Optimisations for quadrature representations of finite element tensors through automated code generation

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We examine aspects of the computation of finite element matrices and vectors which are made possible by automated code generation. Given a variational form in a syntax which resembles standard mathematical notation, the low-level computer code for building finite element tensors, typically matrices, vectors and scalars, can be generated automatically via a form compiler. In particular, the generation of code for computing finite element matrices using a quadrature approach is addressed. For quadrature representations, a number of optimisation strategies which are made possible by automated code generation are presented. The relative performance of two different automatically generated representations of finite element matrices is examined, with a particular emphasis on complicated variational forms. It is shown that approaches which perform best for simple forms are not tractable for more complicated problems in terms of run time performance, the time required to generate the code or the size of the generated code. The approach and optimisations elaborated here are effective for a range of variational forms.

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General Terms: Algorithms, Performance

Additional Key Words and Phrases: Finite element method, Code generation

1. INTRODUCTION

The rapid development of solvers for a variety of partial differential equations while achieving optimal or near-optimal run time performance is a possibility offered by
automated computer code generation. Rapid development and high performance can be reconciled by introducing a compiler that translates high-level mathematical representations of variational forms into low-level computer code. The FEniCS Form Compiler (henceforth FFC) is an example of one such compiler [Logg et al. 2009; Kirby and Logg 2006]. FFC takes as input a variational form, posed in a high-level mathematical language, and generates code for the computation of the element tensors (element matrices, vectors or scalars) in a low-level language, such as C++. The generated code serves as input to a finite element assembler. FFC version 0.5.1 generates C++ code consistent with the UFC specification [Alnæs et al. 2009; Alnæs et al. 2009], and therefore the generated code can be used by any assembly library which supports the specification. DOLFIN [Logg and Wells 2009; Logg et al. 2009] is an example of an assembly library which supports the UFC specification. The developments presented in this work are implemented in FFC. A related effort is the SyFi Form Compiler (SFC) [Alnæs and Mardal 2009; Alnæs and Mardal 2009]. Like FFC, SFC generates low-level code for a high-level input, but follows a different philosophy in relying on a symbolic engine.

The automated generation of computer code for finite element tensors provides scope for various representations and optimisations which are not feasible via conventional code development approaches. A possibility is to adopt a ‘tensor contraction’ representation of element tensors, rather than the classical quadrature-loop representation [Kirby and Logg 2006; Ølgaard et al. 2008a]. The approach is based on the multiplicative decomposition of an element tensor into two tensors, one of which depends only on the differential equation and the chosen finite element bases and can therefore be computed prior to run time. It has been proved for classes of problems that the tensor contraction representation is more efficient than the traditional quadrature approach, and the speed-ups can be quite dramatic [Kirby and Logg 2006]. Furthermore, strategies which analyse the structure of the tensor contraction representation can yield improved performance [Kirby et al. 2005; Kirby et al. 2006]. However, in contrast to the quadrature-loop approach, the tensor contraction representation is somewhat specialised as it cannot be extended trivially to non-affine isoparametric mappings while maintaining efficiency, and it is not effective for classes of nonlinear problems which require the integration of functions that do not come from a finite element space [Ølgaard et al. 2008b]. The attractive feature of the approach is the run time performance for classes of problems.

It has been our experience that the tensor contraction approach does not scale well for moderately complicated and complicated forms. This is manifest in three ways: the time required to generate low-level code for a variational form becomes prohibitive or may fail due to memory limitations or limitations of underlying libraries; the size of the generated code is such that the compilation of the generated low-level code is prohibitively slow and file size limitations of compilers acting on the low-level code may be exceeded; and the run time performance deteriorates rapidly relative to a quadrature approach. Complicated forms are by no means exotic. Many common nonlinear equations, when linearised, result in forms which involve numerous function products. It was when addressing these types of problems that we found automated code generation using the tensor contraction representation would frequently break down. Factors that determine the complexity of a form...
are the number of coefficient functions, the number of derivatives and the polynomial orders of the finite element basis functions. Approaches to reduce the time required for the code generation phase when using the tensor contraction representation have been developed and implemented in FFC [Kirby and Logg 2007], although these cannot counter the inherently expensive nature of the approach for complicated forms. Various issues with automated code generation, particularly scaling, are only borne out when considering complicated forms. Naturally, automated code generation is most appealing when considering complicated variational forms which are time consuming to program, difficult to optimise and problematic to debug.

We address here issues pertinent to automated code generation for quadrature representations of finite element tensors, and in particular optimisations which are made possible by automation and could not be reasonably expected of a developer to program ‘by hand’. We wish in particular to target complicated forms, for which the tensor contraction approach performs poorly. In assessing the tensor contraction and quadrature representations, we consider

1. The run time performance of the generated code;
2. The size of generated code; and
3. The speed of code generation phase.

The relative importance of these points may well shift during a development cycle. During initial development, it is likely that the speed of the code generation phase and the size of the generated code are most important, whereas at the end of the development cycle run time performance is likely to be the most crucial consideration. As we will show, there is typically a correlation between the three points.

All developments which we present are implemented in FFC, which is freely available at \url{http://www.fenics.org/} under the GNU Public License. FFC is a component of the FEniCS project [FEniCS 2009], which consists of a suite of tools which aim to automate computational mathematical modelling, all of which are released under a GNU public license. The examples presented in this work can be ‘compiled’ using FFC version 0.5.1.

The remainder of this work is arranged as follows. We summarise automated code generation and representations of finite element tensors in Section 2. Then, we describe in Section 3 the optimisations for quadrature representations which we have applied. Examples and benchmarks on the performance of quadrature and tensor contraction representations are presented in Section 4, after which conclusions are drawn in Section 5.

2. FINITE ELEMENT TENSORS AND AUTOMATED COMPUTER CODE GENERATION

2.1 Overview

We review briefly in this section two representations, quadrature and tensor contraction, of an element stiffness matrix. We choose as a canonical example the bilinear form corresponding to the weighted Laplace equation \(-\nabla \cdot (w \nabla u) = 0\), where \(u\) is unknown and \(w\) is prescribed. The bilinear form associated with the
element = FiniteElement("Lagrange", "tetrahedron", 3)

v = TestFunction(element)
u = TrialFunction(element)
w = Function(element)
a = w*dot(grad(v), grad(u))*dx

Fig. 1. FFC input for the weighted Laplacian form on cubic tetrahedral elements.

The variational form of the weighted Laplacian reads

\[ a(v, u) = \int_{\Omega} w \nabla v \cdot \nabla u \, dx. \]  \hfill (1)

We assume that all functions in the form come from the finite element space

\[ V = \{ v \in H^1(\Omega) : v|_K \in P_k(K) \forall K \in T \}, \]  \hfill (2)

where \( P_k(K) \) denotes the space of Lagrange polynomials of degree \( k \) on the element \( K \) of the standard triangulation of \( \Omega \), which is denoted by \( T \). The local element matrix, often known as the ‘stiffness matrix’, for the cell \( K \) is given by

\[ A^K_{i_1i_2} = \int_K w \nabla \phi^K_{i_1} \cdot \nabla \phi^K_{i_2} \, dx, \]  \hfill (3)

where \( \{ \phi^K_i \} \) are the local basis functions which span \( V_h \) on the element \( K \).

