Strassen-like algorithms for symmetric tensor contractions

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Terminology

A tensor $\boldsymbol{T} \in \mathbb{R}^{n_1 imes \cdots imes n_d}$ has

• order *d* (i.e. *d* modes / indices)

• dimensions n_1 -by- \cdots -by- n_d (in this talk, usually each $n_i = n$)

• elements $\boldsymbol{T}_{\boldsymbol{i}_1...\boldsymbol{i}_d} = \boldsymbol{T}_{\boldsymbol{i}}$ where $\boldsymbol{i} \in \{1,\ldots,n\}^d$

We say a tensor is symmetric if for any $j, k \in \{1, \dots, n\}$

$$\boldsymbol{T}_{\boldsymbol{i}_1\dots\boldsymbol{i}_j\dots\boldsymbol{i}_k\dots\boldsymbol{i}_d} = \boldsymbol{T}_{\boldsymbol{i}_1\dots\boldsymbol{i}_k\dots\boldsymbol{i}_j\dots\boldsymbol{i}_d}$$

A tensor is antisymmetric (skew-symmetric) if for any $j, k \in \{1, \ldots, n\}$

$$\boldsymbol{T}_{\boldsymbol{i}_1\dots\boldsymbol{i}_j\dots\boldsymbol{i}_k\dots\boldsymbol{i}_d} = (-1)\boldsymbol{T}_{\boldsymbol{i}_1\dots\boldsymbol{i}_k\dots\boldsymbol{i}_j\dots\boldsymbol{i}_d}$$

A tensor is partially-symmetric if such index interchanges are restricted to be within subsets of $\{1, \ldots, n\}$, e.g.

$$\boldsymbol{T}_{kl}^{ij} = \boldsymbol{T}_{kl}^{ji} = \boldsymbol{T}_{lk}^{ji} = \boldsymbol{T}_{lk}^{ij}$$

Tensor contractions

We work with contractions of tensors

- **A** of order s + v, and
- **B** of order v + t into
- **C** of order s + t. defined as

$$\boldsymbol{C}_{ij} = \sum_{\boldsymbol{k} \in \{1, \dots, n\}^{\vee}} \boldsymbol{A}_{ik} \boldsymbol{B}_{kj}$$

- requires $O(\underline{s+t+v})$ multiplications and additions
- assumes an index ordering, but does not lose generality
- works with any symmetries of **A** and **B**
- is extensible to symmetries of \boldsymbol{C} via symmetrization (sum all permutations of modes in C, denoted $[C]_{ii}$
- generalizes simple matrix operations, e.g.

$$(\underline{s,t,v}) = (1,0,1), \quad (\underline{s,t,v}) = (1,1,0), \quad (\underline{s,t,v}) = (1,1,1),$$

Applications of symmetric tensor contractions

Symmetric and Hermitian matrix operations are part of the BLAS

- matrix-vector products: symv (symm), hemv, (hemm)
- symmetrized outer product: syr2 (syr2k), her2, (her2k)
- these operations dominate symmetric/Hermitian diagonalization Hankel matrices are order $2\log_2(n)$ partially-symmetric tensors

$$oldsymbol{H} = egin{bmatrix} oldsymbol{H}_{11} & oldsymbol{H}_{21}^{ op} \ oldsymbol{H}_{21} & oldsymbol{H}_{22} \end{bmatrix}$$

where H_{11} , H_{21} , H_{22} are also Hankel.

In general, partially-symmetric tensors are nested symmetric tensors

• a nonsymmetric matrix is a vector of vectors

•
$$\boldsymbol{T}_{kl}^{ij} = \boldsymbol{T}_{kl}^{ji} = \boldsymbol{T}_{lk}^{ji} = \boldsymbol{T}_{lk}^{ij}$$
 is a symmetric matrix of symmetric matrices

Applications of partially-symmetric tensor contractions

High-accuracy methods in computational quantum chemistry

- solve the multi-electron Schrödinger equation $H|\Psi\rangle = E|\Psi\rangle$, where H is a linear operator, but Ψ is a function of *all* electrons
- use wavefunction ansatze like $\Psi \approx \Psi^{(k)} = e^{T^{(k)}} |\Psi^{(k-1)}\rangle$ where $\Psi^{(0)}$ is a determinant function and $T^{(k)}$ is an order 2k tensor, acting as a multilinear excitation operator on the electrons
- are most commonly versions of coupled-cluster methods which use the above ansatze for $k \in \{2, 3, 4\}$ (CCSD, CCSDT, CCSDTQ)
- solve iteratively for $T^{(k)}$, where each iteration has cost $O(n^{2k+2})$, dominated by contractions of partially antisymmetric tensors
- for example, a dominant contraction in CCSD (k = 2) is

$$oldsymbol{Z}_{iar{c}}^{aar{k}} = \sum_{b=1}^n \sum_{j=1}^n oldsymbol{T}_{ij}^{ab} \cdot oldsymbol{V}_{bar{c}}^{jar{k}}$$

where $T_{ij}^{ab} = -T_{ij}^{ba} = T_{ji}^{ba} = -T_{ji}^{ab}$. We'll show an algorithm that requires n^6 rather than $2n^6$ operations.

