

Binomial Checkpointing for Arbitrary Programs with No User Annotation

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Joint work with Barak Avrum Pearlmutter

Automatic Differentiation (AD)

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$$\begin{aligned} f &= f_t \circ f_{t-1} \circ \cdots \circ f_2 \circ f_1 \\ f'(x_1) &= f'_t(x_t) \times f'_{t-1}(x_{t-1}) \times \cdots \times f'_2(x_2) \times f'_1(x_1) \end{aligned}$$

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Automatic Differentiation (AD)

$$f = f_t \circ f_{t-1} \circ \cdots \circ f_2 \circ f_1$$

$$f'(x_1) \times \dot{x}_1 = f'_t(x_t) \times f'_{t-1}(x_{t-1}) \times \cdots \times f'_2(x_2) \times f'_1(x_1) \times \dot{x}_1$$

$$f'(x_1)^\top \times \dot{y} = f'_1(x_1)^\top \times f'_2(x_2)^\top \times \cdots \times f'_{t-1}(x_{t-1})^\top \times f'_t(x_t)^\top \times \dot{y}$$

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$$x_t = f_{t-1}(\dots f_2(f_1(x_1)) \dots)$$

Automatic Differentiation (AD)

$$f = f_t \circ f_{t-1} \circ \cdots \circ f_2 \circ f_1$$

$$y = f_t(f_{t-1}(\dots f_2(f_1(x_1)) \dots))$$

Automatic Differentiation (AD)

$$= f'_1(\mathbf{x}_1) \times \dot{\mathbf{x}}_1$$

\mathbf{x}_1

Automatic Differentiation (AD)

$$= f_2'(\mathbf{x}_2) \times f_1'(x_1) \times \dot{x}_1$$

$$\mathbf{x}_2 = f_1(x_1)$$

Automatic Differentiation (AD)

$$= f'_{t-1}(\mathbf{x}_{t-1}) \times \cdots \times f'_2(x_2) \times f'_1(x_1) \times \dot{x}_1$$

$$\mathbf{x}_{t-1} = f_{t-2}(\dots f_2(f_1(x_1)) \dots)$$

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$$\mathbf{x}_t = f_{t-1}(\dots f_2(f_1(x_1)) \dots)$$

Automatic Differentiation (AD)

x_1

x_1

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x_2, x_1

Automatic Differentiation (AD)

$$x_{t-1} = f_{t-2}(\dots f_2(f_1(x_1)) \dots)$$
$$x_{t-1}, \dots, x_2, x_1$$

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$$\begin{aligned} x_t &= f_{t-1}(\dots f_2(f_1(x_1)) \dots) \\ x_t, x_{t-1}, \dots, x_2, x_1 \end{aligned}$$

Automatic Differentiation (AD)

$$f'_t(x_t)^\top \times \dot{y}$$

$$x_t, x_{t-1}, \dots, x_2, x_1$$

Automatic Differentiation (AD)

$$f'_{t-1}(\mathbf{x}_{t-1})^\top \times f'_t(\mathbf{x}_t)^\top \times \dot{\mathbf{y}}$$

$$\mathbf{x}_{t-1}, \dots, \mathbf{x}_2, \mathbf{x}_1$$

Automatic Differentiation (AD)

$$f_2(\mathbf{x}_2)^\top \times \cdots \times f'_{t-1}(x_{t-1})^\top \times f'_t(x_t)^\top \times \dot{y}$$

\mathbf{x}_2, x_1

Automatic Differentiation (AD)

$$f'(x_1)^\top \times \dot{y} = f'_1(\textcolor{red}{x}_1)^\top \times f_2(x_2)^\top \times \cdots \times f'_{t-1}(x_{t-1})^\top \times f'_t(x_t)^\top \times \dot{y}$$

$\textcolor{red}{x}_1$

Typical Case

▶ $f : \mathbb{R}^n \rightarrow \mathbb{R}$

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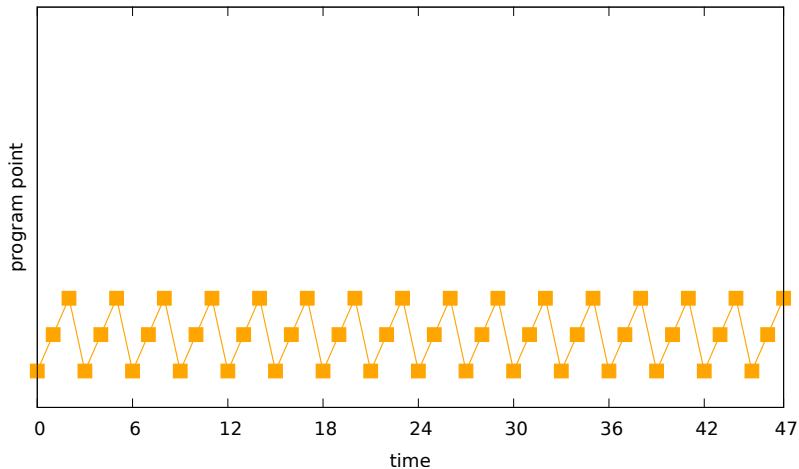
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Typical Case

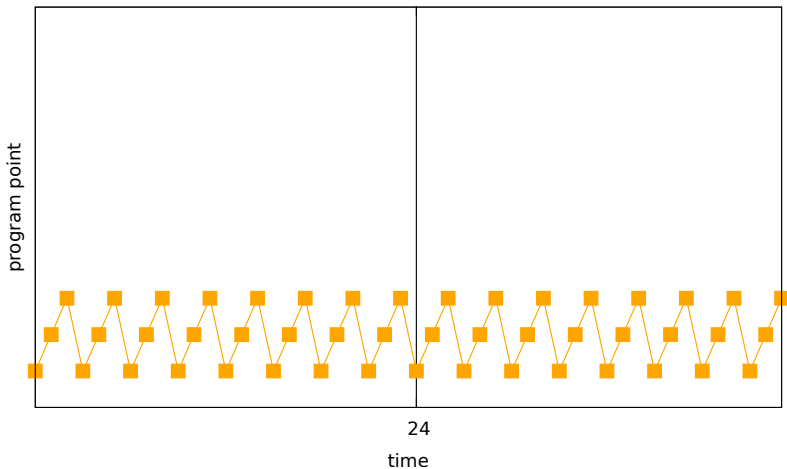
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- ▶ computing ∇f with reverse mode entails an increase of $O(t)$ space but $O(1)$ time over computing f
- ▶ both n and t are large
- ▶ today: computing ∇f with checkpointing reverse mode entails an increase of $O(\log n)$ time and $O(\log t)$ space over computing f

