

# Generating High-Performance General Size Linear Transform Libraries Using Spiral

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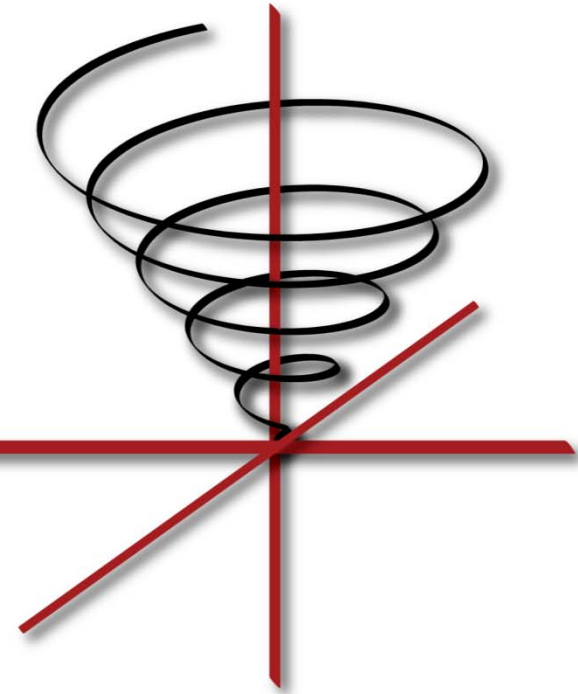
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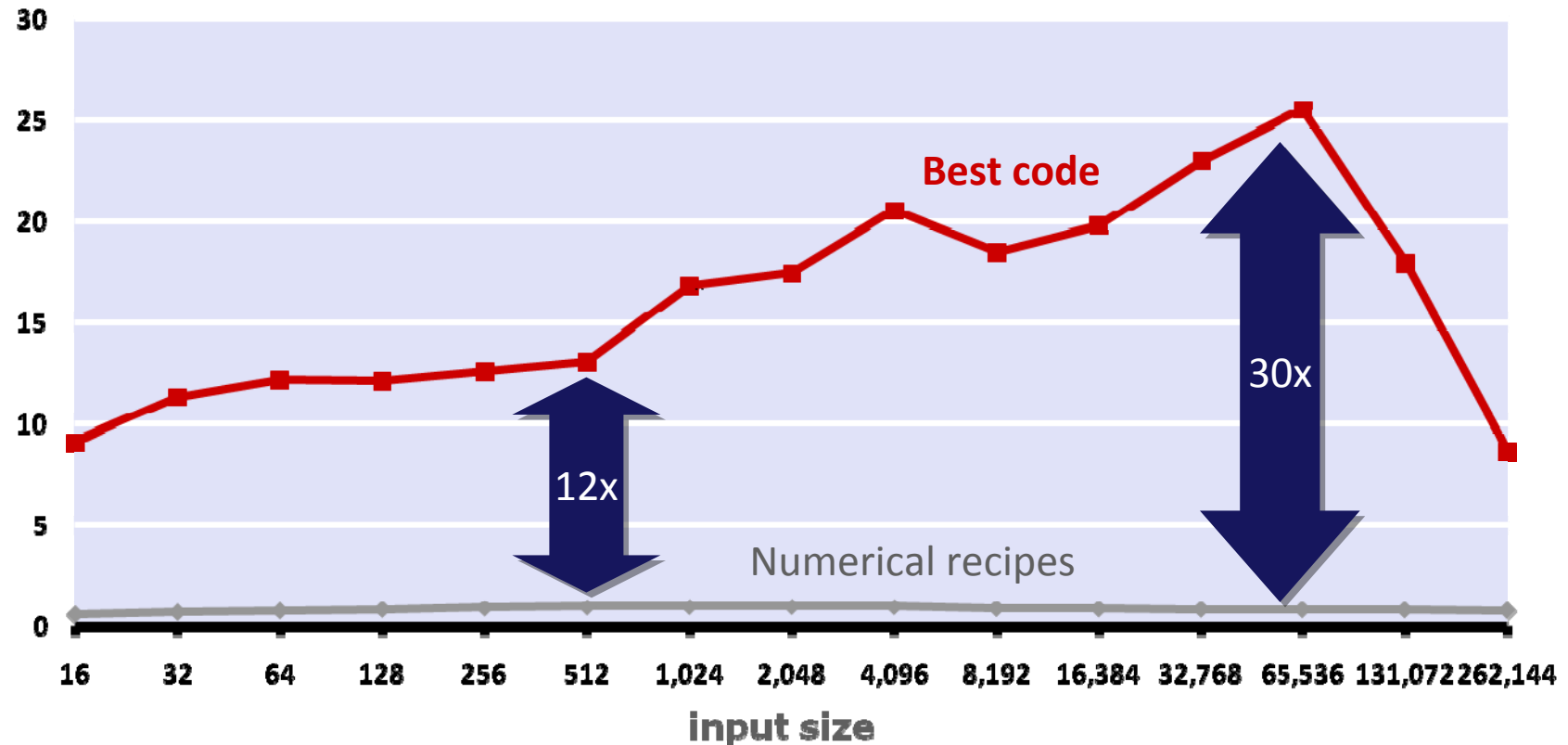


HPEC, September 2008, Lexington, MA, USA

*This work was supported by DARPA DESA program, NSF-NGS/ITR, NSF-ACR, and Intel*

# The Problem: Example DFT

**Discrete Fourier Transform (DFT) on 2xCore2Duo 3 GHz (single precision)**  
**Performance [Gflop/s]**

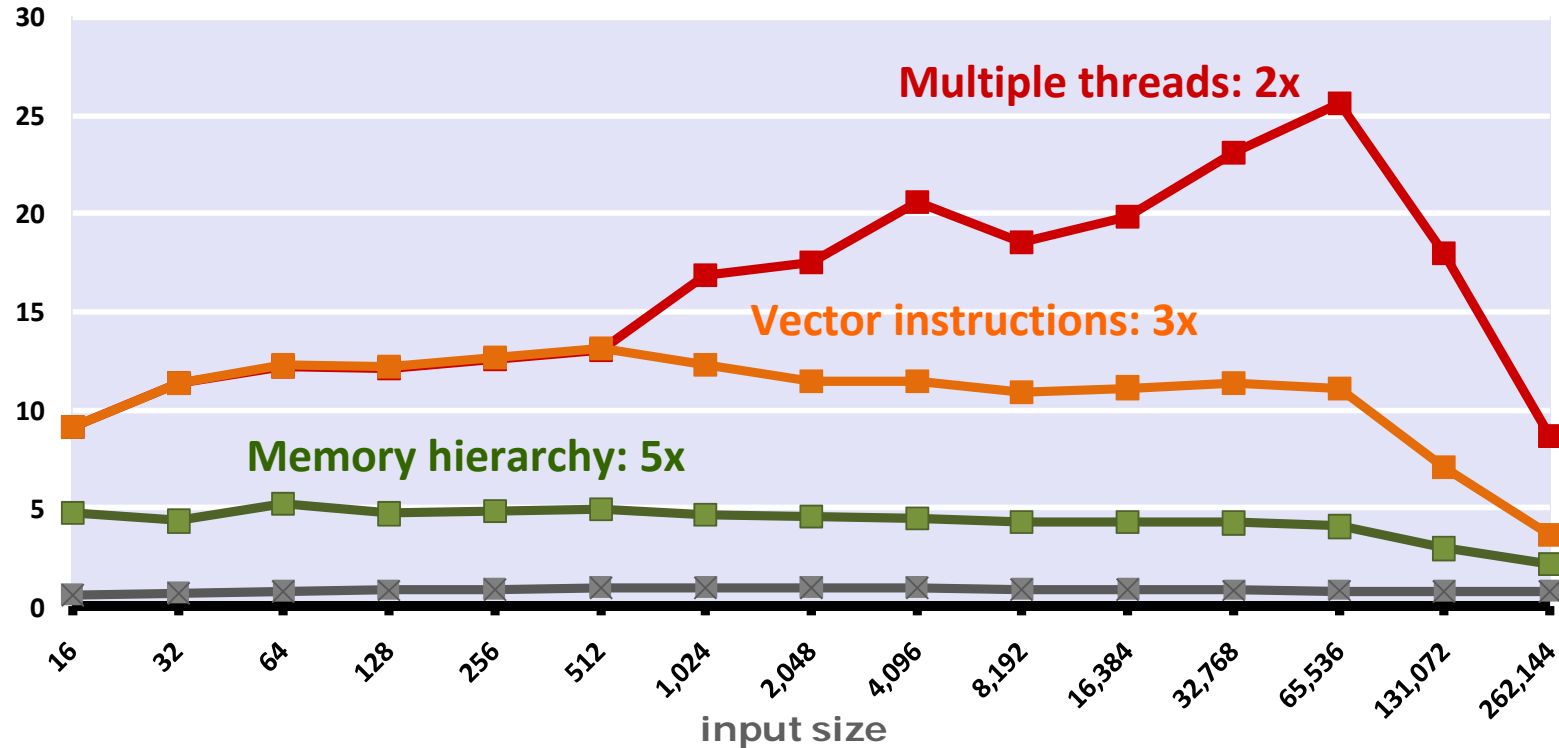


- Standard desktop computer
- Same operations count  $\approx 4n \log_2(n)$
- *Similar plots can be shown for all numerical problems*

# DFT Plot: Analysis

Discrete Fourier Transform (DFT) (on 2xCore2Duo 3 GHz)

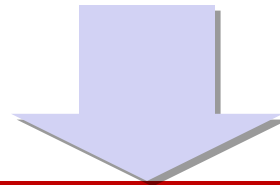
Performance [Gflop/s]



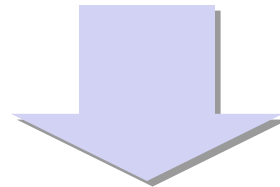
- High performance library development = nightmare
- *Automation?*

# Idea: Textbook FFT

Textbook FFT



?

