

# Introduction :

# C++ Algorithms

Pierre Aubert







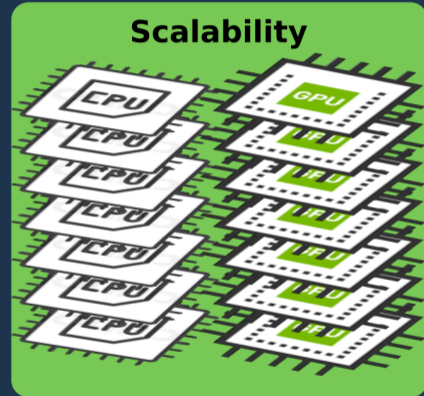
## Application

**Performances**

**Application**

Performances

Application



Performances

Application

Portability



Scalability



# Introduction

Less Development  
As Possible

Performances

Application

Portability



Scalability





Event



# Express Parallelism

Event

Independent Events => Independent Computing => Parallelism

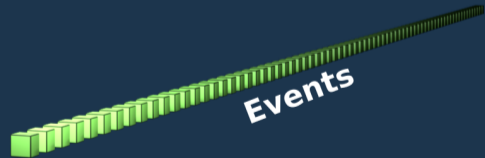




# Express Parallelism

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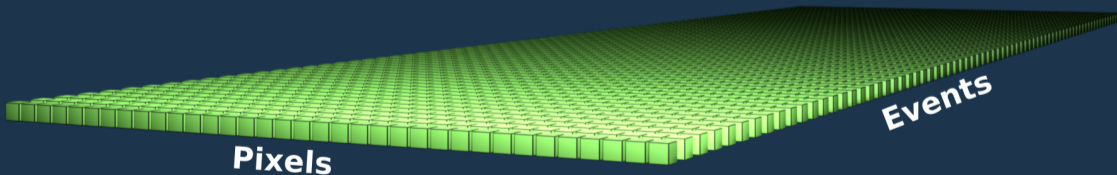
Independent Events => Independent Computing => Parallelism



# Express Parallelism

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Independent Events => Independent Computing => Parallelism



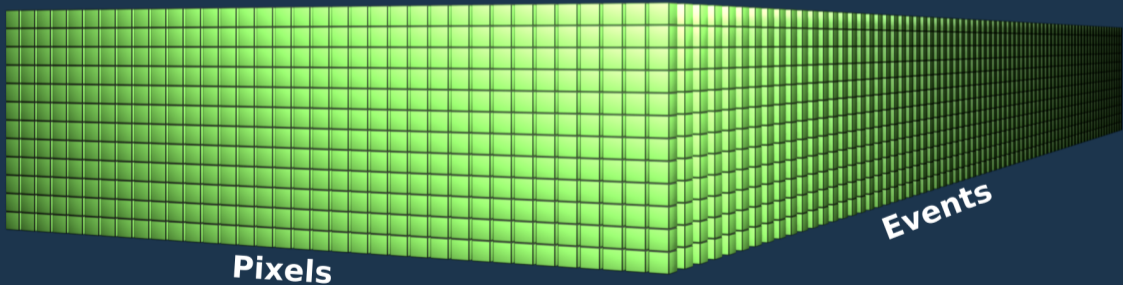
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Independent Events => Independent Computing => Parallelism



Slices



Pixels

Events

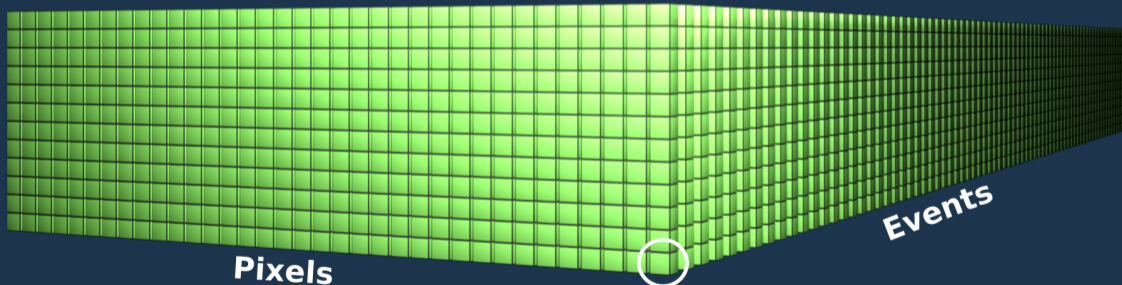
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Slices



Pixels

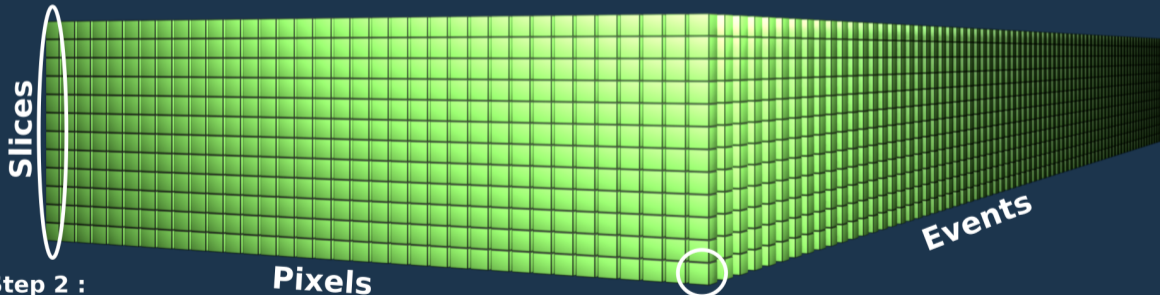
Events

Step 1 : Independent Computing in Calibration

# Express Parallelism

Event

Independent Events => Independent Computing => Parallelism



Step 2 : **Independent** Computing in Integration

Step 1 : **Independent** Computing in Calibration

# Express Parallelism

Event

Independent Events => Independent Computing => Parallelism



Reduction

Slices

Events

Step 2 :

**Independent** Computing in Integration

**Pixels**

**Step 1 : Independent** Computing in Calibration

# Express Parallelism

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Independent Events => Independent Computing => Parallelism



Reduction

Contiguous Data

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# Express Parallelism

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Independent Events => Independent Computing => Parallelism



Reduction

Allows  
Vectorization

Contiguous Data

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Step 2 :  
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# Express Parallelism

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Independent Events => Independent Computing => Parallelism



Reduction

Allows  
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Even for  
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Step 2 :

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**Independent** Computing in Integration

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Independent Events => Independent Computing => Parallelism



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Allows  
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Independent Events => Independent Computing => Parallelism



Reduction

Allows  
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Step 2 :  
**Independent** Computing in Integration

**Pixels**

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# Express Parallelism

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Independent Events => Independent Computing => Parallelism



Reduction

Allows  
Vectorization

Even for  
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Contiguous Data

Slices

Parallelisms :  
- Cores  
- Nodes  
- Clusters

Events

Step 2 : **Independent** Computing in Integration

**Pixels**

Step 1 : **Independent** Computing in Calibration

# Express Parallelism

Event

Independent Events => Independent Computing => Parallelism



Reduction

Allows Vectorization

Even for Integration

Computing Drives Data Storage

Contiguous Data

Slices

Parallelisms :  
- Cores  
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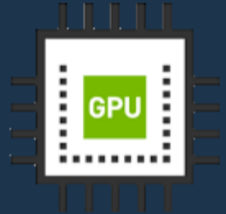
Events

Step 2 : **Independent** Computing in Integration

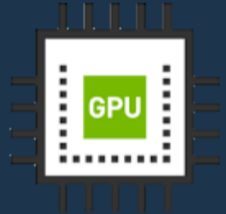
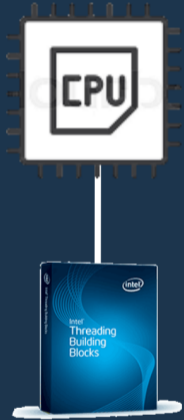
**Pixels**

Step 1 : **Independent** Computing in Calibration

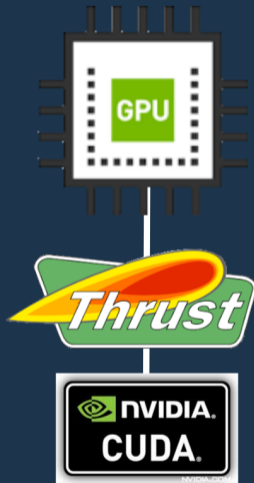
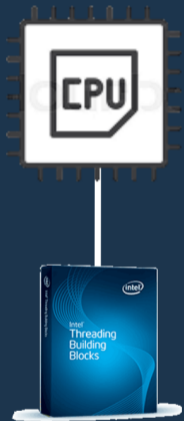
# Standard C++ for CPU and GPU



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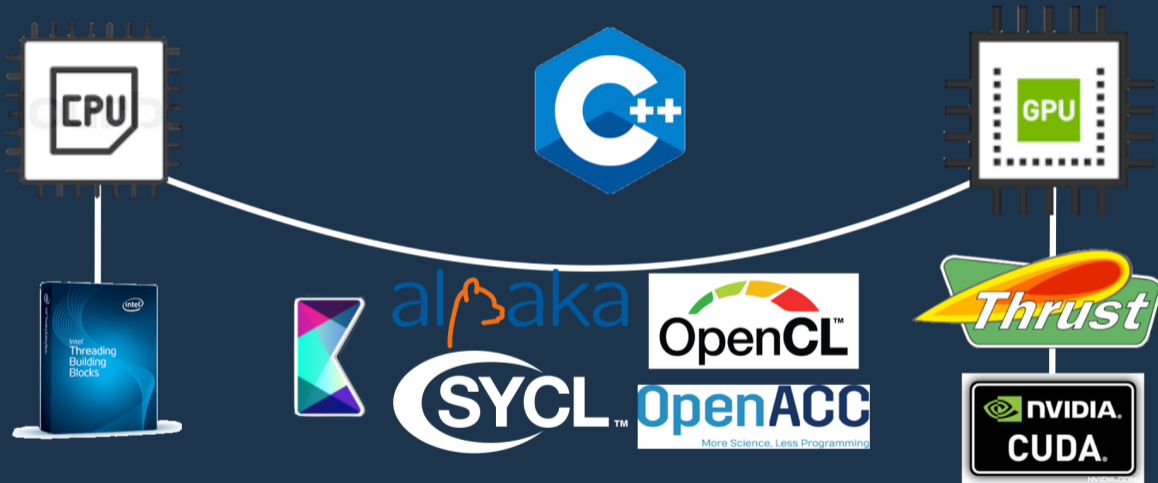


