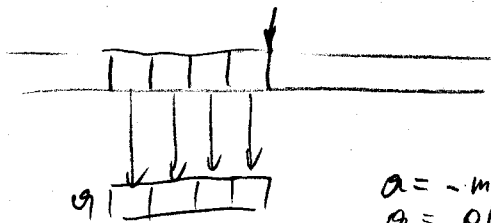


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Load Instructions

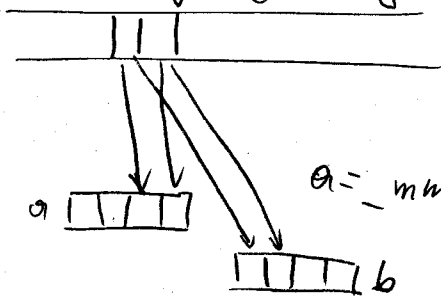
16-byte aligned m



$a = _mm_load_ps(m);$
 $a = p[0];$
 $a = _mm_loadu_ps(m);$

aligned, explicit
~~a~~, implicit
 unaligned

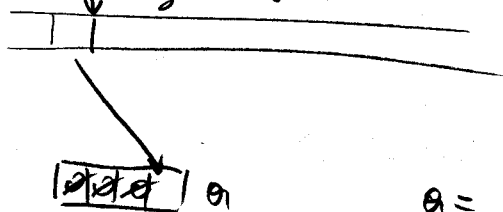
m
 8 byte aligned



$a = _mm_load_pi(a, m)$

$b = _mm_loadh_pi(b, m)$

m
 4 byte aligned



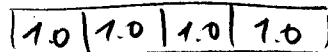
$a = _mm_load_ss(m)$

Constants (Special load instructions)

$c = _mm_set_ps(1.0, 2.0, 3.0, 4.0);$



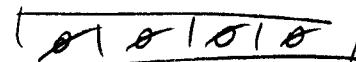
$d = _mm_set1_ps(1.0);$



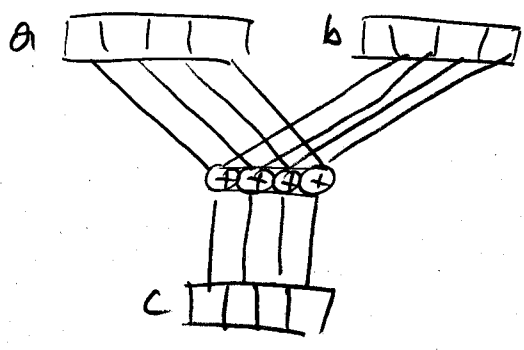
$e = _mm_set_ss(1.0);$



$f = _mm_set_zero_ps();$



Vector arithmetic



$$c = _mm_add_ps(a, b)$$

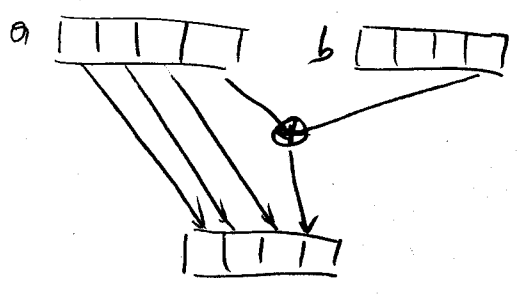
Same:

$$c = _mm_sub_ps(a, b)$$

$$c = _mm_mul_ps(a, b)$$

⋮

Scalar arithmetic

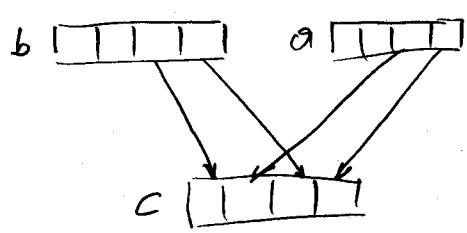


$$c = _mm_add_ss(a, b)$$

Reorders Instructions

Unpack lo

$$c = \text{_mm_unpacklo_ps}(a, b)$$



$$c_0 = a_0$$

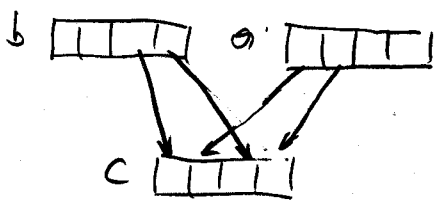
$$c_1 = b_0$$

$$c_2 = a_1$$

$$c_3 = b_1$$

Unpack hi

$$c = \text{_mm_unpackhi_ps}(a, b)$$



$$c_0 = a_2$$

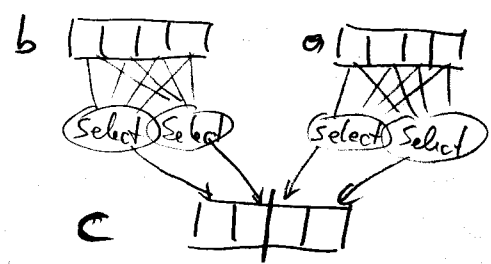
$$c_1 = b_2$$

$$c_2 = a_3$$

$$c_3 = b_3$$

Shuffle

$$c = \text{_mm_shuffle_ps}(a, b, \text{_MM_SHUFFLE}(i, k, j, l))$$



$$c_0 = a_i$$

$$c_1 = a_j$$

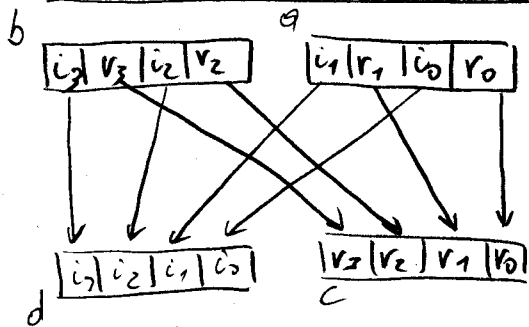
$$c_2 = b_k$$

$$c_3 = b_l$$

$i, j, k, l \in \{0, \dots, 3\}$
immediate

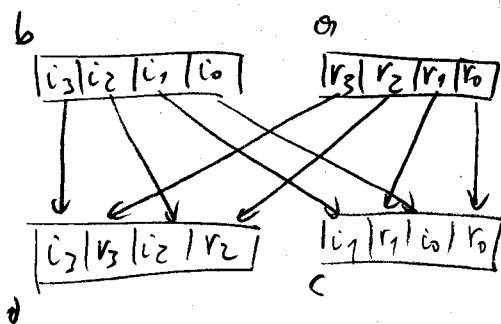
Reorder Instructions - Examples

Interleaved Complex \rightarrow split complex : L_2^8



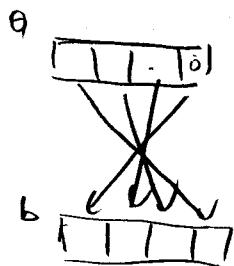
```
c = _mm_shuffle_ps(a, b, _MM_SHUFFLE(2, 0, 2, 0));
d = _mm_shuffle_ps(a, b, _MM_SHUFFLE(3, 1, 3, 1));
```

Split complex \rightarrow interleaved complex : L_4^8



```
c = _mm_unpacklo_ps(a, b);
d = _mm_unpackhi_ps(a, b);
```

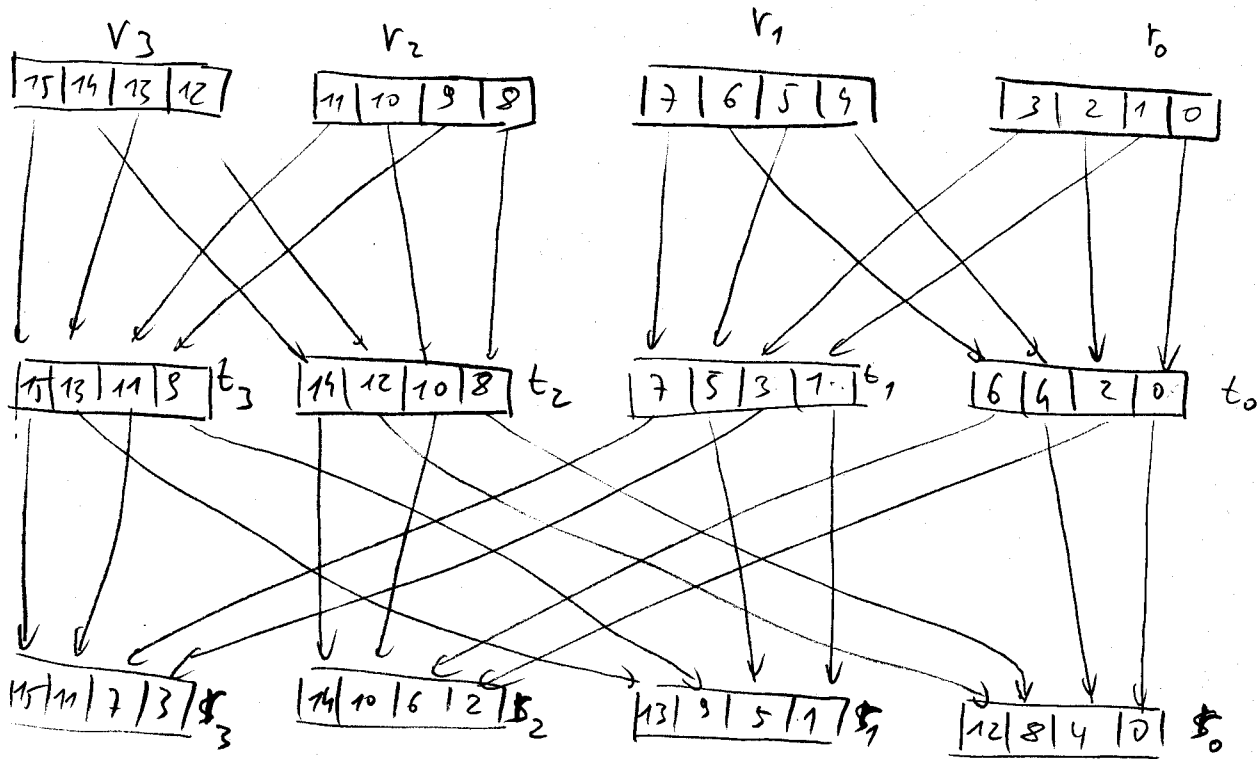
Reverse Vector : J_4



```
b = _mm_shuffle_ps(a, a, _MM_SHUFFLE(0, 1, 2, 3));
```

