SIMD for C++ developers

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Introduction

Motivation
I’ve noticed many programmers I’m working with aren’t familiar with SIMD. I don’t want to stop writing vectorized code, the performance is just too good. Instead I’m writing this article hoping to educate people.

Scope
Reading this article, or any article at all, won’t make you an expert in the technology. I believe programming is not science but an applied skill. One can’t become good in it unless practicing a lot. This article is an overview and a starting point.

Most of this article is focused on PC target platform. Some assembly knowledge is recommended, but not required, as the main focus of the article is SIMD intrinsics, supported by all modern C and C++ compilers. The support for them is cross-platform, same code will compile for both Windows, Linux, OSX, and current and next generations of game consoles.

History Tour
At some high level, a processor is a mechanism which executes a sequence of instructions called “program”. Specifically, it runs an endless loop with the following steps.

1. Fetch an instruction at the current instruction pointer.
2. Advance the current instruction pointer so it points to the next instruction in the program.
3. Execute the instruction. There’re different possibilities here, an instruction can do math on values in registers like `inc rax`, access memory like `mov rax, qword ptr [rcx]`, do input or output, or mess with the current instruction pointer, implementing jumps, loops or procedure calls. Modern PC CPUs can do many of these with a single instruction, `and dword ptr [r8], 11` does both load, bitwise and, and store.
4. Go to step 1.

Before 2000, the best thing to do when designing new processors was increasing clock frequencies. Then CPU designers hit multiple major obstacles, and were no longer able to do so. On the right, there’s a nice picture I’ve found on the Internets. CPU manufacturing technology was and still is advancing fast, the CPU designers needed to some up with some new ideas how to use all these extra transistors to make faster processors, without being able to increase clock frequency.

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1 Modern PC programs almost never do I/O, because nowadays only OS kernel and drivers have direct access to hardware. Instead, they call some OS kernel API, which calls a device driver, which finally does the I/O.
One obvious approach is making more processors, i.e. increasing cores count. But many programs are not that parallel. And in modern world, these who are that parallel don’t run on CPUs, GPGPUs are more suitable for them and have way more compute power.

Another approach is increasing size of CPU caches, but that improvement has diminishing returns, at some point program speed no longer limited with memory, you actually need to compute more stuff.

Another approach (very complicated, nevertheless widely used in modern processors), running multiple instructions per clock with instruction-level parallelism, deep pipelining, speculative execution. Newer CPUs do it progressively better, but just like cache sizes this approach has diminishing returns. With deep pipelines, when processor mispredicts a branch, too much time is wasted, also too much stuff is required to rollback results of the false-started instructions.

In addition to the above, CPU designers wanted to compute more stuff with same count of instructions. That’s why they have invented SIMD.

Modern SIMD processors entered mainstream market with the release of Pentium III in 1999, and they never left. Technically MMX and 3DNow! were before that and they are SIMD, too, but they are too old, no longer relevant for developers.

Even cell phones support SIMD now, the instruction set is called ARM NEON. But this article is focused on PC platform, so NEON is out of scope.

Introduction to SIMD

The acronym stands for “single instruction, multiple data”. In short, it’s an extension to the instruction set which can apply same operation onto multiple values. These extensions also define extra set of registers, wide ones, able to hold these multiple values in a single register.

For example, imagine you want to compute squares of 4 floating point numbers. A straightforward implementation looks like this:

```c
void mul4_scalar( float* ptr )
{
    for( int i = 0; i < 4; i++ )
    {
        const float f = ptr[ i ];
        ptr[ i ] = f * f;
    }
}
```

Here’s a vectorized SIMD version which does exactly same thing:

```c
void mul4_vectorized( float* ptr )
{
    __m128 f = _mm_loadu_ps( ptr );
    f = _mm_mul_ps( f, f );
    _mm_storeu_ps( ptr, f );
}
```

Unless C++ optimizer does a good job at automatic vectorization\(^2\), the scalar version compiles into a loop. That loop is short, so branch prediction fails 25% of iterations. The scalar code will likely contain some loop boilerplate, and will execute the body of the loop 4 times.

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\(^2\) In practice, they usually do a decent job for trivially simple examples like the above one. They usually fail to auto-vectorize anything more complex. They rarely do anything at all for code which operates on integers, as opposed to floats or doubles.
The vectorized version contains 3 instructions and no loop. No branches to predict, very straightforward machine code that’s very fast to execute. By the way, when CPU vendors brag about stuff like “32 single-precision FLOPs/cycle”, what they actually mean, you’ll get that performance only if you’ll vectorize the hell out of your code, using maximum SIMD width available on the hardware. More information is available in FMA section of this document.

The above example only requires SSE 1, will run on your grandmother’s Pentium III. SSE 1 operates on 16 bytes registers. In C and C++, these registers are exposed as __m128 data type: 128 bits = 16 bytes. Each register contains 4 single-precision floating point numbers, and the instruction set has 8 of these registers, they are named xmm0 to xmm7.

SSE 2, introduced with Pentium 4 in 2000, added support for double-precision and integer SIMD instructions. They process same 8 registers, but for type safely these are exposed in C as __m128d and __m128i data types, respectively. Their length stayed the same 16 bytes, so there’re just 2 double lanes there, compared to 4 single-precision float lanes in SSE 1.

When AMD introduced their AMD64 architecture in 2003, they have incorporated SSE 2 as a part of their then-new instruction set. I’ll repeat it bold: every 64-bit PC processor in the world is required to support at least SSE 1 and SSE 2. At the same time, AMD added 8 more of these wide SIMD registers, the new ones are named xmm8 to xmm15.

The mandatory support of SIMD opened a few possibilities. Modern compilers don’t usually emit old-school x87 instructions when compiling 64-bit code which does math on float or double numbers. Instead, the compilers emit SSE 1 and SSE 2 instructions. The floating-point math instructions have single-lane versions. The above snippet uses __mm_mul_ps intrinsic (compiles into mulps instruction) to compute squares of 4 numbers. SSE 1 has matching instruction that only multiplies one lowest lane, __mm_mul_ss, it compiles into mulss instruction. The upper 3 lanes are copied from the first argument without multiplying them.

Apparently, CPU vendors viewed SIMD as a success, because they continued adding new vector instructions.

SSE 3, SSSE 3 and SSE 4.1 all added new instructions operating on these SIMD registers.

By now, these instruction sets are almost universally supported by mainstream CPUs. At the time of writing, steam hardware survey says 100.00% of users have SSE3, and 96.72% of them have SSE 4.1; expand “other settings” panel to see these numbers on that web page.

Then in 2011 Intel introduced AVX in their Sandy Bridge processors. That version extended 16-byte registers into 32 bytes, so they now can hold 8 single-precision floats, or 4 doubles. Their count stayed the same, 16 registers. In assembly, new registers are named zmm0 to zmm15, and their lower 128-bit halves are still accessible as xmm0 to xmm15. The same way the lowest byte of rax register is accessible as al. AVX supports operations on 32- and 64-bit floats, but not much for integers.