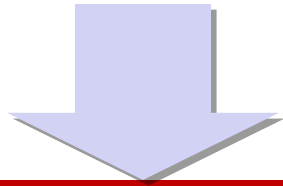


“FFTW”

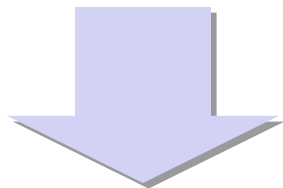
# Goal: Teach Computers to Write Libraries

## Input:

- Transform:  $DFT_n$
- Algorithm:  $DFT_{km} \rightarrow (DFT_k \otimes I_m) T_m^{km} (I_k \otimes DFT_m) L_k^{km}$
- Hardware: 2-way SIMD + multithreaded



Spiral



## Output:

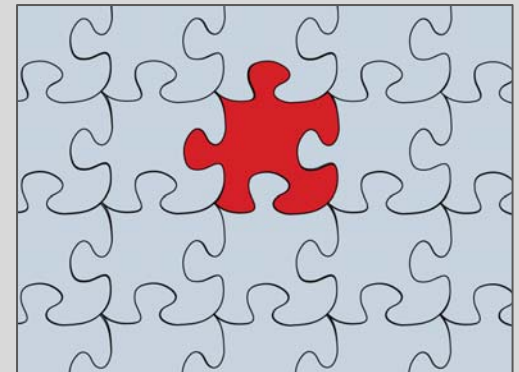
- FFTW equivalent library
- For general input size
- Vectorized and multithreaded
- Performance competitive

## Key technologies:

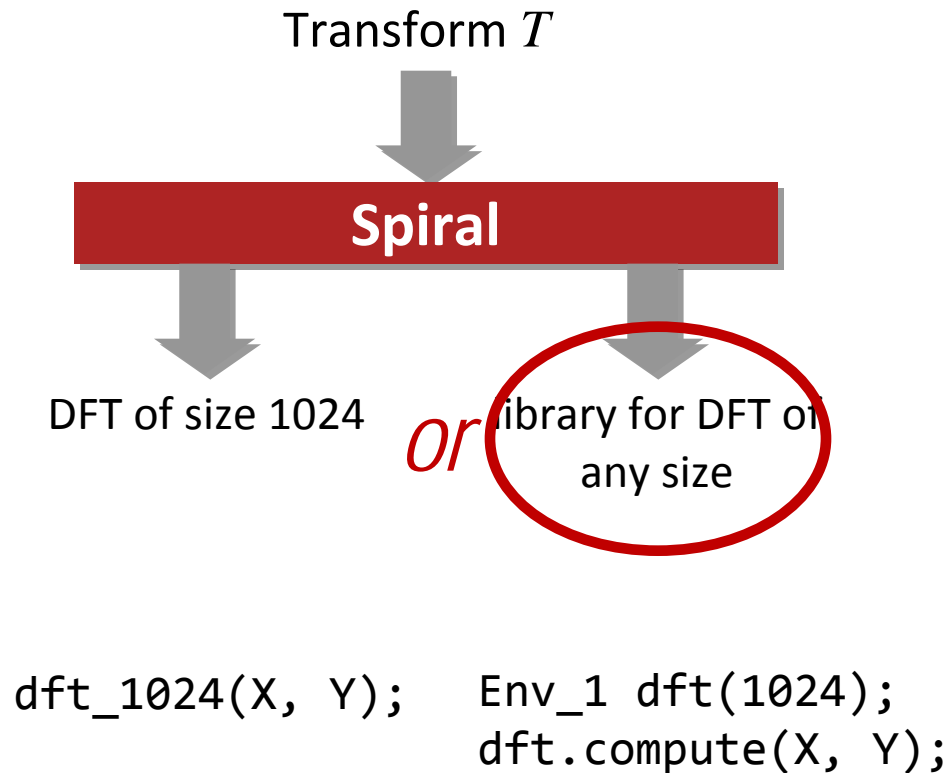
- Layered domain specific language
- Algorithm manipulation via rewriting
- Feedback-driven search

## Result:

- Full automation



# Contribution: General Size Library



***Fundamentally different problems***

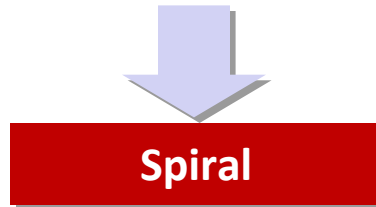
# Beyond Fourier Transform and FFTW

Cooley-Tukey  
FFT



“FFTW”

“Cooley-Tukey” DCT



“FCTW”

Overlap-save/add FIR



“FIRW”

Fast Walsh Transform



“WHTW”

Fast Wavelet Transform



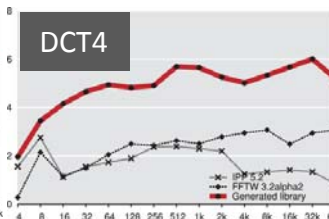
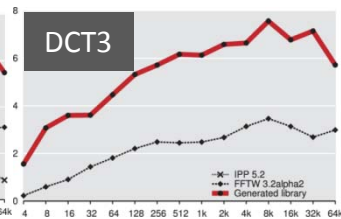
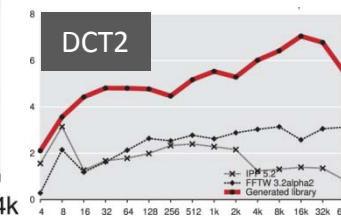
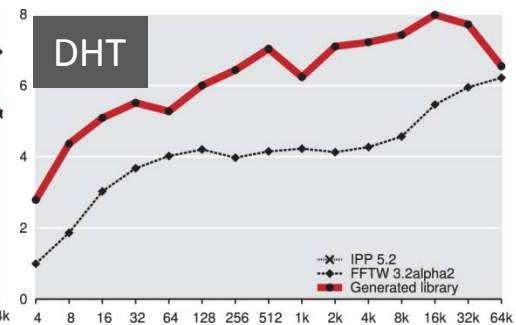
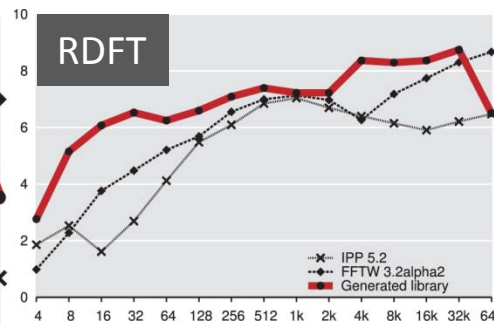
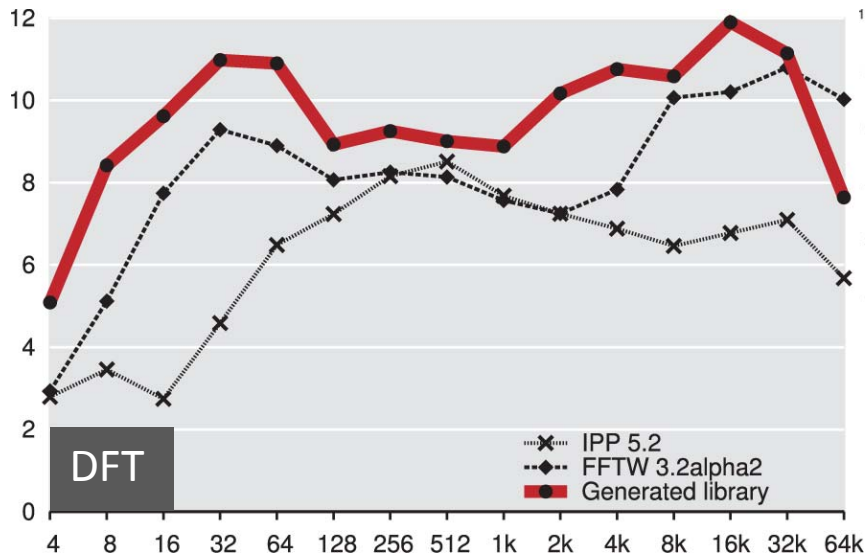
“FWTW”

Fast Hartley Transform

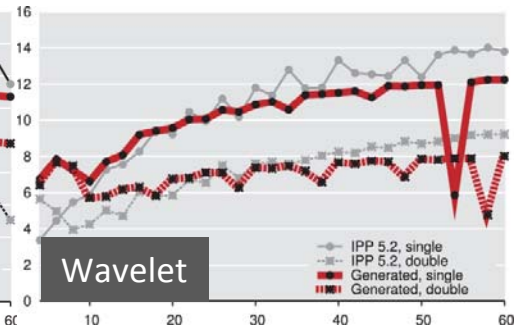
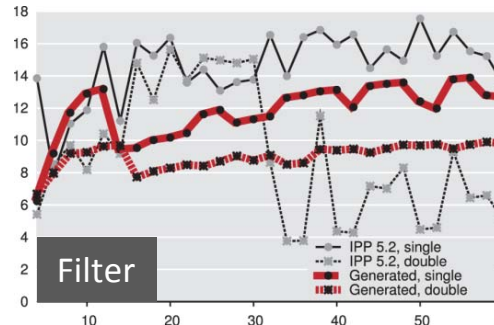


“FHTW”

# Examples of Generated Libraries



- 2-way vectorized, 2-threaded
- Most are faster than hand-written libs
- Code size: 8–120 KLOC or 0.5–5 MB
- Generation time: 1–3 hours



