

# Tuning Sparse Matrix Vector Multiplication for multi-core SMPs

(paper to appear at SC07)

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- Jim Demmel

# Outline

- Background
  - SpMV
  - OSKI
- Test Suite
  - Matrices
  - Systems
- Results
  - Naïve performance
  - Performance with tuning/optimizations
- Comments

**Background**

# Dense Matrix Vector Multiplication

- Evaluate  $y=Ax$
- $x$  &  $y$  are dense vectors
- $A$  is a dense matrix
- Each element is required to access the source vector( $X$ )  
= trivial address calculation
- Each row is required to access the destination vector ( $Y$ )  
= trivial address calculation
- Trivial to exploit ILP,DLP,TLP
- Friendly access to the vectors
- Low computational intensity - likely memory bound

The diagram shows a dense matrix  $A$  represented as a grid of small squares, enclosed in large square brackets. To its right is a multiplication symbol  $\times$ , followed by a dense vector  $x$  represented as a vertical column of small squares, also enclosed in large square brackets. To the right of  $x$  is an equals sign  $=$ , followed by another dense vector  $y$  represented as a vertical column of small squares, enclosed in large square brackets. Below the matrix  $A$  is the label  $A$ , below the vector  $x$  is the label  $x$ , and below the vector  $y$  is the label  $y$ .

# Sparse Matrix Vector Multiplication

- Evaluate  $y=Ax$
- $x$  &  $y$  are still dense vectors
- $A$  is a sparse matrix
- Unlike a dense matrix, only the nonzeros are stored and operated on.
- Unlike dense matrix multiplication, significant meta data is required to tag the coordinates of each nonzero.
- Nonzeros normally laid out in rows (CSR)
- Difficult to exploit ILP,DLP,TLP
- Unfriendly access to the source vector
- Even lower computational intensity
  - likely to be heavily memory bound

The diagram shows a sparse matrix  $A$  represented by a grid of small squares, with only a few squares filled to represent non-zero elements. This matrix is multiplied by a dense vector  $x$ , represented by a vertical column of many small squares. The result is a dense vector  $y$ , also represented by a vertical column of many small squares. The equation is written as  $A \times x = y$ .

# OSKI & PETSc

- Register Blocking reorganizes the matrix into tiles by adding nonzeros
- better ILP/DLP at the potential expense of extra memory traffic.
- OSKI is a serial auto-tuning library for sparse matrix operations developed at UCB
- OSKI is primarily focused on searching for the optimal register blocking
- For parallelism, it can be included in the PETSc parallel library using a shared memory version of MPICH
- We include these 2 configurations as a baseline comparison for the x86 machines.

# Exhaustive search in the multi-core world?

- Search space is increasing rapidly (register/cache/TLB blocking, BCSR/BCOO, loop structure, data size, parallelization, prefetching, etc...)
- Seemingly intractable
- Pick your battles:
  - use heuristics when you feel confident you can predict the benefit
  - search when you can't.



# Test Suite

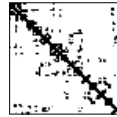
# Sparse Matrices

2K x 2K Dense matrix  
stored in sparse format

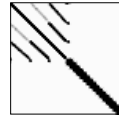


Dense

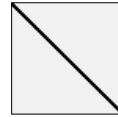
Well Structured  
(sorted by nonzeros/row)



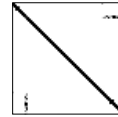
Protein



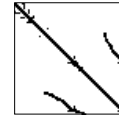
FEM /  
Spheres



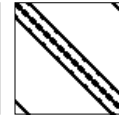
FEM /  
Cantilever



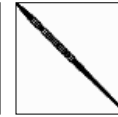
Wind  
Tunnel



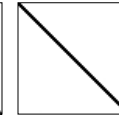
FEM /  
Harbor



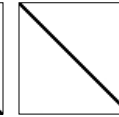
QCD



FEM /  
Ship



Economics



Epidemiology

Poorly Structured  
hodgepodge



FEM /  
Accelerator



Circuit



webbase

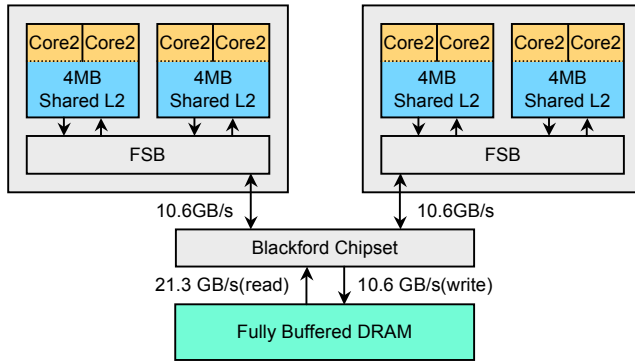
Extreme Aspect Ratio  
(linear programming)



