

High-Performance Parallel Computing

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Course Overview

- **Emphasis on algorithm development and programming issues for high performance**
- **No assumed background in computer architecture; assume knowledge of C**
- **Grading:**
 - **60% Programming Assignments (4 x 15%)**
 - **40% Final Exam (July 4)**
- **Accounts will be provided on IIT-M system**

Course Topics

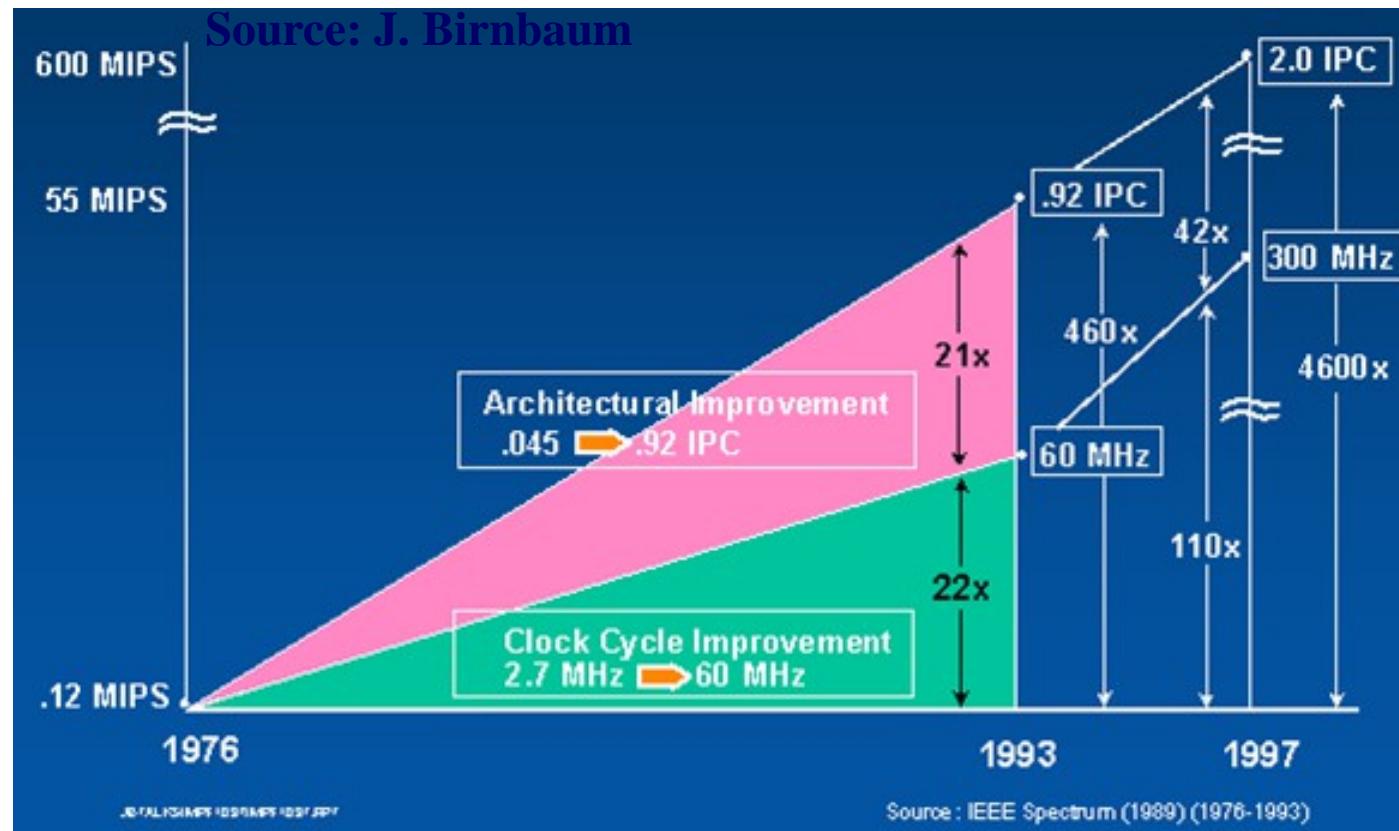
- **Architectures**
 - Single processor core
 - Multi-core and SMP (Symmetric Multi-Processor) systems
 - GPUs (Graphic Processing Units)
 - Short-vector SIMD instruction set architectures
- **Programming Models/Techniques**
 - Single processor performance issues
 - Caches and Data locality
 - Data dependence and fine-grained parallelism
 - Vectorization (SSE, AVX)
 - Parallel programming models
 - Shared-Memory Parallel Programming (OpenMP)
 - GPU Programming (CUDA)

Class Meeting Schedule

- **Lecture from 9am-12pm each day, with mid-class break**
 - **Optional Lab session from 12-1pm each day**
 - **4 Programming Assignments**
-
-

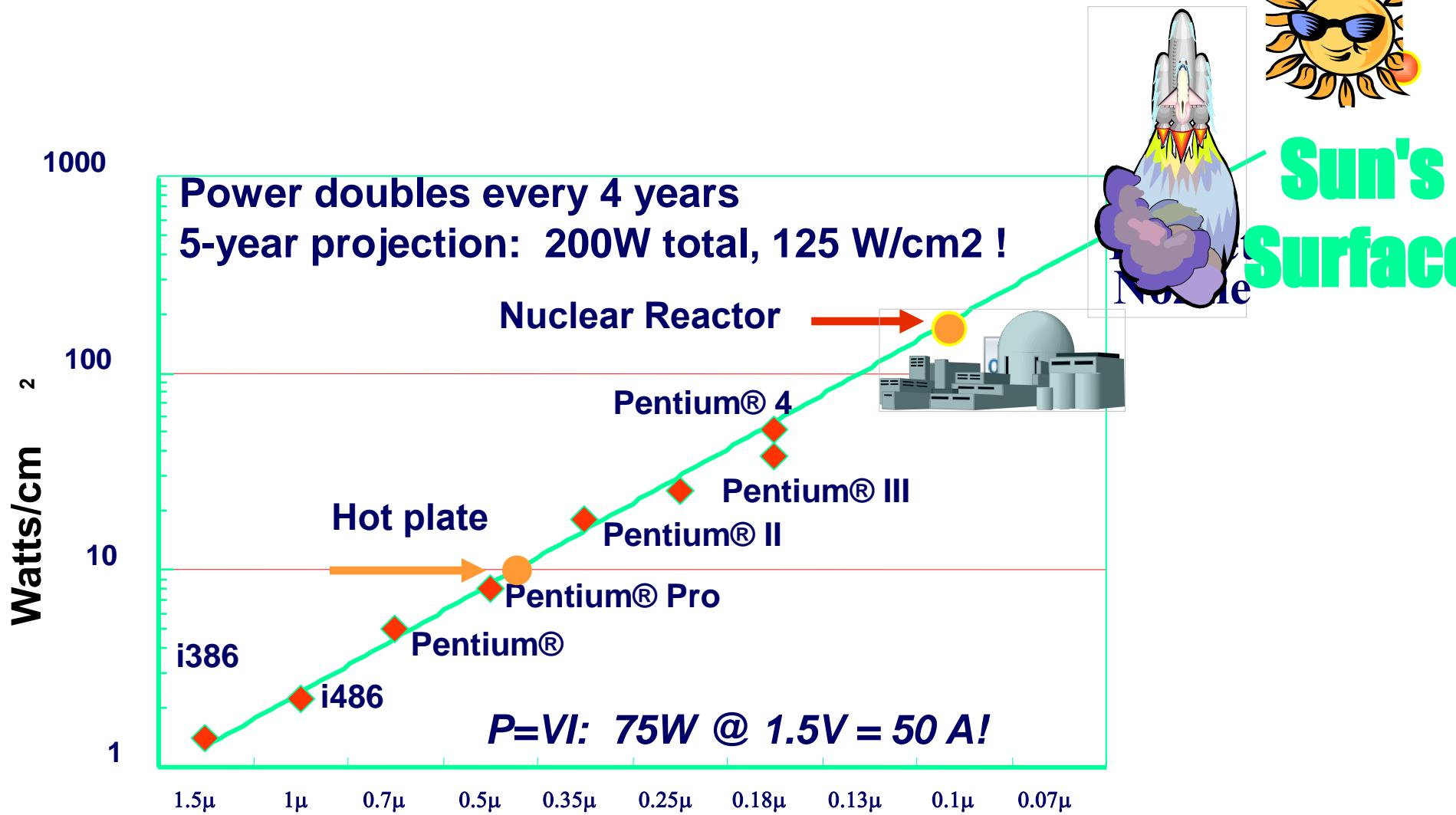
Data Locality	June 24	15%
OpenMP	June 27	15%
CUDA	June 30	15%
Vectorization	July 2	15%

