A Comparison of a dynamic compilation and mathematic parser libraries in .NET for expression evaluation

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Abstract: - This work aims to investigate the problems of evaluating expressions in the string format in the .NET framework. The performances of several mathematical parser libraries in .NET are measured and compared. An alternative approach based on a dynamic code compilation is presented. The standard benchmark functions for optimization are used to compare existing libraries against a dynamic code compilation.

Key-Words: .NET, math parser, dynamic compilation, computing, benchmark

1 Introduction

In the world of science, you very often complain about the evaluation of some mathematic formulas. You have some data and you need to apply functions to this data. Small amounts of data can be calculated by hand but for large amounts of data you need to use the power of computer.

For simple calculations you can use a type of spreadsheet software which allows you to easily modify functions expression if you need to. For complex data processing you very often need to create and compile you own program. [1] [2] For example compiling process of .NET framework used 2 way compilations as is shown in Fig. 1.

In some cases, there is a requirement to give users abstract control to change the mathematic expression in a program without recompiling or reinstalling the program. If your program uses a method of data processing with formulas that can be changed, you need to choose the right techniques to allow users to do that.

One of the solutions is to provide a predefined set of functions for users so a user can choose a function formula from it.

Another solution is to provide the ability for users to design and use their own formulas.

In the latter option you must implement some sort of mathematic parser engine which allows users to enter new formulas into the software.

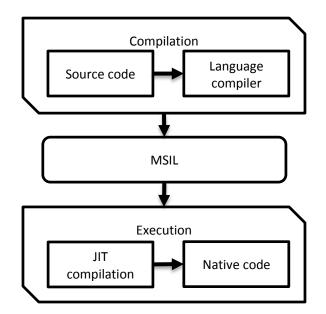


Fig. 1 Principe of .NET code execution

2 Problem description

A Parser engine is a complex system which has specific phases [3] [4]. In general, we can describe the principle of parsing as in Fig. 2.

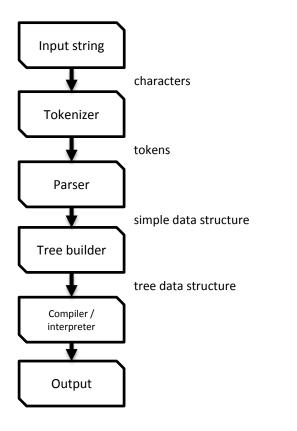


Fig. 2 Principle of parsing [3]

When we want to implement our own parser system we need to know each component of the parser system. It can be hard to implement it without bugs and implement it to achieve a comparable performance in relation to the native code.

We compared an existing mathematic expression parser and we also compared it to our solution. We chose an alternative approach to implement a mathematic parser system to simplify the complexity of parser engine. There is a similarity between the compilation C# code and the process of expression parsing. Our solution is a string replacement engine based on processing Regex expressions which translate the mathematic expression into C# code. Finally, the .NET dynamic code compilation is used to "revive" this code.

2.1 Description of parser libraries

We chose the following mathematic expression parser libraries:

NCalc

NCalc is a mathematical expressions evaluator in .NET. NCalc can parse any expression and evaluate the result, including static or dynamic parameters and custom functions. [5]

Sprache.Calc

This library provides an easy-to-use extensible expression evaluator based on the LinqyCalculator sample. The evaluator supports arithmetic operations, custom functions and parameters. It takes the string representation of an expression and converts it into a structured LINQ expression instance which can easily be compiled to an executable delegate. In contrast to interpreted expression evaluators such as NCalc, compiled expressions perform just as fast as native C# methods. [6]

Flee

Flee is an expression parser and evaluator for the .NET framework. It allows you to compute the value of string expressions at runtime. It uses a custom compiler, strongly-typed expression language, and a lightweight codegen to compile expressions directly to IL. This means that the expression evaluation can be fast and efficient. [7]

Jace.NET

Jace.NET is a high performance calculation engine for the .NET platform. It stands for "Just Another Calculation Engine".

Jace.NET can interpret and execute strings containing mathematical formulas. These formulas can rely on variables. If variables are used, the values can be provided for these variables at the execution time of the mathematical formula.

Jace can execute formulas in two modes: in an interpreted mode and in a dynamic compilation mode. If the dynamic compilation mode is used, Jace creates a dynamic method at runtime and generates the necessary MSIL opcodes for native execution of the formula. If the formula is re-executed with other variables, Jace takes the dynamically generated method from its cache. It is recommended to use Jace in the dynamic compilation mode. [8]

Mathos Parser

Mathos Parser is a mathematical expression parser, built on top of the .NET Framework, which allows you to parse all kinds of mathematical expressions, and in addition, add your own customised functions, operators, and variables. [9]

xFunc

xFunc is a simple and easy-to-use application that allows you to build mathematical and logical expressions. It is written in C#. This project consists of two libraries and an execution file. The libraries include a code that converts strings into expressions. [10]

muParser

muParser is an extensible high performance math expression parser library written in C++. It works by transforming a mathematical expression into bytecode and precalculating the constant parts of the expression.