Execution Trace of Loop



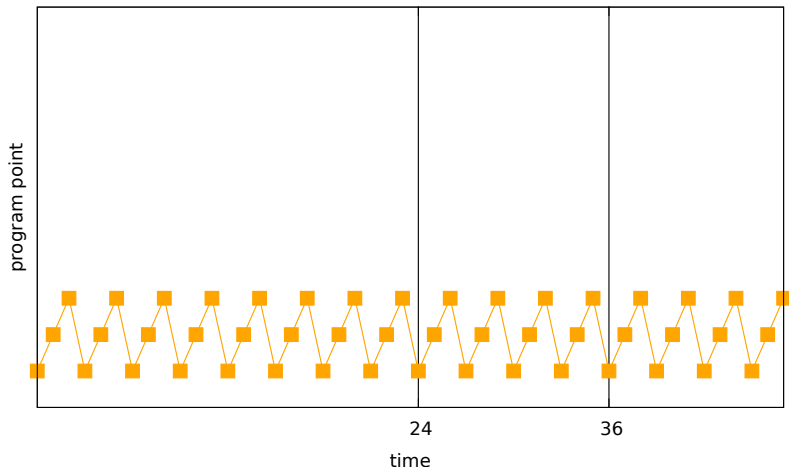
Execution Trace of Loop

Easy to make regular and uniform checkpoints



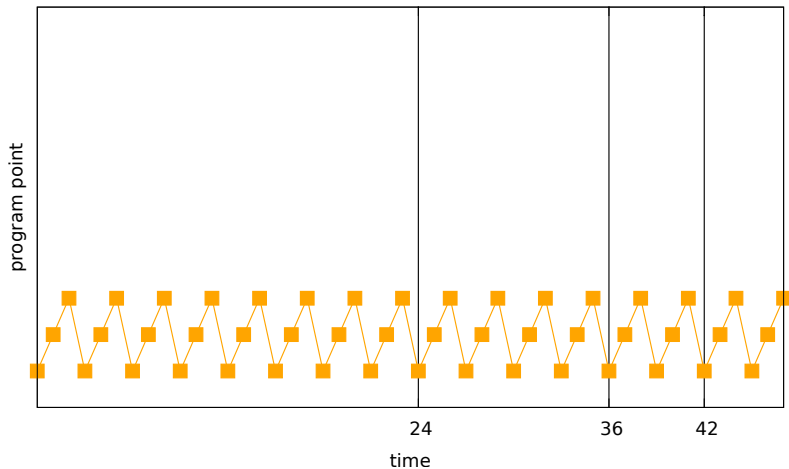
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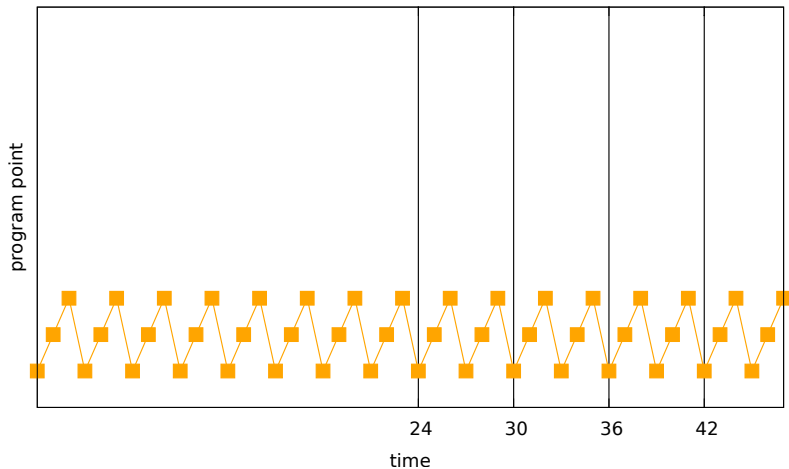
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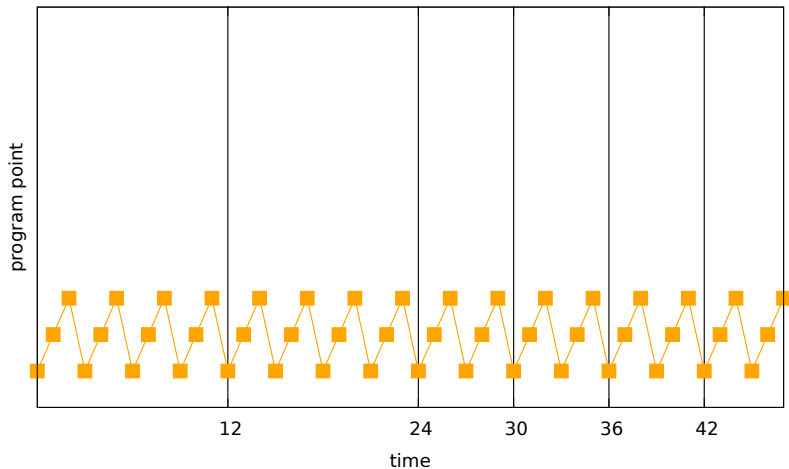
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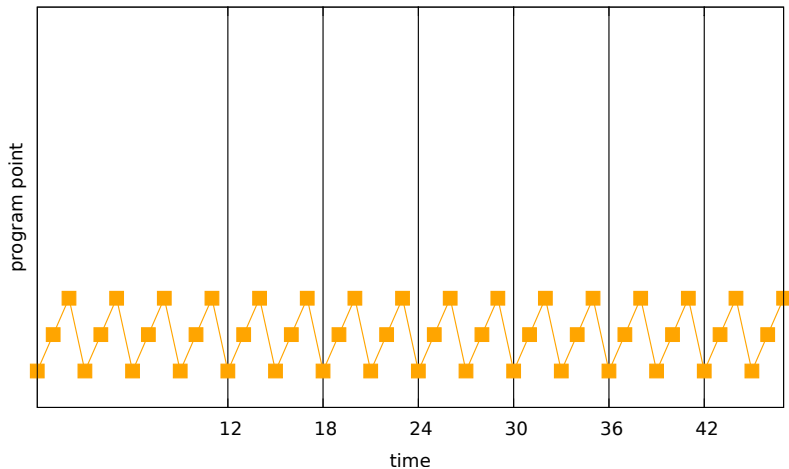
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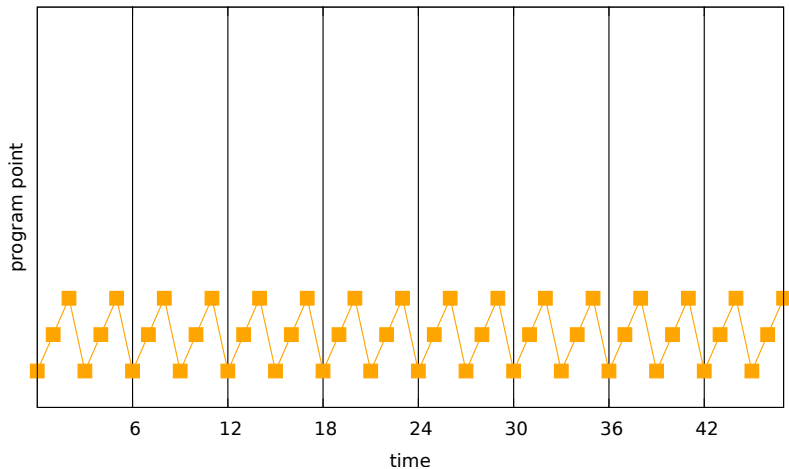
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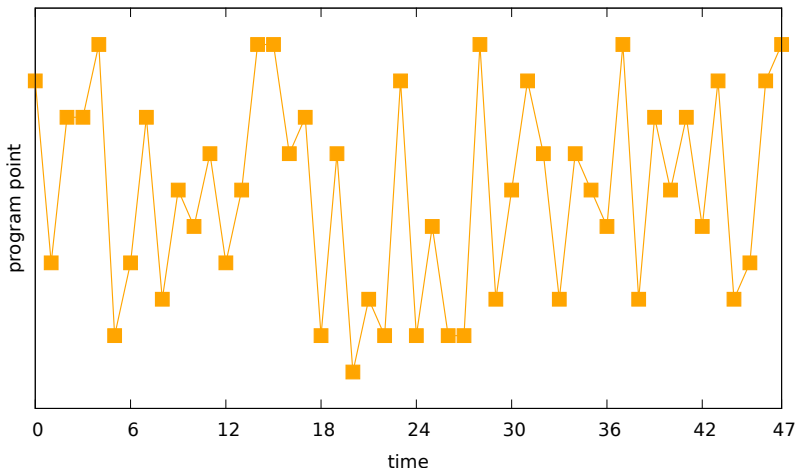


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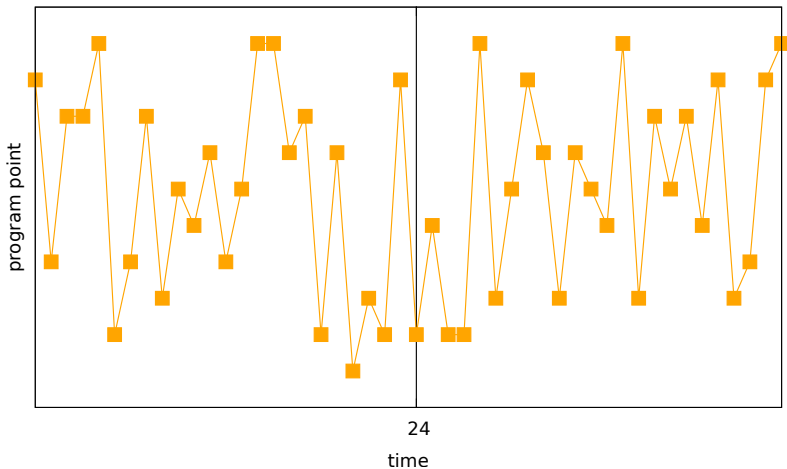