The Good Old Days for Software



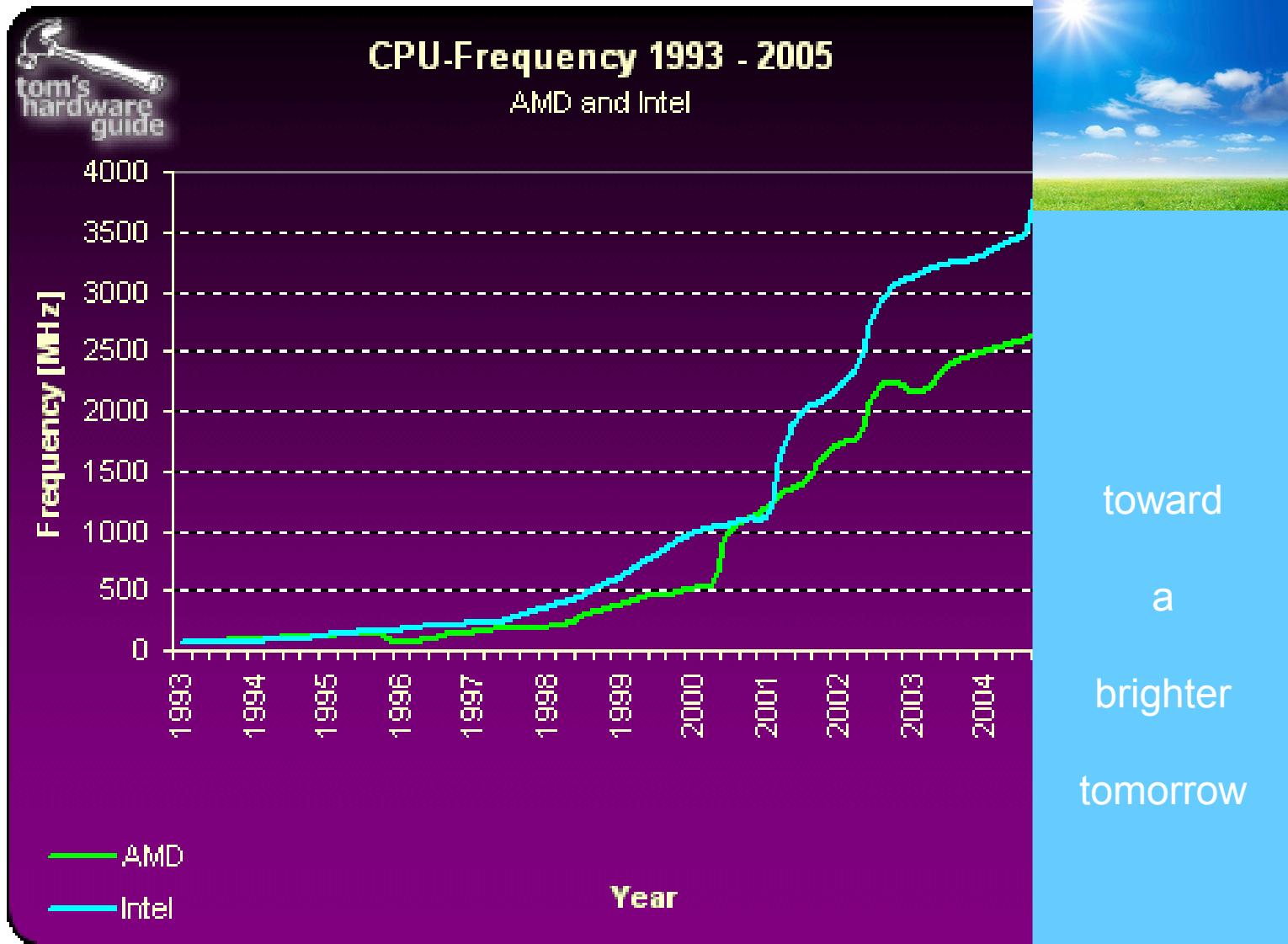
- Single-processor performance experienced dramatic improvements from clock, and architectural improvement (Pipelining, Instruction-Level-Parallelism)
- Applications experienced automatic performance

Hitting the Power Wall



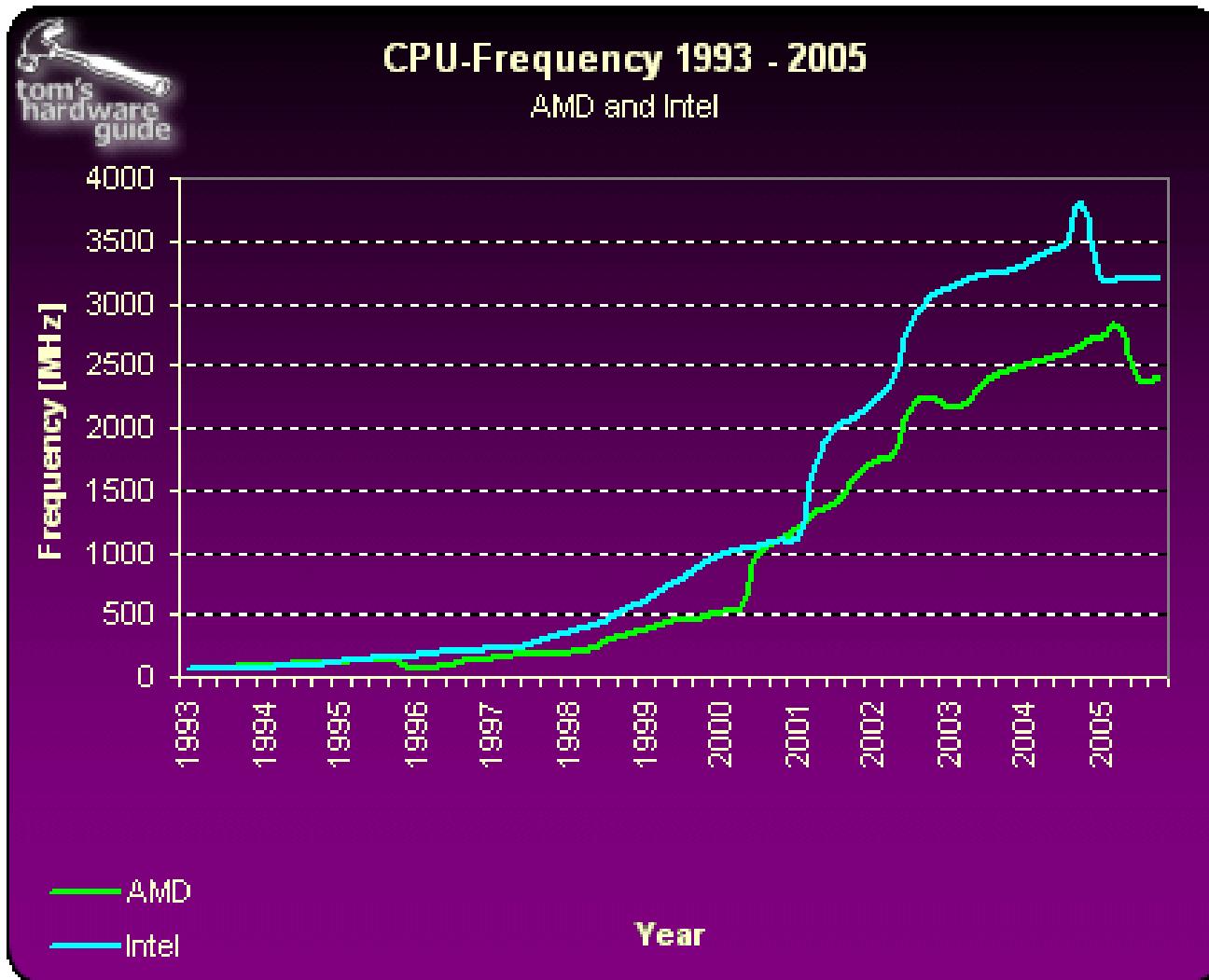
* “New Microarchitecture Challenges in the Coming Generations of CMOS Process Technologies” - Fred Pollack, Intel Corp. Micro32 conference key note - 1999. Courtesy Avi - 6 - Mendelson, Intel

Hitting the Power Wall



http://img.tomshardware.com/us/2005/11/21/the_mother_of_all_cpu_charts_2005/cpu_frequency.gif

Hitting the Power Wall



http://img.tomshardware.com/us/2005/11/21/the_mother_of_all_cpu_charts_2005/cpu_frequency.gif

2004 – Intel cancels Tejas and Jayhawk due to "heat problems due to the extreme power consumption of the core ..."