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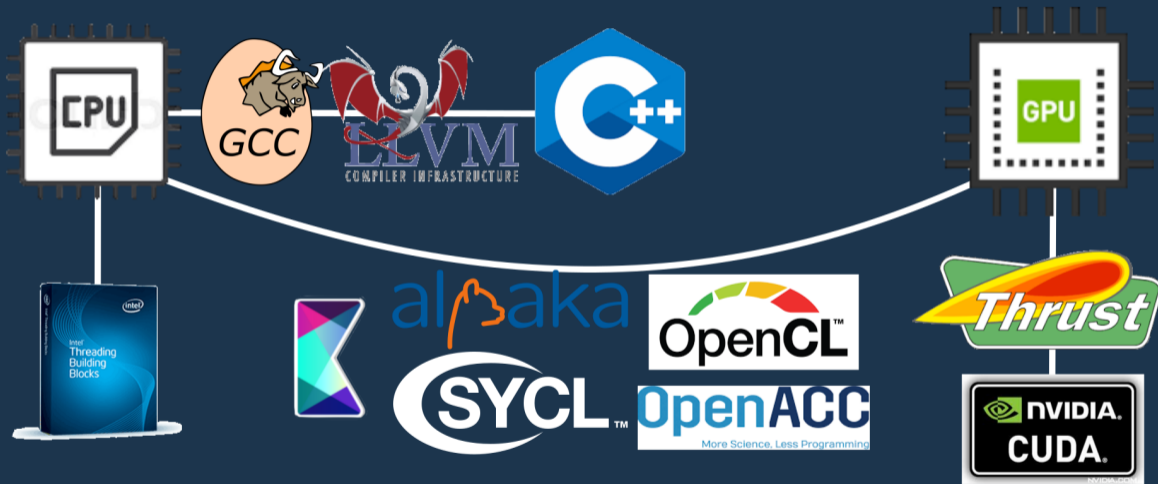




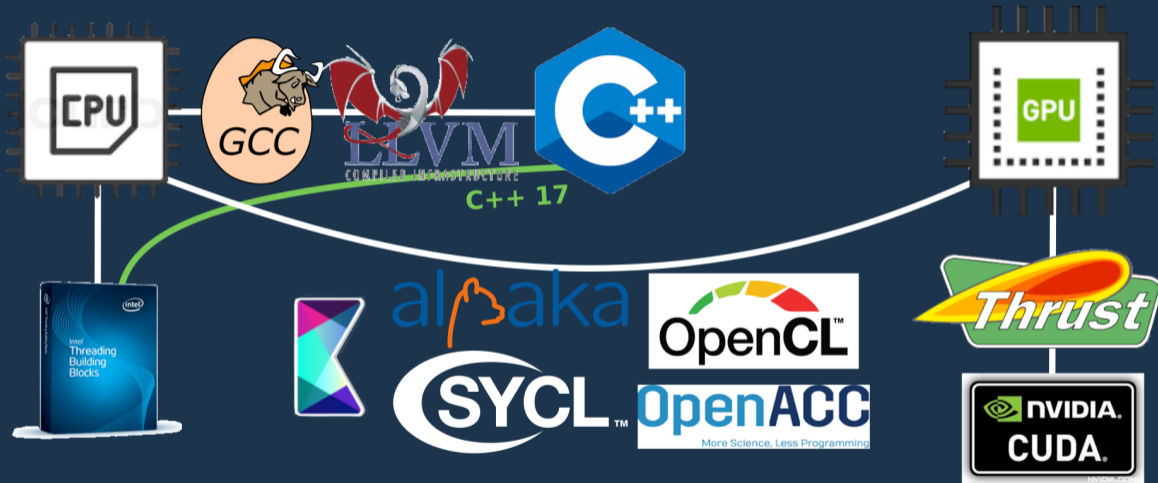
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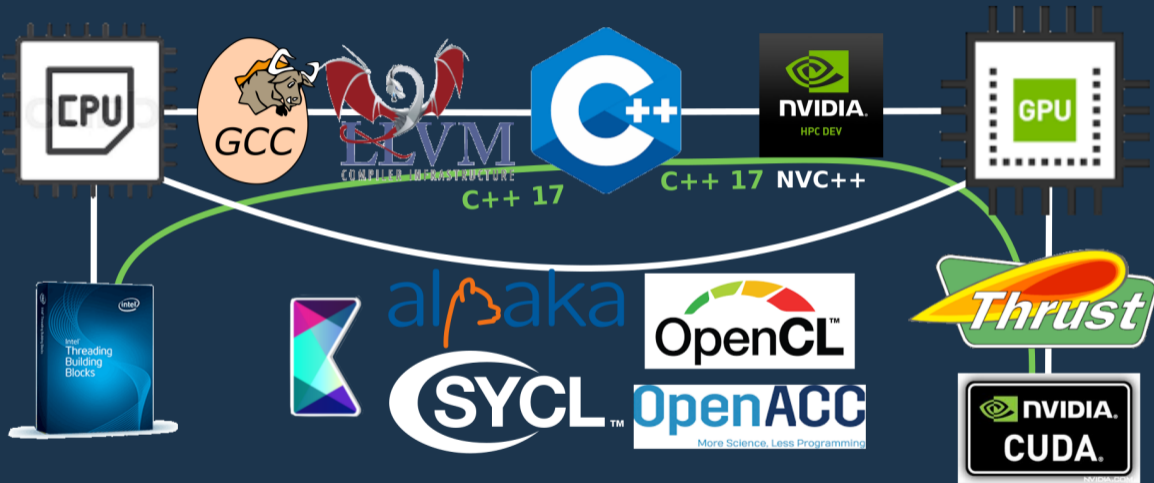
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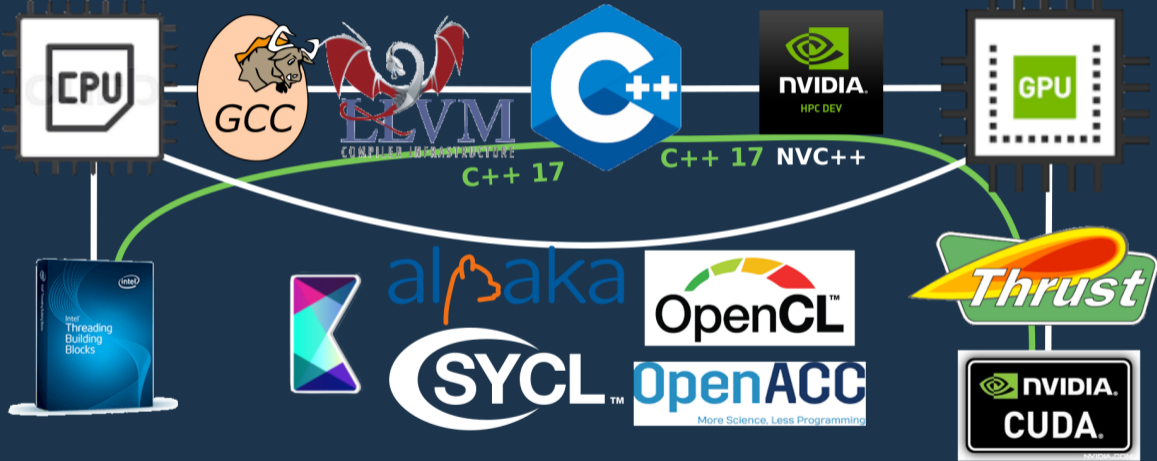


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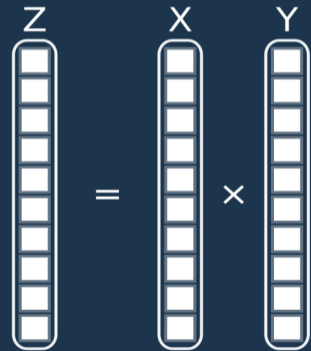


# Standard C++ for CPU and GPU

## Standard Unification

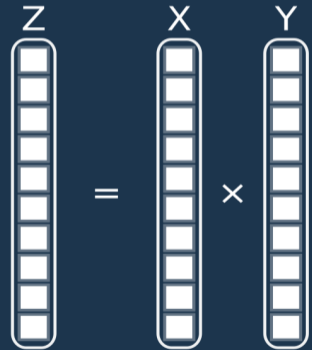


# Example : Hadamard Product



# Example : Hadamard Product

Element Wise  
Operation

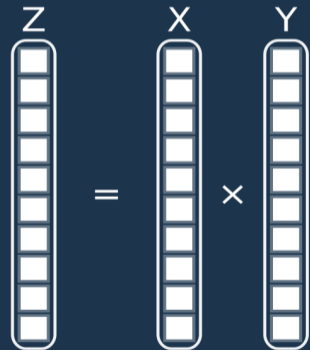


# Example : Hadamard Product

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for(long unsigned int i(0lu); i < nbElement; ++i){  
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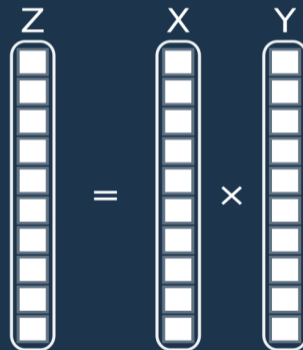
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Explicit order  
**not** necessary

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C++

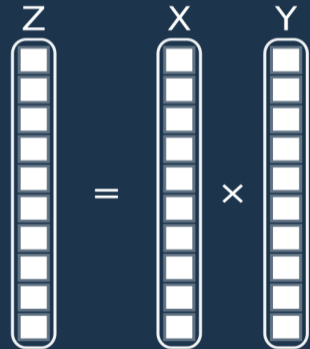
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C++ Algorithm : `std::transform`

```
std::transform(std::begin(tabX), std::end(tabX),
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```



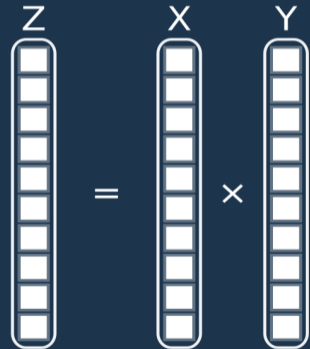
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C++ 17 / C++ 20

```
std::transform(std::execution::par_unseq,
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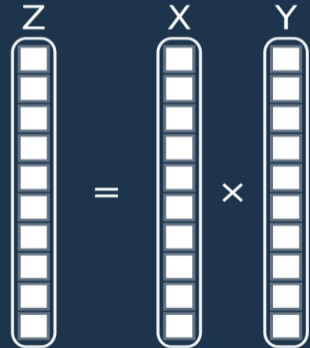
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C++ 17 / C++ 20 Execution Policy

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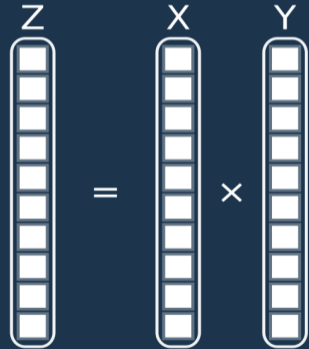
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C++ 17 / C++ 20

Execution Policy

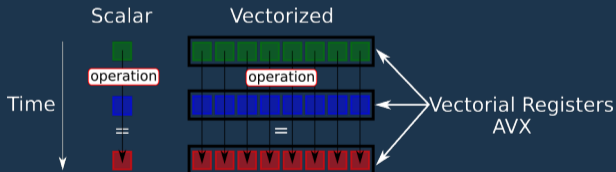
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```

- seq
- unseq
- par
- par\_unseq

# What is vectorization ?

The idea is to compute several elements at the same time.