**Total: 300 KLOC / 13.3 MB of code generated in < 20 hours**  
*from a few simple algorithm specs*

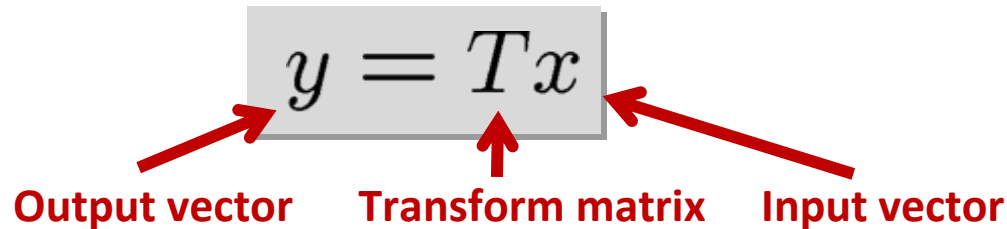
**Intel IPP library 6.0 will include Spiral generated code**



- I. Background**
- II. Library Generation**
- III. Experimental Results**
- IV. Conclusions and Future Work**

# Linear Transforms

- Mathematically: matrix-vector product



- Examples:

$$\text{DFT}_n = \left[ \omega_n^{k\ell} \right]_{0 \leq k, \ell < n}, \quad \omega_n = e^{-2\pi j/n}$$

$$\text{WHT}_n = \begin{bmatrix} \text{WHT}_{n/2} & \text{WHT}_{n/2} \\ \text{WHT}_{n/2} & -\text{WHT}_{n/2} \end{bmatrix}$$

$$\text{RDFT}_n = \begin{bmatrix} I''_n \\ \left[ \begin{array}{c} \cos \frac{2\pi k\ell}{n} \\ -\sin \frac{2\pi k\ell}{n} \end{array} \right] \end{bmatrix}$$

$$\text{DHT}_n = \begin{bmatrix} I''_n \\ \left[ \begin{array}{c} \text{cas} \frac{2\pi k\ell}{n} \\ \text{cms} \frac{2\pi k\ell}{n} \end{array} \right] \end{bmatrix}$$

$$\text{DCT-1}_n = \left[ \cos \frac{k\ell\pi}{n-1} \right]$$

$$\text{DST-1}_n = \left[ \sin \frac{(k+1)(\ell+1)\pi}{n+1} \right]$$

$$\text{DCT-2}_n = \left[ \cos \frac{k(2\ell+1)\pi}{2n} \right]$$

$$\text{DST-2}_n = \left[ \sin \frac{(k+1)(2\ell+1)\pi}{2n} \right]$$

$$\text{DCT-3}_n = \left[ \cos \frac{(2k+1)\ell\pi}{2n} \right]$$

$$\text{DST-3}_n = \left[ \sin \frac{(2k+1)(\ell+1)\pi}{2n} \right]$$

$$\text{DCT-4}_n = \left[ \cos \frac{(2k+1)(2\ell+1)\pi}{4n} \right]$$

$$\text{DST-4}_n = \left[ \sin \frac{(2k+1)(2\ell+1)\pi}{4n} \right]$$

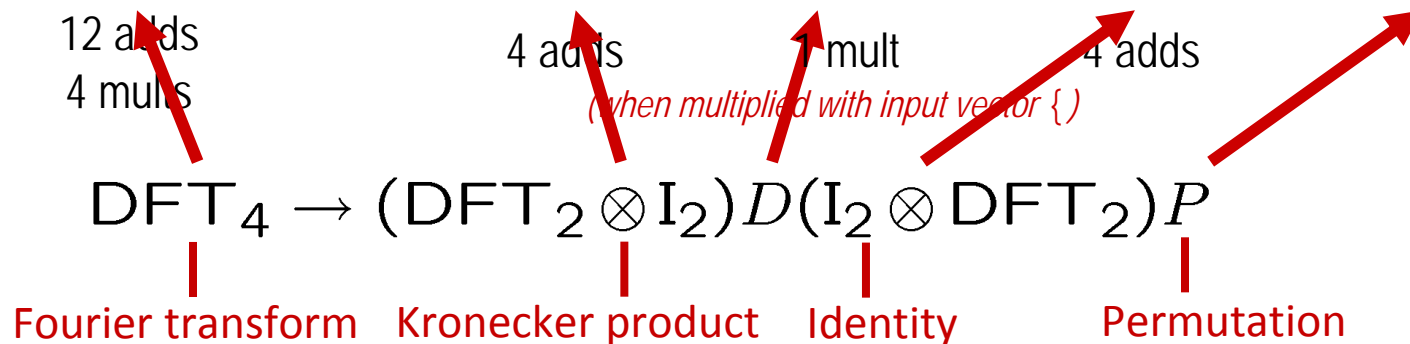
$$\text{MDCT}_n = \left[ \cos \frac{(2k+1)(2\ell+1+n)\pi}{4n} \right]$$

$$\text{IMDCT}_n = \left[ \cos \frac{(2\ell+1)(2k+1+n)\pi}{4n} \right]$$

# Fast Algorithms, Example: 4-point FFT

## ■ Fast algorithms = matrix factorizations

$$\begin{bmatrix} 1 & 1 & 1 & 1 \\ 1 & i & -1 & -i \\ 1 & -1 & 1 & -1 \\ 1 & -i & -1 & i \end{bmatrix} x \rightarrow \begin{bmatrix} 1 & \cdot & 1 & \cdot \\ \cdot & 1 & \cdot & 1 \\ 1 & \cdot & -1 & \cdot \\ \cdot & 1 & \cdot & -1 \end{bmatrix} \begin{bmatrix} 1 & \cdot & \cdot & \cdot \\ \cdot & 1 & \cdot & \cdot \\ \cdot & \cdot & 1 & \cdot \\ \cdot & \cdot & \cdot & i \end{bmatrix} \begin{bmatrix} 1 & 1 & \cdot & \cdot \\ 1 & -1 & \cdot & \cdot \\ \cdot & \cdot & 1 & 1 \\ \cdot & \cdot & 1 & -1 \end{bmatrix} \begin{bmatrix} 1 & \cdot & \cdot & \cdot \\ \cdot & \cdot & 1 & \cdot \\ \cdot & 1 & \cdot & \cdot \\ \cdot & \cdot & \cdot & 1 \end{bmatrix} x$$



## ■ SPL = mathematical, declarative specification

## ■ Space of algorithms generated using **breakdown rules**

$$DFT_{mn} \rightarrow (DFT_m \otimes I_n) D (I_m \otimes DFT_n) P$$

# Examples of Breakdown Rules

$$\text{DFT}_n \longrightarrow (\text{DFT}_k \otimes I_m) D_{k,m} (I_k \otimes \text{DFT}_m) L_k^n \quad (2.2)$$

$$\text{DFT}_n \longrightarrow V_{m,k}^{-1} (\text{DFT}_k \otimes I_m) (I_k \otimes \text{DFT}_m) V_{m,k} \quad (2.3)$$

$$\text{DFT}_n \longrightarrow W_n^{-1} (I_1 \oplus \text{DFT}_{n-1}) E_n (I_1 \oplus \text{DFT}_{n-1}) W_n \quad (2.4)$$

$$\text{DFT}_n \longrightarrow B_{n,m}^\top D_m \text{DFT}_m D'_m \text{DFT}_m D''_m B_{n,m}, \quad m \geq 2n - 1 \quad (2.5)$$

$$\text{DFT}_n \longrightarrow P_{k/2,2m}^\top (\text{DFT}_{2m} \oplus (I_{k/2-1} \otimes_i C_{2m} \text{rDFT}_{2m}((i+1)/k))) (\text{RDFT}'_k \otimes I_m) \quad (2.6)$$

$$\begin{pmatrix} \text{RDFT}_n \\ \text{RDFT}'_n \\ \text{DHT}_n \\ \text{DHT}'_n \end{pmatrix} \longrightarrow (P_{k/2,m}^\top \otimes I_2) \left( \begin{pmatrix} \text{RDFT}_{2m} \\ \text{RDFT}'_{2m} \\ \text{DHT}_{2m} \\ \text{DHT}'_{2m} \end{pmatrix} \oplus \left( I_{k/2-1} \otimes_i M_{2m} \begin{pmatrix} \text{rDFT}_{2m}((i+1)/k) \\ \text{rDFT}'_{2m}((i+1)/k) \\ \text{rDHT}_{2m}((i+1)/k) \\ \text{rDHT}'_{2m}((i+1)/k) \end{pmatrix} \right) \right) \cdot \left( \begin{pmatrix} \text{RDFT}'_k \\ \text{RDFT}'_k \\ \text{DHT}'_k \\ \text{DHT}'_k \end{pmatrix} \otimes I_m \right) \quad (2.7)$$

$$\text{RDFT}_n \longrightarrow D_n \cdot \text{DCT-2}_n \cdot P_n, \quad n \text{ odd} \quad (2.8)$$

$$\text{DCT-2}_n \longrightarrow P_{k/2,2m}^\top \left( \text{DCT-2}_{2m} K_2^{2m} \oplus (I_{k/2-1} \otimes N_{2m} \text{RDFT-3}_{2m}^\top) \right) G_n (L_{k/2}^{n/2} \otimes I_m) \cdot (I_m \otimes \text{RDFT}'_k) Q_{m/2,k} \quad (2.8)$$