Then in 2013 Intel introduced AVX 2. No new registers, but they have added integer math support there. Both AVX and AVX2 are widely supported by now, but not yet universally so on desktops. See hardware support section for details.
Intel tried to proceed with AVX 512 but this time it didn’t work out. Maybe 32 bytes width is enough already. Maybe it takes too many transistors to implement or too much electricity to run. Maybe Intel were too greedy and asked too much money for IP license. Regardless on the reason, very few modern processors support AVX 512, all of them made by Intel. At the time of writing, Q4 2019, if your target PCs or consoles, AVX 512 is safe to ignore.

**Why Care?**

I’ll first make a list of programmers who I think have good reasons to **not** care.

- If you don’t write code that’s CPU or RAM bandwidth bound, you don’t care. Majority of web developers fall into this category, all the CPU-bound heavy lifting happens in external systems like TCP/IP stack or database engines.
- If you write code that does some math, but the actual math is implemented in external libraries. Many machine learning developers fall into this category, for the same reason they’re OK using Python and similar high-level but slow languages for their job. Some C++ folks are happy with vectorized algorithms implemented in HPC libraries like Figen and MKL and don’t write performance-sensitive code of their own.
- If you write code that’s not performance critical. Maybe a desktop app which idles most of the time waiting for user input. Maybe a cloud app where you have unlimited compute power as long as you have unlimited budget, and horizontal scaling is cheaper than optimizing code.
- If you use a language that doesn’t have a good SIMD support. Languages like JavaScript or PHP usually don’t, but SIMD is not limited to C++, there’s solid support in modern .NET
- If you write numerical code which runs on GPGPUs, using CUDA, DirectCompute, or OpenCL.
- If you’re happy with OpenCL. It has its limitations, and it has very different programming model close to that one of GPUs, but if you’re OK with these limitations it might be easier to use than manual SIMD, while delivering comparable performance.

**Applications**

The obvious answer is “for code that multiplies long float32 vectors and inverts large matrices”, but it’s more than just that. Only the very first SSE 1 was limited to 32-bit floats. Personally, I’ve used it with great success in following areas.

1.  For video games, and similar stuff like CAD/CAM/CAE. There’s an awesome Microsoft’s library DirectXMath which already implements many useful algorithms on top of SIMD. Despite the name, it’s a general-purpose library, very useful for OpenGL and others. To use it efficiently, you need some understanding what it’s all about. There’s a third-party portable fork on github which compiles for Linux, OSX, iOS and Android.
2.  For code dealing with large volumes of voxels. Regardless whether you have floats, integers or bits in these voxels, well-implemented manual vectorization can speed up your code by an order of magnitude. For bits, a single _mm_and_si128 instruction takes 0.33 to 0.25 CPU cycles to process 128 of them, you won’t get anywhere close with scalar code.
3.  For video processing. I once needed to convert video frames on CPU from RGB32 into NV12. I needed code to run fast, as I had a video stream of these frames, up to 60 FPS at 3840×2160 pixels / each. I’ve implemented and benchmarked a few versions, and the fastest one was SSE 2 code doing 16-bit fixed point math. That time I haven’t tested AVX due to target platform limitation, I only did SSE 1, 2, 4.1, and FMA.
4.  For image processing. Images typically have quite a few pixels.
5.  For random stuff, both trivial and not. Here’s an example of trivial one.
Hardware Support

The table below summarizes when a particular instruction set was introduced. The backward compatibility is good in CPUs. After something is introduced it usually stays, AMD’s XOP and 3DNow are rare exceptions. In runtime you use CPUID at startup and check the bits it returns. This table is for design-time, when you’re targeting PCs and deciding which of them you want to use.

<table>
<thead>
<tr>
<th>AMD</th>
<th>Intel</th>
</tr>
</thead>
<tbody>
<tr>
<td>SSE 1</td>
<td>Athlon 64, 2003³</td>
</tr>
<tr>
<td>SSE 2</td>
<td>Athlon 64, 2003</td>
</tr>
<tr>
<td>SSE 3</td>
<td>Athlon 64 “Venice”, 2004</td>
</tr>
<tr>
<td>FMA</td>
<td>Piledriver, 2012; not supported in Jaguar</td>
</tr>
<tr>
<td>AVX 1</td>
<td>Jaguar, 2013; Bulldozer, 2011</td>
</tr>
<tr>
<td>AVX 2</td>
<td>Excavator, 2015</td>
</tr>
</tbody>
</table>

I think now in 2019 it’s OK to require SSE 3, SSE 4.1 and SSSE 3, and fail at startup if not supported.

I don’t think it’s generally OK to require FMA, AVX 1 or AVX 2 for desktop PC software, at least not yet. If they bring too much profit, either ship separate version of your binaries, or do runtime dispatch. A good way to implement runtime dispatch, only check the support once at application startup, and cache C function pointers, or maybe a pointer to abstract C++ class.

Current generation consoles have AMD Jaguar inside. Apparently, next generation consoles arriving Q4 2020 going to feature AMD Zen 2 which supports all of the above vector instruction sets.

Programming with SIMD

The main disadvantage of the technology is steep learning curve. It took me couple months to become somewhat familiar with the technology, and a year or so before I could say I’m comfortable using it. I had decades of prior experience programming classic C++, and years of prior experience programming GPUs. Didn’t help. CPU SIMD is very different from both of them.

First it takes time to wrap the head around the concept. That all CPUs are actually vector ones, and every time you’re writing \( \text{float } a = b + c; \) you’re wasting 75% to 87.5% of CPU time, because it could have added 4 or 8 numbers with slightly different instruction, spending exactly same time.

Then it takes much more time to get familiar with actual instructions. When I started learning the technology, I can remember few times when I spent hours trying to do something, come up with a solution that barely outperformed scalar version, only to find out later there’s that one special instruction which only takes a couple of them to do what I did in a page of code, improving performance by a factor of magnitude.

Another thing, the documentation is not great. I hope I have fixed it to some extent, but still, that official guide is only useful when you already know which intrinsics do you need. Most developers don’t know what modern SIMD is capable of. I’m writing this article hoping to fix it.

³ Before SSE 1, both Intel and AMD had other vector stuff: MMX, 3DNow!, and some extended variants of both. These have been superseded by modern SIMD instruction sets discussed in this article. Technically, MMX instructions still run on modern CPUs from both vendors, despite 22 years old. Most of the integer subset of SSE 2 is a direct copy-paste of MMX, operating on registers twice as wide.
Data Types

Most of the time you should be processing data in registers. Technically, many of these instructions can operate directly on memory, but it’s rarely a good idea to do so. The ideal pattern for SIMD code, load source data to registers, do as much as you can while it’s in registers, then store the results into memory. The best case is when you don’t have a result, or it’s very small value like bool or a single integer, there’re instructions to copy values from SIMD registers to general purpose ones.