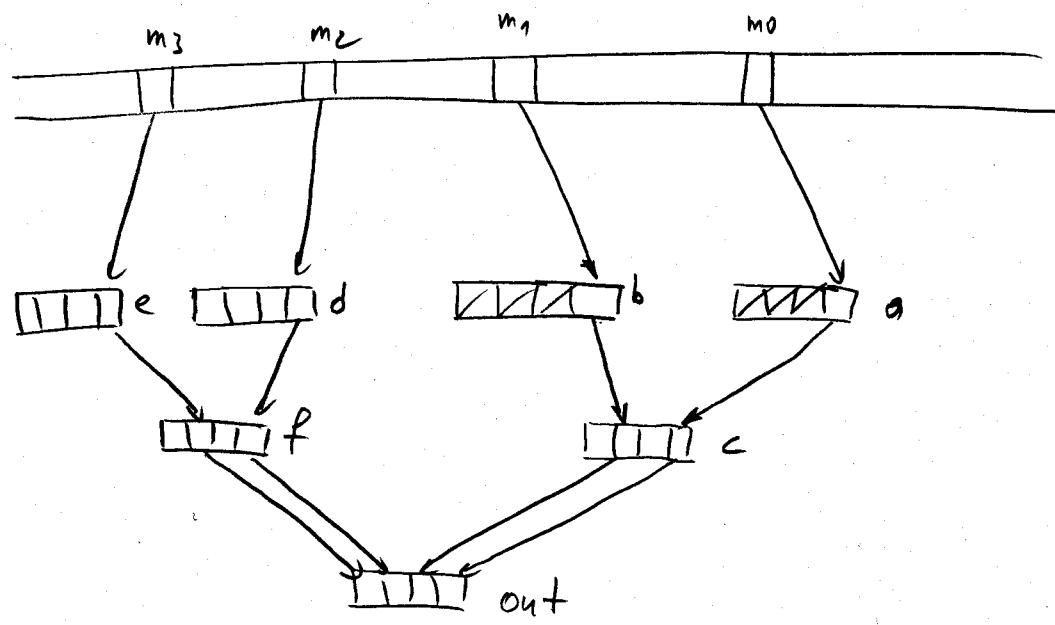
Reorder Instructions - Examples

Transpose 4x4 : $L_4^{16} = (L_2^4 \otimes I_4) (I_2 \otimes L_2^8) (L_2^4 \otimes I_4) (I_2 \otimes L_2^8)$



```
#define MM_TRANSPOSE4PS(v0, v1, v2, v3) {
    _mm128 t0, t1, t2, t3;
    t0 = _mm_shuffle_ps(v0, v1, _MM_SHUFFLE(2, 0, 2, 0));
    t1 = _mm_shuffle_ps(v0, v1, _MM_SHUFFLE(3, 1, 3, 1));
    t2 = _mm_shuffle_ps(v2, v3, _MM_SHUFFLE(2, 0, 2, 0));
    t3 = _mm_shuffle_ps(v2, v3, _MM_SHUFFLE(3, 1, 3, 1));
    v0 = _mm_shuffle_ps(t0, t2, _MM_SHUFFLE(2, 0, 2, 0));
    v1 = _mm_shuffle_ps(t1, t3, _MM_SHUFFLE(2, 0, 2, 0));
    v2 = _mm_shuffle_ps(t0, t2, _MM_SHUFFLE(3, 1, 3, 1));
    v3 = _mm_shuffle_ps(t1, t3, _MM_SHUFFLE(3, 1, 3, 1));
}
```

Example: load 4 real numbers

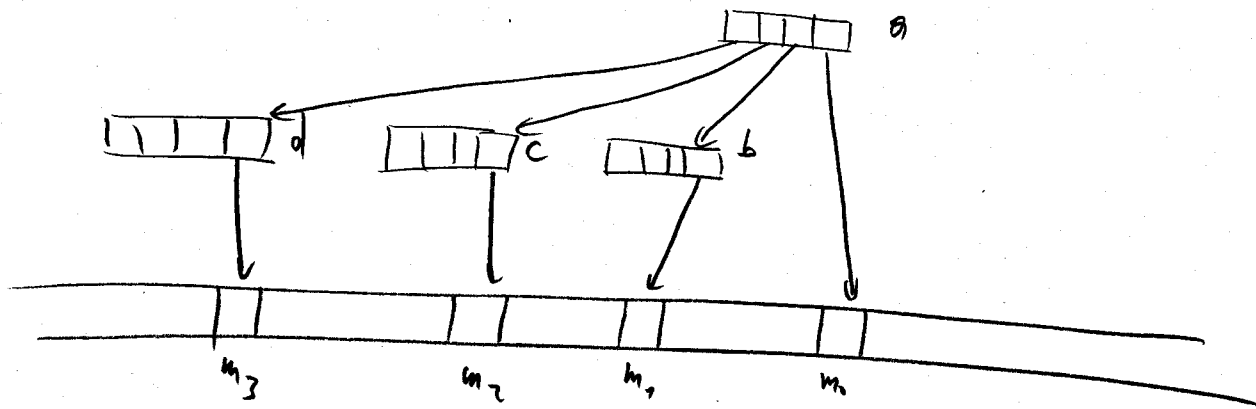


```

# define SCALAR_LOAD (out, m0, m1, m2, m3)
a = _mm_load_ss(m0);
b = _mm_load_ss(m1);
c = _mm_shuffle_ps(a, b, _MM_SHUFFLE(1, 0, 1, 0));
d = _mm_load_ss(m2);
e = _mm_load_ss(m3);
f = _mm_shuffle_ps(d, e, _MM_SHUFFLE(1, 0, 1, 0));
out = _mm_shuffle_ps(c, f, _MM_SHUFFLE(1, 0, 1, 0));
}