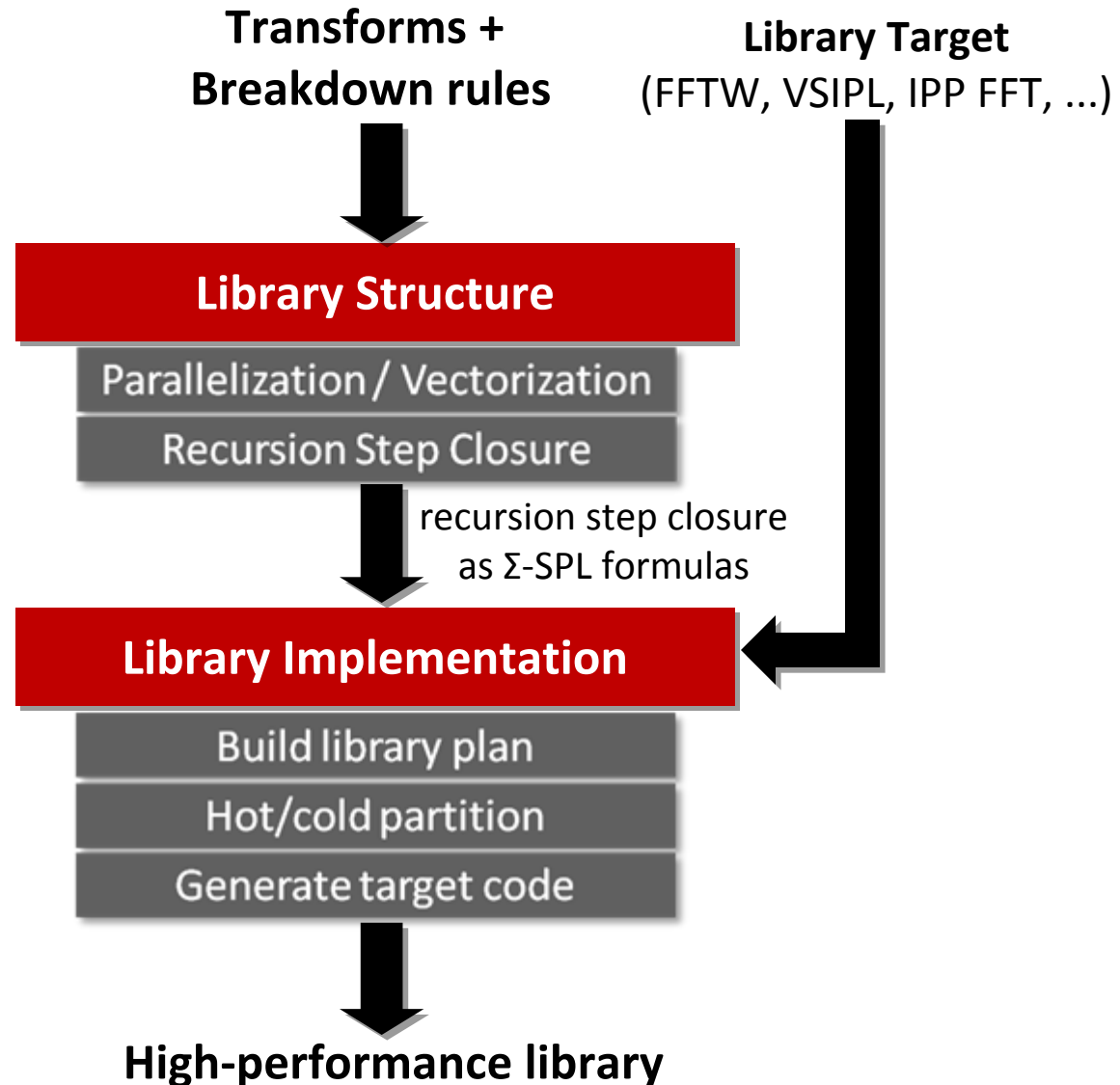
**DFT**  
**Cooley-Tukey**

**DCT**  
**“Cooley-Tukey”**

- “Teach” Spiral domain knowledge of algorithms. Never obsolete.
- Each rule leads to a library

- I. Background
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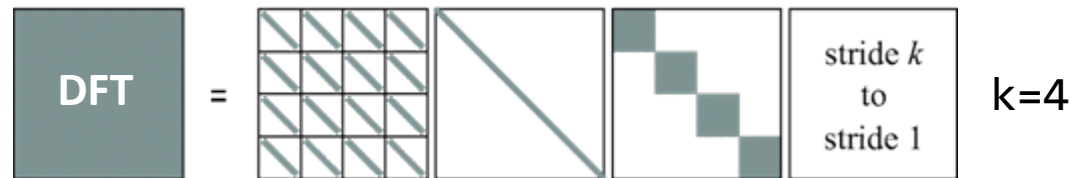
# How Library Generation Works



# Breakdown Rules to Library Code

## ■ Cooley-Tukey Fast Fourier Transform (FFT)

$$\text{DFT}_{km} x = (\text{DFT}_k \otimes I_m) T_m^{km} (I_k \otimes \text{DFT}_m) L_k^{km} x$$



## ■ Naive implementation

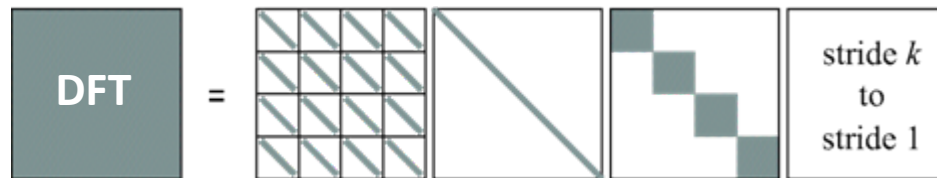
```
void dft(int n, cplx X[], cplx Y[]) {
  k = choose_factor(n); m = n/k;
  Z = permute(X)
  for i=0 to k-1
    dft_subvec(m, Z, Y, ...)
  for i=0 to n-1
    Y[i] = Y[i]*T[i];
  for i=0 to m-1
    dft_strided(k, Y, Y, ...)
}
```

**2 extra functions needed**

# Breakdown Rules to Library Code

## ■ Cooley-Tukey Fast Fourier Transform (FFT)

$$\text{DFT}_{km} x = (\text{DFT}_k \otimes I_m) T_m^{km} (I_k \otimes \text{DFT}_m) L_k^{km} x$$



## ■ Naive implementation

```
void dft(int n, cplx X[], cplx Y[]) {
    k = choose_factor(n); m = n/k;
    Z = permute(X)

    for i=0 to k-1
        dft_subvec(m, Z, Y, ...)
    for i=0 to n-1
        Y[i] = Y[i]*T[i];
    for i=0 to m-1
        dft_strided(k, Y, Y, ...)
}
```

## ■ Optimized implementation

```
void dft(int n, cplx X[], cplx Y[]) {
    k = choose_factor(n); m = n/k;

    for i=0 to k-1
        dft_strided2(m, X, Y, ...)

    for i=0 to m-1
        dft_strided3_scaled(k, Y, Y, T, ...)
}
```

**How to discover these specialized variants automatically?**



# Library Structure

$$\begin{aligned} & \mathbf{V}_{k,m}^T (\mathbf{DFT}_k \otimes \mathbf{I}_m) (\mathbf{I}_k \otimes \mathbf{DFT}_m) \mathbf{V}_{k,m} \\ & (\mathbf{DFT}_k \otimes \mathbf{I}_m) \mathbf{T}_m^{km} (\mathbf{I}_k \otimes \mathbf{DFT}_m) \mathbf{L}_k^{km} \end{aligned}$$



**Library Structure**

Parallelization / Vectorization

Recursion Step Closure



**DFT**

$S_z$  **DFT**  $G_h$

$S_h$  **DFT**  $G_z$

$S_h$  **DFT**  $\text{diag}(\text{Dat}) G_h$

$S_h$  **DFT**  $G_h$

$S_h$  **DFT**  $G_{hoz}$

$S_{hoz}$  **DFT**  $G_h$

$S_h$  **DFT**  $\text{diag}(\text{Dat}) G_{hoz}$

$S_z$  **DFT**  $\text{diag}(\text{Dat}) G_h$

$S_{hoz}$  **DFT**  $\text{diag}(\text{Dat}) G_h$

## ■ Input:

- Breakdown rules

## ■ Output:

- Recursion step closure
- $\Sigma$ -SPL Implementation of each recursion step

## ■ Parallelization/Vectorization

- Adds additional breakdown rules
- Orthogonal to the closure generation

# Computing Recursion Step Closure

- **Input:** transform T and a breakdown rule
- **Output:** spawned recursion steps +  $\Sigma$ -SPL implementation
- **Algorithm:**

1. Apply the breakdown rule

$$\{\text{DFT}_n\}$$

$$\downarrow$$

$$(\{\text{DFT}_{n/k}\} \otimes I_k) T_k^n (I_{n/k} \otimes \{\text{DFT}_k\}) L_{n/k}^n$$

2. Convert to  $\Sigma$ -SPL

$$\left( \sum_{i=0}^{k-1} S_{h_{i,k}} \{\text{DFT}_{n/k}\} G_{h_{i,k}} \right) \text{diag}(f) \left( \sum_{j=0}^{n/k-1} S_{h_{jk,1}} \{\text{DFT}_k\} G_{h_{jk,1}} \right) \text{perm}(\ell_{n/k}^n)$$

3. Apply loop merging + index simplification rules.

$$\sum_{i=0}^{k-1} S_{h_{i,k}} \{\text{DFT}_{n/k}\} \text{diag}(f \circ h_{i,k}) G_{h_{i,k}} \sum_{j=0}^{n/k-1} S_{h_{jk,1}} \{\text{DFT}_k\} G_{h_{j,n/k}}$$

4. Extract recursion steps

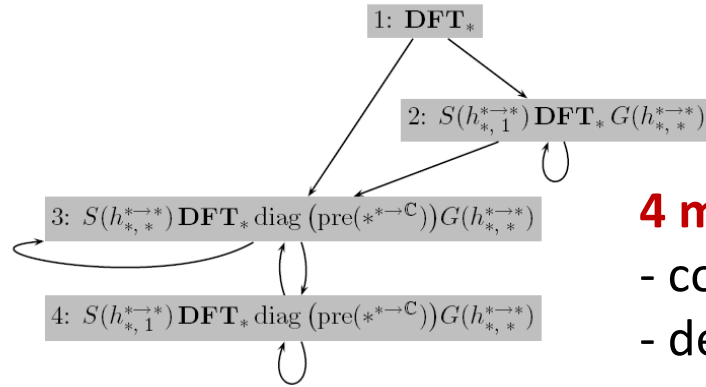
$$\sum_{i=0}^{k-1} \left\{ S_{h_{i,k}} \text{DFT}_{n/k} \text{diag}(f \circ h_{i,k}) G_{h_{i,k}} \right\} \sum_{j=0}^{n/k-1} \left\{ S_{h_{jk,1}} \text{DFT}_k G_{h_{j,n/k}} \right\}$$