Architecture	Instruction Set	CPU	Nb float Computed at the same time
SSE4	2006	2007	4
AVX	2008	2011	8
AVX 512	2013	2016	16



LINUX : `cat /proc/cpuinfo | grep avx`    MAC : `sysctl -a | grep machdep.cpu | grep AVX`

# What is vectorization ?

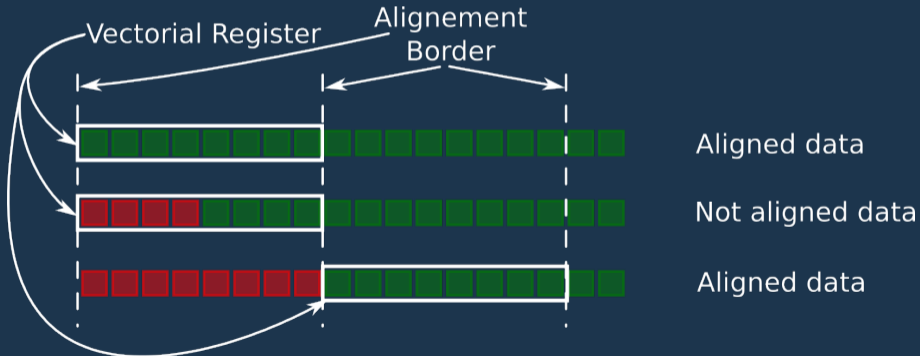
CPU has to read several elements at the same time.

- ▶ Data **contiguosness** :
  - ▶ All data to be used have to be adjacent with others.
  - ▶ Always the case with pointers but be careful with your applications.



# What is vectorization ?

- ▶ Data alignment :
  - ▶ All data have to be aligned on vectorial registers size.
  - ▶ Change **new** or **malloc** to **memalign**, **posix\_memalign**, or **std::aligned\_malloc** since **C++17**





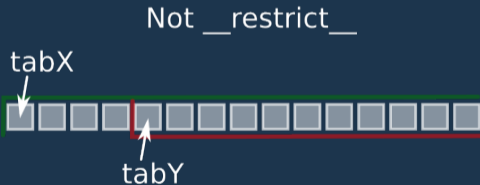
# What do we have to do with the code ?

- ▶ The `__restrict__` keyword :
  - ▶ Specify to the compiler there is no overhead between pointers

```
float* tabResult,  
const float* tabX,  
const float* tabY,
```

⇒

```
float* __restrict__ tabResult,  
const float* __restrict__ tabX,  
const float* __restrict__ tabY,
```



# What do we have to do with the code ?

- ▶ The `__builtin_assume_aligned` function (or `std::assume_aligned` since C++17) :
  - ▶ Specify to the compiler pointers are aligned
    - ▶ If this is not true, you will get a **Segmentation Fault**.
  - ▶ Here **VECTOR\_ALIGNMENT** = 32 (for `float` in **AVX** or **AVX2** extensions).

```
const float* tabX = (const float*)__builtin_assume_aligned(ptabX, VECTOR_ALIGNMENT);
const float* tabY = (const float*)__builtin_assume_aligned(ptabY, VECTOR_ALIGNMENT);
float* tabResult = (float*)__builtin_assume_aligned(ptabResult, VECTOR_ALIGNMENT);
```

Definition in the `CMakeLists.txt` :

```
set(VECTOR_ALIGNMENT 32)
add_definitions(-DVECTOR_ALIGNMENT=${VECTOR_ALIGNMENT})
```

- ▶ The Compilation Options become :
  - ▶ **-O3 -ftree-vectorize -march=native -mtune=native -mavx2**
- ▶ **-ftree-vectorize**
  - ▶ Activate the vectorization
- ▶ **-march=native**
  - ▶ Target only the host CPU architecture for binary
- ▶ **-mtune=native**
  - ▶ Target only the host CPU architecture for optimization
- ▶ **-mavx2**
  - ▶ Vectorize with AVX2 extention (not needed with **g++ 11** or **clang++ 14**)

- ▶ Data alignment :
  - ▶ All the data to be aligned on vectorial registers size.
  - ▶ Change **new** or **malloc** to **memalign** or **posix\_memalign**

You can use **asterics\_malloc** to have LINUX/MAC compatibility (in **evaluateHadamardProduct**):

```
(float*)asterics_malloc(sizeof(float)*nbElement);
```

The **\_\_restrict\_\_** keyword (arguments of **hadamard\_product** function):

```
float* __restrict__ tabResult,  
const float* __restrict__ tabX,  
const float* __restrict__ tabY,
```

The **\_\_builtin\_assume\_aligned** function call (in **hadamard\_product** function):

```
const float* tabX = (const float*)__builtin_assume_aligned(ptabX, VECTOR_ALIGNMENT);  
const float* tabY = (const float*)__builtin_assume_aligned(ptabY, VECTOR_ALIGNMENT);  
float* tabResult = (float*)__builtin_assume_aligned(ptabResult, VECTOR_ALIGNMENT);
```

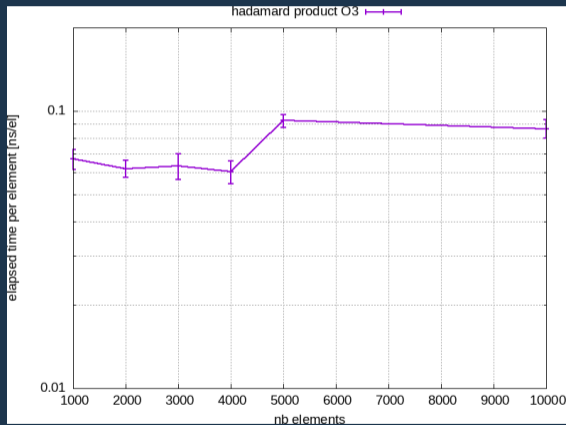
- ▶ The Compilation Options become :
  - ▶ **-O3 -ftree-vectorize -march=native -mtune=native -mavx2**

```
void hadamard_product(float* __restrict__ ptabResult, const float* __restrict__ ptabX, const float* __restrict__ ptabY, long unsigned int nbElement){
    const float* tabX = (const float*)__builtin_assume_aligned(ptabX, VECTOR_ALIGNMENT);
    const float* tabY = (const float*)__builtin_assume_aligned(ptabY, VECTOR_ALIGNMENT);
    float* tabResult = (float*)__builtin_assume_aligned(ptabResult, VECTOR_ALIGNMENT);

    for(long unsigned int i(0lu); i < nbElement; ++i){
        tabResult[i] = tabX[i]*tabY[i];
    }
}
```

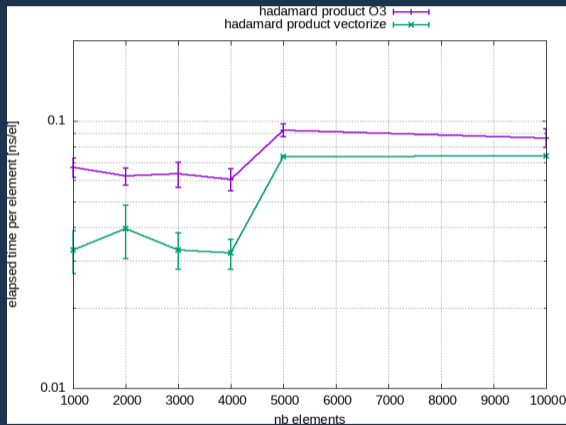
# Performance : unseq ?

G++ 11



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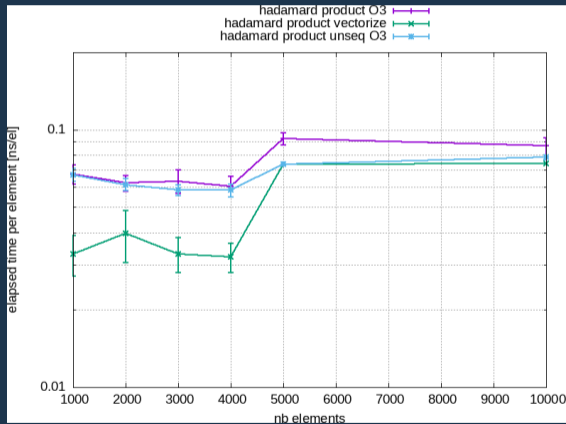


# Performance : unseq ?

std::execution::unseq

- ▶ Only -O3 : some improvement

G++ 11



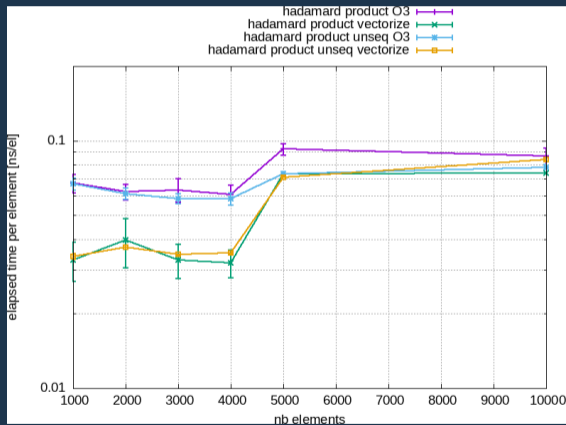


# Performance : unseq ?

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- ▶ Only **-O3** : some improvement
- ▶ Add **-ftree-vectorize -march=native -mtune=native (-mavx2)**

## G++ 11

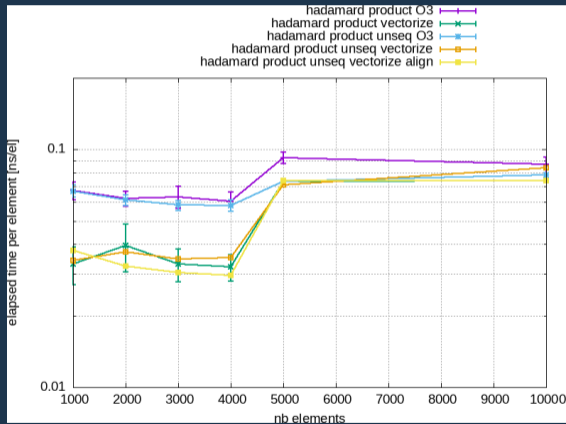


# Performance : unseq ?

## std::execution::unseq

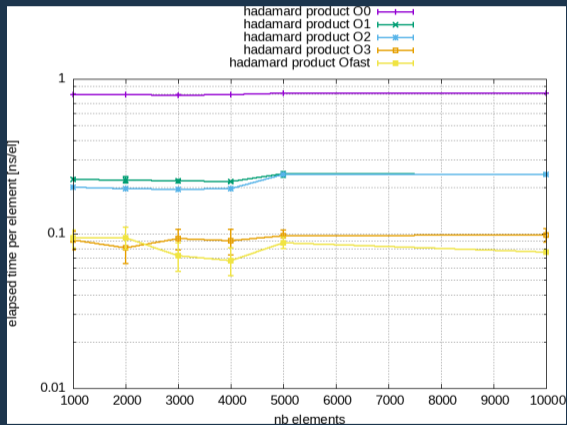
- ▶ Only **-O3** : some improvement
- ▶ Add **-ftree-vectorize -march=native -mtune=native (-mavx2)**
- ▶ On **aligned** data : very efficient