```

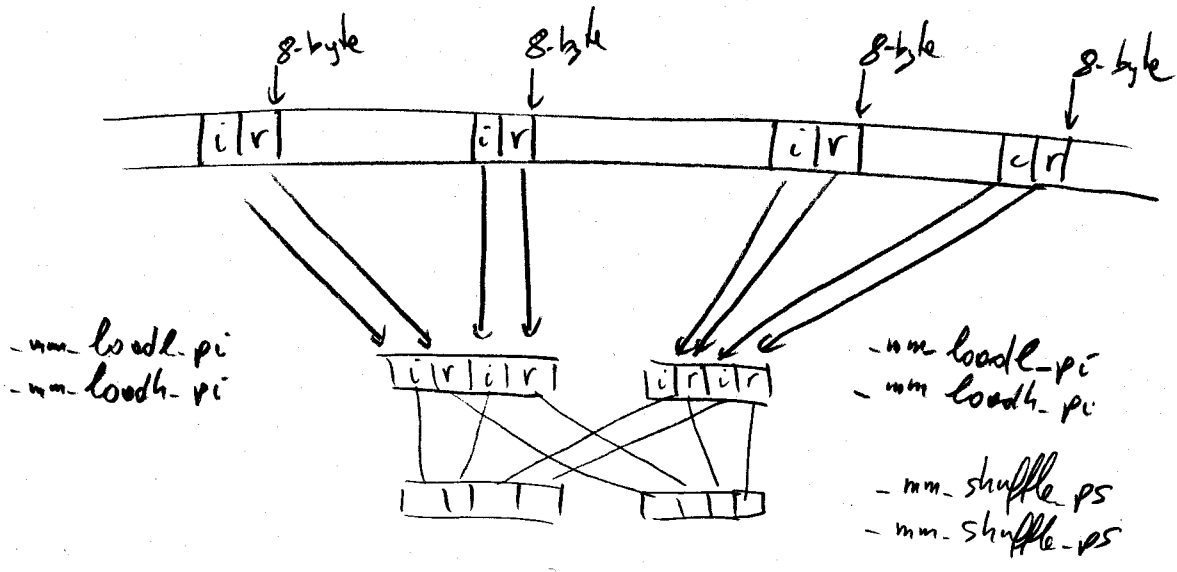
Example: Store 4 real Numbers



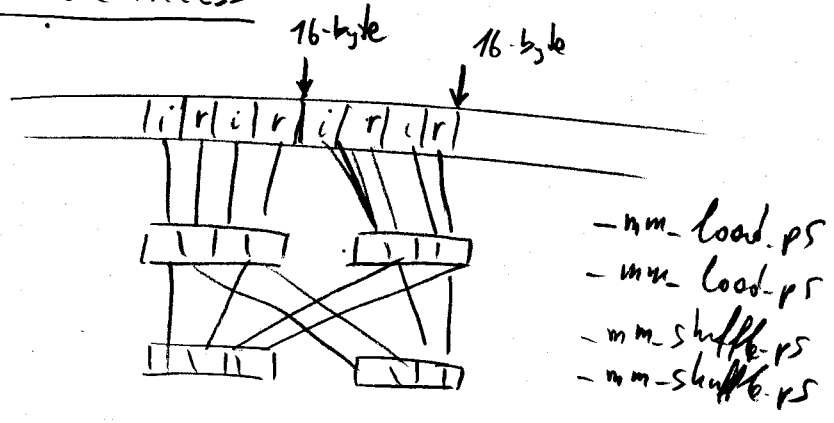
```
-mm_store_ss(m0, a);  
b = -mm_shuffle_ps(a, a, -MM_SHUFFLE(0, 0, 0, 1));  
-mm_store_ss(m1, b);  
c = -mm_shuffle_ps(a, a, -MM_SHUFFLE(0, 0, 0, 2));  
-mm_store_ss(m2, c);  
d = -mm_shuffle_ps(a, a, -MM_SHUFFLE(0, 0, 0, 3));  
-mm_store_ss(m3, d);
```


Example: load 4 complex numbers

Strided access



Unit stride Access



Formal Vectorization: Turning $A \otimes I_4$ into Code

Example: $A = \begin{pmatrix} 1 & 0.3 \\ 1 & -0.5 \end{pmatrix}$

$N = 4$ (SSE, Intel C++ compiler)

Code for A (scalar)

```
void A(float *y, float *x) {
  y[0] = x[0] + 0.3 * x[1];
  y[1] = x[0] - 0.5 * x[1];
}
```

Vector Code for $A \otimes I_4$

```
void AxI4(__m128 *y, __m128 *x) {
  y[0] = _mm_add_ps(x[0], _mm_mul_ps(_mm_set1_ps(0.3), x[1]));
  y[1] = _mm_sub_ps(x[0], _mm_mul_ps(_mm_set1_ps(0.5), x[1]));
}
```

Formal Vectorization of the WHT

$v = 2^{v'}$ vector length

$$\text{WHT}_{2^n} = \underbrace{\text{WHT}_2 \otimes \dots \otimes \text{WHT}_2}_{n \text{ times}}$$

$$= \text{WHT}_{2^{n/v}} \otimes \text{WHT}_v$$

$$= (\text{WHT}_{2^{n/v}} \otimes \underline{I}_v) (\underline{I}_{2^{n/v}} \otimes \text{WHT}_v)$$

$$= (\text{WHT}_{2^{n/v}} \otimes \underline{I}_v) (\underline{I}_{2^{n/v} \cdot 2} \otimes \underline{I}_v \otimes \text{WHT}_v)$$

$$= (\text{WHT}_{2^{n/v}} \otimes \underline{I}_v) (\underline{I}_{2^{n/v} \cdot 2} \otimes L_v^{v^2} (\text{WHT}_v \otimes \underline{I}_v) L_v^2)$$

Tensor Product Rules

$$(A_n \otimes B_n) = (A_n \otimes \underline{I}_n) (\underline{I}_n \otimes A_n)$$

$$(A_m \otimes B_n) = L_m^{mn} (B_n \otimes A_m) L_n^{nh}$$

$$\underline{I}_{mn} = \underline{I}_m \otimes \underline{I}_n$$

The Bit Operator: Vectors and Matrices

Complex Kronecker products do not capture memory access good enough

(.) Operator

$$y = c \cdot x, \quad x, y, c \in \mathbb{C}, \quad c = a + ib$$

$$\downarrow$$

$$x = x_r + i x_i$$

$$y = y_r + i y_i$$

$$\bar{y} = \bar{c} \bar{x},$$

$$\bar{c} = \begin{pmatrix} a & -b \\ b & a \end{pmatrix}$$

$$\bar{x} = \begin{pmatrix} x_r \\ x_i \end{pmatrix}, \quad \bar{y} = \begin{pmatrix} y_r \\ y_i \end{pmatrix}$$

$$\begin{pmatrix} \overline{x_0} \\ \overline{x_1} \\ \vdots \\ \overline{x_{n-1}} \end{pmatrix} = \begin{pmatrix} \overline{x_0} \\ \overline{x_1} \\ \vdots \\ \overline{x_{n-1}} \end{pmatrix} = \begin{pmatrix} x_{0,r} \\ x_{0,i} \\ \vdots \\ x_{n-1,r} \\ x_{n-1,i} \end{pmatrix}$$