Symmetric matrix times vector

- Let \boldsymbol{b} be a vector of length n with elements in ϱ
- Let A be an n-by-n symmetric matrix with elements in ρ

$$A_{ij} = A_{ji}$$

• We multiply matrix **A** by **b**,

$$m{c} = m{A} \cdot m{b}$$

 $m{c}_i = \sum_{j=1}^n \underbrace{m{A}_{ij} \cdot m{b}_j}_{\text{nonsymmetric}}$

• This usual form has cost (ignoring low-order terms here and later)

$$T_{\mathsf{symv}}(\varrho, \mathbf{n}) = \mu_{\varrho} \cdot \mathbf{n}^2 + \nu_{\varrho} \cdot \mathbf{n}^2$$

where μ_{ϱ} is the cost of multiplication and ν_{ϱ} of addition

Fast symmetric matrix times vector

We can perform symv using fewer element-wise multiplications,



requires only n mults.

- $A_{ij} \cdot (b_i + b_j)$ is symmetric, requires $\binom{n+1}{2}$ multiplications • $\left(\sum_{j=1}^{n} A_{ij}\right) \cdot b_i$ may be computed with *n* multiplications
- The total cost of the new form is

$$T'_{\mathsf{symv}}(\varrho, n) = \mu_{\varrho} \cdot rac{1}{2}n^2 +
u_{\varrho} \cdot rac{5}{2}n^2$$

- This formulation is cheaper when $\mu_{\varrho} > 3\nu_{\varrho}$
- Form symm the formulation is cheaper when $\mu_{\varrho} > \nu_{\varrho}$

Consider a rank-2 outer product of vectors \boldsymbol{a} and \boldsymbol{b} of length n into symmetric matrix \boldsymbol{C}

$$C = a \cdot b^{\mathsf{T}} + b \cdot a^{\mathsf{T}}$$
$$C_{ij} = \begin{bmatrix} a \cdot b^{\mathsf{T}} \end{bmatrix}_{ij} \equiv \underbrace{a_i \cdot b_j}_{\text{nonsymmetric}} + \underbrace{a_j \cdot b_i}_{\text{permutation}}$$

Usually computed via the n^2 multiplications $\boldsymbol{a}_i \cdot \boldsymbol{b}_j$ with the cost

$$T_{syr2}(\varrho, n) = \mu_{\varrho} \cdot n^2 + \nu_{\varrho} \cdot n^2.$$

We may compute the rank-2 update via a symmetric intermediate quantity

$$\boldsymbol{C}_{ij} = \underbrace{(\boldsymbol{a}_i + \boldsymbol{a}_j) \cdot (\boldsymbol{b}_i + \boldsymbol{b}_j)}_{\text{symmetric}} - \underbrace{\boldsymbol{a}_i \cdot \boldsymbol{b}_i - \boldsymbol{a}_j \cdot \boldsymbol{b}_j}_{\text{requires only } n \text{ mults in total}}$$

- We can compute all $(\boldsymbol{a}_i + \boldsymbol{a}_j) \cdot (\boldsymbol{b}_i + \boldsymbol{b}_j)$ in $\binom{n+1}{2}$ multiplications
- The total cost is then given to leading order by

$$T'_{\mathsf{syr2}}(\varrho, n) = \mu_{\varrho} \cdot \frac{1}{2}n^2 + \nu_{\varrho} \cdot \frac{5}{2}n^2$$

•
$${\cal T}_{{
m syr}2}^\prime(arrho, n) < {\cal T}_{{
m syr}2}(arrho, n)$$
 when $\mu_arrho > 3
u_arrho$

• $T'_{syr2K}(\varrho, n, K) < T_{syr2K}(\varrho, n, K)$ when $\mu_{\varrho} > \nu_{\varrho}$

Given symmetric matrices A, B of dimension n on non-associative commutative ring ρ , we seek to compute the anticommutator of A and B

$$C = A \cdot B + B \cdot A$$

$$C_{ij} = [A \cdot B]_{ij} \equiv \sum_{k=1}^{n} \underbrace{A_{ik} \cdot B_{jk}}_{\text{nonsymmetric}} + \sum_{k=1}^{n} \underbrace{A_{jk} \cdot B_{ik}}_{\text{permutation}}$$

The above equations require n^3 multiplications and n^3 adds for a total cost of

$$T_{\text{syrmm}}(\varrho, n) = \mu_{\varrho} \cdot n^3 + \nu_{\varrho} \cdot n^3.$$

Note that the symmetrized product defines a non-associative commutative ring (the Jordan ring) over the set of symmetric matrices.

