Software Design for PDEs on GPUs

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Advanced Algorithms on GPUs
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Collaborators

Chicago Automated Scientific Computing Group:

- Prof. Ridgway Scott
  - Dept. of Computer Science, University of Chicago
  - Dept. of Mathematics, University of Chicago
- Peter Brune, (biological DFT)
  - Dept. of Computer Science, University of Chicago
- Dr. Andy Terrel, (Rheagen)
  - Dept. of Computer Science and TACC, University of Texas at Austin

Collaborators

The PetscGPU team:

- Dr. Barry Smith
  - Mathematics and Computer Science Division, ANL
- Satish Balay
  - Mathematics and Computer Science Division, ANL
- Victor Minden
  - Dept. of Mathematics, Tufts University

Collaborators

The PyLith Team:

- Dr. Brad Aagaard (PyLith)
  - United States Geological Survey, Menlo Park, CA
- Dr. Charles Williams (PyLith)
  - GNS Science, Wellington, NZ

Main Point

To be widely accepted,

GPU computing must be transparent to the user,

and reuse existing infrastructure.

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Lessons from Clusters and MPPs

Failure

- Parallelizing Compilers
- Automatic program decomposition

Success

- MPI (Library Approach)
- PETSc (Parallel Linear Algebra)
- User provides only the mathematical description

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Outline

Thrust

Thrust is a CUDA library of parallel algorithms

- Interface similar to C++ Standard Template Library
- Containers (`vector`) on both host and device
- Algorithms: `sort`, `reduce`, `scan`
- Freely available, part of PETSc configure (`-with-thrust-dir`)
- Included as part of CUDA 4.0 installation

Cusp

Cusp is a CUDA library for
sparse linear algebra and graph computations

- Builds on data structures in Thrust
- Provides sparse matrices in several formats (CSR, Hybrid)
- Includes some preliminary preconditioners (Jacobi, SA-AMG)
- Freely available, part of PETSc configure (`-with-cusp-dir`)

VECCUDA

Strategy: Define a new **Vec** implementation

- Uses Thrust for data storage and operations on GPU
- Supports full PETSc **Vec** interface
- Inherits PETSc scalar type
- Can be activated at runtime, `-vec_type cuda`
- PETSc provides memory coherence mechanism

Memory Coherence

PETSc Objects now hold a coherence flag

PETSC_CUDA_UNALLOCATED	No allocation on the GPU
PETSC_CUDA_GPU	Values on GPU are current
PETSC_CUDA_CPU	Values on CPU are current
PETSC_CUDA_BOTH	Values on both are current

Table: Flags used to indicate the memory state of a PETSc CUDA **Vec** object.

MATAIJCUDA

Also define new **Mat** implementations

- Uses Cusp for data storage and operations on GPU
- Supports full PETSc **Mat** interface, some ops on CPU
- Can be activated at runtime, `-mat_type aijcuda`
- Notice that parallel matvec necessitates off-GPU data transfer

Solvers

Solvers come for Free

Preliminary Implementation of PETSc Using GPU,

Minden, Smith, Knepley, 2010

- All linear algebra types work with solvers
- Entire solve can take place on the GPU
  - Only communicate scalars back to CPU
- GPU communication cost could be amortized over several solves
- Preconditioners are a problem
  - Cusp has a promising AMG

Installation

PETSc only needs

```
# Turn on CUDA
--with-cuda
# Specify the CUDA compiler
--with-cudac='nvcc -m64'
# Indicate the location of packages
#  --download-* will also work soon
--with-thrust-dir=/PETSc3/multicore/thrust
--with-cusp-dir=/PETSc3/multicore/cusp
# Can also use double precision
--with-precision=single
```

Example
Driven Cavity Velocity-Vorticity with Multigrid

```
ex50 -da_vec_type seqcusp
  -da_mat_type aijcusp -mat_no_inode # Setup types
  -da_grid_x 100 -da_grid_y 100      # Set grid size
  -pc_type none -pc_mg_levels 1      # Setup solver
  -preload off -cuda_synchronize     # Setup run
  -log_summary
```

Outline

What are the Benefits for current PDE Code?

Low Order FEM on GPUs

- Analytic Flexibility
- Computational Flexibility
- Efficiency

http://www.bitbucket.org/aterrel/flamefem

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Outline

Analytic Flexibility
Laplacian

$$\int_{\mathcal{T}} \nabla\phi_i(\mathbf{x}) \cdot \nabla\phi_j(\mathbf{x}) d\mathbf{x} \tag{1}$$

```
element = FiniteElement('Lagrange', tetrahedron, 1)
v = TestFunction(element)
u = TrialFunction(element)
a = inner(grad(v), grad(u))*dx
```

Analytic Flexibility
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Analytic Flexibility
Linear Elasticity

$$\frac{1}{4}\int_{\mathcal{T}} \left(\nabla\vec{\phi}_i(\mathbf{x}) + \nabla^T\vec{\phi}_i(\mathbf{x})\right) : \left(\nabla\vec{\phi}_j(\mathbf{x}) + \nabla\vec{\phi}_j(\mathbf{x})\right) d\mathbf{x} \tag{2}$$

```
element = VectorElement('Lagrange', tetrahedron, 1)
v = TestFunction(element)
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a = inner(sym(grad(v)), sym(grad(u)))*dx
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Analytic Flexibility
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Analytic Flexibility
Full Elasticity

$$\frac{1}{4}\int_{\mathcal{T}} \left(\nabla\vec{\phi}_i(\mathbf{x}) + \nabla^T\vec{\phi}_i(\mathbf{x})\right) : C : \left(\nabla\vec{\phi}_j(\mathbf{x}) + \nabla\vec{\phi}_j(\mathbf{x})\right) d\mathbf{x} \tag{3}$$

```
element  = VectorElement('Lagrange', tetrahedron, 1)
cElement = TensorElement('Lagrange', tetrahedron, 1,
                         (dim, dim, dim, dim))
v = TestFunction(element)
u = TrialFunction(element)
C = Coefficient(cElement)
i, j, k, l = indices(4)
a = sym(grad(v))[i,j]*C[i,j,k,l]*sym(grad(u))[k,l]*dx
```

Currently broken in FEniCS release

Analytic Flexibility
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$$\frac{1}{4}\int_{\mathcal{T}} \left(\nabla\vec{\phi}_i(\mathbf{x}) + \nabla^T\vec{\phi}_i(\mathbf{x})\right) : C : \left(\nabla\vec{\phi}_j(\mathbf{x}) + \nabla\vec{\phi}_j(\mathbf{x})\right) d\mathbf{x} \tag{3}$$

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Outline

Form Decomposition

Element integrals are decomposed into analytic and geometric parts:

$$\int_{\mathcal{T}} \nabla\phi_i(\mathbf{x}) \cdot \nabla\phi_j(\mathbf{x}) d\mathbf{x} \tag{4}$$

$$= \int_{\mathcal{T}} \frac{\partial\phi_i(\mathbf{x})}{\partial x_\alpha} \frac{\partial\phi_j(\mathbf{x})}{\partial x_\alpha} d\mathbf{x} \tag{5}$$

$$= \int_{\mathcal{T}_{\text{ref}}} \frac{\partial\xi_\beta}{\partial x_\alpha} \frac{\partial\phi_i(\xi)}{\partial\xi_\beta} \frac{\partial\xi_\gamma}{\partial x_\alpha} \frac{\partial\phi_j(\xi)}{\partial\xi_\gamma} |J| d\mathbf{x} \tag{6}$$

$$= \frac{\partial\xi_\beta}{\partial x_\alpha} \frac{\partial\xi_\gamma}{\partial x_\alpha} |J| \int_{\mathcal{T}_{\text{ref}}} \frac{\partial\phi_i(\xi)}{\partial\xi_\beta} \frac{\partial\phi_j(\xi)}{\partial\xi_\gamma} d\mathbf{x} \tag{7}$$

$$= G^{\beta\gamma}(\mathcal{T}) K^{ij}_{\beta\gamma} \tag{8}$$

Coefficients are also put into the geometric part.

Form Decomposition

Additional fields give rise to multilinear forms.

$$\int_{\mathcal{T}} \phi_i(\mathbf{x}) \cdot \left(\phi_k(\mathbf{x}) \nabla \phi_j(\mathbf{x})\right) dA \tag{9}$$

$$= \int_{\mathcal{T}} \phi_i^\beta(\mathbf{x}) \left(\phi_k^\alpha(\mathbf{x}) \frac{\partial \phi_j^\beta(\mathbf{x})}{\partial x_\alpha}\right) dA \tag{10}$$

$$= \int_{\mathcal{T}_{\text{ref}}} \phi_i^\beta(\xi) \phi_k^\alpha(\xi) \frac{\partial \xi_\gamma}{\partial x_\alpha} \frac{\partial \phi_j^\beta(\xi)}{\partial \xi_\gamma} |J| dA \tag{11}$$

$$= \frac{\partial \xi_\gamma}{\partial x_\alpha} |J| \int_{\mathcal{T}_{\text{ref}}} \phi_i^\beta(\xi) \phi_k^\alpha(\xi) \frac{\partial \phi_j^\beta(\xi)}{\partial \xi_\gamma} dA \tag{12}$$

$$= G^{\alpha\gamma}(\mathcal{T}) K_{\alpha\gamma}^{ijk} \tag{13}$$

The index calculus is fully developed by Kirby and Logg in A Compiler for Variational Forms.

Form Decomposition

Isoparametric Jacobians also give rise to multilinear forms

$$\int_{\mathcal{T}} \nabla\phi_i(\mathbf{x}) \cdot \nabla\phi_j(\mathbf{x}) dA \tag{14}$$

$$= \int_{\mathcal{T}} \frac{\partial\phi_i(\mathbf{x})}{\partial x_\alpha} \frac{\partial\phi_j(\mathbf{x})}{\partial x_\alpha} dA \tag{15}$$

$$= \int_{\mathcal{T}_{\text{ref}}} \frac{\partial\xi_\beta}{\partial x_\alpha} \frac{\partial\phi_i(\xi)}{\partial\xi_\beta} \frac{\partial\xi_\gamma}{\partial x_\alpha} \frac{\partial\phi_j(\xi)}{\partial\xi_\gamma} |J| dA \tag{16}$$

$$= |J| \int_{\mathcal{T}_{\text{ref}}} \phi_k J_k^{\beta\alpha} \frac{\partial\phi_i(\xi)}{\partial\xi_\beta} \phi_l J_l^{\gamma\alpha} \frac{\partial\phi_j(\xi)}{\partial\xi_\gamma} dA \tag{17}$$

$$= J_k^{\beta\alpha} J_l^{\gamma\alpha} |J| \int_{\mathcal{T}_{\text{ref}}} \phi_k \frac{\partial\phi_i(\xi)}{\partial\xi_\beta} \phi_l \frac{\partial\phi_j(\xi)}{\partial\xi_\gamma} dA \tag{18}$$

$$= G_{kl}^{\beta\gamma}(\mathcal{T}) K_{\beta\gamma}^{ijkl} \tag{19}$$

A different space could also be used for Jacobians

Weak Form Processing