Execution Trace of Arbitrary Code



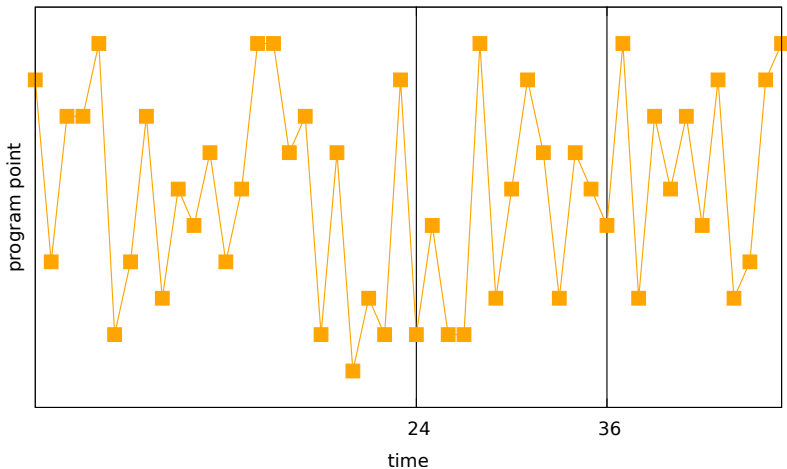
Execution Trace of Arbitrary Code

Difficult to make regular and uniform checkpoints



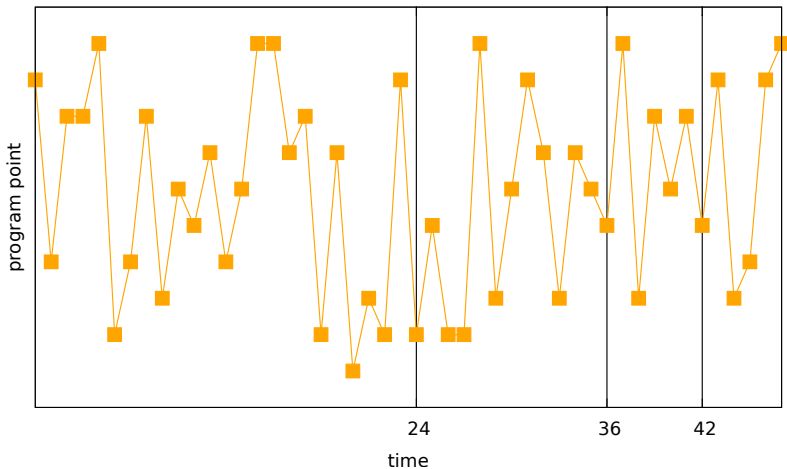
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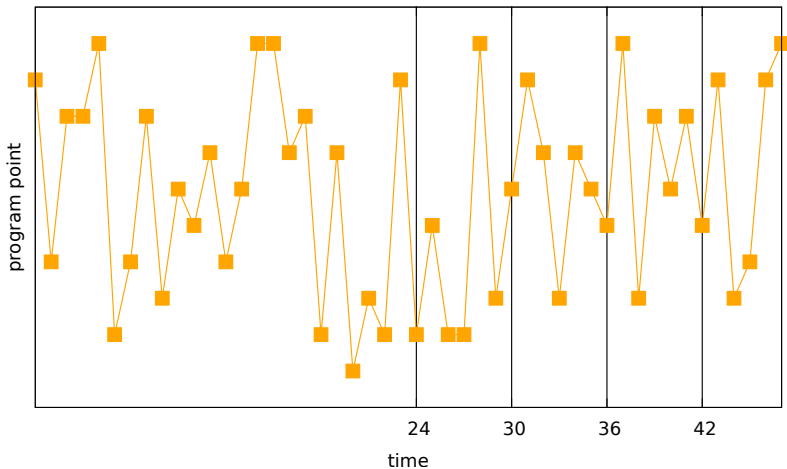
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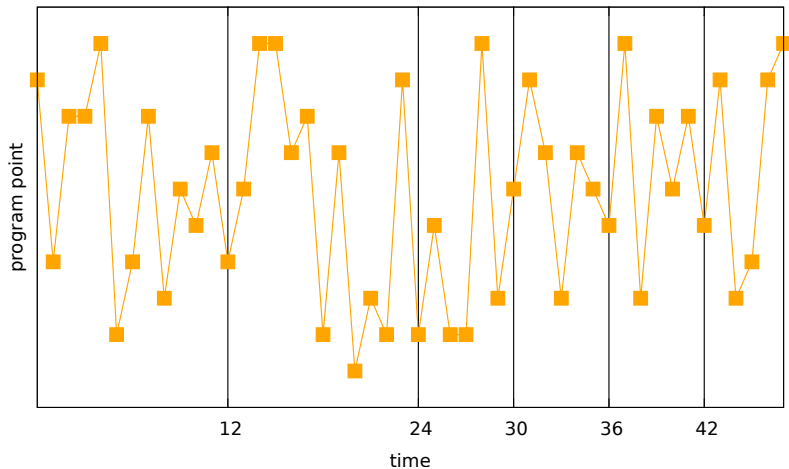
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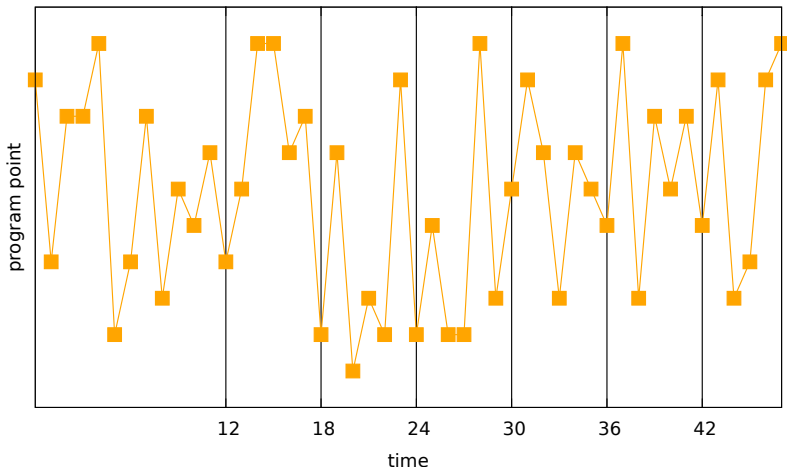
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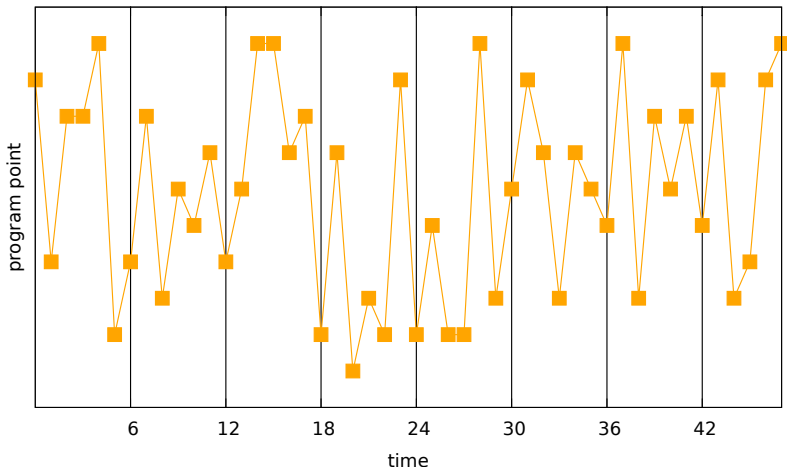
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Key Idea

```
function main(w)
    local x = f(w)
    local y = h(g(x))
    local z = p(y)
    return z
end
```

~

```
function main(w)
    for i = 1, 5
        if i==1 then
            local x = f(w)
        elseif i==2 then
            local t = g(x)
        elseif i==3 then
            local y = h(t)
        elseif i==4 then
            local z = p(y)
        elseif i==5 then
            return z
        end
    end
end
```

Algorithm for Bisection Checkpointing

To compute $(y, \dot{x}) = \check{\mathcal{J}} f x \dot{y}$:

base case ($f x$ fast): $(y, \dot{x}) = \overleftarrow{\mathcal{J}} f x \dot{y}$ (0)

inductive case: $h \circ g = f$ (1)

$$u = g x \quad (2)$$

$$(y, \dot{u}) = \check{\mathcal{J}} h u \dot{y} \quad (3)$$

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$$u = g \textcolor{red}{x} \dot{y} \quad (2)$$

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A General Checkpointing API

PRIMOPS $f\ x \mapsto (y, n)$	Return $y = f(x)$ along with the number n of steps needed to compute y .
CHECKPOINT $f\ x\ n \mapsto u$	Run the first n steps of the computation of $f(x)$ and return a checkpoint u .
RESUME $u \mapsto y$	If $u = (\text{CHECKPOINT } f\ x\ n)$, return $y = f(x)$.

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PRIMOPS $f\ x \mapsto (y, n)$	Return $y = f(x)$ along with the number n of steps needed to compute y .
CHECKPOINT $f\ x\ n \mapsto u$	Run the first n steps of the computation of $f(x)$ and return a checkpoint u .
RESUME $u \mapsto y$	If $u = (\text{CHECKPOINT } f\ x\ n)$, return $y = f(x)$.

