n$	$C_{n-1}$
5	14
10	4,862
15	2,674,440
20	1,767,263,190
25	1,289,904,147,324



[T. C. Hu, M. T. Shing: Computation of Matrix Chain Products. Part II. **SIAM J. Comput.** 13(2): 228-251, 1984]

# Matrix Multiplication Chain Optimization, cont.

M1	M2	M3	M4	M5
10x7	7x5	5x1	1x3	3x9

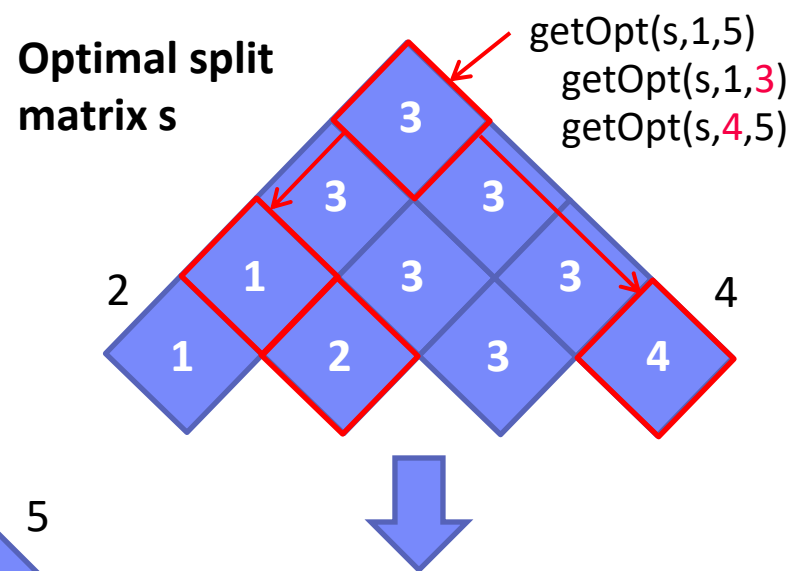
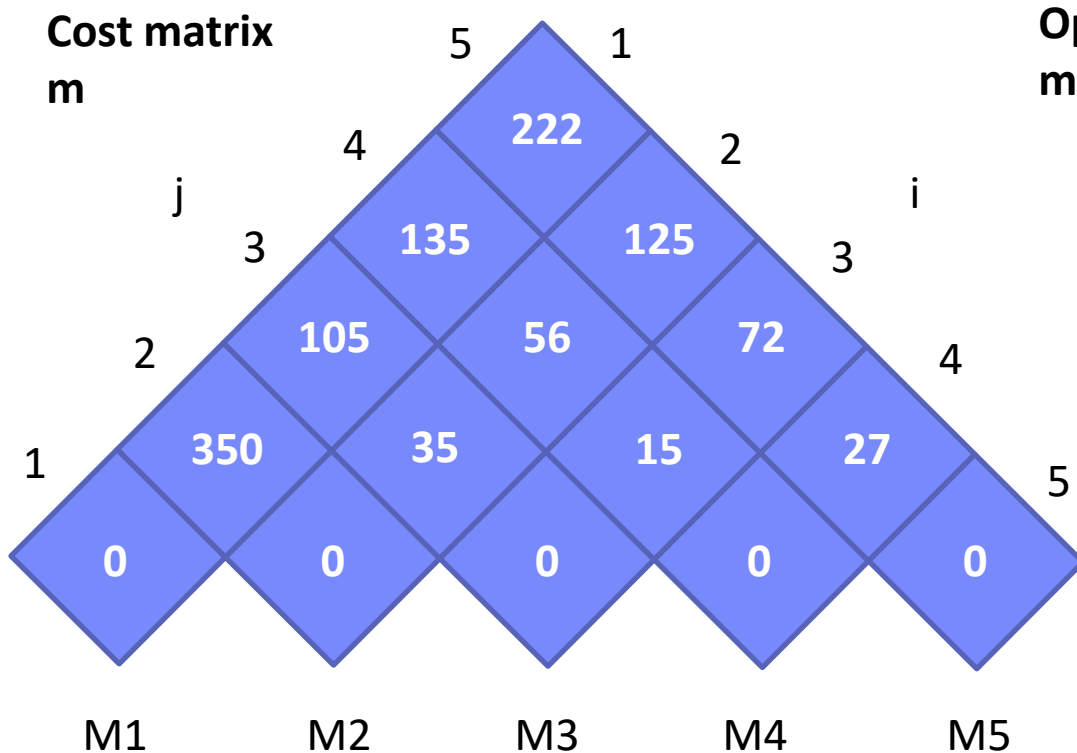


$$\begin{aligned}
 m[1,3] &= \min( \\
 &\quad m[1,1] + m[2,3] + p_1 p_2 p_3, \\
 &\quad m[1,2] + m[3,3] + p_1 p_3 p_4 ) \\
 &= \min( \\
 &\quad 0 + 35 + 10 \cdot 7 \cdot 1, \\
 &\quad 350 + 0 + 10 \cdot 5 \cdot 1 ) \\
 &= \min( \\
 &\quad 105, \\
 &\quad 400 )
 \end{aligned}$$

