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Compressed Modular Matrix Multiplication

Jean-Guillaume Dumas* Laurent Fousse* Bruno Salvy†

March 13, 2008

Abstract

We propose to store several integers modulo a small prime into a single machine word. Modular addition is performed by addition and possibly subtraction of a word containing several times the modulo. Modular Multiplication is not directly accessible but modular dot product can be performed by an integer multiplication by the reverse integer. Modular multiplication by a word containing a single residue is a also possible. Therefore matrix multiplication can be performed on such a compressed storage. We here give bounds on the sizes of primes and matrices for which such a compression is possible. We also explicit the details of the required compressed arithmetic routines.

1 Introduction

Compression of matrices over fields of characteristic 2 is naturally made via the binary representation of machine integers [1, 8].
The FFLAS/FFPACK project has demonstrated the need of a wrapping of cache-aware routines for efficient small finite field linear algebra [4, 5].
Therefore, a conversion between a modular representation of prime fields of any (small) characteristic and e.g. floating points can be performed via the homomorphism to the integers [2]. In [3] it is proposed to transform polynomial over a prime field into a Q-adic representation where Q is an integer than the field characteristic. We call this transformation DQT for Discrete Q-adic Transform. With some care, in particular on the size of Q, it is possible to map the polynomial operations into the floating point arithmetic realization of this Q-adic representation and convert back using an inverse DQT.
Efficient matrix computations over very small finite fields of characteristic other than two are required e.g. to study strongly regular graphs [9], in order to prove/disprove and help in the comprehension of the conjectures of [10].
In this note we propose to use this fast polynomial arithmetic within machine words to compute dot products. We show in section 2 how to recover a dot

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product of size $d+1$ can be recovered from the single coefficient of degree d of a polynomial product. Whenever the prime modulus is small enough this enables to compute several accumulations of binary products in a single machine operation. Then we propose in section 3 an alternative matrix multiplication using multiplication of a compressed word by a single residue. The latter requires also a simultaneous modular reduction, called REDQ in [3]. In general, the prime field, the size of matrices and the available mantissa are given. This gives some constraints on the possible choices of Q and d. In both cases anyway, we show that these compression techniques represent a speed-up factor of up to the number $d+1$ of residues stored in the compressed format.

2 Q-adic compression or Dot product via polynomial multiplication

Suppose that $a(X) = \sum_{i=0}^{d} a_i X^i$ and $b(X) = \sum_{i=0}^{d} b_i X^i$ are two polynomials in $\mathbb{Z}/\mathrm{p}\mathbb{Z}[X]$. One can perform the dot product $\sum_{i=0}^{d} a_i b_{d-i}$ by extracting the coefficient of degree d of $a(X)b(X)$.

2.1 Modular dot product via machine word multiplication

The idea here, as in [3], is to replace X by an integer Q, usually a power of 2 in order to speed up conversions. Thus the vectors of residues $a = [a_0 \dots a_d]$ and $b = [b_0 \dots b_d]$ are stored respectively as $\bar{b} = \sum_{i=0}^{d} b_i Q^i$ and the *reverse* $\bar{a} = \sum_{i=0}^{d} a_{d-i} Q^i$.
This is done e.g. over floating points via the following compressions:

```
double& init3( double& r,
               const double u, const double v, const double w) {
r=u; r*=_dBase; r+=v; r*=_dBase; return r+=w;
}
```

2.2 Gain

Now for matrix multiplication $A \times B$ one wishes to convert a whole row of the left $m \times k$ matrix A and a whole column of the right $k \times n$ matrix B. Thus A is transformed into a $m \times \left\lceil \frac{k}{d+1} \right\rceil$ `CompressedRowMatrix`, CA and B is transformed into a $\left\lceil \frac{k}{d+1} \right\rceil \times n$ `CompressedRowMatrix`, CB.
Therefore the matrix multiply $CA \times CB$ can gain *a factor of* $d+1$ over the multiplication of $A \times B$, for classical multiplication as shown on the 2×2 example below where the matrix product $\begin{bmatrix} a & b \\ c & d \end{bmatrix} \times \begin{bmatrix} e & f \\ g & h \end{bmatrix} = \begin{bmatrix} ae+bg & af+bh \\ ce+dg & cf+dh \end{bmatrix}$ is performed via integer multiplications. The precise gain will be given in table 2.

