



# How to Optimize an OpenCL Kernel Using Silexica's SLX FPGA

Xilinx's Vitis Software Platform

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# How to Optimize a Kernel in Vitis with SLX FPGA

- **Goal:** Accelerate a financial algorithm onto an FPGA from C/C++ source
- **Design:** V-model (Vasicek)– Used in the valuation of interest rate derivatives
- **Framework:** OpenCL (XRT) framework running on an Xilinx Alveo U200 Card
- **Tools:** Silexica's SLX FPGA Tool & Xilinx's Vivado/Vitis Tools

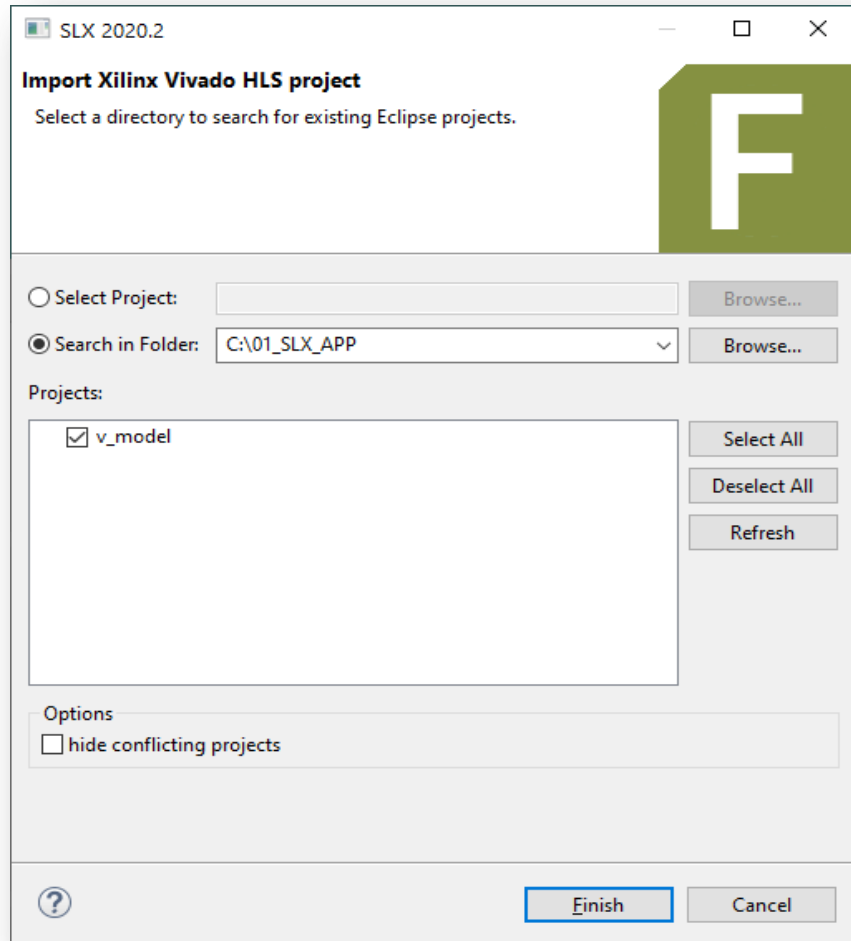


# Silexica SLX FPGA

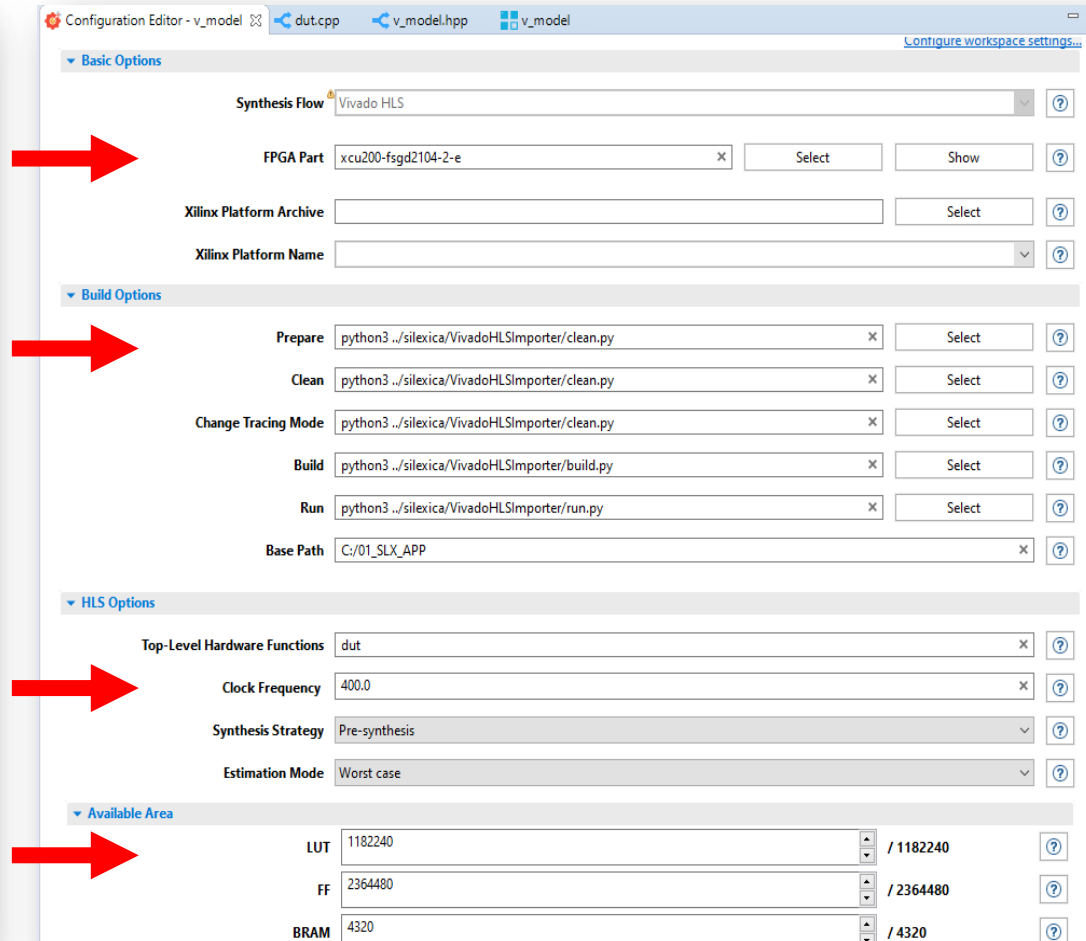
- SLX FPGA sits on top of HLS compiler
  - Prepares the C/C++ code for optimum HLS results
  - Takes the guesswork out of using HLS
- Removes the roadblocks in HLS adoption
  - Non-synthesizable C/C++ code
  - Finding parallelism
  - Poor performance and bloated area
- **HW engineers:** Get SW guidance needed
- **SW engineers:** Get parallelism/HW guidance