```
from ffc.analysis import analyze_forms
from ffc.compiler import compute_ir

parameters = ffc.default_parameters()
parameters['representation'] = 'tensor'
analysis = analyze_forms([a,L], {}, parameters)
ir = compute_ir(analysis, parameters)

a_K = ir[2][0]['AK'][0][0]
a_G = ir[2][0]['AK'][0][1]

K = a_K.A0.astype(numpy.float32)
G = a_G
```

Computational Flexibility

We generate different computations on the fly,

and can change

- Element Batch Size
- Number of Concurrent Elements
- Loop unrolling
- Interleaving stores with computation

Computational Flexibility
Basic Contraction

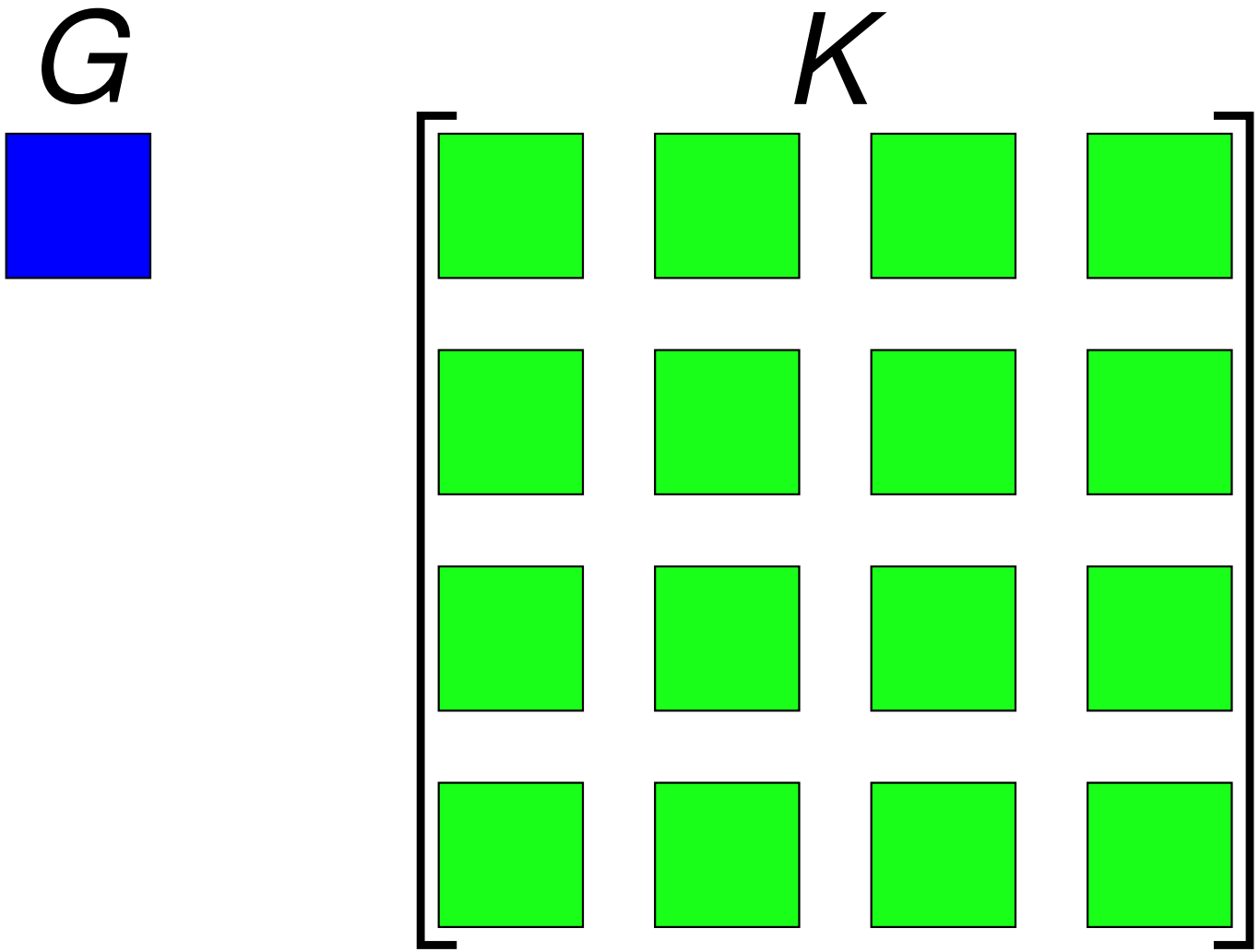
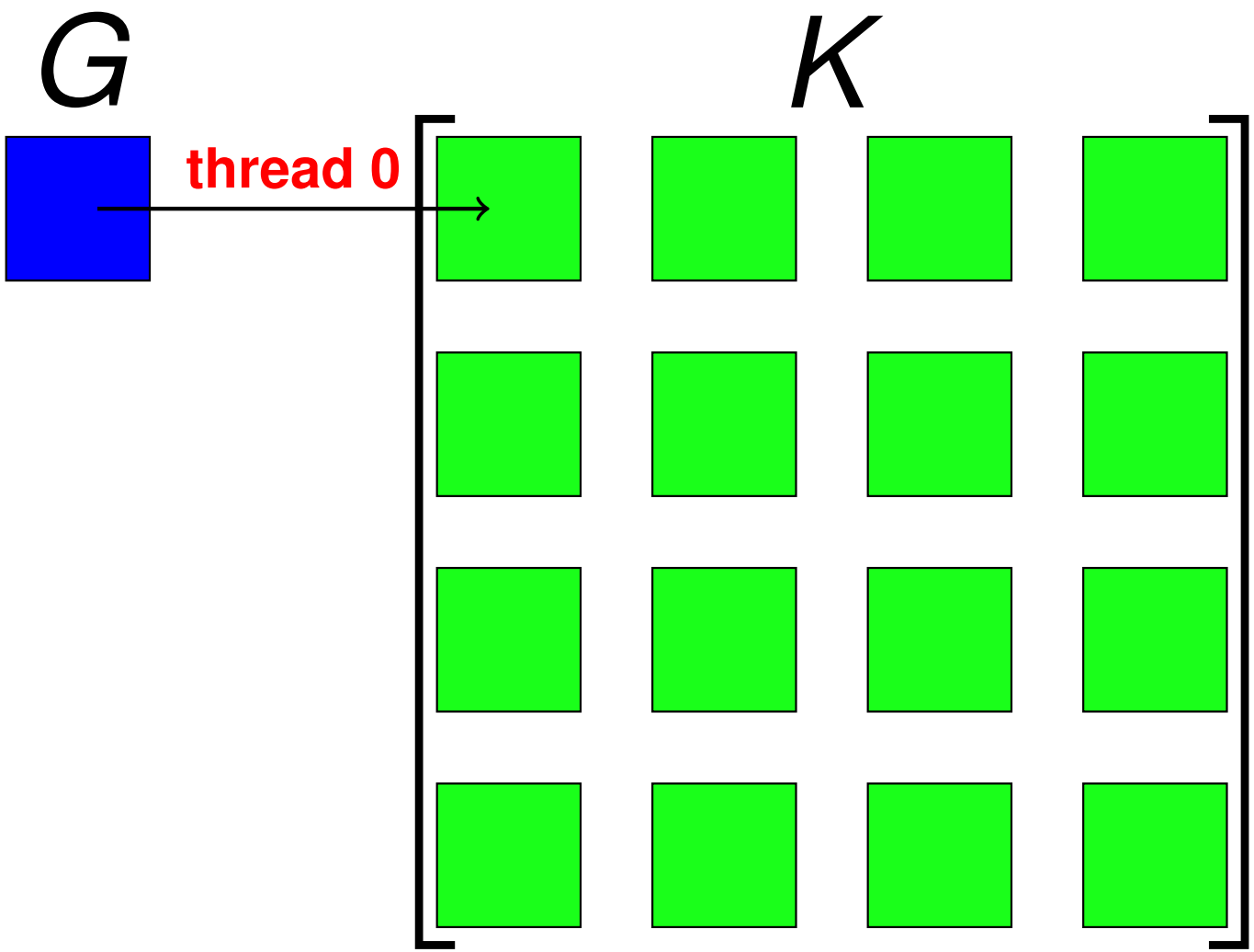


Figure: Tensor Contraction $G^{\beta\gamma}(\mathcal{T})K^{ij}_{\beta\gamma}$