In C++, the registers are exposed as variables of the 6 fundamental types. See the table on the right. In assembly code there’s no difference between registers of the same size, these types are just for C++ type checking.

The compiler assigns variables to registers automagically, but remember there’re only 16 registers underneath the compiler. Or just 8 if you’re building a 32-bit binary. If you define too many local variables, and write code preventing compiler from reusing registers, the compiler will evict some variables from registers to RAM on the stack. In some edge cases, this may ruin the performance. Profile your software, and review what the compiler did to your C++ code on the performance critical paths.

General Purpose Intrinsics

Casting Types

Assembly only knows about 2 vector data types, 16-bytes registers and 32-bytes ones. There’re no separate set of 16/32 byte registers, 16-byte ones are lower halves of the corresponding 32-bytes.

But they are different in C++, and there’re intrinsics to re-interpret them to different types. In the table below, rows correspond to source types, and columns represent destination type.

<table>
<thead>
<tr>
<th>16 bytes</th>
<th>32 bytes</th>
</tr>
</thead>
<tbody>
<tr>
<td>32-bit float</td>
<td>__m128</td>
</tr>
<tr>
<td>64-bit float</td>
<td>__m128d</td>
</tr>
<tr>
<td>Integers</td>
<td>__m128i</td>
</tr>
</tbody>
</table>

All these intrinsics compile into no instructions, so they’re practically free performance wise. They don’t change bits in the registers, so 32-bit 1.0f float becomes 0x3f800000 in 32-bit lanes of the destination integer register. When casting 16-byte values into 32 bytes, the upper half is undefined.

Converting Types

There’re also instructions to do proper type conversion. They only support signed 32-bit integer lanes. _mm_cvtspi32_ps converts 4 integer 32-bit lanes into 32-bit floats, _mm_cvtpeii32_pd converts first 2 integers into 64-bit floats, _mm256_cvtpd_epi32 converts 4 doubles into 4 integers, setting higher 4 lanes of the output to zero. When converting from floats to integer, these instructions use rounding mode specified in MXCSR control and status register. See _MM_SET_ROUNDING_MODE macro for how to change that mode. That value is a part of thread state, so the OS persists the value across context switches. There’re also instructions to convert floats between 32- and 64-bit.

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4 That feature may cause hard to find numerical errors when SIMD is used in a thread pool environment, such as OpenMP. For this reason, instead of changing MXCSR I generally prefer SSE 4.1 rounding intrinsics.
Memory Access
There’re many ways to load data from memory into registers.

- All types support regular loads, like \_mm\_load\_si128 or \_mm256\_load\_ps. They require source address to be aligned by 16 or 32 bytes. They may crash otherwise but it’s not guaranteed, depends on compiler settings.
- All types support unaligned loads, like \_mm\_loadu\_si128 or \_mm256\_loadu\_ps. They’re fine with unaligned pointers but aligned loads are faster.
- \_m128 and \_m128d types support a few extra. They support single-lane loads, to load just the first lane and set the rest of them to 0.0, they are \_mm\_load\_ss and \_mm\_load\_sd. They support intrinsics to load them from memory in reverse order (requires aligned source address).
- In AVX, \_m128, \_m256 and \_m256d have broadcast load instructions, to load single float or double value from RAM into all lanes of the destination variable. Also \_m256 and \_m256d types have broadcast loads which read 16 bytes from RAM and duplicate the value in 2 halves of the destination register.
- AVX 1 introduced masked load instructions, they load some lanes and zero out others.
- AVX 2 introduced gather load instruction, like \_mm\_i32gather\_ps, they take a base pointer, integer register with offsets, and also integer value to scale the offsets.
- Finally, in many cases you don’t need to do anything special to load values. If your source data is aligned, you can just write code like \_m128i value = *pointer; and it’ll compile into an equivalent of regular load.

Similarly, there’s many ways to store stuff: aligned, unaligned, single-lane, masked in AVX 1.

Couple general notes on RAM access.

1. On modern PCs, RAM delivers at least 8 bytes per load. If you have dual-channel RAM, it delivers 16 bytes. This makes it much faster to access memory in aligned 16- or 32-bytes blocks. If you look at the source code of a modern version of memcpy or memmove library routine, you’ll usually find a manually vectorized version which uses SSE 2 instructions to copy these bytes around. Similarly, when you need something transposed, it’s often much faster to load continuously in blocks of 16 or 32 bytes, then transpose in registers with shuffle instructions.
2. Most single-lane loads/store can only use lowest lane of destination/source register. If you’re implementing a reduction like sum or average, try to do so you have result in the first lane.
3. There’re instructions to load or store values bypassing CPU caches, like \_mm\_256\_stream\_something. Slightly useful for cases like video processing, when you know that you’re writing an output value that will only be loaded much later, long after you’ve processed the complete frame, and probably by another CPU core (L1 and L2 caches are per-core, only L3 cache is shared).

Initializing Vector Registers

*Initializing with Zeros*

All the vector types have dedicated instructions to initialize a register with all zeros, intrinsics like \_mm\_setzero\_ps and \_mm256\_setzero\_si256. Zero initialization is very efficient because that instruction has no dependencies, and the CPU just renames a new register\(^5\).

\(^5\) The hardware has much more than 16, it’s just 16 names in assembly. The hardware has thousands of them, the pipeline is deep and filled with in-flight instructions who need different versions of same logical registers.
Initializing with Values

CPUs can’t initialize registers with constants apart from 0, but compilers pretend they can, and expose intrinsics like _mm[256]_set_something to initialize lanes with different values, and _mm[256]_set1_something to initialize all lanes with the same value. If the arguments are compile-time constants, they usually compile into read-only data in the compiled binary. Compilers emit the complete 16/32 bytes value, and they make sure it’s aligned. If the arguments aren’t known at compile time, the compilers will do something else reasonable, e.g. if the register is mostly 0 and you only setting 1 value they’ll probably emit _mm_insert_something instruction. If the values come from variables, the compiler may emit shuffles, or scalar stores followed by vector load.

For all their _mm[256]_set_something intrinsics, Intel screwed up the order. To get a register with integer values [1, 2, 3, 4], you have to write either _mm_set_epi32( 4, 3, 2, 1 ) or _mm_setr_epi32( 1, 2, 3, 4 ).