The task of the form compiler is to take an input which resembles the notation of equation (3) and generate low-level code. The FFC input for this problem is shown in Figure 1 for continuous piecewise cubic functions on tetrahedra as a basis for all functions in the form. Computer code is generated from the input shown in Figure 1 by simply running the compiler FFC on the input code. Options can be provided which affect aspects of the generated code. Relevant to the topic of this work are the representation options ‘-r quadrature’ for quadrature representation and ‘-r tensor’ for tensor contraction representation, both of which are summarised in this section. FFC generates not only the code for computing the element matrix \( A^K_{i_1i_2} \), but also a degree-of-freedom mapping for use in assembly, as well as a number of utility functions, such as code for evaluating finite element functions at arbitrary points. The code generated by FFC conforms to the UFC specification, and can be used to assemble global matrices and vectors by an assembler which supports the UFC specification, such as the FEniCS component DOLFIN, which is a problem solving environment responsible for assembling the global system and solving the arising linear system of equations.

FFC implements support for basic differential and algebraic operators. The operators which are used in the examples in this work are: the gradient, \( \text{grad}(v) \); the divergence, \( \text{div}(v) \); multiplication \( \text{mult}(w, v) \); and inner products \( \text{dot}(v, u) \). Different types of integrals are also available. Presented examples will use integration over a cell, \( \star \text{dx} \), and integration over interior facets, \( \star \text{dS} \). The latter will be used in a discontinuous Galerkin example. Related to discontinuous Galerkin methods, the compiler offers the possibility of restricting functions evaluated on
facets to either the plus side or the minus side of a given facet, which is expressed as \( v^\prime(\cdot^+) \) and \( v^\prime(\cdot^-) \), respectively. Also relevant to discontinuous Galerkin methods are operators for the jump, \( \text{jump}(v) \), and the average, \( \text{avg}(v) \), of a function on a cell facet. Mixed elements with arbitrary combinations of functions and function spaces are supported (see Logg and Wells [2009] for some examples). FFC is built on top of Python, and therefore inherits Python syntax. This makes the addition of user-defined operators simple, and in combination with the language of FFC, makes it possible to define a wide range of variational forms simply and compactly.

FFC itself does not generate basis functions, but relies on the library FIAT [Kirby 2004] for the computation of basis functions and the generation of quadrature schemes. Exact quadrature is used by default. FFC computes the polynomial order of the form and uses a scheme based on the Gauss-Legendre-Jacobi rule mapped onto simplices (see [Karniadakis and Sherwin 2005] for details of such schemes). The requested quadrature scheme is computed by FIAT. This means that for exact integration of a second-order polynomial, FFC will use two quadrature points in each spatial direction i.e., \( 2^3 = 8 \) points per cell in three dimensions. FFC does provide an option for a user to specify the number of quadrature points, thereby permitting inexact quadrature.

2.2 Quadrature representation

Finite element codes typically deploy quadrature at run time for the numerical integration of local element tensors. Assuming the same local basis for all functions in equation (3), as indicated in the compiler input in Figure 1, and a standard affine mapping \( F_K : K_0 \rightarrow K \) from a reference element \( K_0 \) to any given element \( K \in T \) (recalling that \( T \) is the triangulation of the domain of interest \( \Omega \)), a quadrature scheme for equation (3) reads

\[
A_{11}^K = \sum_{q=1}^{N} \sum_{\alpha_1=1}^{n} \Phi_{\alpha_1}(X^q) w_{\alpha_1} \sum_{\alpha_2=1}^{d} \sum_{\beta=1}^{d} \frac{\partial X_{\alpha_1}}{\partial x_{\beta}} \frac{\partial \Phi_{\alpha_1}(X^q)}{\partial x_{\beta}} \frac{\partial X_{\alpha_2}}{\partial x_{\beta}} \frac{\partial \Phi_{\alpha_2}(X^q)}{\partial x_{\beta}} \det F_K W^q, \quad (4)
\]

where a change of variables from the reference coordinates \( X \) to the real coordinates \( x = F_K(X) \) has been used. In the above equation, \( N \) denotes the number of integration points, \( d \) is the dimension of \( \Omega \), \( n \) is the number of degrees of freedom for the local basis of \( w \), \( \Phi \) denotes basis functions (shape functions) on the reference element, and \( W^q \) is the quadrature weight at integration point \( X^q \). Since it is assumed that the function \( w \) comes from a finite element space, or is interpolated in a finite element space, it is necessary to loop over the degrees of freedom associated with \( w \). The form compiler also supports ‘quadrature functions’ for which functions are evaluated directly at quadrature points and to which no function space is attached. The use of such functions is essential for a wide range of nonlinear problems [Ølgaard et al. 2008b]. However, if quadrature functions are used, the computed element matrices and vectors may differ from those computed using the tensor contraction approach which is presented in the following section. Therefore we will assume in all examples that coefficient functions are interpolated in a finite element space.
2.3 Tensor contraction representation

In reviewing the tensor contraction representation approach, we follow the work of Kirby and Logg [2006]. Taking equation (4) as the point of departure, the tensor contraction representation of the element matrix for the weighted Laplacian is expressed as

\[ A^K_{i1i2} = \sum_{\alpha_1=1}^d \sum_{\alpha_2=1}^d \sum_{\alpha_3=1}^n \det F'_K w_{\alpha_3} \sum_{\beta=1}^d \frac{\partial X_{\alpha_1}}{\partial x_{\beta}} \frac{\partial X_{\alpha_2}}{\partial x_{\beta}} \int_{K_0} \Phi_{\alpha_3} \frac{\partial \Phi_{i1}}{\partial X_{\alpha_1}} \frac{\partial \Phi_{i2}}{\partial X_{\alpha_2}} dX. \]  

(5)

Noteworthy is that the integral appearing in equation (5) is independent of the cell geometry and can therefore be evaluated prior to run time. The remaining terms, with the exception of \( w_{\alpha_3} \), depend only on the geometry of the cell. Exploiting this observation, the element tensor \( A^K_{i1i2} \) can then be expressed as a tensor contraction,

\[ A^K_{i1i2} = \sum_{\alpha} A^0_{i1i2\alpha} G^K_{\alpha}, \]  

(6)

where the tensors \( A^0_{i1i2\alpha} \) (the ‘reference tensor’) and \( G^K_{\alpha} \) (the ‘geometry tensor’) are defined as

\[ A^0_{i1i2\alpha} = \int_{K_0} \Phi_{\alpha_3} \frac{\partial \Phi_{i1}}{\partial X_{\alpha_1}} \frac{\partial \Phi_{i2}}{\partial X_{\alpha_2}} dX, \]  

(7)

\[ G^K_{\alpha} = \det F'_K w_{\alpha_3} \sum_{\beta=1}^d \frac{\partial X_{\alpha_1}}{\partial x_{\beta}} \frac{\partial X_{\alpha_2}}{\partial x_{\beta}}. \]  

(8)

We refer to Kirby and Logg [2007] for a generalisation of the approach.

Using FFC to generate computer code for the tensor contraction representation, the reference tensor \( A^0_{i1i2\alpha} \) is precomputed and the contraction in equation (6) is unrolled. By unrolling the contraction any zero-valued entry of the reference tensor can be detected during the code generation stage and the corresponding code can therefore be omitted. For a certain class of simple forms this can lead to a tremendous speed-up when evaluating the element matrices relative to a quadrature approach [Kirby and Logg 2006]. Note, however, that as the number of functions and derivatives present in the variational form increases, the rank of both the reference tensor and the geometry tensor increases, thereby increasing the complexity of the tensor contraction.