Computational Flexibility
Basic Contraction



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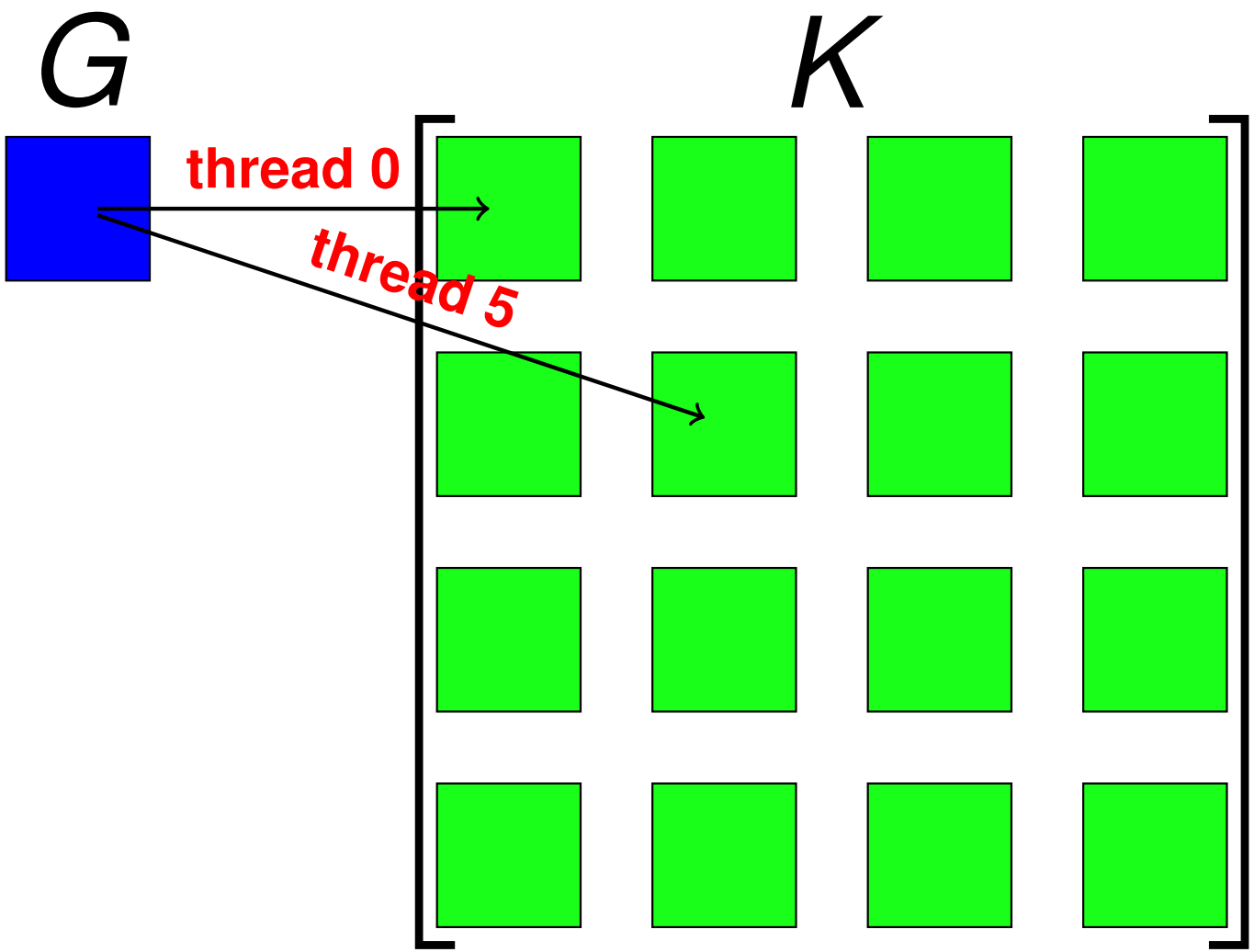

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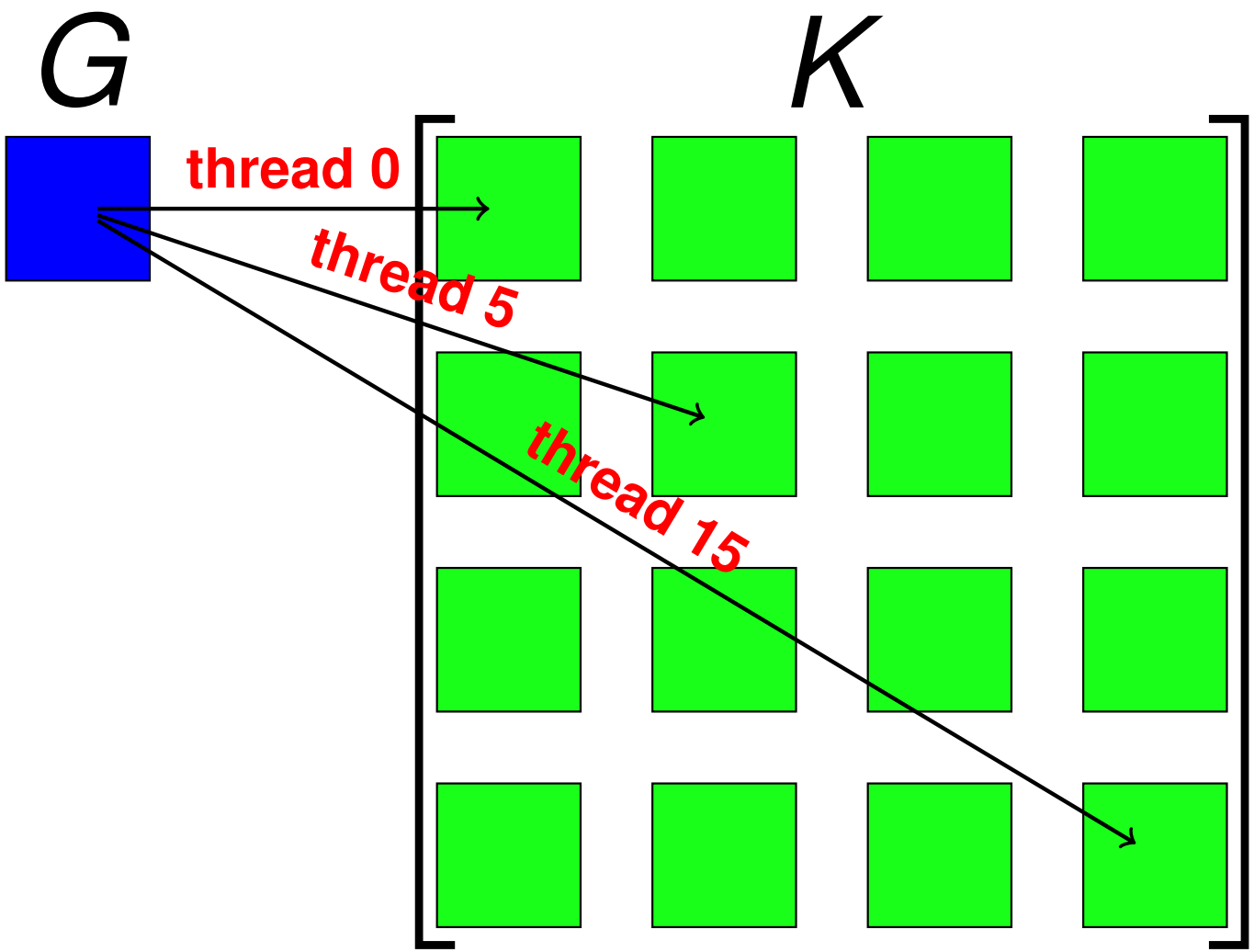

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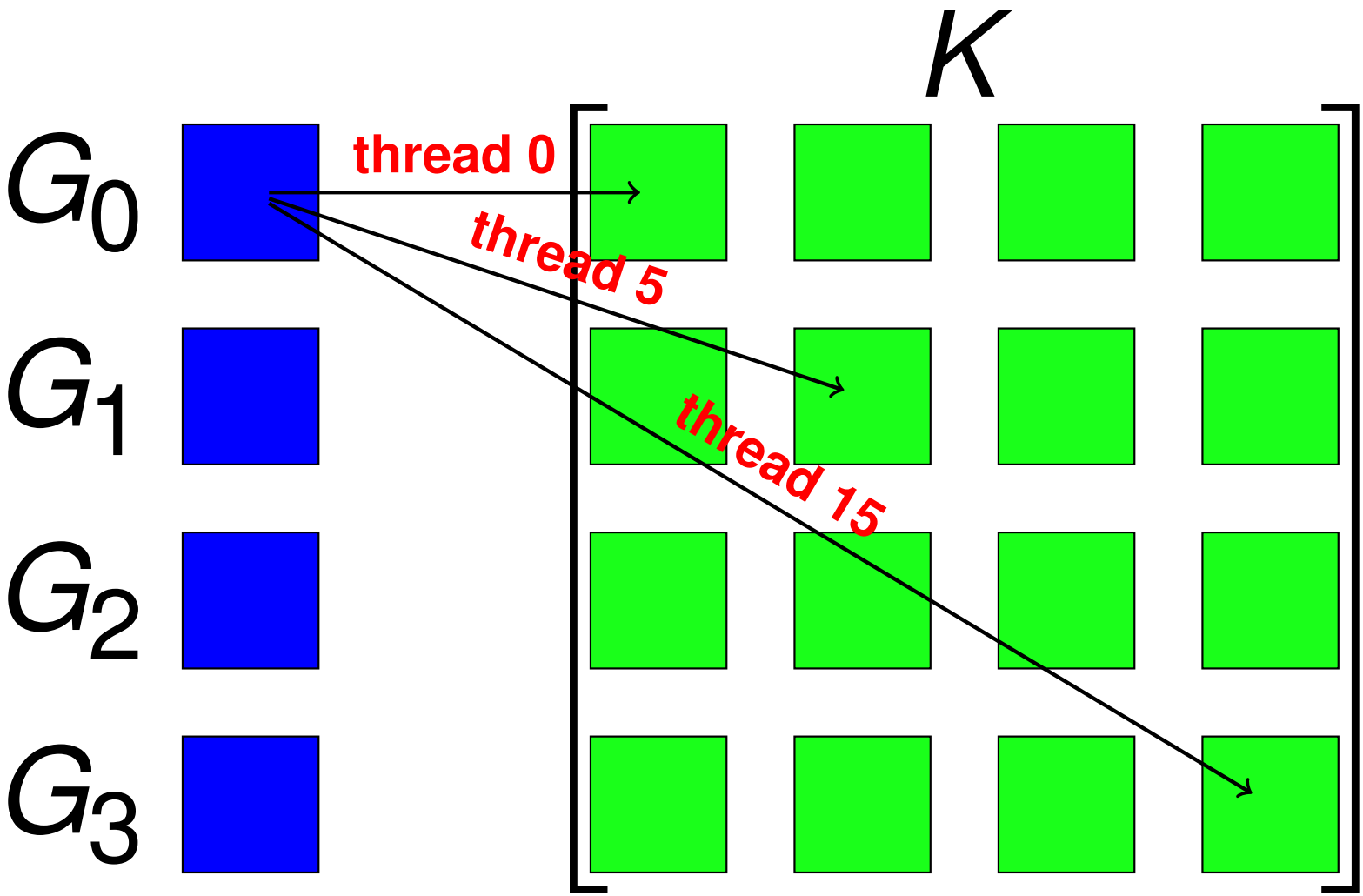
Computational Flexibility
Element Batch Size