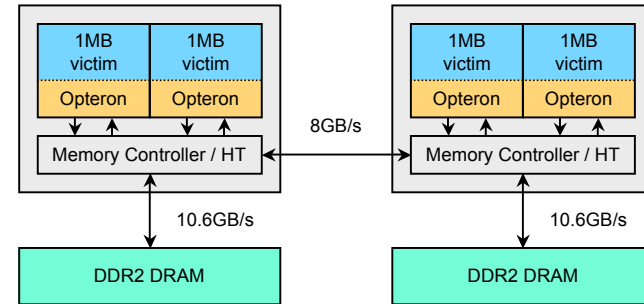
LP

- Pruned original BeBOP suite down to 14
- Subdivided them into 4 categories
- None should fit in an Opteron's cache.
- Rank ranges from 2K to 1M

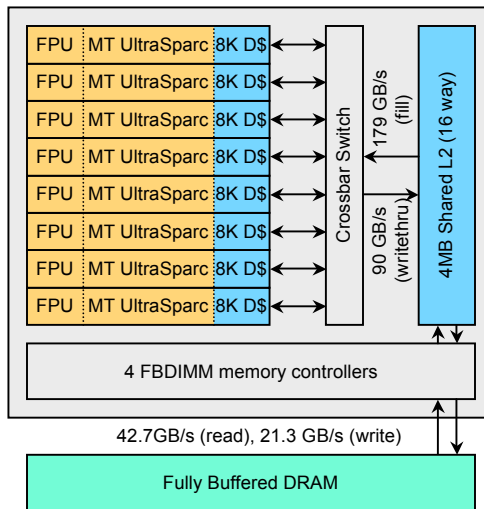
# Multi-core SMP Systems



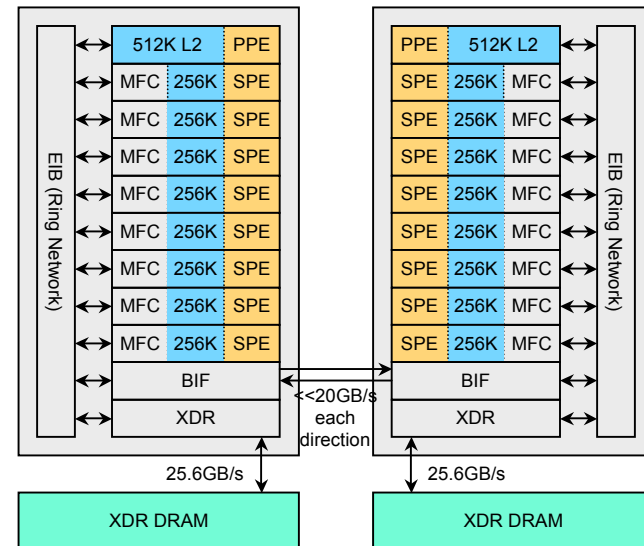
Intel Clovertown



AMD Opteron

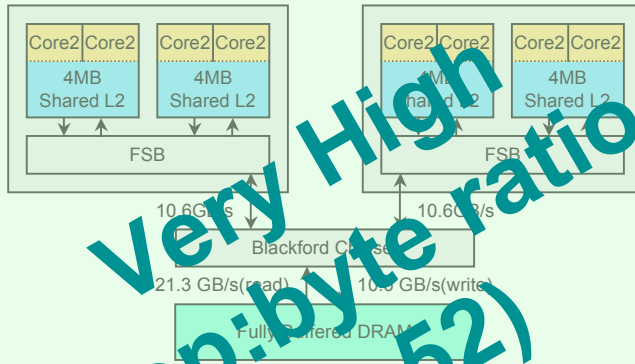


Sun Niagara2



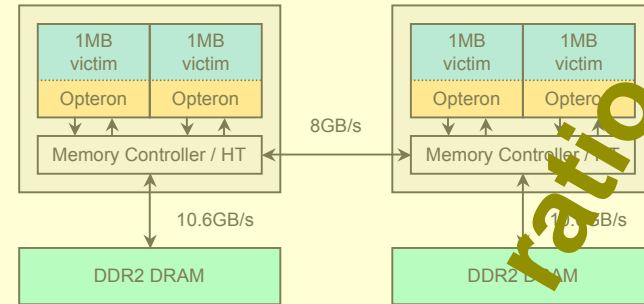
IBM Cell Blade

# Multi-core SMP Systems



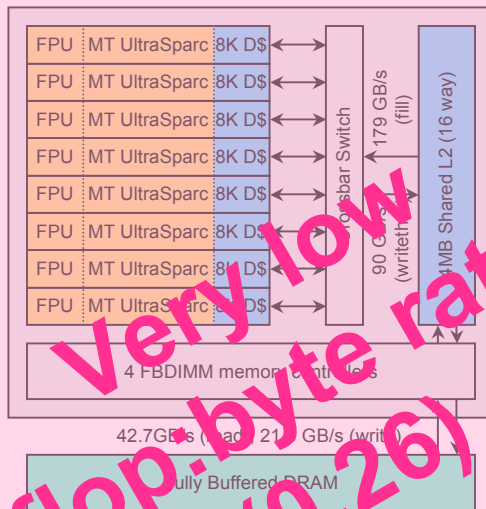
**Very High  
flop:byte ratio  
(3.52)**

