

SLATE Working Note 4

# C++ API for Batch BLAS

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# CHAPTER 1

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## Introduction

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This chapter introduces the definition of batch routines, and their impact on today's scientific applications. The chapter highlights the ongoing efforts to establish standardization for Batch Basic Linear Algebra Subroutines.

### 1.1 What is a Batch Routine?

A batch routine is defined as a piece of software that applies the same operation on many independent problems, potentially in a parallel fashion. In the context of dense linear algebra, a batch routine applies a BLAS or LAPACK operation to an ideally large number of relatively small independent problems. The batch can have problems of the same size (fixed size) or different sizes (variable size).

### 1.2 Why are Batch Routines Important?

The answer to this question is three-fold. Each reason is discussed in detail below.

#### 1.2.1 High Demand for Batch Computation in Scientific Applications

The first reason, and the most important one, is that many higher-level solvers and scientific applications require high performance batch dense linear algebra software. In fact, the absence of a mature software for such workloads has sparked some inhouse developments of batch

routines for specific purposes. For example, batch LU factorization has been used in subsurface transport simulation [16], where many chemical and microbiological reactions in a flow path are simulated in parallel [17]. Batch Cholesky factorization and triangular solve have been also used to accelerate an *Alternating Least Square* (ALS) solver that generates product recommendations on the basis of implicit feedback datasets [7, 11]. Batch matrix-matrix multiplication (GEMM) is at the core of many tensor contraction problems [1, 14]. Sparse direct solvers, such as SuiteSparse<sup>1</sup>, have huge dependencies on many batch BLAS and LAPACK routines [13, 18], including matrix multiplication and one-sided factorization (LU, QR, and Cholesky). The generation of block-Jacobi preconditioners has also been accelerated using batch matrix inversion [4].

The workload pattern of small independent problems is also very important to computations on Hierarchical matrices (H-matrices) [9]. Very large dense matrices (e.g. covariance matrices) are often beyond the storage capabilities of a single modern node, and applying LAPACK algorithms (with cubic complexities) directly on them is very time-consuming. H-matrices represent a dense matrix using a much smaller memory footprint through hierarchical representations, which exploit and compress low-rank off-diagonal blocks of the original matrix. Such a compression can be accomplished using batch QR factorization and Singular Value Decompositions (SVD) [5]. In addition to the compression phase, computations on H-matrices can benefit from batch BLAS and LAPACK routines as well. The work done by Akbudak et al. [3] shows a huge potential for the development of a batch routine for tile low-rank Cholesky factorization, which is used to solve a climate modeling problem on a hierarchically compressed dense matrix. To conclude, there is an obvious and growing research interest in high performance batch dense linear algebra operations.

### 1.2.2 Increasing Parallelism in Hardware Architectures

The second reason to consider batch routines is the increased level of parallelism in hardware architectures. There has been a trend to move from *multicore architectures* to *manycore architectures*. The latter possess considerably larger number of processing cores that are relatively smaller and simpler than the processing cores of today's CPUs. Both Graphics Processing Units (GPUs) and the Intel Xeon Phi architecture<sup>2</sup> represent a move towards *more but simpler* cores. The simpler architecture of each processing core means that manycore architectures are more throughput-oriented, and that it is the responsibility of the software, rather than large caches or deep pipelines, to take advantage of massively parallel architectures in order to achieve high performance.

In batch workloads, the size of a single problem is often too small to provide enough work for the underlying hardware. Without batch routines, batch workloads can be processed by sequentially looping over the problems, and invoking a *standard* non-batch routine at each iteration on a certain problem. This approach does not yield any good performance on batch workloads, unless a single problem is large enough to fill up the resources of the hardware. On the other hand, batch routines take advantage of such *data parallel* workloads, and provide enough work for the underlying hardware, even if the problems are individually small. In fact, the performance gap between batch solutions and standard non-batch ones is inversely

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<sup>1</sup><http://faculty.cse.tamu.edu/davis/suitesparse.html>

<sup>2</sup><http://www.intel.com/XeonPhi/Processors>

proportional to the size of the individual problems. The smaller the sizes, the more speedup is scored by batch routines over standard approaches.

As an example, consider performing a batch GEMM operation in double precision arithmetic using two examples of a many-core architecture. Figure 1.1 shows a performance comparison between the standard MKL DGEMM routine and its batch variant using an Intel Xeon Phi processor (KNL), while Figure 1.2 shows a similar comparison for cuBLAS running on an NVIDIA Volta V100 GPU. As mentioned before, small problems cannot provide enough parallel work for the hardware. This is why we observe huge speedups scored by the batch routines over the standard approaches, as the former takes advantage of the data-parallel property of the workload. As the problem sizes become larger, the gap shrinks consistently until no further benefit is observed for using the batch routines. This is where a single problem has enough parallelism for the underlying hardware, and where the use of batch routines is unnecessary, or even not recommended.

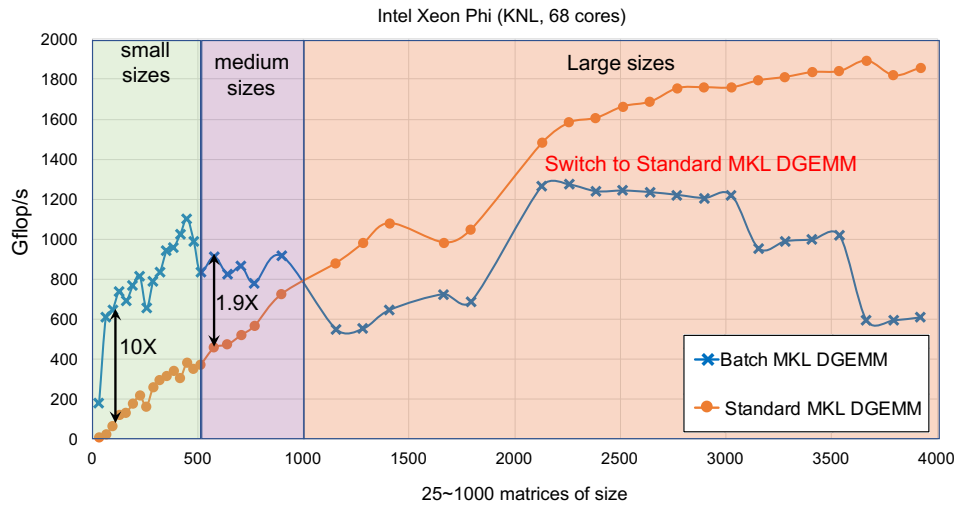


Figure 1.1: Performance comparison between batch DGEMM and standard DGEMM on a batch workload. For every size, the batch size is adjusted to fill the hardware resources. MKL (version 2017.0.2) is configured with 68 threads.

### 1.2.3 Fair Performance of Existing Numerical Software on Batch Workloads

The majority of numerical linear algebra libraries are specifically designed and tuned to perform well on large problem sizes. The previous section shows that standard non-batch approaches, while eligible, are not suitable for batch workloads. A question now arises: can we benefit from parallelizing existing numerical software using standard programming models like OpenMP? It might be a candidate solution to add a parallelization layer over an existing non-batch routine. This approach addresses the lack of parallelism imposed by the small size of the individual problems. By launching parallel runs of a non-batch routine, the hardware is better utilized and higher performance is expected. The parallelization layer can be realized on both CPU-based architectures (e.g. through OpenMP parallel loops), and GPU-based architectures (e.g. through

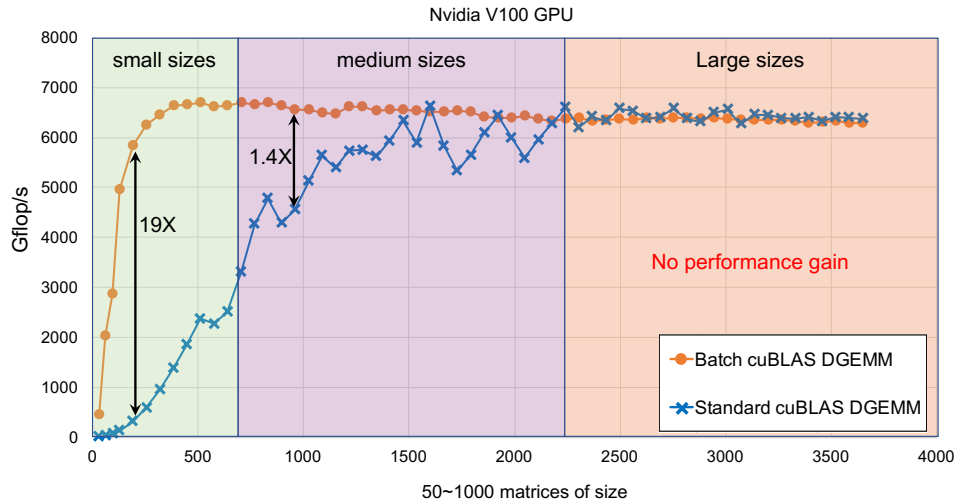


Figure 1.2: Performance comparison between batch DGEMM and standard DGEMM on a batch workload using cuBLAS (CUDA 9.0.102). For every size, the batch size is adjusted to fill the GPU resources.

concurrent execution queues). While the approach is a better alternative than the standard sequential one, it still trails batch routines in performance. As an example, consider the same experiment shown in Figures 1.1 and 1.2, where we now add a parallelization layer to the standard routine (through OpenMP on the Intel KNL, and CUDA streams on the V100 GPU). Figures 1.3 and 1.4 show much smaller gaps between the two graphs. On the Intel KNL hardware, the batch routine still scores decent speedups against the MKL+OpenMP combination. For most of the sizes larger than 40, the OpenMP solution is very similar in performance (or even better) than the batch routine. On the V100 GPU, the batch routine is still faster than using concurrent streams, especially on very small sizes where the speedup remains huge. However, the two graphs now meet much sooner than Figure 1.2 (at size  $\sim 320$  instead of  $\sim 2000$ ).

Another point in this regard is that some existing numerical solutions, by design, cannot benefit that much from the parallelization layer. For example, the MAGMA library<sup>3</sup> uses a hybrid CPU-GPU design for its implementation of most LAPACK algorithms. This is a nearly perfect strategy for large problems. MAGMA is built on the assumption that trailing matrix updates on the GPU can hide both the CPU activity and the CPU-GPU communication [15]. Such an assumption completely goes away for small problems, which means that communication becomes the bottleneck in batch routines rather than the lack of parallel runs. Another example is the blocking technique, which LAPACK is famous for. While it has been shown that blocking is beneficial for medium-sized batch workloads [10], the blocking technique, by nature, imposes a redundant memory traffic that is unaffordable for very small size. For example, the cost of writing a factorized panel and reading it back for the update stage remains significant in small problems. This explains why many research efforts adopt a fused design approach, where all the computational steps are performed in the same context, while keeping the data in the fastest memory levels as much as possible [2, 4, 11].

