## A Guide to Julia's Dependencies

aka why does Julia take so long to compile from source?

### Tony Kelman

(@tkelman on Github)



Bay Area Julia Users December 4, 2014

# Who's this guy?

- Grad student at Berkeley in Mechanical Engineering
- Julia user and contributor since February 2014



- On Github: (look up "Rejected" on Youtube)
- Because I was curious, which files have I committed to most?

```
$ git log --author=kelman --pretty=oneline --name-only | sort | uniq -c | sort -r -n | head -n 15
  29 deps/Makefile
  17 Make.inc
  12 Makefile
   8 base/interactiveutil.il
   6 src/flisp/Makefile
   6 README md
   5 test/sparse.il
   5 test/file.jl
   5 src/sys.c
   5 src/support/Makefile
   5 src/debuginfo.cpp
   5 LICENSE.md
   5 contrib/windows/msvs build.sh
   5 appveyor.yml
   5 .travis.yml
```

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```

### Julia's dependencies

### Open source and the shoulders of giants

"If I have seen further it is by standing on the shoulders of giants." - Isaac Newton

"We all build our ideas on the best ideas we can find. Now imagine if there were no more good ideas we were allowed to use." – Bob Young, co-founder of Red Hat

- git clone git://github.com/JuliaLang/julia.git cd julia && make takes a while - the first time
- deps/Makefile downloads, configures, and compiles each dependency a few of them are much bigger than Julia is
- Three groups of dependencies:
  - Linked into libjulia, necessary to run the Julia JIT compiler
    Used in Julia's standard library via ccall() or process spawning
  - Tools used only at build time to compile Julia (or other deps)

What does all this code do?

### Group 1, required for libjulia

### LLVM

- JIT compiler
- libuv
  - Cross-platform input/output
- libunwind
  - Handling backtraces
- utf8proc
  - Unicode processing

### LLVM, http://llvm.org



- What: formerly "Low Level Virtual Machine," today general purpose compiler infrastructure
- Who: many contributors from Apple, Google, Intel, Mozilla, Julia, etc. Used by Clang, Rust, Swift, Emscripten, WebKit (Safari)
- When: originally Chris Lattner's Masters and Ph.D theses, circa 2003
- License: University of Illinois / NCSA (permissive, BSD-style)
- Written in: C++
- Use in Julia: just in time compiler

A quick introduction to classical compiler design - 1

From "The Architecture of Open Source Applications," http://www.aosabook.org/en/llvm.html

• Basic 3 phase compiler



• One input language, one target architecture

A quick introduction to classical compiler design - 2

• Modular compiler design



- Reuse core components across multiple languages and architectures
- LLVM intermediate representation (IR)
  - Sort of like "cross-platform assembly"
  - Try out @code\_llvm in Julia

### libuv, https://github.com/libuv/libuv



- What: "Lib Unicorn Velociraptor"? pun on -luv to link to the library? cross platform asynchronous I/O
- Who: originally written to port Node.js to Windows, also used by Luvit, Pyuv, formerly Rust
- When: 2011
- License: MIT
- Written in: C
- Use in Julia: input/output, file system, process spawning, networking, terminal handling, without requiring POSIX

Julia uses a minor fork of libuv to support process piping syntax run(`ls`|>`sort`), need work and pull requests to use upstream

### libunwind, http://nongnu.org/libunwind

- What: Support library for backtraces and profiling on Linux
- Who: David Mosberger, Arun Sharma, other contributors
- When: 2002
- License: MIT
- Written in: C

Different library from Apple, written in C++ and assembly, used on OSX https://github.com/JuliaLang/libosxunwind

utf8proc, http://public-software-group.org/utf8proc

- What: Unicode processing, normalization, case folding
- Who: Public Software Group
- When: 2006
- License: MIT
- Written in: C

Unicode is complicated!