Interleaved complex format

$$\begin{pmatrix} \overline{a_{0,0}} & \dots & \overline{a_{0,n-1}} \\ \vdots & & \vdots \\ \overline{a_{m-1,0}} & \dots & \overline{a_{m-1,n-1}} \end{pmatrix} = \begin{pmatrix} \overline{a_{0,0}} & \dots & \overline{a_{0,n-1}} \\ \vdots & & \vdots \\ \overline{a_{m-1,0}} & \dots & \overline{a_{m-1,n-1}} \end{pmatrix}$$

$$= \begin{pmatrix} \overline{a_{0,r} - a_{0,i}i} & \dots & \overline{a_{0,n-1,r} - a_{0,n-1,i}i} \\ \overline{a_{0,i} \quad a_{0,r}} & \dots & \overline{a_{0,n-1,i} \quad a_{0,n-1,r}} \\ \vdots & & \vdots \\ \overline{a_{m-1,r} - a_{m-1,i}i} & \dots & \overline{a_{m-1,n-1,r} - a_{m-1,n-1,i}i} \\ \overline{a_{m-1,i} \quad a_{m-1,r}} & \dots & \overline{a_{m-1,n-1,i} \quad a_{m-1,n-1,r}} \end{pmatrix}$$

The Bog Operator: Complex Diagonals

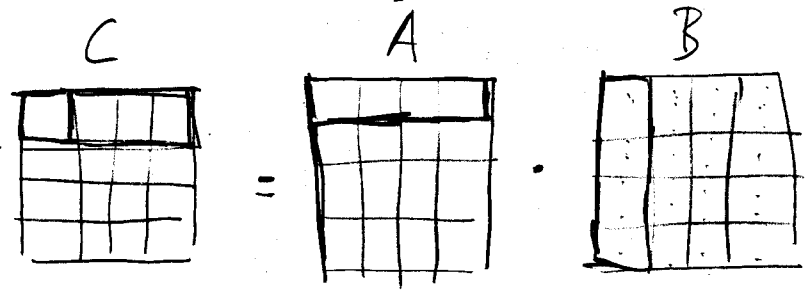
$$\overline{T}_n^{mn} = \left(I_{m/u} \otimes L_u^{2u} \right) \widehat{T}_n^{mn} \left(I_{m/u} \otimes L_u^{2u} \right)$$

$$\widehat{T}_n^{mn} = \left(I_{m/u} \otimes L_u^{2u} \right) \overline{T}_n^{mn} \left(I_{m/u} \otimes L_u^{2u} \right)$$



m/u blocks

Example Matrix Multiplication: Vector loads



```
void mul_4x4(--m128 * c, --m128 * a, --m128 * b) {
    --m128 b0, b1, b2, b3, c0, c1, c2, c3, a0, a1, a2, a3;
    ...
}
```

```
b0 = b[0]; b1 = b[1]; b2 = b[2]; b3 = b[3];
```

```
_MM_TRANSPOSE4_PS (a0, a1, a2, a3);
```

```
c0 = _mm_mul_ps(b0, a0);
```

```
c1 = _mm_mul_ps(b1, a0);
```

```
c2 = _mm_mul_ps(b2, a0);
```

```
c3 = _mm_mul_ps(b3, a0);
```

```
_MM_TRANSPOSE4_PS (c0, c1, c2, c3);
```

```
c[0] = _mm_add_ps(_mm_add_ps(c0, c1), _mm_add_ps(c2, c3));
```

```
a1 = a[1];
```

```
c0 = _mm_mul_ps(b0, a1);
```

```
c1 = _mm_mul_ps(b1, a1);
```

```
_MM_TRANSPOSE4_PS (c0, c1, c2, c3);
```

```
c[1] = _mm_add_ps(_mm_add_ps(c0, c1), _mm_add_ps(c2, c3));
```

```
c[3] = _mm_add_ps( ... );
```

}

Example Matrix Multiplication Vector loads

a_{00}	a_{01}	a_{02}	a_{03}

b_{00}	b_{01}	b_{02}	b_{03}
b_{10}	b_{11}	b_{12}	b_{13}
b_{20}	b_{21}	b_{22}	b_{23}
b_{30}	b_{31}	b_{32}	b_{33}

transpose

b_{00}	b_{10}	b_{20}	b_{30}
b_{01}	b_{11}	b_{21}	b_{31}
b_{02}	b_{12}	b_{22}	b_{32}
b_{03}	b_{13}	b_{23}	b_{33}

*

$a_{00} \cdot b_{00}$	$a_{01} \cdot b_{10}$	$a_{02} \cdot b_{20}$	$a_{03} \cdot b_{30}$
$a_{00} \cdot b_{01}$	$a_{01} \cdot b_{11}$	$a_{02} \cdot b_{21}$	$a_{03} \cdot b_{31}$
$a_{00} \cdot b_{02}$	$a_{01} \cdot b_{12}$	$a_{02} \cdot b_{22}$	$a_{03} \cdot b_{32}$
$a_{00} \cdot b_{03}$	$a_{01} \cdot b_{13}$	$a_{02} \cdot b_{23}$	$a_{03} \cdot b_{33}$

transpose

$a_{00} \cdot b_{00}$	$a_{00} \cdot b_{01}$	$a_{00} \cdot b_{02}$	$a_{00} \cdot b_{03}$
$a_{01} \cdot b_{10}$	$a_{01} \cdot b_{11}$	$a_{01} \cdot b_{12}$	$a_{01} \cdot b_{13}$
$a_{02} \cdot b_{20}$	$a_{02} \cdot b_{21}$	$a_{02} \cdot b_{22}$	$a_{02} \cdot b_{23}$
$a_{03} \cdot b_{30}$	$a_{03} \cdot b_{31}$	$a_{03} \cdot b_{32}$	$a_{03} \cdot b_{33}$