<sup>3</sup><http://icl.cs.utk.edu/magma/>



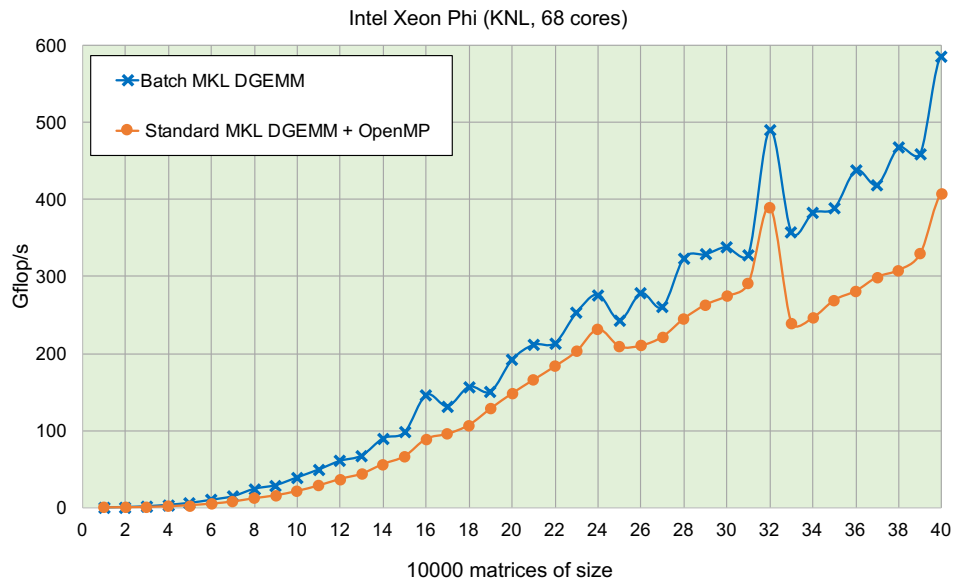


Figure 1.3: Performance comparison between batch DGEMM and parallelized standard DGEMM on a batch workload. The parallelized standard solution invokes single threaded MKL (version 2017.0.2) within an OpenMP parallel `for` loop. The number of OpenMP threads is 68.

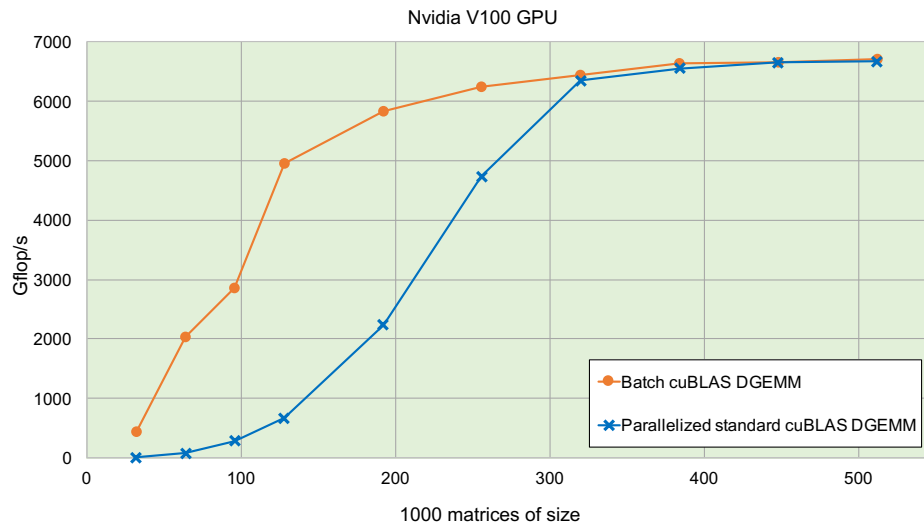


Figure 1.4: Performance comparison between batch DGEMM and parallelized standard DGEMM on a batch workload using cuBLAS (CUDA 9.0.102).

### 1.3 Standardization Effort for Batch BLAS

Due to its critical importance and potentially great impact, there has been some community efforts, including both vendors and research groups, to establish a standard API for batch BLAS<sup>4</sup>.

<sup>4</sup><http://icl.utk.edu/bblas/>

Such efforts have led to a preliminary definition for the batch BLAS API [6], the introduction of numerically reproducible BLAS<sup>5</sup>, and some other efforts that utilize batch BLAS real world applications.

The first published standard for batch BLAS [6] defines naming conventions, type definitions, and C interfaces for batch level-3 BLAS routines. The interfaces are intentionally designed to be close to the BLAS standard and to be hardware independent. They are given in C for use in C/C++ programs, but extensions/implementations can be called from other languages, e.g., Fortran. The goal is to provide the developers of applications, compilers, and runtime systems with the option of expressing many small BLAS operations as a single call to a routine from the new batch operation standard, and thus to allow the entire linear algebra community to collectively attack a wide range of small matrix problems. The published standard is not final, and is, in fact, going through several iterations until the linear algebra community reaches a consensus regarding the specifications of the interface.

### 1.3.1 Naming Conventions

The first published standard suggests that a batch BLAS routine follows, and extends as needed, the conventions of the corresponding BLAS routine. In particular, the name is composed of 5 characters, specifying the BLAS routine followed by the suffix `_batch`. For example, the routine `dgemm_batch` implements batch general matrix-matrix multiplication in double precision arithmetic, and the routine `ctrsm_batch` implements batch triangular solve in complex precision.

### 1.3.2 Argument Conventions

The proposed standard also follows a convention for the list of arguments that is similar to that for BLAS, with the necessary adaptations concerning the batched operations. In general, the standard promotes scalar arguments found in BLAS into array arguments for batch BLAS. As an example, arguments that specify options (e.g. transpositions, conjugation,  $\dots$ , etc.), sizes, and leading dimensions are promoted into arrays instead of scalars. The input/output matrices are also passed as arrays of pointers. Three additional arguments are proposed as well to all routines. The first is an integer that specifies the size of the batch, (i.e. the number of BLAS operations to be performed). The second is an enumerated type called `batch_opts`, which specifies certain options and styles regarding the batch (e.g. fixed size vs. variable size). The third is an array of integers called `info_array` that is used to report errors to the users.

### 1.3.3 Error Handling

As mentioned before, the `info_array` argument replaces the legacy `XERBLA()` function, which is used to report errors in the standard BLAS implementation. The use of `XERBLA()` guarantees that errors are reported regardless of whether the caller code checks for errors. The default

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<sup>5</sup><http://bebop.cs.berkeley.edu/reproblas/>

implementation of XERBLA() can also be overridden if another behavior is desired upon detecting errors. However, there are some reasons to reject the use of XERBLA() for batch BLAS:

1. The default XERBLA() implementation is not sufficiently precise for complex runtime error scenarios. If a BLAS routine is called in a loop, then the input/output (I/O) buffer or the console screen will be flooded with error messages. This would require a custom implementation for XERBLA() that suppresses error messages, which is a mode of operation available only in few development workflows.
2. The use of global state: XERBLA() requires global variables for non-trivial customization and information passing between the user and the BLAS library.
3. Dependence on platform-specific features: Dynamic libraries often require special features in the binary format of the operating system (OS) to overload a function. This is not hardware specific but also involves the accompanying software stack, including the OS and the compiler-linker tool chain.
4. Limited customization: There can only be one XERBLA() per executable, and there is no mechanism for chaining or queueing its invocations in case two different call sites would like to install different error handlers. Furthermore, there is no way to establish a protocol between call sites for cooperative error handling because the only feature available is the linker name replacement system, which is available in Linux and Mac OS X and used when creating ELF or Mach-O object files.
5. Language-specific behavior dependent on name mangling: Modern BLAS standards and their implementations expose the Fortran API and the C API. The older CBLAS standard implements functions like `cblas_dgemm()` and the newer standard uses `BLAS_dgemm()`. The XERBLA() mechanism requires resolving the coexistence of both language bindings (Fortran and C), sometimes in the same binary. Neither of these languages necessarily share the same I/O streams, and—in a mixed programming language environment—it is not obvious which XERBLA() binding needs to be reimplemented to take over the BLAS error handling.
6. Mixing computational capabilities with I/O facilities: According to the standard's definition of XERBLA(), the use of I/O streams is required by the default implementation inside the BLAS library. This obviously causes issues for headless mode operation when the access to the I/O facilities is restricted to accommodate custom environments. For example, on an embedded system or on a cloud platform, the only available I/O stream might occur during limited system logging or extra overheads generated by system-wide synchronization.
7. Lack of support for the asynchronous interface: The XERBLA() error handling mechanism is not meant for the asynchronous and event-based processing that has become prevalent on modern HPC architectures. Modern computing hardware features multiple execution streams that add flexibility to scheduling at the hardware level but do not guarantee a specific order of completion for independent subroutine calls. This means that the XERBLA()-based library cannot be wrapped inside such an interface because error delivery is independent of the error-causing invocation. Connecting the two would also add

unnecessary complexity and synchronization and thus diminish the potential benefits of asynchronous execution.

8. Lack of support for multithreading: The BLAS interface with XERBLA() is inherently single threaded. Multiple threads that asynchronously call BLAS and cause invocation of XERBLA() must be synchronized to provide coherent error reporting. The behavior under such circumstances is unspecified, and extra care has to be devoted to recognize the calling thread, e.g., with calls to pthread\_self() or omp\_get\_num\_threads() and contextualize the error.
9. The C++ API design for BLAS and LAPACK in SLATE [8] aims to use C++ exceptions for error reporting rather than the use of XERBLA().

These reasons have encouraged the use of alternate error handling mechanism, either by returning error codes (e.g. in C and Fortran interfaces), or by throwing exceptions (e.g. in C++ interfaces).

### 1.3.4 Sample APIs

According to the first published standard for batch BLAS API [6], a batch general matrix-matrix multiplication in double precision should look like:

```

1 void dgemm_batch(enum trans_t *transA, enum trans_t *transB,
2                 int *m, int *n, int *k,
3                 double *alpha, double **A_array, int *lda,
4                 double **B_array, int *ldb,
5                 double *beta, double **C_array, int *ldc,
6                 int batch_count,
7                 enum batch_opts_t batch_opts,
8                 int *info_array)

```

The transA and transB arrays can be of size one for batches of the same size, or of size batch\_count for the variable sizes case. For the latter, each value defines the operation on the corresponding matrix. The m, n, and k arrays of integers are of size batch\_count, where each value defines the dimension of the operation on each corresponding matrix. The alpha and beta arrays provide the scalars  $\alpha$  and  $\beta$  (recall the standard GEMM operation:  $C = \alpha AB + \beta C$ ). The arrays of pointers A\_array, B\_array, and C\_array are of size at least batch\_count and point to the matrices  $\{A_i\}$ ,  $\{B_i\}$ , and  $\{C_i\}$ . The size of matrix  $\{C_i\}$  is  $m[i] \times n[i]$ . The sizes of the matrices  $\{A_i\}$  and  $\{B_i\}$  depend on transA[i] and transB[i]. The arrays of leading dimensions lda, ldb, and ldc define the leading dimension of each of the matrices  $\{A_i(lda, *)\}$ ,  $\{B_i(ldb, *)\}$ , and  $\{C_i(ldc, *)\}$ , respectively. If the batch\_opts argument specifies that the batch is of BATCH\_FIXED type, only transA[0], transB[0], m[0], n[0], k[0], alpha[0], lda[0], ldb[0], beta[0], and ldc[0] are used to specify the GEMM parameters for the batch. The info\_array argument defines the error array. It is an output array of integers of size batch\_count where a value at position i reflects the argument error for the GEMM with matrices  $A_i$ ,  $B_i$ , and  $C_i$ . The definition of other BLAS routines in the standard is quite similar to GEMM in terms of notation and argument types.