3. A Priori Optimisations for Quadrature Representation

The automated generation of code provides scope for employing optimisations which may not be practically feasible in hand-generated code. An example of such an approach which is pertinent to the tensor contraction representation involves the analysis of structures in the reference tensor in order to minimise the number of floating point operations required to compute an element matrix or vector [Kirby et al. 2005; Kirby et al. 2006; Kirby and Logg 2008]. For simple problems, this can lead to a significant reduction in the number of operations required to compute an element tensor. However, it is our experience that one is generally not well-rewarded for sophisticated optimisation strategies. Such strategies may not scale well in terms of the required computer time to perform the optimisations for moderately complex
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variational forms and prove to be prohibitive in terms of time and memory. This is
in conflict with the goal of minimising development time (code generation phase), as
described in the Introduction. Our experience indicates that simple optimisations,
some of which are described in this section, offer the greatest rewards, even to the
extent that the cost of evaluating element tensors becomes negligible relative to
other aspects of a computation, such as insertion of entries into a sparse matrix.

We outline here three simple a priori approaches for optimising generated code for
the quadrature representation of an element tensor. The strategies are implemented
in FFC. The central idea of all three methods is to implement low-cost strategies
to reduce the number of floating point operations required to evaluate the local
element tensor. By low-cost optimisations, we imply strategies which do not impact
the time required for the code generation phase adversely. The optimisations which
we have implemented are:

1. Tabulation of basis functions and basis function derivatives: Basis functions
are evaluated and tabulated at integration points in the generated code (although
the compiler also generates functions for the evaluation of basis functions and their
derivatives at arbitrary points at runtime).

2. Eliminate floating point operations on zeros: Basis functions and derivatives
of basis functions that are zero-valued at all integration points may be identified and
eliminated during the generation phase, thereby reducing the dimension of the loops
concerning these functions. This process is comparable to dead-code elimination
in compiler jargon. In particular, when taking derivatives of basis functions on a
reference element, or in the case of mixed elements, zeros often appear. This requires
the creation of a map for indices in order to correctly access the basis values. This
mapping results in memory not being accessed contiguously at run time and can
therefore potentially lead to a performance drop, but in our experience this effect
is outweighed by the reduction of operations. The elimination of operations on
zero terms is similar to the strategy that the tensor contraction representation
applies when unrolling the code. The major difference being that the quadrature
representation can only eliminate contributions that are zero for all quadrature
points, unlike the tensor contraction representation which can eliminate all zero-valued contributions. However, the unrolled tensor contraction code is longer which
introduces some drawbacks, such as increased C++ compile time.

3. Loop invariant code motion: A naive implementation of a quadrature repre-
sentation of equation (4) in which the summations are replaced by loops results in a
set of nested loops where the number of required operations increase exponentially
with the number of loops. However, few terms in equation (4) are dependent on the
summation index in each of the sums. For instance, the value of the function \( w \) at
a given quadrature point is simply computed as

\[
\sum_{\alpha_3=1}^{n} \Phi(X_\alpha) \alpha_3 \omega_{\alpha_3}
\]

and is therefore invariant with respect to the indices \( \alpha_1 \) and \( \alpha_2 \). The code to compute
this value can therefore be moved outside the loop over the indices \( \alpha_1 \) and \( \alpha_2 \) This
means that the value for each entry of the element tensor \( A_{i_1, i_2}^{\alpha_1} \) in equation (4), for
each combination of \( \alpha_1 \) and \( \alpha_2 \), can be computed in three operations, namely a sum
and two multiplications. This can be seen in the generated code for the weighted
Laplacian form which is shown in Figure 2. A generic discussion of loop invariant
code motion, which is also known as 'loop hoisting', can be found in Aho et al.
virtual void tabulate_tensor(double* A, const double* const* w, const ufc::cell& c) const
{
    ...  
    // Quadrature weight
    const static double W0 = 0.5;

    // Tabulated basis functions and arrays of non-zero columns
    const static double Psi_w[1][3] = {
        {0.33333333333, 0.33333333333, 0.33333333333},
        {0.33333333333, 0.33333333333, 0.33333333333}};
    const static double Psi_vu[1][2] = {{-1, 1}};
    static const unsigned int nzc0[2] = {0, 1};
    static const unsigned int nzc1[2] = {0, 2};

    // Geometry constants
    const double G0 = Jinv_00*Jinv_10*W0*det;
    const double G1 = Jinv_01*Jinv_11*W0*det;
    const double G2 = Jinv_00*Jinv_00*W0*det;
    const double G3 = Jinv_01*Jinv_01*W0*det;
    const double G4 = Jinv_10*Jinv_10*W0*det;
    const double G5 = Jinv_11*Jinv_11*W0*det;

    // Loop integration points
    for (unsigned int ip = 0; ip < 1; ip++)
    {
        // Compute function value
        double F0 = 0;
        for (unsigned int r = 0; r < 3; r++)
            F0 += Psi_w[ip][r]*w[0][r];
        const double Gip0 = (G0 + G1)*F0;
        const double Gip1 = (G2 + G3)*F0;
        const double Gip2 = (G4 + G5)*F0;

        for (unsigned int i = 0; i < 2; i++)
        {
            for (unsigned int j = 0; j < 2; j++)
            {
                A[nzc0[i]*3 + nzc0[j]] += Psi_vu[ip][i]*Psi_vu[ip][j]*Gip1;
                A[nzc0[i]*3 + nzc1[j]] += Psi_vu[ip][i]*Psi_vu[ip][j]*Gip0;
                A[nzc1[i]*3 + nzc0[j]] += Psi_vu[ip][i]*Psi_vu[ip][j]*Gip0;
                A[nzc1[i]*3 + nzc1[j]] += Psi_vu[ip][i]*Psi_vu[ip][j]*Gip2;
            }
        }
    }

Fig. 2. Part of the generated code for the weighted Laplacian using linear elements in two dimensions. The variables like Jinv_00 are components of the inverse of the Jacobian matrix and det is the determinant of the Jacobian. A holds the values of the local element tensor and w contains nodal values of the weighting function w.


The optimisations described above take place at the final stage of the code gen-

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The generation process where any given form is represented as simple loop and algebra instructions. Therefore, the optimisations are general and apply to all forms and elements that can be handled by FFC.

The generated code for the weighted Laplacian form, using linear Lagrange basis functions in two dimensions, is shown in Figure 2 and demonstrates the three optimisations described above. The values of basis functions have been tabulated in the variables $\Psi_w$, which is the basis for the function $w$, and $\Psi_{vu}$, which contains derivatives of the basis for the test function $v$ and the trial function $u$. A zero in the table $\Psi_{vu}$ has been eliminated, which reduces the size of the loops over $i$ and $j$, corresponding to $i_1$ and $i_2$ in equation (4), from three to two. Note also that for each combination of $\alpha_1$ and $\alpha_2$ in equation (4), we can evaluate the expression using only three operations. Therefore, increasing the number of functions and derivatives in the form will in general not lead to an as dramatic increase in the form representation complexity compared to the tensor contraction representation, although additional functions might lead to an increase in the number of quadrature points needed for exact integration. While the above optimisations are straightforward for simple forms and elements, their implementation using conventional programming approaches requires manual inspection of the form and the basis. This is often done in specialised codes, but the extension to non-trivial forms is difficult, time consuming and error prone. Furthermore, the optimised code may bear little relation to the mathematical problem at hand. This makes maintenance and re-use of the hand-generated code problematic.

Our early attempts at generating code for the quadrature representation employed only the tabulation of basis functions as an optimisation strategy and led to disappointing performance results. Adding a run time test for operations on zeros led to a performance increase, but also led to a significant increase in the time required for the C++ compilation of the generated code. A priori elimination of operations on zeroes yielded run time improvements and a significant reduction in the time required to compile the generated code. For complicated forms, it was the optimisation of loops that led to dramatic performance improvements in the run time performance. With the optimisation of the loops, for complicated forms we have observed improvements in the run time performance of several orders of magnitude over automatically generated code which did not optimise the quadrature loops.