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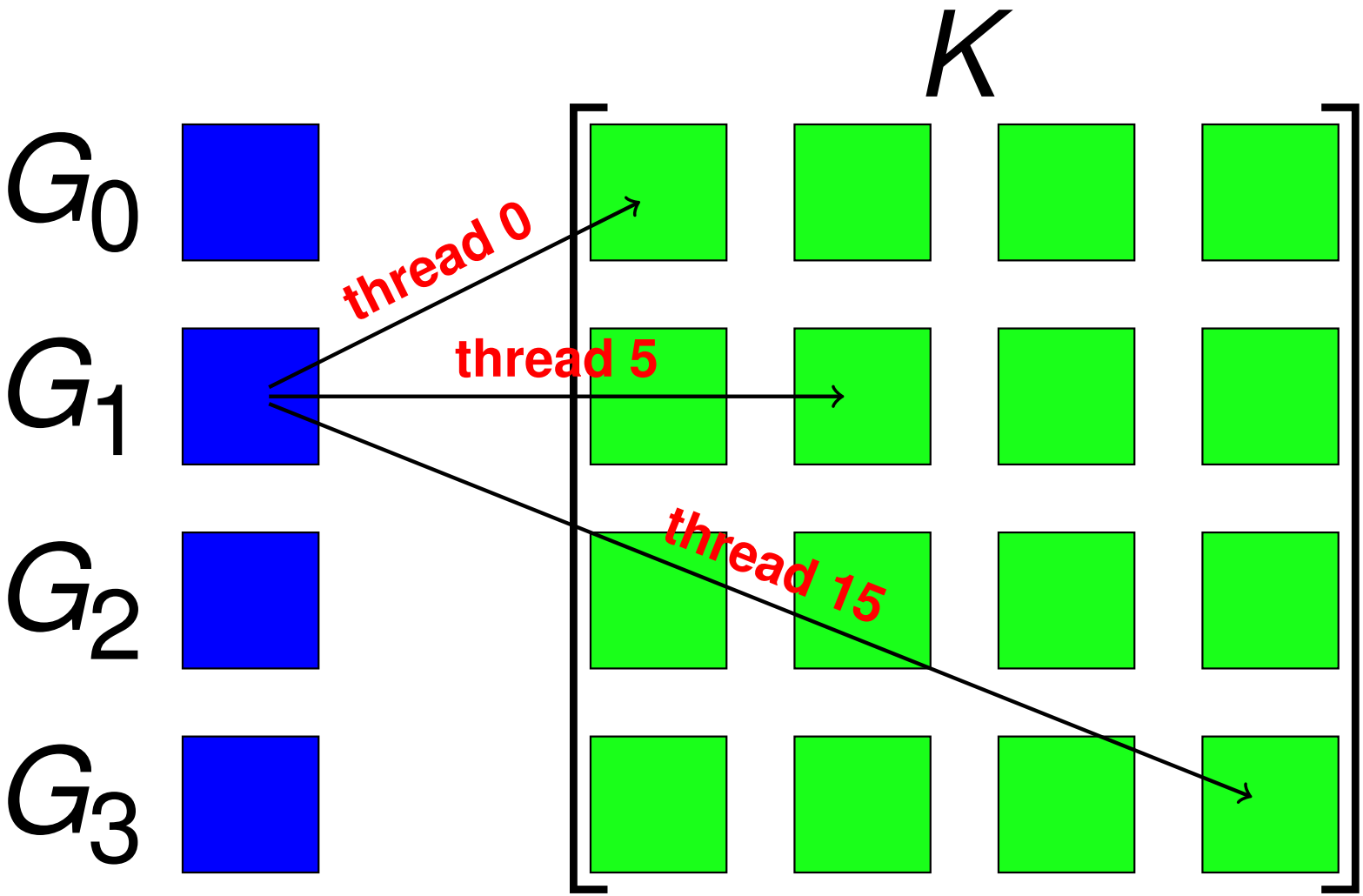

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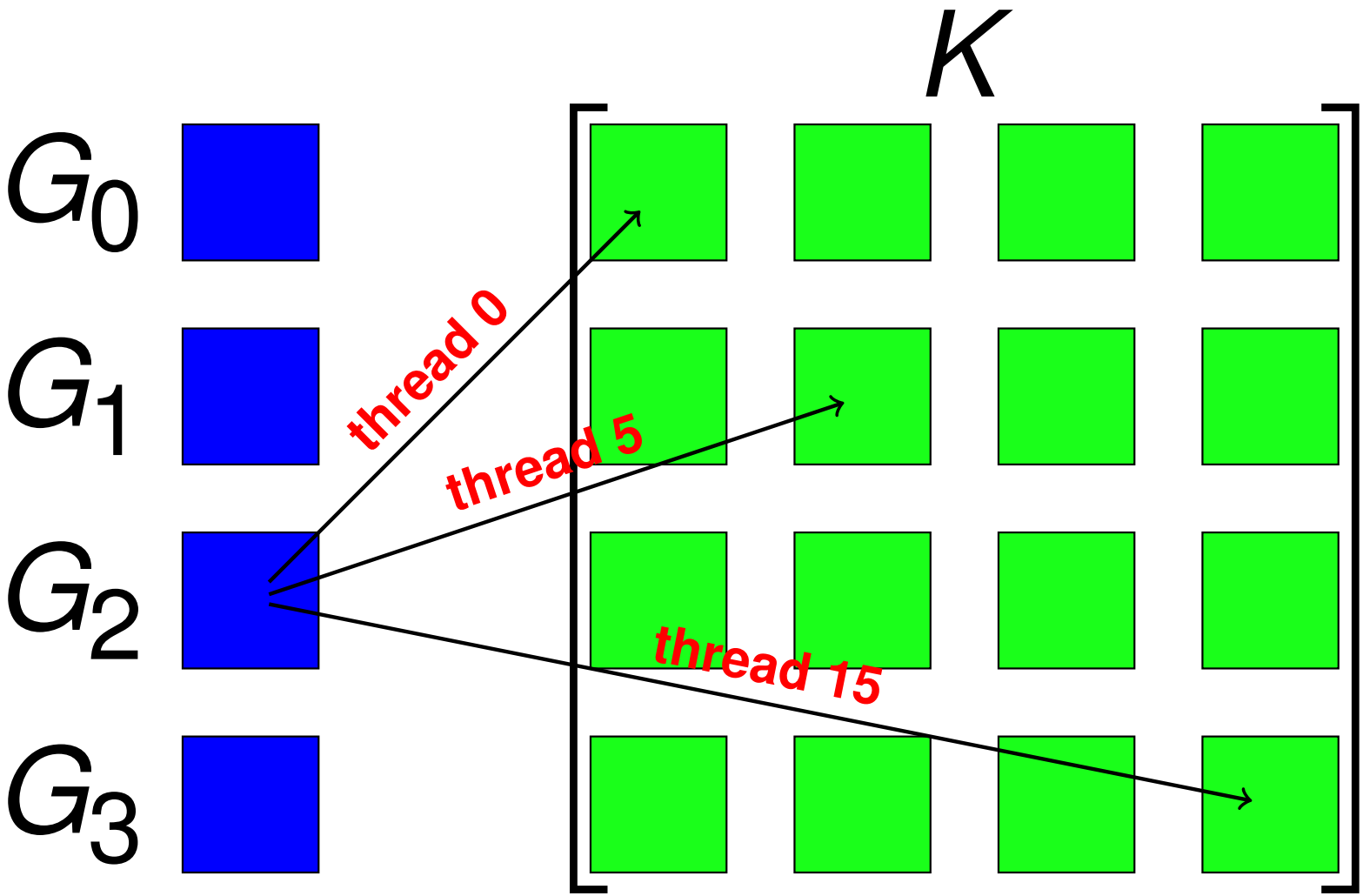

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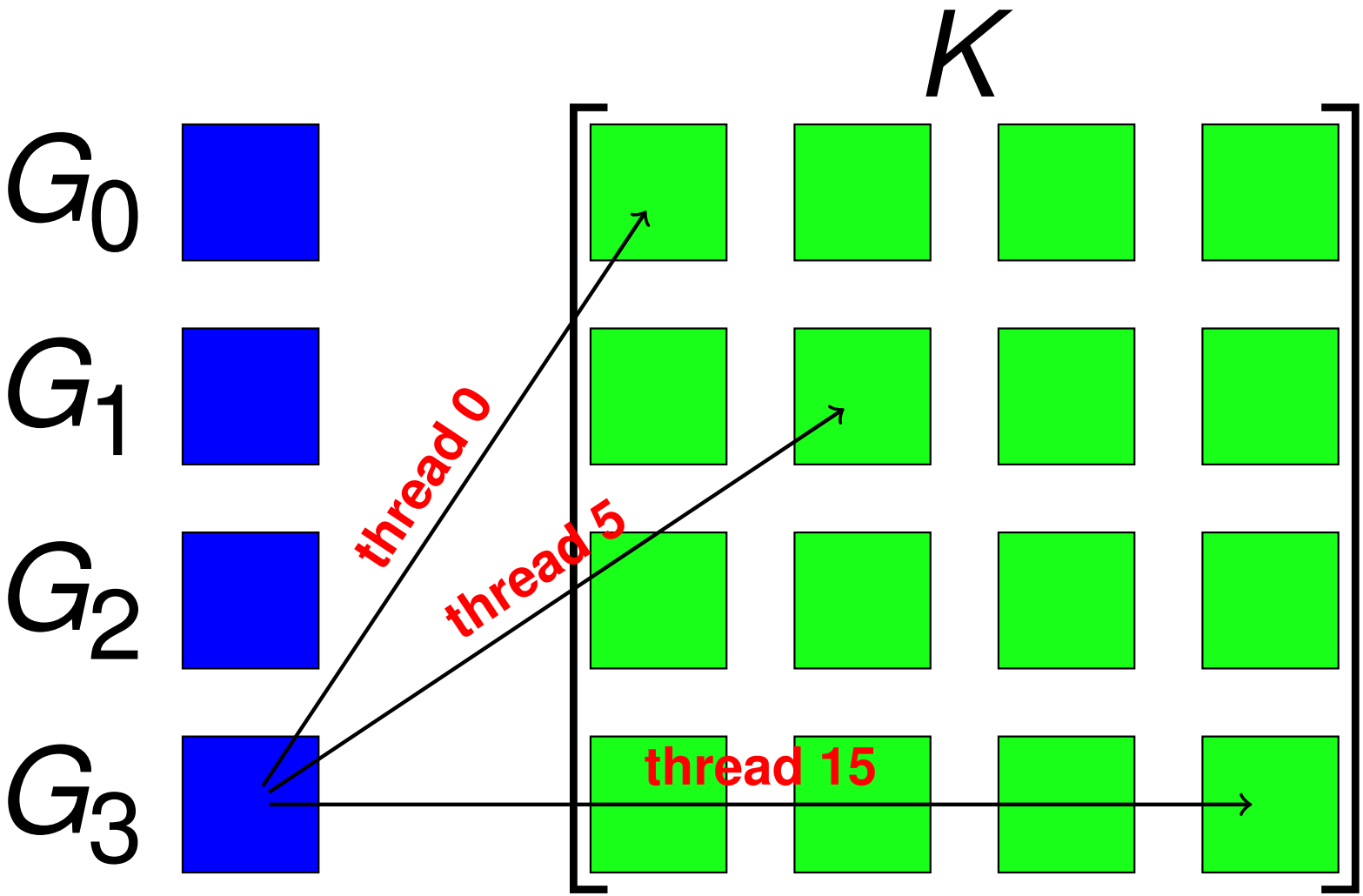

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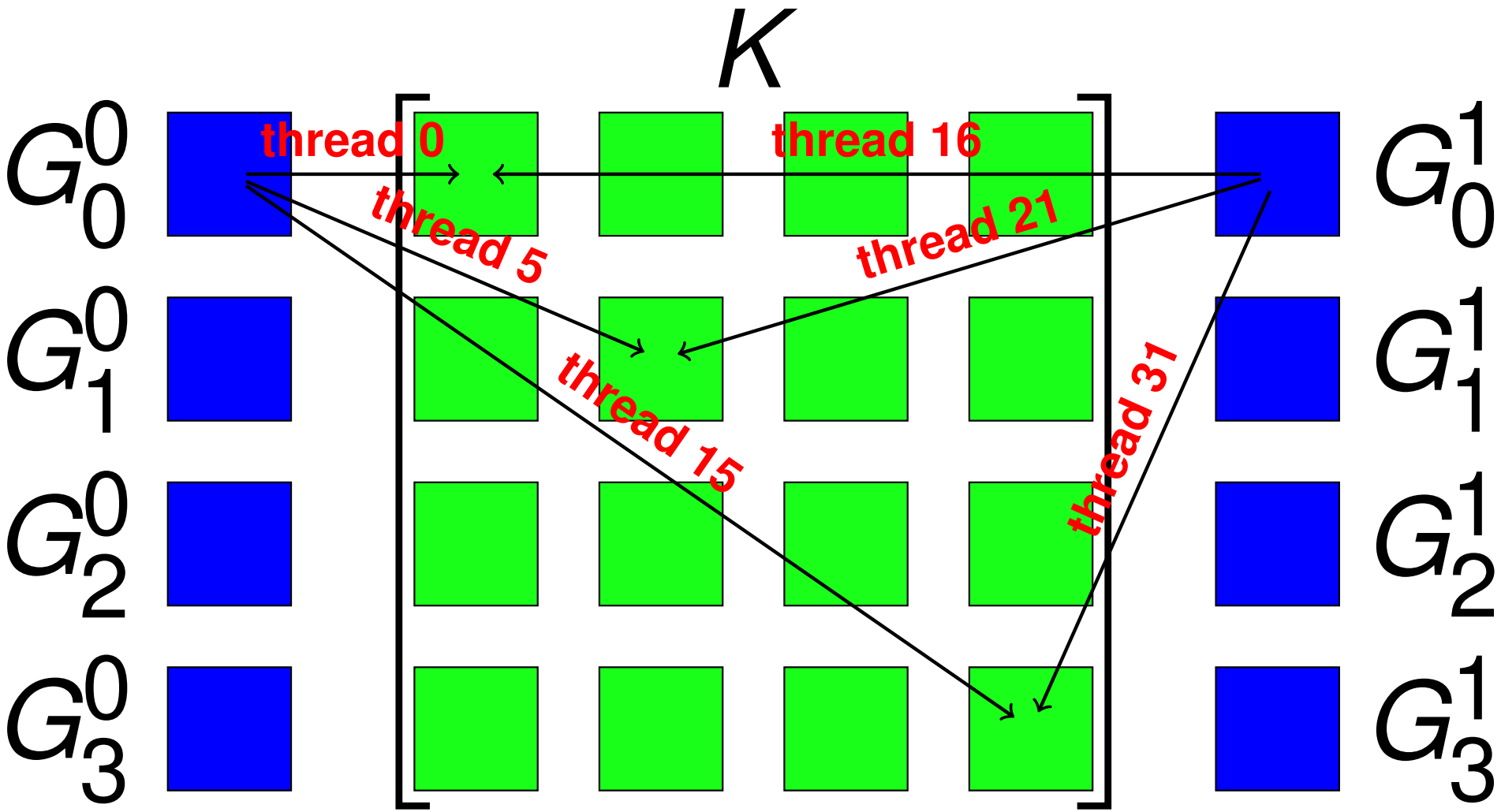