## G++ 11

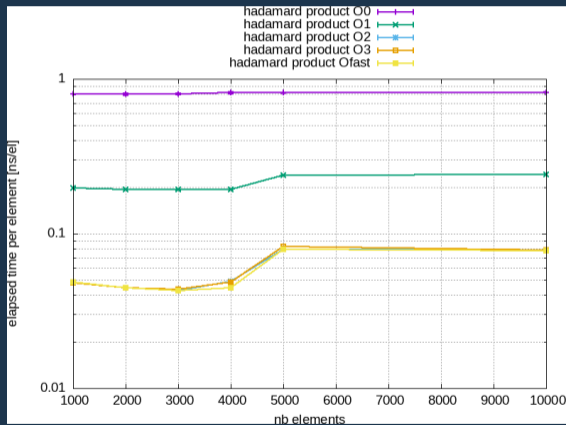


# The Hadamard product : Basic Options

## G++ 11

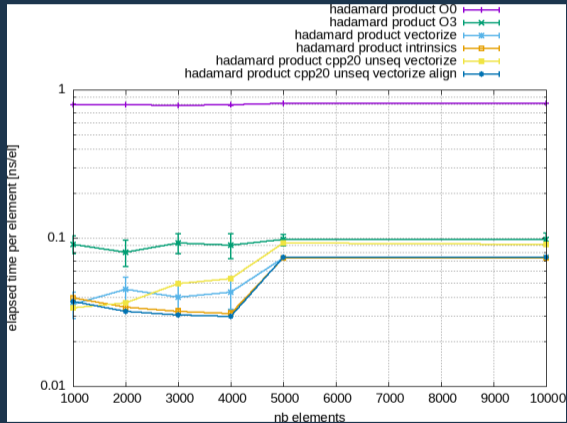


## CLang++ 14

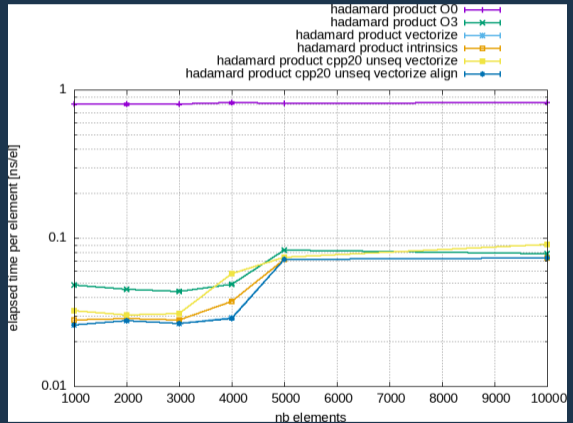


# The Hadamard product : Vectorization

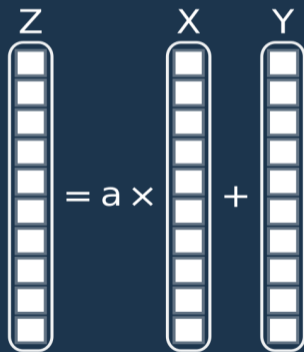
## G++ 11



## CLang++ 14

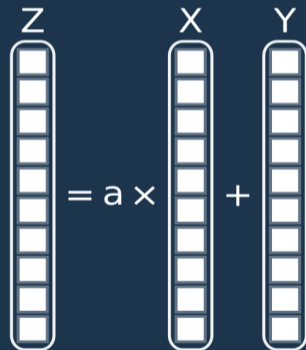


# Example : Saxpy



# Example : Saxpy

Element Wise  
Operation

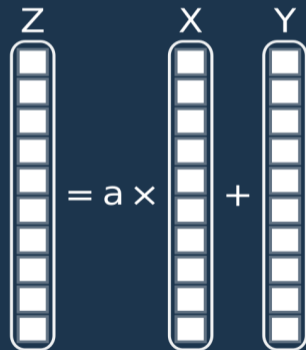


# Example : Saxpy

C++

```
for(long unsigned int i(0lu); i < nbElement; ++i){  
    » tabResult[i] = a*tabX[i] + tabY[i];  
}
```

Element Wise  
Operation



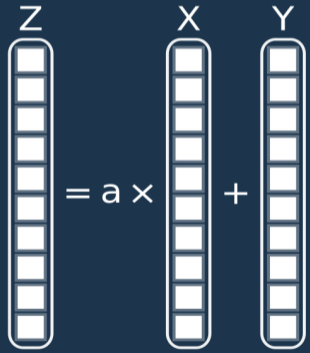
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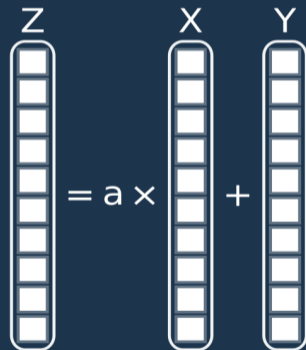
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C++ Algorithm : `std::transform`

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std::transform(std::begin(tabX), std::end(tabX),
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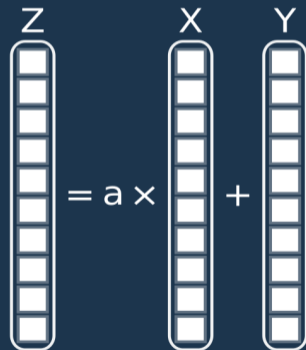
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Catches Extra  
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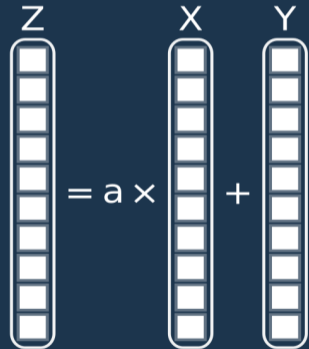
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C++ 17 / C++ 20

```
std::transform(std::execution::par_unseq,
    » std::begin(tabX), std::end(tabX),
    » std::begin(tabY), std::begin(tabResult),
    » [=](float xi, float yi){ return a*xi + yi; });
```

# Example : Saxpy

C++

```
for(long unsigned int i(0lu); i < nbElement; ++i){
    » tabResult[i] = a*tabX[i] + tabY[i];
}
```

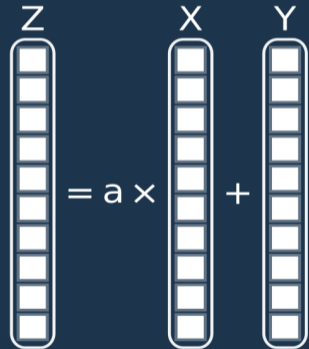
Explicit order  
**not** necessary

C++ Algorithm : `std::transform`

```
std::transform(std::begin(tabX), std::end(tabX),
    » std::begin(tabY), std::begin(tabResult),
    » [=](float xi, float yi){ return a*xi + yi; });
```

Catches Extra  
variables by copy

Element Wise  
Operation



C++ 17 / C++ 20

Execution Policy

```
std::transform(std::execution::par_unseq,
    » std::begin(tabX), std::end(tabX),
    » std::begin(tabY), std::begin(tabResult),
    » [=](float xi, float yi){ return a*xi + yi; });
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# Example : Saxpy

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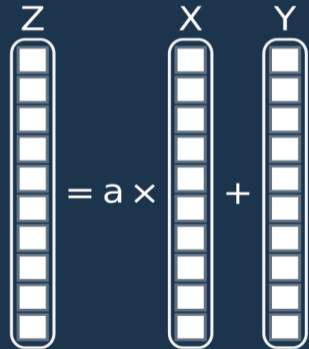
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Catches Extra  
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Operation



C++ 17 / C++ 20

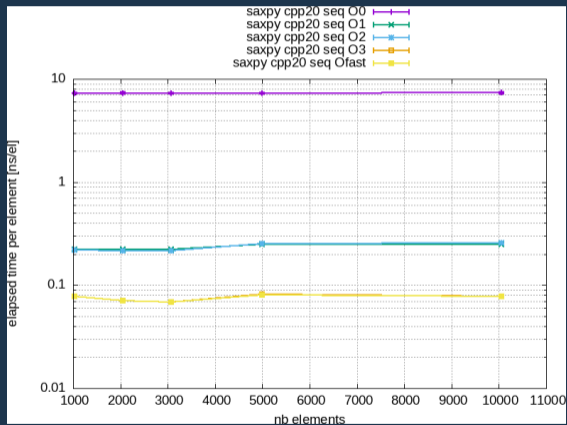
Execution Policy

- seq
- unseq
- par
- par\_unseq

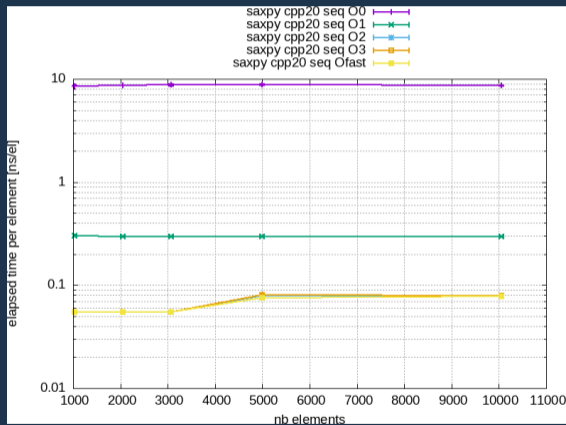
```
std::transform(std::execution::par_unseq,
    »   std::begin(tabX), std::end(tabX),
    »   std::begin(tabY), std::begin(tabResult),
    »   [=](float xi, float yi){ return a*xi + yi; });
```

# Saxpy : Basic Options

## G++ 11

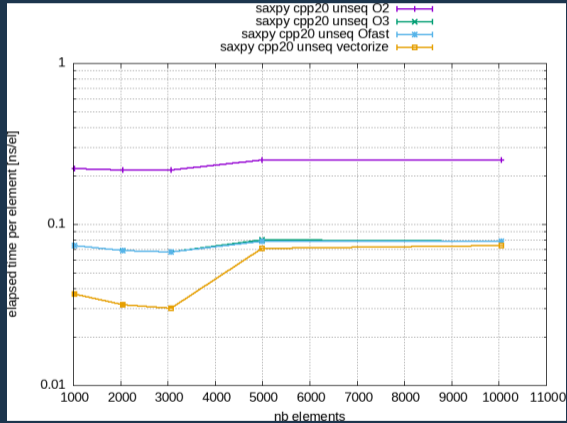


## CLang++ 14

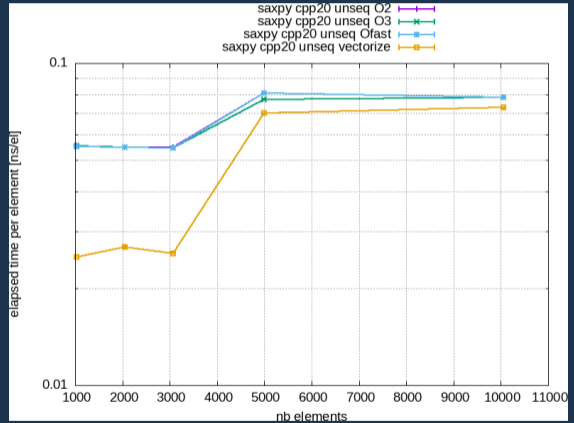


# Saxpy : Vectorization

G++ 11



CLang++ 14



# Example : Reduction





# Example : Reduction

C++

```
float res(0.0f);  
for(long unsigned int i(0lu); i < nbElement; ++i){  
    >> res += tabValue[i];  
}  
return res;
```



# Example : Reduction

C++