### 1.3.5 Discussion and Critique

The APIs of the proposed standard uses a flag mechanism to distinguish between batches of fixed size and batches of variable size. The user has to set `batch_opts` properly to reflect the nature of the input batch. According to the standard, setting `batch_opts` to `BATCH_FIXED` means that the batch has matrices of the same size, while setting it to `BATCH_VARIABLE` means that the batch has matrices of different sizes. However, the definitions of the `BATCH_FIXED` and `BATCH_VARIABLE` seem inaccurate and lack flexibility for some use cases. They unnecessarily restrict some arguments based on the sizes being fixed or variable. The following examples are for the GEMM API, but they are generally applicable to any BLAS routine.

1. In the `BATCH_FIXED` mode, the values of alpha and beta are assumed to be the same across the batch. This is an unnecessary restriction. In fact, it is unrelated to the sizes of the input matrices. For example, with the current standard, if the sizes are the same but the values of alpha and beta differ, the user has to configure the call as `BATCH_VARIABLE`, and replicate the sizes across the arrays `m`, `n`, and `k`.
2. Similarly, the interface assumes the same leading dimension if `BATCH_FIXED` is defined. In general, matrices of the same size can have different leading dimensions.
3. On the other hand, the `BATCH_VARIABLE` mode must accept array arguments for alpha and beta. A variable size batch can, in general, have the same alpha and beta, but this is not supported in the current standard.

A more accurate definition for the `BATCH_FIXED` mode is one where all non-data arguments are the same across the batch. For GEMM, this includes transpositions, scaling arguments, sizes, and leading dimensions. The `BATCH_VARIABLE` mode assumes that all arguments vary from problem to another. Despite being generic, such an API can be quite cumbersome in some use cases where a certain argument has the same value across the batch (e.g. same `k` in a variable size batch GEMM). The user has to create an array whose entries have that exact same value. Such lack of flexibility can be addressed by expanding the `batch_opts` argument to include more fine-grained options. However, this expansion makes it more difficult for the user to correctly use the API. The use of more advanced languages like C++ can address the same concerns in a more elegant and easy-to-use way.

## 1.4 Summary

This chapter introduced a definition of batch routines with an emphasis on its importance for several scientific applications. The need to develop dedicated routines for batch workloads has been discussed and justified. The chapter also highlights the ongoing standardization efforts for batch BLAS APIs, with some discussion about its advantages and shortcomings. The next chapter provides a survey about the available APIs for batch BLAS routines in many software libraries that are widely used by the community.

# CHAPTER 2

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## Existing Solutions

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This chapter presents an overview on the existing solutions that provide batch BLAS functionalities. The chapter discusses solutions from vendors and library developers. It also discusses solutions that are available for both CPUs and GPU accelerators.

### 2.1 NVIDIA cuBLAS

NVIDIA provides a rich set of batch BLAS calls in the cuBLAS library<sup>1</sup> that is available as part of the CUDA toolkit<sup>2</sup> of compilers, libraries, debugging, and performance analysis tools that support GPU cards in the GeForce, Quadro, and Tesla lines of hardware accelerators. Despite a wide range of supported accelerator devices, the API looks exactly the same for all hardware and the choice of an optimal code path is taken care of internally. The installation requires superuser access to install kernel drivers and there must be at least one supported device card present in order for any of the calls to succeed. In other words, the functionality cannot be provided on CPU-only systems.

The interface has multiple variants that depend on data types and way that the location of the matrices is encoded on input and output. Also, different groups routines are available: Level 3 BLAS, LAPACK, and LAPACK-like. But at the same time, not all the possible combinations are provided and Section 2.1.5 provides a quick overview of the functionality that allows the user to find out if a given combination is supported. The following sections try to provide intuitive layout of the available functionality and might seem lacking at first reading due to the uneven coverage of the possible combinations.

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<sup>1</sup><https://developer.nvidia.com/cublas>

<sup>2</sup><https://developer.nvidia.com/cuda-toolkit>

### 2.1.1 Interface with Array of Pointers

The “array of pointers” interface requires the matrices to be identified by pointers that are stored in arrays of the appropriate types. For example, for the 64-bit floating-point data type `double`, the pointers to matrices A will be stored in array `double *Aarray[]`. Complex numbers are represented by CUDA-specific `cuComplex` and `cuDoubleComplex` data types for 32-bit and 64-bit floating-point numbers, respectively.

#### GEMM

The batch GEMM routine in cuBLAS is available in five precisions.

Half precision: `cublasHgemvBatched()`

```

1 cublasStatus_t
2 cublasHgemvBatched(
3     cublasHandle_t handle,
4     cublasOperation_t transa, cublasOperation_t transb,
5     int m, int n, int k,
6     const __half *alpha, const __half *Aarray[], int lda,
7     const __half *beta,   const __half *Barray[], int ldb,
8     const __half *beta,   __half *Carray[], int ldc,
9     int batchCount);

```

Single precision: `cublasSgemvBatched()`

```

1 cublasStatus_t
2 cublasSgemvBatched(
3     cublasHandle_t handle,
4     cublasOperation_t transa, cublasOperation_t transb,
5     int m, int n, int k,
6     const float *alpha, const float *Aarray[], int lda,
7     const float *beta,   const float *Barray[], int ldb,
8     const float *beta,   float *Carray[], int ldc,
9     int batchCount);

```

Double precision: `cublasDgemvBatched()`

```

1 cublasStatus_t
2 cublasDgemvBatched(
3     cublasHandle_t handle,
4     cublasOperation_t transa, cublasOperation_t transb,
5     int m, int n, int k,
6     const double *alpha, const double *Aarray[], int lda,
7     const double *beta,   const double *Barray[], int ldb,
8     const double *beta,   double *Carray[], int ldc,
9     int batchCount);

```

Complex precision: `cublasCgemvBatched()`

```

1 cublasStatus_t
2 cublasCgemvBatched(
3     cublasHandle_t handle,
4     cublasOperation_t transa, cublasOperation_t transb,
5     int m, int n, int k,
6     const cuComplex *alpha, const cuComplex *Aarray[], int lda,
7     const cuComplex *beta,   const cuComplex *Barray[], int ldb,
8     const cuComplex *beta,   cuComplex *Carray[], int ldc,
9     int batchCount);

```

Double complex precision: `cublasZgemvBatched()`

```

1 cublasStatus_t
2 cublasZgemvBatched(
3     cublasHandle_t handle,
4     cublasOperation_t transa, cublasOperation_t transb,
5     int m, int n, int k,
6     const cuDoubleComplex *alpha, const cuDoubleComplex *Aarray[], int lda,
7     const cuDoubleComplex *beta, const cuDoubleComplex *Barray[], int ldb,
8     cuDoubleComplex *Carray[], int ldc,
9     int batchCount);

```

Apart from the pointer array arguments, the cuBLAS interface assumes that all arguments have the same value across the batch. The scalars alpha and beta are passed by their addresses, which can be in the host memory or in the GPU memory.

cuBLAS also provides other batch BLAS functions, such as triangular solves (TRSM). However, this routine is not available in half precision. The signature of the batch TRSM routine in double precision looks like: `cublasDtrsmBatched()`

```

1 cublasStatus_t
2 cublasDtrsmBatched(
3     cublasHandle_t handle,
4     cublasSideMode_t side, cublasFillMode_t uplo, cublasOperation_t trans, cublasDiagType_t diag,
5     int m, int n,
6     const double *alpha, double *A[], int lda,
7     double *B[], int ldb,
8     int batchCount);

```

## 2.1.2 Interface with Single Pointer and Stride

In some applications, the batches of matrices are laid out in a regular manner inside a large memory region. For such occasions, the strided interface might be a better fit because it allows the user to specify the pointer to the first matrix and the displacement stride for each subsequent matrix in the batch. It is worth noting that only one Level 3 BLAS routine is supported for this interface and the remaining routines either correspond to the LAPACK routines or represent LAPACK-like functionality.

### GEMM

Similar to batch GEMM, the strided batch GEMM routine is available in five precisions. `cublasHgemmStridedBatched()`

```

1 cublasStatus_t
2 cublasHgemmStridedBatched(
3     cublasHandle_t handle,
4     cublasOperation_t transa, cublasOperation_t transb,
5     int m, int n, int k,
6     const __half *alpha, const __half *A, int lda, long long int strideA,
7     const __half *beta, const __half *B, int ldb, long long int strideB,
8     __half *C, int ldc, long long int strideC,
9     int batchCount);

```

`cublasSgemmStridedBatched()`

```

1 cublasStatus_t
2 cublasSgemmStridedBatched(

```



```

3   cublasHandle_t handle,
4   cublasOperation_t transa, cublasOperation_t transb,
5   int m, int n, int k,
6   const float *alpha, const float *A, int lda, long long int strideA,
7   const float *B, int ldb, long long int strideB,
8   const float *beta, float *C, int ldc, long long int strideC,
9   int batchSize);

```

#### cublasDgemmStridedBatched()

```

1   cublasStatus_t
2   cublasDgemmStridedBatched(
3   cublasHandle_t handle,
4   cublasOperation_t transa, cublasOperation_t transb,
5   int m, int n, int k,
6   const double *alpha, const double *A, int lda, long long int strideA,
7   const double *B, int ldb, long long int strideB,
8   const double *beta, double *C, int ldc, long long int strideC,
9   int batchSize);

```

#### cublasCgemmStridedBatched()

```

1   cublasStatus_t
2   cublasCgemmStridedBatched(
3   cublasHandle_t handle,
4   cublasOperation_t transa, cublasOperation_t transb,
5   int m, int n, int k,
6   const cuComplex *alpha, const cuComplex *A, int lda, long long int strideA,
7   const cuComplex *B, int ldb, long long int strideB,
8   const cuComplex *beta, cuComplex *C, int ldc, long long int strideC,
9   int batchSize);

```

#### cublasZgemmStridedBatched()

```

1   cublasStatus_t
2   cublasZgemmStridedBatched(
3   cublasHandle_t handle,
4   cublasOperation_t transa, cublasOperation_t transb,
5   int m, int n, int k,
6   const cuDoubleComplex *alpha, const cuDoubleComplex *A, int lda, long long int strideA,
7   const cuDoubleComplex *B, int ldb, long long int strideB,
8   const cuDoubleComplex *beta, cuDoubleComplex *C, int ldc, long long int strideC,
9   int batchSize);

```

### 2.1.3 Routines from LAPACK with Pointer Array Interface

Surprisingly, cuBLAS provides more batch LAPACK routines than batch BLAS routines. The interface uses an array of pointers for each data argument. No stride interfaces are available for batch LAPACK routines. In addition, there is no interface for these routines that supports half precision arithmetic. Here are some examples that are shown in double precision only.