As stated in Section 2.2, a quadrature scheme based on the Gauss-Legendre-Jacobi rule is applied. A further optimisation would be to construct the quadrature rules directly for simplices, in which case the required number of integration points for exact quadrature could be reduced, although we recall that a user may specify the number of integration points to be used.

4. PERFORMANCE COMPARISONS

We compare now generated tensor contraction and quadrature-based code in terms of the metrics outlined in the Introduction, namely the run time performance, the size of generated code and the speed of the code generation phase. The aim is to elucidate features of the two representations for various problems with the goal of finding a guiding principle for selecting the most appropriate representation for a
given problem.
We set the scene by first considering some typical forms of differing complexity and nature to illustrate some trends and differences between the representations. We then proceed with a systematic comparison using some very simple forms for which we expect the tensor contraction representation to prove superior, before increasing the complexity of the forms in order to investigate the cross-over point at which the quadrature representation becomes the better representation in terms of run time performance. Exact quadrature is used for all examples.

All tests were performed on an Intel Core 2 X6800 CPU at 2.93GHz with 3.2GB of RAM running Ubuntu 8.04.1 with Linux kernel 2.6.24. We used Python version 2.5.2 and NumPy version 1.0.4 (both pertinent to FFC), and g++ version 4.2.3 with the `-O2` optimisation flag to compile the generated C++ code which is compliant with UFC version 1.1. For tests which involve compressed sparse matrices, we use DOLFIN version 0.8.1 to assemble the global sparse matrix. DOLFIN provides various linear algebra backends, and we have used PETSc [Balay et al. 2001] as the backend for the assembly tests. The non-zero structure of the compressed sparse matrix is initialised and no special reordering of degrees of freedom has been used in the assembly tests. The computer code for the tests in this section is available [Olgaard and Wells 2009].

4.1 Performance for a selection of forms

We set out by comparing the two representations to demonstrate the strengths and weaknesses for different ‘real’ forms. The first form considered is a mixed Poisson formulation using fifth-order Brezzi-Douglas-Marini (BDM) elements [Brezzi and Fortin 1991], automation aspects of which have been addressed by Rognes et al. [2009]. The bilinear form, which leads to the finite element stiffness matrix, for the mixed Poisson problem reads

\[
a(\tau, w; \sigma, u) = \int_{\Omega} \tau \cdot \sigma - (\nabla \cdot \tau) u + w (\nabla \cdot \sigma) \, dx,
\]

where \( \tau, \sigma \in V, w, u \in W \) and

\[
V = \{ \tau \in H(\text{div}, \Omega) : \tau|_K \in \text{BDM}_k(K) \forall K \in T \},
\]

\[
W = \{ w \in L^2(\Omega) : w|_K \in P_{k-1}(K) \forall K \in T \}.
\]  

The FFC input for this form with \( k = 5 \) is shown in Figure 3. We also consider the generation of code for a discontinuous Galerkin formulation of the biharmonic equation with Lagrange basis functions which involves both cell and interior facet integrals [Olgaard et al. 2008a]. The bilinear form for this problem reads

\[
a(v, u) = \int_{\Omega} \nabla^2 v \nabla^2 u \, dx - \int_{\Gamma_0} \|\nabla v\| : \langle \nabla^2 u \rangle \, ds - \int_{\Gamma_0} \langle \nabla^2 v \rangle : \|\nabla u\| \, ds - \int_{\Gamma_0} \frac{\alpha}{h} \|\nabla v\| : \|\nabla u\| \, ds,
\]

where the functions \( v, u \in V \) and

\[
V = \{ v \in H^1_0(\Omega) : v|_K \in P_k(K) \forall K \in T \}.
\]
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\begin{verbatim}
BDM = FiniteElement("Brezzi-Douglas-Marini", "triangle", 5)
DG = FiniteElement("Discontinuous Lagrange", "triangle", 5 - 1)
mixed_element = BDM + DG
(tau, w) = TestFunctions(mixed_element)
(sigma, u) = TrialFunctions(mixed_element)
’a = (dot(tau, sigma) - div(tau)*u + w*div(sigma))*dx
\end{verbatim}

Fig. 3. FFC input for the stiffness matrix of the mixed Poisson problem using BDM elements of order five (9).

\begin{verbatim}
element = FiniteElement("Lagrange", "triangle", 3)
v = TestFunction(element)
u = TrialFunction(element)
n = FacetNormal("triangle")
h = MeshSize("triangle")
alpha = 10.0
’a = dot(div(grad(v)), div(grad(u)))*dx \n- dot(avg(div(grad(v))), jump(grad(u), n))*dS \n- dot(jump(grad(v), n), avg(div(grad(u))))*dS \n+ alpha/h('+')*dot(jump(grad(v),n), jump(grad(u),n))*dS
\end{verbatim}

Fig. 4. FFC input for the stiffness matrix of a discontinuous Galerkin formulation for the biharmonic equation in two-dimensional elements of order three (12).

and \( \Gamma^0 \) denotes all interior facets, \( \alpha > 0 \) is a parameter and \( h \) is a measure of the cell size. The form compiler input for this bilinear form for the case \( k = 3 \) is shown in Figure 4. The third example is a complicated form which has arisen in modelling temperature-dependent multiphase flow through porous media [Wells et al. 2008]. It comes from the approximate linearisation of a stabilised finite element formulation for a particular problem and is characterised by standard Lagrange basis functions of low order but the products of many functions from a number of different spaces. The physical significance of the equation is unimportant in the context of this work,
Table I. Timings and code size for the compilation phase for the various variational forms. ‘generation’ is the time required by FFC to generate the tensor contraction code; ‘size’ is the size of the generated tensor contraction code; and ‘C++’ is the time to compile the generated C++ code. The ratio q/t is the ratio between quadrature and tensor contraction representations.

<table>
<thead>
<tr>
<th>Form</th>
<th>generation [s]</th>
<th>q/t</th>
<th>size [kB]</th>
<th>q/t</th>
<th>C++ [s]</th>
<th>q/t</th>
</tr>
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<tbody>
<tr>
<td>mixed Poisson</td>
<td>3.9</td>
<td>1.00</td>
<td>1500</td>
<td>0.92</td>
<td>15.7</td>
<td>0.76</td>
</tr>
<tr>
<td>DG biharmonic</td>
<td>16.2</td>
<td>0.35</td>
<td>3200</td>
<td>0.13</td>
<td>47.5</td>
<td>0.19</td>
</tr>
<tr>
<td>pressure equation</td>
<td>35.1</td>
<td>1.03</td>
<td>2600</td>
<td>0.19</td>
<td>41.4</td>
<td>0.22</td>
</tr>
</tbody>
</table>

therefore it is presented in an abstract form. The bilinear form reads:

\[ a(q, p) = \int_{\Omega} q (f_0 g_2 g_3/g_4) p - q \left( (1 - g_5) \sum_{i=0}^{2} g_i u_i \cdot \nabla p \right) \]

\[ - g_6 (1 - g_5) \sum_{i=0}^{2} (f_{2i+1}/f_{2i+2}) \nabla q \cdot \nabla p + \left( g_7 \sum_{i=0}^{2} g_i u_i \cdot \nabla q \right) (g_3 f_0 g_2/g_4) p \]

\[ - \left( g_7 \sum_{i=0}^{2} g_i u_i \cdot \nabla q \right) \left( (1 - g_5) \sum_{i=0}^{2} g_i u_i \cdot \nabla p \right) \]

\[ - \left( g_7 \sum_{i=0}^{2} g_i u_i \cdot \nabla q \right) \left( g_6 (1 - g_5) \sum_{i=0}^{2} (f_{2i+1}/f_{2i+2}) \nabla^2 p \right) dx, \] (14)

where the test and trial functions \( q, p \in V \) with

\[ V = \{ v \in H^1(\Omega) : v_K \in P_2(K) \ \forall K \in T \}, \] (15)

and the functions \( f_i \in V_f, g_i \in V_g \) and \( u_i \in V_u \) are coefficient functions. The coefficients spaces are:

\[ V_f = \{ f \in H^1(\Omega) : f_K \in P_1(K) \ \forall K \in T \}, \] (16)

\[ V_g = \{ g \in L^2(\Omega) : g_K \in P_1(K) \ \forall K \in T \}, \] (17)

\[ V_u = \{ u \in (L^2(\Omega))^2 : u_K \in (P_1(K))^2 \ \forall K \in T \}. \] (18)

The coefficient functions are either prescribed or come from the solution of other equations. The input to the compiler for this form is shown in Figure 5. Due to the origins of this form, we denote it informally as the ‘pressure equation’.