Intel Cloverton



AMD Opteron

**Moderate flop:byte ratio  
(0.83, and 0.57)**



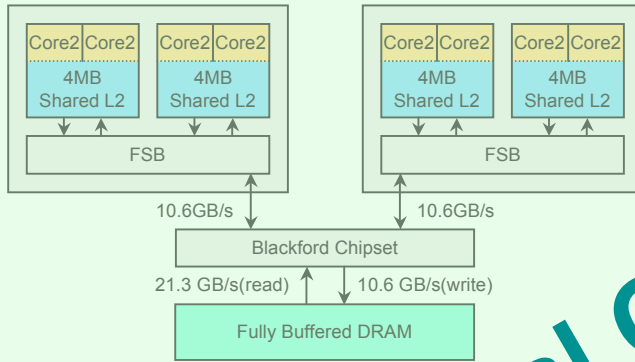
**Very low  
flop:byte ratio  
(0.26)**

Sun Niagara2

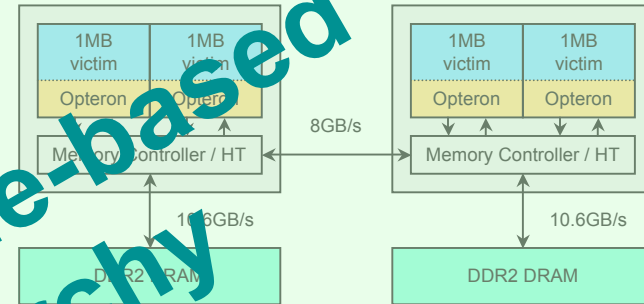


IBM Cell Blade

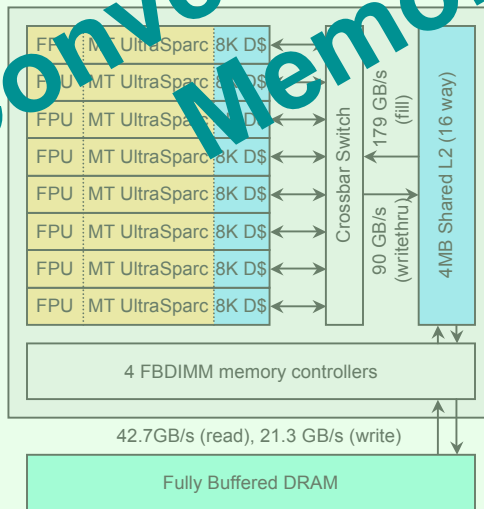
# Multi-core SMP Systems



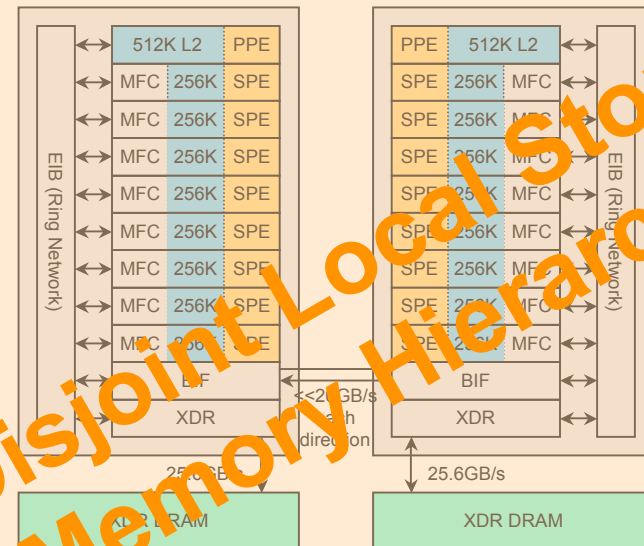
Intel Clovertown



AMD Opteron



Sun Niagara2

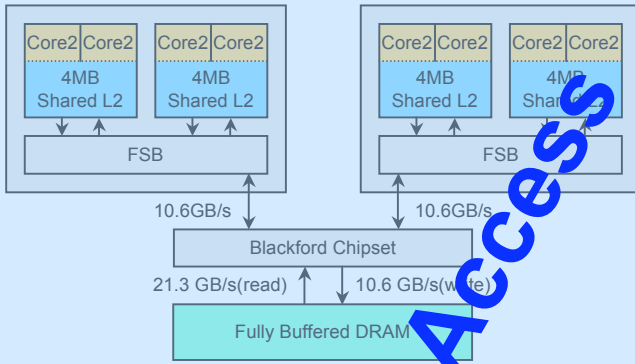


IBM Cell Blade

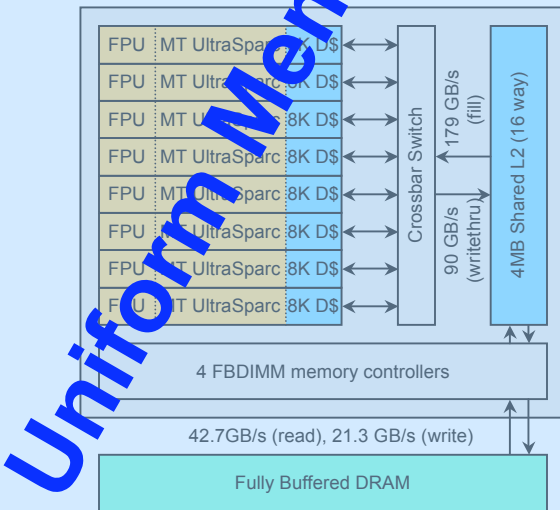
Conventional Cache-based Memory Hierarchy