#### Batch LU Factorization (GETRF)

##### cublasDgetrfBatched()

```

1   cublasStatus_t
2   cublasDgetrfBatched(
3   cublasHandle_t handle,

```

```

4     int n,
5     double *Aarray[], int lda,
6     int *PivotArray, int *infoArray,
7     int batchSize);

```

### Batch Linear Solve of LU Factorized Systems (GETRS)

#### cublasDgetrsBatched()

```

1 cublasStatus_t
2 cublasDgetrsBatched(
3     cublasHandle_t handle,
4     cublasOperation_t trans,
5     int n, int nrhs,
6     const double *Aarray[], int lda,
7     const int *devIpiv,
8     double *Barray[], int ldb,
9     int *info,
10    int batchSize);

```

### Batch Inversion of LU Factorized Systems (GETRI)

#### cublasDgetriBatched()

```

1 cublasStatus_t
2 cublasDgetriBatched(
3     cublasHandle_t handle,
4     int n,
5     double *Aarray[], int lda,
6     int *PivotArray,
7     double *Carray[], int ldc,
8     int *infoArray,
9     int batchSize);

```

### Batch QR Factorization (GEQRF)

#### cublasDgeqrfBatched()

```

1 cublasStatus_t
2 cublasDgeqrfBatched(
3     cublasHandle_t handle,
4     int m, int n,
5     double *Aarray[], int lda,
6     double *TauArray[],
7     int *info,
8     int batchSize);

```

### Batch Least Squares Solve (GELS)

#### cublasDgelsBatched()

```

1 cublasStatus_t
2 cublasDgelsBatched(
3     cublasHandle_t handle,

```

```

4   cublasOperation_t trans,
5   int m, int n, int nrhs,
6   double *Aarray[], int lda,
7   double *Carray[], int ldc,
8   int *info, int *devInfoArray,
9   int batchSize);

```

### 2.1.4 Routines with LAPACK-like Functionality with Pointer Array Interface

Some routines in cuBLAS have LAPACK-like functionalities like `cublas<t>matinvBatched`, which computes the explicit inverse of a batch of matrices that have the same size. However, this routine is limited to sizes up to 32. The inverse of larger matrices can be computed by calling `cublas<t>getrfBatched` followed by `cublas<t>getriBatched`.

#### Batch Explicit Matrix Inversion (MATINV)

```

cublasDmatinvBatched()
1  cublasStatus_t
2  cublasDmatinvBatched(
3      cublasHandle_t handle,
4      int n,
5      const double *A[], int lda,
6      double *Ainv[], int lda_inv,
7      int *info,
8      int batchSize);

```

### 2.1.5 Summary

In the table below, we summarize the available interface calls to point out the distribution of functionality among the various routines. In the ideal situation, each routine would be available in three precisions (16-bit, 32-bit, and 64-bit) for both real and complex elements. Every routine would come in one of three flavors: single large matrices (L), batch of small matrices (B), and a batch of strided matrices (S). As of CUDA 9, only a subset of this functionality is available. The table summarizes batch BLAS routines only.

Real/Complex →	$\mathbb{R}$	$\mathbb{C}$	$\mathbb{R}$	$\mathbb{C}$	$\mathbb{R}$	$\mathbb{C}$
Precision →	16	16	32	32	64	64
Routine ↓						
gemm	L/B		L/B/S	L/B/S	L/B/S	L/B/S
trsm			L/B	L/B	L/B	L/B

L = interface for large matrices

B = interface for batch of matrices

S = interface for batch of strided matrices

## 2.2 Intel® MKL

Intel Math Kernel Library (MKL) is a highly optimized mathematical library for Intel processors including multi-core CPUs and many-core CPUs (Xeon Phi). As of the writing of this document, Intel MKL 2018 includes batched routines for matrix multiplication (GEMM) and triangular solve (TRSM) for single (S), double (D), single complex (C), and double complex (Z) precisions, and specialized matrix multiplication (GEMM3M) for C and Z precisions only. The APIs for the batched routines are quite flexible in that they supports both fixed and variable parameters for the operations by introducing *group*. Within a group, the operations must have the same transpose (trans, tranb), sizes ( $m, n, k$ ),  $\alpha, \beta$ , and leading dimensions (lda, ldb, ldc). These parameters can be different for different groups. By grouping operations with the same aforementioned parameters and specifying multiple groups, a single API call can accommodate many operations without repeating identical parameters. The layout (row major or column major) however must be the same for all the operations.

### 2.2.1 GEMM

```

1 void
2 cblas_sgemm_batch(
3     const CBLAS_LAYOUT Layout,
4     const CBLAS_TRANSPOSE *transa_array,
5     const CBLAS_TRANSPOSE *transb_array,
6     const MKL_INT *m_array, const MKL_INT *n_array, const MKL_INT *k_array,
7     const float *alpha_array, const float **a_array, const MKL_INT *lda_array,
8     const float **b_array, const MKL_INT *ldb_array,
9     const float* beta_array, float **c_array, const MKL_INT* ldc_array,
10    const MKL_INT group_count, const MKL_INT *group_size);
11
12 void
13 cblas_dgemm_batch(
14    const CBLAS_LAYOUT Layout,
15    const CBLAS_TRANSPOSE *transa_array, const CBLAS_TRANSPOSE *transb_array,
16    const MKL_INT *m_array, const MKL_INT *n_array, const MKL_INT *k_array,
17    const double *alpha_array, const double **a_array, const MKL_INT *lda_array,
18    const double **b_array, const MKL_INT *ldb_array,
19    const double *beta_array, double **c_array, const MKL_INT *ldc_array,
20    const MKL_INT group_count, const MKL_INT *group_size);
21
22 void
23 cblas_cgemm_batch(
24    const CBLAS_LAYOUT Layout,
25    const CBLAS_TRANSPOSE *transa_array, const CBLAS_TRANSPOSE *transb_array,
26    const MKL_INT *m_array, const MKL_INT *n_array, const MKL_INT *k_array,
27    const void *alpha_array, const void **a_array, const MKL_INT *lda_array,
28    const void **b_array, const MKL_INT *ldb_array,
29    const void *beta_array, void **c_array, const MKL_INT *ldc_array,
30    const MKL_INT group_count, const MKL_INT *group_size);
31
32 void
33 cblas_zgemm_batch(
34    const CBLAS_LAYOUT Layout,
35    const CBLAS_TRANSPOSE *transa_array, const CBLAS_TRANSPOSE *transb_array,
36    const MKL_INT *m_array, const MKL_INT *n_array, const MKL_INT *k_array,
37    const void *alpha_array, const void **a_array, const MKL_INT *lda_array,
38    const void **b_array, const MKL_INT *ldb_array,
39    const void *beta_array, void **c_array, const MKL_INT *ldc_array,
40    const MKL_INT group_count, const MKL_INT *group_size);

```

## 2.2.2 TRSM

```

1 void
2 cblas_strsm_batch(
3     const CBLAS_LAYOUT Layout,
4     const CBLAS_SIDE *Side_Array, const CBLAS_UPLO *Uplo_Array,
5     const CBLAS_TRANSPOSE *TransA_Array, const CBLAS_DIAG *Diag_Array,
6     const MKL_INT *M_Array, const MKL_INT *N_Array,
7     const float *alpha_Array, const float **A_Array, const MKL_INT *lda_Array,
8     float **B_Array, const MKL_INT *ldb_Array,
9     const MKL_INT group_count, const MKL_INT *group_size );
10
11 void
12 cblas_dtrsm_batch(
13     const CBLAS_LAYOUT Layout,
14     const CBLAS_SIDE *Side_Array, const CBLAS_UPLO *Uplo_Array,
15     const CBLAS_TRANSPOSE *Transa_Array, const CBLAS_DIAG *Diag_Array,
16     const MKL_INT *M_Array, const MKL_INT *N_Array,
17     const double *alpha_Array, const double **A_Array, const MKL_INT *lda_Array,
18     double **B_Array, const MKL_INT *ldb_Array,
19     const MKL_INT group_count, const MKL_INT *group_size );
20
21 void
22 cblas_ctrsm_batch(
23     const CBLAS_LAYOUT Layout,
24     const CBLAS_SIDE *Side_Array, const CBLAS_UPLO *Uplo_Array,
25     const CBLAS_TRANSPOSE *Transa_Array, const CBLAS_DIAG *Diag_Array,
26     const MKL_INT *M_Array, const MKL_INT *N_Array,
27     const void *alpha_Array, const void **A_Array, const MKL_INT *lda_Array,
28     void **B_Array, const MKL_INT *ldb_Array,
29     const MKL_INT group_count, const MKL_INT *group_size );
30
31 void
32 cblas_ztrsm_batch(
33     const CBLAS_LAYOUT Layout,
34     const CBLAS_SIDE *Side_Array, const CBLAS_UPLO *Uplo_Array,
35     const CBLAS_TRANSPOSE *Transa_Array, const CBLAS_DIAG *Diag_Array,
36     const MKL_INT *M_Array, const MKL_INT *N_Array,
37     const void *alpha_Array, const void **A_Array, const MKL_INT *lda_Array,
38     void **B_Array, const MKL_INT *ldb_Array,
39     const MKL_INT group_count, const MKL_INT *group_size );

```

## 2.3 AMD hipBLAS/rocBLAS

AMD provides the hipBLAS and rocBLAS libraries. Both libraries are being developed in public repositories, hosted on GitHub. hipBLAS<sup>3</sup> is a BLAS marshaling library, with support for different back ends. Currently, hipBLAS supports rocBLAS and cuBLAS as back ends. hipBLAS allows to change the back end BLAS library without changes to the client code (the application). rocBLAS<sup>4</sup> is a BLAS library optimized for AMD's latest discrete GPUs. rocBLAS is implemented on top of AMD's *Radeon Open Compute* (ROCm) runtime and toolchains, and uses the HIP programming language.

