## Funcalc

## A Spreadsheet Research Prototype

Alexander Asp Bock
albo@itu.dk
Computer Science Department
IT UNIVERSITY OF COPENHAGEN

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## Outline

INTRODUCTION

Sheet-defined Functions

Functional Paradigms In Spreadsheets

Dataflow Computation

## Overview of Funcalc

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- Currently ~22,000 lines of C\# code
- 2 PhDs, 2 student programmers


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- Shared-memory multi-core


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- Complex models in biology, physics, economy, finance etc.


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$\checkmark$ Opportunity 2: Apply functional programming paradigms to spreadsheets

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4 Opportunity 3: Automatic parallelization

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- Compute $s$ in column D

| 6 |  |  |  |  |  |
| :---: | :---: | :---: | :---: | :---: | :---: |
| 7 | a | b | c | s | area |
| 8 | 3 | 4 | 5 | $=(\mathrm{A} 8+\mathrm{B} 8+\mathrm{C} 8) / 2$ | =SQRT(D8*(D8-A8)*(D8-B8)*(D8-C8)) |
| 9 | 30 | 40 | 50 | $=(A 9+B 9+C 9) / 2$ | =SQRT(D9*(D9-A9)*(D9-B9)*(D9-C9)) |
| 10 | 100 | 100 | 100 | $=(\mathrm{A} 10+\mathrm{B} 10+\mathrm{C} 10) / 2$ | =SQRT(D10*(D10-A10)*(D10-B10)*(D10-C10)) |

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| 11 |  |  |  |  |  |

- Even more verbose if we exclude intermediate computations

| 6 |  |  |  |  |
| :---: | :---: | :---: | :---: | :---: |
| 7 | a | b | c | area |
| 8 | 3 | 4 | 5 | =SQRT ((A8 $+\mathrm{B8}+\mathrm{C8}) / 2 *((\mathrm{~A} 8+\mathrm{B8}+\mathrm{C} 8) / 2-\mathrm{A} 8) *((\mathrm{~A} 8+\mathrm{B} 8+\mathrm{C} 8) / 2-\mathrm{B} 8) *((\mathrm{AB}+\mathrm{B8}+\mathrm{C} 8) / 2-\mathrm{C} 8))$ |
| 9 | 30 | 40 | 50 | $=\mathrm{SQRT}((\mathrm{A} 9+\mathrm{B} 9+\mathrm{C} 9) / 2 *((\mathrm{~A} 9+\mathrm{B} 9+\mathrm{C} 9) / 2-\mathrm{A} 9) *((\mathrm{~A} 9+\mathrm{B} 9+\mathrm{C} 9) / 2-\mathrm{B} 9) *((\mathrm{~A} 9+\mathrm{B} 9+\mathrm{C} 9) / 2-\mathrm{C} 9))$ |
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$\hookrightarrow$ Errors in million dollar budgets


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- Powerful concept for end-user development
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- No external languages
- Some languages are slow (like VB.NET)
- Use runtime compilation for performance
"Can you imagine programming in $C$ without procedures, however clever the editor's copy-and-paste technology?" [PBB03]


## Sheet-defined Function triarea

 Opportunity 1- Task: Compute the area of triangle with sides $a, b$ and $c$


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| E6 | A | B | C | D | E | F |
| :---: | :---: | :---: | :---: | :---: | :---: | :---: |
| 1 |  |  |  |  |  |  |
| 2 | 'a | 'b | 'c | 's | 'area |  |
| 3 | 3 | 4 | 5 | $=[(43+B 3+C 3) / 2$ | $=$ SQRT $\left(\mathrm{D} 3^{*}(\mathrm{D} 3-\mathrm{A} 3)^{\times}(\mathrm{D} 3-\mathrm{B3})^{\times}(\mathrm{D} 3-\mathrm{C3})\right.$ ) |  |
| 4 |  |  |  |  | =DEFINE["triarea', E3, A3, B3, C3) |  |

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- Callable from any sheet


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| E6 | A | B | C | D | E | F |
| :---: | :---: | :---: | :---: | :---: | :---: | :---: |
| 1 | 'Area of... |  |  |  |  |  |
| 2 | 'a | 'b | c | 's | 'area |  |
| 3 | 3 | 4 | 5 | $=[43+B 3+C 3) / 2$ | $=$ SQRT $\left(\mathrm{D} 3^{*}(\mathrm{D} 3-43)^{\text {x }}\right.$ (D3-B3) $\left.{ }^{\text {( }} \mathrm{D} 3-\mathrm{C3}\right)$ ) |  |
| 4 |  |  |  |  | =DEFINE("triarea', E3, A3, B3, C3) |  |
| E |  |  |  |  |  |  |