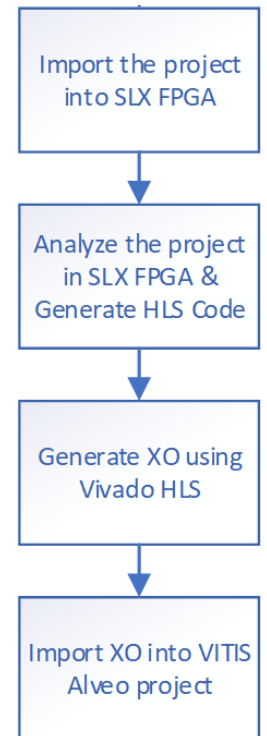
# Import Vivado Project into SLX FPGA



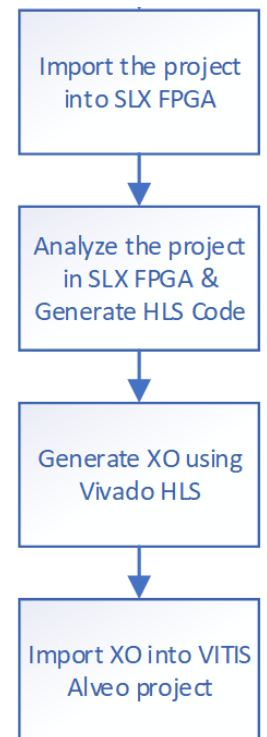
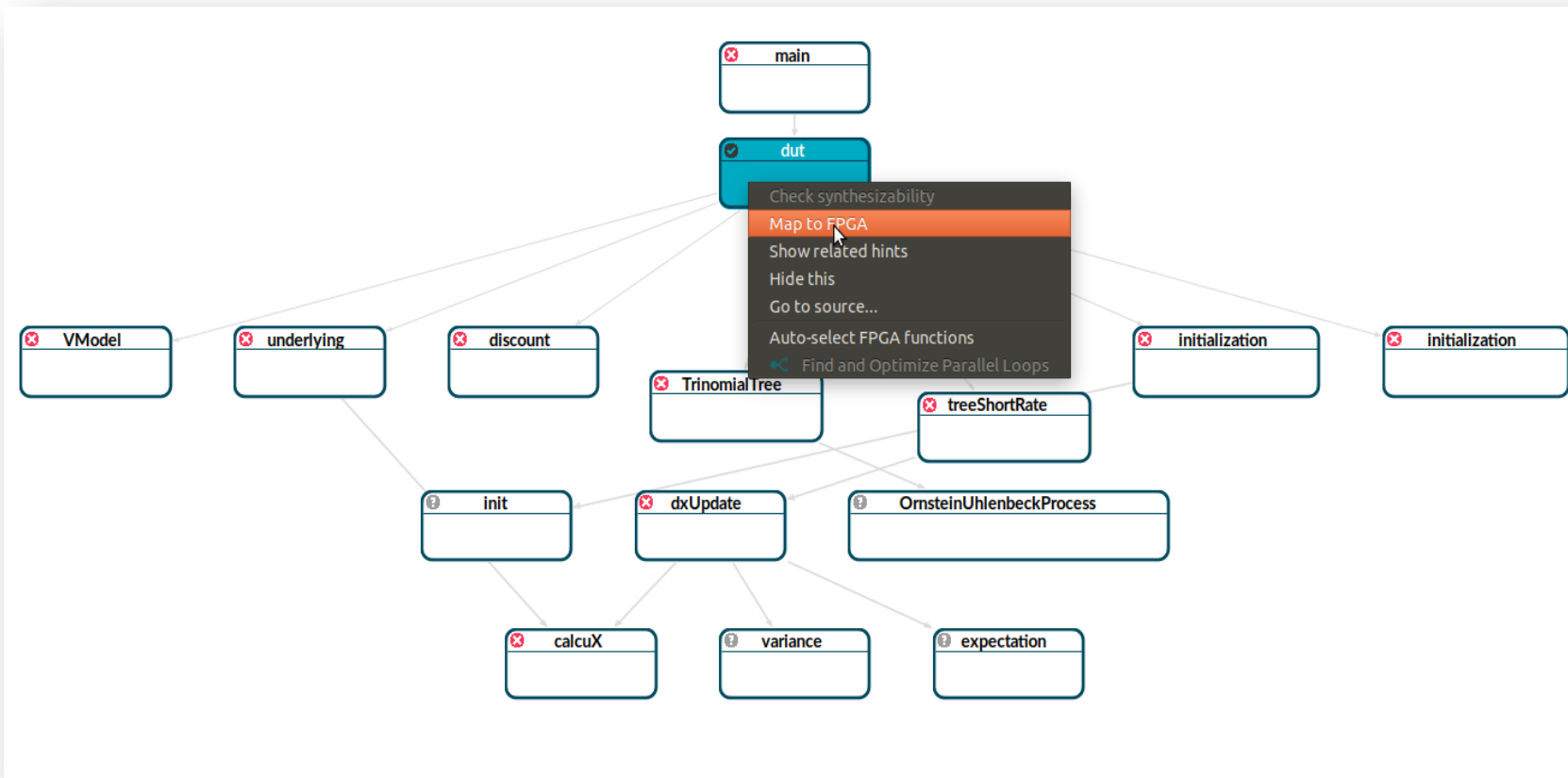
**SLX FPGA Vivado Project Importer**



