Generating Serialisation Code with Clang

EURO-LLVM CONFERENCE

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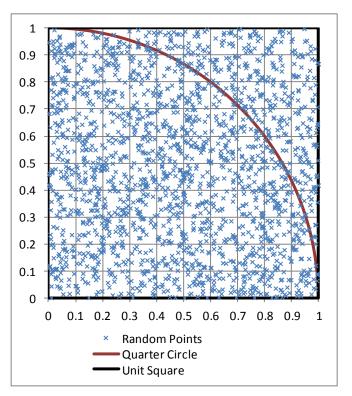
Generating Serialisation Code with Clang INTRODUCTION TO THE QUANTITATIVE ANALYTICS LIBRARY

- A single C++ library of nearly 10 million lines of code.
- Delivered 2-3 times a week to each of the trading and risk management desks around the bank.
- Calculates risk.
- · Calculates how to hedge that risk.



Generating Serialisation Code with Clang INTRODUCTION TO THE QUANTITATIVE ANALYTICS LIBRARY

- Market behaviour generally too complex to model using closed-form methods.
- Significant amount of calculations in QA use Monte Carlo techniques.
- Monte Carlo computationally expensive.





Generating Serialisation Code with Clang THE NEED FOR SERIALISATION

- On a single machine, risk calculations would take days or even weeks.
- The requirement is for risk calculations to take anywhere from milliseconds to overnight.
- For speed, calculations are distributed to a grid.
- Currently there are:
 - 55,000 CPU Cores.
 - 25,000 servers and scavenged workstations.
 - 100 million tasks are run each day.
 - 50% CPU core growth each year.
- To communicate between processes on the grid we need to serialise data structures.



Generating Serialisation Code with Clang THE NEED FOR SERIALISATION

- Hand written serialisation code.
 - Time consuming.
 - Not a scalable solution.
 - Maintenance costs increase as library size increases.
 - Fundamental changes need to be rolled out to every data structure.
 - Prone to human error.
 - Hard to enforce standards.



Generating Serialisation Code with Clang A BIT OF HISTORY

- Automation of serialisation code generation previously used Doxygen.
 - Not designed with the intention of generating code for serialisation.
 - Would only run on directories and not individual translation units.
 - Built up massive data structures in memory.
 - Slow.
 - Not a C++ compiler, but a C++ parser.
 - Implementation not separated from functionality.
 - Difficult to integrate with the build system.



Generating Serialisation Code with Clang ENTER CLANG

- Serialisation with Clang
 - Clang AST easy to use.
 - Fast.
 - Accurate.
 - Can use attributes to identify structures for serialisation.
 - Generate customised errors with respect to serialisation.
 - Runs on translation units.
 - Seamlessly integrated into our Build System.
 - Can easily deliver wholesale changes to serialisation.
 - Easily rollout new output formats, i.e. JSON, XML, Binary.
 - Change existing formats.



- Clang has great support for finding attributes.
- Separates functionality from implementation.
 - Can easily add / remove serialisation by adding / removing the attribute.
 - Don't have to alter the class implementation.
- Hard to mistake the identity of the class.

```
#ifdef __clang___
# define ATTR(...) __attribute__((annotate( " " #__VA_ARGS__ )))
#else
# define ATTR(...)
# endif
```



```
#ifndef SIMPLE H
#define SIMPLE H
#include "ATTR.h"
class ATTR(serialise) Simple
ł
public:
  Simple() : m SerMember(65) {}
  int m SerMember;
  virtual void needAMethod();
  virtual ~Simple() {}
};
#endif // SIMPLE H
```



```
#ifndef SIMPLE H
#define SIMPLE H
#include "ATTR.h"
class ATTR(serialise) Simple
{
public:
  Simple() : m SerMember(65), m NoSerMember(65) {}
  int m SerMember;
  char ATTR(no serialise) m NoSerMember;
  virtual void needAMethod();
  virtual ~Simple() {}
};
#endif // SIMPLE H
```

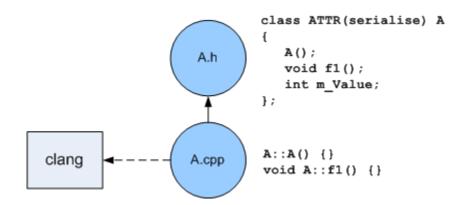


```
#ifndef SIMPLE H
#define SIMPLE H
#include "ATTR.h"
class ATTR(hand serialise(HandSer.h)) Simple
ł
public:
  Simple() : m SerMember(65) {}
  int m SerMember;
  virtual void needAMethod();
  virtual ~Simple() {}
};
#endif // SIMPLE H
```