Disjoint Local Store Memory Hierarchy

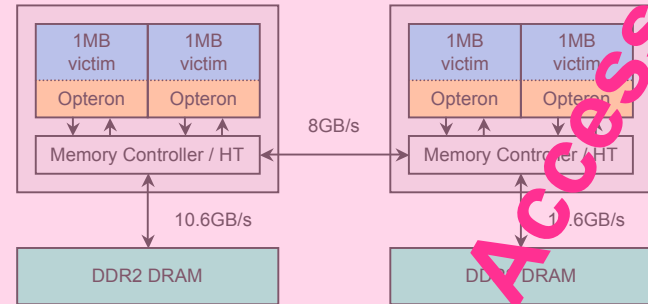
# Multi-core SMP Systems



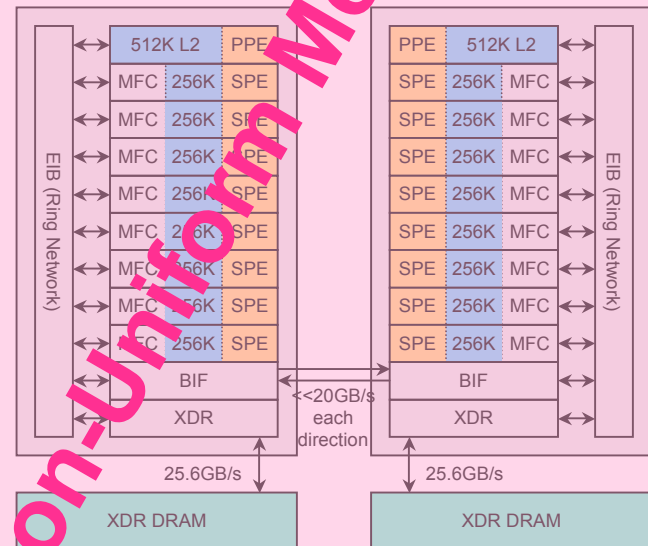
Intel Clovenown



Sun Niagara2



AMD Opteron

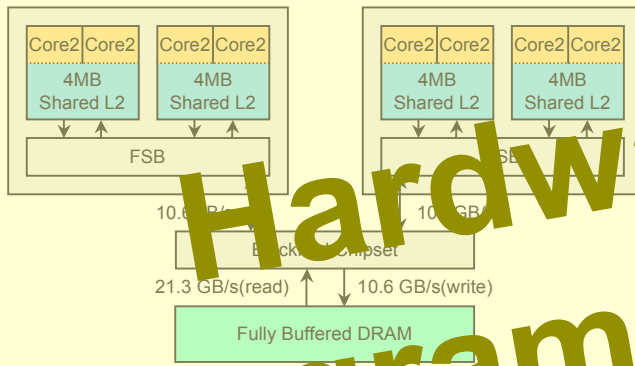


IBM Cell Blade

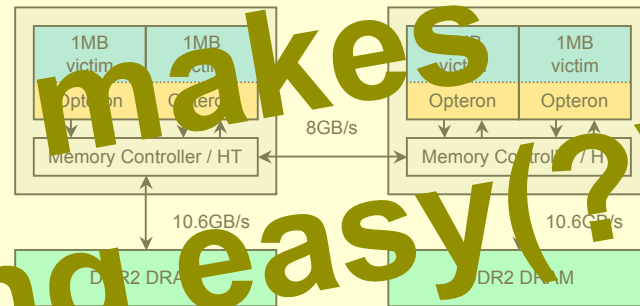
Uniform Memory Access

Non-Uniform Memory Access