Bitwise Instructions

Both floats and integers have a fairly complete set of bitwise instructions. All of them have AND, OR, XOR, and ANDNOT instructions. If you need bitwise NOT, the fastest way is probably XOR with all ones. Example for 16-byte values:

```c
__m128i bitwiseNot( __m128i x )
{
    const __m128i zero = _mm_setzero_si128();
    const __m128i one = _mm_cmpeq_epi32( zero, zero );
    return _mm_xor_si128( x, one );
}
```

Whenever you need a register value with all bits set to 1, it’s often a good idea to do what I did here, setzero then compare zeroes with zeroes.

Floating Point Instructions

Arithmetic

Most of them are available in all-lane versions, and single lane version which only compute single lane result, and copy the rest of the lanes from the first arguments.

Traditional

All 4 basic operations are implemented, add, subtract, multiply, divide. Square root instruction is also there, even for 64-bit floats.

Unorthodox

The CPU has minimum and maximum instructions. Too bad VC++ doesn’t compile `std::min<float>` / `std::max<double>` into _mm_min_ss / _mm_max_sd, it really should, they’re branchless and very fast.

For 32-bit floats, CPUs implement faster approximate versions of \(\frac{1}{x}\) and \(\frac{1}{\sqrt{x}}\). They are _mm_rcp_ps and _mm_rsqrt_ps, respectively. For both of them the documentation says “maximum relative error for this approximation is less than 1.5*2^-12”, translates to 3.6621 \times 10^{-4} maximum relative error.

SSE 3 has horizontal add and subtract instructions, like _mm_hadd_ps, which takes two registers with [a, b, c, d] and [e, f, g, h] and returns [a+e, b+f, c+g, d+h].

SSE 3 also has a couple of instructions which alternatively add and subtract values. _mm_adds_sub_ps takes two registers with [a, b, c, d] and [e, f, g, h] and returns [a-e, b+f, c-g, d+h]. I have never used them and have no idea why they were added, except for lulz.
SSE 4.1 includes dot product instruction, which take 2 vector registers and also 8-bit constant. It uses higher 4 bits of the constant to compute dot product of some lanes of the inputs, then lower 4 bits of the constant to broadcast the result.

For example, when SSE 4.1 support is enabled with preprocessor macro, `XMVector3Dot` library function compiles into single instruction, this one: `__m128 dp_ps( a, b, 0b11111111 )` The bits in the constant say “compute dot product of the first 3 lanes, ignoring what’s in the highest one, and broadcast the resulting scalar value into all 4 lanes of the output register”. The lanes for which the store bit is zero will be set to 0.0f.

SSE 4.1 has introduced rounding instructions for both sizes of floats. For 32-bit floats, the all-lanes version is exposed in C++ as `__m_round_ps, __m_ceiling_ps, and __m_floor_ps` intrinsics.

**Missing**

There’s no unary minus nor absolute value. The fastest way to implement them is probably bitwise tricks, specifically `__m_xor_ps( x, __m_set1_ps( -0.0f ) )` for unary minus, `__m_andnot_ps( __m_set1_ps( -0.0f ), x )` for absolute value. The reason these tricks work, -0.0f float value only has the sign bit set, the rest of the bits are 0, so `__m_xor_ps` flips the sign and `__m_andnot_ps` clears the sign bit making the value non-negative.

There’s no logarithm nor exponent, and no trigonometry either. Intel’s documentation says otherwise, because Intel were writing their documentation for their C++ compiler, which implements them in their standard library. You can fall back to scalar code, or better search the web for the implementation. It’s not terribly complex, e.g. trigonometric functions are usually implemented as high-degree minmax polynomial approximation.

**Comparisons**

There’re all-lanes versions of equality comparison and the rest of them, <, >, ≤, ≥, ≠. These versions return another float register, that’s either all zeros 0.0f, or all ones. A float with all ones is a NAN.

You can send the result from SIMD to a general-purpose CPU register with `__m_movemask_ps, __m_movemask_pd` or the corresponding AVX 1 equivalents. These instructions gather most significant bits of each float/double lane (that bit happen to be the sign bit, by the way), pack these bits into a scalar, and copy to a general-purpose CPU register. This code prints 15:

```cpp
const __m128 zero = __m_setzero_ps();
const __m128 eq = __m_cmpeq_ps( zero, zero );
const int mask = __m_movemask_ps( eq );
printf( "%d\n", mask );
```

The 0 == 0 comparison is true for all 4 lanes of `__m128`, the `eq` variable has all 128 bits set to 1, then `__m_movemask_ps` gathers and returns sign bits of all 4 float lanes. 0b1111 becomes 15 in decimal.

Another thing you can do with comparison results, use them as arguments to bitwise instructions to combine lanes somehow. Or pass them into `blendv_something`. Or cast to integer vectors and do something else entirely.

Also, both 32- and 64-bit floats have instructions to compare just the lowest lanes of 2 registers, and return the comparison result as bits in the `flags register` accessible to general-purpose instructions:

```cpp
// Compare the first lane for `x > 0.0f`
bool isFirstLanePositive( __m128 x )
{
    return (bool)__m_cmigt_ss( x, __m_setzero_ps() );
}
```
Shuffles
These are instructions which reorder lanes. They are probably the most complicated topic about the subject. Here’s an example code which transposes a 4x4 matrix. To me it looks a bit scary, despite I understand pretty well what that code does.

We’ll start with shuffle instructions processing 32-bit float lanes in 16-byte registers. On the images below, the left boxes represent what’s on input, the right one what’s on output. The A B C D values are lanes in these registers, the first one is on top.

*Fixed Function Shuffles*

<table>
<thead>
<tr>
<th>Instruction</th>
<th>SSE</th>
<th>Description</th>
</tr>
</thead>
<tbody>
<tr>
<td>_mm_movehl_ps</td>
<td>SSE 1</td>
<td>Move the upper 2 single-precision (32-bit) floating-point elements from &quot;b&quot; to the lower 2 elements of &quot;dst&quot;, and copy the upper 2 elements from &quot;a&quot; to the upper 2 elements of &quot;dst&quot;.</td>
</tr>
<tr>
<td>_mm_movelh_ps</td>
<td>SSE 1</td>
<td>Move the lower 2 single-precision (32-bit) floating-point elements from &quot;b&quot; to the upper 2 elements of &quot;dst&quot;, and copy the lower 2 elements from &quot;a&quot; to the lower 2 elements of &quot;dst&quot;.</td>
</tr>
<tr>
<td>_mm_unpacklo_ps</td>
<td>SSE 1</td>
<td>Unpack and interleave single-precision (32-bit) floating-point elements from the low half of &quot;a&quot; and &quot;b&quot;, and store the results in &quot;dst&quot;.</td>
</tr>
<tr>
<td>_mm_unpackhi_ps</td>
<td>SSE 1</td>
<td>Unpack and interleave single-precision (32-bit) floating-point elements from the high half &quot;a&quot; and &quot;b&quot;, and store the results in &quot;dst&quot;.</td>
</tr>
</tbody>
</table>
**Variable Compile Time Shuffles**

These instructions include the shuffle constant. This means you can’t change that constant dynamically, it has to be a compile-time constant, like C++`constexpr` or a template argument. The following C++ code fails to compile:

```cpp
const __m128 zero = _mm_setzero_ps();
return _mm_shuffle_ps(zero, zero, rand());
```

VC++ says “error C2057: expected constant expression”

In the pictures below, blue arrows show what has been selected by the control value used for the illustration. Dashed gray lines show what could have been selected by different control constant.
 SIMD for C++ developers © 2019 Konstantin, http://const.me

_mm_insert_ps SSE 4.1

Insert single float lane, and optionally zero out some lanes.
The image on the right shows what happens when the control value is 0b01100001 = 0x61: the source index is 1 that’s why the F value is being inserted, the destination index is 2 so that value is inserted into lane #2, and the lowest 4 bits are 0001 so the output lane #0 is zeroed out.