At this point, hipBLAS contains a small number of functions, including a handful of BLAS 1, 2, and 3 functions, and a set of basic functions for managing streams and matrices. In terms of batch BLAS, hipBLAS contains `hipblas?gemmBatched` and `hipblas?gemmStridedBatched` in single and double precision (no complex precision yet).

<sup>3</sup><https://github.com/ROCmSoftwarePlatform/hipBLAS>

<sup>4</sup><https://github.com/ROCmSoftwarePlatform/rocBLAS>

```

1 hipblasStatus_t
2 hipblasSgemvBatched(
3     hipblasHandle_t handle,
4     hipblasOperation_t transa, hipblasOperation_t transb,
5     int m, int n, int k,
6     const float *alpha, const float *A[], int lda,
7     const float *beta, const float *B[], int ldb,
8     float *C[], int ldc,
9     int batchCount);
10
11 hipblasStatus_t
12 hipblasDgemvBatched(
13     hipblasHandle_t handle,
14     hipblasOperation_t transa, hipblasOperation_t transb,
15     int m, int n, int k,
16     const double *alpha, const double *A[], int lda,
17     const double *beta, const double *B[], int ldb,
18     double *C[], int ldc,
19     int batchCount);

```

```

1 hipblasStatus_t
2 hipblasSgemvStridedBatched(
3     hipblasHandle_t handle,
4     hipblasOperation_t transa, hipblasOperation_t transb,
5     int m, int n, int k,
6     const float *alpha, const float *A, int lda, long long bsa,
7     const float *beta, const float *B, int ldb, long long bsb,
8     float *C, int ldc, long long bsc,
9     int batchCount);
10
11 hipblasStatus_t
12 hipblasDgemvStridedBatched(
13     hipblasHandle_t handle,
14     hipblasOperation_t transa, hipblasOperation_t transb,
15     int m, int n, int k,
16     const double *alpha, const double *A, int lda, long long bsa,
17     const double *beta, const double *B, int ldb, long long bsb,
18     double *C, int ldc, long long bsc,
19     int batchCount);

```

In terms of batch operations, at this point, rocBLAS only contains the strided batch ?gemv routine, in single and double precision.

```

1 roclblas_status
2 roclblas_sgemv_strided_batched(
3     roclblas_handle handle,
4     roclblas_operation transa, roclblas_operation transb,
5     roclblas_int m, roclblas_int n, roclblas_int k,
6     const float *alpha, const float *A, roclblas_int lda, roclblas_int bsa,
7     const float *beta, const float *B, roclblas_int ldb, roclblas_int bsb,
8     float *C, roclblas_int ldc, roclblas_int bsc,
9     roclblas_int batch_count);
10
11 roclblas_status
12 roclblas_dgemv_strided_batched(
13     roclblas_handle handle,
14     roclblas_operation transa, roclblas_operation transb,
15     roclblas_int m, roclblas_int n, roclblas_int k,
16     const double *alpha, const double *A, roclblas_int lda, roclblas_int bsa,
17     const double *beta, const double *B, roclblas_int ldb, roclblas_int bsb,
18     double *C, roclblas_int ldc, roclblas_int bsc,
19     roclblas_int batch_count);

```

hipBLAS can be used with cuBLAS as the back end. When this is the case, hipBLAS functions are simple wrappers around cuBLAS functions. Therefore, the semantics of

the hipBLAS functions are identical to their cuBLAS counterparts, `cublas?gemmBatched` and `cublas?gemmStridedBatched`.

## 2.4 ICL MAGMA

The Matrix Algebra on GPU and Multicore Architectures (MAGMA) library<sup>5</sup> is an open source package that harnesses the GPU compute power in many BLAS and LAPACK algorithms. The original purpose of MAGMA is to take advantage of heterogeneous CPU-GPU architectures, by offloading throughput-sensitive workloads to the GPU (e.g. GEMM), while performing latency-sensitive tasks on the CPU (e.g. panel factorization) [15]. However, MAGMA also provides some routines that work entirely on the GPU. In fact, all batch routines in MAGMA (both BLAS and LAPACK) are designed for GPU-only execution. MAGMA is the only GPU-accelerated library that provides variable-size batch BLAS routines.

Unlike the Intel MKL library, MAGMA provides two separate APIs for each batch routine; one for fixed size and the other for variable size. All fixed size routines have the suffix `_batched`, while variable size routines have the suffix `_vbatched`. For example the fixed size batch DGEMM routine in MAGMA is shown below:

```

1 void
2 magmablas_dgemm_batched(
3     magma_trans_t transA, magma_trans_t transB,
4     magma_int_t m, magma_int_t n, magma_int_t k,
5     double alpha,
6     double const * const * dA_array, magma_int_t ldda,
7     double const * const * dB_array, magma_int_t lddb,
8     double beta,
9     double **dC_array, magma_int_t lddc,
10    magma_int_t batchSize, magma_queue_t queue );

```

Similarly, the variable size batch DGEMM routine look like:

```

1 void
2 magmablas_dgemm_vbatched(
3     magma_trans_t transA, magma_trans_t transB,
4     magma_int_t* m, magma_int_t* n, magma_int_t* k,
5     double alpha,
6     double const * const * dA_array, magma_int_t* ldda,
7     double const * const * dB_array, magma_int_t* lddb,
8     double beta,
9     double **dC_array, magma_int_t* lddc,
10    magma_int_t batchSize, magma_queue_t queue );

```

MAGMA assumes that all array arguments are stored in the GPU main memory. MAGMA also provides batch one-sided factorization routines. For example, the Cholesky factorization algorithm is available for both fixed and variable size batch workloads.

```

1 magma_int_t
2 magma_dpotrf_batched(
3     magma_uplo_t uplo, magma_int_t n,
4     double **dA_array, magma_int_t lda,

```

<sup>5</sup><http://icl.cs.utk.edu/magma/>

```

5     magma_int_t *info_array,
6     magma_int_t batchCount, magma_queue_t queue);

1 magma_int_t
2 magma_dpotrff_vbatched(
3     magma_uplo_t uplo, magma_int_t *n,
4     double **dA_array, magma_int_t *ldda,
5     magma_int_t *info_array, magma_int_t batchCount,
6     magma_queue_t queue);

```

### 2.4.1 Error Handling in MAGMA

The batch BLAS routines in MAGMA have a similar error handling mechanism to traditional BLAS. Numerical errors are not reported. Only errors in the arguments are detected and reported to the user through `XERBLA()`. The variable size batch BLAS routines do not pinpoint to the problem indices where argument errors are found. For example, if a size array has multiple negative entries, one error is reported for the entire array without indicating the positions of the negative values. In batch LAPACK routines, however, MAGMA distinguishes between argument errors and numerical errors:

1. Argument errors are checked before launching any computation on the batch. If argument errors are detected, the computation is cancelled for the entire batch, and `XERBLA()` is invoked.
2. Numerical errors are specific to batch LAPACK routines, and are reported through the `info_array` argument. If a numerical error is detected in a problem, the rest of the computation continues normally for other problems. The user must check the `info_array` argument for numerical errors after the routine is finished.

The argument error checking in fixed size batch routines is done by the host CPU, since the checking is performed on scalar arguments. However, the argument error checking for variable size batch routines has to go through arrays that are stored in the GPU memory. This is why the error checking is done on the GPU. If errors are detected, the CPU is informed and `XERBLA()` is invoked accordingly.

### 2.4.2 Advanced MAGMA APIs

MAGMA provides a set of advanced APIs for every variable size batch routines. Such APIs help the user skip two different types of overheads:

1. Checking argument errors: The argument error checking in the variable size routines can be quite an overhead, because it involves launching GPU kernels and communication with the CPU.
2. GPU kernel configuration: An implementation artifact of the current MAGMA routines requires computing the maximum size(s) of the input problems. Such maximum value(s) are used to configure the computational kernels on the GPU.



The advanced APIs allow the user to skip these overheads if no checking is required (similar to Intel MKL direct calls <sup>6</sup>), and if the maximum size(s) are known beforehand. For example, the `magmablas_dgemm_vbatched` has a lower-level API that looks like:

```

1 void
2 magmablas_dgemm_vbatched_max_nocheck(
3     magma_trans_t transA, magma_trans_t transB,
4     magma_int_t* m, magma_int_t* n, magma_int_t* k,
5     double alpha,
6     double const * const * dA_array, magma_int_t* ldda,
7     double const * const * dB_array, magma_int_t* lddb,
8     double beta,
9     double **dC_array, magma_int_t* lddc,
10    magma_int_t max_m, magma_int_t max_n, magma_int_t max_k,
11    magma_int_t batchSize, magma_queue_t queue );

```

The advanced API is usually recommended if the batch contains a relatively small number of problems, and/or if the sizes are very small. This helps avoid the overheads of error checking and searching for the maximum values.

### 2.4.3 Discussion and Critique

Below are some points of discussion and critique for the MAGMA APIs:

1. **Same option arguments.** The MAGMA batch routines restrict the option arguments to be the same across all the matrices in the batch. For example, the batch GEMM routines (for both fixed and variable sizes) accept only scalar arguments for transpositions. Similarly, the batch Cholesky factorization routines assume that either the lower or the upper triangular part is read/written for all matrices. While this seems like a lack of flexibility, scalar option arguments work well for the purpose of MAGMA (batch BLAS and LAPACK functionality).
2. **Same scaling parameters.** Similar to the option arguments, the scaling parameters are also unified across the batch (e.g. `alpha` and `beta` in the batch GEMM routines). This, again, works well for the purposes of MAGMA, but not necessarily for other workloads. However, the design of the API in this regard is compatible with the current cuBLAS batch routines and allows easy integration of cuBLAS batch functionality into MAGMA.
3. **Separate APIs.** MAGMA maintains at least three APIs for every batch routine (fixed size, variable size, and advanced variable size). Keeping too many interfaces creates long-term software maintenance problems.
4. **Cumbersome use of variable size APIs.** In some use cases, the variable size API imposes some difficulties to the users. For example, an array argument whose value is unified across the batch must still be passed as an array whose entries possess the same value. It is a bad user experience having to create an array whose entries are identical.

<sup>6</sup><https://software.intel.com/en-us/articles/improve-intel-mkl-performance-for-small-problems-the-use-of-mkl-direct-call>

## 2.5 Summary of Existing APIs

This section summarizes the main differences among the existing batch BLAS interfaces. In general, BLAS routines have four categories of arguments. Taking matrix multiplication (GEMM) as an example, these categories are:

1. **Option arguments.** These arguments specify different options for performing the BLAS operation. They can be used to define the pattern of accessing the data (e.g. lower vs. upper triangular), the order of performing the computation (e.g. forward vs. backward substitution), and others. The transposition arguments in the GEMM routine (transA and transB) correspond to this kind of arguments.
2. **Scaling arguments.** These arguments specify scalar values that can be used to scale the values of a matrix or a vector. The GEMM routine uses two scaling arguments, alpha to scale the product  $A \times B$  and beta to pre-scale the original values of the output matrix  $C$ .
3. **Size arguments.** This category correspond to the integer arguments that specify the sizes, leading dimensions of matrices, strided access for vectors  $\dots$  etc. The GEMM routine includes many size arguments (m, n, k, lda, ldb, and ldc).
4. **Data pointer arguments.** This category is used to locate the data in memory, usually through a pointer. The A, B, and C arguments in the GEMM routine belong to this category.