Fast symmetrized product of symmetric matrices

We can combine the ideas from the fast routines for symv and syrk

$$C_{ij} = \sum_{k} \underbrace{(\mathbf{A}_{ij} + \mathbf{A}_{ik} + \mathbf{A}_{jk}) \cdot (\mathbf{B}_{ij} + \mathbf{B}_{ik} + \mathbf{B}_{jk})}_{\text{symmetric, requires } \binom{n+2}{3} \text{ mults}}_{\text{symmetric, requires } \binom{n+2}{3} \text{ mults}}_{\text{requires } \binom{n+1}{2} \text{ mults}}$$

The reformulation requires $\binom{n}{3}$ multiplications to leading order,

$$T'_{\mathsf{syrmm}}(arrho, n) = \mu_arrho \cdot rac{1}{6}n^3 +
u_arrho \cdot rac{5}{3}n^3,$$

which is faster than T_{syrmm} when $\mu_{\varrho} > (4/5)\nu_{\varrho}$.

Fast symmetrized product of symmetric matrices

We can rewrite that algorithm in terms using symmetrization notation:

$$C_{ij} = [\mathbf{A}\mathbf{B}]_{ij} = \underbrace{\sum_{k} (\mathbf{A}_{ij} + \mathbf{A}_{ik} + \mathbf{A}_{jk}) \cdot (\mathbf{B}_{ij} + \mathbf{B}_{ik} + \mathbf{B}_{jk})}_{\sum_{k} [\mathbf{A}]_{ijk} \cdot [\mathbf{B}]_{ijk}}$$

$$- \underbrace{\mathbf{A}_{ij} \cdot \left(\sum_{k} \mathbf{B}_{ij} + \mathbf{B}_{ik} + \mathbf{B}_{jk}\right)}_{\mathbf{A}_{ij} \cdot \sum_{k} [\mathbf{B}]_{ijk}} - \underbrace{\mathbf{B}_{ij} \cdot \left(\sum_{k} \mathbf{A}_{ij} + \mathbf{A}_{ik} + \mathbf{A}_{jk}\right)}_{\mathbf{B}_{ij} \cdot \sum_{k} [\mathbf{A}]_{ijk}}$$

$$- \underbrace{\sum_{k} \mathbf{A}_{ik} \cdot \mathbf{B}_{ik} - \sum_{k} \mathbf{A}_{jk} \cdot \mathbf{B}_{jk}}_{[\mathbf{A}_{ik} \circ \mathbf{1}\mathbf{B}]_{ij}}$$

$$= \sum_{k} [\mathbf{A}]_{ijk} \cdot [\mathbf{B}]_{ijk} - \mathbf{A}_{ij} \sum_{k} [\mathbf{B}]_{ijk} - \mathbf{B}_{ij} \sum_{k} [\mathbf{A}]_{ijk} - [\mathbf{A} \circ \mathbf{1}\mathbf{B}]_{ij}$$

where $\boldsymbol{A} \circ_1 \boldsymbol{B} = \sum_k \boldsymbol{A}_{ik} \cdot \boldsymbol{B}_{jk}$



We can now state the general symmetric tensor contraction algorithms, given

- **A** of order s + v, and
- **B** of order v + t into
- **C** of order s + t, defined as

we define the (nonsymmetrized) contraction as $\boldsymbol{C} = \boldsymbol{A} \odot_{\boldsymbol{v}} \boldsymbol{B}$ where

$$\boldsymbol{C}_{ij} = \sum_{\boldsymbol{k} \in \{1, \dots, n\}^{\vee}} \boldsymbol{A}_{ik} \boldsymbol{B}_{kj}$$

We can then define the symmetrized tensor contraction as

$$\boldsymbol{C}_{\boldsymbol{i}} = [\boldsymbol{A} \odot_{\boldsymbol{v}} \boldsymbol{B}]_{\boldsymbol{i}}$$