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A General Checkpointing API

PRIMOPS $f\ x \mapsto (y, n)$	Return $y = f(x)$ along with the number n of steps needed to compute y .
CHECKPOINT $f\ x\ \textcolor{red}{n} \mapsto u$	Run the first $\textcolor{red}{n}$ steps of the computation of $f(x)$ and return a checkpoint u .
RESUME $u \mapsto y$	If $u = (\text{CHECKPOINT } f\ x\ n)$, return $y = f(x)$.

A General Checkpointing API

PRIMOPS $f\ x \mapsto (y, n)$	Return $y = f(x)$ along with the number n of steps needed to compute y .
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RESUME $u \mapsto \mathbf{y}$	If $u = (\text{CHECKPOINT } f\ x\ n)$, return $\mathbf{y} = f(x)$.

A General Checkpointing API

PRIMOPS $f\ x \mapsto (y, n)$	Return $y = f(x)$ along with the number n of steps needed to compute y .
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Bisection Checkpointing via General Checkpointing API

To compute $(y, \dot{x}) = \check{\mathcal{J}} f x \dot{y}$:

base case ($f x$ fast): $(y, \dot{x}) = \overleftarrow{\mathcal{J}} f x \dot{y}$ (0)

inductive case: $h \circ g = f$ (1)

$$u = g x \quad (2)$$

$$(y, \dot{u}) = \check{\mathcal{J}} h u \dot{y} \quad (3)$$

$$(u, \dot{x}) = \check{\mathcal{J}} g x \dot{u} \quad (4)$$

Bisection Checkpointing via General Checkpointing API

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$$(y, \dot{u}) = \check{\mathcal{J}} h u \dot{y} \quad (3)$$

$$(u, \dot{x}) = \check{\mathcal{J}} g x \dot{u} \quad (4)$$

Bisection Checkpointing via General Checkpointing API

To compute $(y, \dot{x}) = \check{\mathcal{J}} \textcolor{red}{f} \textcolor{red}{x} \dot{y}$:

base case (f x fast): $(y, \dot{x}) = \overleftarrow{\mathcal{J}} f x \dot{y}$ (0)

inductive case: $(y, \textcolor{red}{2n}) = \textcolor{red}{\text{PRIMOPS}} \textcolor{red}{f} \textcolor{red}{x}$ (1)

$$u = g x \quad (2)$$

$$(y, \dot{u}) = \check{\mathcal{J}} h u \dot{y} \quad (3)$$

$$(u, \dot{x}) = \check{\mathcal{J}} g x \dot{u} \quad (4)$$

Bisection Checkpointing via General Checkpointing API

To compute $(y, \dot{x}) = \check{\mathcal{J}} f x \dot{y}$:

base case ($f x$ fast): $(y, \dot{x}) = \overleftarrow{\mathcal{J}} f x \dot{y}$ (0)

inductive case: $(y, 2n) = \text{PRIMOPS } f x$ (1)

$u = g x$ (2)

$(y, \dot{u}) = \check{\mathcal{J}} h u \dot{y}$ (3)

$(u, \dot{x}) = \check{\mathcal{J}} g x \dot{u}$ (4)

Bisection Checkpointing via General Checkpointing API

To compute $(y, \dot{x}) = \check{\mathcal{J}} f x \dot{y}$:

base case ($f x$ fast): $(y, \dot{x}) = \overleftarrow{\mathcal{J}} f x \dot{y}$ (0)

inductive case: $(y, 2n) = \text{PRIMOPS } f x$ (1)

$u = \textcolor{red}{g} x$ (2)

$(y, \dot{u}) = \check{\mathcal{J}} h u \dot{y}$ (3)

$(u, \dot{x}) = \check{\mathcal{J}} g x \dot{u}$ (4)

Bisection Checkpointing via General Checkpointing API

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inductive case: $(y, \dot{2n}) = \text{PRIMOPS } f x$ (1)

$u = \text{CHECKPOINT } f x \dot{n}$ (2)

$(y, \dot{u}) = \check{\mathcal{J}} h u \dot{y}$ (3)

$(u, \dot{x}) = \check{\mathcal{J}} g x \dot{u}$ (4)

Bisection Checkpointing via General Checkpointing API

To compute $(y, \dot{x}) = \overset{\checkmark}{\mathcal{J}} f x \dot{y}$:

base case ($f x$ fast): $(y, \dot{x}) = \overleftarrow{\mathcal{J}} f x \dot{y}$ (0)

inductive case: $(y, 2n) = \text{PRIMOPS } f x$ (1)

$u = \text{CHECKPOINT } f x n$ (2)

$(y, \dot{u}) = \overset{\checkmark}{\mathcal{J}} h u \dot{y}$ (3)

$(u, \dot{x}) = \overset{\checkmark}{\mathcal{J}} g x \dot{u}$ (4)

Bisection Checkpointing via General Checkpointing API

To compute $(y, \dot{x}) = \check{\mathcal{J}} f x \dot{y}$:

base case ($f x$ fast): $(y, \dot{x}) = \overleftarrow{\mathcal{J}} f x \dot{y}$ (0)

inductive case: $(y, 2n) = \text{PRIMOPS } f x$ (1)

$u = \text{CHECKPOINT } f x n$ (2)

$(y, \dot{u}) = \check{\mathcal{J}} \textcolor{red}{h} u \dot{y}$ (3)

$(u, \dot{x}) = \check{\mathcal{J}} g x \dot{u}$ (4)

Bisection Checkpointing via General Checkpointing API

To compute $(y, \dot{x}) = \check{\mathcal{J}} f x \dot{y}$:

base case ($f x$ fast): $(y, \dot{x}) = \overleftarrow{\mathcal{J}} f x \dot{y}$ (0)

inductive case: $(y, 2n) = \text{PRIMOPS } f x$ (1)

$u = \text{CHECKPOINT } f x n$ (2)

$(y, \dot{u}) = \check{\mathcal{J}} (\lambda u. \text{RESUME } u) u \dot{y}$ (3)

$(u, \dot{x}) = \check{\mathcal{J}} g x \dot{u}$ (4)

Bisection Checkpointing via General Checkpointing API

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Bisection Checkpointing via General Checkpointing API

To compute $(y, \dot{x}) = \check{\mathcal{J}} f x \dot{y}$:

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$$u = \text{CHECKPOINT } f x n \quad (2)$$

$$(y, \dot{u}) = \check{\mathcal{J}} (\lambda u. \text{RESUME } u) u \dot{y} \quad (3)$$

$$(u, \dot{x}) = \check{\mathcal{J}} (\lambda x. \text{CHECKPOINT } f x n) x \dot{u} \quad (4)$$

CPS Conversion

```
function f(x)
  return q(p(g(x), h(x)))
end

function f(c, x)
  return g(function(t1)
    return h(function(t2)
      return p(function(t3)
        return q(c, t3)
      end, t1, t2)
    end, x)
  end, x)
end
```

CPS Conversion is a Program Transformation

$$\begin{aligned} [x]_c &\rightsquigarrow c\ x \\ [\lambda x.e]_c &\rightsquigarrow c\ \lambda c\ x.[e]_c \\ [e_1\ e_2]_c &\rightsquigarrow [e_1]_{\lambda x_1.[e_2]_{\lambda x_2.x_1\ c\ x_2}} \\ e_0 &\rightsquigarrow [e_0]_{\lambda x.x} \end{aligned}$$

CPS Conversion is a Program Transformation

$$\begin{aligned} [\textcolor{red}{x}]_c &\rightsquigarrow c\ x \\ [\lambda x.e]_c &\rightsquigarrow c\ \lambda c\ x.[e]_c \\ [e_1\ e_2]_c &\rightsquigarrow [e_1]_{\lambda x_1}.[e_2]_{\lambda x_2}.x_1\ c\ x_2 \\ e_0 &\rightsquigarrow [e_0]_{\lambda x}.x \end{aligned}$$

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CPS Conversion is a Program Transformation

$$\begin{aligned} [\textcolor{red}{x}]_c &\rightsquigarrow c \textcolor{red}{x} \\ [\lambda x. e]_c &\rightsquigarrow c \lambda c x. [e]_c \\ [e_1 \ e_2]_c &\rightsquigarrow [e_1]_{\lambda x_1. [e_2]_{\lambda x_2. x_1 \ c \ x_2}} \\ e_0 &\rightsquigarrow [e_0]_{\lambda x. x} \end{aligned}$$

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CPS Conversion is a Program Transformation