Computational Flexibility
Concurrent Elements



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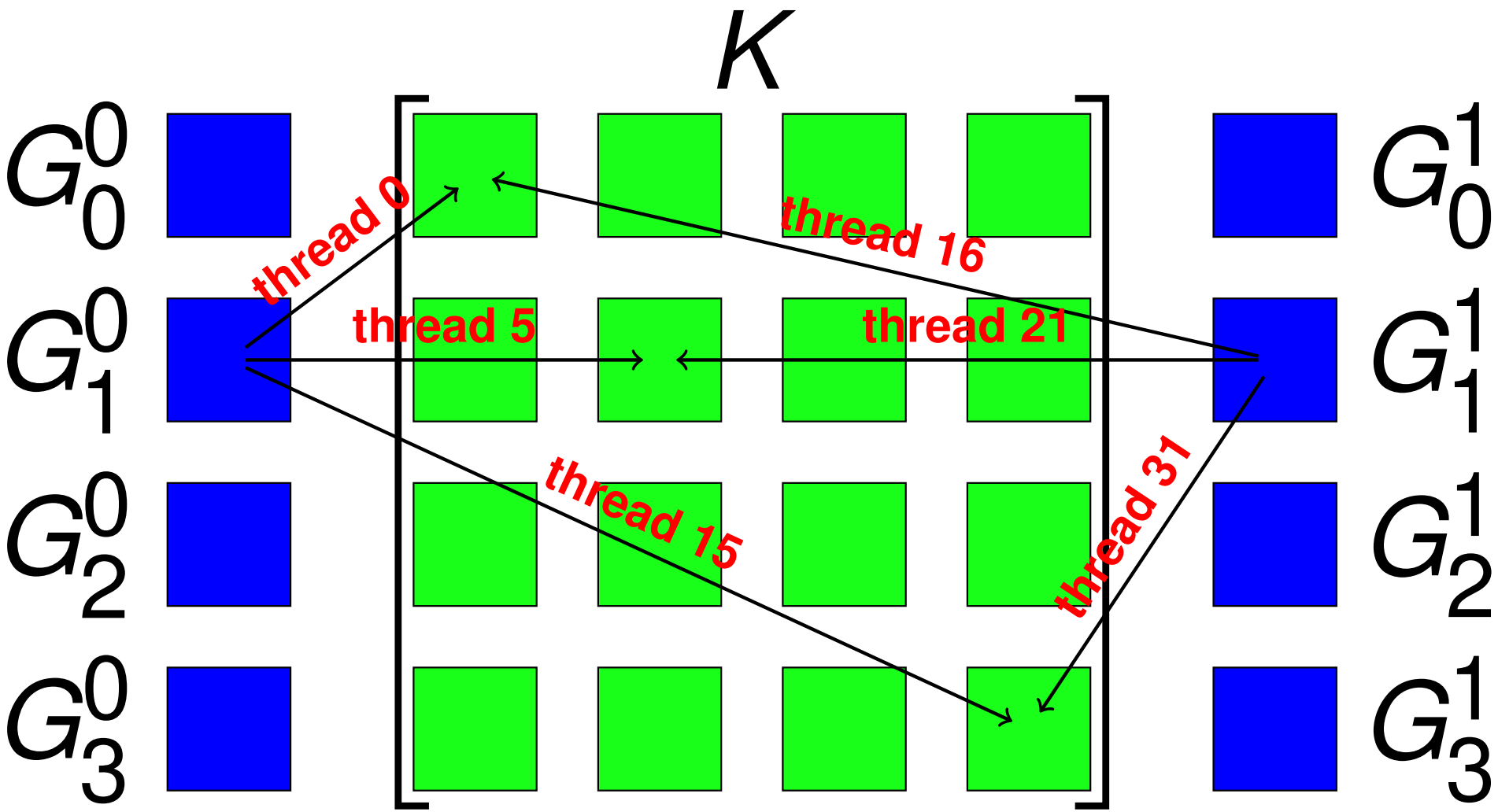

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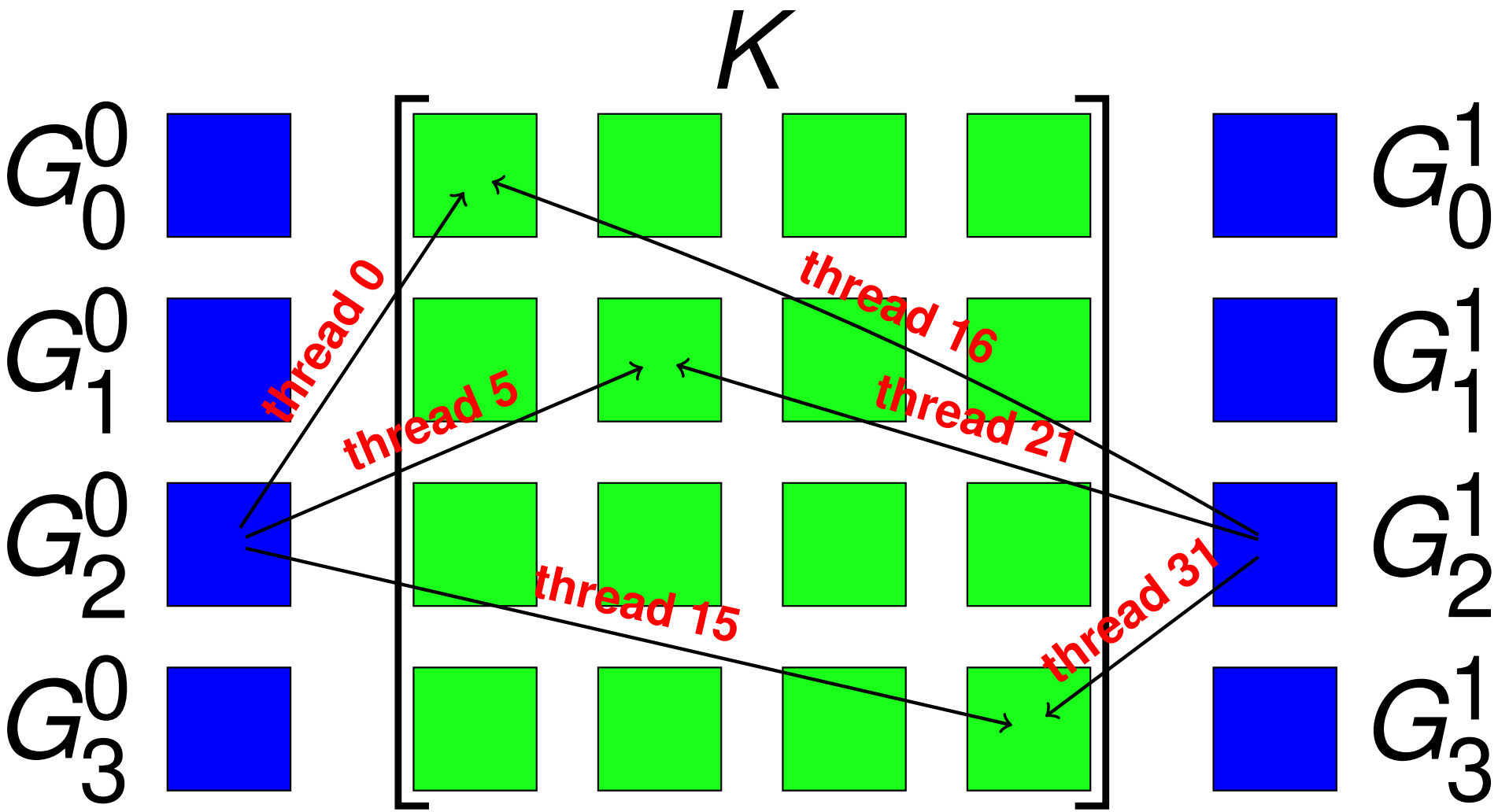

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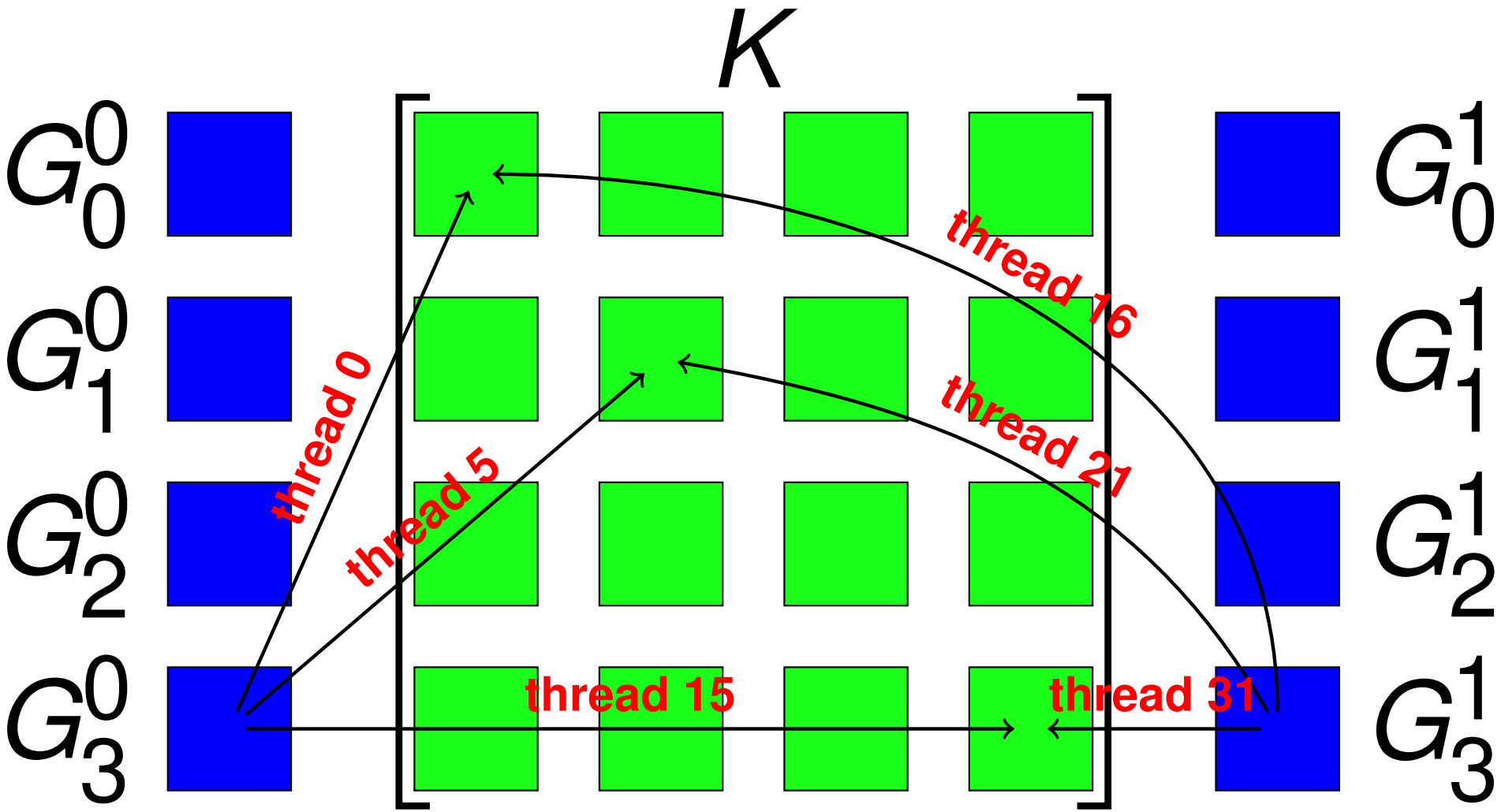


Computational Flexibility
Loop Unrolling