The usual method first computes $\boldsymbol{A} \odot_{\boldsymbol{v}} \boldsymbol{B}$ with cost

$$T'_{\text{syctr}}(\varrho, n, s, t, v) = \mu_{\varrho} \cdot \binom{n}{s} \binom{n}{t} \binom{n}{v} + \nu_{\varrho} \cdot \binom{n}{s} \binom{n}{t} \binom{n}{v}$$

Fast fully-symmetric contraction algorithm

The fast algorithm is defined as follows (using $\omega = s + t + v$)

$$C_{i} = \sum_{\substack{\boldsymbol{k} \in \{1,...,n\}^{\nu} \\ \text{symmetric, requires } (n+\omega-1) \\ \omega}} [\boldsymbol{A}]_{i\boldsymbol{k}} \cdot [\boldsymbol{B}]_{i\boldsymbol{k}}}}{\text{symmetric, requires } (n+\omega-1) \\ \omega} \\ - \sum_{\substack{p+q=1 \\ p+q=1 \\ \boldsymbol{k} \in \{1,...,n\}^{\nu-p-q} \\ \boldsymbol{k} \in \{1,...,n\}^{p}}} \left(\sum_{\boldsymbol{p} \in \{1,...,n\}^{p}} [\boldsymbol{A}]_{i\boldsymbol{k}\boldsymbol{p}} \right) \cdot \left(\sum_{\boldsymbol{q} \in \{1,...,n\}^{q}} [\boldsymbol{B}]_{i\boldsymbol{k}\boldsymbol{q}} \right)}{\text{requires } O(n^{\omega-1}) \\ \text{ multiplications}} \\ - \sum_{\substack{r=1 \\ requires \\ O(n^{\omega-1}) \\ \text{ multiplications}}} [\boldsymbol{A} \odot_{\nu+r} \boldsymbol{B}]_{\boldsymbol{i}}}{\text{requires } O(n^{\omega-1}) \\ \text{ multiplications}} \\ \text{he leading order cost is}}$$

$$\mathcal{T}'_{\mathsf{syctr}}(\varrho, n, s, t, v) = \mu_{\varrho} \cdot {n \choose \omega} + \nu_{\varrho} \cdot {n \choose \omega} \cdot \left[{\omega \choose t} + {\omega \choose s} + {\omega \choose v} \right].$$

Fast symmetric tensor contractions

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Reduction in operation count of fast algorithm with respect to standard



(s, t, v) values for left and right graph tabulated below

ω	1	2	3	4	4	6
Left graph	(1, 0, 0)	(1, 1, 0)	(2, 1, 0)	(2, 2, 0)	(3,2,0)	(3,3,0)
Right graph	(1, 0, 0)	(1, 1, 0)	(1, 1, 1)	(2, 1, 1)	(2, 2, 1)	(2, 2, 2)

We express error bounds in terms of $\gamma_n = \frac{n\epsilon}{1-n\epsilon}$, where ϵ is the machine precision.

Let Ψ be the standard algorithm and Φ be the fast algorithm. The error bound for the standard algorithm arises from matrix multiplication

$$|fl(\Psi(\boldsymbol{A},\boldsymbol{B})) - \boldsymbol{C}||_{\infty} \leq \gamma_{\boldsymbol{m}} \cdot ||\boldsymbol{A}||_{\infty} \cdot ||\boldsymbol{B}||_{\infty} \text{ where } \boldsymbol{m} = {n \choose v} {\omega \choose v}.$$

The following error bound holds for the fast algorithm

$$\| fl(\Phi(\boldsymbol{A},\boldsymbol{B})) - \boldsymbol{C} \|_{\infty} \leq \gamma_{\boldsymbol{m}} \cdot \| \boldsymbol{A} \|_{\infty} \cdot \| \boldsymbol{B} \|_{\infty} \text{ where } \boldsymbol{m} = 3 \binom{n}{v} \binom{\omega}{t} \binom{\omega}{s}$$

Stability of symmetry preserving algorithms



For partially-(anti)symmetric contractions we can

- nest the new algorithm over each group of symmetric modes
- reduction in mults can translate to reduction in the number of operations
- for Hankel matrices, yields sub O(n²) algorithm, but not O(n) or O(nlog(n)) as reduction in mults is a factor of two only in leading order
- but for coupled-cluster contractions, significant reductions in cost can be achieved
 - CCSD 1.3X on a typical system
 - CCSDT 2.1X on a typical system
 - CCSDTQ 5.7X on a typical system

We consider communication bandwidth cost on a sequential machine with cache size M.