Moving from BLAS to batch BLAS, many vendors and library developers took different decisions on which category of arguments is unified across a batch of problems, and which are allowed to be varied. While most solutions assume a "flat" interfaces, in the sense that all problems belong to one batch, the Intel MKL library represents the only solution that uses a group interface, where the batch is subdivided into groups, such that each group has its own set of arguments. With respect to all the existing solution discussed in this document, Table 2.1 summarizes the decisions taken to develop each solution.

Type	Library Name		Argument type			
			Options	Scaling	Sizes	Data pointers
Flag-based Flat	Standard	BATCH_FIXED	F	F	F	V
		BATCH_VARIABLE	V	V	V	V
Group	MKL	Per group	F	F	F	V
		Across groups	V	V	V	V
Flat	MAGMA	Fixed size	F	F	F	V
		Variable size	F	F	V	V
	cuBLAS		F	F	F	V <sup>7</sup>
hipBLAS/rocBLAS		F	F	F	V <sup>7</sup>	

Table 2.1: A summary of existing interfaces for batch BLAS. An entry with 'F' means that the corresponding category of arguments is fixed across the batch. An entry with 'V' means that this category of arguments is allowed to be varied across different problems in the batch.

<sup>7</sup>A stride-based interface is also available.

All solutions agree that all data pointer arguments should be passed as pointer arrays. The standard C interface [6] is a flat interface that uses a flag to distinguish between the fixed size and the variable size batch workloads. If the value of the flag is `BATCH_FIXED`, then each non-data argument is allowed to have one unique value across the batch. If the flag is set to `BATCH_VARIABLE`, then all arguments can have different values for different problems. The Intel MKL library adopts a group interface, where all non-data arguments are fixed within a group, but can be varied across groups. The MAGMA library provides a fixed size interface that is similar to the standard C interface using the `BATCH_FIXED` mode. It also provides a variable size interface that allows the size arguments to be varied, but restricts the option arguments and the scaling arguments to be fixed. Finally, both the cuBLAS and the rocBLAS libraries adopt interfaces that are similar to the MAGMA fixed size interface. They also provide stride-base interfaces, where a data pointer argument is passed as a combination of (pointer+stride), rather than explicitly passing a pointer array. The next chapter discusses the shortcomings associated with these interfaces, and how they can be resolved by a flexible C++ interface.

# CHAPTER 3

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## Proposed APIs

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### 3.1 The Objective

The main objective of the C++ API is to address some of the shortcomings in the existing APIs. Every solution that has been discussed in Chapter 2 imposes some constraints on certain categories of arguments. For example, cuBLAS, rocBLAS, and MAGMA, all assume that the scaling arguments are fixed across the batch. The same restriction applies to the leading dimensions. These are unnecessary constraints. In general, a batch can have matrices of the same size, but with different scaling arguments and leading dimensions. Similar constraints appear in the MKL interface (within a group), and in the standard C interface when the BATCH\_FIXED mode is enabled.

On another level, the Standard C interface is the only flat API that allows all argument categories to be varied across the batch. The MKL interface supports the same variation across different groups. While these interfaces have a high degree of flexibility, they poorly support some scenarios, in which the user has to duplicate one or more arguments. For example, consider the batch rank- $k$  update in the LU factorization ( $C_{m \times n} = C_{m \times n} - A_{m \times k} \times B_{k \times n}$ ), to be applied on matrices of different sizes  $\{C1_{m_1 \times n_1}, C2_{m_2 \times n_2}, \dots \text{etc.}\}$ . Assuming that  $k \ll n_i$ , the value of  $k$  is unified across all matrices during the batch update. Unfortunately, such a scenario is poorly supported through the existing interfaces. The user must invoke a variable size API where  $k$  is unnecessarily promoted to an array of duplicate values. This applies to all variable size flat interfaces. For the MKL group interface, different size matrices have to go to different groups, and still an array of duplicate values replacing the scalar  $k$  is required.

The same unnecessary duplication can appear in fixed size interfaces. For example, consider a fixed size batch GEMM, where the matrix  $A$  is the same for all problems. Since most existing

solutions assume a pointer array for each data argument, the pointer of  $A$  has to be duplicated in a pointer array because there is no way to tell the batch routine that it is the same matrix.

The objective of the C++ interface is to flexibly support many different scenarios through one unified API. Such an API should meet the following requirements:

1. Support for both fixed and variable size batches (No separate APIs).
2. No unnecessary duplication of any argument category. Basically, any argument can be independently fixed or varied across the batch.
3. Feasible implementation on both CPUs and accelerators.
4. Flexible error checking mechanisms.
5. Support for different modes of operations (e.g. flat, grouped, and stride-based).

An API that meets these requirements will allow easy integration into several applications and ensure portable codes on different hardware configurations.

## 3.2 Compliance with the C++ BLAS API

The proposed C++ API for batch BLAS will be introduced in the context of the C++ API for BLAS and LAPACK [8], which represents the foundation of the SLATE library [12]. The proposed API shares the following design decisions from the C++ BLAS API. For more details about these design decisions and the justifications supporting them, the reader should refer to the original design document for the BLAS/LAPACK C++ API [8].

1. **Stateless Interface.** The proposed batch BLAS API will be stateless.
2. **Templated Routines.** The proposed APIs use templated routines with respect to the precision, allowing for a unified name across different precisions, and also for future mixed precision routines. Similar to BLAS [8], the templated routines will have overloaded signatures to support the existing solutions from vendors and library developers.
3. **C++ Language Standard.** The C++11 standard sufficiently covers all the features required in the proposed APIs.
4. **Naming Convention.** The batch BLAS routines will have similar names to the traditional BLAS routines, excluding the precision prefix. The interfaces shall be declared in the batch namespace, which is, in turn, declared inside the blas namespace. Therefore, both BLAS and batch BLAS interfaces are available by including the blas.hh header, and using the namespace blas. As an example, the name of the batch GEMM routine will be blas::batch::gemm.
5. **Unified Syntax.** Some routines have different names for real and complex precisions (e.g. syrkm vs herkm). Following the footsteps of the C++ BLAS API, both names will be extended to all precisions.

6. **const.** The `const` specifier will be used where applicable.
7. **Enumerated Constants.** The proposed APIs use the same enum constants defined in the `blas` namespace. These constants mostly correspond to the option arguments in BLAS operations (e.g. transposition, upper/lower triangular ... etc.).
8. **Errors.** The proposed API uses C++ exceptions to report errors. However, there are different modes of operations on how errors are reported. More details are presented in Section 3.4.
9. **Return Values.** All batch BLAS interfaces will be void. Although some BLAS routines have return values (e.g. `norm2`), the corresponding batch routines will have an extra output argument to hold the results instead.
10. **Integer Type.** The proposed API will use the `int64_t` type to specify sizes and dimensions. Although batch routines usually operate on relatively small sizes, the use of `int64_t` unifies the object dimensions between BLAS and batch BLAS, and avoids any confusion about the size of integer types.
11. **Matrix Layout.** For now, the proposed API shall focus only on column major layouts. While the C++ BLAS API supports row major layouts by calling column major routines using different options (e.g. changing transpositions), the same approach has technical issues for some routines if applied to the batch BLAS, especially when explicit transpositions are required in extra allocated workspaces.

### 3.3 General Design Principles

The requirements mentioned in Section 3.1 state that the API should be flexible enough to accommodate several scenarios (e.g. fixed size vs. variable size, and fixed arguments vs. array arguments). Basically, there are two ways to accomplish such a requirement. The first is using overloaded routine names, such that a single routine name accepts different set of arguments. While this is a legitimate approach, it is very cumbersome for vendors and library developers to provide many signatures for the same routine. For example, the GEMM routine accepts 13 arguments. Excluding the output argument, and ruling out some ineligible combinations, the batch GEMM routine can have more than a thousand set of different signatures. The overloaded routine names are, therefore, impractical as a primary solution.

The second approach, which is the proposed solution of this document, is to use the `std::vector` container in C++. Basically, almost every argument in a BLAS routine will be promoted to a `std::vector` argument of the same type. As an example, the code below shows the declarations of the GEMM and the batch GEMM routines within the `blas` and `batch` namespaces, respectively.

```
1 using namespace std;
2
3 namespace blas {
4
5 /* other declarations */
6
7 template<typename FloatType>
8 void gemm( Op transA, Op transB,
9           int64_t m, int64_t n, int64_t k,
```

```

10     FloatType alpha, FloatType* A, int64_t lda,
11         FloatType* B, int64_t ldb,
12     FloatType beta, FloatType* C, int64_t ldc
13 );
14
15 namespace batch {
16
17 /* other declarations */
18
19 template<typename FloatType>
20 void gemm(
21     vector<Op> const &transA, vector<Op> const &transB,
22     vector<int64_t> const &m, vector<int64_t> const &n, vector<int64_t> const &k,
23     vector<FloatType> const &alpha,
24     vector<FloatType*> const &A, vector<int64_t> const &lda,
25     vector<FloatType*> const &B, vector<int64_t> const &ldb,
26     vector<FloatType> const &beta,
27     vector<FloatType*> const &C, vector<int64_t> const &ldc,
28     const int64_t batchCount);
29
30 } // namespace batch
31 } // namespace blas

```

As mentioned before, the namespace `batch` is included within the `blas` namespace, so that `blas::gemm` is the traditional non-batch instance of the operation, and `blas::batch::gemm` corresponds to its batch variant. The shown interface does not provide error checking, which will be discussed later in Section 3.4. The basic idea is that a vector argument should have its size equal to either one or `batchCount`. If the size of the vector is one, then the value of the corresponding argument is unified across the batch. If the size is equal to `batchCount`, then the corresponding argument has a value for each problem. This does not include the vector(s) of the output argument(s) (e.g. `C` in the batch GEMM routine), which must obviously be of size `batchCount`. While the `batchCount` argument can be totally removed, since the size of the batch can be deduced from the size of the output vector, we decide to keep it for potential extensions, as explained later in Sections 3.7 and 3.8.