- Callable from any sheet

|  | a | b | $c$ | area |
| :--- | :--- | :--- | :--- | :--- |
| 8 | 3 | 4 | 5 | =TRIAREA[AB;B8;C8] |
| 9 | 30 | 40 | 50 | 600 |
| 10 | 100 | 100 | 100 | 4330.12701892219 |

## Dual Implementation

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## Dual Implementation <br> Opportunity 1

- Ordinary sheets: Frequently edited, rarely evaluated in full
- Function sheets: Rarely edited, frequently evaluated


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- =CLOSURE ("name", $a_{1}, \ldots$ ) $\Rightarrow$ partially applied SDF


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- A1=CLOSURE("TRIAREA", 10, 20, NA())


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- $=\operatorname{APPLY}(\mathrm{A} 1,30)$


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- =CLOSURE ("name", $a_{1}, \ldots$ ) $\Rightarrow$ partially applied SDF
- Use =NA() for late-bound arguments
- A1=CLOSURE("TRIAREA", 10, 20, NA())
- = $\operatorname{APPLY}\left(\mathrm{f}, b_{1}, \ldots\right)$ applies the function value f
- =APPLY (A1, 30)
- $=\operatorname{MAP}\left(\mathrm{f},\left[x_{1}, x_{2}, \ldots, x_{n}\right]\right)$


## Example: A General N-sided Die

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| 30 | General $n$-side die |  |
| :---: | :--- | :--- |
| 31 | $n=$ | 6 |
| 32 | eyes $=$ | $=F L O O R\left(\operatorname{RAND}()^{*} B 31 ; 1\right]+1$ |

## Example: A General N-sided Die

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| 30 | General $n$-side die |  |
| :---: | :--- | :--- |
| 31 | $n=$ | 6 |
| 32 | eyes $=$ | =FLOOR(RAND ()$\left.^{\times} B 31 ; 1\right]+1$ |


| 28 | =CLOSURE['ndie", 6] | =CL0SURE["ndie', 20] |
| :---: | :---: | :---: |
| 29 |  | $=A \mathrm{PFLY}(\mathrm{B} \$ 28)$ |
| 30 | $=A \mathrm{PPLY}(A \$ 28)$ | $=A \cdot \mathrm{PPLY}(\mathrm{B} \$ 28)$ |
| 31 | $=A \mathrm{PFLY}(\mathrm{A}$ \$28) | $=A \cdot \mathrm{PPLY}(\mathrm{B} \$ 28)$ |
| 32 | $=A \mathrm{PFLY}(4 \$ 28)$ | =APPLY $(\mathrm{B} \$ 28)$ |
| 33 | $=A \mathrm{PPLY}(4 \$ 28)$ | $=A \mathrm{PPLY}(\mathrm{B} \$ 28)$ |

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| 30 | General $n$-side die |  |
| ---: | :--- | :--- |
| 31 | $n=$ | 6 |
| 32 | eyes $=$ | $=F L O O R\left(\operatorname{RAND}()^{*} B 31 ; 1\right)+1$ |


| 28 | =CLOSURE['ndie', 6] | =CLOSURE["ndie', 20] |
| :---: | :---: | :---: |
| 29 | $=A$ PPLY $(A \$ 28)$ | $=A$ PPLY $(\mathrm{B} \$ 28)$ |
| 30 | $=A \operatorname{PPLY}(4 . \$ 28)$ | $=A$ PPLY $(\mathrm{B} \$ 28)$ |
| 31 | =APFLY $(A \$ 28)$ | = 4 PPLY $(\mathrm{B}$ \$28) |
| 32 | $=A \mathrm{PFLY}(4.828)$ | $=4 \mathrm{PPLY}(\mathrm{B} \$ 28)$ |
| 33 | =APPLY $(4 \$ 28)$ | $=A \cdot \mathrm{PPLY}(\mathrm{B} \$ 28)$ |


| 28 | NDIE(6) | NDIE(20) |
| ---: | :--- | :--- |
| 29 | 6 | 6 |
| 30 | 2 | 1 |
| 31 | 1 | 13 |
| 32 | 4 | 14 |
| 33 | 6 | 17 |