5. Repeat until closure is reached

**Parametrization (not shown) derives the independent parameter set for each recursion step**

# Recursion Step Closure Examples

## DFT (scalar)

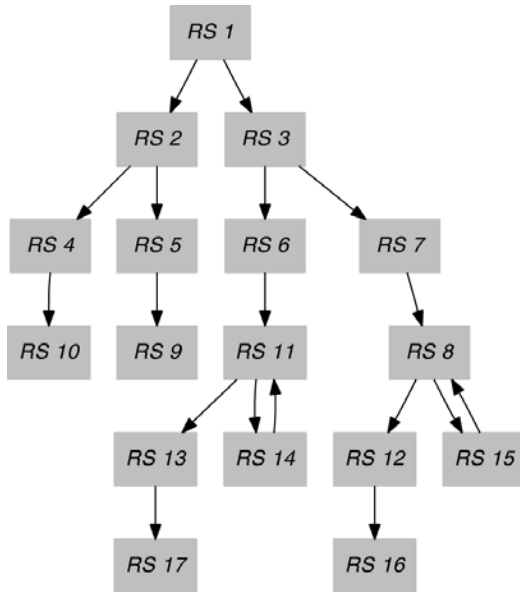


**4 mutually recursive functions**

- computed automatically

- described using  $\Sigma$ -SPL formulas

## DCT4 (vectorized)



- 1:  $\text{Vec}_2(\text{DCT-4}_{u_1})$
- 2:  $\text{Vec}_2(\text{GT}(\text{diag}(N_{2u_8}) \text{RDFT-3}_{2u_8}^\top \text{rcdiag}(\text{pre}(u_4^{\mathbb{Z} \times 2u_8 \rightarrow \mathbb{R}})), h_{0,1,u_7}^{2u_8 \rightarrow u_6} \circ \ell_{u_8}^{2u_8}, r_{0,u_{11},1,u_{12}}^{2u_8 \rightarrow u_9}, \{u_{13}\}))$
- 3:  $\text{Vec}_2(\text{GT}(\text{RDFT-3}_{u_1} \text{diag}(N_{u_1}), r_{0,u_5,1,u_6}^{u_1 \rightarrow u_3}, h_{0,u_9,1}^{u_1 \rightarrow u_8}, \{u_{10}\}))$
- 4:  $\text{VJam}_2(\text{GT}(\text{diag}(N_{2u_9}) \text{RDFT-3}_{2u_9}^\top \text{rcdiag}(\text{pre}(u_4^{\mathbb{Z} \times 2u_9 \rightarrow \mathbb{R}})), h_{0,1,u_7,u_8}^{2u_9 \rightarrow u_6} \circ \ell_{u_9}^{2u_9}, r_{0,u_{12},1,2,u_{13}}^{2u_9 \rightarrow u_{10}}, \{2, u_{14}\}))$
- 5:  $\text{GT}(\text{diag}(N_{2u_9}) \text{RDFT-3}_{2u_9}^\top \text{rcdiag}(\text{pre}(u_4^{\mathbb{Z} \times 2u_9 \rightarrow \mathbb{R}})), h_{u_7,1,u_8}^{2u_9 \rightarrow u_6} \circ \ell_{u_9}^{2u_9}, r_{u_{12},u_{13},1,u_{14}}^{2u_9 \rightarrow u_{10}}, \{u_{15}\}))$
- 6:  $\text{VJam}_2(\text{GT}(\text{RDFT-3}_{u_1} \text{diag}(N_{u_1}), r_{0,u_5,1,2,u_6}^{u_1 \rightarrow u_3}, h_{0,u_9,1,2}^{u_1 \rightarrow u_8}, \{2, u_{10}\}))$
- 7:  $\text{GT}(\text{RDFT-3}_{u_1} \text{diag}(N_{u_1}), r_{u_5,u_6,1,u_7}^{u_1 \rightarrow u_3}, h_{u_{10},u_{11},1}^{u_1 \rightarrow u_9}, \{u_{12}\}))$
- 8:  $S(h_{u_3,u_4}^{u_1 \rightarrow u_2}) \text{RDFT-3}_{u_1} \text{diag}(N_{u_1}) G(r_{u_9,u_{10},u_{11}}^{u_1 \rightarrow u_7})$
- 9:  $S(r_{u_3,u_4,u_5}^{2u_{13} \rightarrow u_1}) \text{diag}(N_{2u_{13}}) \text{RDFT-3}_{2u_{13}}^\top \text{rcdiag}(\text{pre}(u_9^{2u_{13} \rightarrow \mathbb{R}})) G(h_{u_{12},1}^{2u_{13} \rightarrow u_{11}} \circ \ell_{u_{13}}^{2u_{13}})$
- 10:  $\text{VJam}_2(\text{GT}(\text{diag}(N_{2u_9}) \text{RDFT-3}_{2u_9}^\top \text{rcdiag}(\text{pre}(u_4^{\mathbb{Z} \times 2u_9 \rightarrow \mathbb{R}})), h_{u_7,1,u_8}^{2u_9 \rightarrow u_6} \circ \ell_{u_9}^{2u_9}, r_{u_{12},u_{13},1,u_{14}}^{2u_9 \rightarrow u_{10}}, \{2\}))$
- 11:  $\text{VJam}_2(\text{GT}(\text{RDFT-3}_{u_1} \text{diag}(N_{u_1}), r_{u_5,u_6,1,u_7}^{u_1 \rightarrow u_3}, h_{u_{10},u_{11},1}^{u_1 \rightarrow u_9}, \{2\}))$
- 12:  $\text{GT}(\text{diag}(C_{u_1}) \text{rDFT}_{2u_1}(\lambda\text{-wrap}(\lambda_1^{\mathbb{Z} \times \mathbb{Z} \rightarrow \mathbb{R}})), h_{0,1,u_5}^{2u_1 \rightarrow u_4}, h_{u_8,u_9}^{2u_{10} \rightarrow u_7} \circ (r_{0,u_{12},1,u_{13}}^{u_1 \rightarrow u_{10}} \otimes v_2), \{u_{14}\}))$
- 13:  $\text{VJam}_2(\text{GT}(\text{diag}(C_{u_1}) \text{rDFT}_{2u_1}(\lambda\text{-wrap}(\lambda_1^{\mathbb{Z} \times \mathbb{Z} \rightarrow \mathbb{R}})), h_{u_5,u_6,1,u_7}^{2u_1 \rightarrow u_4}, h_{u_{10},u_{11},1}^{2u_{12} \rightarrow u_9} \circ (r_{0,u_{14},0,1,u_{15}}^{u_1 \rightarrow u_{12}} \otimes v_2), \{2, u_{16}\}))$
- 14:  $\text{VJam}_2(\text{GT}(\text{RDFT-3}_{u_1} \text{diag}(N_{u_1}), r_{u_5,u_6,1,u_7,u_8}^{u_1 \rightarrow u_3}, h_{u_{11},u_{12},1,u_{13}}^{u_1 \rightarrow u_{10}}, \{2, u_{14}\}))$
- 15:  $\text{GT}(\text{RDFT-3}_{u_1} \text{diag}(N_{u_1}), r_{u_5,u_6,u_7,u_8}^{u_1 \rightarrow u_3}, h_{0,u_{11},1}^{u_1 \rightarrow u_{10}}, \{u_{12}\}))$
- 16:  $S(h_{u_3,u_4}^{2u_5 \rightarrow u_2} \circ (r_{u_7,u_8,u_9}^{u_6 \rightarrow u_5} \otimes v_2)) \text{diag}(C_{u_6}) \text{rDFT}_{2u_6}(\lambda\text{-wrap}(\lambda_1^{\mathbb{Z} \rightarrow \mathbb{R}})) G(h_{u_{14},1}^{2u_6 \rightarrow u_{13}})$
- 17:  $\text{VJam}_2(\text{GT}(\text{diag}(C_{u_1}) \text{rDFT}_{2u_1}(\lambda\text{-wrap}(\lambda_1^{\mathbb{Z} \times \mathbb{Z} \rightarrow \mathbb{R}})), h_{u_5,u_6,1}^{2u_1 \rightarrow u_4}, h_{u_9,u_{10},1}^{2u_{11} \rightarrow u_8} \circ (r_{u_{13},u_{14},u_{15}}^{u_1 \rightarrow u_{11}} \otimes v_2), \{2\}))$

**17 mutually recursive functions**

# Base Cases

- Base cases are called “codelets” in FFTW
- Why needed:
  - Closure is converted into mutually recursive functions
  - Recursion must be terminated
  - Larger base cases eliminate overhead from recursion
- How many:
  - In FFTW 3.2:        183 codelets for complex DFT (21 types)  
                         147 codelets for real DFT (18 types)
  - In our generator: # codelet types  $\propto$  # recursion steps
- Obtained by using standard Spiral to generate fixed size code

$$\left\{ S(h_{u_3,1}^{2 \rightarrow u_2}) \text{DFT}_2 G(h_{u_7,u_8}^{2 \rightarrow u_6}) \right\}$$

$$\left\{ S(h_{u_3,1}^{3 \rightarrow u_2}) \text{DFT}_3 G(h_{u_7,u_8}^{3 \rightarrow u_6}) \right\}$$

...

# Library Implementation

$DFT$   
 $S_z DFT G_h$   
 $S_h DFT G_z$   
 $S_h DFT \text{diag} (Dat) G_h$   
 $S_h DFT G_h$   
 $S_h DFT G_{hoz}$   
 $S_{hoz} DFT G_h$   
 $S_h DFT \text{diag} (Dat) G_{hoz}$   
 $S_z DFT \text{diag} (Dat) G_h$   
 $S_{hoz} DFT \text{diag} (Dat) G_h$



**Library Implementation**

Build library plan

Hot/cold partition

Generate target code



**High-performance library**

## ■ Input:

- Recursion step closure
- $\Sigma$ -SPL implementation of each recursion step (base cases + recursions)

## ■ Output:

- High-performance library
- Target language: C++, Java, etc.