You can abuse this instruction to selectively zero out some lanes without inserting: pass same register in both arguments, and e.g. 0b00001001 control value to zero out lanes #0 and #3. The equivalent is _mm_blend_ps with _mm_setzero_ps second argument, but that’s 2 instructions instead of one.

_mm_permute_ps AVX 1

Doin’t use it. It’s a complete equivalent of _mm_shuffle_ps with the same value in both arguments, 2-3 times slower on AMD, same speed on Intel. Machine code of _mm_shuffle_ps is 1 byte shorter.

I’m too lazy to draw similar block diagrams for __m128d, __m256, and __m256d shuffles. Fortunately, Intel was lazy as well. The 64-bit float versions are very similar to 32-bit floats. The shuffle constants have only half of the bits for 64-bit floats, the idea is the same.

As for the 32-byte AVX versions, the corresponding AVX instructions only shuffle/permute within 16-bit halves of the register. Here’s from documentation of _mm256_shuffle_ps: Shuffle single-precision (32-bit) floating-point elements in "a" within 128-bit lanes.

One exception is _mm256_broadcastss_ps AVX 2 instruction, it broadcasts the lowest lane into all 8 destination ones. Same applies to _mm256_broadcastsd_pd, it broadcasts into all 4 64-bit lanes.

Another exception is AVX 2 _mm256_permutevar8x32_ps intrinsic. Unlike the rest of them, it can permute the data across 128-bit lanes of the 256-bit register.

Variable Run Time Shuffles
SSE 4.1 introduced _mm_blendedv_ps instruction. It takes 3 arguments, uses sign bit of the mask to select lanes from A or B.

No version of SSE has float shuffling instructions controllable in runtime. The closest one is _mm_shuffle_epi8 from SSSE3, see the corresponding section under integer instructions. If you really need that, you can cast registers to integer type, use _mm_shuffle_epi8, then cast back6.

AVX 1 finally introduced one, _mm_permutevar_ps. It takes 2 arguments, float register with source values, and integer vector register with source indices. It treats integer register as 32-bit lanes, uses lower 2 bits of each integer lane to select source value from the float input vector.

6 But beware of bypass delays between integer and floating-point domains. On some old CPUs the latency can be up to 2 cycles. For more info, see section 13.6 “Using vector instructions with other types of data than they are intended for” of “Optimizing subroutines in assembly language” article.
Fused Multiply-Add

When processors vendors brag about how many FLOPs they can do per cycle, almost universally, they count FLOPs of their FMA instructions.

FMA instructions take 3 arguments, each being either 32- or 64-bit floating point numbers, a, b and c, and compute \((a \cdot b) + c\). Due to marketing reasons, that single operation counts as 2 FLOPs.

Modern CPUs implement 8-wide FMA for 32-bit floats, _mm256_fmadd_ps intrinsic in C++, and 4-wide FMA for 64-bit floats, _mm256_fmadd_pd intrinsics. There’re versions which subtract instead of adding, flip sign of the product before adding. There’re even versions which alternately add or subtract, computing \((a \cdot b) + c\) for even lanes \((a \cdot b) - c\) for odd ones, or doing the opposite.

There’re versions twice as narrow operating on 16-byte registers, 4-wide 32-bit floats FMA, and 2-wide 64-bit floats FMA.

These instructions process the same SIMD registers, __m128, __m128d, __m256 or __m256d C++ types.

Besides performance, FMA is also more precise. These instructions only round the value once, after they have computed both the product and the sum. The intermediate value has twice as many bits.

The support for these instructions is wide but not universal. Both Intel and AMD support the compatible version of FMA, called FMA 3, in their CPUs released since 2012-2013. See hardware support section for more info.

Integer Instructions

Arithmetic

Traditional

Additions and subtractions are totally fine and do what you would expect, e.g. _mm_add_epi32 adds 32-bit lanes of two integer registers.

Moreover, for 8 and 16 bits, there’re saturated versions of them, which don’t overflow but instead stick to minimum or maximum values. For example, _mm_adds_epi8(_mm_set1_epi8( 100 ), _mm_set1_epi8( 100 )) will return a value with all 8-bit lanes set to +127, because the sum is 200 but maximum value for signed bytes is +127. Here’s more in-depth article on saturation arithmetic.

There’s no integer divide instruction. Intel has integer divide implemented in the standard library of their proprietary compiler. If you’re dividing by a compile-time constant that’s the same for all lanes, you can write a function which divides same sized scalar by that constant, compile with https://godbolt.org/ and port to SIMD. For example, here’s what it compiled when asked to divide uint16_t scalar by 11, and here’s how to translate that assembly into SIMD intrinsics:

```c
// Divide uint16_t lanes by 11, all 8 of them in just two SSE 2 instructions.
__m128i div_by_11_epi16( __m128i x )
{
    x = _mm_mullhi_epi16( x, _mm_set1_epi16( (short)47663 ));
    return _mm_srli_epi16( x, 3 );
}
```

Multiplication is tricky as well. _mm_mul_epi32 takes 2 values \([a,b,c,d] [e,f,g,h]\), ignores half of the values, and returns register with 2 64-bit values \([a*e, c*g] \). The normal version is _mm_mullo_epi32. Oh, and both are SSE 4.1. If you only have SSE 2, you’ll need workarounds.

Unorthodox

For most lane sizes there’re integer minimum and maximum instructions, e.g. _mm_max_epu8 (SSE 2) is maximum for uint8_t lanes, _mm_min_epi32 (SSE 4.1) is minimum for 32-bit integer lanes.
SSSE 3 has absolute value instructions for signed integers. It also has horizontal addition and subtraction instructions, e.g. _mm_hsub_epi32 takes [a, b, c, d] and [e, f, g, h] and returns [a-b, c-d, e-f, g-h]. For signed int16 lanes, saturated version of horizontal addition and subtraction is also available.