```
float res(0.0f);  
for(long unsigned int i(0lu); i < nbElement; ++i){  
    >> res += tabValue[i];  
}  
return res;
```

Explicit order  
**not** necessary  
every time



# Example : Reduction

Explicit order  
**not** necessary  
every time

C++

```
float res(0.0f);
for(long unsigned int i(0lu); i < nbElement; ++i){
    >> res += tabValue[i];
}
return res;
```

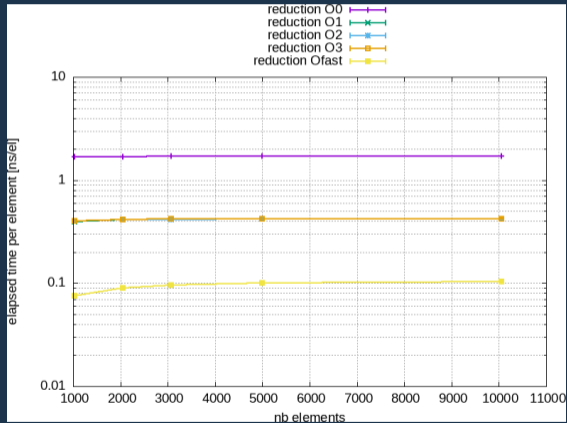


C++ 17 / C++ 20

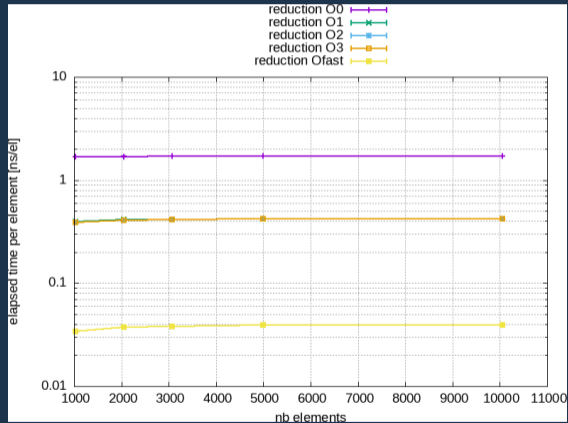
```
return std::reduce(std::execution::par_unseq,
    >> std::begin(vecX), std::end(vecX),
    >> 0.0f, std::plus{});
```

# Reduction : Basic Options

G++ 11

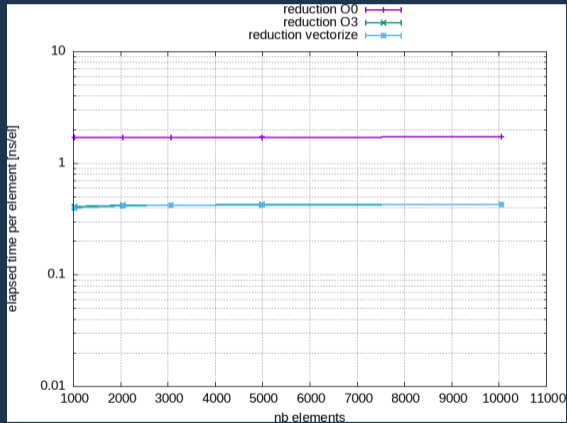


CLang++ 14

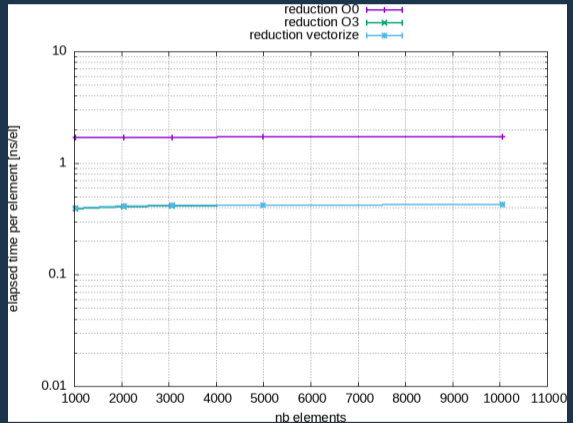


# Reduction : Vectorization

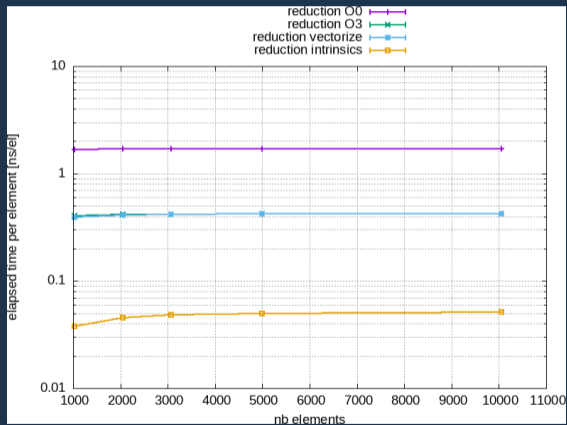
G++ 11



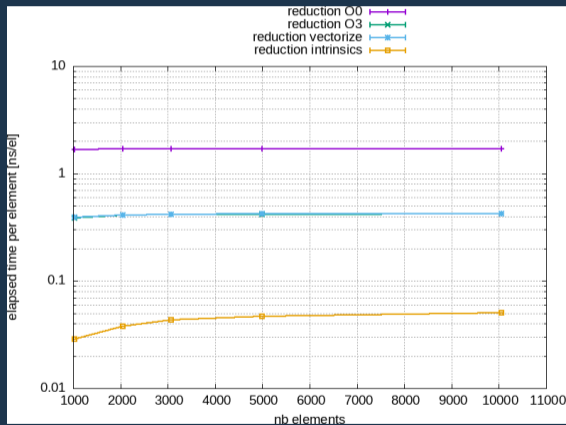
CLang++ 14



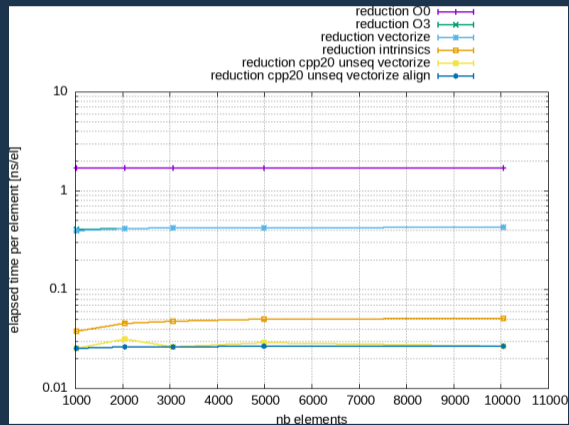
## G++ 11



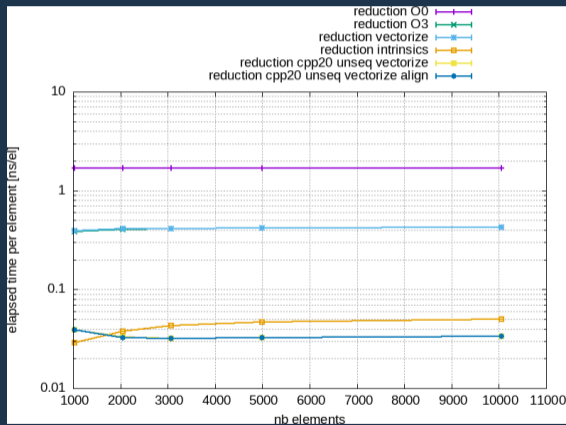
## CLang++ 14



## G++ 11

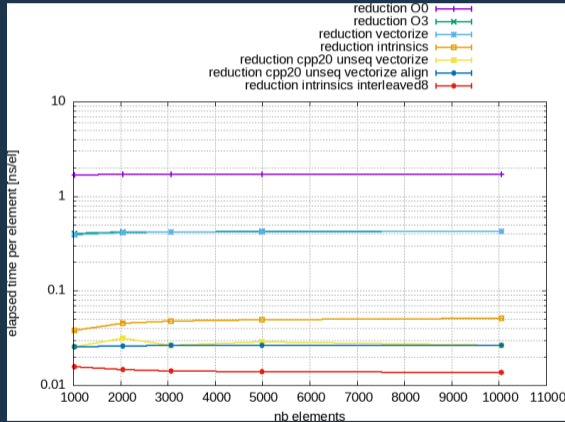


## CLang++ 14

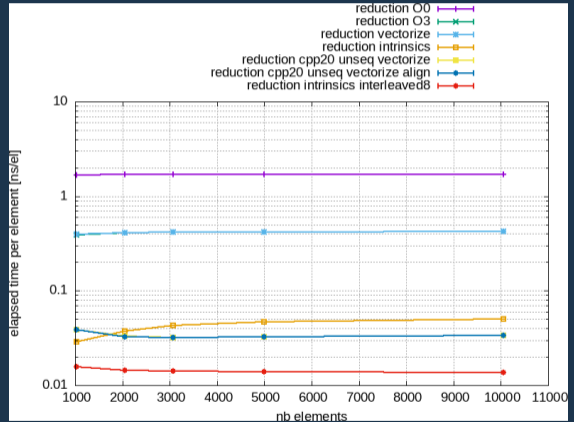


# Reduction : Vectorization

## G++ 11



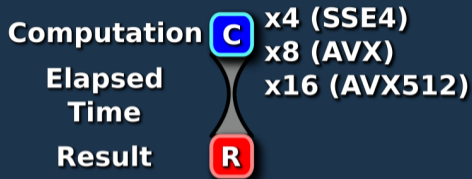
## CLang++ 14



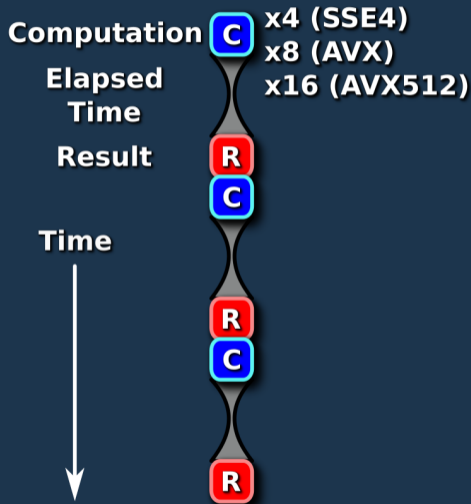