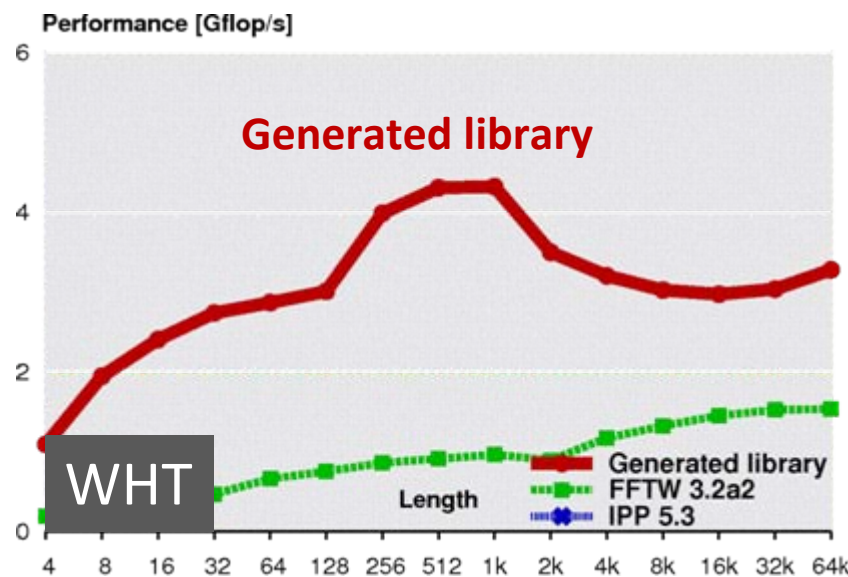
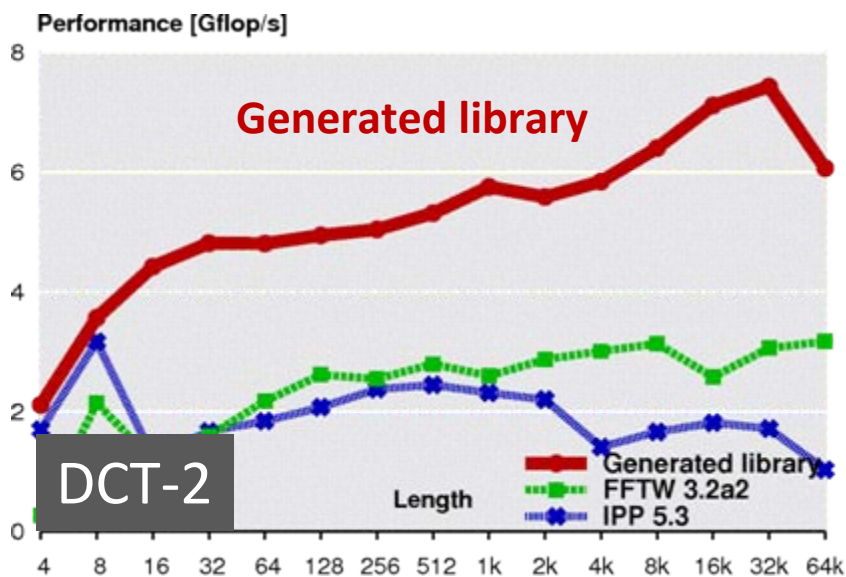
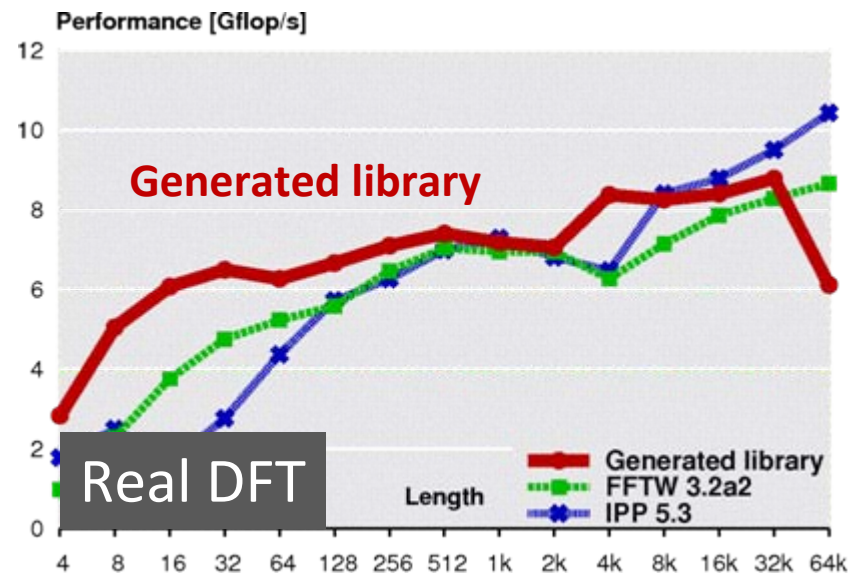
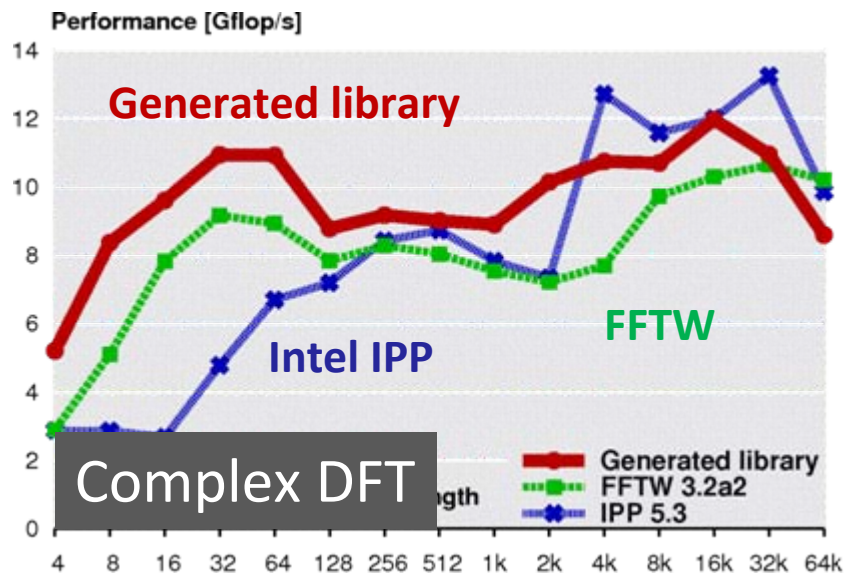
## ■ Process:

- Build library plan
- Perform hot/cold partitioning
- Generate target language code

- I. Background
- II. Library Generation
- III. Experimental Results**
- IV. Conclusions and Future Work