For uint8_t and uint16_t lanes, SSE 2 has instructions to compute average of two inputs. The weirdest of them is probably _mm_sad_epu8 (SSE2) / _mm256_sad_epu8 (AVX2). The single instruction, which can run once per cycle on Intel Skylake, is an equivalent of the following code:

```c
array<
    uint64_t,
    4>
avx2_sad_epu8(
    array<
        uint8_t,
        32>
    a,
    array<
        uint8_t,
        32>
    b)
{
    array<
        uint64_t,
        4>
    result;
    for( int i = 0; i < 4; i++ )
    {
        uint16_t totalAbsDiff = 0;
        for( int j = 0; j < 8; j++ )
        {
            const uint8_t va = a[ i * 8 + j ];
            const uint8_t vb = b[ i * 8 + j ];
            const int absDiff = abs( (int)va - (int)vb );
            totalAbsDiff += (uint16_t)absDiff;
        }
        result[ i ] = totalAbsDiff;
    }
    return result;
}
```

I have never used it in practice but I have an idea why it’s there. It’s useful for video encoders. Apparently, they treat AVX 2 register as blocks of 8x4 grayscale 8-bit pixels, and want to estimate compression errors. That instruction computes sum of errors over each row of the block.

Comparisons

Only all-lane versions are implemented. The results are similar to float comparisons, they set complete lane to all zeroes or all ones. For example, _mm_cmpgt_epi8 sets 8-bit lanes of the output to either 0 or 0xFF, depending on whether the corresponding signed 8-bit values are greater or not.

There’re no unsigned integer comparison instructions. If you need that, here’s an example how to implement manually, on top of signed integer comparison.

```c
// Compare uint16_t lanes for a > b
__m128i cmpgt_epu16( __m128i a, __m128i b )
{
    const __m128i highBit = _mm_set1_epi16( (short)0x8000 );
    a = _mm_xor_si128( a, highBit );
    b = _mm_xor_si128( b, highBit );
    return _mm_cmpgt_epi16( a, b );
}
```

The move mask instruction is only implemented for 8-bit lanes. If you need results of 32-bit integer comparison in a general-purpose register, 1 bit per lane, one workaround is cast __m128i into __m128 and use _mm_movemask_ps. Similar for 64-bit lanes, cast into __m128d and use _mm_movemask_pd.

Shifts

**Whole Register Shift**

All of them encode shift amount in the instruction, and can only shift by whole number of bytes.

The whole register shifts are _mm_srli_si128 and _mm_slli_si128 in SSE 2. AVX 2 equivalents like _mm256_slli_si256 independently shift 16-byte lanes, so the bytes that would have been shifted across 16-byte halves of the register become zeros.
SSSE 3 has _mm_alignr_epi8 instruction. Takes 16 bytes in one register, 16 bytes in another one, concatenates them into 32-bit temporary result, shifts that one right by whole number of bytes, and keep the lowest 16 bytes.

**Individual Lanes Shift**

SSE 2 has instructions which encode shift amount in the opcodes, and versions which take it from the lowest lane of another vector register. The shift amount is the count of bits to shift, it’s applied to all lanes. Variable-shift versions like _mm_srlv_epi32 which shift lanes by different count of bits only appeared in AVX 2. Right shift instructions come in two versions, one shifting in zero bits, another shifting in sign bits. _mm_srl_epi16( x, 4 ) will transform 0x8015 value into 0x0801, while _mm_srai_epi16( x, 4 ) will transform 0x8015 into 0xF801. They likely did it due to the lack of integer divides: _mm_srai_epi16( x, 4 ) is an equivalent of x/16 for signed int16_t lanes.

**Pack and Unpack**

Unlike floats, the same data types, __m128i and __m256i, can contain arbitrary count of lanes. Different instructions view them as 8-, 16-, 32-, or 64-bit lanes, either signed or unsigned. There’re many instructions to pack and unpack these lanes.

Unpack instructions come in 2 versions. unpacklo_something unpacks and interleaves values from the low half of the two registers. For example, _mm_unpacklo_epi32 takes 2 values, [a,b,c,d] and [e,f,g,h], and returns [a,e,b,f]; _mm_unpackhi_epi32 takes 2 values, [a,b,c,d] and [e,f,g,h], and returns [c,g,d,h]. One obvious application, if you supply zero for the second argument, these instructions will convert unsigned integer lanes to wider ones, e.g. 8-bit lanes into 16-bit ones, with twice as few lanes per register.

The opposite instructions, for packing lanes, come in 2 versions, for signed and unsigned integers. All of them use saturation when packing the values. If you don’t want the saturation, bitwise AND with a constant like _mm_set1_epi16( 0xFF ) or _mm_set1_epi32( 0xhFFFF )\(^7\), and unsigned saturation won’t engage.

_mm_shuffle_epi32 takes 2 registers, assumes they contain 16-bit signed integer lanes, packs each lane into 8-bit signed integer using saturation (values that are greater than +127 are clipped to +127, values that are less than -128 are clipped to -128), and returns a value with all 16 values.

_mm_packus_epi16 does the same but it assumes the input data contains 16-bit unsigned integer lanes, that one packs each lane into 8-bit unsigned integer using saturation (values that are greater than 255 are clipped to 255), and returns a value with all 16 values.

**Shuffles**

Besides pack and unpack, there’re instructions to shuffle integer lanes.

### mm_shuffle_epi32

SSE 2

Shuffle 32-bit integer lanes. The picture on the right is for the shuffle constant 0b00001101 which is 0x0D in hexadecimal.

\(^7\) Or you can build the magic numbers in code. It takes 3 cycles, setzero,cmpeq_epi32, unpacklo_epi8/ unpacklo_epi16. In some cases, can be measurably faster than a RAM load to fetch the constant.
<table>
<thead>
<tr>
<th>Function</th>
<th>SSE/AVX</th>
<th>Description</th>
</tr>
</thead>
<tbody>
<tr>
<td>_mm_shufflelo_epi16</td>
<td>SSE 2</td>
<td>Shuffles lower 4 of the 16-bit integer lanes. The upper 64 bit is copied from source to destination. The picture on the right is for shuffle constant 0x0D.</td>
</tr>
<tr>
<td>_mm_shufflehi_epi16</td>
<td>SSE 2</td>
<td>Similar to the above, copies the lower 4 lanes, and shuffles the higher 4 lanes into the higher lanes of the result.</td>
</tr>
<tr>
<td>_mm_insert_epi16</td>
<td>SSE 2</td>
<td>Insert a 16-bit integer value. Unlike the floating-point inserts, the integer to insert V comes from a general-purpose register. If you have it in another vector register, you may want to do something else, like a shift followed by blend. The index where to insert is encoded into the instruction. On the picture to the right, that index was 6.</td>
</tr>
<tr>
<td>_mm_insert_epi8, _mm_insert_epi32, _mm_insert_epi64</td>
<td>SSE 4.1</td>
<td>Similar to the above but inserts 8-, 32- or 64-bit lanes.</td>
</tr>
<tr>
<td>_mm_shuffle_epi8</td>
<td>SSSE 3</td>
<td>Shuffle 8-bit lanes, taking shuffle indices from another vector register. See the <a href="http://const.me">separate section of this article</a> for more information.</td>
</tr>
<tr>
<td>_mm_blend_epi16</td>
<td>SSE 4.1</td>
<td>Blend 16-bit lanes. The blend bit mask is encoded into the instruction. On the illustration to the right, that constant was 0b10111000 = 0xB8</td>
</tr>
<tr>
<td>_mm_blend_epi32</td>
<td>AVX 2</td>
<td>Similar to the above, but blends 32-bit lanes instead of 16-bit ones, and marginally faster.</td>
</tr>
</tbody>
</table>
**_mm_blendv_epi8**