- Variable width encodings
- Combining characters
- Different normalization forms
- Similar looking but distinct codepoints

Forked and updated to latest Unicode version by Steven G. Johnson and Jiahao Chen for Julia 0.4-dev, https://github.com/JuliaLang/libmojibake

### Group 2, used in Julia standard library

- OpenBLAS: Dense linear algebra
- SuiteSparse: Sparse matrix factorizations
- ARPACK: Sparse eigenvalue problems
- FFTW: Fourier transforms
- GMP: Arbitrary precision integers (BigInt)
- MPFR: Arbitrary precision floating point (BigFloat)
- PCRE: Regular expressions
- OpenLibm: Math functions normally found in libm
- OpenSpecFun: Additional special functions
- dSFMT: Random number generation
- Rmath: Distributions and statistical functions
- double-conversion: Floating point to string conversion (Julia  $\leq$  0.3.x)
- Git (in Julia  $\leq$  0.3.x) or libgit2 (0.4 WIP): Package manager

### OpenBLAS, http://openblas.net

- What: Open source high performance implementation of the Basic Linear Algebra Subprograms (BLAS) and Linear Algebra Package (LAPACK)
  - Who: originally Kazushige Goto, now maintained by Xianyi Zhang, Werner Saar, and others
  - When: GotoBLAS 2002, OpenBLAS 2011
  - License: BSD
  - Written in: Fortran, assembly, C
  - Use in Julia: dense linear algebra

Takes a long time to compile when OPENBLAS\_DYNAMIC\_ARCH=1, builds optimized kernel implementations for many recent CPU families (Nehalem, Sandy Bridge, Haswell, etc)