The Only Option: Use Many Cores

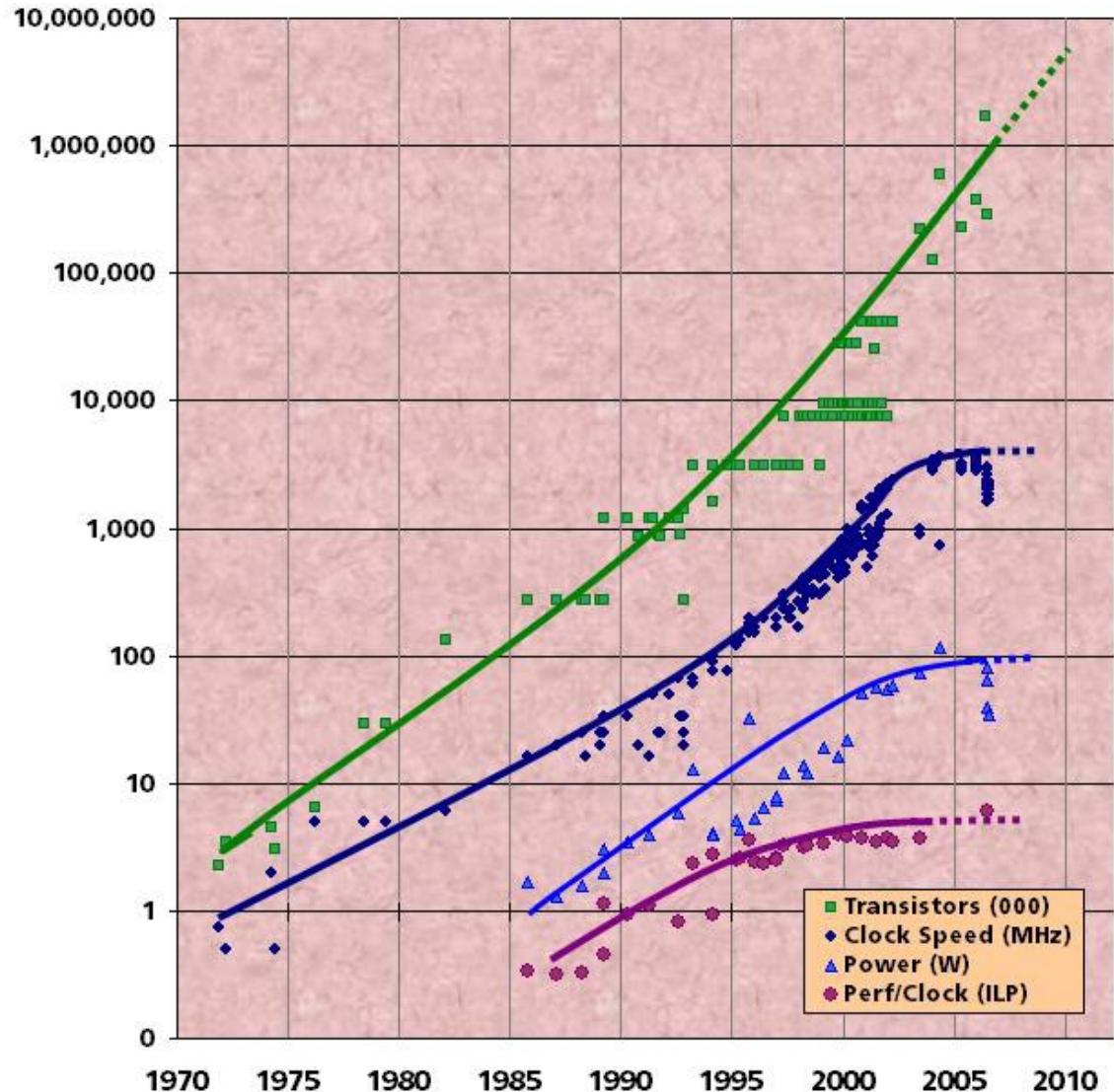
Chip density is continuing increase ~2x every 2 years

- Clock speed is not
- Number of processor cores may double

There is little or no more hidden parallelism (ILP) to be found

Parallelism must be exposed to and managed by software

Source: Intel, Microsoft (Sutter) and Stanford (Olukotun, Hammond)



Can You Predict Performance?

- E1 takes about 0.4s to execute on this laptop
 - Performance in GFLOPs: billions (Giga) of FLoating point Operations per Second =
- About how long does E2 take?
 1. [0-0.4s]
 2. [0.4s-0.6s]
 3. [0.6s-0.8s]
 4. More than 0.8s

E2 takes 0.35s => 2.27 GFLOPs

```
double W,X,Y,Z;
```

```
for(j=0;j<100000000;j++){  
    W = 0.999999*X;  
    X = 0.999999*W;}  
// Example loop E1
```

```
for(j=0;j<100000000;j++){  
    W = 0.999999*W + 0.000001;  
    X = 0.999999*X + 0.000001;  
    Y = 0.999999*Y + 0.000001;  
    Z = 0.999999*Z + 0.000001;  
}  
// Example loop E2
```

ILP Affects Performance

- **ILP (Instruction Level Parallelism):** Many operations in a sequential code could be executed concurrently if they do not have dependences
- Pipelined stages in functional units can be exploited by ILP
- Multiple functional units in a CPU be exploited by ILP
- ILP is automatically exploited by the system when possible
- E2's statements are independent and provide ILP, but E1's statements are not, and do not provide ILP

```
double W,X,Y,Z;
```

```
for(j=0;j<100000000;j++){  
    W = 0.999999*X;  
    X = 0.999999*W;}  
// Example loop E1
```

```
for(j=0;j<100000000;j++){  
    W = 0.999999*W + 0.000001;  
    X = 0.999999*X + 0.000001;  
    Y = 0.999999*Y + 0.000001;  
    Z = 0.999999*Z + 0.000001;  
}  
// Example loop E2
```

Example: Memory Access Cost

```
#define N 32
#define T 1024*1024
// #define N 4096
// #define T 64
double A[N][N];

for(it=0; it<T; it++)
    for (j=0; i<N; i++)
        for (i=0; i<N; i++)
            A[i][j] += 1;
```

Data Movement overheads from main memory to cache can greatly exceed computational costs

- About how long will code run for the 4Kx4K matrix?
 1. [0-0.3s]
 2. [0.3s-0.6s]
 3. [0.6s-1.2s]
 4. More than 1.2s

32x32 4Kx4K		
FLOPs	230	230
Time	0.33s	15.5s
GFLOPs	3.24	0.07

Cache Memories

Adapted from slides
by Prof. Randy Bryant (CMU CS15-213)
and Dr. Jeffrey Jones (OSU CSE 5441)

