Software Design for PDEs on GPUs

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Collaborators

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- **Victor Minden**
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- **Dr. Charles Williams** (PyLith)
  - GNS Science, Wellington, NZ
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
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
Outline

1. PETSc-GPU

2. FEM-GPU
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 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)
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
PETSc Objects now hold a coherence flag

<table>
<thead>
<tr>
<th>Flag</th>
<th>Description</th>
</tr>
</thead>
<tbody>
<tr>
<td>PETSC_CUDA_UNALLOCATED</td>
<td>No allocation on the GPU</td>
</tr>
<tr>
<td>PETSC_CUDA_GPU</td>
<td>Values on GPU are current</td>
</tr>
<tr>
<td>PETSC_CUDA_CPU</td>
<td>Values on CPU are current</td>
</tr>
<tr>
<td>PETSC_CUDA_BOTH</td>
<td>Values on both are current</td>
</tr>
</tbody>
</table>

**Table:** Flags used to indicate the memory state of a PETSc CUDA Vec object.
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 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
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_msg_levels 1    # Setup solver
   -preload off -cuda_synchronize   # Setup run
   -log_summary
```
Flow Solver
$32 \times 32 \times 32$ grid

<table>
<thead>
<tr>
<th>Routine</th>
<th>Time (s)</th>
<th>MFlops</th>
<th>MFlops/s</th>
</tr>
</thead>
<tbody>
<tr>
<td><strong>CPU</strong></td>
<td></td>
<td></td>
<td></td>
</tr>
<tr>
<td>KSPSolve</td>
<td>8.3167</td>
<td>4370</td>
<td>526</td>
</tr>
<tr>
<td>MatMult</td>
<td>1.5031</td>
<td>769</td>
<td>512</td>
</tr>
<tr>
<td><strong>GPU</strong></td>
<td></td>
<td></td>
<td></td>
</tr>
<tr>
<td>KSPSolve</td>
<td>1.6382</td>
<td>4500</td>
<td>2745</td>
</tr>
<tr>
<td>MatMult</td>
<td>0.3554</td>
<td>830</td>
<td>2337</td>
</tr>
</tbody>
</table>

P. Lichtner, G. Hammond, R. Mills, B. Phillip
Outline

1. PETSc-GPU

2. FEM-GPU
   - Analytic Flexibility
   - Computational Flexibility
   - Efficiency
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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2 FEM-GPU
- Analytic Flexibility
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- Efficiency
Analytic Flexibility

Laplacian

\[
\int_{\mathcal{T}} \nabla \phi_i(x) \cdot \nabla \phi_j(x) \, dx
\]  

(1)

```python
element = FiniteElement('Lagrange', tetrahedron, 1)
v = TestFunction(element)
u = TrialFunction(element)
a = inner(grad(v), grad(u)) * dx
```
\[
\int_{\mathcal{T}} \nabla \phi_i(x) \cdot \nabla \phi_j(x) \, dx
\]  

\begin{verbatim}
element = FiniteElement('Lagrange', tetrahedron, 1)
v = TestFunction(element)
u = TrialFunction(element)
a = inner(grad(v), grad(u)) * dx
\end{verbatim}
\[
\frac{1}{4} \int_T \left( \nabla \phi_i(x) + \nabla^T \phi_i(x) \right) : \left( \nabla \phi_j(x) + \nabla^T \phi_j(x) \right) \, dx \tag{2}
\]

```python
element = VectorElement( 'Lagrange', tetrahedron, 1)
v = TestFunction(element)
u = TrialFunction(element)
a = inner(sym(grad(v)), sym(grad(u))) * dx
```
\[
\frac{1}{4} \int_T \left( \nabla \phi_i(x) + \nabla^T \phi_i(x) \right) : \left( \nabla \phi_j(x) + \nabla^T \phi_j(x) \right) \, dx
\] (2)