**SLX FPGA Configuration Editor**

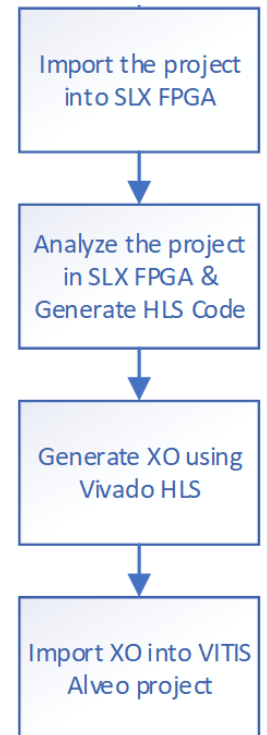


# Analyze the Design with SLX FPGA



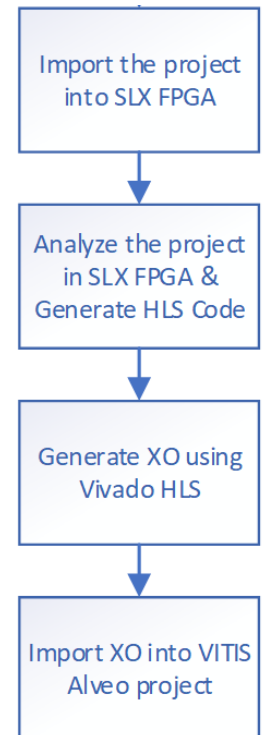
# Analyze the Design with SLX FPGA

	Name	Sta...	Description	Exec. Percentage	Help
16	▲ f dut		...	86.57	
17	▲ a APPLICATION		dut has been identified automatically as a hotspot.		?
18	▲ f dxUpdate		...	50.04	
19	▲ a APPLICATION		dxUpdate has been identified automatically as a hotspot.		?
20	▲ h HLS		Synthesizability check as a top-level function failed for the function		?
21	h HLS		Unsupported function name		?
22	h HLS		HLS inline pragma inserted for function dxUpdate		?
23	▲ f expectation		...	8.92	
24	▲ a APPLICATION		expectation has been identified automatically as a hotspot.		?
25	▲ f init		...		
26	h HLS		HLS inline pragma inserted for function init		?
27	▲ f initialization		...	4.62	
28	▲ a APPLICATION		initialization has been identified automatically as a hotspot.		?
29	▲ h HLS		Synthesizability check as a top-level function failed for the function		?
30	h HLS		Unsupported function name		?
31	h HLS		HLS inline pragma inserted for function initialization		?
32	▲ Loop		...		
33	h HLS		HLS loop_tripcount pragma reporting 12 iterations, inserted for the loop		?
34	▲ DLP	✓	...		
35	h HLS		HLS unroll pragma with unroll factor of 12 and skip exit check inserted for		?
36	▲ P PARTITIONING		The loop carries dependencies that can be ignored.		?
37	P PARTITIONING		Induction variable: i		?
38	P PARTITIONING		Unroll factor(s) 2, 3, 4, 6, 12 will be considered.		?
39	▲ PLP	✓	...		
40	P PARTITIONING		Pipelining will be considered.		?
41	▲ f initialization		...		
42	▲ h HLS		Synthesizability check as a top-level function failed for the function		?
43	h HLS		Unsupported function name		?
44	h HLS		HLS inline pragma inserted for function initialization		?



# Analyze the Design with SLX FPGA

```
38 0.04% void dut(int endCnt, DT time[LEN], DT dtime[LEN], DT flatRate, DT spread, DT a, DT sigma, DT x0, DT b, DT* discount) {
39      #pragma HLS INTERFACE s_axilite port=discount
40      #pragma HLS INTERFACE m_axi depth=16 port=dtime
41      #pragma HLS INTERFACE m_axi depth=16 port=time
42      #pragma HLS INTERFACE s_axilite port=return
43      #pragma HLS INTERFACE s_axilite port=b
44      #pragma HLS INTERFACE s_axilite port=x0
45      #pragma HLS INTERFACE s_axilite port=sigma
46      #pragma HLS INTERFACE s_axilite port=a
47      #pragma HLS INTERFACE s_axilite port=spread
48      #pragma HLS INTERFACE s_axilite port=flatRate
49      #pragma HLS INTERFACE port=endCnt
50      DT tmp_values1[4][LEN2];
51      DT tmp_values2[4][LEN2];
52      DT rates[LEN];
53
54      Model model;
55      Tree tree;
56      DT process[4] = {a, sigma, 0.0, 0.0};
57      tree.initialization(process, endCnt, x0);
58      model.initialization(flatRate, spread, a, sigma, b);
59      model.treeShortRate(tree, endCnt, time, dtime, tmp_values1, tmp_values2, tmp_values1[3], rates);
60      DT x = tree.underlying(0);
61      *discount = model.discount(time[endCnt - 2], dtime[endCnt - 2], &x, rates[endCnt - 2]);
62
63      #ifndef __SYNTHESIS__
64      std::cout << "i=" << endCnt - 2 << ",x=" << x << ",rates[i]=" << rates[endCnt - 2] << ",disc=" << *discount
65      << std::endl;
66      #endif
67  }
```