[T. H. Cormen, C. E. Leiserson, R. L. Rivest, C. Stein: Introduction to Algorithms, Third Edition, The MIT Press, pages 370-377, 2009]

# Matrix Multiplication Chain Optimization, cont.

M1	M2	M3	M4	M5
10x7	7x5	5x1	1x3	3x9



$( M1 M2 M3 M4 M5 )$   
 $( ( M1 M2 M3 ) ( M4 M5 ) )$   
 $( ( M1 ( M2 M3 ) ) ( M4 M5 ) )$   
 $\rightarrow ((M1 (M2 M3)) (M4 M5))$

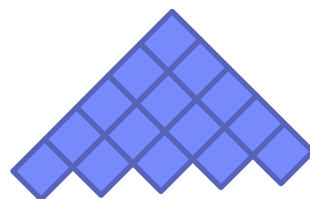
→ Open questions: DAGs; other operations, sparsity  
 joint opt w/ rewrites, CSE, fusion, and physical operators

# Matrix Multiplication Chain Optimization, cont.

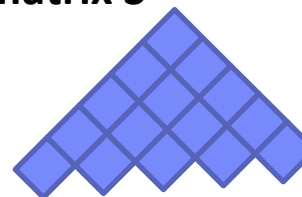
## Sparsity-aware mmchain Opt

- Additional  $n \times n$  sketch matrix  $e$

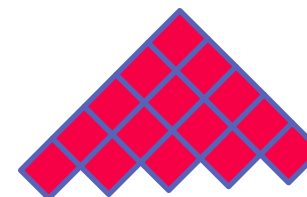
Cost matrix  $M$



Optimal split matrix  $S$



Sketch matrix  $E$



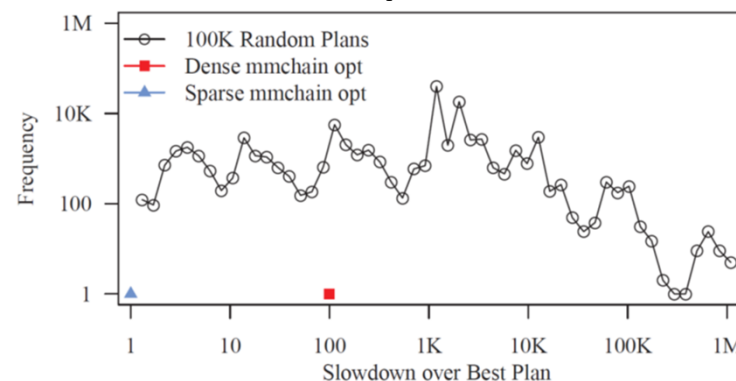
- Sketch propagation for optimal subchains (currently for all chains)
- Modified cost computation via MNC sketches  
(**number FLOPs for sparse** instead of dense mm)

$$C_{i,j} = \min_{k \in [i,j-1]} (C_{i,k} + C_{k+1,j} + E_{i,k} \cdot h^c E_{k+1,j} \cdot h^r)$$



[Johanna Sommer, Matthias Boehm, Alexandre V. Evfimievski, Berthold Reinwald, Peter J. Haas: **MNC: Structure-Exploiting Sparsity Estimation for Matrix Expressions. SIGMOD 2019**]

Example:  $n=20$  matrices





# Physical Rewrites and Optimizations

## ■ Distributed Caching

- Redundant compute vs. memory consumption and I/O
- **#1 Cache intermediates w/ multiple refs** (Emma)
- **#2 Cache initial read and read-only loop vars** (SystemML)

## ■ Partitioning

- Many frameworks exploit co-partitioning for efficient joins
- **#1 Partitioning-exploiting operators** (SystemML, Emma, Samsara)
- **#2 Inject partitioning to avoid shuffle per iteration** (SystemML)
- **#3 Plan-specific data partitioning** (SystemML, Dmac, Kasen)

## ■ Other Data Flow Optimizations (Emma)

- **#1 Exists unnesting** (e.g., filter w/ broadcast → join)
- **#2 Fold-group fusion** (e.g., groupByKey → reduceByKey)

## ■ Physical Operator Selection

# Physical Operator Selection

## Common Selection Criteria

- **Data and cluster characteristics** (e.g., data size/shape, memory, parallelism)
- **Matrix/operation properties** (e.g., diagonal/symmetric, sparse-safe ops)
- **Data flow properties** (e.g., co-partitioning, co-location, data locality)