Generating Serialisation Code with Clang ONCE AND ONLY ONCE

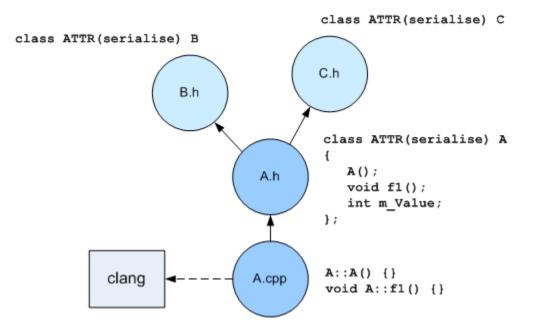
- How do we identify the data structures for which we want to generate serialisation code?
- How do we ensure each data structure has serialisation code generated?
- How do we ensure this is all done seamlessly within the build system?





Generating Serialisation Code with Clang ONCE AND ONLY ONCE

• Translation units can include many declarations of classes that require serialisation.

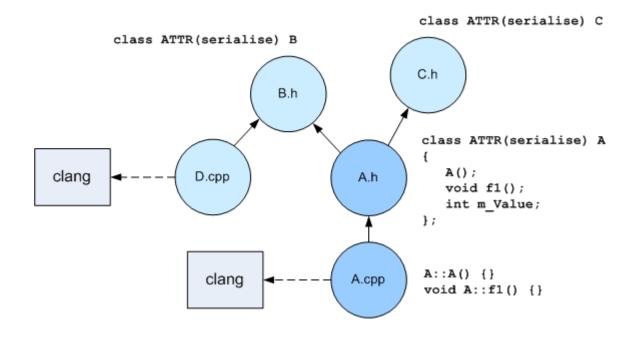




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Generating Serialisation Code with Clang ONCE AND ONLY ONCE

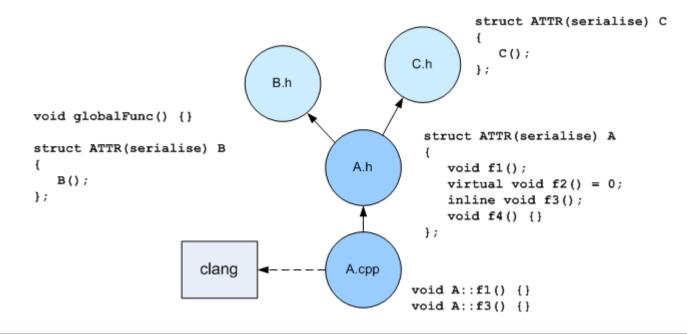
• Class declarations that require serialisation can be included in more than one translation unit.





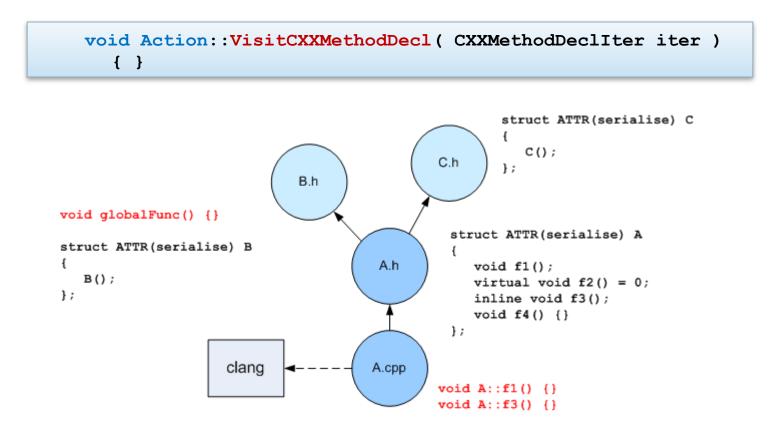
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- Must find a "key function".
 - A method that makes this class unique to this translation unit.
 - Same as Clang "key function" for finding where to place a v-table.
 - However, don't care if it is virtual or non-virtual.