# Automated Flow & Optimization Results

**Code Transformation Wizard**

**Code Transformations Selection and Inspection**

This is a two step dialog that controls HLS code transformations. The first step enables the selection of transformations, and generation of code by clicking on the 'Refresh' button. The second step enables the modification of the generated code. Click on 'Finish' to save the changes, or on 'Cancel' to abort code generation.

[Configure Code Transformation Wizard...](#)

trinomial\_tree.hpp

**Original Source Code**

```
85  /**
86   * @brief initialize parameters.
87   *
88   * @param processParam parameters of stochastic process.
89   * @param endCnt end counter of timepoints
90   * @param x0_initial underlying
91   */
92  void initialization(DT processParam[4], unsigned endCnt, DT x0_) {
93  #pragma HLS pipeline
94    process.init(processParam[0], processParam[1], processParam[2], processParam[3]);
95    // parameter initialize
96    x0 = x0_;
97    dx[0] = 0.0;
98    dx_next = 0.0;
99    j_min_next = 0;
100   j_max[0] = 0;
101   j_min[0] = 0;
102   int i;
103   loop_triTree:
104   for (i = 1; i < endCnt; i++) {
105   #pragma HLS loop_tripcount min = 50 max = 50
106     j_max[i] = 1 - LEN;
107     j_min[i] = LEN - 1;
108   }
109 }
110
111 /**
112  * @brief update parameters from array to calculate probability for timepoint=i
113  */
```

**Generated Source Code**

```
203
204   j_min[0] = 0;
205
206   int i;
207
208   loop_triTree:
209
210   for (i = 1; i < endCnt; i++) {
211   // Loop annotated with HLS directives by SLX
212   #pragma HLS loop_tripcount min=12 max=12
213
214   // Loop annotated with HLS directives by SLX
215   #pragma HLS unroll factor=12 skip_exit_check
216
217   #pragma HLS loop_tripcount min = 50 max = 50
218
219     j_max[i] = 1 - LEN;
220     j_min[i] = LEN - 1;
221
222   }
223
224 }
225
226 }
227
228
229
230 /**
231
```

Red arrows indicate the flow from the Original Source Code to the Generated Source Code, highlighting the transformation of the loop structure and the addition of HLS directives.