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CPS Conversion is a Program Transformation

$$\begin{aligned} [x]_c &\rightsquigarrow c\ x \\ [\lambda x.e]_c &\rightsquigarrow c\ \lambda^{\textcolor{red}{c}} x.[e]_{\textcolor{red}{c}} \\ [e_1\ e_2]_c &\rightsquigarrow [e_1]_{\lambda x_1}.[e_2]_{\lambda x_2}.x_1\ c\ x_2 \\ e_0 &\rightsquigarrow [e_0]_{\lambda x}.x \end{aligned}$$

CPS Conversion is a Program Transformation

$$\begin{aligned} [x]_c &\rightsquigarrow c\ x \\ [\lambda x.e]_c &\rightsquigarrow \textcolor{red}{c}\ \lambda c\ x.[e]_c \\ [e_1\ e_2]_c &\rightsquigarrow [e_1]_{\lambda x_1}.[e_2]_{\lambda x_2}.x_1\ c\ x_2 \\ e_0 &\rightsquigarrow [e_0]_{\lambda x}.x \end{aligned}$$

CPS Conversion is a Program Transformation

$$\begin{array}{ll} [x]_c & \rightsquigarrow c\ x \\ [\lambda x.e]_c & \rightsquigarrow c\ \lambda c\ x.[e]_c \\ [\textcolor{red}{e_1}\ \textcolor{red}{e_2}]_c & \rightsquigarrow [e_1]_{\lambda x_1}.[e_2]_{\lambda x_2}.x_1\ c\ x_2 \\ e_0 & \rightsquigarrow [e_0]_{\lambda x}.x \end{array}$$

CPS Conversion is a Program Transformation

$$\begin{array}{ll} [x]_c & \rightsquigarrow c\ x \\ [\lambda x.e]_c & \rightsquigarrow c\ \lambda c\ x.[e]_c \\ [e_1\ e_2]_c & \rightsquigarrow [e_1]_{\lambda x_1}.[e_2]_{\lambda x_2}.x_1\ c\ x_2 \\ e_0 & \rightsquigarrow [e_0]_{\lambda x}.x \end{array}$$

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CPS Conversion is a Program Transformation

$$\begin{array}{lll} [x]_c & \rightsquigarrow & c\ x \\ [\lambda x.e]_c & \rightsquigarrow & c\ \lambda c\ x.[e]_c \\ [e_1\ e_2]_c & \rightsquigarrow & [e_1]_{\lambda x_1.} [e_2]_{\lambda x_2.x_1\ c\ x_2} \\ e_0 & \rightsquigarrow & [e_0]_{\lambda x.x} \end{array}$$

CPS Conversion is a Program Transformation

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CPS Conversion is a Program Transformation

$$\begin{aligned} [x]_c &\rightsquigarrow c\ x \\ [\lambda x.e]_c &\rightsquigarrow c\ \lambda c\ x.[e]_c \\ [\textcolor{red}{e}_1\ e_2]_c &\rightsquigarrow [e_1]_{\lambda \textcolor{red}{x}_1}. [e_2]_{\lambda x_2.\textcolor{red}{x}_1}\ c\ x_2 \\ e_0 &\rightsquigarrow [e_0]_{\lambda x.x} \end{aligned}$$

CPS Conversion is a Program Transformation

$$\begin{array}{lll} [x]_c & \rightsquigarrow & c\ x \\ [\lambda x.e]_c & \rightsquigarrow & c\ \lambda c\ x.[e]_c \\ [e_1\ \textcolor{red}{e_2}]_c & \rightsquigarrow & [e_1]_{\lambda x_1}.[e_2]_{\lambda \textcolor{red}{x_2}.x_1}\ c\ \textcolor{red}{x_2} \\ e_0 & \rightsquigarrow & [e_0]_{\lambda x.x} \end{array}$$

CPS Conversion is a Program Transformation

$$\begin{array}{lll} [x]_c & \rightsquigarrow & c\ x \\ [\lambda x.e]_c & \rightsquigarrow & c\ \lambda c\ x.[e]_c \\ [e_1\ e_2]_{\textcolor{red}{c}} & \rightsquigarrow & [e_1]_{\lambda x_1}.[e_2]_{\lambda x_2}.x_1\ \textcolor{red}{c}\ x_2 \\ e_0 & \rightsquigarrow & [e_0]_{\lambda x..x} \end{array}$$

CPS Conversion is a Program Transformation

$$\begin{aligned} [x]_c &\rightsquigarrow c\ x \\ [\lambda x.e]_c &\rightsquigarrow c\ \lambda c\ x.[e]_c \\ [e_1\ e_2]_c &\rightsquigarrow [e_1]_{\lambda x_1.[e_2]_{\lambda x_2.x_1\ c\ x_2}} \\ \textcolor{red}{e_0} &\rightsquigarrow [e_0]_{\lambda x.x} \end{aligned}$$

CPS Conversion is a Program Transformation

$$\begin{aligned} [x]_c &\rightsquigarrow c\ x \\ [\lambda x.e]_c &\rightsquigarrow c\ \lambda c\ x.[e]_c \\ [e_1\ e_2]_c &\rightsquigarrow [e_1]_{\lambda x_1.[e_2]_{\lambda x_2.x_1\ c\ x_2}} \\ e_0 &\rightsquigarrow [\textcolor{red}{e}_0]_{\lambda x.x} \end{aligned}$$

CPS Conversion is a Program Transformation

$$\begin{aligned}[x]_c &\rightsquigarrow c\ x \\ [\lambda x.e]_c &\rightsquigarrow c\ \lambda c\ x.[e]_c \\ [e_1\ e_2]_c &\rightsquigarrow [e_1]_{\lambda x_1}.[e_2]_{\lambda x_2}.x_1\ c\ x_2 \\ e_0 &\rightsquigarrow [e_0]_{\lambda x.x}\end{aligned}$$

CPS Conversion to Support the General Checkpointing API

$$\begin{array}{lll}
 [x]_c & \rightsquigarrow & c \quad x \\
 [\lambda x.e]_c & \rightsquigarrow & c \quad \lambda c \quad x.[e]_c \\
 [e_1 \ e_2]_c & \rightsquigarrow & [e_1](\lambda \quad x_1.[e_2](\lambda \quad x_2.x_1 \ c \quad x_2) \)
 \end{array}$$

CPS Conversion to Support the General Checkpointing API

$$\begin{aligned}
 [x]_{c,n} &\rightsquigarrow c \text{ } n \quad x \\
 [\lambda x.e]_{c,n} &\rightsquigarrow c \text{ } n \quad \lambda c \text{ } n \quad x.[e]_{c,n} \\
 [e_1 \ e_2]_{c,n} &\rightsquigarrow [e_1](\lambda n_1 \quad x_1.[e_2](\lambda n_2 \quad x_2.x_1 \ c \ n_2 \quad x_2), n_1) \text{ } n
 \end{aligned}$$

CPS Conversion to Support the General Checkpointing API

$$\begin{aligned}
 [x]_{c,n} &\rightsquigarrow c \text{ (} n+1 \text{)} \ x \\
 [\lambda x.e]_{c,n} &\rightsquigarrow c \text{ (} n+1 \text{)} \ \lambda c \ n \ x.[e]_{c,n} \\
 [e_1 \ e_2]_{c,n} &\rightsquigarrow [e_1](\lambda n_1 \ x_1.[e_2](\lambda n_2 \ x_2.x_1 \ c \ n_2 \ x_2),n_1 \), \text{(} n+1 \text{)}
 \end{aligned}$$

CPS Conversion to Support the General Checkpointing API

$$\begin{array}{ll}
 [x]_{c,n,l} & \rightsquigarrow c \ (n+1) \ l \ x \\
 [\lambda x.e]_{c,n,l} & \rightsquigarrow c \ (n+1) \ l \ \lambda c \ n \ l \ x. [e]_{c,n,l} \\
 [e_1 \ e_2]_{c,n,l} & \rightsquigarrow [e_1]_{(\lambda n_1 \ l_1 \ x_1. [e_2]_{(\lambda n_2 \ l_2 \ x_2. x_1 \ c \ n_2 \ l_2 \ x_2), n_1, l_1}), (n+1), l}
 \end{array}$$

CPS Conversion to Support the General Checkpointing API

$$\begin{array}{ll} [x]_{c,n,l} & \rightsquigarrow c \ (n+1) \ l \ x \\ [\lambda x.e]_{c,n,l} & \rightsquigarrow c \ (n+1) \ l \ \lambda c \ n \ l \ x. [e]_{c,n,l} \\ [e_1 \ e_2]_{c,n,l} & \rightsquigarrow [e_1]_{(\lambda n_1 \ l_1 \ x_1. [\lambda n_2 \ l_2 \ x_2. x_1 \ c \ n_2 \ l_2 \ x_2], n_1, l_1), (n+1), l} \\ \langle e \rangle_{c,n,l} & \rightsquigarrow \mathbf{if} \ n = l \ \mathbf{then} \ [c, n, \lambda c \ n \ l. e] \ \mathbf{else} \ e \end{array}$$