$$\begin{bmatrix} Qa+b \\ Qc+d \end{bmatrix} \times [e+Qg \quad f+Qh] = \begin{bmatrix} *+(ae+bg)Q+*.Q^2 & *+(af+bh)Q+*.Q^2 \\ *+(ce+dg)Q+*.Q^2 & *+(cf+dh)Q+*.Q^2 \end{bmatrix}$$

The result matrix $C = CA \times CB$ is $m \times n$. Thus in order to compare similar computations one has either to consider multiplication of compressed matrices which is then the procedure

$$C = CA \times CB; CC = ReduceAndCompress(C) \tag{1}$$

or to consider multiplication of normal matrices via compression and thus the procedure

$$CA = CompressRows(A); CB = CompressColumns(B); C = CA \times CB \tag{2}$$

2.3 Partial compression

Note that the last column of CA and the last row of B might not have $d+1$ elements if $\frac{k}{d+1} \notin \mathbb{Z}$. Thus one has to artificially append some zeroes to the converted values. On $\bar{b}$ this means just do nothing. On the reversed $\bar{a}$ this means multiplying by Q several times.

2.4 Delayed reduction and lower bound on Q

For the results to be correct the inner dot product must not exceed Q. With a positive modular representation mod p (i.e. integers from 0 to $p-1$), this means that $(d+1)(p-1)^2 < Q$. Moreover, we would like to use delayed reductions on the intermediate results and thus accumulate the $\bar{a}\bar{b}$ before any modular reduction. It is thus possible to perform matrix multiplications of with common dimension k as long as:

$$\frac{k}{d+1}(d+1)(p-1)^2 = k(p-1)^2 < Q. \tag{3}$$

2.5 Available mantissa and upper bound on Q

If the product $\bar{a}\bar{b}$ is performed with floating point arithmetic we just need that the coefficient of degree d remains fully in the mantissa β. Write $\bar{a}\bar{b} = c_H Q^d + c_L$, the latter means that c_H, *and* c_H *only*, must remain lower that 2^β. It could then be exactly recovered by multiplication of $\bar{a}\bar{b}$ by the correctly precomputed and rounded inverse of Q^d and floored, as shown e.g. in [3, Lemma 2].
With delayed reduction this means that $\sum_{i=0}^{d} \frac{k}{d+1}(i+1)(p-1)^2 Q^{d-i} < 2^\beta$. We can use equation 3 in order to show that $\sum_{i=0}^{d} \frac{k}{d+1}(i+1)(p-1)^2 Q^{d-i} \leq Q^{d+1}$. With this we just have to enforce that

$$Q^{d+1} < 2^\beta. \tag{4}$$

Thus a single reduction has to be made at the end of the dot product as follows:

```
Element& init( Element& rem, const double dp) const {
double r = dp;
        // Multiply by the inverse of Q^d with correct rounding
        r *= _inverseQto_d;
        // Now we just need the part less than Q=2^t
        unsigned long rl( static_cast<unsigned long>(r) );
        rl &= _QMINUSONE;
        // And we finally perform a single modular reduction
        rl %= _modulus;
        return rem = static_cast<Element>(rl);
}
```

Note that one can avoid the multiplication by the inverse of Q when $Q = 2^t$: by adding Q^{2d+1} to the final result one is guaranteed that the $t(d+1)$ high bits represent exactly the $d+1$ high coefficients. On the one hand, the floating point multiplication can be replaced by an addition. On the other hand, this doubles the size of the dot product and thus reduces by a factor of $\sqrt[d+1]{2}$ the largest possible dot product size k.

