

# A (Brief) History of ME

Formed the company in 1982.

Previously teaching Engineering in Brighton. Met the DEC PDP-11 and was hooked.

Over the years used between 20-30 different computer languages .....

..... but real passion is High Performance Computing (HPC).

Run a number of "meetup" groups.

## Synopsis of the Talk

Taxonomy of programming languages. What is this LLVM about anyway?

How quick is quick?

A demo using Julia

New Languages for Old

Q & A





### **Mastering Julia**

Master your analytical and programming skills in Julia to solve complex data processing problems

**Dr Malcolm Sherrington** 



### Taxonomy of programming languages

A programmer's perspective

By application area

Systemic viewpoint

### Systemic viewpoint

Assembly languages

Compilers

Interpreters

Intermediate code

LLVM (Jitterring)

### Assembly Languages

### Machine specific

1-to-1 correspondence between the computer architecture and the code

Typically two passes through the code

Used for on-board systems and operating system kernels

Still common with FPGA's



The computer language paradox

- JOVIAL (1959)
- COBOL (1959)
- ALGOL (1958)
- LISP (1957)
- FORTRAN (1954)

1950's Languages

#### Top 10 Programming Languages Currently Used in Projects (Jan 2014)









# The LLVM project started at UIUC in 2003

Main architect was Chris Lattner, now with Apple

Is a JIT-tering system which converts IR code to specific assembly/machine code

Currently supports: X86, X86-64, ARM, AArch64, Mips, SystemZ, PowerPC

http://www.llvm.org



# What systems are now using LLVM?

As a compiler:

Clang, Swift, GNU, Haskell, Ruby LDC, Clasp, LLgo

As a "bolt-on" module / extension Python (Numba), Tcl

As a complete system Julia, Javascript (V8), LuaJIT, Rust SML, Pure

http://llvm.org/devmtg/2016-01/slides/ fosdem-2016-llvm.pdf

## How Fast is Fast?

Regular derivative (stock option) pays out at the termination of the contract.

There is a formula based on the work of Black & Scholes in the 1970's

A up or down turn at the end of the contract period can be disastrous

The Asian option uses an average price over the contract rather than the final one

This is computationally intense



```
end
```

```
S = zeros(Float64, N, T)
A = zeros(Float64, N)
for n=1:N
  S[n,1] = S0
  dW = randn(T) * sqrt(dt)
  for t=2:T
     z0 = (r - q - 0.5*v*v)*S[n,t-1]*dt
     z1 = v*S[n, t-1]*dW[t]
     z^{2} = 0.5 * v * v * S[n, t-1] * dW[t] * dW[t]
     S[n,t] = S[n,t-1] + z0 + z1 + z2
  end
  A[n] = mean(S[n,:])
P = zeros(Float64, N)
[P[n] = max(A[n] - K, 0) \text{ for } n = 1:N]
price = exp(-r*tma)*mean(P)
```

### Asian Benchmarks

Results for 100,000 runs of 100 steps, (c ~ 0.73 s)

Language	Timing (c = 1)	Asian Option
С	1.0	1.681
julia	1.41	1.680
python (v3)	32.67	1.671
R	154.3	1.646
Octave	789.3	1.632

Samsung RV711 laptop with an i5 processor and 4Gb RAM running Centos 6.5 (Final)







Once establised programming languages are long lived but the time at the top is short!

Advances in hardware and software may new approaches possible.

Emergence of new environments such as cloud computing.

Changes in application areas, such as big data and mobile apps.

Shift to analyst coding rather than specialist programmers.

### 0-0

#### The Two Language Problem?



Because of this dichotomy, a two-tier compromise is standard:

- for convenience, use a scripting language (Matlab, R, Python)
- but do all the hard stuff in a systems language (C, C++, Fortran)

Pragmatic for many applications, but has drawbacks

- aren't the hard parts exactly where you need an easier language?
- forces vectorization everywhere, even when awkward or wasteful
- creates a social barrier a wall between users and developers





### Quo Vadis LLVM? http://llvm.org

- Dragonegg (code generation for GCC)
- LLDB (native debugger)
- Libc++ ABI (including C++11)
- OpenMPI support
- Vmkit (JVM and .NET)
- Libclc (OpenCL)
- Kee (intelligent bug finder)







The Genie is out of the bottle, things will not be the same again. All (new) major languages in the last five years incorporate some form of JIT-

tering. LLVM project is the main O/S and has an exciting agenda planned.

Parallelism and HPC is becoming increasing important.

Never again will languages as slow as Matlab, R and (even) Python be created and certainly **not** paid for.



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