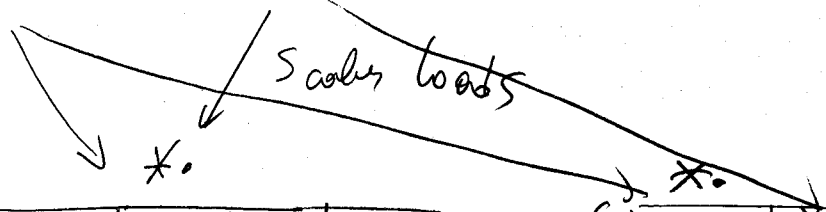
Σ

$a_{00} \cdot b_{00} + a_{01} \cdot b_{10} + a_{02} \cdot b_{20} + a_{03} \cdot b_{30}$	$a_{00} \cdot b_{01} + a_{01} \cdot b_{11} + a_{02} \cdot b_{21} + a_{03} \cdot b_{31}$	$a_{00} \cdot b_{02} + a_{01} \cdot b_{12} + a_{02} \cdot b_{22} + a_{03} \cdot b_{32}$	$a_{00} \cdot b_{03} + a_{01} \cdot b_{13} + a_{02} \cdot b_{23} + a_{03} \cdot b_{33}$

Example Matrix Multiplication Scalar Loads

a_{00}	a_{01}	a_{02}	a_{03}
a_{10}	a_{11}	a_{12}	a_{13}
a_{20}	a_{21}	a_{22}	a_{23}
a_{30}	a_{31}	a_{32}	a_{33}

b_{00}	b_{01}	b_{02}	b_{03}
b_{10}	b_{11}	b_{12}	b_{13}
b_{20}	b_{21}	b_{22}	b_{23}
b_{30}	b_{31}	b_{32}	b_{33}



C_{00}

$a_{00}b_{00}$	$a_{01}b_{10}$	$a_{02}b_{20}$	$a_{03}b_{30}$
$a_{10}b_{00}$	$a_{11}b_{10}$	$a_{12}b_{20}$	$a_{13}b_{30}$
$a_{20}b_{00}$	$a_{21}b_{10}$	$a_{22}b_{20}$	$a_{23}b_{30}$
$a_{30}b_{00}$	$a_{31}b_{10}$	$a_{32}b_{20}$	$a_{33}b_{30}$

C_{10}

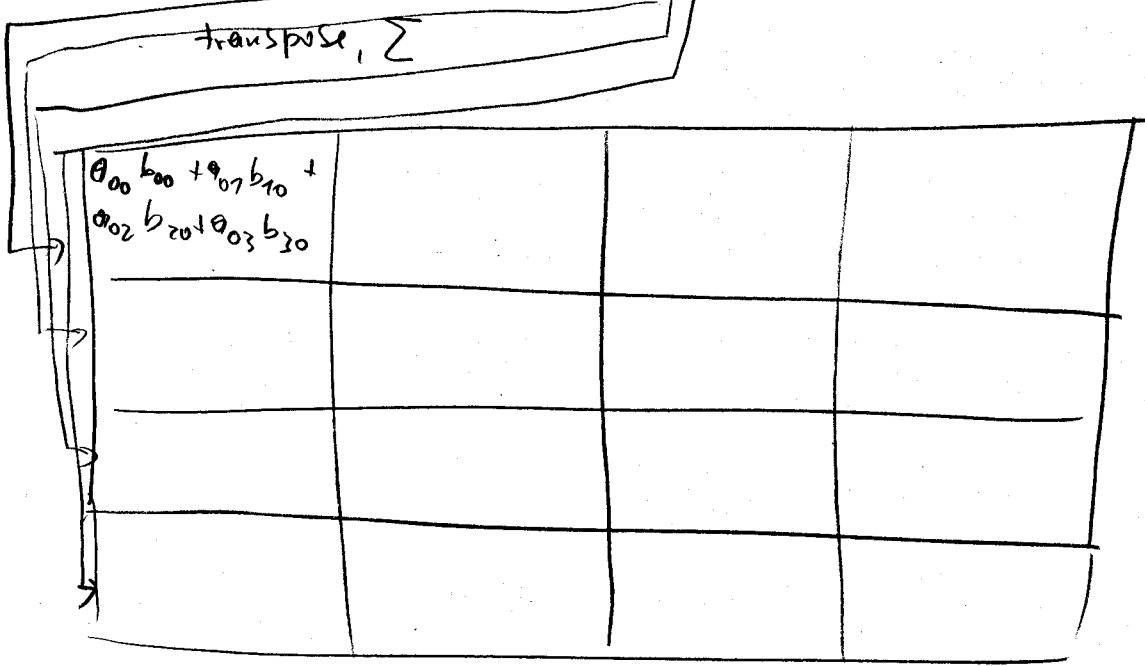
$a_{00}b_{01}$	$a_{01}b_{11}$	$a_{02}b_{21}$	$a_{03}b_{31}$
$a_{10}b_{01}$	$a_{11}b_{11}$	$a_{12}b_{21}$	$a_{13}b_{31}$
$a_{20}b_{01}$	$a_{21}b_{11}$	$a_{22}b_{21}$	$a_{23}b_{31}$
$a_{30}b_{01}$	$a_{31}b_{11}$	$a_{32}b_{21}$	$a_{33}b_{31}$

C_{20}

$a_{00}b_{02}$	$a_{01}b_{12}$	$a_{02}b_{22}$	$a_{03}b_{32}$
$a_{10}b_{02}$	$a_{11}b_{12}$	$a_{12}b_{22}$	$a_{13}b_{32}$
$a_{20}b_{02}$	$a_{21}b_{12}$	$a_{22}b_{22}$	$a_{23}b_{32}$
$a_{30}b_{02}$	$a_{31}b_{12}$	$a_{32}b_{22}$	$a_{33}b_{32}$