CPS Conversion to Support the General Checkpointing API

$$\begin{array}{ll} [x]_{c,n,l} & \rightsquigarrow c \ (n+1) \ l \ x \\ [\lambda x.e]_{c,n,l} & \rightsquigarrow c \ (n+1) \ l \ \lambda c \ n \ l \ x. [e]_{c,n,l} \\ [e_1 \ e_2]_{c,n,l} & \rightsquigarrow [e_1]_{(\lambda n_1 \ l_1 \ x_1. [\lambda n_2 \ l_2 \ x_2. x_1 \ c \ n_2 \ l_2 \ x_2], n_1, l_1), (n+1), l} \\ \langle e \rangle_{c,n,l} & \rightsquigarrow \text{if } \mathbf{n = l} \text{ then } \llbracket c, n, \lambda c \ n \ l. e \rrbracket \text{ else } e \end{array}$$

CPS Conversion to Support the General Checkpointing API

$[x]_{c,n,l}$	\rightsquigarrow	$c \ (n + 1) \ l \ x$
$[\lambda x.e]_{c,n,l}$	\rightsquigarrow	$c \ (n + 1) \ l \ \lambda c \ n \ l \ x.[e]_{c,n,l}$
$[e_1 \ e_2]_{c,n,l}$	\rightsquigarrow	$[e_1]_{(\lambda n_1 \ l_1 \ x_1.[e_2]_{(\lambda n_2 \ l_2 \ x_2.x_1 \ c \ n_2 \ l_2 \ x_2),n_1,l_1}), (n+1),l}$
$\langle e \rangle_{\textcolor{red}{c},n,l}$	\rightsquigarrow	if $n = l$ then $\llbracket \textcolor{red}{c}, n, \lambda c \ n \ l . e \rrbracket$ else e

CPS Conversion to Support the General Checkpointing API

$$\begin{array}{ll} [x]_{c,n,l} & \rightsquigarrow c \ (n+1) \ l \ x \\ [\lambda x.e]_{c,n,l} & \rightsquigarrow c \ (n+1) \ l \ \lambda c \ n \ l \ x. [e]_{c,n,l} \\ [e_1 \ e_2]_{c,n,l} & \rightsquigarrow [e_1]_{(\lambda n_1 \ l_1 \ x_1. [\lambda n_2 \ l_2 \ x_2. x_1 \ c \ n_2 \ l_2 \ x_2], n_1, l_1), (n+1), l} \\ \langle e \rangle_{c,n,l} & \rightsquigarrow \text{if } n = l \text{ then } \llbracket c, \textcolor{red}{n}, \lambda c \ n \ l. e \rrbracket \text{ else } e \end{array}$$

CPS Conversion to Support the General Checkpointing API

$$\begin{array}{ll} [x]_{c,n,l} & \rightsquigarrow c \ (n+1) \ l \ x \\ [\lambda x.e]_{c,n,l} & \rightsquigarrow c \ (n+1) \ l \ \lambda c \ n \ l \ x. [e]_{c,n,l} \\ [e_1 \ e_2]_{c,n,l} & \rightsquigarrow [e_1]_{(\lambda n_1 \ l_1 \ x_1. [\lambda n_2 \ l_2 \ x_2. x_1 \ c \ n_2 \ l_2 \ x_2], n_1, l_1), (n+1), l} \\ \langle e \rangle_{c,n,l} & \rightsquigarrow \text{if } n = l \text{ then } \llbracket c, n, \lambda c \ n \ l. e \rrbracket \text{ else } e \end{array}$$

CPS Conversion to Support the General Checkpointing API

$$\begin{array}{ll}
 [x]_{c,n,l} & \rightsquigarrow c \ (n+1) \ l \ x \\
 [\lambda x.e]_{c,n,l} & \rightsquigarrow c \ (n+1) \ l \ \lambda c \ n \ l \ x.[e]_{c,n,l} \\
 [e_1 \ e_2]_{c,n,l} & \rightsquigarrow [e_1]_{(\lambda n_1 \ l_1 \ x_1.[e_2]_{(\lambda n_2 \ l_2 \ x_2.x_1 \ c \ n_2 \ l_2 \ x_2),n_1,l_1}), (n+1),l} \\
 \langle e \rangle_{c,n,l} & \rightsquigarrow \text{if } n = l \text{ then } \llbracket c, n, \lambda c \ n \ l . e \rrbracket \text{ else } e
 \end{array}$$

CPS Conversion to Support the General Checkpointing API

$$\begin{array}{ll}
 [x]_{c,n,l} & \rightsquigarrow \langle c \ (n+1) \ l \ x \rangle_{c,n,l} \\
 [\lambda x.e]_{c,n,l} & \rightsquigarrow \langle c \ (n+1) \ l \ \lambda c \ n \ l \ x. [e]_{c,n,l} \rangle_{c,n,l} \\
 [e_1 \ e_2]_{c,n,l} & \rightsquigarrow \langle [e_1]_{(\lambda n_1 \ l_1 \ x_1. [e_2]_{(\lambda n_2 \ l_2 \ x_2. x_1 \ c \ n_2 \ l_2 \ x_2), n_1, l_1}), (n+1), l} \rangle_{c,n,l} \\
 \langle e \rangle_{c,n,l} & \rightsquigarrow \text{if } n = l \text{ then } \llbracket c, n, \lambda c \ n \ l. e \rrbracket \text{ else } e
 \end{array}$$

CPS Conversion to Support the General Checkpointing API

$[x]_{c,n,l}$	$\rightsquigarrow \langle c \ (n+1) \ l \ x \rangle_{c,n,l}$
$[\lambda x.e]_{c,n,l}$	$\rightsquigarrow \langle c \ (n+1) \ l \ \lambda c \ n \ l \ x. [e]_{c,n,l} \rangle_{c,n,l}$
$[e_1 \ e_2]_{c,n,l}$	$\rightsquigarrow \langle [e_1]_{(\lambda n_1 \ l_1 \ x_1. [e_2]_{(\lambda n_2 \ l_2 \ x_2. x_1 \ c \ n_2 \ l_2 \ x_2), n_1, l_1}), (n+1), l} \rangle_{c,n,l}$
$\langle e \rangle_{c,n,l}$	$\rightsquigarrow \text{if } n = l \text{ then } \llbracket c, n, \lambda c \ n \ l. e \rrbracket \text{ else } e$
PRIMOPS e	$\rightsquigarrow [e]_{(\lambda n \ l \ x. (x, n)), 0, \infty}$

CPS Conversion to Support the General Checkpointing API

$[x]_{c,n,l}$	$\rightsquigarrow \langle c \ (n+1) \ l \ x \rangle_{c,n,l}$
$[\lambda x.e]_{c,n,l}$	$\rightsquigarrow \langle c \ (n+1) \ l \ \lambda c \ n \ l \ x. [e]_{c,n,l} \rangle_{c,n,l}$
$[e_1 \ e_2]_{c,n,l}$	$\rightsquigarrow \langle [e_1]_{(\lambda n_1 \ l_1 \ x_1. [e_2]_{(\lambda n_2 \ l_2 \ x_2. x_1 \ c \ n_2 \ l_2 \ x_2), n_1, l_1}), (n+1), l} \rangle_{c,n,l}$
$\langle e \rangle_{c,n,l}$	$\rightsquigarrow \text{if } n = l \text{ then } \llbracket c, n, \lambda c \ n \ l. e \rrbracket \text{ else } e$
PRIMOPS e	$\rightsquigarrow [e]_{(\lambda n \ l \ x. (x, n)), 0, \infty}$

CPS Conversion to Support the General Checkpointing API

$[x]_{c,n,l}$	$\rightsquigarrow \langle c \ (n+1) \ l \ x \rangle_{c,n,l}$
$[\lambda x.e]_{c,n,l}$	$\rightsquigarrow \langle c \ (n+1) \ l \ \lambda c \ n \ l \ x. [e]_{c,n,l} \rangle_{c,n,l}$
$[e_1 \ e_2]_{c,n,l}$	$\rightsquigarrow \langle [e_1]_{(\lambda n_1 \ l_1 \ x_1. [e_2]_{(\lambda n_2 \ l_2 \ x_2. x_1 \ c \ n_2 \ l_2 \ x_2), n_1, l_1}), (n+1), l} \rangle_{c,n,l}$
$\langle e \rangle_{c,n,l}$	$\rightsquigarrow \text{if } n = l \text{ then } \llbracket c, n, \lambda c \ n \ l. e \rrbracket \text{ else } e$
PRIMOPS e	$\rightsquigarrow [e]_{(\lambda n \ l \ x. (x, n)), 0, \infty}$