```python
element = VectorElement( 'Lagrange', tetrahedron, 1)
v = TestFunction(element)
u = TrialFunction(element)
a = inner(sym(grad(v)), sym(grad(u))) * dx
```
\[
\frac{1}{4} \int_T \left( \nabla \phi_i(x) + \nabla^T \phi_i(x) \right) : C : \left( \nabla \phi_j(x) + \nabla \phi_j(x) \right) \, dx
\]  

\begin{verbatim}
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
\end{verbatim}

Currently broken in FEniCS release
Analytic Flexibility

Full Elasticity

\[
\frac{1}{4} \int_T \left( \nabla \vec{\phi}_i(\mathbf{x}) + \nabla^T \vec{\phi}_i(\mathbf{x}) \right) : C : \left( \nabla \vec{\phi}_j(\mathbf{x}) + \nabla^T \vec{\phi}_j(\mathbf{x}) \right) \, d\mathbf{x}
\]

(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
\[ \frac{1}{4} \int_T \left( \nabla \phi_i(x) + \nabla^T \phi_i(x) \right) : C : \left( \nabla \phi_j(x) + \nabla \phi_j(x) \right) \, dx \quad (3) \]

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
Outline

FEM-GPU

- Analytic Flexibility
- Computational Flexibility
- Efficiency
Element integrals are decomposed into **analytic** and **geometric** parts:

\[
\int_T \nabla \phi_i(x) \cdot \nabla \phi_j(x) \, dx
\]  
\[= \int_T \frac{\partial \phi_i(x)}{\partial x_\alpha} \frac{\partial \phi_j(x)}{\partial x_\alpha} \, dx \]  
\[= \int_{T_{ref}} \frac{\partial \xi_\beta}{\partial x_\alpha} \frac{\partial \phi_i(\xi)}{\partial \xi_\beta} \frac{\partial \phi_j(\xi)}{\partial \xi_\gamma} |J| \, dx \]  
\[= \frac{\partial \xi_\beta}{\partial x_\alpha} \frac{\partial \xi_\gamma}{\partial x_\alpha} |J| \int_{T_{ref}} \frac{\partial \phi_i(\xi)}{\partial \xi_\beta} \frac{\partial \phi_j(\xi)}{\partial \xi_\gamma} \, dx \]  
\[= G_{\gamma \gamma}^{\beta \gamma}(T) K_{\beta \gamma}^{ij} \]

Coefficients are also put into the geometric part.
Additional fields give rise to **multilinear** forms.

\[
\int_T \phi_i(x) \cdot (\phi_k(x) \nabla \phi_j(x)) \, dA
\]

\[
= \int_T \phi_i^\beta(x) \left( \phi_k^\alpha(x) \frac{\partial \phi_j^\beta(x)}{\partial x_\alpha} \right) \, dA
\]

\[
= \int_{T_{\text{ref}}} \phi_i^\beta(\xi) \phi_k^\alpha(\xi) \frac{\partial \xi_\gamma}{\partial x_\alpha} \frac{\partial \phi_j^\beta(\xi)}{\partial \xi_\gamma} |J| \, dA
\]

\[
= \frac{\partial \xi_\gamma}{\partial x_\alpha} |J| \int_{T_{\text{ref}}} \phi_i^\beta(\xi) \phi_k^\alpha(\xi) \frac{\partial \phi_j^\beta(\xi)}{\partial \xi_\gamma} \, dA
\]

\[
= G^{\alpha\gamma}(T) K_{ijk}^{\alpha\gamma}
\]

The index calculus is fully developed by Kirby and Logg in

**A Compiler for Variational Forms.**
Isoparametric Jacobians also give rise to multilinear forms

\[ \int_T \nabla \phi_i(x) \cdot \nabla \phi_j(x) dA \]
\[ = \int_T \frac{\partial \phi_i(x)}{\partial x_\alpha} \frac{\partial \phi_j(x)}{\partial x_\alpha} dA \]
\[ = \int_{T_{ref}} \frac{\partial \xi_\beta}{\partial x_\alpha} \frac{\partial \phi_i(\xi)}{\partial \xi_\beta} \frac{\partial \phi_j(\xi)}{\partial \xi_\gamma} \left| J \right| dA \]
\[ = \left| J \right| \int_{T_{ref}} \phi_k J_k^{\beta \alpha} \frac{\partial \phi_i(\xi)}{\partial \xi_\beta} \phi_l J_l^{\gamma \alpha} \frac{\partial \phi_j(\xi)}{\partial \xi_\gamma} dA \]
\[ = J_k^{\beta \alpha} J_l^{\gamma \alpha} \left| J \right| \int_{T_{ref}} \phi_k \frac{\partial \phi_i(\xi)}{\partial \xi_\beta} \phi_l \frac{\partial \phi_j(\xi)}{\partial \xi_\gamma} dA \]
\[ = G_{\beta \gamma}^{\beta \gamma} (T) K_{ijkl}^{\beta \gamma} \]
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
We **generate** different computations on the fly, and can change:

- Element Batch Size
- Number of Concurrent Elements
- Loop unrolling