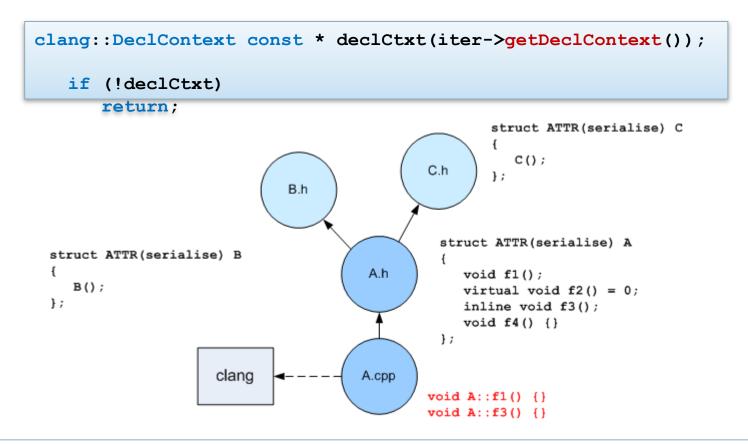


• Visit each method of the Clang AST (CXXMethodDecl).



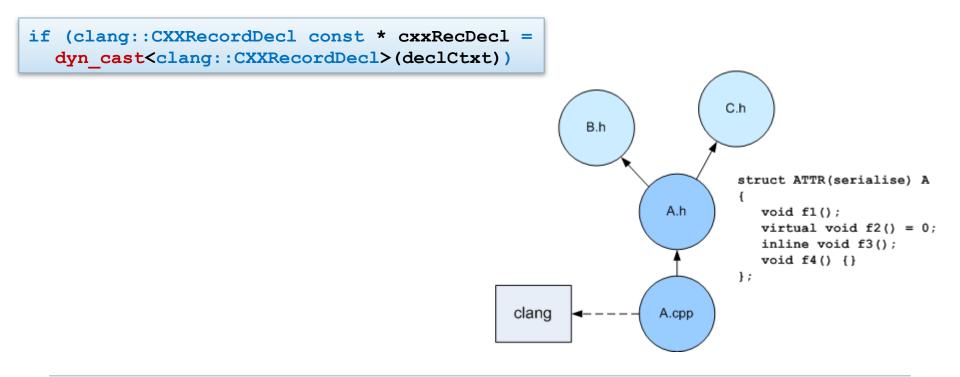


• Throw away methods that have no declaration context (global scope).



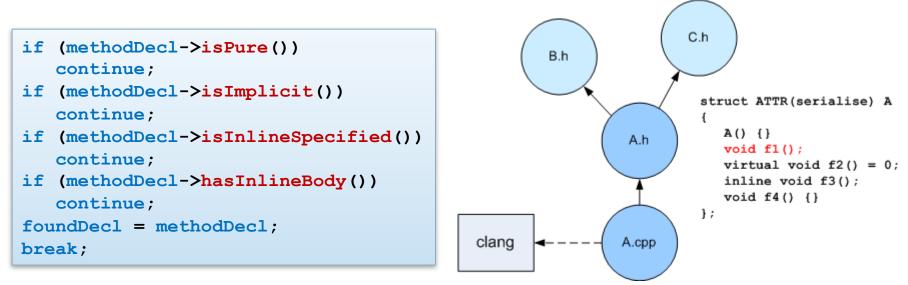


- If the declaration context is a class or struct (CXXRecordDecl) then take a closer look at this class.
- Traverse each method of this CXXRecordDecl looking for a key method.





- Key function won't be unique if it is in the header file, i.e.:
 - Implicitly generated by the compiler (i.e. constructors).
 - Inline specified or have an inline body.
- Pure virtual function most probably has no implementation.
- If the function is none of these things, it is the key function.





Generating Serialisation Code with Clang CAN'T FIND A KEY FUNCTION

- What if a class that requires serialisation has no key function?
 - Manually add a "key method".
 - *size_t = sizeof(T)* ensures that T is a complete type.

```
struct Reflection
{
   template<typename T> static void owner(const T &, const size_t =
    sizeof(T));
};
```

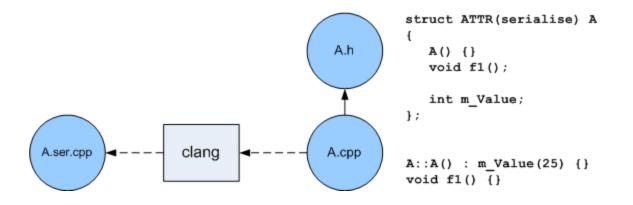
```
#define OWN_THE_SERIALISATION_FOR(TYPE) \
    template<> void Reflection::owner(const TYPE &, const size_t);
```