C_{30}

$a_{00}b_{03}$	$a_{01}b_{13}$	$a_{02}b_{23}$	$a_{03}b_{33}$
$a_{10}b_{03}$	$a_{11}b_{13}$	$a_{12}b_{23}$	$a_{13}b_{33}$
$a_{20}b_{03}$	$a_{21}b_{13}$	$a_{22}b_{23}$	$a_{23}b_{33}$
$a_{30}b_{03}$	$a_{31}b_{13}$	$a_{32}b_{23}$	$a_{33}b_{33}$



Example Matrix Multiplication: Scalar loads

```

void mul_4x4 ( -- m128 * C, -- m128 * a, float * b ) {
  -- m128 b0, b1, b2, b3, c00, ..., c33, a0, ..., a3;
  SCALAR_LOAD( b0, b, b+4, b+8, b+12);
  a0 = a[0]; a1 = a[1]; a2 = a[2]; a3 = a[3];
  c00 = _mm_mul_ps( a0, b0);
  c01 = _mm_mul_ps( a1, b0);
  c02 = _mm_mul_ps( a2, b0);
  c03 = _mm_mul_ps( a3, b0);
  SCALAR_LOAD( b1, b+1, b+5, b+9, b+13);
  c10 = _mm_mul_ps( a0, b1);
  ...
  c13 = _mm_mul_ps( a3, b1);
  SCALAR_LOAD( b2, b+2, b+6, b+10, b+14);
  ...
  SCALAR_LOAD( b3, b+3, b+7, b+11, b+15);
  _MM_TRANSPOSE4_PS( c00, c10, c20, c30);
  c[0] = _mm_add_ps( _mm_add_ps( c00, c10), _mm_add_ps( c20, c30));
  _MM_TRANSPOSE4_PS( c01, c11, c21, c31);
  c[1] = ...
  ...
}

```

Matrix Multiplication: Analysis

Vector Load

loads: 8
shuffles: 5 transpose = 40 instr
adds: 12
mults: 16
stores: 4

12 mem ops
40 shuffles
28 flops

Scalar Load

loads: 4 vec + 16 scalars
shuffles: 4 scalar loads = 12
4 transpose = 32
adds: 12
mults: 16
stores: 4

24 memops
44 shuffles
28 stores

Formal Vectorization: Vector Tensor Product

$y = (A \otimes I_v) x$ can be vectorized easily:

Example: $A = \begin{pmatrix} \theta_{00} & \theta_{01} \\ \theta_{10} & \theta_{11} \end{pmatrix}$

$v = 2$

$$\begin{pmatrix} y_0 \\ y_1 \\ y_2 \\ y_3 \end{pmatrix} = \begin{pmatrix} \theta_{00} & \theta_{01} \\ \theta_{10} & \theta_{11} \end{pmatrix} \begin{pmatrix} x_0 \\ x_1 \\ x_2 \\ x_3 \end{pmatrix}$$

$$= \begin{pmatrix} \theta_{00} x_0 + \theta_{01} x_2 \\ \theta_{00} x_1 + \theta_{01} x_3 \\ \theta_{10} x_0 + \theta_{11} x_2 \\ \theta_{10} x_1 + \theta_{11} x_3 \end{pmatrix} = \begin{pmatrix} \theta_{00} \begin{pmatrix} x_0 \\ x_1 \end{pmatrix} + \theta_{01} \begin{pmatrix} x_2 \\ x_3 \end{pmatrix} \\ \theta_{10} \begin{pmatrix} x_0 \\ x_1 \end{pmatrix} + \theta_{11} \begin{pmatrix} x_2 \\ x_3 \end{pmatrix} \end{pmatrix}$$

$$\begin{pmatrix} y_0 \\ y_1 \end{pmatrix} = \begin{pmatrix} \theta_{00} \\ \theta_{00} \end{pmatrix} \begin{pmatrix} x_0 \\ x_1 \end{pmatrix} + \begin{pmatrix} \theta_{01} \\ \theta_{01} \end{pmatrix} \begin{pmatrix} x_2 \\ x_3 \end{pmatrix}$$

$$\begin{pmatrix} y_2 \\ y_3 \end{pmatrix} = \begin{pmatrix} \theta_{10} \\ \theta_{10} \end{pmatrix} \begin{pmatrix} x_0 \\ x_1 \end{pmatrix} + \begin{pmatrix} \theta_{11} \\ \theta_{11} \end{pmatrix} \begin{pmatrix} x_2 \\ x_3 \end{pmatrix}$$

$$\begin{pmatrix} a \\ b \end{pmatrix} + \begin{pmatrix} c \\ d \end{pmatrix} = \begin{pmatrix} a+c \\ b+d \end{pmatrix}$$
$$\begin{pmatrix} a \\ b \end{pmatrix} \otimes \begin{pmatrix} c \\ d \end{pmatrix} = \begin{pmatrix} ac \\ bd \end{pmatrix}$$

Constant vector Contiguous in memory

Formal Vectorization: Parallel Tensor Product

$Y = (I_V \otimes A) X$ cannot be vectorized easily

Example: $A = \begin{pmatrix} \theta_{00} & \theta_{01} \\ \theta_{10} & \theta_{11} \end{pmatrix}$