Topics

- Generic cache memory organization
- Impact of caches on performance

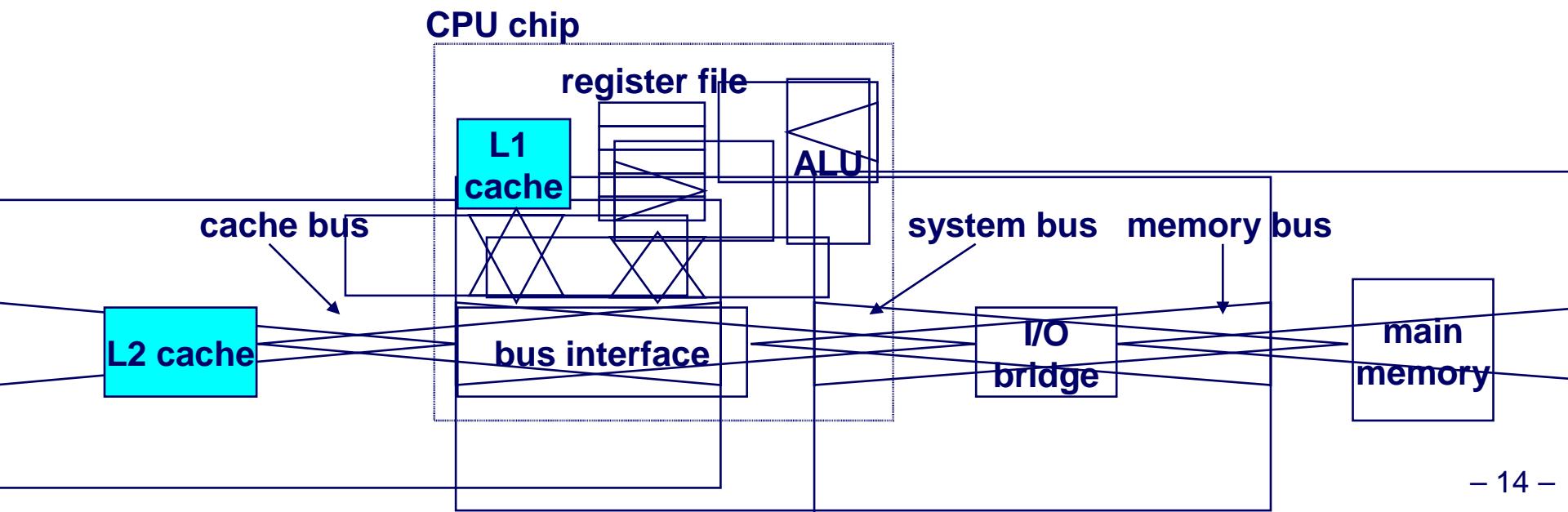
Cache Memories

Cache memories are small, fast SRAM-based memories managed automatically in hardware.

- Hold frequently accessed blocks of main memory

CPU looks first for data in L1, then in L2, then in main memory.

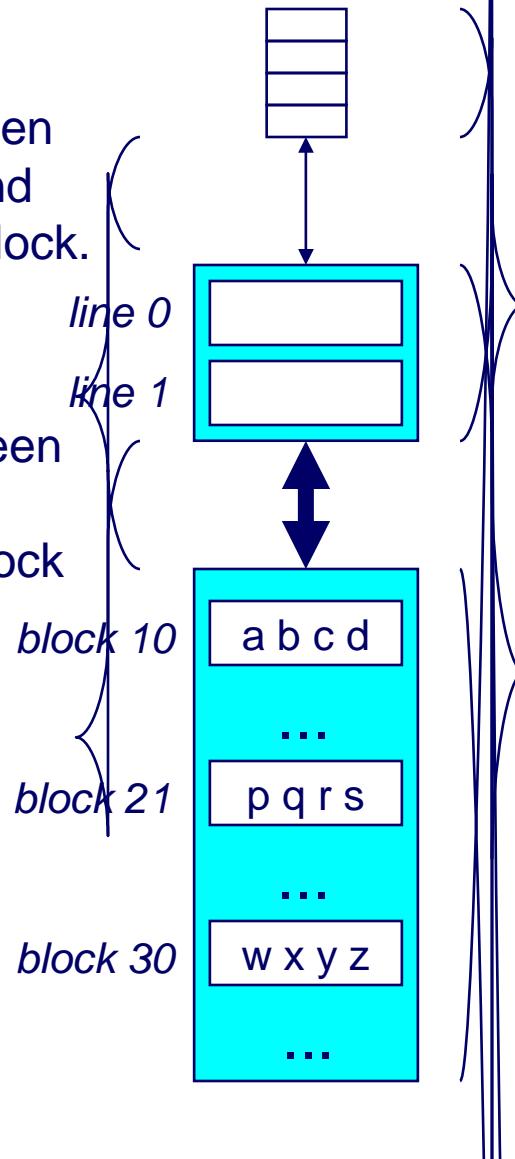
Typical bus structure:



Inserting an L1 Cache Between the CPU and Main Memory

The transfer unit between the CPU register file and the cache is a 4-byte block.

The transfer unit between the cache and main memory is a 4-word block (16 bytes).

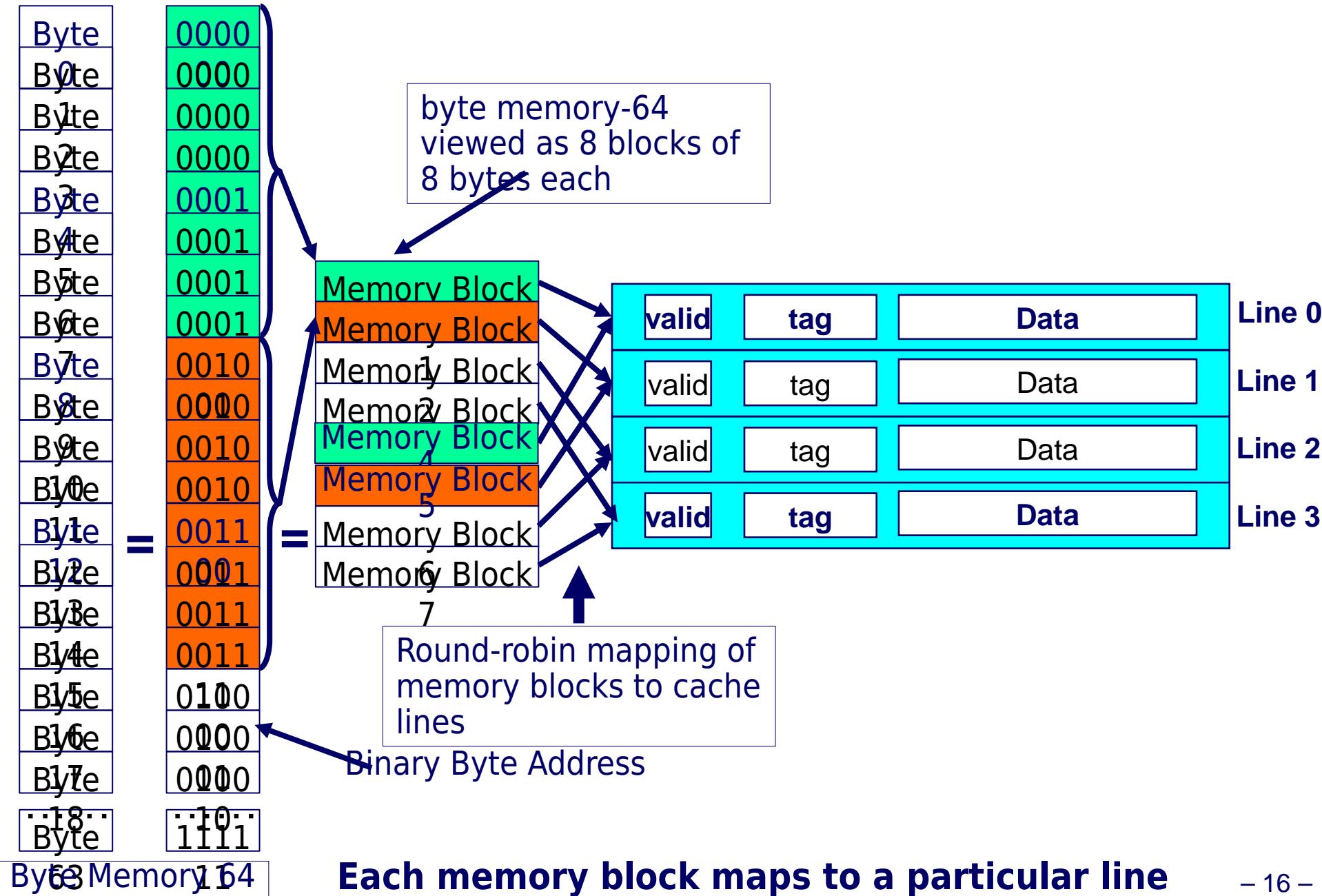


The tiny, very fast CPU **register file** has room for four 4-byte words.