# Double Precision Performance: Intel Xeon 5160

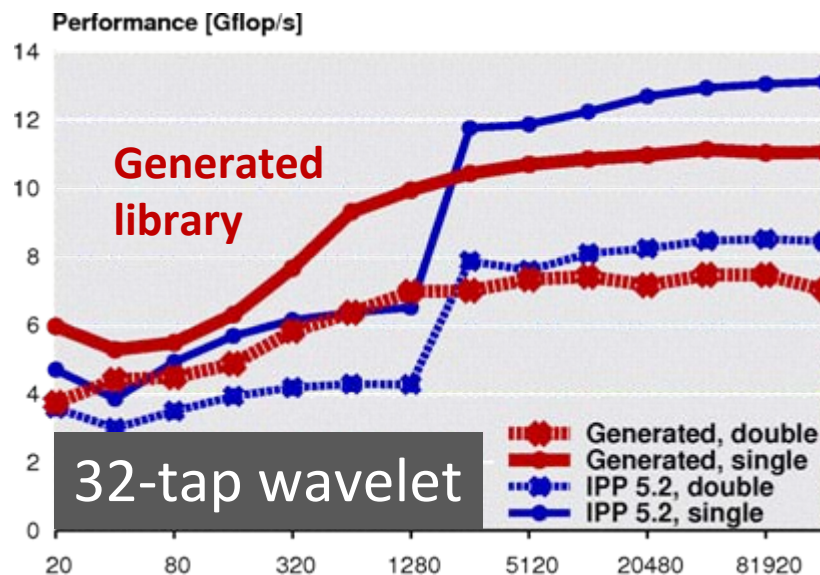
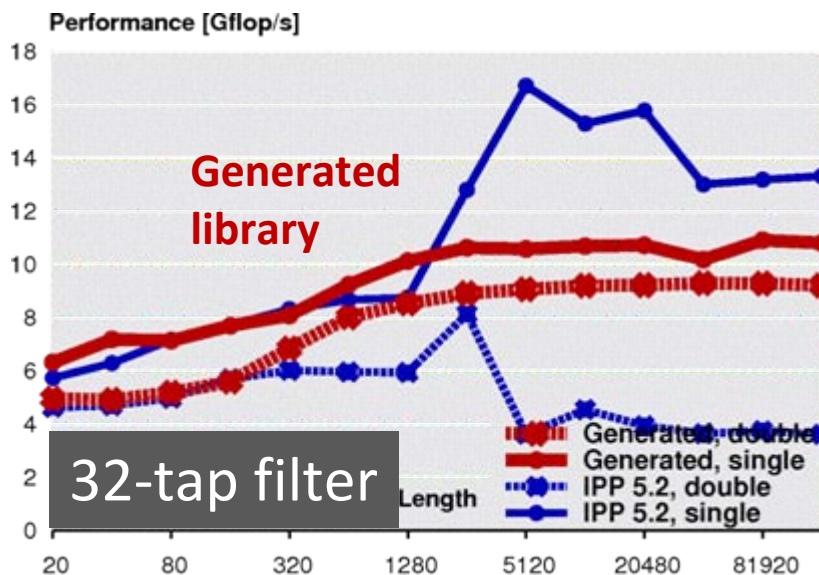
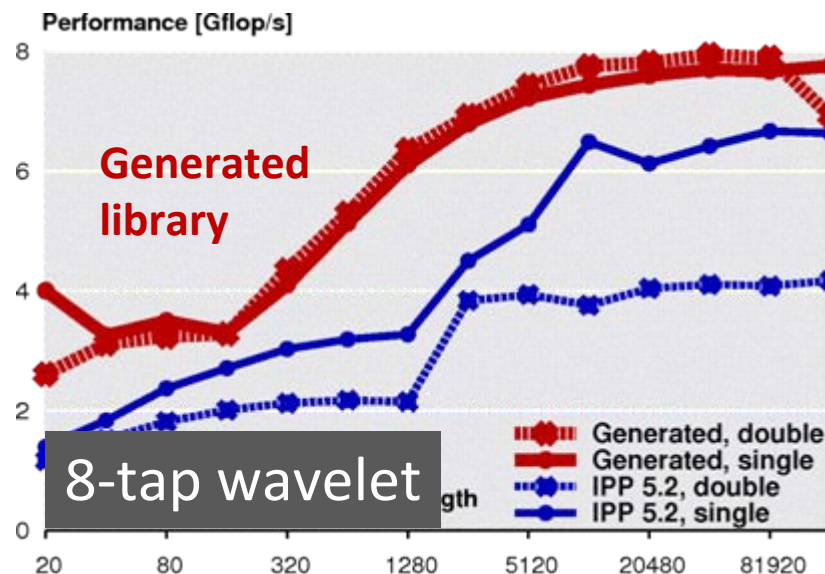
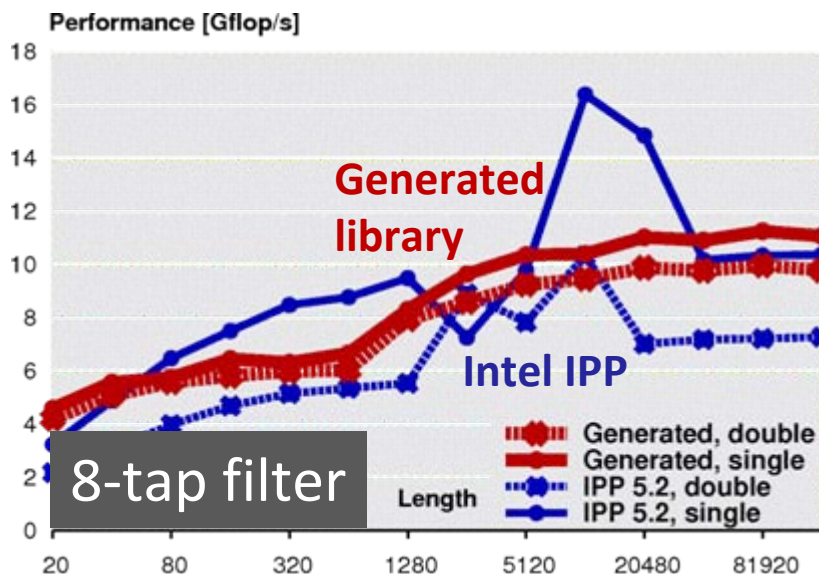
## 2-way vectorization, up to 2 threads





# FIR Filter Performance

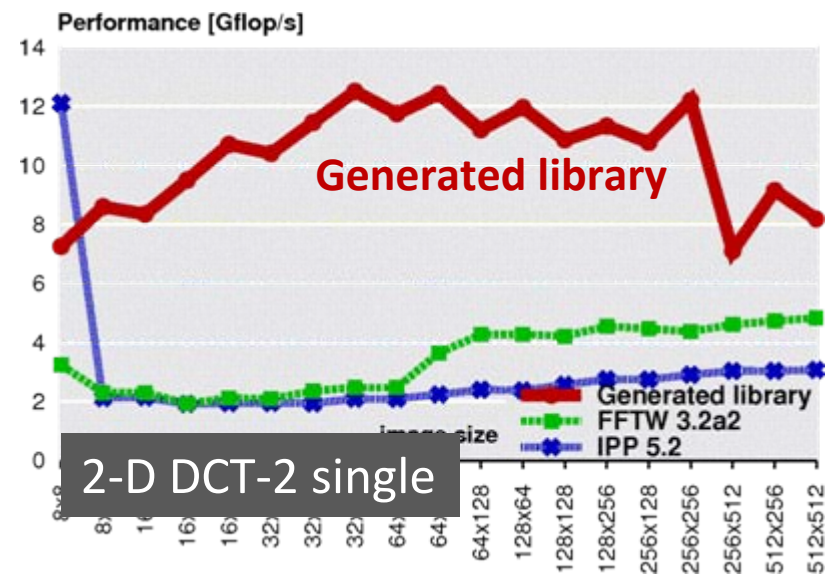
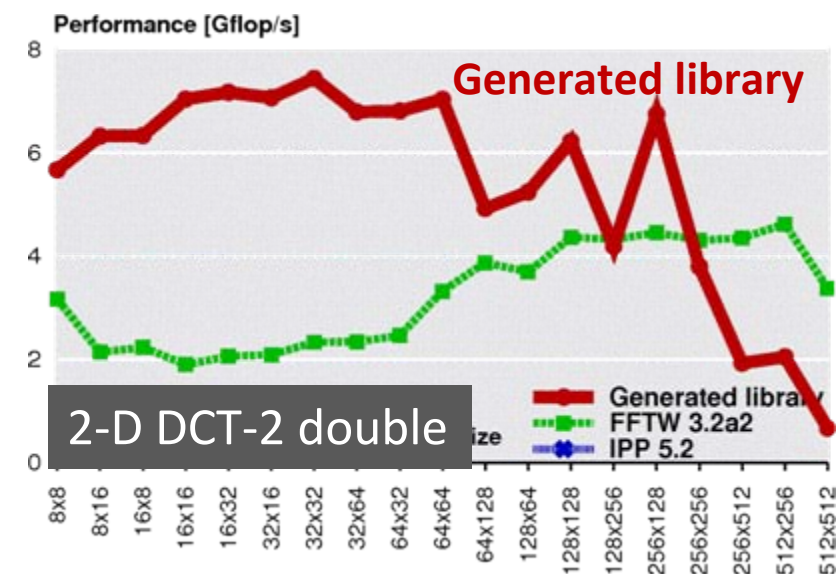
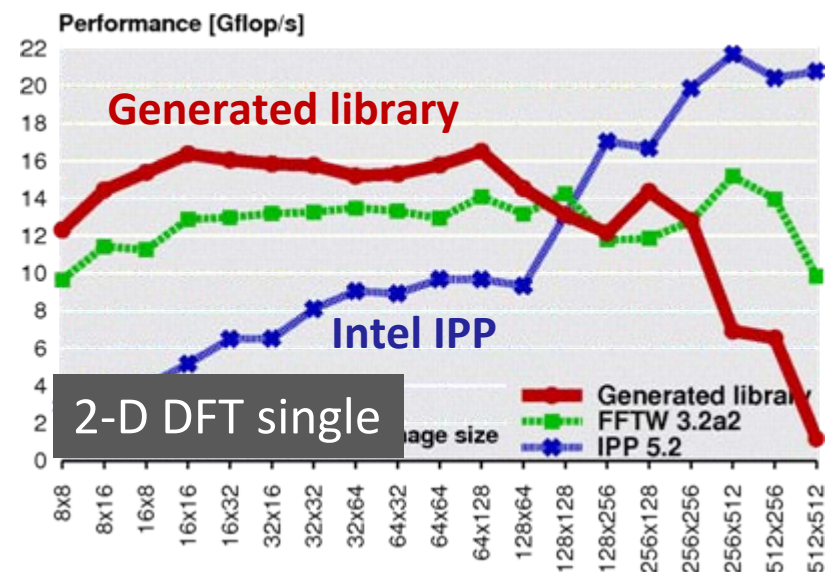
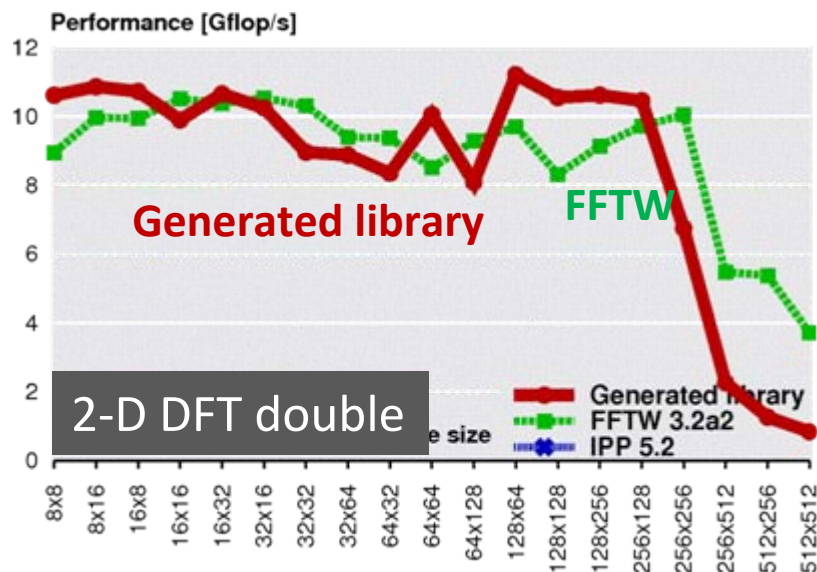
2- and 4-way vectorization, up to 2 threads