```
/* G K contraction: unroll = full */
E[0] += G[0] * K[0];
E[0] += G[1] * K[1];
E[0] += G[2] * K[2];
E[0] += G[3] * K[3];
E[0] += G[4] * K[4];
E[0] += G[5] * K[5];
E[0] += G[6] * K[6];
E[0] += G[7] * K[7];
E[0] += G[8] * K[8];
```

Computational Flexibility
Loop Unrolling

```
/* G K contraction: unroll = none */
for(int b = 0; b < 1; ++b) {
  const int n = b*1;
  for(int alpha = 0; alpha < 3; ++alpha) {
    for(int beta = 0; beta < 3; ++beta) {
      E[b] += G[n*9+alpha*3+beta] * K[alpha*3+beta];
    }
  }
}
```

Computational Flexibility
Interleaving stores

```
/* G K contraction: unroll = none */
for(int b = 0; b < 4; ++b) {
  const int n = b*1;
  for(int alpha = 0; alpha < 3; ++alpha) {
    for(int beta = 0; beta < 3; ++beta) {
      E[b] += G[n*9+alpha*3+beta] * K[alpha*3+beta];
    }
  }
}
/* Store contraction results */
elemMat[Eoffset+idx+0]  = E[0];
elemMat[Eoffset+idx+16] = E[1];
elemMat[Eoffset+idx+32] = E[2];
elemMat[Eoffset+idx+48] = E[3];
```

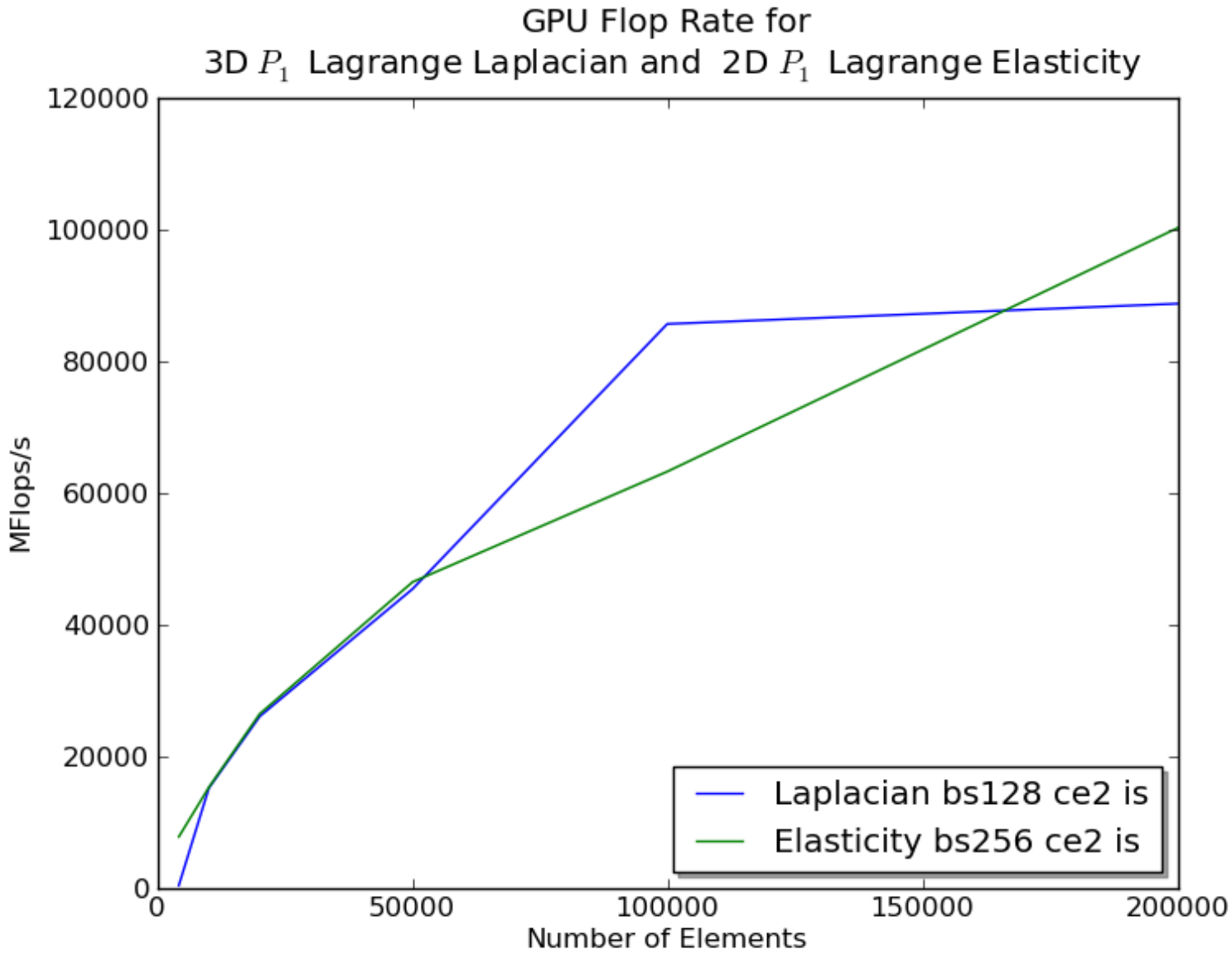
Computational Flexibility

Interleaving stores