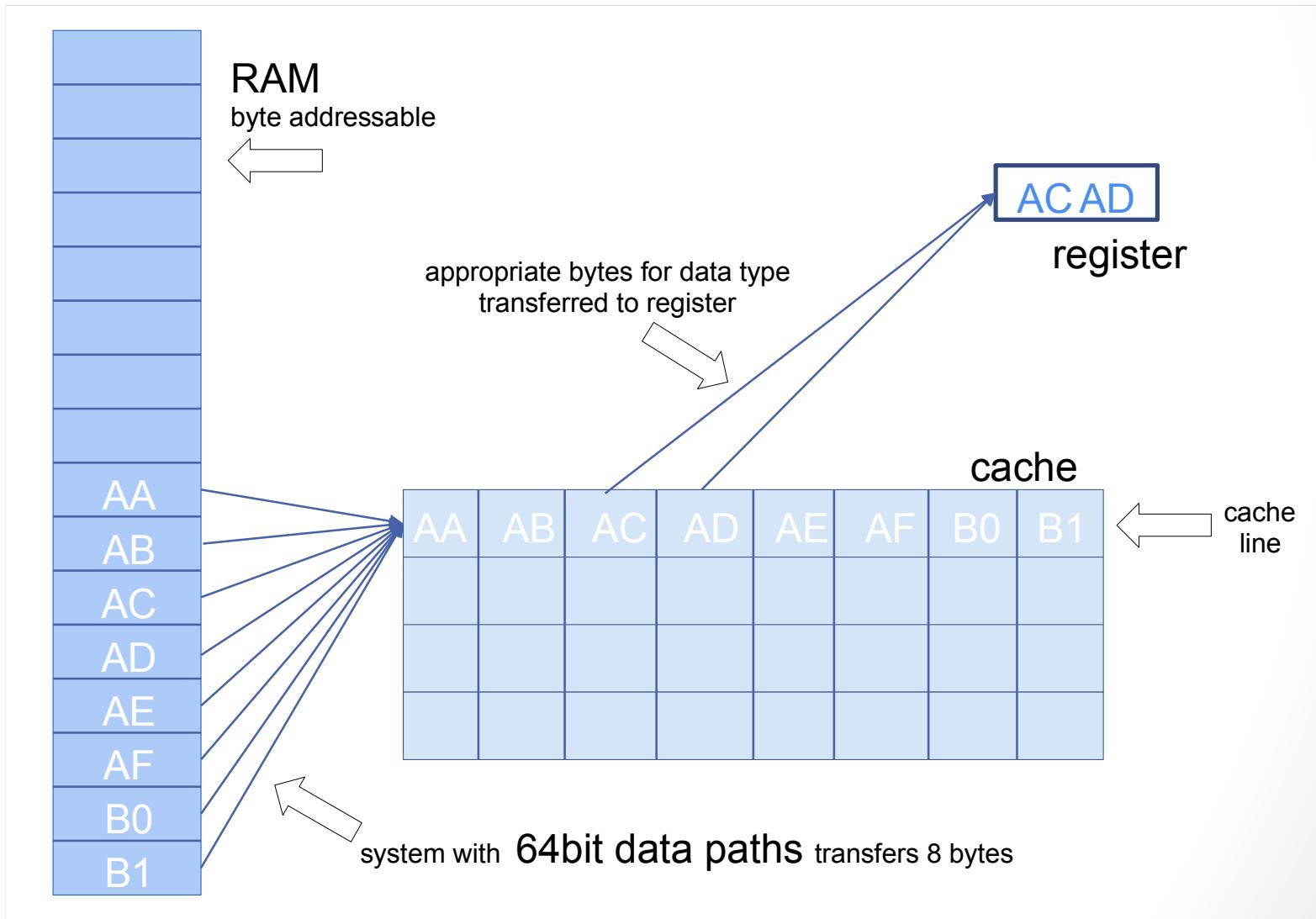
The small fast **L1 cache** has room for two 4-word blocks.

The big slow **main memory** has room for many 4-word blocks.

Direct-Mapped Cache



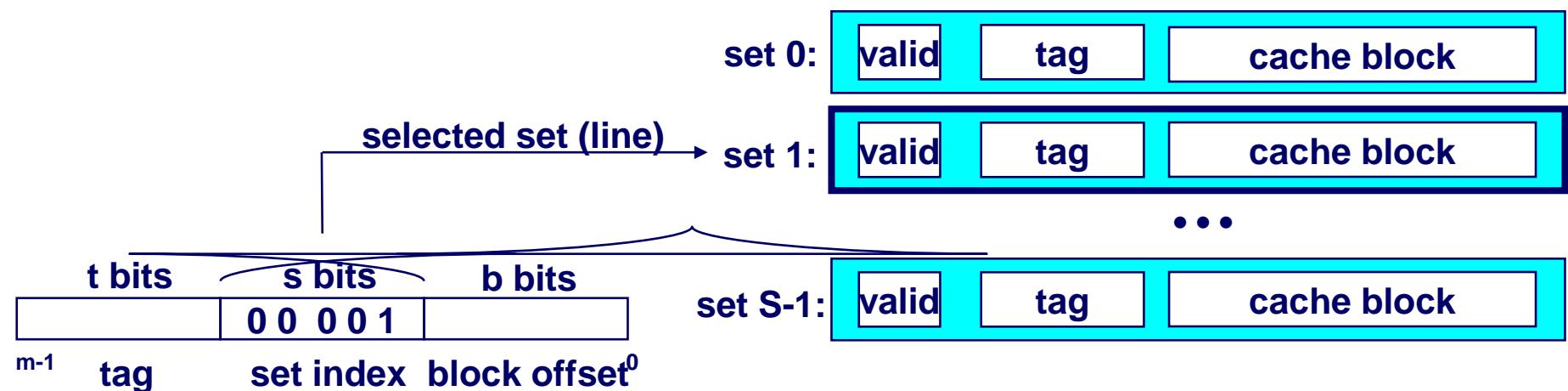
Direct-Mapped Cache



Accessing Direct-Mapped Caches

Set selection

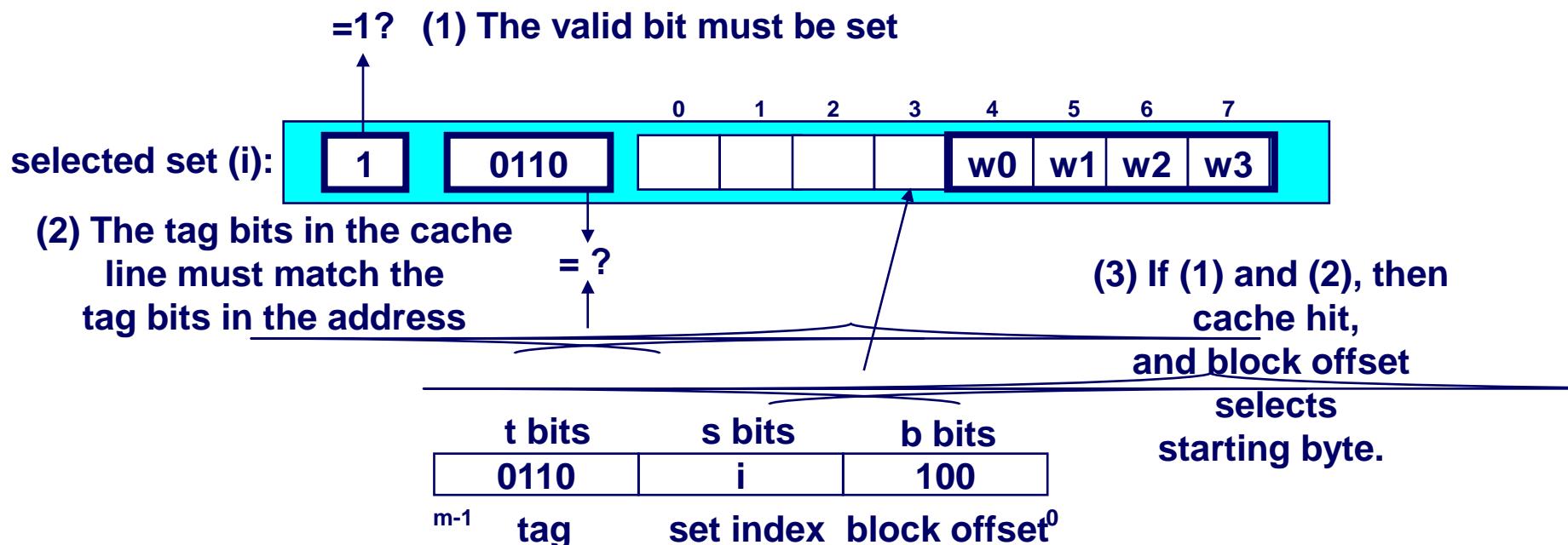
- Use the set (= line) index bits to determine the set of interest.