A P A C K

-A P -A C -K

APA-C-K

-A P -A -C K

A -P -A C K

L-A-PAC-K

### BLAS in one slide

#### Level 1 BLAS

din scalar vector vector scalars 5-element array		prefixes
SUBROUTINE ±ROTG ( A. B. C. S )	Generate plane rotation	S, D
SUBROUTINE XROTHG( D1, D2, A, B, PARAM )	Generate modified plane rotation	S, D
SUBROUTINE TROT ( N. X. INCX, Y. INCY, C. S )	Apply plane rotation	S. D
SUBROUTINE TROIM ( N. X. INCX, Y. INCY. PARAM )	Apply modified plane rotation	S. D
SUBBOUTINE ESVAP ( N. X. INCX, Y. INCY )	2 49 11	S. D. C. Z
SUBBOUTTINE *SCAL ( N. ALPHA, X. INCX )	$I \leftarrow OI$	S.D.C.Z.CS.ZD
SUBBOUTINE XCOPY ( N. X. INCX, Y. INCY )	$v \leftarrow x$	S. D. C. Z
SUBBOUTINE XAXPY ( N. ALPHA, X. INCX, Y. INCY )	$y \leftarrow \alpha x + y$	S. D. C. Z
FUNCTION YOUT (N Y INCY Y INCY )	$dat \leftarrow r^T u$	S D DS
FUNCTION -DOTI ( N Y INCY Y INCY )	$dat = x^T y$	CZ
TURNETIN LOUGH ( N, A, INCA, I, INCA )	dat s all a	0.7
	$dot \leftarrow x \cdot y$	SIDE
PUNCTION IIIOI (N, A, IRCA, I, IRCE)	$aot \leftarrow a + x \cdot y$	505 6 D 60 D7
FUNCTION XMMZ ( N. A. INCA )	$nrm_2 \leftarrow  x  _2$	5, D, SC, DZ
FUNCTION EASUR ( N, A, INCA )	$asum \leftarrow   re(x)  _1 +   im(x)  _1$	S, D, SC, DZ
FUNCTION IXAMAR( N, I, INCX )	$amax \leftarrow 1^{m}k \ni  re(x_k)  +  im(x_k) $	S, D, C, Z
Level 2 DI AS	$= max(pe(x_i) + pm(x_i))$	
Level 2 DLAS		
options die D-vidth state matrix fector state vector	1	0.0.0.7
TOLEV ( INANS, N, S, ALPRA, A, LDA, A, ISCA, BEIA, I, ISCI )	$y \leftarrow \alpha A x + \beta y, y \leftarrow \alpha A^* x + \beta y, y \leftarrow \alpha A^* x + \beta y, A - m \times n$	5, D, C, Z
XGBHV L TRANS, H. H. KL, KU, ALPHA, A, LDA, I, INCX, BETA, T, INCY J	$y \leftarrow \alpha Ax + \beta y, y \leftarrow \alpha A^* x + \beta y, y \leftarrow \alpha A^m x + \beta y, A - m \times n$	S, D, C, Z
<pre>xHEMV ( UPLD, 8, ALPHA, A, LDA, I, INCX, BETA, Y, INCY )</pre>	$y \leftarrow \alpha Ax + \beta y$	C, Z
xHBMV ( UPLD, N, K, ALPHA, A, LDA, X, INCX, BETA, Y, INCY )	$y \leftarrow \alpha A x + \beta y$	C, Z
<pre>xHPMV ( UPLD, N, ALPHA, AP, X, INCX, BETA, Y, INCY )</pre>	$y \leftarrow \alpha A x + \beta y$	C, Z
XSYMV ( UPLO, N, ALPHA, A, LDA, X, INCX, BETA, Y, INCY )	$y \leftarrow \alpha A x + \beta y$	S, D
xSBMV ( UPLD, N, K, ALPHA, A, LDA, X, INCX, BETA, Y, INCY )	$y \leftarrow \alpha A x + \beta y$	S, D
xSPMV ( UPLO, N, ALPHA, AP, X, INCX, BETA, Y, INCY )	$y \leftarrow \alpha Ax + \beta y$	S, D
xTRMV ( UPLD, TRANS, DIAG, N, A, LDA, X, INCX )	$x \leftarrow Ax, x \leftarrow A^{*}x, x \leftarrow A^{*}x$	S, D, C, Z
xTEMV ( UPLO, TRANS, DIAG, N, K, A, LDA, I, INCX )	$x \leftarrow Ax, x \leftarrow A^{*}x, x \leftarrow A^{n}x$	S, D, C, Z
xTPMV ( UPLO, TRANS, DIAG, N, AP, I, INCX )	$x \leftarrow Ax, x \leftarrow A^T x, x \leftarrow A^H x$	S, D, C, Z
xTRSV ( UPLO, TRANS, DIAG, N, A, LDA, X, INCX )	$x \leftarrow A^{-1}x, x \leftarrow A^{-1}x, x \leftarrow A^{-n}x$	S, D, C, Z
xTBSV ( UPLO, TRANS, DIAG, N. K., A. LDA, X. INCX )	$x \leftarrow A^{-1}x, x \leftarrow A^{-T}x, x \leftarrow A^{-H}x$	S, D, C, Z
xTPSV ( UPLO, TRANS, DIAG, N, AP, X, INCX )	$x \leftarrow A^{-1}x, x \leftarrow A^{-T}x, x \leftarrow A^{-H}x$	S, D, C, Z
options dim scalar vector vector matrix		
xGER ( M. N. ALPHA, X. INCX, Y. INCY, A. LDA )	$A \leftarrow \alpha x y^T + A, A - m \times n$	S, D
xGERU ( M. N. ALPHA, X. INCX, Y. INCY, A. LDA )	$A \leftarrow \alpha x y^T + A, A = m \times n$	C, Z
xGERC ( M, N, ALPHA, X, INCX, Y, INCY, A, LDA )	$A \leftarrow \alpha x y^H + A, A - m \times n$	C, Z
xHER ( UPLO, N, ALPHA, X, INCX, A, LDA )	$A \leftarrow \alpha x x^H + A$	C, Z
xHPR ( UPLO, N, ALPHA, X, INCX, AP )	$A \leftarrow \alpha x x^H + A$	C, Z
xHER2 ( UPLO, N, ALPHA, X, INCX, Y, INCY, A, LDA )	$A \leftarrow \alpha x y^H + y(\alpha x)^H + A$	C, Z
xHPR2 ( UPLO, N. ALPHA, X. INCX, Y. INCY, AP )	$A \leftarrow \alpha x y^H + y(\alpha x)^H + A$	C, Z
xSYR ( UPLO, N, ALPHA, X, INCI, A, LDA )	$A \leftarrow \alpha z z^T + A$	S, D
xSPR ( UPLO, N. ALPHA, X, INCX. AP )	$A \leftarrow \alpha x x^T + A$	S, D
xSYR2 ( UPLD. N. ALPHA, X. INCX, Y. INCY, A. LDA )	$A \leftarrow \alpha x y^T + \alpha y x^T + A$	S. D
xSPR2 ( UPLO, N. ALPHA, X. INCX, Y. INCY, AP )	$A \leftarrow \alpha z u^T + \alpha u z^T + A$	S. D
The second		
Level 3 BLAS		
options dim scalar matrix matrix scalar matrix		
xGENN ( TRANSA, TRANSB, M. N. K. ALPHA, A. LDA, B. LDB, BETA, C. LDC )	$C \leftarrow \alpha op(A)op(B) + \beta C, op(X) = X, X^T, X^H, C - m \times n$	S. D. C. Z
TSYMM ( STDE, UPLD, N. N. ALPHA, A. LDA, B. LDB, BETA, C. LDC.)	$C \leftarrow \alpha AB + \beta C C \leftarrow \alpha BA + \beta C C - m \times n A = A^T$	S.D.C.Z
THERM ( SIDE, UPLO, M. N. ALPHA, A. LDA, B. LDB, BETA, C. LDC )	$C \leftarrow \alpha AB + \beta C, C \leftarrow \alpha BA + \beta C, C, m \times n, A = A^B$	C.Z
wSVRK ( HP10 TRANS R & ALPHA 4 LDA RETA C LDC )	$C \leftarrow \alpha A A^T + \beta C C \leftarrow \alpha A^T A + \beta C C - \alpha \times \alpha$	SDCZ
THERE ( 1010 TRANS N. S. ALPHA & LDA. BETA C. LDC.)	$C \leftarrow \alpha A A^H + \beta C C \leftarrow \alpha A^H A + \beta C C - n \times n$	CZ
-SYESK IDIO TRANS & ALDRA I DA B DR BPT ( C DC )	$C \leftarrow \alpha A B^T + \overline{\alpha} B A^T + \beta C C \leftarrow \alpha A^T B + \overline{\alpha} B^T A + \beta C C - n \times n$	SDC7
wHERE W & ALPHA & LDS RETA C LDC )	$C \leftarrow \alpha A B^{H} + \overline{\alpha} B A^{H} + \overline{\beta} C C \leftarrow \alpha A^{H} B + \overline{\alpha} B^{H} A + \overline{\beta} C C - n \times n$	C.7
The (STOR DID TRANSA DIA DIA A LOR DIA , C, LOC )	$B \leftarrow and A B B \leftarrow aBon(A) an(A) = A A^T A^B B - m \times n$	SDC7
TREM ( STDE HDLD TRANSA DIAC M & ALDRA A LDA B LDB )	$B \leftarrow con(A^{-1})B = a - c Ban(A^{-1}) - a A^T A^H B = m \times n$	SDCZ
2	$D = uop(A - p), D = uop(A - p)p(A) = A, A - A - D = m \times u$	1. 1. 1. 1. 1. 1. 1. 1. 1. 1. 1. 1. 1. 1