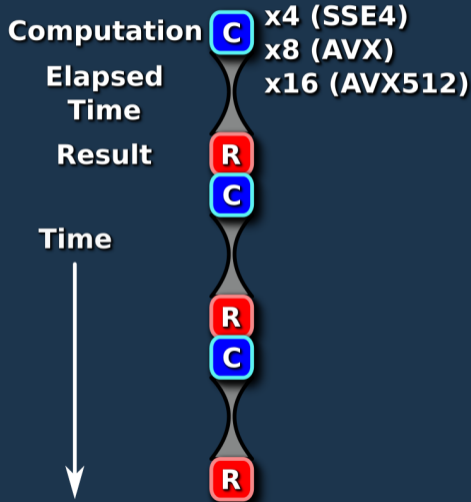


## 1 accumulator

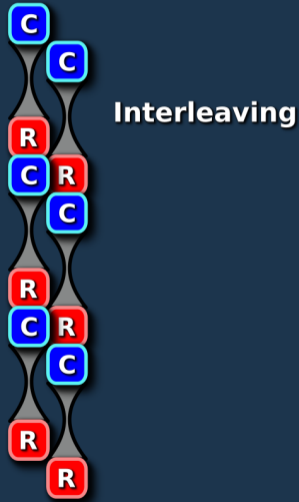


# Reduction optimisation

1 accumulator

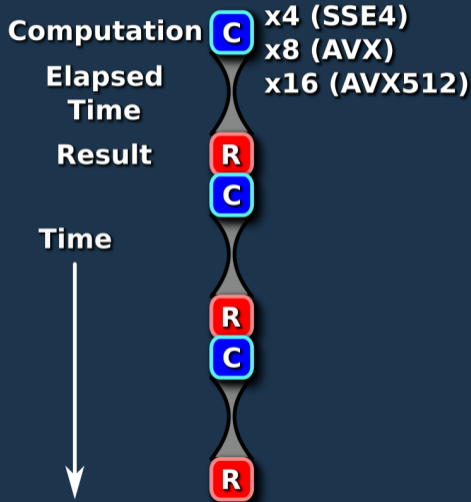


2 accumulators

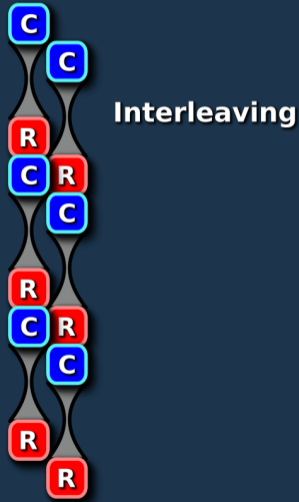


# Reduction optimisation

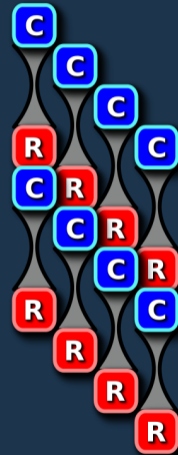
1 accumulator



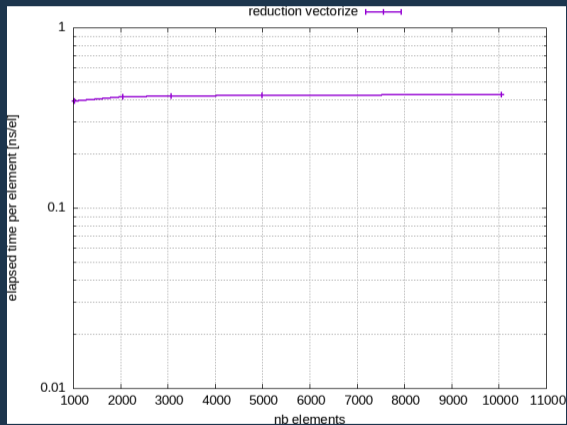
2 accumulators



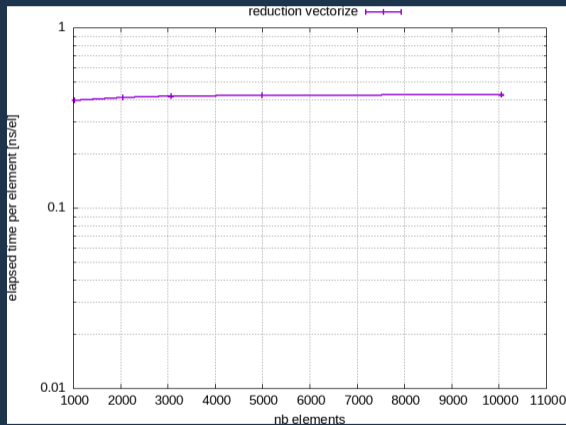
4 accumulators



## G++ 11

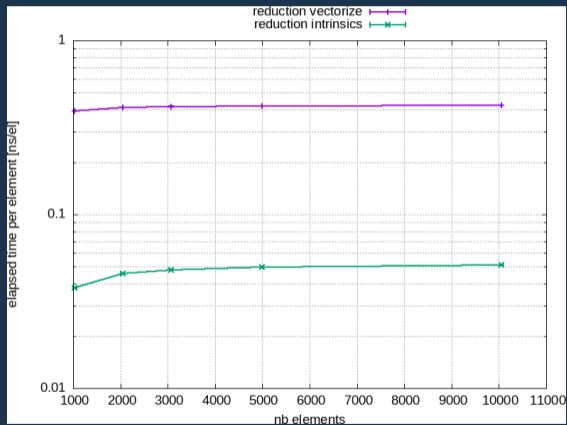


## CLang++ 14

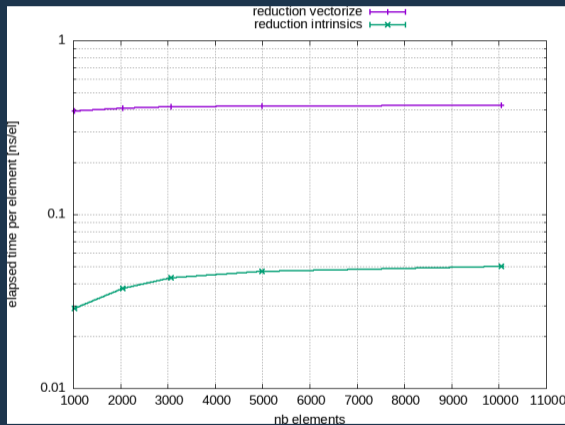


# Reduction : Intrinsic Interleaved

## G++ 11



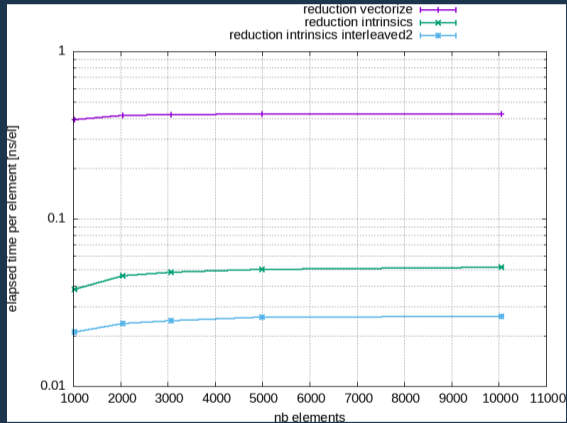
## CLang++ 14



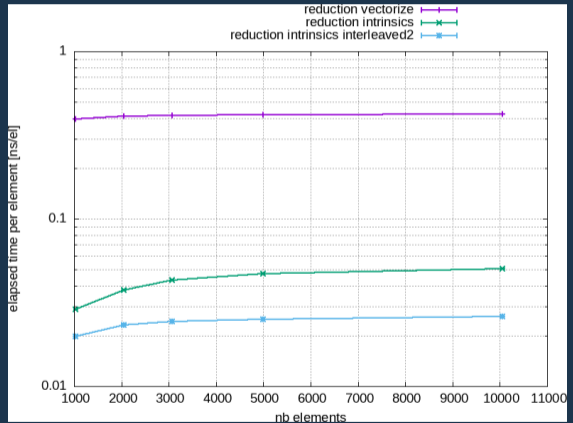


# Reduction : Intrinsic Interleaved

G++ 11

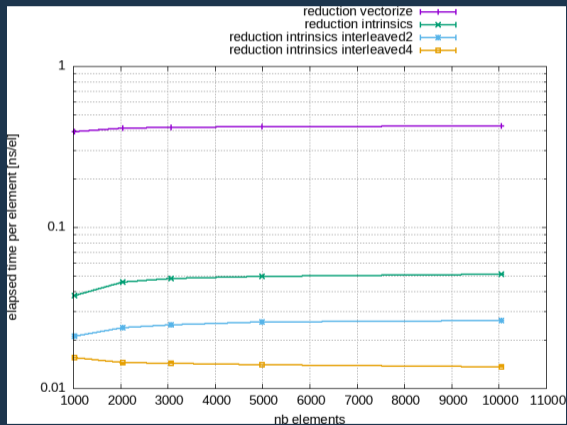


CLang++ 14

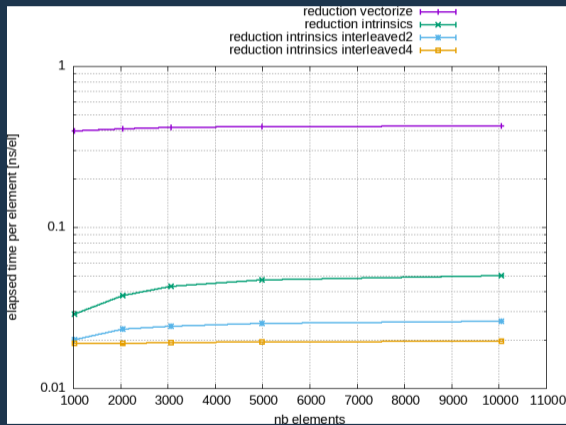


# Reduction : Intrinsic Interleaved

## G++ 11

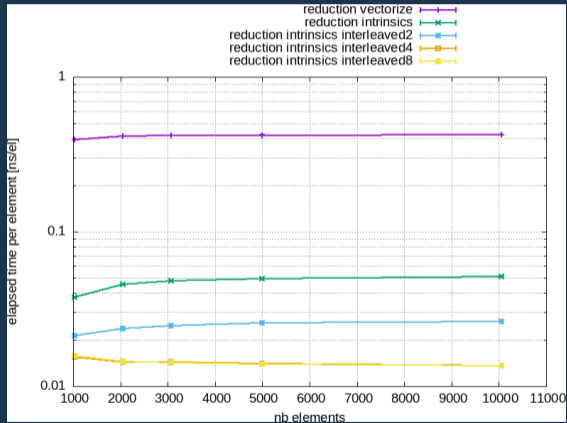


## CLang++ 14

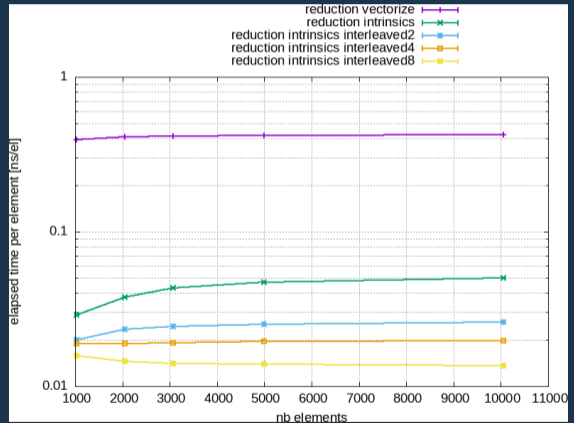


# Reduction : Intrinsic Interleaved

G++ 11



CLang++ 14

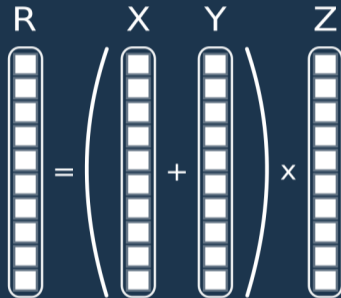




Triadic :  $z = x + y$

Triadic :  $z = x + y$

Quadriadic Computation

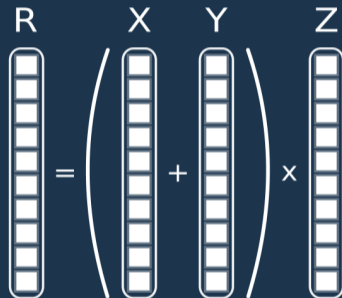


Triadic :  $z = x + y$

Classic C++