## Expressiveness of SDFs

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- What can we express?
- Reimplemented Excel financial functions in Funcalc [Sør12]
- Reimplemented other common Excel functions like GOALSEEK, VLOOKUP,
- Translating 16 SISAL programs to Funcalc [Can]


## SDF Performance

Opportunity 1

| Function | Excel Built-in (ns) | SDF (ns) |
| :--- | :---: | :---: |
| PV | 1461 | 804 |
| FV | 1445 | 1138 |
| NPER | 1055 | 472 |
| RATE | 2297 | 44864 |
| PMT | 1523 | 664 |
| FVSCHEDULE | 2960 | 928 |
| IPMT | 1593 | 1732 |
| PPMT | 1805 | 1292 |
| CUMIPMT | 3117 | 3400 |
| CUMPRINC | 2742 | 4072 |
| ISPMT | 468 | 170 |

Table: Performance of Excel Financial Functions vs. SDFs

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> $\checkmark$ Promotes easy sharing as "libraries"
> $\checkmark$ High level of expressive power
> x Still need to understand complex concepts such as recursion and closures
> $x$ Currently few debugging tools and general support

## $\star$ Demo time! $\star$

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F3 = F1 ○ F2
Map fusion: Rewrite as =MAP (F3, array)

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- Only applicable to formulas in the same cell
- How to display otherwise?


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- =MAP (COS (@1 * $3+2$ ), array)


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- Requires definition of MULT3_ADD2_COS (MULT3, ADD2)
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- =MAP (COS (@1 * $3+2$ ), array)
- ©1 refers to first argument
- @1, @2, ..., @N


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- Consider =MAP(CLOSURE("MULT3_ADD2_COS"), array)
- Requires definition of MULT3_ADD2_COS (MULT3, ADD2)
- Simple expression, but quite verbose
- =MAP (COS (@1 * $3+2$ ), array)
- ©1 refers to first argument
- @1, ©2, ..., @N
- @* = [@1, @2, ..., @N]


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- Consider =MAP(CLOSURE("MULT3_ADD2_COS"), array)
- Requires definition of MULT3_ADD2_COS (MULT3, ADD2)
- Simple expression, but quite verbose
- =MAP (COS (@1 * $3+2$ ), array)
- @1 refers to first argument
- @1, @2, ..., @N
- @* $=[@ 1, ~ @ 2, \ldots, @ N]$
- Call to CLOSURE removed


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- Consider =MAP(CLOSURE("MULT3_ADD2_COS"), array)
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- =MAP(COS(@1 * $3+2$ ), array)
- @1 refers to first argument
- @1, ©2, ..., @N
- @* = [@1, @2, ..., @N]
- Call to CLOSURE removed
- Regenerate at load-time


## INTRODUCTION

## Sheet-defined Functions

## Functional Paradigms In Spreadsheets

## Dataflow Computation

## Dataflow

## Opportunity 3

## Dataflow <br> Opportunity 3

- Motivation:
- Motivation: Parallel Recalculation


## Dataflow <br> Opportunity 3

- Motivation: Parallel Recalculation
- Background:


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## Dataflow

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- Motivation: Parallel Recalculation
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$\Rightarrow$ Streams and Iterations In A Single Assignment Language [Can; McG+85]


## Dataflow

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- Motivation: Parallel Recalculation
- Background:
- SISAL $\Rightarrow$ Streams and Iterations In A Single Assignment Language [Can; McG+85]
- Functional (first-order) replacement for Fortran in scientific computing


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- Optimising compiler for automatically extracting implicit parallelism [Sar89]


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- Spreadsheets (dataflow) + (higher-order) SDFs $\Rightarrow$ SISAL
- Motivation: Parallel Recalculation
- Background:
- Project idea: Revisit and modernize Sarkar's work for spreadsheets


## Target Audience

## Opportunity 3

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- Not your everyday spreadsheet user


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## Target Audience

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- Not your everyday spreadsheet user
- Not HPC communities
- Spreadsheet users with large datasets:
- Their primary computational model
- No formal training in IT or programming


## Algorithm Outline

## Opportunity 3

1. GR Graph Construction
2. Cost Assignment
3. Partitioning
4. Task Scheduling

## Algorithm Outline

## Opportunity 3

1. GR Graph Construction
$=\operatorname{IF}(\mathrm{A} 6, \mathrm{~B} 6, \mathrm{C} 6) * \operatorname{SUM}(\mathrm{~A} 1: \mathrm{B} 2)$
2. Cost Assignment
3. Partitioning
4. Task Scheduling