The library was designed with portability in mind and should compile on every standard compliant C++ compiler. There is a wrapper for C and C#. The parser archive contains a ready-to-use project and makefiles files for a variety of platforms. The code runs on both 32 bit and 64 bit architectures and has been tested using Visual Studio 2013 and GCC V4.8.1. Code samples are provided in order to help you understand its usage. The library is open source and distributed under the MIT license. [11]

Expression Evaluator

Expression Evaluator is a fast-growing, lightweight, simple and free library capable of parsing and compiling simple to medium complexity C# expressions.

Expression Evaluator can take a string that contains C# code, compile it and return the value of the expression, or a function that executes the compiled code. You can also register types or instances of classes to access their properties and methods, essentially allowing you to dynamically interact with those objects at runtime. [12]

Dynamic Expresso

Dynamic Expresso is an expression interpreter for simple C# statements. Dynamic Expresso embeds its own parsing logic, and really interprets C# statements by converting it into .NET delegates that can be invoked as any standard delegate. It does not generate assembly but it creates dynamic expressions/delegates on the fly.

By using Dynamic Expresso developers can create scriptable applications and execute .NET codes without compilation. The statements are written using a subset of C# language specifications. Global variables or parameters can be injected and used inside expressions. [13]

2.2 Dynamic compilation

Our approach is not to make a whole parser engine but instead to try using a kind of hybrid technique.

- Our technique can be described like this:
- Take the input string
- Find incompatible tokens and replace it with C# code
- Insert the string into a pre-prepared class
- Use C# feature, dynamic compilation, to compile the code "on-fly"
- Load this compiled class into a current program and load "evaluation" function into the cache

Our approach is trying to achieve maximum performance for evaluating a large amount of data against a small number of functions.

3 Benchmark description

Due to the varied complexity of expressions, we categorized the expressions depending on the complexity of the expressions. There are categories based on expression complexity, in which the complexity is defined by the number of operators, operands and variables:

- Simple expressions up to 5 operands and 5 operators
- Medium expressions up to 10 operands and 10 operators, up to 3 function nesting
- Complex expressions more than 10 operands and operators, more than 3 function nesting

Category	Function name	Expression
Simple	Constant	f = 10 + 750
Simple	Second constant	$f = 10 + \pi + 2^9$
Simple	Sum	f(x,y) = x + y
Simple	Linear	f(x) = 55x - 150
Simple	Sphere, n = 2	f(x) = 55x - 150 $f(x) = \sum_{i=1}^{n} x_i^2$
Medium	Quadratic	$f(x,y) = 55x^2 - 150x + 44 + 12y^2 - 22 - 4$
Medium	Rosenbrock, $n = 2$	$f(x) = \sum_{i=1}^{n-1} [100(x_{i+1} - x_i^2)^2 + (x_i - 1)^2]$
Medium	Beale's	$f(x, y) = (1.5 - x + xy)^2 + (2.25 - x + xy^2)^2$
Medium	Booth's	$f(x,y) = (x + 2y - 7)^2 + (2x + y - 5)^2$
Medium	Bukin N.6	$f(x, y) = 100\sqrt{ y - 0.01x^2 } + 0.01 x + 10 $
Medium	Matyas	$f(x,y) = 0.26(x^2 + y^2) - 0.48xy$
Medium	Three-hump	$f(x,y) = 0.26(x^2 + y^2) - 0.48xy$ $f(x,y) = 2x^2 - 1.05x^4 + \frac{x^6}{6} + xy + y^2$
Medium	Easom	$f(x, y) = -\cos(x)\cos(y)\exp(-((x-\pi)^2 + (y-\pi)^2))$
Medium	McCormick	$f(x, y) = \sin(x + y) + (x - y)^2 - 1.5x + 2.5y + 1$
Complex	Ackley's	$f(x,y) = -20 \exp(-0.2\sqrt{0.5(x^2 + y^2)}) - \exp(0.5(\cos(2\pi x) + \cos(2\pi y))) + 20 + e$
Complex	Goldstein-Price	$f(x,y) = (1 + (x + y + 1)^2(19 - 14x + 3x^2 - 14y + 6xy + 3y^2))$
Complex	Lévi	$f(x, y) = \sin^2(3\pi x) + (x - 1)^2(1 + \sin^2(3\pi y))$
Complex	Cross-in-tray	$f(x,y) = -0.0001(\sin(x)\sin(y)\exp(100 - \frac{\sqrt{x^2 + y^2}}{\pi}) + 1)^{0.1}$
Complex	Eggholder	$f(x,y) = -(y+47)\sin(\sqrt{ y+\frac{x}{2}+47 }) - x\sin(\sqrt{ x-(y+47) })$
Complex	Hölder table	$f(x,y) = - \sin(x)\cos(y)\exp(1 - \frac{\sqrt{x^2 + y^2}}{\pi}) $
Complex	Schaffer N.4	$f(x,y) = 0.5 + \frac{\cos(\sin(x^2 - y^2)) - 0.5}{(1 + 0.001(x^2 + y^2))^2}$

Table 1 List of used function in benchmark [14]

There are two test scenarios for evaluating expressions because there are two main factors that influence the test performance, the expression processing time and expression evaluation time. Let the N is the number of different expressions which are used in the test and M is the number of expression evaluation with given input variables.