```
for(long unsigned int i(0lu); i < nbElement; ++i){
    >> tabRes[i] = (tabX[i] + tabY[i])*tabZ[i];
}
```

Quadriadic Computation



Triadic :  $z = x + y$

## Classic C++

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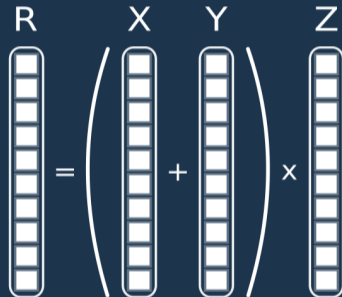
```

## C++ 17 / 20 / 23

```
std::transform(std::execution::par_unseq,
    >>     std::begin(vecIndex), std::end(vecIndex),
    >>     std::begin(vecX), std::begin(vecRes),
    >>     [=](int i, float x){
    >>         >>         return (x + vecY[i]) * vecZ[i];
    >>     });

```

Quadriadic Computation





# std::transform : triadic

Triadic :  $z = x + y$

## Classic C++

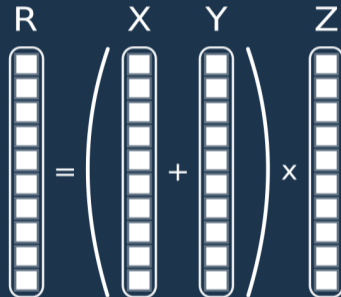
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**vecY, vecZ have to be std::vector**

## Quadriadic Computation



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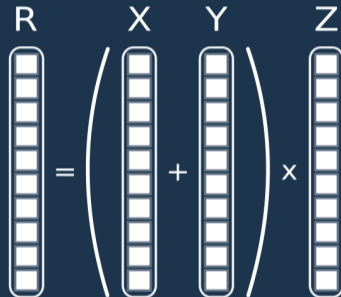
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Fully Vectorized

Quadriadic Computation



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## C++ 17 / 20 / 23

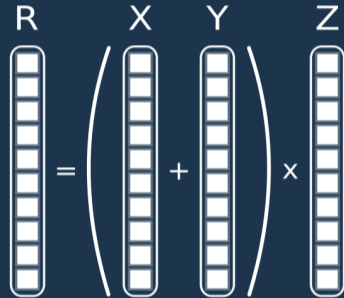
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    >> std::begin(vecIndex), std::end(vecIndex),
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Fully Vectorized

Needs extra index table

Quadriadic Computation



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## C++ 17 / 20 / 23

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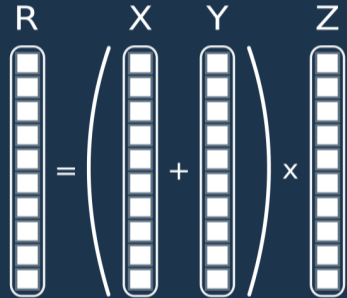
vecY, vecZ have to be std::vector

Fully Vectorized

Needs extra index table

Not vectorized  
with **std::for\_each**

Quadriadic Computation



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## C++ 17 / 20 / 23

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    >> });
```

**vecY, vecZ have to be std::vector**

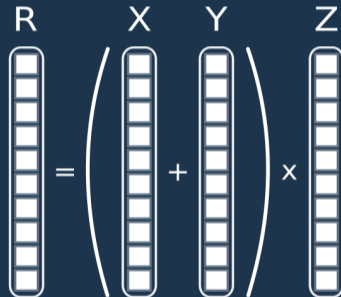
Fully Vectorized

Needs extra index table

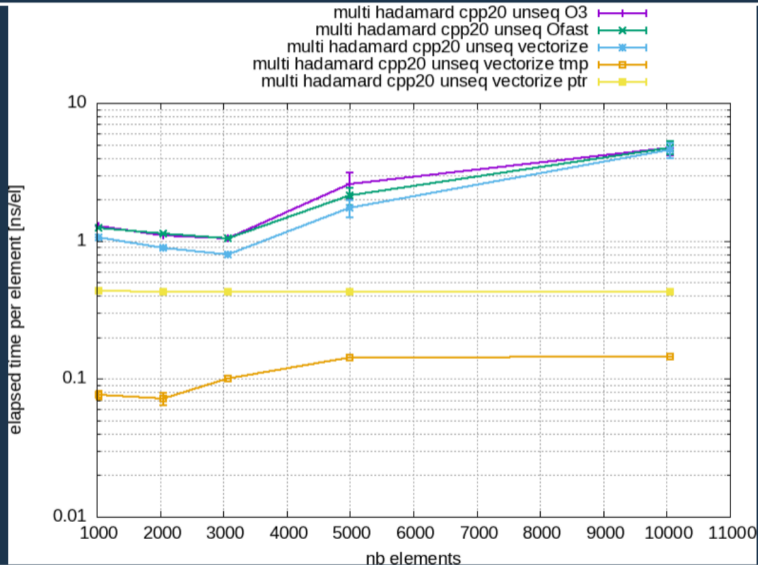
Not vectorized  
with **std::for\_each**

Not vectorized  
with pointers **vecX, vecY**

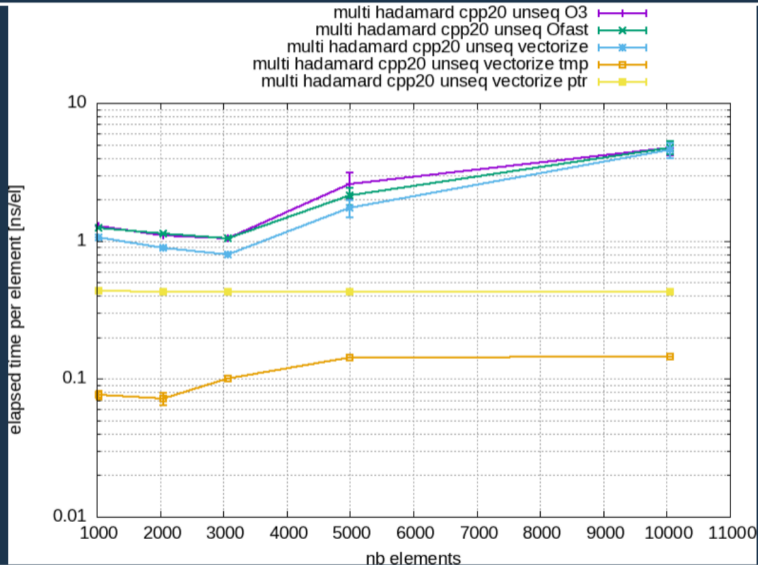
Quadriadic Computation



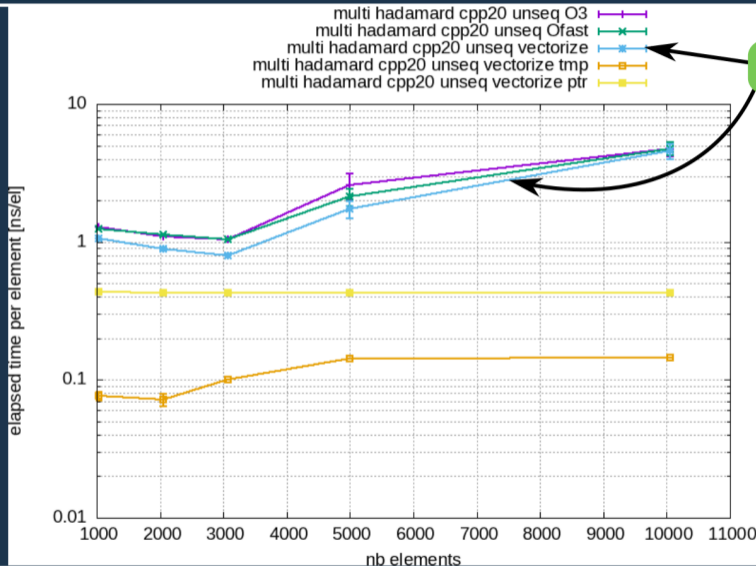
# std::transform : (X + Y) x Z



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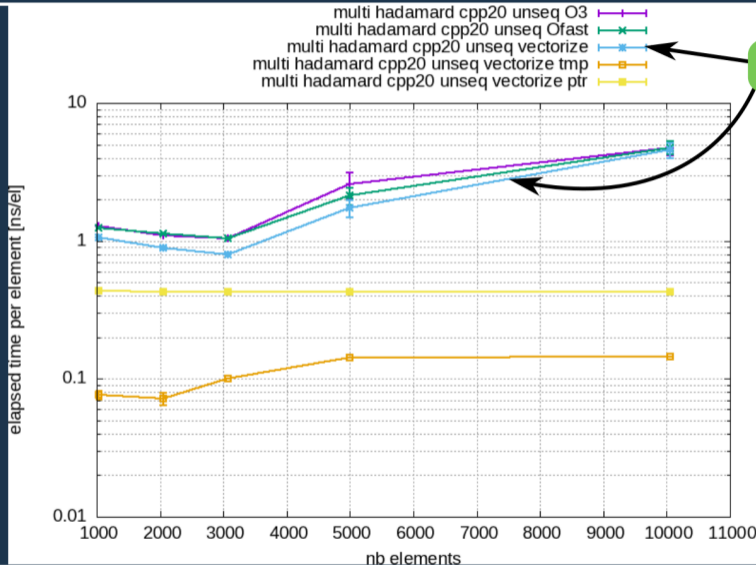


**Vectorised**





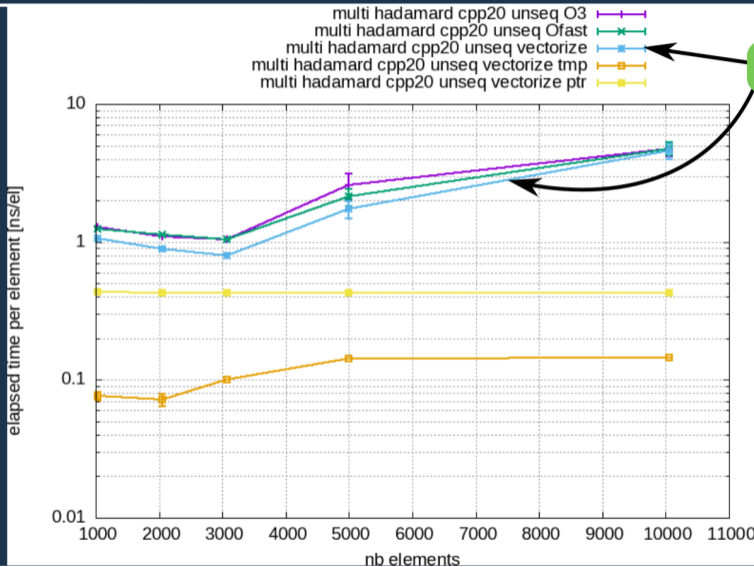
# std::transform : (X + Y) x Z



Vectorised

But too much **branching** and **data copy**

# std::transform : (X + Y) x Z

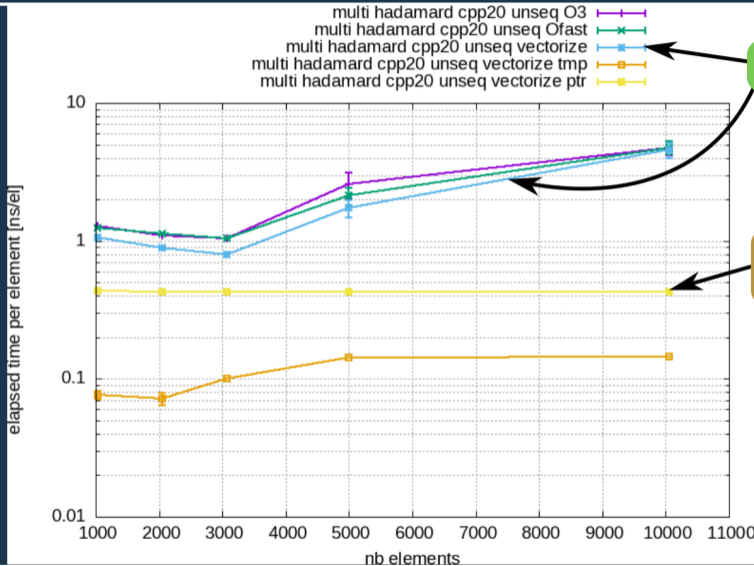


Vectorised

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# std::transform : (X + Y) x Z

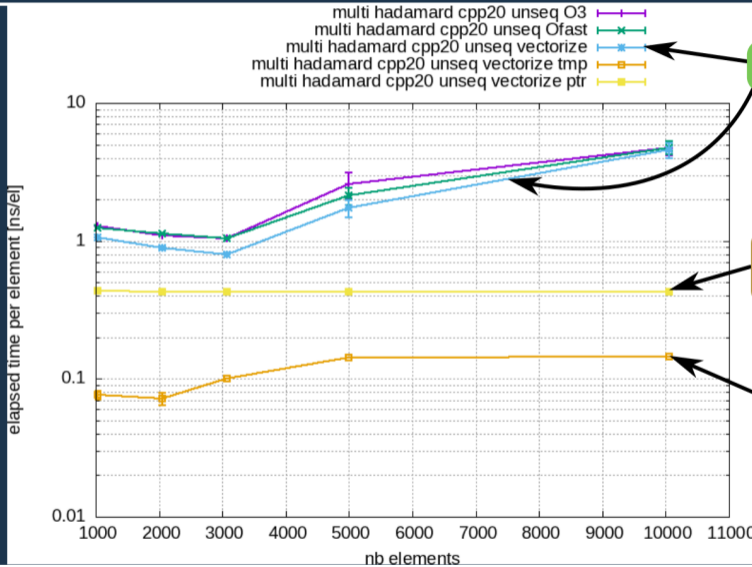


**Vectorised**

But too much **branching** and **data copy**

**Not Vectorized** but no **data copy**

# std::transform : (X + Y) x Z



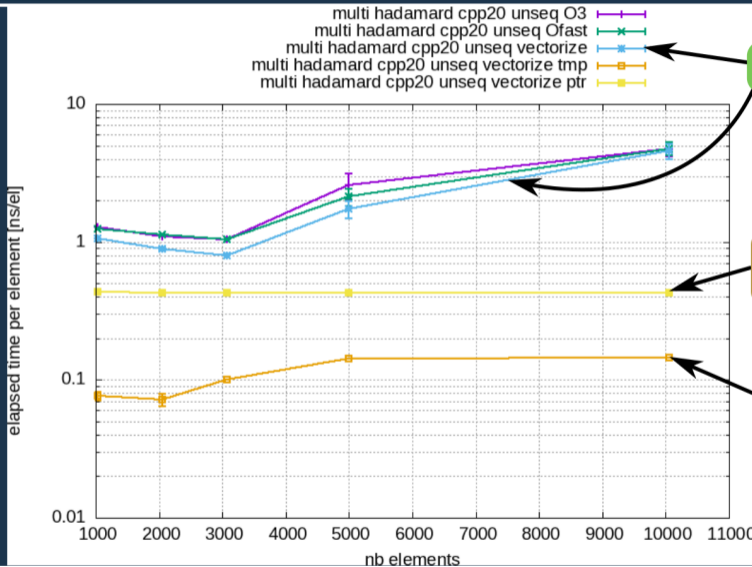
**Vectorised**

But too much **branching** and **data copy**

**Not Vectorized** but no **data copy**

**Vectorised**

# std::transform : (X + Y) x Z



**Vectorised**

But too much **branching** and **data copy**

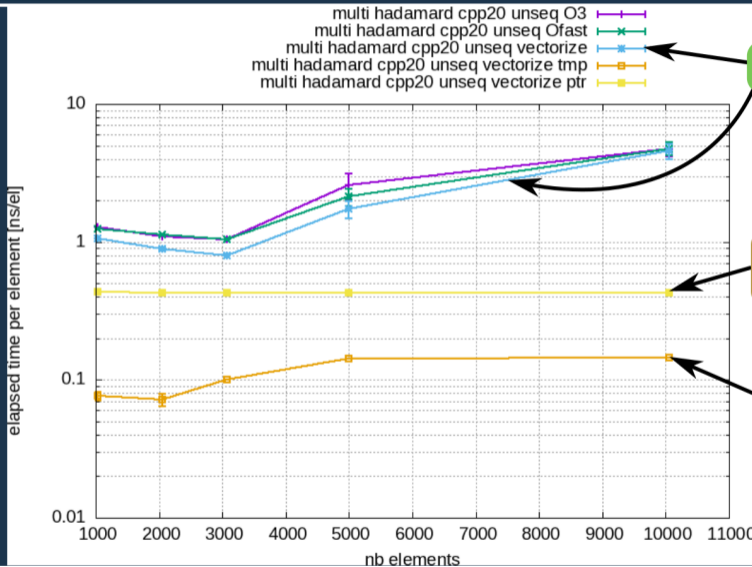
**Not Vectorized** but no **data copy**

**Vectorised**

But use **temporary vecXY**



# std::transform : (X + Y) x Z



**Vectorised**

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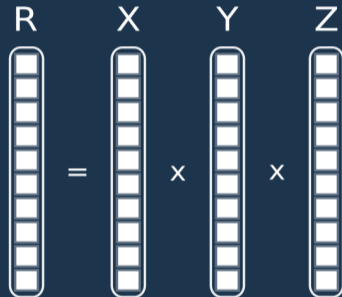
**Not Vectorized** but no **data copy**

**Vectorised**

But use **temporary vecXY**

**2 std::transform**

Quadriadic Computation



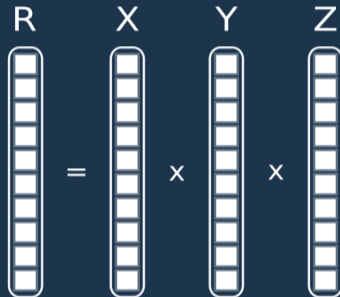
# std::views::transform