## Algorithm Outline

## Opportunity 3

$$
=I F(A 6, B 6, C 6) * \operatorname{SUM}(A 1: B 2)
$$

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Construction
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## Algorithm Outline

## Opportunity 3

1. GR Graph Construction
2. Cost Assignment
3. Partitioning (I)
4. Task Scheduling

## Algorithm Outline <br> Opportunity 3

1. GR Graph Construction
2. Cost Assignment
3. Partitioning (I)
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## Algorithm Outline <br> Opportunity 3

1. GR Graph Construction

- Objective function F balances:
- Communication overhead

2. Cost Assignment
3. Partitioning (I)
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## Algorithm Outline <br> Opportunity 3

1. GR Graph Construction
2. Cost Assignment
3. Partitioning (I)
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- Objective function F balances:
- Communication overhead
- Critical path cost


## Algorithm Outline <br> Opportunity 3

1. GR Graph Construction
2. Cost Assignment
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4. Task Scheduling

- Objective function F balances:
- Fine partition: Overhead term will dominate


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1. GR Graph Construction
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- Objective function F balances:
- Fine partition: Overhead term will dominate
- Coarse partition: Critical path term will dominate


## Algorithm Outline

## Opportunity 3

1. Partition the graph into task partitions
2. GR Graph Construction
3. Cost Assignment
4. Partitioning (II)
5. Task Scheduling

## Algorithm Outline

## Opportunity 3

1. GR Graph Construction
2. Partition the graph into task partitions
3. Put all nodes in a task by themselves
4. Cost Assignment
5. Partitioning (II)
6. Task Scheduling

## Algorithm Outline

## Opportunity 3

1. GR Graph Construction
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7. Iteratively merge pairs of tasks

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Merge task with largest overhead

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7. Iteratively merge pairs of tasks Merge task with largest overhead
8. Repeat until all nodes in a single task
9. Record iteration i that minimised an objective function $F$
10. Reconstruct the $\mathrm{i}^{\text {th }}$ task partition

## Algorithm Outline

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## Algorithm Outline <br> Opportunity 3

1. GR Graph Construction
2. Cost Assignment
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- Ensure that task partitions are acyclic


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## Algorithm Outline <br> Opportunity 3

1. GR Graph Construction
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- Ensure that task partitions are acyclic
- Once a task has all inputs $\Rightarrow$ Run to completion
- Will use the Task Parallel Library [Mic; LSB09]


## Spreadsheets Are A Different Paradigm

Opportunity 3

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## 1. Cyclic cell dependencies

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- Spreadsheets have no concept of compile-time


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- Spreadsheets have no concept of compile-time
$x$ Incurred runtime overhead


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> 1. Cyclic cell dependencies
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- Spreadsheets have no concept of compile-time
$x$ Incurred runtime overhead
$\checkmark$ Take advantage of runtime information


## Other Ongoing Projects

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- Array Programming In Spreadsheets [Bie16]


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- Array Programming In Spreadsheets [Bie16]
- Excel add-in for Funcalc (student programmers)


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- Array Programming In Spreadsheets [Bie16]
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- Array Programming In Spreadsheets [Bie16]
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- Model-checking spreadsheet computations with UPPAAL [Uni15] (Aalborg university)


## Other Ongoing Projects

- Array Programming In Spreadsheets [Bie16]
- Excel add-in for Funcalc (student programmers)
- Expression rewriting
- Transform copy-equivalent formulae into function calls
- Model-checking spreadsheet computations with UPPAAL [Uni15] (Aalborg university)
- Function fusion + anonymous closures


## Additional Resources

- Homepage: http:
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- Book on Spreadsheet Technology, MIT Press [Ses14]

Spreadsheet Implementation Technology
Basics and Extensions

## Peter Sestoft



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- UPPAAL site:
http://www.uppaal.org/


## Additional Resources



## Additional Resources

- "A Literature Review On Spreadsheet Technology" [Boc16]



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 Basics and ExtensionsPeter Sestoft


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- SISAL tutorial + 16 example programs [Can]

Spreadsheet Implementation Technology Basics and Extensions

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## Thank You For Your Attention!

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## Questions?

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