The first scenario is focused on measuring the performance of processing different expressions (N >> M). In this case it is the measured time of the evaluation.

The second scenario is focused on measuring the performance of evaluating the same expression against different input variable values ($N \ll M$). In this case, the measured time represents the expression processing.

4 Results

We compiled our test program under the .NET 4.5 platform, "Any CPU" platform setting and release configuration. We ran it on a laptop with Intel i7 3517 CPU, 10 GB RAM, SSD disk with Windows 8.1 Pro.

For the first scenario we used 24 different expressions as shown in table 1 and each has been evaluated 1 000 000 times. The evaluation time of the measured functions has been summarized for each category and divided by the total number of functions in the category.

Library	Complexity of expressions			
name	Simple	Medium	Complex	
NCalc	2105	4565	6561	
Sprache	610	892	855	
Flee	875	1339	1374	
Jace	1553	2415	3137	
Mathos	11311	29053	FAILED	
Xfunc	2297	5425	5158	
muParser	89	244	360	
EE	838	1149	1184	
D.	51	170	213	
Expresso				
Dynamic	93	202	220	
Native	32	146	162	

Table 2 Result for scenario 1 in ms

In the results table 2, our developed test solution is called "dynamic" and its function evaluation performance is the best of all libraries for function evaluating. However, it must be taken into account that our approach has a relative high starting overheat because of a compilation time of about 50 ms. If a simple function and a small amount of evaluation is used, our approach cannot currently be faster than 50 ms due to the compilation time overheat.

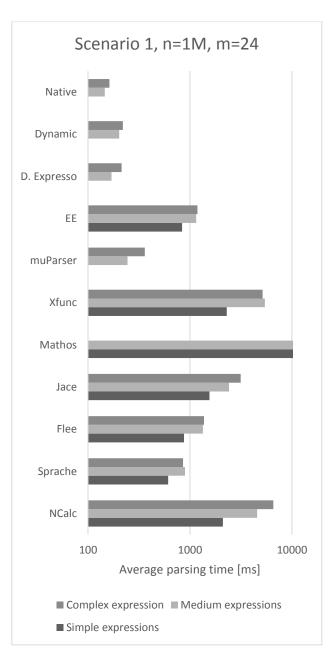


Fig. 3 Benchmark result for scenario 1

In the second scenario, the 1000 function was used (the function set was created by random choice from 24 function sets as shown in table 1). Each of these functions was evaluated only once.

Library	Complexity of expressions			
name	Simple	Medium	Complex	
NCalc	129	186	263	
Sprache	801	1822	2527	
Flee	2536	2961	3269	
Jace	910	2004	2480	
Mathos	41	71	0	
Xfunc	93	199	247	
muParser	145	215	283	
EE	4526	9425	13441	
D. Expresso	5532	5258	6699	
Dynamic	48605	51703	52713	
Native	0	0	1	

Table 3 Result for scenario 2 in ms

In the results table 3, our library is also called "dynamic" and we can see our approach has the worst result against the other libraries. This bad result is due to the .NET compilation time overheat.

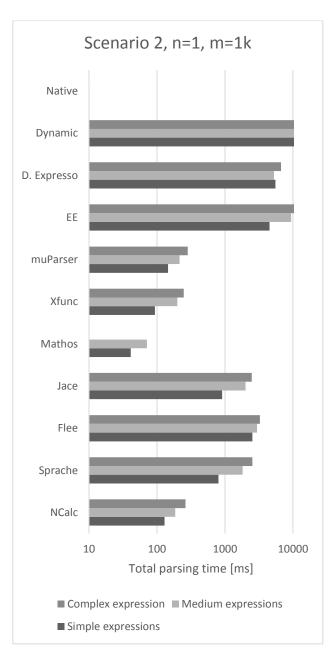


Fig. 4 Benchmark result for scenario 2

6 Conclusion

The main aim of this work was to create an alternative approach to processing string expressions in C# language. Instead of defining our own parsing engine or using an existing parser engine, we tried to make a different approach.

Our approach is to transfer a string to a C# equivalent code and use a dynamic compilation for converting the code from a string expression into a data structure which can be easily consumed by a C# program.

We compared our approach with existing .NET mathematic parser libraries. However, there is

a bug in C# compiler which did not allow us to create only in the memory assembly and we were penalised because of this. But even with this handicap we achieved great results with our approach as you can see in the benchmark results.

7 Future work

For now we created a closed system which does not allow users to define user specific functions but we are plaining to allow this to users in a future release.

We also looking forward to the next release of C# compiler called 'Roslyn' which has a significantly faster dynamic code compilation which allows us to take off penalty time for compilations.

We are also planning to implement some sort of optimization service for mathematic formulas which will allow us to achieve more speed improvements.

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