```

auto vXY = std::views::transform(std::views::zip(vecX, vecY),
> > > [](auto tuple){
> > > > auto & [x, y] = tuple;
> > > > return x*y;
> > > }
);
std::transform(std::execution::par_unseq,
> std::begin(vXY), std::end(vXY), std::begin(vecZ),
> std::begin(vecRes),
> [](float xy, float z){
> > > return xy *z;
> > }
);

```

Quadriadic Computation



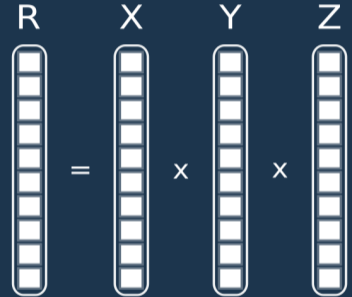


# std::views::transform

```

auto vXY = std::views::transform(std::views::zip(vecX, vecY, vecZ),
> > > [](auto tuple){
> > > > auto & [x, y, z] = tuple;
> > > > return x*y*z;
> > > }
);
std::transform(EXECUTION_POLICY,
> std::begin(vXY), std::end(vXY),
> std::begin(vecRes),
> [](float res){
> > > return res;
> > }
);
    
```

Quadriadic Computation



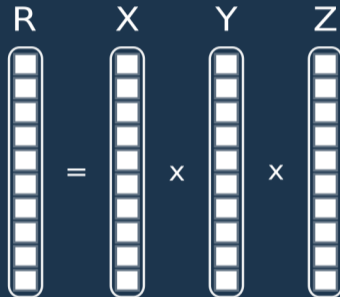
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> [](float res){
> > > return res;
> > }
);
    
```

No extra table needed

Quadriadic Computation



# std::views::transform

```

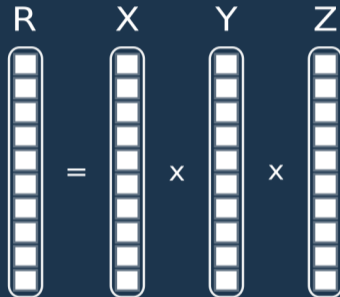
auto vXY = std::views::transform(std::views::zip(vecX, vecY, vecZ),
> >      [](auto tuple){
> > >      auto & [x, y, z] = tuple;
> > >      return x*y*z;
> >      }
);
std::transform(EXECUTION_POLICY,
>      std::begin(vXY), std::end(vXY),
>      std::begin(vecRes),
>      [](float res){
> >      return res;
> >      }
);

```

No extra table needed

Not vectorized yet  
because of **std::views::zip**

Quadriadic Computation



# std::views::transform

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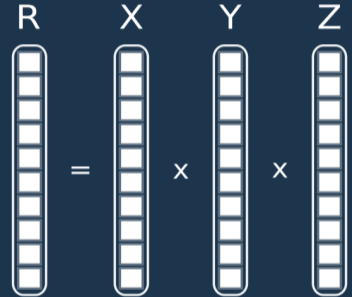
```

No extra table needed

Use **std::tuple**  
Contiguous elements

Not vectorized yet  
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Quadriadic Computation



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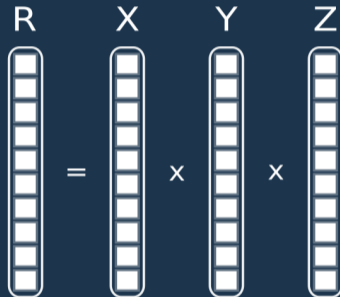
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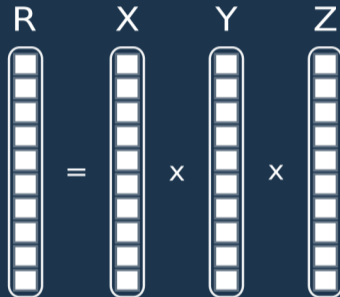
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Use **std::tuple**  
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Quadriadic Computation



Not Vectorisable



Vectorisable



**C++ 17 / 20 / 23 algorithms :**  
- **OK for triadics**

**std::view::stransform :**  
- **Not vectorized yet** because of **std::views::zip**

**Allows :**  
- **Easier vectorization**  
- **Computing** on **CPU** and **GPU**

**Huge improvement in C++ 26 :**  
- **Linear Algebra**