2.6 Results

One can see on figure 1 that the compression $(d+1)$ is very useful for small primes since the gain over the double floating point routine is quite close to d. Indeed choosing a power of 2 for Q simplifies and speeds up conversions and thus gives the following compression factors modulo 3:

Compression	2	3..4	5..8	8	7	6	5	4	3
Degree d	1		9	7	6	5	4	3	2
Q-adic	2^3	2^4	2^5	2^6	2^7	2^8	2^{10}	2^{13}	2^{17}
Dimensions	2	≤ 4	≤ 8	≤ 16	≤ 32	≤ 64	≤ 256	≤ 2048	≤ 32768

Table 1: Compression factors for different common matrix dimensions modulo 3, with 53 bits of mantissa and Q a power of 2.

Before $n = 256$ the compression is at a factor of five and the time to perform a matrix multiplication is less than a hundredth of a second. Then from 257 to 2048 one has a factor of 4 and the times are roughly 16 times the time of the four times smaller matrix, as visually shown on figure 2, left. The same is true afterwards with the respective factor 3 of compression.
Remark that the curve of fgemm with underlying arithmetic on single floats oscillates and drops. This is because the matrix begins to be too large and that modular reductions are required between the recursive matrix multiplication steps. Then the floating point BLAS[1] routines are used only when the sub-matrices are small enough. One can see the subsequent increase in the number of classical arithmetic steps on the drops around 2048, 4096 and 8192.

[1] http://www.tacc.utexas.edu/resources/software/

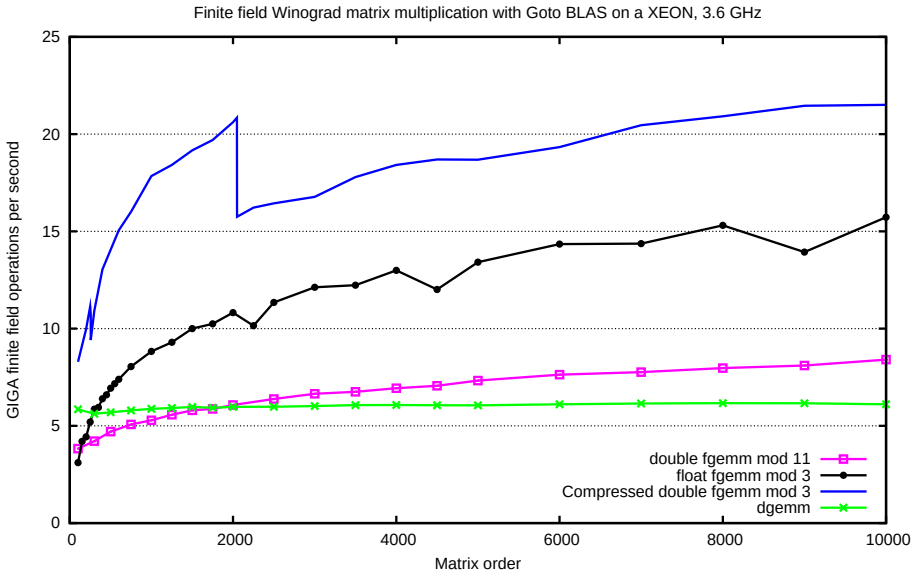

Figure 1: Compressed matrices multiplication of equation 1 compared with dgemm (the floating point double precision routine of GotoBlas) and fgemm (the exact routine of FFLAS) with double or single precision.

3 Right Compressed matrix multiplication

Another way of performing compressed matrix multiplication is to multiply an uncompressed matrix $m \times k$ to the right by a row-compressed $k \times \frac{n}{d+1}$ matrix. A dot product with this algorithm will be of the form $a = [a_0, \ldots, a_n] \times [\sum_{j=0}^{d} b_{0j}Q^j, \ldots, \sum_{j=0}^{d} b_{nj}Q^j]$. Therefore, a single entry of the resulting matrix will be $\sum_{i=0}^{k} a_i(\sum_{j=0}^{d} b_{ij}Q^j) = \sum_{j=0}^{d}(\sum_{i=0}^{k} a_i b_{ij})Q^j$ as shown on the example below.

$$\begin{bmatrix} a & b \\ c & d \end{bmatrix} \times \begin{bmatrix} e + Qf \\ g + Qh \end{bmatrix} = \begin{bmatrix} (ae + bg) + Q(af + bh) \\ (ce + dg) + Q(cf + dh) \end{bmatrix}$$