Tony Kelman (@tkelman)

### Levels of BLAS and LAPACK

- Level 1 BLAS
  - ► Vector operations: scale, add, copy, dot product, find largest element
  - O(n) operations on O(n) data
- Level 2 BLAS
  - Matrix-vector operations: A \* x, triangular solve, rank 1 or 2 updates
  - $\blacktriangleright \ O(n^2)$  operations on  $O(n^2)$  data
- Level 3 BLAS
  - ► Matrix-matrix operations: *A* \* *B*, triangular solve for multiple right hand sides, rank *k* updates
  - $O(n^3)$  operations on  $O(n^2)$  data
  - Where the important cache optimizations happen
- LAPACK (API does not fit on one slide)
  - Higher level factorizations, eigenvalue and singular value decompositions designed to use efficient BLAS-3 operations
- Reference Fortran implementations from Netlib are slow
  - Better to use an optimized (SIMD, multithreaded) implementation like OpenBLAS or Intel MKL

### SuiteSparse, http://suitesparse.com



- What: Sparse linear algebra LU, Cholesky, and QR factorizations
- Who: Tim Davis, also used by Matlab, Mathematica, Google Ceres
- When: 2006 or earlier?
- License: LGPL
- Written in: C, C++

What makes a matrix sparse?

- Enough elements are zero to be worth taking advantage of
- Nonzero structure and permutations very important
- Graph theory for structure, linear algebra for numerics

ARPACK, https://github.com/opencollab/arpack-ng

- What: ARnoldi PACKage for eigenvalue problems  $Ax = \lambda x$  with sparse A, iterative algorithms to find a small set of  $\lambda$  values
- Who: Rich Lehoucq, Kristi Maschoff, et al, also used by SciPy, Matlab, Octave
- When: 1996
- License: BSD
- Written in: Fortran 77

Work in progress to replace this with pure Julia code, see https://github.com/JuliaLang/IterativeSolvers.jl/pull/31

### FFTW, http://fftw.org



- What: Fastest Fourier Transform in the West
- Who: Matteo Frigo and Steven G. Johnson
- When: 1997
- License: GPL
- Written in: C, code generator in OCaml