SSE 4.1

Blends 8-bit lanes, but unlike the rest of them, blending bit mask is not encoded in the instruction, it comes from another, third input register. The instruction uses highest bit of each 8-bit lane to select each lane of the result from either of the two first input registers.

**_mm256_permutevar8x32_epi32**

AVX 2

A rare instruction which can permute values across 128-bit lanes, and the permite constants are not encoded in the instruction. Too bad it’s only available in AVX 2.

**_mm_broadcastb_epi8, _mm_broadcastw_epi16, _mm_broadcastd_epi32, _mm_broadcastq_epi64**

AVX 2

Broadcast the lowest lane to the rest of them. The picture to the right is for _mm_broadcastd_epi32 instruction.

**_mm_shuffle_epi8**

This instruction is a part of SSSE 3 set, and it deserves a dedicated section in this article. It’s the only SSE instruction that implements runtime-variable shuffles. Unlike the rest of the shuffles, this one takes shuffle values from a vector register. Here’s a C++ equivalent of that instruction:

```cpp
array<uint8_t,16> shuffle_epi8( array<uint8_t, 16> a, array<uint8_t, 16> b )
{
    array<uint8_t, 16> result;
    for( int i = 0; i < 16; i++ )
    {
        const uint8_t mask = b[i];
        if( 0 != ( mask & 0x80 ) )
            result[i] = 0;
        else
            result[i] = a[mask & 0xF];
    }
    return result;
}
```

Only unlike the above C++ code with the loop, _mm_shuffle_epi8 has 1 cycle latency, and the throughput is even better, the computer I’m using to write this article can run 2 or them per clock.

Can be quite useful in practice. Here’s one example which uses the first argument as a lookup table, and the second one as indices to lookup, to compute Hamming weight of integers. In some cases, that version is even faster than dedicated POPCNT instruction implemented in modern CPUs for counting these bits.

The AVX 2 equivalent, _mm256_shuffle_epi8, shuffles within 128-bit lanes, applying the same algorithm onto both 128-bit pieces, using the corresponding piece of the second argument for shuffle control values.

**Miscellaneous Vector Instructions**

There’re intrinsics to copy the lowest lane from vector register into general purpose one, such as _mm_cvtsi128_si32, _mm_cvtsi128_si64. And the other way too, _mm_cvtsi32_si128, _mm_cvtsi64x_si128, they zero out the unused higher lanes.

Similar ones are available for both floats types, _mm_cvtss_f32, but only 1 way, from vector register to normal C++ floats. For the other way, to convert scalar floats into SIMD registers, I usually use _mm_set_ps or _mm_set1_ps. Scalar floats are often already in SIMD registers, compilers needs to do very little work, maybe nothing at all, maybe a shuffle.
_mm_extract_epi16 (SSE 2) extracts any of the 16-bit lanes (index encoded in the instruction) and returns the value in general purpose register. _mm_extract_epi8, _mm_extract_epi32, _mm_extract_epi64, _mm_extract_ps (all SSE 4.1) do the same for other lane sizes. The interesting quirk about _mm_extract_ps, it can return 32-bit float in a general-purpose integer register like eax.

Another useful SSE 4.1 instruction is ptest. It takes 2 vector registers, computes bitwise ( a & b ) and sets one flag if each and every bit of the result is 0. It also computes ( (~a ) & b ), and sets another flag if that value is exactly 0 on all bits. These flags are readable by general-purpose CPU instructions. It's exposed in C++ as multiple intrinsics, _mm_testz_si128, _mm_testnz_c_si128, _mm_test_all_zeros, _mm_test_all_ones, etc.

SSSE 3 has a few unusual integer instructions. _mm_mulhrs_epi16 does something like this to signed int16_t lanes: return (int16_t)(( (int)a * (int)b + 0x4000 ) >> 15 ) _mm_sign_something multiplies signed lanes by signs of corresponding lane in the second argument, either -1, 0 or +1. _mm_maddubs_epi16 does an equivalent of the following C++ code:

```cpp
array<int16_t, 8> mad_bs( array<int8_t, 16> a, array<int8_t, 16> b )
{
    array<int16_t, 8> result;
    for( int i = 0; i < 16; i += 2 )
    {
        const int p1 = (int16_t)a[ i ] * (int16_t)b[ i ];
        const int p2 = (int16_t)a[ i + 1 ] * (int16_t)b[ i + 1 ];
        int sum = p1 + p2;
        sum = std::max( sum, -32768 );
        sum = std::min( sum, +32767 );
        result[ i / 2 ] = (int16_t)sum;
    }
    return result;
}
```

Besides integer and floating-point math, modern CPUs can do other things with these vector registers. Hardware AES and SHA cryptographic algorithms are implemented on top of them. Intel implemented some strange string-handling instructions in SSE 4.2. This article covers general-purpose programming with focus on numerical computations, they aren’t covered here.

Wrappers Library
A year ago, I have implemented a header-only wrapper library around these intrinsics. Most of the code is automatically generated from Intel’s XML documentation. The repository, along with the code generator and a few basic examples, is on github: https://github.com/Const-me/IntelIntrinsics
The generator is written in C#.

Problems with Raw Intrinsics
When using raw intrinsics, there’s no compile-time platform checks. It’s easy to accidentally use e.g. SSSE 3 intrinsic in the code, and introduce runtime crash “invalid instruction” on a paying customer’s PC who’s using old AMD CPU which doesn’t support the instruction set.

In the library, wrapped functions are grouped in different headers based on the instruction set. Unless you _#include “Intrinsics/ssse3.hpp”_, calls to _abs_epi32_ and the rest of them won’t compile.