Here are some advantages of this interface:

1. The batch GEMM interface shown above covers over a thousand different combinations of fixed vs. varied arguments. It eliminates the borders between fixed size and variable size batch routines, as it naturally combines both. It also goes beyond the fixed vs. variable size distinction, and efficiently supports way more calling scenarios than any other interface.
2. No duplication of any argument is required. If the value of an argument is unified across the batch, then it is passed in a `std::vector` of size one.
3. The interface uses a standard C++ container, which is widely supported in almost all software environments. It also comes with built-in functions and capabilities such as iterators, maximum/minimum functions, and others. The vector type is also supported on accelerators (e.g. the Thrust library by NVIDIA<sup>1</sup>).
4. A reference implementation is feasible on both CPUs and accelerators. Vendors and library developers can choose to provide more optimized routines for specific combinations of vector sizes. Such optimized routine(s) can be internally invoked instead of the reference

<sup>1</sup><http://docs.nvidia.com/cuda/thrust/index.html>

implementation if the vector sizes match the corresponding combination of the optimized routine.

The reference implementation using this interface can be developed through OpenMP on CPUs, and through execution queues on GPU accelerators (e.g. CUDA streams). We first introduce a very simple *extract* function that, given the index of a problem, extracts the corresponding value of an argument. Because the function is templated, it works for any type of arguments (option arguments, scaling arguments, sizes, and pointers). The function exists in the `blas::batch` namespace.

```

1
2 template<typename T>
3 T blas::batch::extract(vector<T> const &ivector, const int64_t index)
4 {
5     if(ivector.size() == 1)
6         return ivector[0];
7     else
8         return ivector[index];
9 }

```

A reference implementation for the batch GEMM using OpenMP is shown below. Recall that, at this stage, we assume no error checking. Ideally, the routine `blas::gemm` should provide an instance that does not throw any exceptions. The reference implementation is a simple parallel `for` loop that calls a non-batch GEMM routine. Before the invocation takes place, the `extract` function is called as many times as necessary to provide the list of arguments for a specific operation.

```

1 using namespace std;
2 using namespace blas;
3
4 template<typename FloatType>
5 void blas::batch::gemm(
6     vector<Op> const &transA, vector<Op> const &transB,
7     vector<int64_t> const &m, vector<int64_t> const &n, vector<int64_t> const &k,
8     vector<FloatType> const &alpha,
9     vector<FloatType*> const &A, vector<int64_t> const &lda,
10    vector<FloatType*> const &B, vector<int64_t> const &ldb,
11    vector<FloatType> const &beta,
12    vector<FloatType*> const &C, vector<int64_t> const &ldc,
13    const int64_t batchCount)
14 {
15     #pragma omp parallel for schedule(dynamic)
16     for(int64_t i = 0; i < batchCount; i++){
17         // extract arguments
18         Op transA_ = extract<Op>(transA, i);
19         Op transB_ = extract<Op>(transB, i);
20
21         int64_t m_ = extract<int64_t>(m, i);
22         int64_t n_ = extract<int64_t>(n, i);
23         int64_t k_ = extract<int64_t>(k, i);
24
25         FloatType alpha_ = extract<FloatType>(alpha, i);
26         FloatType beta_ = extract<FloatType>(beta, i);
27
28         FloatType* A_ = extract<FloatType*>(A, i);
29         FloatType* B_ = extract<FloatType*>(B, i);
30         FloatType* C_ = C[i];
31
32         int64_t lda_ = extract<int64_t>(lda, i);
33         int64_t ldb_ = extract<int64_t>(ldb, i);
34         int64_t ldc_ = extract<int64_t>(ldc, i);

```



```

35
36     // call non-batch gemm
37     blas::gemm<FloatType>(
38         transA_, transB_,
39         m_, n_, k_,
40         alpha_, A_, lda_,
41         B_, ldb_,
42         beta_, C_, ldc_);
43 }
44 }

```

### 3.4 BLAS Error Checking

The error checking in BLAS is responsible for catching errors in the values of the arguments, for example, if the leading dimension of a matrix is less than its number of rows. In batch BLAS, we propose to have a similar error checking behavior, except that the user can specify different ways for error reporting. We also choose to cancel the entire computation on the batch if any error is detected in any problem. The batch GEMM interface with error checking looks like:

```

1  namespace blas{
2
3  /* other declarations */
4
5  namespace batch{
6
7  /* other declarations */
8
9  template<typename FloatType>
10 void gemm(
11     vector<Op> const &transA, vector<Op> const &transB,
12     vector<int64_t> const &m, vector<int64_t> const &n, vector<int64_t> const &k,
13     vector<FloatType> const &alpha,
14     vector<FloatType*> const &A, vector<int64_t> const &lda,
15     vector<FloatType*> const &B, vector<int64_t> const &ldb,
16     vector<FloatType> const &beta,
17     vector<FloatType*> const &C, vector<int64_t> const &ldc,
18     const int64_t batchSize, vector<int64_t> const &info
19 );
20 } // namespace batch
21 } // namespace blas

```

The interface is now overloaded to accept an extra vector argument `info`. The size of the `info` vector specifies how the errors are reported.

1. If the vector size is zero, this means “disable any error checking”. In fact, this is mostly equivalent to calling the interface that does not accept the `info` argument.
2. If the vector size is one, this enables the *Argument Based Error Checking* (ABER) mode. This mode is similar to the error checking in BLAS except that it executes on vector arguments, and that it does not pinpoint the indices of the entries that caused the errors. If an error is detected in a vector argument, the value of `info` is set to  $-i$ , where  $i$  is the order of the vector argument in the interface. For example, if any error is detected in the `lda` argument, the value of `info` is set to  $-8$ . An exception is thrown to cancel the computation and notify the user. This mode informs the user that “something is wrong about a certain argument”. The exception is thrown upon the detection of the first error.

3. If the vector size is batchCount, this enables the *Problem Based Error Reporting* (PBER) mode, where an error code is generated for every problem in the batch. This mode gives more information about each problem. If an operation encountered an error, the respective entry in info is set to a negative value that indicates the error-causing argument. Any error detected in any problem causes an exception to be thrown to inform the user that “something went wrong in at least one problem”. The user should then inspect the info vector to determine which problems encountered errors.

The following code shows a prototype implementation for the function gemm\_check.

```

1
2 template<typename FloatType>
3 void blas::batch::gemm_check(
4     vector<Op> const &transA, vector<Op> const &transB,
5     vector<int64_t> const &m, vector<int64_t> const &n, vector<int64_t> const &k,
6     vector<FloatType> const &alpha,
7     vector<FloatType*> const &A, vector<int64_t> const &lda,
8     vector<FloatType*> const &B, vector<int64_t> const &ldb,
9     vector<FloatType> const &beta,
10    vector<FloatType*> const &C, vector<int64_t> const &ldc,
11    const int64_t batchCount, vector<int64_t> const &info)
12 {
13     if(info.size == 1){
14         /* argument based error reporting */
15         int64_t linfo;
16
17         // transA
18         linfo = 0;
19         #pragma omp parallel for reduction(+:linfo)
20         for(int64_t i = 0; i < transA.size(); i++){
21             linfo += (transA[i] != Op::NoTrans &&
22                     transA[i] != Op::Trans &&
23                     transA[i] != Op::ConjTrans
24                     ) ? 1 : 0;
25         }
26         info[0] = (linfo > 0) ? -1 : 0;
27         throw_if_( info[0] == -1 );
28
29         // transB
30         linfo = 0;
31         #pragma omp parallel for reduction(+:linfo)
32         for(int64_t i = 0; i < transB.size(); i++){
33             linfo += (transB[i] != Op::NoTrans &&
34                     transB[i] != Op::Trans &&
35                     transB[i] != Op::ConjTrans
36                     ) ? 1 : 0;
37         }
38         info[0] = (linfo > 0) ? -2 : 0;
39         throw_if_( info[0] == -2 );
40
41         // m
42         linfo = 0;
43         #pragma omp parallel for reduction(+:linfo)
44         for(int64_t i = 0; i < m.size(); i++){
45             linfo += (m[i] < 0) ? 1 : 0;
46         }
47         info[0] = (linfo > 0) ? -3 : 0;
48         throw_if_( info[0] == -3 );
49
50         // n
51         linfo = 0;
52         #pragma omp parallel for reduction(+:linfo)
53         for(int64_t i = 0; i < n.size(); i++){
54             linfo += (n[i] < 0) ? 1 : 0;

```

```

55     }
56     info[0] = (linfo > 0) ? -4 : 0;
57     throw_if_( info[0] == -4 );
58
59     // k
60     linfo = 0;
61     #pragma omp parallel for reduction(+:linfo)
62     for(int64_t i = 0; i < k.size(); i++){
63         linfo += (k[i] < 0) ? 1 : 0;
64     }
65     info[0] = (linfo > 0) ? -5 : 0;
66     throw_if_( info[0] == -5 );
67
68     // lda
69     linfo = 0;
70     #pragma omp parallel for reduction(+:linfo)
71     for(int64_t i = 0; i < batchCount; i++){
72         Op trans_ = extract<Op>(transA, i);
73         int64_t nrowA_ = (trans_ == Op::NoTrans) ?
74             extract<int64_t>(m, i) : extract<int64_t>(k, i);
75         int64_t lda_ = extract<int64_t>(lda, i);
76         linfo += (lda_ < nrowA_) ? 1 : 0;
77     }
78     info[0] = (linfo > 0) ? -8 : 0;
79     throw_if_( info[0] == -8 );
80
81     // ldb
82     linfo = 0;
83     #pragma omp parallel for reduction(+:linfo)
84     for(int64_t i = 0; i < batchCount; i++){
85         Op trans_ = extract<Op>(transB, i);
86         int64_t nrowB_ = (trans_ == Op::NoTrans) ?
87             extract<int64_t>(k, i) : extract<int64_t>(n, i);
88         int64_t ldb_ = extract<int64_t>(ldb, i);
89         linfo += (ldb_ < nrowB_) ? 1 : 0;
90     }
91     info[0] = (linfo > 0) ? -10 : 0;
92     throw_if_( info[0] == -10 );
93
94     // ldc
95     linfo = 0;
96     #pragma omp parallel for reduction(+:linfo)
97     for(int64_t i = 0; i < batchCount; i++){
98         int64_t m_ = extract<int64_t>(m, i);
99         int64_t ldc_ = extract<int64_t>(ldc, i);
100        linfo += (ldc_ < m_) ? 1 : 0;
101    }
102    info[0] = (linfo > 0) ? -13 : 0;
103    throw_if_( info[0] == -13 );
104
105 }
106 else{
107     /* problem based error reporting */
108     #pragma omp parallel for schedule(dynamic)
109     for(int64_t i = 0; i < batchCount; i++){
110         Op transA_ = extract<Op>(transA, i);
111         Op transB_ = extract<Op>(transB, i);
112
113         int64_t m_ = extract<int64_t>(m, i);
114         int64_t n_ = extract<int64_t>(n, i);
115         int64_t k_ = extract<int64_t>(k, i);
116
117         int64_t lda_ = extract<int64_t>(lda, i);
118         int64_t ldb_ = extract<int64_t>(ldb, i);
119         int64_t ldc_ = extract<int64_t>(ldc, i);
120