OWN_THE_SERIALISATION_FOR(A)



Generating Serialisation Code with Clang GENERATING FOR A SIMPLE CLASS

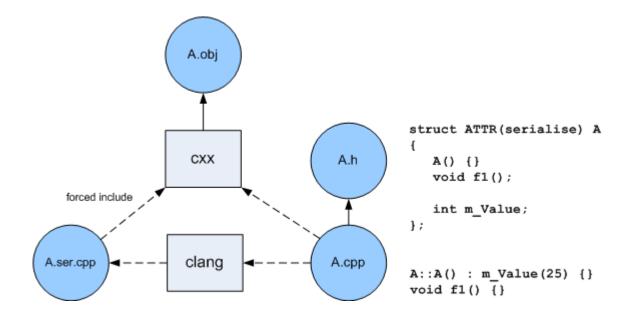
- Now that we have found a unique identifier for struct A (the key method of A), check that it has attribute "serialise".
 - If so, Clang can easily generate code capable of serialising the object in the file A.ser.cpp.





Generating Serialisation Code with Clang COMPILING FOR A SIMPLE CLASS

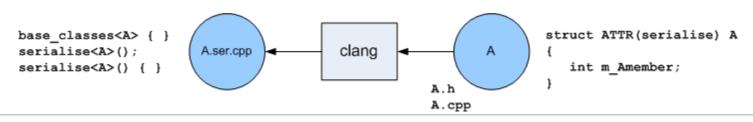
- The build system then "force includes" the file A.ser.cpp into A.cpp.
- Seamlessly, the developer's struct A is now capable of being serialised / deserialised.





Generating Serialisation Code with Clang WHAT CLANG GENERATES – ONE CLASS

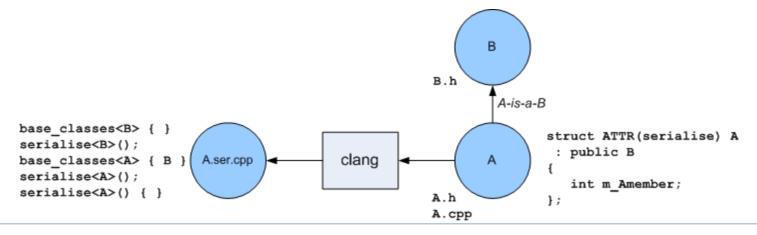
- Code generation for a simple struct (or class) A.
 - Generate the declaration for the serialise function.
 - Generate the definition for the serialise function.





Generating Serialisation Code with Clang WHAT CLANG GENERATES – INHERITANCE

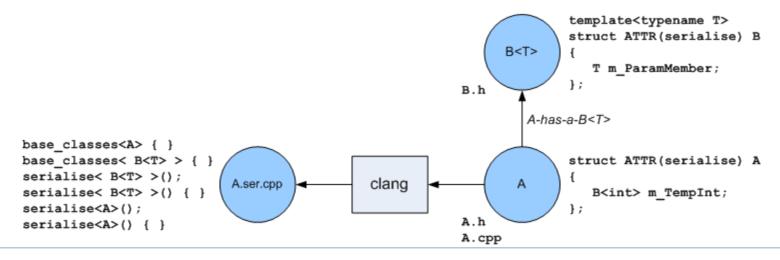
- When struct A derives from B:
 - Since we want our build system to compile this file straight away, the declaration for serialising B (*serialise()*) must be generated now in the file A.ser.cpp.
 - Without this, "gates" in the build system would have to be introduced.
 - All classes that inherit from B will generate this declaration. Clang will generate the definition for *serialise()* when processing B.





Generating Serialisation Code with Clang WHAT CLANG GENERATES – IMPLICIT TEMPLATES

- For templated types we chose to generate templates rather than specialisations – less code generation required.
- The declaration and definition for templated types must be generated by Clang.





Generating Serialisation Code with Clang OTHER USES OF CLANG WITHIN BARCLAYS

- Automatic generation of the Quantitative Analytics library interface.
 - Keyhole interface similar to COM.
 - Must maintain backwards compatibility.
 - Generates C++, COM, SWIG (Java), .NET (C++/CLR) interfaces automatically.
- Enforcing standards on the use of framework classes.
- Thread safety mark-up.



QUESTIONS





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