Raw intrinsics expose C API. Wrapper library replaces _mm_/ _mm256_/ prefixes with C++ namespaces, _Intrinsics::Sse_ and _Intrinsics::Avx_, respectively. This allows some degree of code reuse across the architectures, the same _max_ps_ C++ function name can be compiled to SSE 1 instruction processing 4 lanes, or to AVX 1 instruction processing 8 lanes. avx.hpp and avx2.hpp headers have two namespaces, _Intrinsics::Avx_ with AVX intrinsics processing 32 bytes registers, and _Intrinsics::Sse_ with AVX intrinsics processing 16 bytes registers.
Intrinsic names like _mm_srlx_epi16 are non-obvious, you can figure out that it’s right bit shift within 16-bit lanes, but for the difference between that and _mm_sra_epi16 you’ll need a documentation. Wrapper functions include comments in header files. VC++ IDE shows these comments in tooltips. All IDEs have “go to definition” command so you can read these comments without leaving the IDE.

Wrappers
Most of the wrappers do nothing, just call the original intrinsic. There’re a few exceptions.

set_something argument order is flipped so it’s now correct. For example, Sse::set_epu32( 1, 2, 3, 4 ) makes a register with [1, 2, 3, 4] values. setr_xxx is not exposed. Added extra set_something and set1_something for unsigned integer types, e.g. set1_epu16( uint16_t ) and Sse::set_epu64x( uint64_t, uint64_t ).

Scalar integer values are casted from/to standard types, from <stdint.h> header.

Renamed some intrinsics, e.g. _mm256_broadcastq_epi64 is exposed as Avx::broadcast_epi64, without the ’q’. Integer operations processing complete registers, such as _mm_and_si128 and _mm256_or_si256 have their suffix replaced with ”all”, they are exposed as Sse::and_all and Avx::or_all. Same applies to casting, e.g. _mm_castsi128_ps exposed as Sse::castall_ps.

Immediate arguments which become part of the instruction (such as shuffle constants), which leak C language abstraction with that C2057: expected constant expression compilation error, are converted to C++ template arguments. Implemented a few template-based shuffle functions.

Implemented some missing intrinsics, most of them are for AVX: movemask_epi32, movemask_epi64, and comparison operators like cmpeq_ps, cmpgt_pd, cmplt_epi32, cmpge_epi18, cmpneq_epi18, etc.

The generated code overloads some operators: comparisons, bitwise, some basic arithmetic. Integer lanes use the same __m128i / __m256i data types, so component-wise integer operators are placed in separate namespaces, e.g. Intrinsics::Sse::Int16 and Intrinsics::Avx::Int64. This doesn’t work on neither GCC nor clang, they fail to compile saying “overloaded operator must have at least one parameter of class or enumeration type”. Operators are only enabled when building with VC++.

Random Tips and Tricks
First and foremost, it doesn’t matter how fast you crunch your numbers if the source data is scattered all over the address space. RAM access is very expensive these days, a cache miss can cost 100-300 cycles. Caches are faster than that but still slow, L3 cache takes 40-50 cycles to load, L2 cache around 10 cycles, even L1 cache is noticeably slower to access than registers. Keep your data structures SIMD-friendly. Prefer std::vector or equivalents like CAtlArray or eastl::vector over the rest of the containers. When you read them sequentially, prefetcher part of the CPU normally hides RAM latency even for very large vectors which don’t fit in caches. If your data is sparse, you can organize it as a sparse collection of small dense blocks, where each block is at least 1 SIMD register in size. If you have to traverse a linked list or a graph while computing something for each node, sometimes _mm_prefetch intrinsic helps.

For optimal performance, RAM access needs to be aligned. If you have std::vector<__m128> the standard library should align automatically, but sometimes you want aligned vectors of floats or types like DirectX::SimpleMath::Vector3 which don’t have sufficient natural alignment. For these cases, you can use custom allocator, tested on Windows and Linux.
There’re good vectorized libraries for C++: Eigen, DirectXMath, couple of others. Learn what they can do and don’t reinvent wheels. They have quite complex stuff already implemented there. If you enjoy looking at scary things, look at the source code of SSE version of XMVector3TransformCoordStream library routine.

When you’re implementing complex SIMD algorithms, sometimes it’s a good idea to create C++ classes. If you have a class with a couple of __m128 fields, create it on the stack, and never create references nor pointers to it, VC++ compiler normally puts these fields in SIMD registers. This way there’s no class anywhere in machine code, no RAM loads or stores, and the performance is good. There’s still a class in C++, when done right, it makes code easier to work with and reason about. Same often applies to small std::array-s of SIMD vectors, or C arrays.

Don’t write static const __m128 x = something(); inside functions or methods. In modern C++ that construction is guaranteed to be thread safe. To support the language standard, a compiler has to emit some boilerplate code, which gonna have locks and branches. Instead, you can place that value in a global variable so they’re initialized before main() starts to run, or for DLLs before LoadLibrary of your DLL returns. Or you can place that value in a local non-static const variable.

<xmmmintrin.h> library header has a macro to make shuffle constants for __mm_shuffle_ps and __mm_shuffle_epi32, __MM_SHUFFLE. My intrinsics library exposes template functions of 4 uint8_t template arguments, validates them with static_assert, and makes the shuffling magic number.

When compiling for 32-bit, all the general-purpose registers are 32-bit as well. SIMD intrinsics which move 64-bit integers between SIMD registers and general-purpose ones are not available on the platform. To work around, use load/store, or fetch two 32-bit values with separate instructions.

If you use VC++, spam __forceinline on performance-critical SIMD functions which are called from hot loops. Code often contains magic numbers, also variables which don’t change across iterations. Unlike scalar code, SIMD magic numbers often come from memory, not from the instruction stream. When compiler is told to __forceinline, it can load these SIMD constants once, and keep them in vector registers across iterations. Unless they are evicted to RAM due to registers shortage. Without inlining, the code will be reloading these constants in consuming functions. I’ve observed 20% performance improvement after adding __forceinline keywords everywhere. Apparently, VC++ inlining heuristics are tuned for scalar code, and fail for code with SIMD intrinsics. Unfortunately, this means you probably can’t use C++ lambdas on hot paths, as there’s no way to mark lambda’s operator() with __forceinline. You’ll have to write custom classes instead, class methods and operators support __forceinline just fine.

If you’re implementing dynamic dispatch to switch implementation of some vector routines based on supported instruction set, apply __vectorcall convention to the function pointers or virtual class methods. Such functions pass arguments and return value in vector registers. Can be measurable difference for 32-bit binaries. The default 64-bit convention ain’t that bad, you probably won’t get much profit for your 64-bit builds.

Ager Fog has resources for SIMD programming on his web site. The “Optimizing subroutines in assembly language” is extremely useful, also timings tables. He also has a vector class library with Apache license. I don’t like wrapper classes approach: sometimes compilers emit suboptimal code due to these classes, many available instructions are missing from the wrappers, vectorized integer math often treats vectors as having different lanes count on every line of code so you’ll have to cast them a lot. But parts like floating point exponent, logarithm and trigonometry are good.