Accessing Direct-Mapped Caches

Line matching and word selection

- Line matching: Find a valid line in the selected set with a matching tag
- Word selection: Then extract the word



Direct-Mapped Cache Simulation

M=16 byte addresses, B=2 bytes/block,
S=4 sets, E=1 entry/set

t=1 s=2 b=1

x	xx	x
---	----	---

Address trace (reads):

0 [00002], 1 [00012], 13 [11012], 8 [10002], 0 [00002]

(1) 0 [00002] (miss)

v	tag	data
1	0	M[0-1]

(3) 13 [11012] (miss)

v	tag	data
1	0	M[0-1]
1	1	M[12-13]

(4) 8 [10002] (miss)

v	tag	data
1	1	M[8-9]
1	1	M[12-13]

(5) 0 [00002] (miss)

v	tag	data
1	0	M[0-1]
1	1	M[12-13]

General Structure of Cache Memory

Cache is an array of sets.

Each set contains one or more lines.

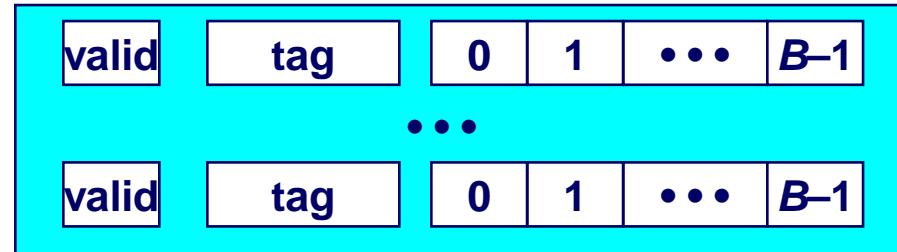
Each line holds a block of data.

$S = 2s$ sets

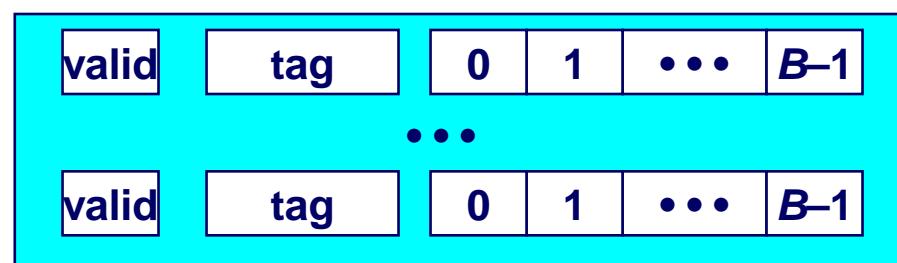
1 valid bit per line t tag bits per line

$B = 2b$ bytes per cache block

set 0:

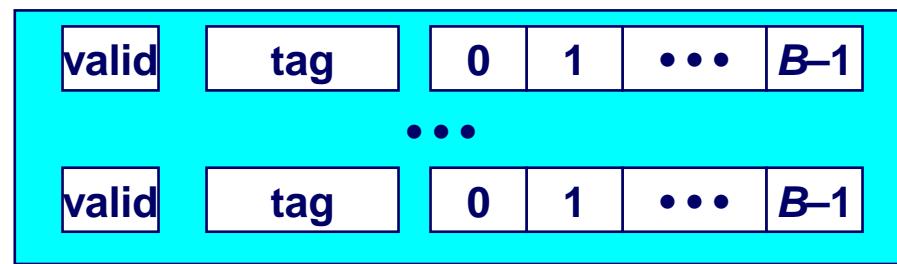


set 1:



...

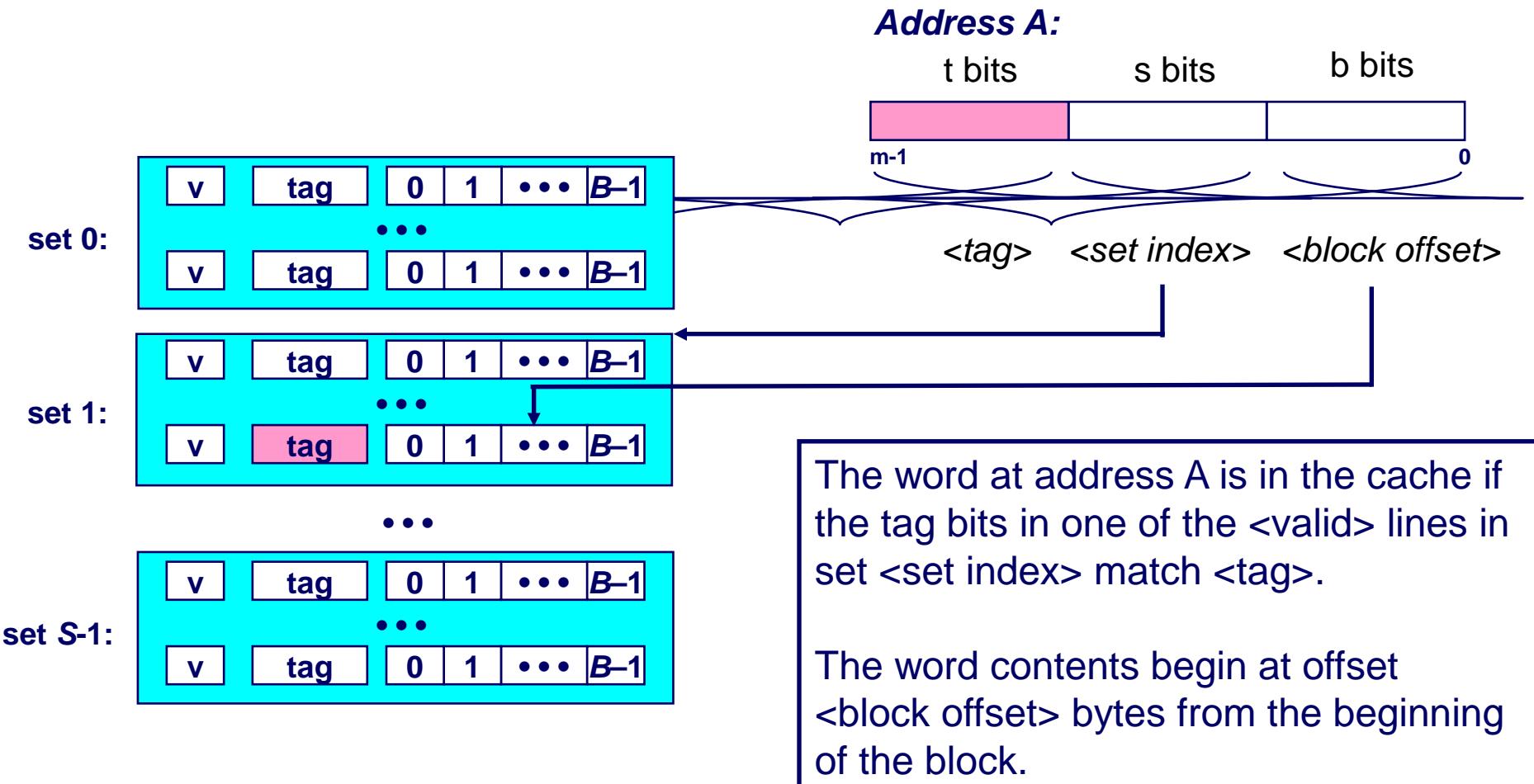
set $S-1$:



E lines per set

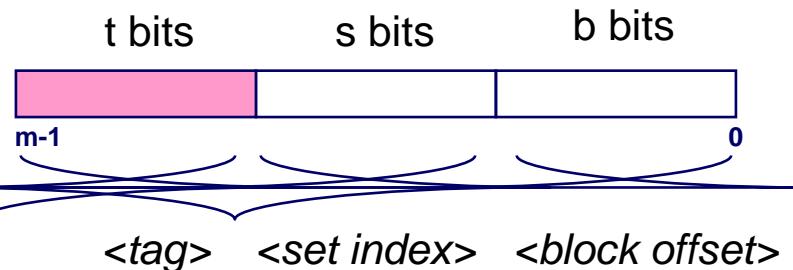
Cache size: $C = B \times E \times S$ data bytes