The three forms have been compiled with FFC using the tensor contraction and quadrature representations. In Table I, the time required to generate the code, the size of the generated code and the time required to compile the C++ code are reported for each form. Results are presented for the tensor contraction case, together with the ratio of the time/size for the quadrature representation case divided by the time/size required for the tensor contraction representation case, denoted by q/t. In measuring the C++ compile time and the run time performance, the generated code has been compiled against the library DOLFIN. Noteworthy from the results in Table I is that the generation phase for the quadrature representation is at least as fast as the tensor contraction representation generation phase (the difference for
Optimisations for quadrature representations of finite element tensors

scalar_p = FiniteElement("Lagrange","triangle",2)
scalar = FiniteElement("Lagrange","triangle",1)
dscalar = FiniteElement("Discontinuous Lagrange","triangle",0)
vector = VectorElement("Discontinuous Lagrange","triangle",1)

q = TestFunction(scalar_p)
p = TrialFunction(scalar_p)

f0, f1, f2, f3, f4, f5, f6 = [Function(scalar) for i in range(7)]
g0, g1, g2, g3, g4, g5, g6, g7 = [Function(dscalar) for i in range(8)]
u0, u1, u2 = [Function(vector) for i in range(3)]

Sgu = mult(g0, u0) + mult(g1, u1) + mult(g2, u2)
S = g6*(1 - g5)*(f1/f2 + f3/f4 + f5/f6)

a_0 = q*g3*f0*g2/g4*p - q*(1 - g5)*dot(Sgu, grad(p)) - S*dot(grad(q), grad(p))
a_1 = g7*dot(Sgu, grad(q))*g3*f0*g2/g4*p - g7*dot(Sgu, grad(q))*(1 - g5)*dot(Sgu, grad(p)) + g7*dot(Sgu, grad(q))*S*div(grad(p))
a = (a_0 + a_1)*dx

Fig. 5. FFC input for the ‘pressure equation’ in two dimensions (14).

<table>
<thead>
<tr>
<th>Form</th>
<th>flops</th>
<th>q/t</th>
<th>run time [s]</th>
<th>q/t</th>
</tr>
</thead>
<tbody>
<tr>
<td>mixed Poisson</td>
<td>12866</td>
<td>73.90</td>
<td>4.5</td>
<td>60.33</td>
</tr>
<tr>
<td>DG biharmonic</td>
<td>26420</td>
<td>1.19</td>
<td>25.0</td>
<td>1.27</td>
</tr>
<tr>
<td>pressure equation</td>
<td>160752</td>
<td>0.17</td>
<td>190.0</td>
<td>0.17</td>
</tr>
</tbody>
</table>

the pressure equation is only slight). Our experience is that the difference grows in favour of the quadrature representation for complicated forms. In all cases the size of the generated quadrature code is smaller than the tensor contraction code, which is reflected in the C++ compile time. The differences in the C++ compile time are substantial for the biharmonic and pressure equations (approximately a factor of five), which is important during the code development phase with frequent recompilations.

Timings and operation counts for the three forms are presented in Table II. We define the number of floating point operations (flops) as the sum of all ‘+’ and ‘*’ operators in the code for computing the element matrix. Although multiplications are generally more expensive than additions, this definition provides a good measure for the performance of the generated code. The compound operator ‘+=’ is counted as one operation. For the run time performance, the time required to compute the element tensors \(N\) times is recorded. For the mixed Poisson problem \(N = 4.5 \times 10^5\), for the discontinuous Galerkin biharmonic problem \(N = 1 \times 10^6\) and for the

pressure equation $N = 2.5 \times 10^6$. Table II presents the timings and operation counts for tensor contraction representation, together with the ratio of the quadrature representation case and the tensor contraction representation case, $q/t$. The run time performance is indicative of an aspect of the two representations; there can be significant performance difference depending on the nature of the differential equation. For the mixed Poisson problem, the tensor contraction representation is close to a factor of sixty faster than the quadrature representation, whereas for the pressure equation the quadrature representation is close to a factor of six faster than the tensor contraction case. This observation of dramatic differences in run time performance suggests the possibility of devising a strategy for determining the best representation, without generating the code for each case. Such concepts have been successfully developed in digital signal processing [Püschel et al. 2005]. For forms with a relatively simple structure, devising such a scheme is straightforward. However, it turns out to be non-trivial for arbitrary forms.

### 4.2 Performance for common, simple forms

We consider now the performance of the two representations for two canonical examples: the scalar ‘mass’ matrix and the ‘elasticity-like’ stiffness matrix. The input for the mass matrix form is shown in Figure 6 and the input for the elasticity-like stiffness matrix is shown in Figure 7. The performance of the two representations are compared for two- and three-dimensional cases on simplicies and for various polynomial orders. Code is generated using FFC, and we report the number of floating point operations required to form the element matrix for all cases. In addition to reporting the number of floating point operations, the time required to compute the element matrix $N$ times is also presented, which we expect in most
Table III. Timings for the mass matrix in two dimensions for varying polynomial order basis \( q \).

<table>
<thead>
<tr>
<th>( q )</th>
<th>( q/t )</th>
<th>run time [s]</th>
<th>( q/t )</th>
<th>insertion [s]</th>
<th>( a_q/a_t )</th>
</tr>
</thead>
<tbody>
<tr>
<td>1 ((N = 1 \times 10^7))</td>
<td>10 11</td>
<td>0.13 6</td>
<td>8</td>
<td>1.07</td>
<td></td>
</tr>
<tr>
<td>2 ((N = 1 \times 10^7))</td>
<td>25 39</td>
<td>0.27 19</td>
<td>23</td>
<td>1.21</td>
<td></td>
</tr>
<tr>
<td>3 ((N = 1 \times 10^7))</td>
<td>89 54</td>
<td>0.67 37</td>
<td>59</td>
<td>1.40</td>
<td></td>
</tr>
<tr>
<td>4 ((N = 1 \times 10^8))</td>
<td>214 79</td>
<td>0.12 71</td>
<td>13</td>
<td>1.64</td>
<td></td>
</tr>
<tr>
<td>5 ((N = 1 \times 10^8))</td>
<td>442 108</td>
<td>0.20 112</td>
<td>24</td>
<td>1.91</td>
<td></td>
</tr>
</tbody>
</table>

cases to be strongly correlated to the floating point operations count. As before, values are reported for the tensor contraction representation case together with the ratio of the quadrature value over the tensor contraction value. We also report the time required for insertion into a sparse matrix, which is independent of the element matrix representation. The total assembly time is the ‘run time’ plus the ‘insertion’ time, which provides a picture of the overall assembly performance. The ratio of the total assembly time for the quadrature representation over the total assembly time for the tensor contraction representation, denoted by \( a_q/a_t \), is also presented. When taking this into account, for some forms the difference in performance between different representations appears less drastic.