CPS Conversion to Support the General Checkpointing API

$[x]_{c,n,l}$	$\rightsquigarrow \langle c \ (n+1) \ l \ x \rangle_{c,n,l}$
$[\lambda x.e]_{c,n,l}$	$\rightsquigarrow \langle c \ (n+1) \ l \ \lambda c \ n \ l \ x. [e]_{c,n,l} \rangle_{c,n,l}$
$[e_1 \ e_2]_{c,n,l}$	$\rightsquigarrow \langle [e_1]_{(\lambda n_1 \ l_1 \ x_1. [e_2]_{(\lambda n_2 \ l_2 \ x_2. x_1 \ c \ n_2 \ l_2 \ x_2), n_1, l_1}), (n+1), l} \rangle_{c,n,l}$
$\langle e \rangle_{c,n,l}$	$\rightsquigarrow \text{if } n = l \text{ then } \llbracket c, n, \lambda c \ n \ l. e \rrbracket \text{ else } e$
PRIMOPS e	$\rightsquigarrow [e]_{(\lambda \textcolor{red}{n} \ l \ x. (x, \textcolor{red}{n}))}, 0, \infty$

CPS Conversion to Support the General Checkpointing API

$[x]_{c,n,l}$	\rightsquigarrow	$\langle c \ (n+1) \ l \ x \rangle_{c,n,l}$
$[\lambda x.e]_{c,n,l}$	\rightsquigarrow	$\langle c \ (n+1) \ l \ \lambda c \ n \ l \ x. [e]_{c,n,l} \rangle_{c,n,l}$
$[e_1 \ e_2]_{c,n,l}$	\rightsquigarrow	$\langle [e_1]_{(\lambda n_1 \ l_1 \ x_1. [e_2]_{(\lambda n_2 \ l_2 \ x_2. x_1 \ c \ n_2 \ l_2 \ x_2), n_1, l_1}), (n+1), l} \rangle_{c,n,l}$
$\langle e \rangle_{c,n,l}$	\rightsquigarrow	if $n = l$ then $\llbracket c, n, \lambda c \ n \ l. e \rrbracket$ else e
PRIMOPS e	\rightsquigarrow	$[e]_{(\lambda n \ l \ x. (x,n)), 0, \infty}$
CHECKPOINT $e \ n$	\rightsquigarrow	$[e]_{\perp, 0, n}$

CPS Conversion to Support the General Checkpointing API

$[x]_{c,n,l}$	\rightsquigarrow	$\langle c \ (n+1) \ l \ x \rangle_{c,n,l}$
$[\lambda x.e]_{c,n,l}$	\rightsquigarrow	$\langle c \ (n+1) \ l \ \lambda c \ n \ l \ x. [e]_{c,n,l} \rangle_{c,n,l}$
$[e_1 \ e_2]_{c,n,l}$	\rightsquigarrow	$\langle [e_1]_{(\lambda n_1 \ l_1 \ x_1. [e_2]_{(\lambda n_2 \ l_2 \ x_2. x_1 \ c \ n_2 \ l_2 \ x_2), n_1, l_1}), (n+1), l} \rangle_{c,n,l}$
$\langle e \rangle_{c,n,l}$	\rightsquigarrow	if $n = l$ then $\llbracket c, n, \lambda c \ n \ l. e \rrbracket$ else e
PRIMOPS e	\rightsquigarrow	$[e]_{(\lambda n \ l \ x. (x, n)), 0, \infty}$
CHECKPOINT $e \ n$	\rightsquigarrow	$[e]_{\perp, \mathbf{0}, n}$

CPS Conversion to Support the General Checkpointing API

$[x]_{c,n,l}$	\rightsquigarrow	$\langle c \ (n+1) \ l \ x \rangle_{c,n,l}$
$[\lambda x.e]_{c,n,l}$	\rightsquigarrow	$\langle c \ (n+1) \ l \ \lambda c \ n \ l \ x. [e]_{c,n,l} \rangle_{c,n,l}$
$[e_1 \ e_2]_{c,n,l}$	\rightsquigarrow	$\langle [e_1]_{(\lambda n_1 \ l_1 \ x_1. [e_2]_{(\lambda n_2 \ l_2 \ x_2. x_1 \ c \ n_2 \ l_2 \ x_2), n_1, l_1}), (n+1), l} \rangle_{c,n,l}$
$\langle e \rangle_{c,n,l}$	\rightsquigarrow	if $n = l$ then $\llbracket c, n, \lambda c \ n \ l. e \rrbracket$ else e
PRIMOPS e	\rightsquigarrow	$[e]_{(\lambda n \ l \ x. (x, n)), 0, \infty}$
CHECKPOINT $e \ n$	\rightsquigarrow	$[e]_{\perp, 0, n}$

CPS Conversion to Support the General Checkpointing API

$[x]_{c,n,l}$	\rightsquigarrow	$\langle c \ (n+1) \ l \ x \rangle_{c,n,l}$
$[\lambda x.e]_{c,n,l}$	\rightsquigarrow	$\langle c \ (n+1) \ l \ \lambda c \ n \ l \ x. [e]_{c,n,l} \rangle_{c,n,l}$
$[e_1 \ e_2]_{c,n,l}$	\rightsquigarrow	$\langle [e_1]_{(\lambda n_1 \ l_1 \ x_1. [e_2]_{(\lambda n_2 \ l_2 \ x_2. x_1 \ c \ n_2 \ l_2 \ x_2), n_1, l_1}), (n+1), l} \rangle_{c,n,l}$
$\langle e \rangle_{c,n,l}$	\rightsquigarrow	if $n = l$ then $\llbracket c, n, \lambda c \ n \ l. e \rrbracket$ else e
PRIMOPS e	\rightsquigarrow	$[e]_{(\lambda n \ l \ x. (x,n)), 0, \infty}$
CHECKPOINT $e \ n$	\rightsquigarrow	$[e]_{\downarrow, 0, n}$

CPS Conversion to Support the General Checkpointing API

$[x]_{c,n,l}$	\rightsquigarrow	$\langle c \ (n+1) \ l \ x \rangle_{c,n,l}$
$[\lambda x.e]_{c,n,l}$	\rightsquigarrow	$\langle c \ (n+1) \ l \ \lambda c \ n \ l \ x. [e]_{c,n,l} \rangle_{c,n,l}$
$[e_1 \ e_2]_{c,n,l}$	\rightsquigarrow	$\langle [e_1]_{(\lambda n_1 \ l_1 \ x_1. [e_2]_{(\lambda n_2 \ l_2 \ x_2. x_1 \ c \ n_2 \ l_2 \ x_2), n_1, l_1}), (n+1), l} \rangle_{c,n,l}$
$\langle e \rangle_{c,n,l}$	\rightsquigarrow	if $n = l$ then $\llbracket c, n, \lambda c \ n \ l. e \rrbracket$ else e
PRIMOPS e	\rightsquigarrow	$[e]_{(\lambda n \ l \ x. (x, n)), 0, \infty}$
CHECKPOINT $e \ n$	\rightsquigarrow	$[e]_{\perp, 0, n}$
RESUME $\llbracket c, n, v \rrbracket$	$=$	$v \ c \ n \ \infty$

CPS Conversion to Support the General Checkpointing API

$[x]_{c,n,l}$	\rightsquigarrow	$\langle c \ (n+1) \ l \ x \rangle_{c,n,l}$
$[\lambda x.e]_{c,n,l}$	\rightsquigarrow	$\langle c \ (n+1) \ l \ \lambda c \ n \ l \ x. [e]_{c,n,l} \rangle_{c,n,l}$
$[e_1 \ e_2]_{c,n,l}$	\rightsquigarrow	$\langle [e_1]_{(\lambda n_1 \ l_1 \ x_1. [e_2]_{(\lambda n_2 \ l_2 \ x_2. x_1 \ c \ n_2 \ l_2 \ x_2), n_1, l_1}), (n+1), l} \rangle_{c,n,l}$
$\langle e \rangle_{c,n,l}$	\rightsquigarrow	if $n = l$ then $\llbracket c, n, \lambda c \ n \ l. e \rrbracket$ else e
PRIMOPS e	\rightsquigarrow	$[e]_{(\lambda n \ l \ x. (x, n)), 0, \infty}$
CHECKPOINT $e \ n$	\rightsquigarrow	$[e]_{\perp, 0, n}$
RESUME $\llbracket c, n, v \rrbracket$	$=$	$v \ c \ n \ \infty$

