Notes for Programming in C Lab Session #7

17 October 2017

1 Introduction

The purpose of this lab session is to write matrix manipulation code to see how different memory access patterns can affect performance.

2 Overview

A *matrix* is a rectangular array of numbers, and also one of the fundamental concepts of mathematics. Matrices can represent linear transformations between vector spaces, extensive-form games in game theory, graph connectivity in graph theory, the systems of differential equations arising in control theory, just to list a few applications. As a result, high-performance implementations of matrices and operations on them are of great importance to a wide variety of scientific and engineering domains.

In this lab, we will work use the following datatype for matrices:

```
typedef struct matrix matrix_t;
struct matrix {
    int rows;
    int cols;
    double *elts;
};
```

Here, a matrix is represented by a structure containing a number of rows, a number of columns, and an array of doubles elts containing the elements of the array. As programmers, we immediately face a choice in how to represent arrays. An array is a two-dimensional object like:

$A \equiv$	1	2	3
	4	5	6
	7	8	9
	10	11	12

However, a C array is *one-dimensional*. So we have to decide how to place the 12 elements of the 4×3 matrix A in memory. In C, it is typical to represent arrays in *row-major order*. This means that the elts array will have the following shape:



So the elts array stores the rows of A one after another in memory.¹

As a result, if we have a matrix *B* of size $n \times m$, and we want to find B(i, j) – the *j*-th column of the *i*-th row will be the $(n \times i) + j$ -th element of the array.

¹The choice of row-major order is purely conventional; historically Fortran has made the opposite choice!

One of the most important matrix operations is *matrix multiplication*. Given an $n \times m$ matrix A, and an $m \times o$ matrix B, we define the following $n \times o$ matrix $A \times B$ as the product:

$$(A\times B)(i,j) = \sum_{k\in\{0...n\}} A(i,k)\times B(k,j)$$

In the calculation of A(i, j), we will touch the following entries:

$$\begin{pmatrix} A_{(0,0)} & \dots & \dots & A_{(0,m-1)} \\ \vdots & & \vdots \\ A_{i,0} & \dots & \dots & A_{(i,m-1)} \\ \vdots & & \vdots \\ A_{(n-1,0)} & \dots & \dots & A_{(n-1,m-1)} \end{pmatrix} \times \begin{pmatrix} B_{(0,0)} & \dots & B_{(0,j)} \\ \vdots & & & \vdots \\ B_{(m-1,0)} & \dots & B_{(m-1,j)} \\ \vdots & & & \vdots \\ B_{(m-1,0)} & \dots & B_{(m-1,j-1)} \end{pmatrix}$$

Note that we are accessing the elements of $A_{(i,k)}$ in a row-wise order, but accessing the elements of $B_{(k,j)}$ in a column-wise order. As a result, we risk a *cache miss* on each access to B!

However, if *B* were *transposed* – i.e., if rows and columns were interchanged – then we would be accessing the elements of *B* in a row-wise order as well. In equational form, we can make the following observation (writing B^T for the transpose of *B*):

$$\begin{split} (A \times B^T)(i,j) &= \sum_{k \in \{0...n\}} A(i,k) \times B^T(k,j) \\ &= \sum_{k \in \{0...n\}} A(i,k) \times B(j,k) \end{split}$$

By making use of the observation that $B^{T}(k, j) = B(j, k)$, we can replace a column-wise traversal with a row-wise traversal.

So in this exercise, you will implement naive multiplication, transpose, and transposed multiplication, and compare the performance of naive multiplication to building a transpose and then doing a transposed multiplication.

3 Instructions

- 1. Download the lab7.tar.gz file from the class website.
- 2. Extract the file using the command tar xvzf lab7.tar.gz.
- 3. This will extract the lab7/ directory. Change into this directory using the cd lab7/ command.
- 4. In this directory, there will be files lab7.c, matrix.h, and matrix.c.
- 5. There will also be a file Makefile, which is a build script which can be invoked by running the command make (without any arguments). It will automatically invoke the compiler and build the lab7 executable.
- 6. There is a test routine to check if you have implemented matrix multiplication probably works with expected correct output in the lab7.c file.
- 7. Once it works, run the timing functions on your two matrix multiplication routines to see which one is faster.

4 The Types and Functions to Implement

• matrix_t matrix_create(int rows, int cols);

Given integer arguments rows and cols, return a new matrix of size rows × cols. Initializing the elements of the array is optional, but may help you debug.

• void matrix_free(matrix_t m);

Deallocate the storage associated with the matrix m.

• void matrix_print(matrix_t m);

You don't have to implement this - it comes for free to help you test your code.

• double matrix_get(matrix_t m, int r, int c);

Return the value in the *r*-th row and *c*-th column of *m*.

- **void** matrix_set(matrix_t m, **int** r, **int** c, **double** d); Modify the value in the *r*-th row and *c*-th column of *m* to *d*.
- matrix_t matrix_multiply(matrix_t m1, matrix_t m2);

Given an $n \times m$ matrix m1 and an $m \times k$ matrix m2, return the $n \times k$ matrix that is the matrix product of m1 and m2.

You should be able to implement this with a simple triply-nested for-loop.

• matrix_t matrix_transpose(matrix_t m);

Given an $n \times m$ matrix m as an argument, return the $m \times n$ transposed matrix. (That is, if A is the argument and B is the return value, then A(i, j) = B(j, i).)

• matrix_t matrix_multiply_transposed(matrix_t m1, matrix_t m2);

Given an $n \times m$ matrix m1 and an $k \times m$ matrix m2, return the $n \times k$ matrix that corresponds to m1 times the transpose of m2.

• matrix_t matrix_multiply_fast(matrix_t m1, matrix_t m2);

This function should also implement matrix multiplication, but do it by constructing the transpose of m2, and then passing that to matrix_multiply_fast. Don't forget to free the transposed matrix when you are done.