Here also Q and d must satisfy equations (3) and (4).
The major difference is in the reductions. Indeed now one needs to reduce simultaneously the $d + 1$ coefficients of the polynomial in Q in order to get the results. This simultaneous reduction can be made by the REDQ algorithm of [3, Algorithm 2].
Thus the whole right compressed matrix multiplication over two compressed matrices CA and CB, is the following algorithm as shown also on figure 2, right:

$$A = Uncompress(CA); CC = A \times CB; REDQ(CC) \tag{5}$$

4 Full compression

Of course one would like to compress simultaneously two dimensions of the matrix product. The required dot products can there be achieved by polynomial multiplication with two variables Q and Θ. Let d_q be the degree in Q and d_θ be the degree in Θ. The dot product is then: $a = [\sum_{i=0}^{d_q} a_{i0}, \ldots, \sum_{i=0}^{d_q} a_{in}] \times [\sum_{j=0}^{d_\theta} b_{0j}\Theta^j, \ldots, \sum_{j=0}^{d_\theta} b_{nj}\Theta^j]$. The latter is $\sum_{l=0}^{k}(\sum_{i=0}^{d_q} a_{il})(\sum_{j=0}^{d_\theta} b_{lj})Q^i\Theta^j = \sum_{i=0}^{d_q}\sum_{j=0}^{d_\theta}(\sum_{l=0}^{k} a_{il}b_{lj})Q^i\Theta^j$ as shown on the example below.

$$[a + Qc \quad b + Qd] \times \begin{bmatrix} e + \Theta f \\ g + \Theta h \end{bmatrix} = [(ae + bg) + Q(ce + dg) + \Theta(af + bh) + Q\Theta(cf + dh)]$$

In order to guarantee that all the coefficients can be recovered independently, Q must still satisfy equation (3) but then we have this additional equation on Θ:

$$Q^{d_q+1} \leq \Theta \tag{6}$$

This gives thus upper bounds on d_q and d_θ:

$$Q^{(d_q+1)(d_\theta+1)} < 2^\beta \tag{7}$$

5 Comparison

We summarize the differences of the presented algorithms on figure 2 and 3.

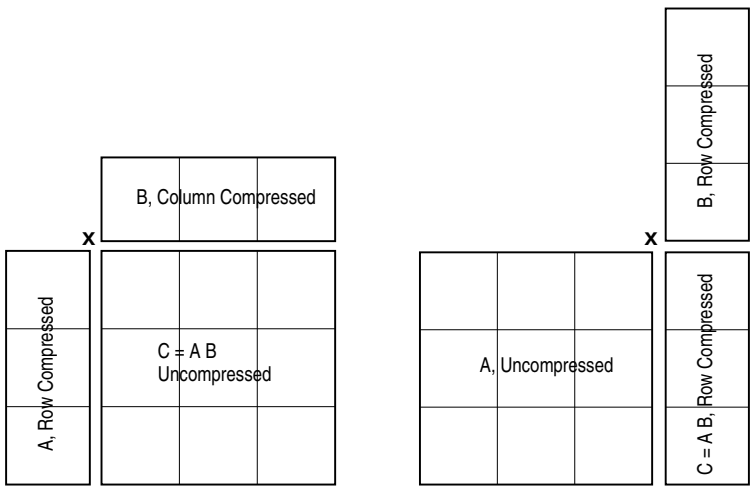

Figure 2: Algorithms of equations (1), left, and (5), right.