```

```

121     int64_t norwA_ = (tarnsA_ == Op::NoTrans) ? m_ : k_;
122     int64_t norwB_ = (tarnsB_ == Op::NoTrans) ? k_ : n_;
123
124     if(transA_ != Op::NoTrans &&
125        transA_ != Op::Trans &&
126        transA_ != Op::ConjTrans) {
127         info[i] = -1;
128     }
129     else if(transB_ != Op::NoTrans &&
130            transB_ != Op::Trans &&
131            transB_ != Op::ConjTrans) {
132         info[i] = -2;
133     }
134     else if(m_ < 0) info[i] = -3;
135     else if(n_ < 0) info[i] = -4;
136     else if(k_ < 0) info[i] = -5;
137     else if(lda_ < nrowA_) info[i] = -8;
138     else if(ldb_ < nrowB_) info[i] = -10;
139     else if(ldc_ < m_      ) info[i] = -13;
140 }
141
142 int64_t info_ = 0;
143 #pragma omp parallel for reduction(+:info_)
144 for(int64_t i = 0; i < batchCount; i++){
145     info_ += info[i];
146 }
147 throw_if_( info_ != 0 );
148 }
149 }

```

### 3.5 Size Error Checking

The use of the `std::vector` container enforces another kind of checking that is related to the vector sizes. With few exceptions, most vector arguments must have sizes that are either one or `batchCount`. If any vector argument has a size that is not allowed, an exception is thrown to notify the user about the error. This is a completely new type of errors that did not exist before in BLAS. In addition, there are some cases where the vector sizes become inconsistent across a group of arguments. For example, if the matrix  $A$  in a batch GEMM operation is the same for all multiplications (i.e. `A.size()` returns one), this implicitly enforces that the sizes of  $m$ ,  $k$ , and  $lda$  should all be equal to one. Otherwise, an exception is thrown to notify the user about the error in the vector sizes. The size error checking layer precedes the BLAS error checking layer.

### 3.6 Complete Prototype for a Reference Implementation

Now we bring all the pieces together to provide a prototype reference implementation for a batch GEMM. Figure 3.1 shows the composition of the different layers.

The code for the prototype reference implementation is also shown below.

```

1 using namespace std;
2 using namespace blas;
3
4 template<typename FloatType>
5 void blas::batch::gemm(

```

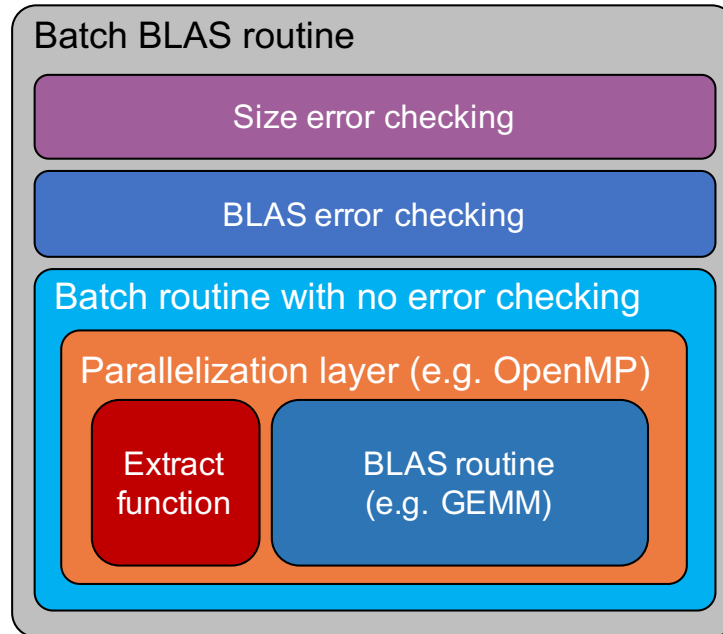


Figure 3.1: The hierarchy of the proposed reference implementation of a batch BLAS routine.

```

6     vector<Op> const &transA, vector<Op> const &transB,
7     vector<int64_t> const &m, vector<int64_t> const &n, vector<int64_t> const &k,
8     vector<FloatType> const &alpha,
9     vector<FloatType*> const &A, vector<int64_t> const &lda,
10    vector<FloatType*> const &B, vector<int64_t> const &ldb,
11    vector<FloatType> const &beta,
12    vector<FloatType*> const &C, vector<int64_t> const &ldc,
13    const int64_t batchCount, vector<int64_t> const &info
14    )
15 {
16     throw_if_( batchCount < 0 );
17     throw_if_( !(info.size() == 0 || info.size() == 1 || info.size() == batchCount) );
18     if(info.size() > 0){
19         // size error checking
20         throw_if_( (transA.size() != 1 && transA.size() != batchCount) );
21         throw_if_( (transB.size() != 1 && transB.size() != batchCount) );
22
23         throw_if_( (m.size() != 1 && m.size() != batchCount) );
24         throw_if_( (n.size() != 1 && n.size() != batchCount) );
25         throw_if_( (k.size() != 1 && k.size() != batchCount) );
26
27         throw_if_( (alpha.size() != 1 && alpha.size() != batchCount) );
28         throw_if_( (beta.size() != 1 && beta.size() != batchCount) );
29
30         throw_if_( (lda.size() != 1 && lda.size() != batchCount) );
31         throw_if_( (ldb.size() != 1 && ldb.size() != batchCount) );
32         throw_if_( (ldc.size() != 1 && ldc.size() != batchCount) );
33
34         throw_if_( (A.size() != 1 && A.size() != batchCount) );
35         throw_if_( (B.size() != 1 && B.size() != batchCount) );
36         throw_if_( (C.size() != batchCount) );
37
38         throw_if_( A.size() == 1 && (m.size() > 1 || k.size() > 1 || lda.size() > 1) );
39         throw_if_( B.size() == 1 && (k.size() > 1 || n.size() > 1 || ldb.size() > 1) );
40         throw_if_( C.size() == 1 &&
41             (transA.size() > 1 || transB.size() > 1 ||

```

```

42         m.size() > 1 || n.size() > 1 || k.size() > 1 ||
43         alpha.size() > 1 || beta.size() > 1 ||
44         lda.size() > 1 || ldb.size() > 1 || ldc.size() > 1 ||
45         A.size() > 1 || B.size() > 1
46     )
47 );
48
49 // blas error checking
50 blas::batch::gemm_check<FloatType>( transA, transB,
51                                     m, n, k,
52                                     alpha, A, lda,
53                                     B, ldb,
54                                     beta, C, ldc,
55                                     batchCount, info);
56 }
57
58 blas::batch::gemm<FloatType>( transA, transB,
59                               m, n, k,
60                               alpha, A, lda,
61                               B, ldb,
62                               beta, C, ldc);
63 }

```

So far we focused on a flat interface that assume no groups. The next sections explain how group-based and stride-based interfaces can be supported.

### 3.7 Extension for Group-based APIs

The proposed interface is easily extendable to support groups of matrices, where all the argument values are the same across a group. The extension can be done by promoting the `batchCount` argument from a constant integer to `std::vector<int64_t>`. In this case, the routine behaves as a flat routine only if the size of the vector `batchCount` is one. Otherwise, a group-based routine is provided. The size error checking layer in a group implementation should limit the size of a vector argument to either one or the size of the `batchCount` vector. A variant of the `extract` function should also be provided in order to extract the correct argument value based on the group sizes.

The extension to a group interface is questionable, though. If the group interface is originally intended to achieve a higher performance than a flat interface on groups of fixed arguments, then the proposed API for batch BLAS can be extended to support groups and maintain the same performance advantage. However, if the group interface is originally intended only to provide a unified C interface that supports fixed and variable size batches, then it is not necessary to extend the proposed API to support groups. The proposed C++ API naturally supports way more scenarios than the existing group interface in this regard.

### 3.8 Extension for Stride-based APIs

Both cuBLAS and rocBLAS allow the user to implicitly pass a pointer array through a pointer and a fixed stride. This is simpler than explicitly providing a pointer array, if the matrices are equidistant from each other. In order to support stride-based interfaces, there are two solutions.

The first is to provide an auxiliary function to populate a `std::vector<FloatType*>` based on a pointer and a stride. Otherwise, the proposed C++ API can be overloaded to accept a pointer and a stride instead of `std::vector<FloatType*>`. However, it is unclear if both input and output data pointers should be strided. This adds yet another level of complexity to the interface. For example, considering batch GEMM, it is unclear if there is a scenario where one matrix argument is strided, while the others are not.

## 3.9 Discussion and Critique

The proposed API covers a lot of scenarios that are impractical to cover in other languages like C and FORTRAN. The use of a standard container in C++ allows for easy adoption in many software frameworks. However, the high degree of flexibility comes at the cost of some shortcomings. Such shortcomings, along with suggested remedies, are summarized below

1. The ease of use provided by the API comes at the cost of complications for vendors and library developers to provide high performance implementations of the same routine for different calling scenarios. A remedy to this point is that there is a relatively simple reference implementation that can cover all cases. Vendors and library developers should focus on the optimization of specific scenarios that appear frequently in today's applications. The optimization of other scenarios can be carried out over time as per the demand of application developers.
2. Indeed, the implementation complexity is hidden from the user by a simple unified interface. However, the user has to be very careful about the sizes of all the vector arguments. The size error checking layer is responsible of informing the user about errors and inconsistencies in the vector sizes. This can be enabled by using an `info` vector of non-zero length.
3. Since a lot of semantics are hidden within the vector sizes, calling a batch routine might not be as self-explanatory as regular BLAS calls. This is the price paid to have such a flexible API. Since the user is responsible for providing correct vector sizes, it is relatively easy to understand the call by inspecting the argument setup before launching the batch routine.
4. The error checking layer, for both sizes and BLAS errors, is synchronous. No computation is allowed if any error is detected. This brings a considerable overhead for batch routines. An asynchronous error checking layer can amortize such an overhead, as the checking on some problems can overlap with the computation on other problems. However, the asynchronicity of error checking will probably allow only the problem based error reporting (PBER) mode. In addition, if the batch is huge, it makes more sense to check all arguments first, especially if the error is detected only at the end of the batch. Finally, a best practice would be to enable error checking only at development runs. Production runs should ideally disable error checking to maximize the performance, which can be done by a minimal change in the application developer's code (i.e. setting the `info` vector size to zero).

## 3.10 Summary

This chapter introduced the details of the proposed C++ API for batch BLAS routines. The API relies on the use of the standard vector C++ container (`std::vector`), which allows for a very flexible interface that can cover numerous calling scenarios. A detailed reference prototype implementation has been introduced for batch matrix multiplication. While a comprehensively high performant batch routine is complicated to implement, such a complexity can be mitigated over time by focusing on the current demands for batch workloads from application developers. As new demands arise for new patterns of batch workloads, the internals of the batch routine can be optimized specifically for such workloads, while keeping the same unified interface.



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