- Interleaving stores with computation
Figure: Tensor Contraction $G^\beta\gamma(T)K_{ij}^{\beta\gamma}$
Figure: Tensor Contraction $G^{\beta\gamma}(T)K^{ij}_{\beta\gamma}$
Figure: Tensor Contraction $G^{\beta \gamma} (T) K_{\beta \gamma}^{ij}$
Computational Flexibility

Basic Contraction

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

Element Batch Size

Figure: Tensor Contraction $G^\beta_\gamma (T) K^i_j$
Computational Flexibility
Element Batch Size

Figure: Tensor Contraction $G^{\beta\gamma}(T)K^{ii}_{\beta\gamma}$
Computational Flexibility

Element Batch Size

$K$

$G_0$

$G_1$

$G_2$

$G_3$

**Figure:** Tensor Contraction $G^{\beta\gamma}(T)K^{ii}_{\beta\gamma}$
Figure: Tensor Contraction $G^{\beta\gamma}(T)K_{\beta\gamma}^{ii}$
Computational Flexibility

Concurrent Elements

Figure: Tensor Contraction

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

\[ K \beta\gamma(T) K_{ij}^{\beta\gamma} \]
Computational Flexibility
Concurrent Elements

Figure: Tensor Contraction
"Computational Flexibility
Concurrent Elements

Figure: Tensor Contraction

\[ K_{\beta\gamma}(T) K_{ij}^{\alpha\beta} \]

thread 0
thread 5
thread 15
thread 16
thread 21
thread 31

M. Knepley (UC)
PDE on GPU
Győr '11 31 / 43
/* G K contraction: unroll = full */
E[0] += G[0] * K[0];
E[0] += G[1] * K[1];
E[0] += G[7] * K[7];
E[0] += G[8] * K[8];
/ * 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];
        }
    }
}
Interleaving stores

/* GK 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];
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

2. FEM-GPU
   - Analytic Flexibility
   - Computational Flexibility
   - Efficiency
Performance

Peak Performance

GPU Flop Rate for
3D $P_1$ Lagrange Laplacian and 2D $P_1$ Lagrange Elasticity

- Blue line: Laplacian bs128 ce2
- Green line: Elasticity bs256 ce2
Price-Performance Comparison of CPU and GPU
3D $P_1$ Laplacian Integration

<table>
<thead>
<tr>
<th>Model</th>
<th>Price ($)</th>
<th>GF/s</th>
<th>MF/s$</th>
</tr>
</thead>
<tbody>
<tr>
<td>GTX285</td>
<td>390</td>
<td>90</td>
<td>231</td>
</tr>
<tr>
<td>Core 2 Duo</td>
<td>300</td>
<td>2</td>
<td>6.6</td>
</tr>
</tbody>
</table>
Price-Performance Comparison of CPU and GPU 3D $P_1$ Laplacian Integration

<table>
<thead>
<tr>
<th>Model</th>
<th>Price ($)</th>
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<tr>
<td>GTX285</td>
<td>390</td>
<td>90</td>
<td>231</td>
</tr>
<tr>
<td>Core 2 Duo</td>
<td>300</td>
<td>12*</td>
<td>40</td>
</tr>
</tbody>
</table>

* Jed Brown Optimization Engine
Performance
Influence of Element Batch Sizes

CPU vs. GPU Flop Rate for 2D $P_1$ Lagrange ['Elasticity']

Interleave Stores = 1
Loop Unrolling = full

Number of Elements vs. MFLOPS

- NVIDIA bs64 ce1 is unroll
- NVIDIA bs64 ce2 is unroll
- NVIDIA bs64 ce4 is unroll
- NVIDIA bs128 ce1 is unroll
- NVIDIA bs128 ce2 is unroll
- NVIDIA bs128 ce4 is unroll
- NVIDIA bs256 ce1 is unroll
- NVIDIA bs256 ce2 is unroll
- NVIDIA bs256 ce4 is unroll
Performance
Influence of Code Structure

CPU vs. GPU Flop Rate for 3D $P_1$ Lagrange Laplacian

Element Blocksize = 128
Concurrent Elem = 2
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
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
Structured code generation, can allow easy integration of novel hardware and reconcile user physics with system traversals.
Why Should You Try This?

Structured code generation, can allow easy integration of novel hardware and reconcile user physics with system traversals.
Structured code generation, can allow easy integration of novel hardware and reconcile user physics with system traversals.