$V = 2$

$$\begin{pmatrix} y_0 \\ y_1 \\ y_2 \\ y_3 \end{pmatrix} = \begin{pmatrix} \theta_{00} & \theta_{01} & & \\ \theta_{10} & \theta_{11} & & \\ & & \theta_{00} & \theta_{01} \\ & & \theta_{10} & \theta_{11} \end{pmatrix} \cdot \begin{pmatrix} x_0 \\ x_1 \\ x_2 \\ x_3 \end{pmatrix}$$

$$= \begin{pmatrix} \theta_{00} x_0 + \theta_{01} x_1 \\ \theta_{10} x_0 + \theta_{11} x_1 \\ \theta_{00} x_2 + \theta_{01} x_1 \\ \theta_{10} x_2 + \theta_{11} x_3 \end{pmatrix} = \begin{pmatrix} \begin{pmatrix} \theta_{00} \\ \theta_{10} \end{pmatrix} x_0 + \begin{pmatrix} \theta_{01} \\ \theta_{11} \end{pmatrix} x_1 \\ \begin{pmatrix} \theta_{00} \\ \theta_{10} \end{pmatrix} x_2 + \begin{pmatrix} \theta_{01} \\ \theta_{11} \end{pmatrix} x_3 \end{pmatrix}$$

$$\begin{pmatrix} y_0 \\ y_1 \end{pmatrix} = \begin{pmatrix} \theta_{00} \\ \theta_{10} \end{pmatrix} \begin{matrix} \rightarrow \\ \neq \end{matrix} \begin{pmatrix} x_0 \\ x_1 \end{pmatrix} + \begin{pmatrix} \theta_{01} \\ \theta_{11} \end{pmatrix} \begin{matrix} \rightarrow \\ \neq \end{matrix} \begin{pmatrix} x_1 \\ x_2 \end{pmatrix}$$

$$\begin{pmatrix} y_2 \\ y_3 \end{pmatrix} = \begin{pmatrix} \theta_{00} \\ \theta_{10} \end{pmatrix} \begin{matrix} \rightarrow \\ \neq \end{matrix} \begin{pmatrix} x_2 \\ x_3 \end{pmatrix} + \begin{pmatrix} \theta_{01} \\ \theta_{11} \end{pmatrix} \begin{matrix} \rightarrow \\ \neq \end{matrix} \begin{pmatrix} x_3 \\ x_4 \end{pmatrix}$$

↑
Vector constants ✓

≠ $\begin{pmatrix} x_0 \\ x_1 \end{pmatrix}, \begin{pmatrix} x_2 \\ x_3 \end{pmatrix}$ ⚡

Formal Vectorization: Parallel Tensor Product

$$\begin{aligned} (I_m \otimes A_n) &= (I_{m/v} \otimes I_v \otimes A_n) \\ &= (I_{m/v} \otimes L_v^{vn} (A_n \otimes I_v) L_n^{vn}) \\ &= (I_{m/v} \otimes (L_v^n \otimes I_v) (I_{n/v} \otimes L_v^{v^2}) (A_n \otimes I_v) (I_{n/v} \otimes L_v^{v^2}) (L_{n/v}^n \otimes I_v)) \end{aligned}$$

with

$$(A_m \otimes B_n) = L_m^{mn} (B_n \otimes A_m) L_n^{mn}$$

$$L_n^{kmn} = (L_n^{kn} \otimes I_m) (I_k \otimes L_n^{mn})$$

$$L_{km}^{kmn} = (I_k \otimes L_m^{mn}) (L_k^{kn} \otimes I_m)$$

$$L_n^{nv} = (I_{n/v} \otimes L_v^{v^2}) (L_{n/v}^n \otimes I_v)$$

$$L_v^{nv} = (L_v^n \otimes I_v) (I_{n/v} \otimes L_v^{v^2})$$

The Short Vector Cooley-Tukey FFT

$$\overline{\text{DFT}}_{mn} = (I_{m/v} \otimes L_v^{2v}) \left(\overline{\text{DFT}}_m \otimes I_{n/v} \otimes I_v \right) \overline{T}_n^{mn}$$

$$\left(I_{m/v} \otimes (L_v^{2v} \otimes I_v) \right) \left(I_{2n/v} \otimes L_v^{v^2} \right) \left(I_{n/v} \otimes L_2^{2v} \otimes I_v \right) \left(\overline{\text{DFT}}_n \otimes I_v \right)$$

$$\left(I_{m/v} \otimes L_2^{2v} \right) \left(L_{m/v}^{m/v} \otimes I_2 \otimes I_v \right)$$

Objects in formula:

$$A \otimes I_v \Rightarrow \begin{matrix} t_j = t_k & \rightarrow & \vec{t}_j = \vec{t}_k \\ a + b & \rightarrow & \begin{matrix} a \\ + \\ b \end{matrix} \\ a * b & \rightarrow & \begin{matrix} a \\ * \\ b \end{matrix} \end{matrix}$$

$$I_k \otimes L_v^{v^2} \Rightarrow \begin{matrix} \text{-- MM_TRANSPOSE4_PS()} \\ \vdots \\ \text{-- MM_TRANSPOSE4_PS()} \end{matrix}$$

$$I_k \otimes L_2^{2v} \Rightarrow \begin{matrix} a = \text{-- mm_shuffle_ps()} \\ b = \text{-- mm_shuffle_ps()} \end{matrix} \begin{matrix} \text{Interleaved complex} \\ \rightarrow \text{split complex} \end{matrix}$$

$$I_u \otimes L_v^{2v} \Rightarrow \begin{matrix} a = \text{-- mm_unpacklo_ps()} \\ b = \text{-- mm_unpacklo_ps()} \end{matrix} \begin{matrix} \text{split complex} \\ \rightarrow \text{interleaved complex} \end{matrix}$$

$$\overline{T}_n^{mn} \Rightarrow \left. \begin{matrix} \vec{y}_0 = \begin{pmatrix} t_{0,r} \\ \vdots \\ t_{v-1,r} \end{pmatrix} \otimes \vec{1}_0 \\ \vec{y}_3 = \vdots \\ \vec{y}_4 = \vec{y}_0 + \vec{y}_1 \\ \vdots \end{matrix} \right\} \begin{matrix} 4 \text{ mul, } 2 \text{ add or} \\ 3 \text{ mul, } 3 \text{ add} \\ \text{per } 2v^2 \times 2v^2 \text{ block} \end{matrix}$$