Work in progress to write a pure Julia FFT and move FFTW to an optional package, see https://github.com/JuliaLang/julia/pull/6193

### GMP, https://gmplib.org



- What: GNU Multiple Precision library for arbitrary precision integer arithmetic (BigInt in Julia)
- Who: Torbjörn Granlund, GNU Project, many contributors
- When: 1991
- License: LGPL
- Written in: C, assembly

### MPFR, http://mpfr.org



- What: GNU Multiple Precision Floating-point Reliable library for arbitrary precision floating-point arithmetic (BigFloat in Julia)
- Who: INRIA, GNU Project, many contributors
- When: 2000
- License: LGPL
- Written in: C

Some people, when confronted with a problem, think "I know, I'll use regular expressions." Now they have two problems. – Jamie Zawinski

- What: Perl Compatible Regular Expressions (r"..." in Julia)
- Who: Philip Hazel, Zoltan Herczeg
- When: 1997
- License: BSD
- Written in: C

### OpenLibm, http://openlibm.org

- What: "high quality, portable, standalone C mathematical library"
- Who: Viral Shah and other JuliaLang contributors, code originally from FreeBSD msun, OpenBSD libm, and Freely Distributable FDLIBM (http://www.netlib.org/fdlibm)
- When: 2011, original code from 1992 or earlier
- License: BSD
- Written in: C, assembly
- Why: Performance and accuracy of system libm for trig, sqrt, exp, log, etc varies between platforms, more reliable to build our own

OpenSpecFun, https://github.com/JuliaLang/openspecfun

- What: Collection of special functions Bessel and Airy functions from AMOS library, complex error functions from Faddeeva
- Who: Donald Amos from http://netlib.org/amos, Faddeeva by Steven G. Johnson http://ab-initio.mit.edu/wiki/index.php/Faddeeva\_Package
- When: Amos code from 1985 or earlier, Faddeeva 2012, OpenSpecFun 2013
- License: MIT, Public Domain
- Written in: Fortran 77, C++, C
- Why: Pieces that were split out from OpenLibm because they are not included in system libm libraries

dSFMT, http://www.math.sci.hiroshima-u.ac.jp/~m-mat/MT/SFMT

- What: Double precision SIMD-oriented Fast Mersenne Twister random number generator (RNG)
- Who: Matsuo Saito and Makoto Matsumoto
- When: 2007
- License: BSD
- Written in: C

Julia's RNG code is undergoing heavy development on 0.4-dev right now, good chance dSFMT might be replaced by some alternate RNG see https://github.com/JuliaLang/julia/issues/8786

### Rmath, https://github.com/JuliaLang/Rmath



- What: Distributions and statistical functions from R, forked and patched to use same dSFMT RNG as Julia
- Who: R contributors, fork by Viral Shah
- When: Possibly as old as R, 1997? JuliaLang fork from 2013
- License: GPL
- Written in: C

Not used by base Julia, only Distributions.jl and HypothesisTests.jl! see https://github.com/JuliaStats/Distributions.jl/pull/138 for work to remove the dependency

### double-conversion aka Grisu,

https://github.com/floitsch/double-conversion

- What: Efficient conversion between floating point and shortest equivalent decimal representation
- Who: Florian Loitsch, used by Google in V8
- When: 2010
- License: BSD
- Written in: C++

No longer used in Julia 0.4-dev, algorithm was ported to Julia by Jacob Quinn in https://github.com/JuliaLang/julia/pull/7291

### Git, http://git-scm.com



- What: Version control for Julia's package manager
- Who: Linus Torvalds, Junio Hamano, many contributors
- When: 2005
- License: GPL
- Written in: C, shell, Perl

WIP to switch to libgit2 (https://libgit2.github.com) instead of command-line executable for Julia 0.4-dev to improve speed of Pkg, speak up at https://github.com/JuliaLang/julia/issues/7584 if you want to help!

### Group 3, used during build process

- Patchelf
  - Setting rpath on Linux, http://nixos.org/patchelf.html
- Objconv
  - Renaming library symbols on OSX, http://www.agner.org/optimize/#objconv
- Virtualenv
  - Sandboxing Sphinx version for building documentation, https://virtualenv.pypa.io

Not much more to say about these

# Hopefully you have a better sense what's going on, next time you compile Julia from source.

Any questions?