We see on the one hand that the first algorithm compresses the common dimension whereas the Right (or also Left) compressions compress an external

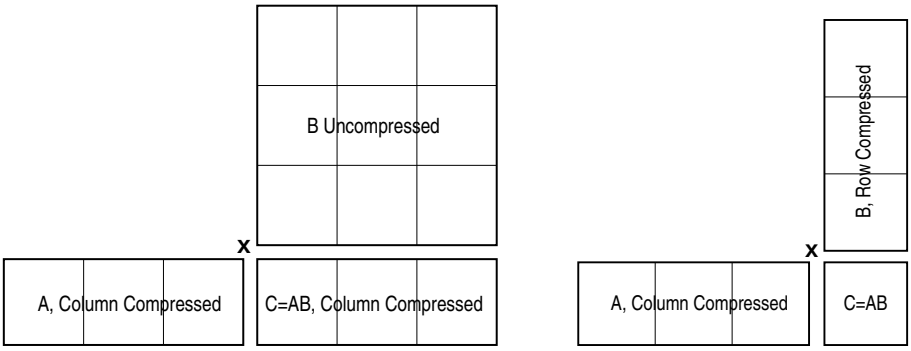

Figure 3: Left Compression and Full Compression

matrix dimension. Thus in the case of rectangular matrices one can choose between those routines the fastest one. This will be the routine compressing the largest dimension as shown on table 2. On the other hand the full compression algorithm compresses both external sizes but, as shown by equation (7) the available mantissa is is only shared by both compression. Therefore if we define the *compression factor* to be

$$e = \left\lfloor \frac{\beta}{\log_2(Q)} \right\rfloor$$

then the degree of compression for the first three algorithms is just be $d = e - 1$ where it becomes $d = \sqrt{e} - 1$ for the full compression with equal degrees for both variables Q and Θ. For ω the exponent of matrix multiplication, the table 2 shows that the gain in terms of arithmetic operations is $e^{\omega-2}$ for the first three variants and $e^{\frac{\omega-1}{2}}$ for the full compression. When $\omega = 3$ for classical matrix multiplication the speed-up is the same. Now, when fast matrix multiplication is used, as e.g. in [6, §3.2], full compression performs less operations. This is not only of theoretical interest but also of practical value since the considered matrices are then less rectangular. This enables more locality for the matrix computations and usually better performance.

Algorithm	Operations	Reductions	Conversions
(1)	$\mathcal{O}\left(mn\left(\frac{k}{e}\right)^{\omega-2}\right)$	$m \times n\ REDC$	$\frac{1}{e}mn\ INIT_e$
(5)	$\mathcal{O}\left(mk\left(\frac{n}{e}\right)^{\omega-2}\right)$	$m \times \frac{n}{e}\ REDQ_e$	$\frac{1}{e}mn\ EXTRACT_e$
Left Comp.	$\mathcal{O}\left(nk\left(\frac{m}{e}\right)^{\omega-2}\right)$	$\frac{m}{e} \times n\ REDQ_e$	$\frac{1}{e}mn\ EXTRACT_e$
Full Comp.	$\mathcal{O}\left(k\left(\frac{mn}{e}\right)^{\frac{\omega-1}{2}}\right)$	$\frac{m}{\sqrt{e}} \times \frac{n}{\sqrt{e}}\ REDQ_e$	$\frac{1}{e}mn\ INIT_e$

Table 2: Number of operations for the different algorithms

The difference there will mainly be on the number and on the kind of modular reductions. Since the $REDQ_e$ reduction is faster than e classical reductions,

see [3], and since $INIT_e$ and $EXTRACT_e$ are roughly the same operations, the best algorithm would then be one of the Left, Right or Full compression.
For example, with algorithm (1) on matrices of sizes 10000×10000 it took 92.75 seconds to perform the matrix multiplication modulo 3 and 0.25 seconds to convert the resulting C matrix. This is less than 0.3%. For 250×250 matrices it takes less than 0.0028 seconds to perform the multiplication and roughly 0.00008 seconds for the conversions. There, the conversions count for 3%.
The full compression algorithm seems the better candidate for the locality and fast matrix multiplication reasons above ; howbeit the compression factor is an integer, depending on the flooring of either $\frac{\beta}{\log_2(Q)}$ or $\sqrt{\frac{\beta}{\log_2(Q)}}$. Thus there are matrix dimensions for which the compression factor of e.g. the right compression will be larger than the square of the compression factor of the full compression. There the right compression will have some advantage over the full compression. Further work would thus include implementing the Right or Full compression and comparing the conversions overhead with that of algorithm (1).

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