The various timings for the mass matrix problem are reported in Table III for the two-dimensional case and in Table IV for the three-dimensional case. What is clear from these results is that tremendous speed-ups for computing the element matrices can be achieved using the tensor contraction representation, particularly as the element order is increased. This is perhaps not surprising considering that the geometry tensor for this case is simply a scalar, therefore the entire matrix is essentially precomputed. The speed-up is mitigated, however, by the time required to insert terms into a sparse matrix. For the case of \( q = 4 \) in three dimensions, the tensor contraction representation is a factor of 358 faster for computing the element matrix, but when insertion is included an overall speed-up factor of only 2.76 is observed. A factor of 2.76 is not trivial, but obviously to reap the full benefits of the tensor contraction approach for these types of problems, matrix insertion must be addressed. If in addition the time required to perform the remaining parts of the finite element procedure such as mesh initialisation, application of boundary conditions, and solving the resulting system of equations is taken into account the \( q/t \) ratio will become even closer to unity.

The various timings for the elasticity-like stiffness matrix are presented in Table V for the two-dimensional case and in Table VI for the three-dimensional case. Compared to the mass matrix, the differences in performance of the tensor contraction representation relative to quadrature representation are less dramatic, but nonetheless substantial, especially for higher-order functions in three dimensions.

### 4.3 Performance for forms of increasing complexity

The complexity of the forms investigated in the previous section is now increased systematically in order to examine under which circumstances the quadrature representation will be more favourable in terms of run time performance. The comparison is based on the floating point operation count as this is a good indicator
of performance and the size of the generated file for a large class of problems. We consider the ‘complexity’ of a variational form to increase when the number of function products increases and when the number of derivatives present increases. Increasing the number of derivatives and/or the numbers of functions appearing in a form leads to higher rank tensors for the tensor contraction representation. Also, increases in the polynomial order of the basis of a function leads to an increase in complexity of the geometry tensor while increases in the polynomial order of the basis functions lead to an increase in complexity of the reference tensor. We initially restrict ourselves to manipulating the number of function multiplications in the forms and the polynomial order of these functions, before introducing products of derivatives.

To generate forms of greater complexity than those in the previous section, we take the mass matrix and elasticity-like problems with a Lagrange basis of order \( q \), and premultiply the forms with \( n_f \) functions of order \( p \). An example is shown in Figure 8 for the mass matrix pre-multiplied by coefficient functions where \( q = 2 \), \( n_f = 2 \) and \( p = 3 \). A comparison of the representations for the mass matrix with a different number of premultiplying functions and a range of orders \( p \) and \( q \) are presented in Table VII for the two-dimensional case and in Table VIII for the three-dimensional case. What is clear from Table VII is that with few premultiplying functions, the tensor contraction approach is generally more efficient, even for relatively high order premultiplying functions. The situation changes quite
element = FiniteElement("Lagrange", "triangle", 2)

v = TestFunction(element)
u = TrialFunction(element)

f = Function(element_f)
g = Function(element_f)
a = f*g*dot(v, u)*dx

Fig. 8. FFC input for the mass matrix in two dimension with $q = 2$, premultiplied by two functions ($n_f = 2$) of order $p = 3$.

Table VII. The number of operations and the ratio between number of operations for the two representations for the mass matrix in two dimensions as a function of different polynomial orders and numbers of functions.

<table>
<thead>
<tr>
<th>$n_f$</th>
<th>$p$, $q$</th>
<th>$n_f = 1$</th>
<th>$n_f = 2$</th>
<th>$n_f = 3$</th>
<th>$n_f = 4$</th>
</tr>
</thead>
<tbody>
<tr>
<td></td>
<td></td>
<td>flops q/t</td>
<td>flops q/t</td>
<td>flops q/t</td>
<td>flops q/t</td>
</tr>
<tr>
<td>1</td>
<td>$p = 0$, $q = 1$</td>
<td>10 11.30</td>
<td>11 10.36</td>
<td>12 9.58</td>
<td>13 8.92</td>
</tr>
<tr>
<td></td>
<td>$p = 0$, $q = 2$</td>
<td>25 39.28</td>
<td>26 37.81</td>
<td>27 36.44</td>
<td>28 35.18</td>
</tr>
<tr>
<td></td>
<td>$p = 0$, $q = 3$</td>
<td>89 54.12</td>
<td>90 53.55</td>
<td>91 52.96</td>
<td>92 52.39</td>
</tr>
<tr>
<td></td>
<td>$p = 0$, $q = 4$</td>
<td>214 78.98</td>
<td>215 78.61</td>
<td>216 78.25</td>
<td>217 77.90</td>
</tr>
<tr>
<td>2</td>
<td>$p = 1$, $q = 1$</td>
<td>48 2.91</td>
<td>171 2.21</td>
<td>558 0.79</td>
<td>1773 0.51</td>
</tr>
<tr>
<td></td>
<td>$p = 1$, $q = 2$</td>
<td>183 5.70</td>
<td>474 4.15</td>
<td>1917 1.09</td>
<td>5448 0.63</td>
</tr>
<tr>
<td></td>
<td>$p = 1$, $q = 3$</td>
<td>431 11.43</td>
<td>1442 5.46</td>
<td>5381 1.50</td>
<td>15368 0.77</td>
</tr>
<tr>
<td></td>
<td>$p = 1$, $q = 4$</td>
<td>1128 15.14</td>
<td>3819 6.50</td>
<td>12006 2.09</td>
<td>36549 0.94</td>
</tr>
<tr>
<td>3</td>
<td>$p = 2$, $q = 1$</td>
<td>81 4.56</td>
<td>555 1.56</td>
<td>4143 0.40</td>
<td>26007 0.11</td>
</tr>
<tr>
<td></td>
<td>$p = 2$, $q = 2$</td>
<td>258 7.57</td>
<td>2412 1.40</td>
<td>14724 0.36</td>
<td>94428 0.08</td>
</tr>
<tr>
<td></td>
<td>$p = 2$, $q = 3$</td>
<td>950 8.26</td>
<td>6800 1.73</td>
<td>42998 0.39</td>
<td>251876 0.10</td>
</tr>
<tr>
<td></td>
<td>$p = 2$, $q = 4$</td>
<td>2457 10.10</td>
<td>15987 2.15</td>
<td>95247 0.48</td>
<td>585567 0.10</td>
</tr>
<tr>
<td>4</td>
<td>$p = 3$, $q = 1$</td>
<td>181 2.44</td>
<td>1715 1.02</td>
<td>20991 0.16</td>
<td>218767 0.03</td>
</tr>
<tr>
<td></td>
<td>$p = 3$, $q = 2$</td>
<td>550 3.78</td>
<td>6992 0.78</td>
<td>73596 0.11</td>
<td>754084 0.02</td>
</tr>
<tr>
<td></td>
<td>$p = 3$, $q = 3$</td>
<td>1910 4.21</td>
<td>20100 0.84</td>
<td>202900 0.11</td>
<td>2038820 0.02</td>
</tr>
<tr>
<td></td>
<td>$p = 3$, $q = 4$</td>
<td>4285 5.86</td>
<td>44099 1.04</td>
<td>452775 0.13</td>
<td>4538983 0.02</td>
</tr>
</tbody>
</table>

dramatically for $p > 0$ as the number of premultiplying functions increases, and as the polynomial order of the premultiplying functions increases. The cases with numerous premultiplying functions are typical of the Jacobian resulting from the linearisation of a nonlinear differential equation in a practical simulation, and are therefore important. It is also noted that the tensor contraction representation is more efficient for increases in $q$, however, this effect is less pronounced for the cases where $n_f > 1$ and $p > 0$. Obviously, the selection of the representation can have a tremendous performance impact. The relative performance of the representations in three dimensions is shown in Table VIII. The number of operations has increased relative to the two-dimensional case, which corresponds to an increase in the size of the generated code. For the more complex forms, compilation of the generated C++ code for the tensor contraction representation is no longer feasible, and in
Table VIII. The number of operations and the ratio between number of operations for the two representations for the mass matrix in three dimensions as a function of different polynomial orders and numbers of functions.