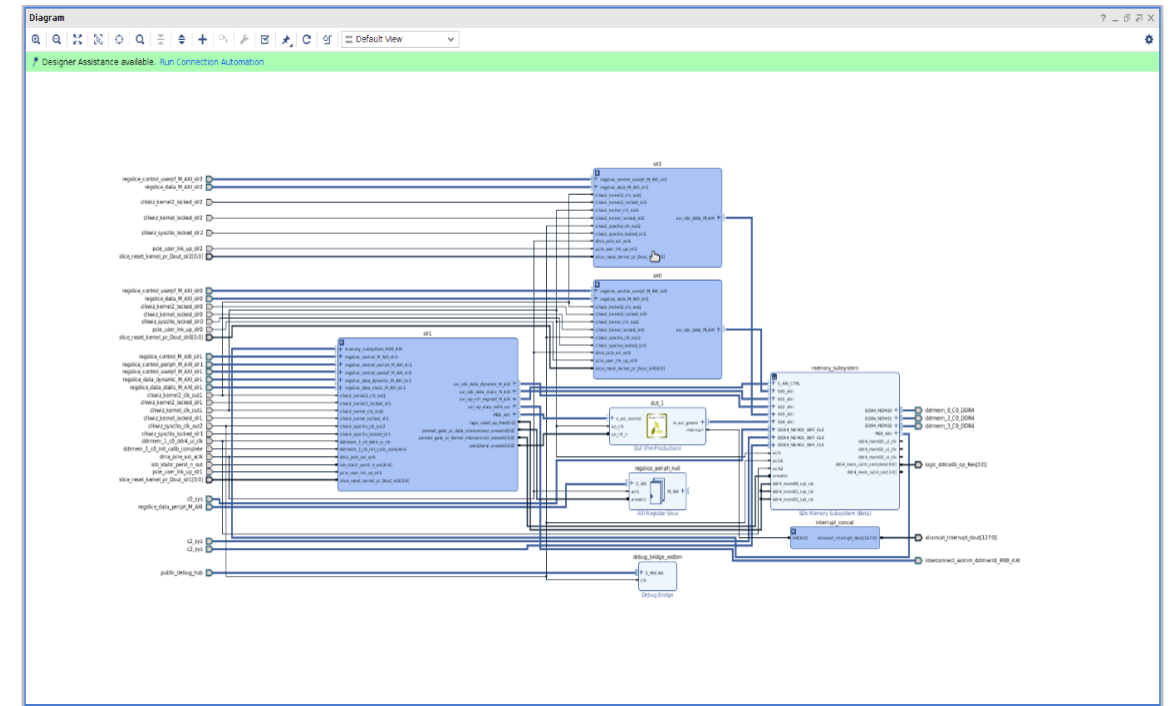
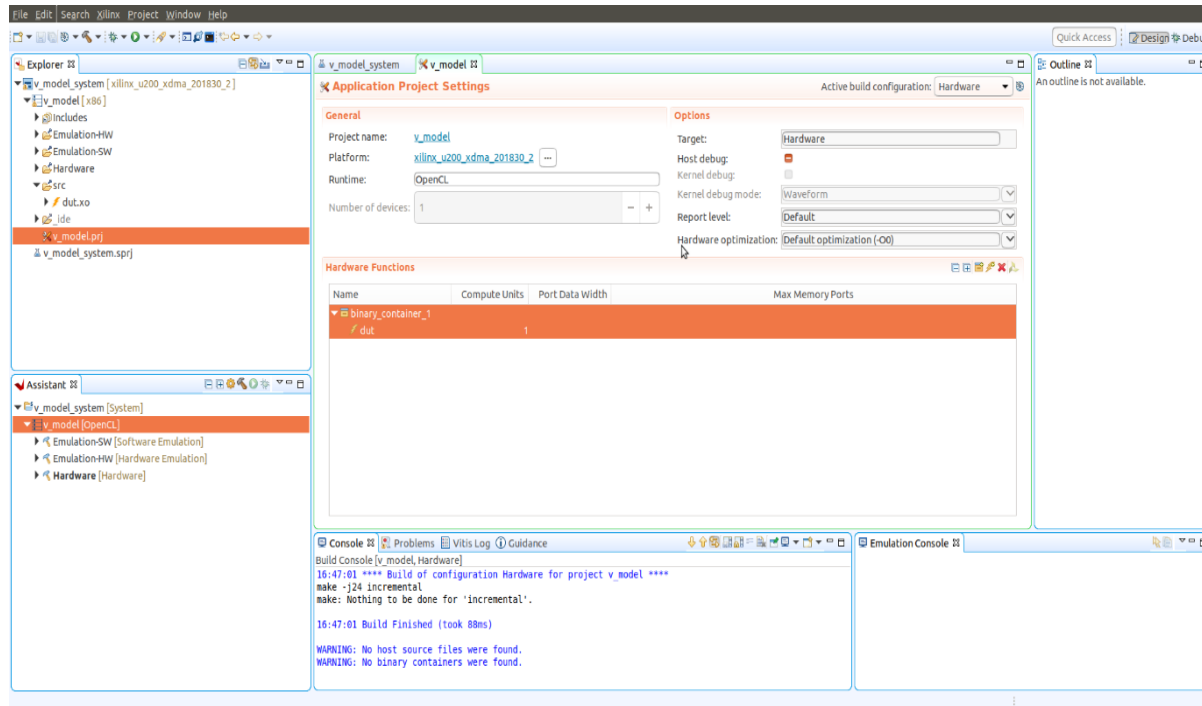
**Buttons:** Refresh, Next, Finish, Cancel



# Automated Flow & Optimization Results

Version	Latency	LUT	FF	DSP	BRAM
Hand-Optimized (from the Vitis Library )	1823	21,939	19,891	114	12
SLX FPGA Optimized	1168	13,789	11,671	37	9
SLX Improvement	36%	38%	42%	68%	25%

# Finish with Vitis Alveo project



[www.silexica.com/documentation](http://www.silexica.com/documentation)