CPS Conversion to Support the General Checkpointing API

$[x]_{c,n,l}$	\rightsquigarrow	$\langle c \ (n+1) \ l \ x \rangle_{c,n,l}$
$[\lambda x.e]_{c,n,l}$	\rightsquigarrow	$\langle c \ (n+1) \ l \ \lambda c \ n \ l \ x. [e]_{c,n,l} \rangle_{c,n,l}$
$[e_1 \ e_2]_{c,n,l}$	\rightsquigarrow	$\langle [e_1]_{(\lambda n_1 \ l_1 \ x_1. [e_2]_{(\lambda n_2 \ l_2 \ x_2. x_1 \ c \ n_2 \ l_2 \ x_2), n_1, l_1}), (n+1), l} \rangle_{c,n,l}$
$\langle e \rangle_{c,n,l}$	\rightsquigarrow	if $n = l$ then $\llbracket \textcolor{red}{c}, n, \lambda c \ n \ l. e \rrbracket$ else e
PRIMOPS e	\rightsquigarrow	$[e]_{(\lambda n \ l \ x. (x, n)), 0, \infty}$
CHECKPOINT $e \ n$	\rightsquigarrow	$[e]_{\perp, 0, n}$
RESUME $\llbracket \textcolor{red}{c}, n, v \rrbracket$	$=$	$v \ \textcolor{red}{c} \ n \ \infty$

CPS Conversion to Support the General Checkpointing API

$[x]_{c,n,l}$	\rightsquigarrow	$\langle c \ (n+1) \ l \ x \rangle_{c,n,l}$
$[\lambda x.e]_{c,n,l}$	\rightsquigarrow	$\langle c \ (n+1) \ l \ \lambda c \ n \ l \ x. [e]_{c,n,l} \rangle_{c,n,l}$
$[e_1 \ e_2]_{c,n,l}$	\rightsquigarrow	$\langle [e_1]_{(\lambda n_1 \ l_1 \ x_1. [e_2]_{(\lambda n_2 \ l_2 \ x_2. x_1 \ c \ n_2 \ l_2 \ x_2), n_1, l_1}), (n+1), l} \rangle_{c,n,l}$
$\langle e \rangle_{c,n,l}$	\rightsquigarrow	if $n = l$ then $\llbracket c, \textcolor{red}{n}, \lambda c \ n \ l. e \rrbracket$ else e
PRIMOPS e	\rightsquigarrow	$[e]_{(\lambda n \ l \ x. (x, n)), 0, \infty}$
CHECKPOINT $e \ n$	\rightsquigarrow	$[e]_{\perp, 0, n}$
RESUME $\llbracket c, \textcolor{red}{n}, v \rrbracket$	$=$	$v \ c \ \textcolor{red}{n} \ \infty$

CPS Conversion to Support the General Checkpointing API

$[x]_{c,n,l}$	\rightsquigarrow	$\langle c \ (n+1) \ l \ x \rangle_{c,n,l}$
$[\lambda x.e]_{c,n,l}$	\rightsquigarrow	$\langle c \ (n+1) \ l \ \lambda c \ n \ l \ x. [e]_{c,n,l} \rangle_{c,n,l}$
$[e_1 \ e_2]_{c,n,l}$	\rightsquigarrow	$\langle [e_1]_{(\lambda n_1 \ l_1 \ x_1. [e_2]_{(\lambda n_2 \ l_2 \ x_2. x_1 \ c \ n_2 \ l_2 \ x_2), n_1, l_1}), (n+1), l} \rangle_{c,n,l}$
$\langle e \rangle_{c,n,l}$	\rightsquigarrow	if $n = l$ then $\llbracket c, n, \lambda c \ n \ l. e \rrbracket$ else e
PRIMOPS e	\rightsquigarrow	$[e]_{(\lambda n \ l \ x. (x, n)), 0, \infty}$
CHECKPOINT $e \ n$	\rightsquigarrow	$[e]_{\perp, 0, n}$
RESUME $\llbracket c, n, v \rrbracket$	$=$	$v \ c \ n \ \infty$

Space and Time Complexity

computation length	t
maximal live storage	w
space for checkpoints	$O(w \log t)$
space for tape	$O(w)$
time to (re)compute primal	$O(t \log t)$
time for reverse sweep	$O(t)$

FORTRAN Example

```
subroutine f(x, y)
  n = 100003
  y = x
  c$ad binomial-ckp n+1 30 1
  do i = 1, n
    m = l(x, i)
    do j = 1, m
      y = y*y
      y = sqrt(y)
    end do
  end do
end
```

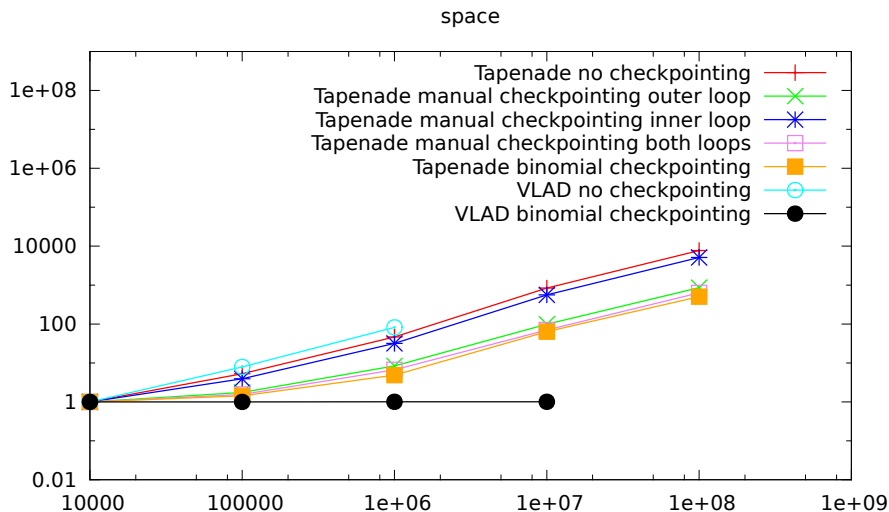
VLAD Example

```
(define (f x)
  (let ((n 100003))
    (let outer ((i 1) (y x))
      (if (> i n)
          y
          (outer (+ i 1)
                  (let ((m (1 x i)))
                    (let inner ((j 1) (y y))
                      (if (> j m)
                          y
                          (inner (+ j 1)
                                  (sqrt (* y y))))))))))))))
```

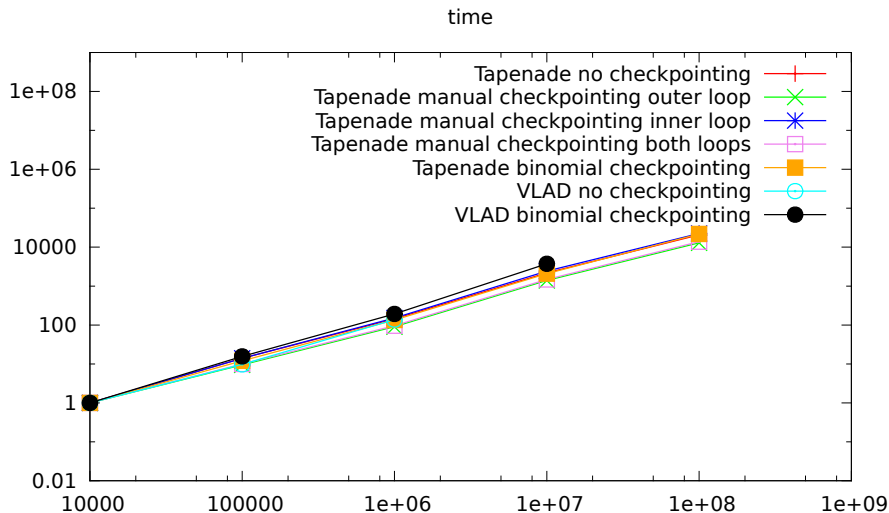
Space and Time Complexity of our Example

computation length	t	$= O(n)$
maximal live storage	w	$= O(1)$
space for checkpoints	$O(w \log t)$	$= O(\log n)$
space for tape	$O(w)$	$= O(1)$
time to (re)compute primal	$O(t \log t)$	$= O(n \log n)$
time for reverse sweep	$O(t)$	$= O(n)$

Space Usage of our Example



Time Usage of our Example



Checkpointing

- ▶ is traditionally formulated around loop iterations
- ▶ but can be extended to arbitrary code
- ▶ that doesn't have same-size iterations of a single loop
- ▶ using CPS to make arbitrary code look like it does

metaphor: a CPU is an instruction-execution loop