<table>
<thead>
<tr>
<th>n_f</th>
<th>flops</th>
<th>q/t</th>
<th>flops</th>
<th>q/t</th>
<th>flops</th>
<th>q/t</th>
<th>flops</th>
<th>q/t</th>
</tr>
</thead>
<tbody>
<tr>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
</tr>
<tr>
<td>p=1, q=1</td>
<td>116</td>
<td>4.00</td>
<td>528</td>
<td>3.43</td>
<td>2224</td>
<td>0.92</td>
<td>9200</td>
<td>0.59</td>
</tr>
<tr>
<td>p=1, q=2</td>
<td>608</td>
<td>13.77</td>
<td>3084</td>
<td>6.62</td>
<td>12412</td>
<td>1.69</td>
<td>52124</td>
<td>0.81</td>
</tr>
<tr>
<td>p=1, q=3</td>
<td>2660</td>
<td>29.11</td>
<td>12432</td>
<td>12.26</td>
<td>46528</td>
<td>3.30</td>
<td>205424</td>
<td>1.30</td>
</tr>
<tr>
<td>p=1, q=4</td>
<td>7955</td>
<td>57.90</td>
<td>38007</td>
<td>20.99</td>
<td>155751</td>
<td>5.14</td>
<td>622679</td>
<td>2.04</td>
</tr>
<tr>
<td>p=2, q=1</td>
<td>314</td>
<td>6.02</td>
<td>3336</td>
<td>1.75</td>
<td>34984</td>
<td>0.40</td>
<td>359984</td>
<td>0.08</td>
</tr>
<tr>
<td>p=2, q=2</td>
<td>1838</td>
<td>11.21</td>
<td>20100</td>
<td>2.13</td>
<td>202900</td>
<td>0.39</td>
<td>2034140</td>
<td>0.06</td>
</tr>
<tr>
<td>p=2, q=3</td>
<td>7610</td>
<td>20.07</td>
<td>79800</td>
<td>3.36</td>
<td>765592</td>
<td>0.57</td>
<td>8039600</td>
<td>0.08</td>
</tr>
<tr>
<td>p=2, q=4</td>
<td>23285</td>
<td>34.29</td>
<td>239415</td>
<td>5.33</td>
<td>2451775</td>
<td>0.78</td>
<td>24538775</td>
<td>0.11</td>
</tr>
<tr>
<td>p=3, q=1</td>
<td>644</td>
<td>3.77</td>
<td>13584</td>
<td>1.21</td>
<td>279984</td>
<td>0.13</td>
<td>5759984</td>
<td>0.02</td>
</tr>
<tr>
<td>p=3, q=2</td>
<td>3752</td>
<td>5.83</td>
<td>80700</td>
<td>1.03</td>
<td>1564572</td>
<td>0.09</td>
<td>FFC failure</td>
<td></td>
</tr>
<tr>
<td>p=3, q=3</td>
<td>14684</td>
<td>10.57</td>
<td>315216</td>
<td>1.40</td>
<td>6372120</td>
<td>0.11</td>
<td>-</td>
<td></td>
</tr>
<tr>
<td>p=3, q=4</td>
<td>47795</td>
<td>16.80</td>
<td>979575</td>
<td>1.96</td>
<td>19594199</td>
<td>0.14</td>
<td>-</td>
<td></td>
</tr>
</tbody>
</table>

some cases simply not possible due to compiler limitations. For the most complicated cases, FFC was unable to generate tensor contraction code due to memory being exhausted. In practice, time is the limiting factor as a memory error is usually only encountered after many hours of code generation for the tensor contraction case. FFC was able to generate quadrature representation code for all cases.

Interestingly, for complicated forms the operation count is not always a good indicator of performance. For the three-dimensional mass matrix case with \( p = 1, q = 4 \) and \( n_f = 4 \), we would expect from the operation count that the tensor contraction representation would be faster. However, when computing the element tensor 48000 times, we observed a ratio of \( q/t = 0.78 \), indicating that the quadrature representation is faster. Noteworthy for this case is that the size of the generated code for tensor contraction representation is 11 MB, while the size of the generated quadrature code is only 362 kB. This size difference leads not only to a significant difference in the C++ compile time, but also appears to result in a drop in run time performance. The performance drop could be attributed to the increased memory traffic noted by Kirby and Logg [2006]. Also, it may be that the compiler is unable to perform effective optimisations on the unrolled code, or that the compiler is particularly effective at optimising the loops in the generated quadrature code.

A similar comparison is made for elasticity-like forms and the results are presented in Table IX for the two-dimensional case and in Table X for the three-dimensional case. Similar trends to those observed for the mass matrix hold. In three dimensions FFC fails to generate code for a number of the more complex forms using the tensor contraction representation. Code generation using the quadrature representation is successful in all cases. Also, file size considerations, especially in the three-dimensional cases, will rule out the tensor contraction representation for a number of forms where, based on the ratio, it would be expected to outperform the quadrature representation. It is more difficult in these cases to make broad generalisation as to the best representation. This again suggests that a method for automatically determining the best representation based on inspection of the form.
Table IX. The number of operations and the ratio between number of operations for the two representations for the elasticity-like tensor in two dimensions as a function of different polynomial orders and numbers of functions.

<table>
<thead>
<tr>
<th>f</th>
<th>n_f = 1</th>
<th>n_f = 2</th>
<th>n_f = 3</th>
</tr>
</thead>
<tbody>
<tr>
<td>p = 1, q = 1</td>
<td>888 0.34</td>
<td>3060 0.36</td>
<td>10224 0.11</td>
</tr>
<tr>
<td>p = 1, q = 2</td>
<td>3564 1.42</td>
<td>11400 1.01</td>
<td>35748 0.33</td>
</tr>
<tr>
<td>p = 1, q = 3</td>
<td>10988 3.23</td>
<td>34904 1.82</td>
<td>100388 0.63</td>
</tr>
<tr>
<td>p = 1, q = 4</td>
<td>26232 5.77</td>
<td>82548 2.87</td>
<td>254304 0.93</td>
</tr>
<tr>
<td>p = 2, q = 1</td>
<td>888 1.20</td>
<td>8220 0.31</td>
<td>54684 0.09</td>
</tr>
<tr>
<td>p = 2, q = 2</td>
<td>3564 1.42</td>
<td>11400 1.01</td>
<td>35748 0.33</td>
</tr>
<tr>
<td>p = 2, q = 3</td>
<td>10988 3.23</td>
<td>34904 1.82</td>
<td>100388 0.63</td>
</tr>
<tr>
<td>p = 2, q = 4</td>
<td>26232 5.77</td>
<td>82548 2.87</td>
<td>254304 0.93</td>
</tr>
</tbody>
</table>

Table X. The number of operations and the ratio between number of operations for the two representations for the elasticity-like tensor in three dimensions as a function of different polynomial orders and numbers of functions.