The intermediate formed by the standard algorithm may be computed via matrix multiplication with communication cost,

$$W(n,s,t,v,M) = \Theta\left(\frac{\binom{n}{s}\binom{n}{t}\binom{n}{v}}{\sqrt{M}} + \binom{n}{s+v} + \binom{n}{t+v} + \binom{n}{s+t}\right).$$

The cost of symmetrizing the resulting intermediate is low-order or the same.

We can lower bound the cost of the fast algorithm using the Hölder-Brascamp-Lieb inequality.

An algorithm that blocks Z symmetrically nearly attains the cost

$$W'(n, s, t, v, M) = O\left(\frac{\binom{n}{\omega}}{M^{\omega/(\omega-\min(s,t,v))}} \cdot \left[\binom{\omega}{t} + \binom{\omega}{s} + \binom{\omega}{v}\right] + \binom{n}{s+v} + \binom{n}{t+v} + \binom{n}{s+t}.$$

which is not far from the lower bound and attains it when s = t = v.



Further communication lower bounds

We can use bilinear algorithm formulations to derive comm. lower bounds

- symmetry preserving tensor contraction algorithms have arbitrary order projections from order d set
- bilinear algorithms¹ provide a more general framework
- a bilinear algorithm is defined by matrices $F^{(A)}, F^{(B)}, F^{(C)}$,

$$\boldsymbol{c} = \boldsymbol{F}^{(\boldsymbol{C})}[(\boldsymbol{F}^{(\boldsymbol{A})\top}\boldsymbol{a}) \circ (\boldsymbol{F}^{(\boldsymbol{B})\top}\boldsymbol{b})]$$

where \circ is the Hadamard (pointwise) product

communication lower bounds derived based on matrix rank²

¹Pan, Springer, 1984

²S., Hoefler, Demmel, in preparation

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For contraction of order s + v tensor with order v + t tensor³

- symmetry preserving algorithm requires $\frac{(s+v+t)!}{s!v!t!}$ fewer multiplies
- matrix-vector-like algorithms $(\min(s, v, t) = 0)$
 - vertical communication dominated by largest tensor
 - horizontal communication asymptotically greater if only unique elements are stored and $s \neq v \neq t$
- matrix-matrix-like algorithms $(\min(s, v, t) > 0)$
 - vertical and horizontal communication costs asymptotically greater for symmetry preserving algorithm when $s \neq v \neq t$

³S., Hoefler, Demmel; Technical Report, ETH Zurich, 2015.

Summary of results

The following table lists the leading order number of multiplications F required by the standard algorithm and F' by the fast algorithm for various cases of symmetric tensor contractions,

ω	s	t	V	F	<i>F'</i>	applications
2	1	1	0	n^2	$n^{2}/2$	syr2, syr2k, her2, her2k
2	1	0	1	n^2	$n^{2}/2$	symv, symm, hemv, hemm
3	1	1	1	n ³	$n^{3}/6$	symmetrized matmul
s+t+v	s	t	v	$\binom{n}{s}\binom{n}{t}\binom{n}{v}$	$\binom{n}{\omega}$	any symmetric tensor contraction

High-level conclusions:

- The fast symmetric contraction algorithms provide interesting potential arithmetic cost improvements for complex BLAS routines and partially symmetric tensor contractions.
- However, the new algorithms require more communication per flop, incur more numerical error, and usually unable to exploit fused-multiply-add units or blocked matrix multiplication primitives.

Collaborators on various parts:

- James Demmel
- Torsten Hoefler
- Devin Matthews

S., Demmel; Technical Report, ETH Zurich, 2015.

The fast algorithm for computing C forms the following intermediates with $\binom{n}{\omega}$ multiplications (where $\omega = s + t + v$),

$$Z_{i} = \left(\sum_{j \in \chi(i)} A_{j}\right) \cdot \left(\sum_{I \in \chi(i)} B_{I}\right)$$
$$V_{i} = \left(\sum_{j \in \chi(i)} A_{j}\right) \cdot \left(\sum_{k_{1}} \sum_{I \in \chi(i \cup k)} B_{I}\right)$$
$$+ \left(\sum_{k_{1}} \sum_{j \in \chi(i \cup k)} A_{j}\right) \cdot \left(\sum_{I \in \chi(i)} B_{I}\right)$$
$$W_{i} = \left(\sum_{j \in \chi(i)} A_{j}\right) \cdot \left(\sum_{I \in \chi(i)} B_{I}\right)$$
$$C_{i} = \sum_{k} Z_{i \cup k} - \sum_{k} V_{i \cup k}$$
$$- \sum_{j \in \chi(i)} \left(\sum_{k} W_{j \cup k}\right)$$