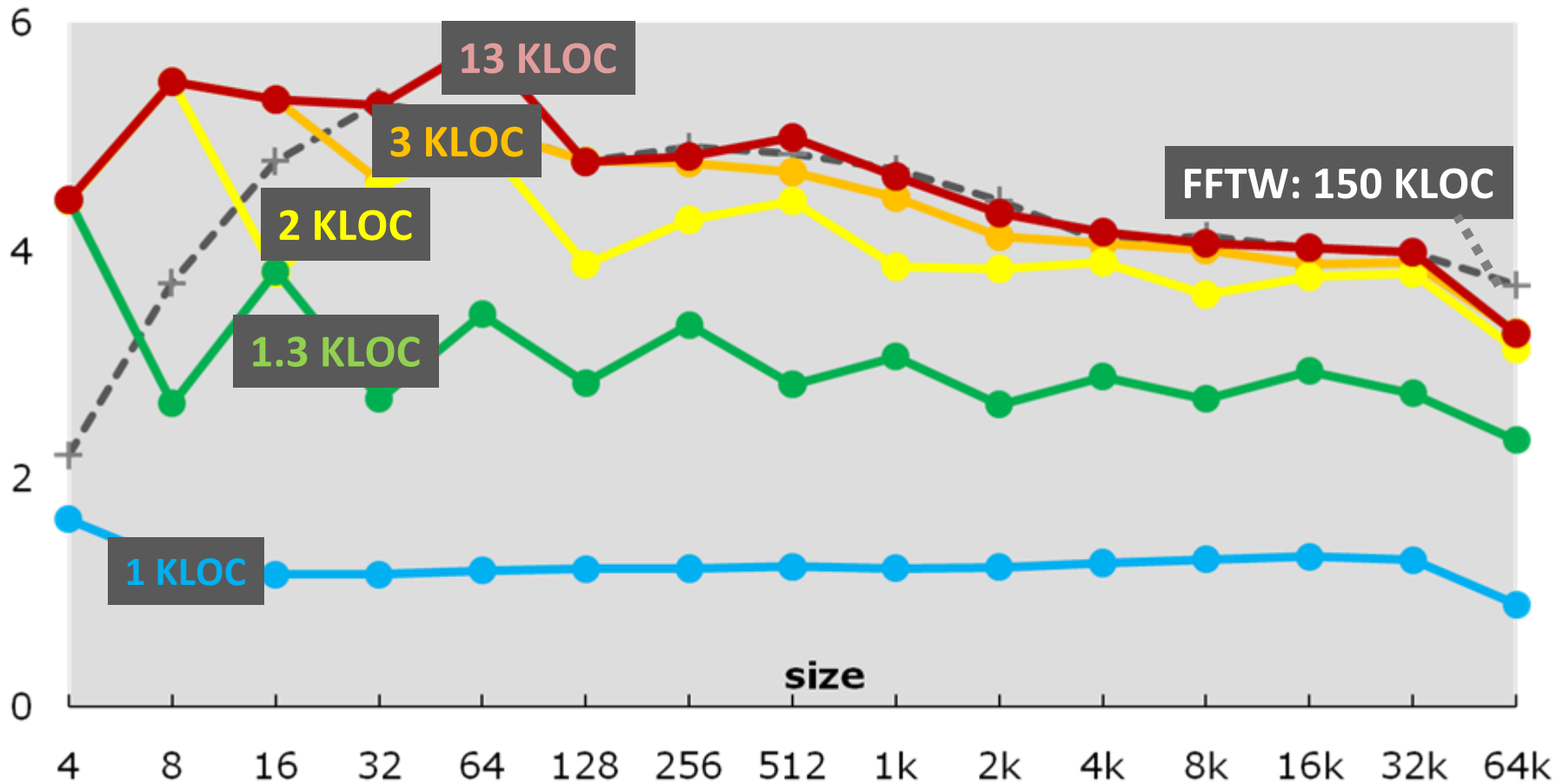
# 2-D Transforms Performance

2- or 4-way vectorization, up to 2 threads

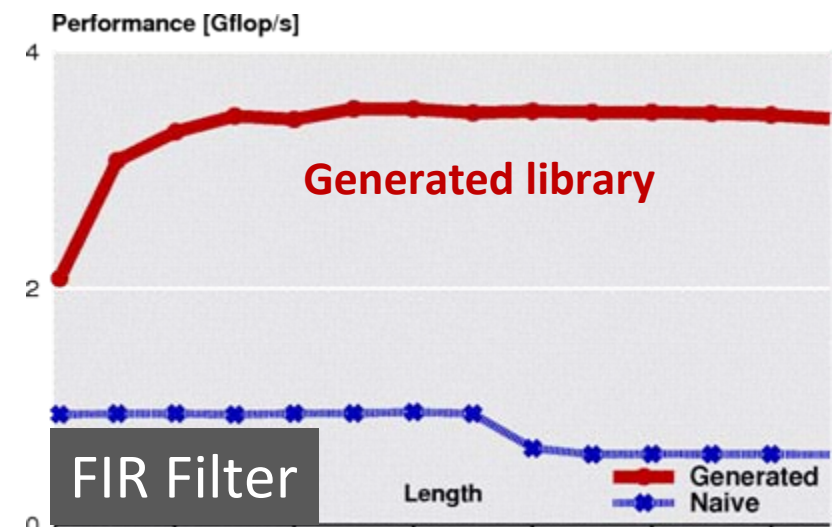
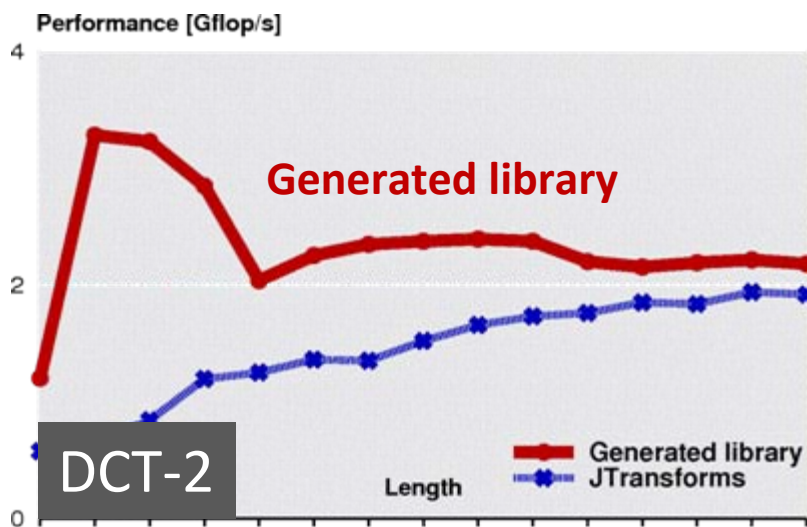
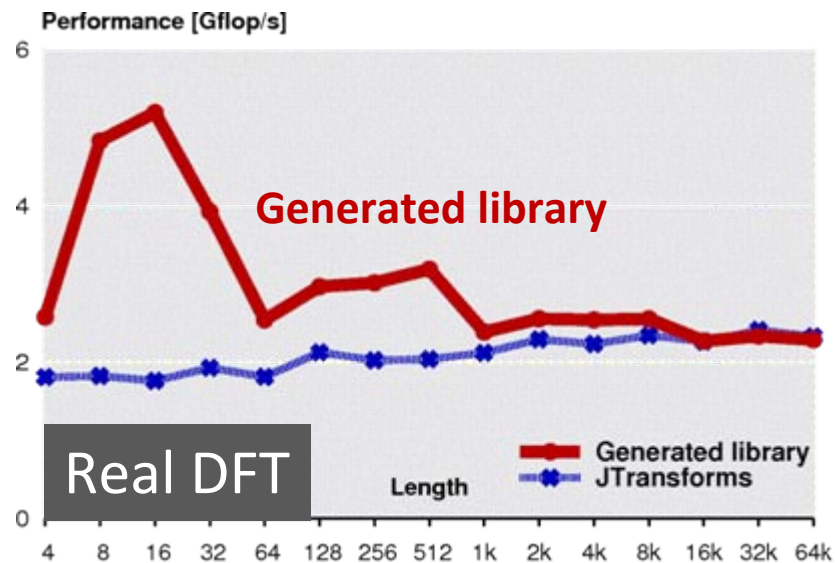
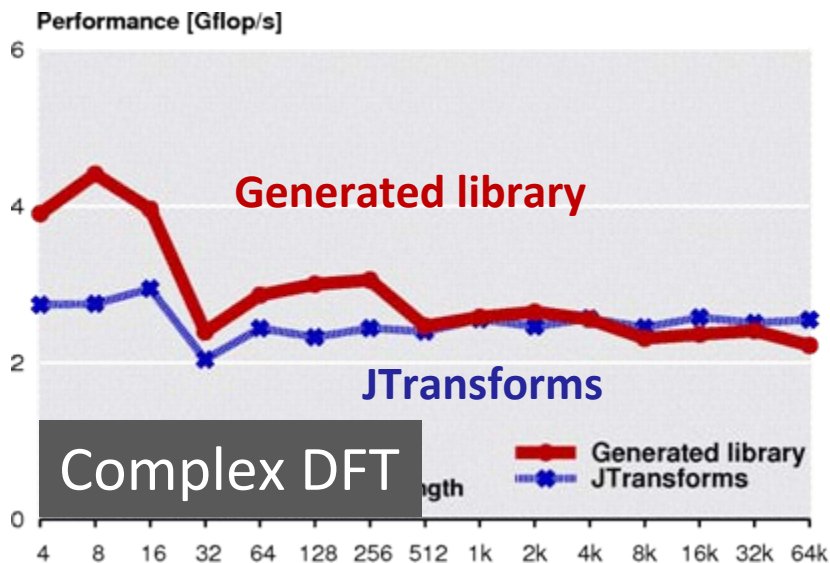


# Customization: Code Size

Performance [Gflop/s]



# Backend Customization: Java



*Portable, but only 50% of scalar C performance*

# Summary

- **Full automation:**  
**Textbook to adaptive library**
- **Performance**
  - SIMD
  - Multicore
- **Customization**
- **Industry collaboration**
  - Intel IPP 6.0 will include Spiral generated code