## #0 Local Operators

- SystemML `mm`, `tsmm`, `mmchain`; Samsara/Mllib local

## #1 Special Operators (special patterns/sparsity)

- SystemML `tsmm`, `mapmmchain`; Samsara AtA

## #2 Broadcast-Based Operators (aka broadcast join)

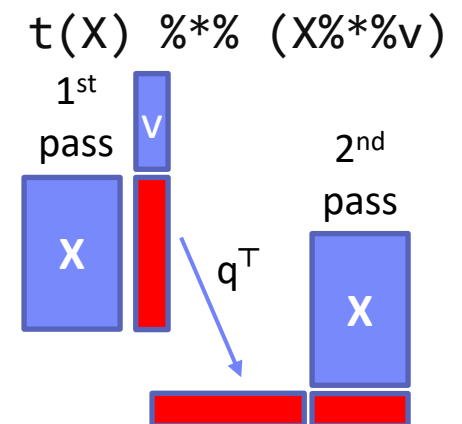
- SystemML `mapmm`, `mapmmchain`

## #3 Co-Partitioning-Based Operators (aka improved repartition join)

- SystemML `zipmm`; Emma, Samsara OpAtB

## #4 Shuffle-Based Operators (aka repartition join)

- SystemML `cpmm`, `rmm`; Samsara OpAB

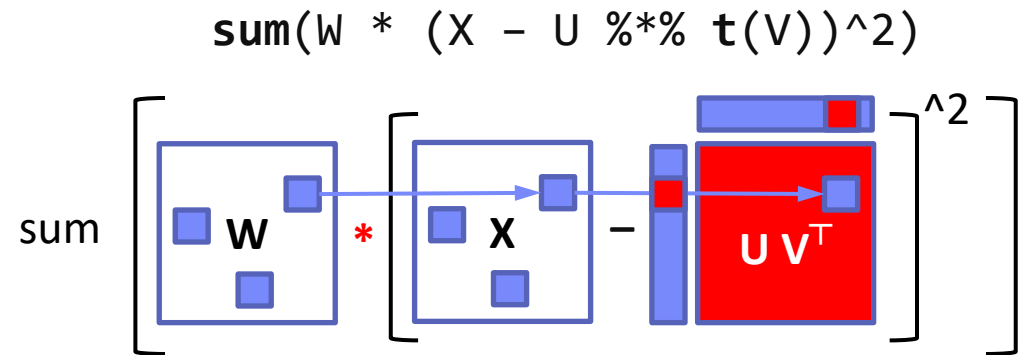


# Sparsity-Exploiting Operators

- **Goal:** Avoid dense intermediates and unnecessary computation

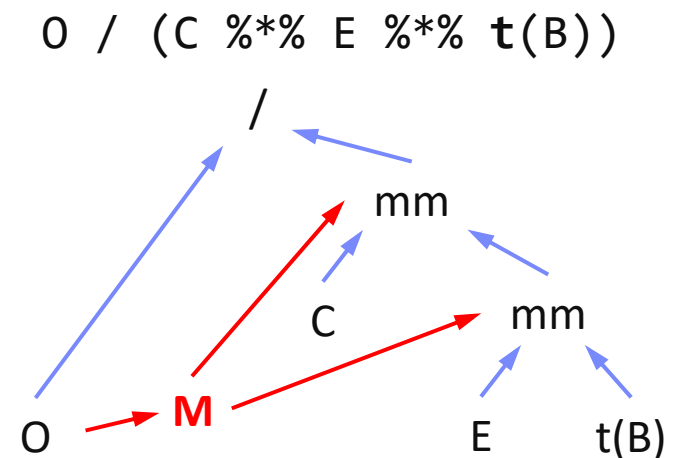
- **#1 Fused Physical Operators**

- E.g., SystemML [PVLDB'16]  
wsloss, wcemm, wdivmm
- Selective computation over non-zeros of "sparse driver"



- **#2 Masked Physical Operators**

- E.g., Cumulon MaskMult [SIGMOD'13]
- Create mask of "sparse driver"
- Pass mask to single masked matrix multiply operator



# Conclusions

## ■ Summary

- Basic compilation overview
- **Size inference and cost estimation**
- **Rewrites and operator selection**

Plenty of Open  
Programming Projects

## ➔ Impact of Size Inference and Costs

- Advanced optimization of LA programs requires size inference for cost estimation and validity constraints

## ➔ Ubiquitous Rewrite Opportunities

- Linear algebra programs have plenty of room for optimization
- Potential for changed asymptotic behavior

## ■ Next Lectures

- **04 Operator Fusion and Runtime Adaptation** [Mar 27]  
(advanced compilation, operator scheduling, JIT compilation, operator fusion / codegen, MLIR)