<table>
<thead>
<tr>
<th>f</th>
<th>n_f = 1</th>
<th>n_f = 2</th>
<th>n_f = 3</th>
</tr>
</thead>
<tbody>
<tr>
<td>p = 1, q = 1</td>
<td>5508 0.26</td>
<td>25200 0.40</td>
<td>112176 0.09</td>
</tr>
<tr>
<td>p = 1, q = 2</td>
<td>40176 2.42</td>
<td>169020 1.95</td>
<td>597564 0.55</td>
</tr>
<tr>
<td>p = 1, q = 3</td>
<td>201348 8.37</td>
<td>735408 5.44</td>
<td>3422160 1.16</td>
</tr>
<tr>
<td>p = 1, q = 4</td>
<td>708291 19.78</td>
<td>2958831 9.25</td>
<td>11728143 2.33</td>
</tr>
<tr>
<td>p = 2, q = 1</td>
<td>13986 0.70</td>
<td>158256 0.22</td>
<td>1691676 0.05</td>
</tr>
<tr>
<td>p = 2, q = 2</td>
<td>103518 3.17</td>
<td>1059804 0.74</td>
<td>11132244 0.14</td>
</tr>
<tr>
<td>p = 2, q = 3</td>
<td>450882 8.86</td>
<td>5417136 1.44</td>
<td>FFC failure</td>
</tr>
<tr>
<td>p = 2, q = 4</td>
<td>1836225 14.90</td>
<td>18941967 2.50</td>
<td>-</td>
</tr>
<tr>
<td>p = 3, q = 1</td>
<td>11160 0.89</td>
<td>443376 0.19</td>
<td>13218516 0.01</td>
</tr>
<tr>
<td>p = 3, q = 2</td>
<td>186624 1.76</td>
<td>4402620 0.35</td>
<td>FFC failure</td>
</tr>
<tr>
<td>p = 3, q = 3</td>
<td>305684 3.86</td>
<td>21777552 0.62</td>
<td>-</td>
</tr>
<tr>
<td>p = 3, q = 4</td>
<td>3681171 7.43</td>
<td>FFC failure</td>
<td>-</td>
</tr>
<tr>
<td>p = 4, q = 1</td>
<td>43011 0.69</td>
<td>1940256 0.09</td>
<td>FFC failure</td>
</tr>
<tr>
<td>p = 4, q = 2</td>
<td>364275 2.14</td>
<td>13527684 0.20</td>
<td>-</td>
</tr>
<tr>
<td>p = 4, q = 3</td>
<td>364275 2.14</td>
<td>13527684 0.20</td>
<td>-</td>
</tr>
</tbody>
</table>

Finally, we investigate the influence of premultiplying a vector-valued Poisson form by the divergence of vector-valued functions. The form for the case n_f = 2, p = 3 and q = 2 is shown in Figure 9. A comparison of tensor contraction and quadrature representations is performed, as in the previous cases, and the results are shown in Table XI. Premultiplying forms with derivatives of functions clearly increases the complexity to such a degree that the tensor contraction representation may be interesting.
element = VectorElement("Lagrange", "triangle", 2)

v = TestFunction(element)
u = TrialFunction(element)

f = Function(element_f)
g = Function(element_f)

a = div(f)*div(g)*dot(grad(v), grad(u))*dx

Fig. 9. FFC input for the vector-valued Poisson problem in two dimension with with \( q = 2 \), premultiplied by the divergence of two vector valued functions \( (n_f = 2) \) of order \( p = 3 \).

Table XI. The number of operations and the ratio between number of operations for the two representations for the vector-valued Poisson problem in two dimensions as a function of different polynomial orders and numbers of functions.

<table>
<thead>
<tr>
<th>( n_f = 1 )</th>
<th>( n_f = 2 )</th>
</tr>
</thead>
<tbody>
<tr>
<td>( p = 1, q = 1 )</td>
<td>686</td>
</tr>
<tr>
<td>( p = 1, q = 2 )</td>
<td>2180</td>
</tr>
<tr>
<td>( p = 1, q = 3 )</td>
<td>8068</td>
</tr>
<tr>
<td>( p = 1, q = 4 )</td>
<td>22526</td>
</tr>
<tr>
<td>( p = 2, q = 1 )</td>
<td>1390</td>
</tr>
<tr>
<td>( p = 2, q = 2 )</td>
<td>7768</td>
</tr>
<tr>
<td>( p = 2, q = 3 )</td>
<td>24872</td>
</tr>
<tr>
<td>( p = 2, q = 4 )</td>
<td>60190</td>
</tr>
<tr>
<td>( p = 3, q = 1 )</td>
<td>2094</td>
</tr>
<tr>
<td>( p = 3, q = 2 )</td>
<td>11640</td>
</tr>
<tr>
<td>( p = 3, q = 3 )</td>
<td>44776</td>
</tr>
<tr>
<td>( p = 3, q = 4 )</td>
<td>110774</td>
</tr>
</tbody>
</table>

involves fewer operations for only a very limited number of the considered cases.

5. CONCLUSIONS

We have presented two representations, namely the tensor contraction and quadrature representations, for the computation of element tensors arising in the finite element method. The generation of code for these representations is automated and permits both the rapid development of solvers for broad classes of problems and the application of specialised performance optimisations. In particular, we have presented strategies for optimising automatically the quadrature representation code which are manifest in the form compiler FFC. The strategies introduce negligible overhead in the code generation phase, but can yield substantial run time speed-ups over non-optimised code. The presented techniques are possible with conventional ‘hand’ coding, and in fact commonly employed in specialised codes and simple problems. Automation makes the approach generic and allows the application of simple but tedious to implement by hand strategies to an unlim-
Optimisations for quadrature representations of finite element tensors

Our efforts to develop automated optimisations are based on the experience that non-optimised generated code is not competitive in terms of performance. For the problems which we have investigated, the automated optimisations employed in the generated code are sufficient that insertion of entries into a space matrix is often the limiting factor in the assembly of sparse global finite element matrices.

The relative performance of two representations of finite element tensors has been investigated for a range of different problems. In assessing performance we have considered the time to generate the code, the number of floating point operations involved in the generated code, the time to compile the low-level generated code and the runtime for assembly. Numerical experiments have shown that the relative performance of the two representations in terms of the aforementioned measures can differ substantially depending on the nature of the considered variational form. We have observed that for some forms the tensor contraction involves of the order 300 times fewer operations relative to the quadrature representation to construct the element matrix, whereas for other examined forms the quadrature representation requires of the order 100 times fewer operations. In general, the tensor contraction approach deals well with forms which involve high-order bases and few coefficient functions, whereas the quadrature representation is more efficient as the number of coefficient functions (other than constants coefficients) and derivatives in a form increases. Hence, in general the quadrature representation is significantly faster for more complicated forms. Also, relative to the tensor contraction representation, the time required to generate code for the quadrature representation is less and the size of the generated code is smaller. For forms which involve a number of coefficient functions, the code generation phase is faster for the quadrature representation. For some of the examined examples, the size of the generated code file is close to a factor of 10 smaller for the quadrature representation relative to the tensor contraction representation. This impacts heavily on the time required to compile the generated C++ code.

Automation is most attractive for complicated forms as they are time consuming to implement, implementations are error prone and performance is more elusive. Therefore, in addressing the quadrature representation in the context of automated code generation, we have extended the applicability of automated modelling and of FFC to more complicated variational forms. In practice, a sophisticated solver will often involve the assembly of various forms of differing complexity, so having both tensor contraction and quadrature representations as part of the computational arsenal allows the most appropriate representation for a given form to be used. An interesting point is the automated selection of the best representation. FFC presently computes the operation count for the code which is generated, on the basis of which a choice could be made, but this involves generating computer code for each case which can be time consuming. Ideally, the form compiler would select the best representation based on an inspection of the form. It turns out, however, that this is a non-trivial task if the goal is a general approach which holds for any form which FFC can handle and is a topic of ongoing investigation.
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REFERENCES