Addressing Caches



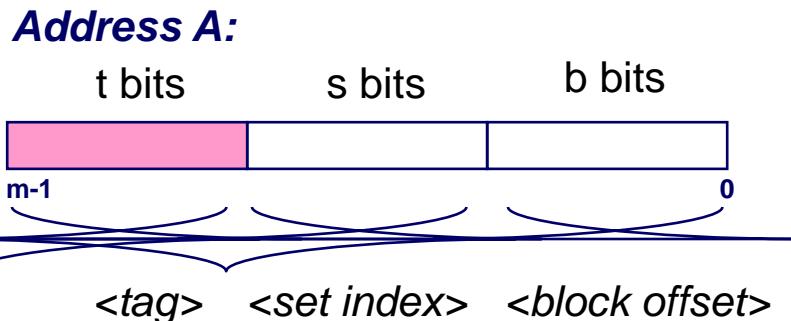
Cache Mapping Examples

Address A:



<u>Example</u>	<u>m</u>	<u>C</u>	<u>B</u>	<u>E</u>
1	32	1024	4	1
2	32	1024	8	4
3	32	1024	32	32
4	64	2048	64	16

Cache Mapping Examples



<u>Example</u>	<u>m</u>	<u>C</u>	<u>B</u>	<u>E</u>	<u>S</u>	<u>t</u>	<u>s</u>	<u>b</u>
1	32	1024	4	1	256	22	8	2
2	32	1024	8	4	32	24	5	3
3	32	1024	32	32	1	27	0	5
4	64	2048	64	16	2	57	1	6

Cache Performance Metrics

Miss Rate

- Fraction of memory references not found in cache (misses/references)
- Typical numbers:
 - 3-10% for L1
 - can be quite small (e.g., < 1%) for L2, depending on size, etc.

Hit Time

- Time to deliver a line in the cache to the processor (includes time to determine whether the line is in the cache)
- Typical numbers:
 - 1 clock cycle for L1
 - 3-8 clock cycles for L2

Miss Penalty

- Additional time required because of a miss
 - Typically 25-100 cycles for main memory

overall cache performance

AMAT (Avg. Mem. Access Time) =
 $t_{hit} + \text{prob_miss} * \text{penalty_miss}$

- reduce hit time
- reduce miss penalty
- reduce miss rate

Cache Performance: One Level

$$AMAT = t_{hit} + prob_miss * penalty_miss$$

- L1\$ hits in 1 cycle, with 80% hit rate
- main memory hits in 1000 cycles

$$\begin{aligned} AMAT &= 1 + (1-.8)(1000) \\ &= 201 \end{aligned}$$

- L1\$ hits in 1 cycle, with 85% hit rate
- main memory hits in 1000 cycles

$$\begin{aligned} AMAT &= 1 + (1-.85)(1000) \\ &= 151 \end{aligned}$$

Cache Performance: Multi-Level

$$AMAT_i = t_{hit} + prob_{miss} * penalty_{miss}$$

- L1\$ hits in 1 cycle, with 50% hit rate
- L2\$ hits in 10 cycles, with 75% hit rate
- L3\$ hits in 100 cycles, with 90% hit rate
- main memory hits in 1000 cycles

$$\begin{aligned} AMAT_1 &= 1 + (1-.5)(AMAT_2) \\ &= 1 + (1-.5)(10 + (1-.75)(AMAT_3)) \\ &= 1 + (1-.5)(10 + (1-.75)(100 + (1-.9)(AMAT_m))) \\ &= 1 + (1-.5)(10 + (1-.75)(100 + (1-.9)(1000))) \\ &= 31 \end{aligned}$$

Cache Performance: Multi-Level

$$AMAT_i = t_{hit} + prob_{miss} * penalty_{miss}$$

- L1\$ hits in 1 cycle, with 25% hit rate
- L2\$ hits in 6 cycles, with 80% hit rate
- L3\$ hits in 60 cycles, with 95% hit rate
- main memory hits in 1000 cycles

$$\begin{aligned} AMAT_1 &= 1 + (1-.25)(AMAT_2) \\ &= 1 + (1-.25)(6 + (1-.8)(AMAT_3)) \\ &= 1 + (1-.25)(6 + (1-.8)(60 + (1-.95)(AMAT_m)))) \\ &= 1 + (1-.25)(6 + (1-.8)(60 + (1-.95)(1000))) \\ \\ &= 22 \end{aligned}$$

Layout of C Arrays in Memory

C arrays allocated in row-major order

- each row in contiguous memory locations

a	b	c	d
e	f	g	h
i	j	k	l
m	n	o	p

a	b	c	d	e	f			o	p
---	---	---	---	---	---	--	--	---	---

Row Major Order (C)

a	e	i	m	b	f			l	p
---	---	---	---	---	---	--	--	---	---

Column-major Order (Fortran)

Layout of C Arrays in Memory

C arrays allocated in row-major order

- each row in contiguous memory locations

Stepping through columns in one row:

- `for (i = 0; i < N; i++)
sum += a[0][i];`
- accesses successive elements
- if block size (B) > 4 bytes, exploit spatial locality
 - compulsory miss rate = 4 bytes / B

Stepping through rows in one column:

- `for (i = 0; i < n; i++)
sum += a[i][0];`
- accesses distant elements
- no spatial locality!
 - compulsory miss rate = 1 (i.e. 100%)

Writing Cache Friendly Code

Repeated references to variables are good (temporal locality)

Stride-1 reference patterns are good (spatial locality)

Example: Summing all elements of a 2D array

- cold cache, 4-byte words, 4-word cache blocks

```
int sumarrayrows(int a[N][N])
{
    int i, j, sum = 0;

    for (i = 0; i < N; i++)
        for (j = 0; j < N; j++)
            sum += a[i][j];
    return sum;
}
```

Miss rate = 1/4 = 25%

```
int sumarraycols(int a[N][N])
{
    int i, j, sum = 0;

    for (j = 0; j < N; j++)
        for (i = 0; i < N; i++)
            sum += a[i][j];
    return sum;
}
```

Miss rate = 100%

Matrix Multiplication Example

Major Cache Effects to Consider

- Total cache size
 - Exploit temporal locality and keep the working set small (e.g., by using blocking)
- Block size
 - Exploit spatial locality

Description:

- Multiply $N \times N$ matrices
- $O(N^3)$ total operations
- Accesses
 - N reads per source element
 - N values summed per destination
 - » but may be able to hold in register

```
/* ijk */  
for (i=0; i<n; i++) {  
    for (j=0; j<n; j++) {  
        sum = 0.0;  
        for (k=0; k<n; k++)  
            sum += a[i][k] * b[k][j];  
        c[i][j] = sum;  
    }  
}
```

Variable sum held in register

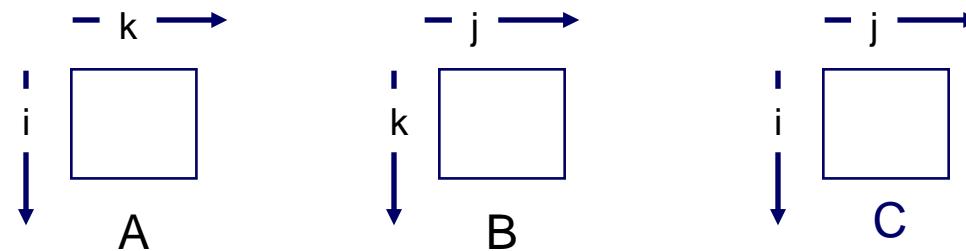
Miss Rate Analysis for Matrix Multiply

Assume:

- Line size = $32B$ (big enough for 4 64-bit words)
- Matrix dimension (N) is very large
 - Approximate $1/N$ as 0.0
- Cache is not even big enough to hold multiple rows

Analysis Method:

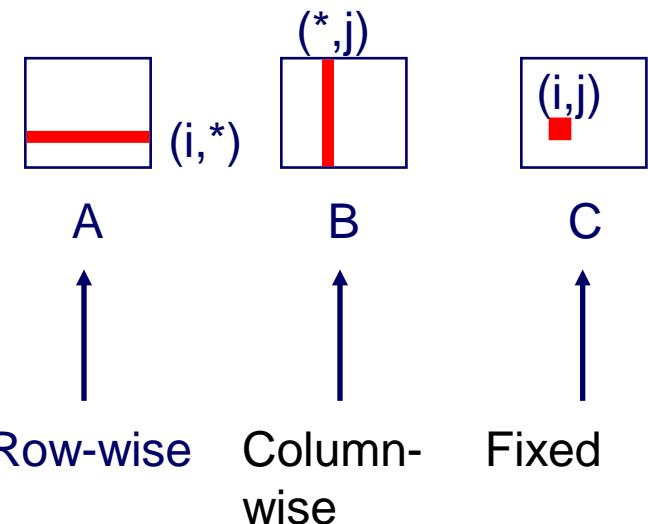
- Look at access pattern of inner loop



Matrix Multiplication (ijk)

```
/* ijk */  
for (i=0; i<n; i++) {  
    for (j=0; j<n; j++) {  
        sum = 0.0;  
        for (k=0; k<n; k++)  
            sum += a[i][k] * b[k][j];  
        c[i][j] = sum;  
    }  
}
```

Inner loop:



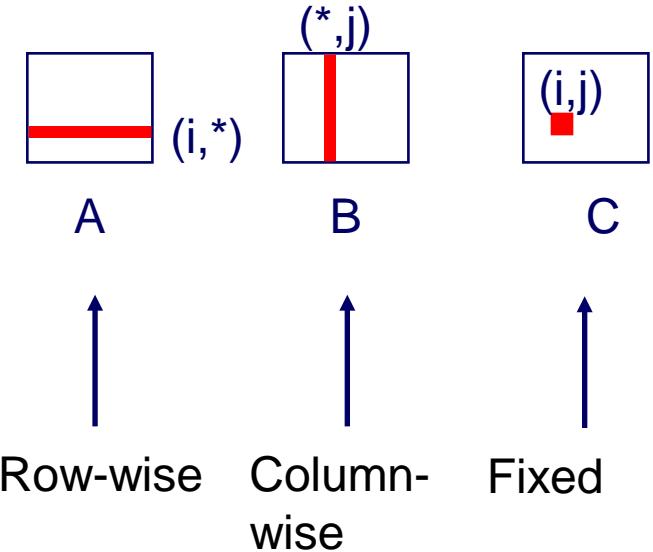
Misses per Inner Loop Iteration:

	<u>A</u>	<u>B</u>	<u>C</u>
	0.25	1.0	
0.0			

Matrix Multiplication (jik)

```
/* jik */  
for (j=0; j<n; j++) {  
    for (i=0; i<n; i++) {  
        sum = 0.0;  
        for (k=0; k<n; k++)  
            sum += a[i][k] * b[k][j];  
        c[i][j] = sum  
    }  
}
```

Inner loop:



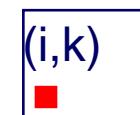
Misses per Inner Loop Iteration:

<u>C</u>	<u>A</u>	<u>B</u>
0.0	0.25	1.0

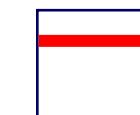
Matrix Multiplication (kij)

```
/* kij */  
for (k=0; k<n; k++) {  
    for (i=0; i<n; i++) {  
        r = a[i][k];  
        for (j=0; j<n; j++)  
            c[i][j] += r * b[k][j];  
    }  
}
```

Inner loop:



A



B



C

Fixed

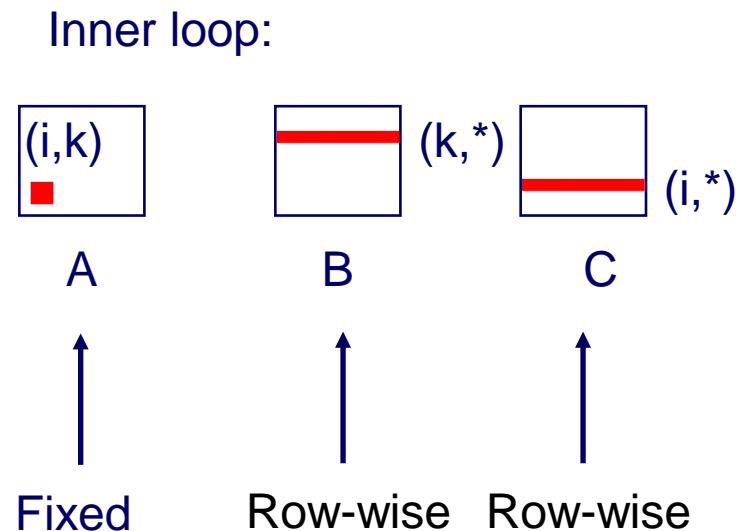
Row-wise Row-wise

Misses per Inner Loop Iteration:

	A	B
C	0.0	0.25
0.25		

Matrix Multiplication (ikj)

```
/* ikj */  
for (i=0; i<n; i++) {  
    for (k=0; k<n; k++) {  
        r = a[i][k];  
        for (j=0; j<n; j++)  
            c[i][j] += r * b[k][j];  
    }  
}
```



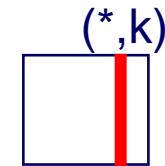
Misses per Inner Loop Iteration:

A	B	C
0.0	0.25	
0.25		

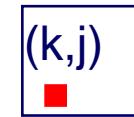
Matrix Multiplication (jki)

```
/* jki */  
for (j=0; j<n; j++) {  
    for (k=0; k<n; k++) {  
        r = b[k][j];  
        for (i=0; i<n; i++)  
            c[i][j] += a[i][k] * r;  
    }  
}
```

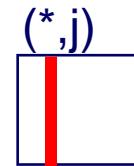
Inner loop:



A



B



C

Column - Fixed Column-
wise wise

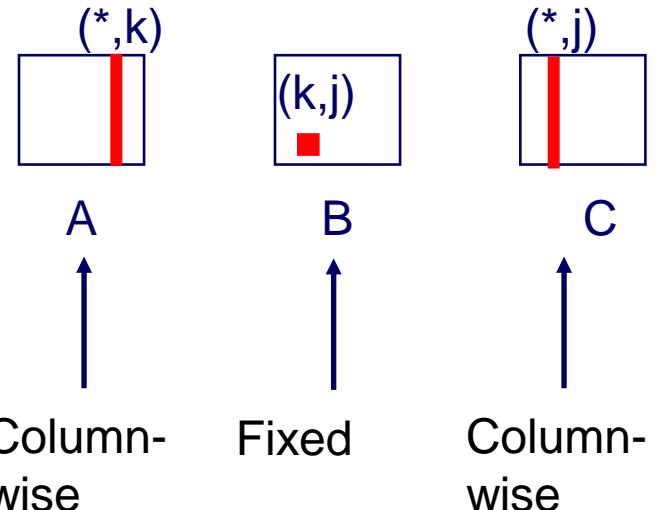
Misses per Inner Loop Iteration:

<u>C</u>	<u>A</u>	<u>B</u>
1.0	1.0	0.0
1.0		

Matrix Multiplication (kji)

```
/* kji */  
for (k=0; k<n; k++) {  
    for (j=0; j<n; j++) {  
        r = b[k][j];  
        for (i=0; i<n; i++)  
            c[i][j] += a[i][k] * r;  
    }  
}
```

Inner loop:



Misses per Inner Loop Iteration:

<u>C</u>	<u>A</u>	<u>B</u>
1.0	1.0	0.0
1.0		

Summary of Matrix Multiplication

ijk (& jik):

- 2 loads, 0 stores
- misses/iter = **1.25**

```
for (i=0; i<n; i++) {  
    for (j=0; j<n; j++) {  
        sum = 0.0;  
        for (k=0; k<n; k++)  
            sum += a[i][k] * b[k]  
        [j];  
        c[i][j] = sum;  
    }  
}
```

kij (& ikj):

- 2 loads, 1 store
- misses/iter = **0.5**

```
for (k=0; k<n; k++) {  
    for (i=0; i<n; i++) {  
        r = a[i][k];  
        for (j=0; j<n; j++)  
            c[i][j] += r * b[k][j];  
    }  
}
```

jki (& kji):

- 2 loads, 1 store
- misses/iter = **2.0**

```
for (j=0; j<n; j++) {  
    for (k=0; k<n; k++) {  
        r = b[k][j];  
        for (i=0; i<n; i++)  
            c[i][j] += a[i][k] * r;  
    }  
}
```