```
n = 0;
for(int alpha = 0; alpha < 3; ++alpha) {
  for(int beta = 0; beta < 3; ++beta) {
    E += G[n*9+alpha*3+beta] * K[alpha*3+beta];
  }
}
/* Store contraction result */
elemMat[Eoffset+idx+0] = E;
n = 1; E = 0.0; /* contract */
elemMat[Eoffset+idx+16] = E;
n = 2; E = 0.0; /* contract */
elemMat[Eoffset+idx+32] = E;
n = 3; E = 0.0; /* contract */
elemMat[Eoffset+idx+48] = E;
```

Outline

Performance
Peak Performance



Performance

Price-Performance Comparison of CPU and GPU 3D P_1 Laplacian Integration

Model	Price ($)	GF/s	MF/s$
GTX285	390	90	231
Core 2 Duo	300	2	6.6

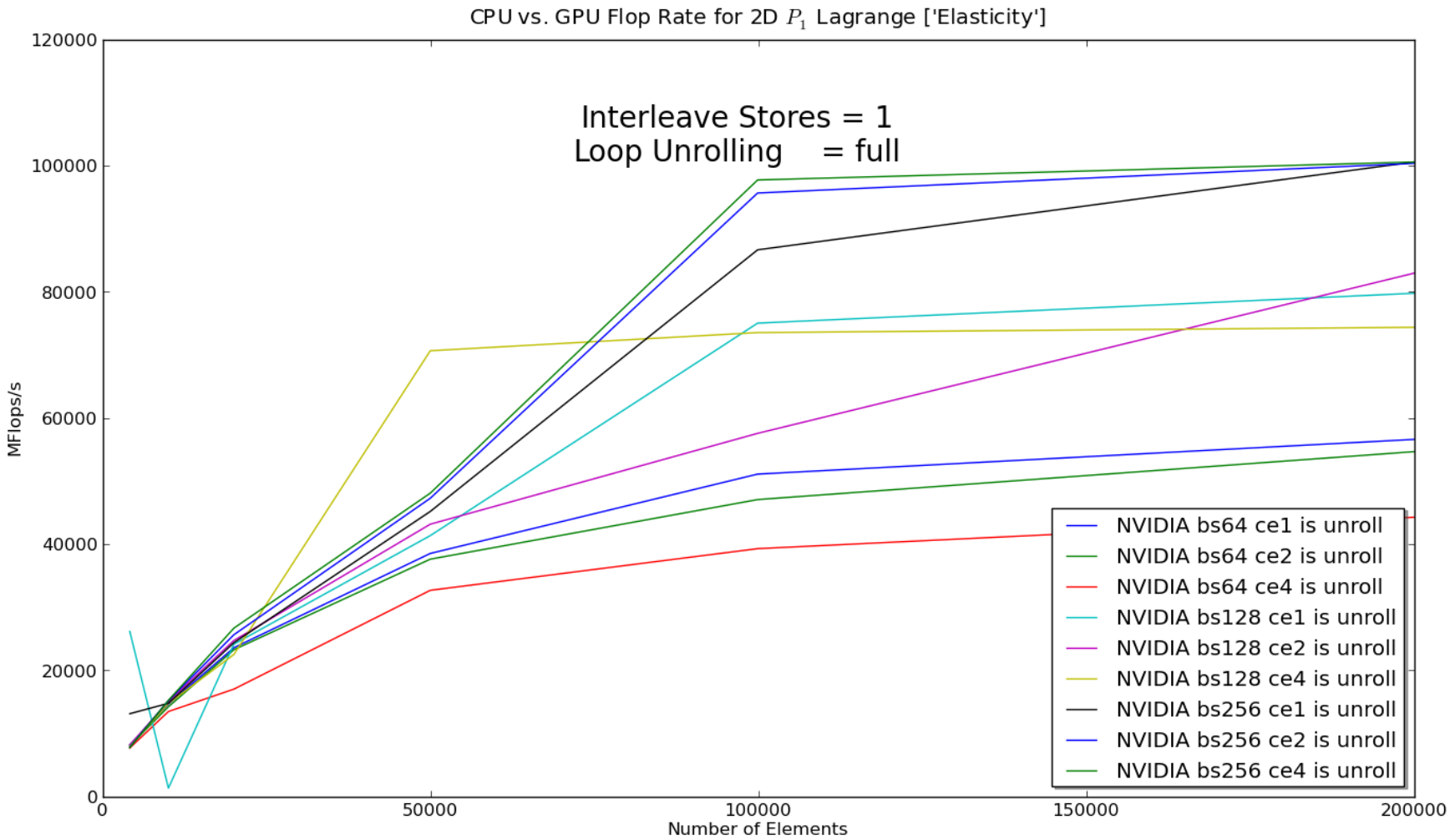
Performance

Price-Performance Comparison of CPU and GPU
3D P_1 Laplacian Integration

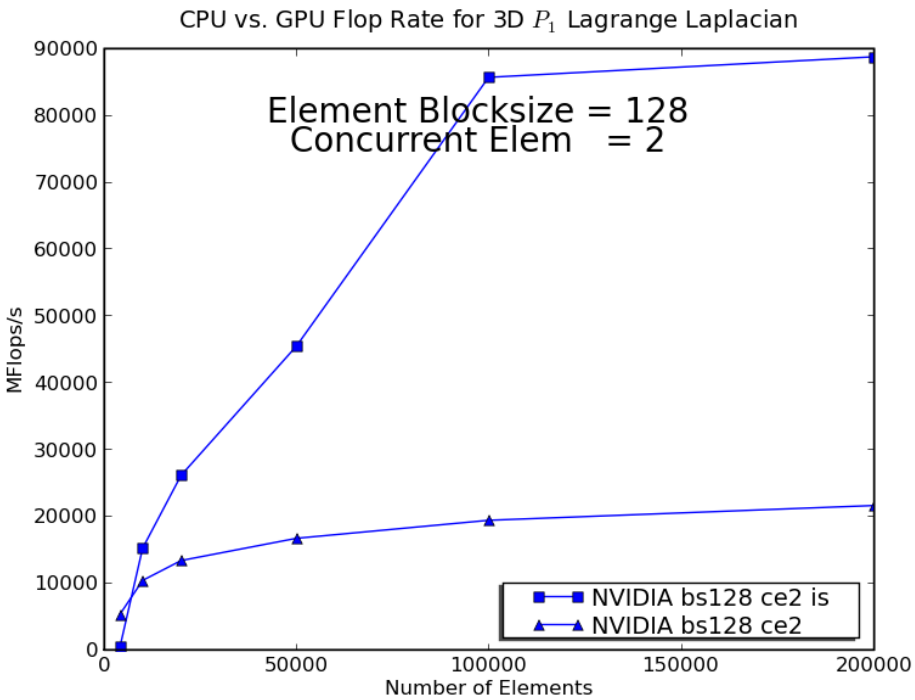
Model	Price ($)	GF/s	MF/s$
GTX285	390	90	231
Core 2 Duo	300	12*	40

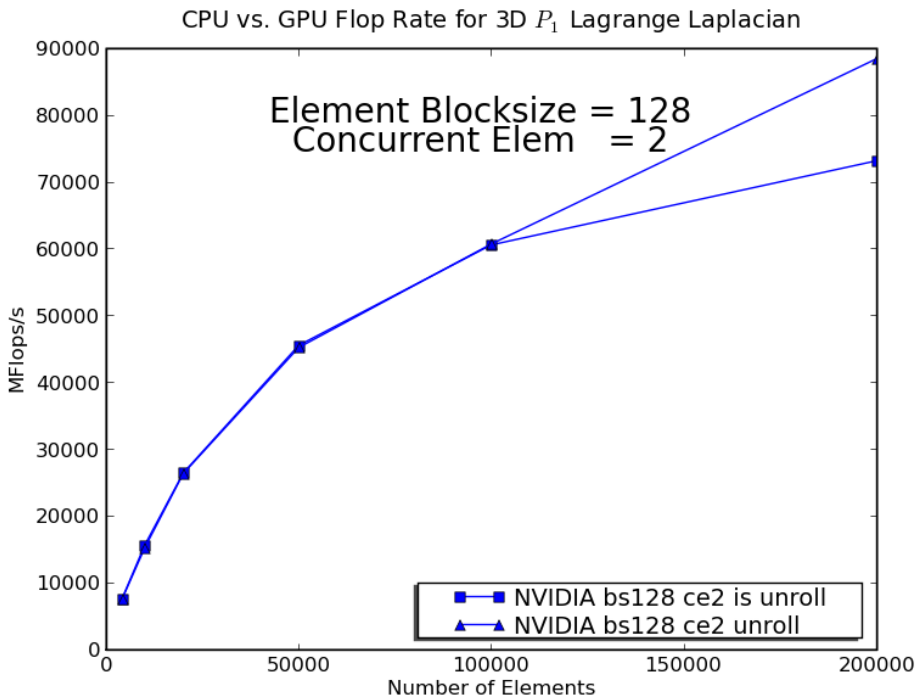
* Jed Brown Optimization Engine

Performance
Influence of Element Batch Sizes



Performance
Influence of Code Structure





Explaining performance

- Increase shared memory and work/thread until you top out
  - Occupancies go down or level out as performance goes up
- Does not work without interleaved stores
  - Scheduler can switch to kernels who are computing
  - Larger number of smaller computations makes better fit
- Should I worry about detailed explanations for performance?
  - Sensible decompositions, coupled with exploration
  - FLAME methodology

Automated Tuning System

Components of our performance evaluation system:

- Generate set of kernels using:
  - Loop slicing, store reordering, etc.
  - Loop invariants ala FLAME
  - High level constructs ala Rheagen and FEniCS
- Store results and metadata in HDF5 using PyTables
  - Thousands of tests for this talk
- Interrogate and plot with Matplotlib
- Eventually couple to build system
  - FFTW, Spiral, FLAME

Why Should You Try This?

Structured code generation,

can allow easy integration
of novel hardware

and reconcile user physics
with system traversals.

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