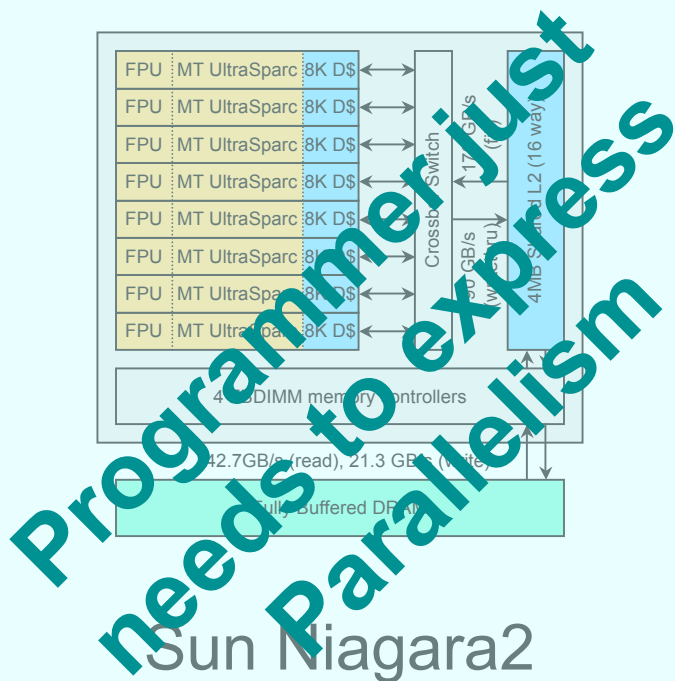
# Multi-core SMP Systems



Intel ClusterView



AMD Opteron



Sun Niagara2



IBM Cell Blade

**Hardware makes programming easy(?)**

# Results

*Most optimizations on cache-based machines  
are necessities on Cell.*



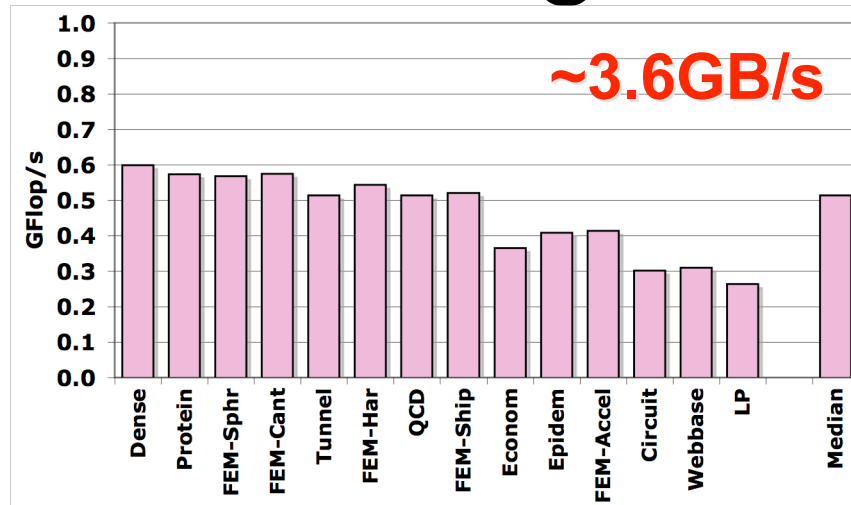
# Speedup over OSKI

- PETSc used to parallelize OSKI

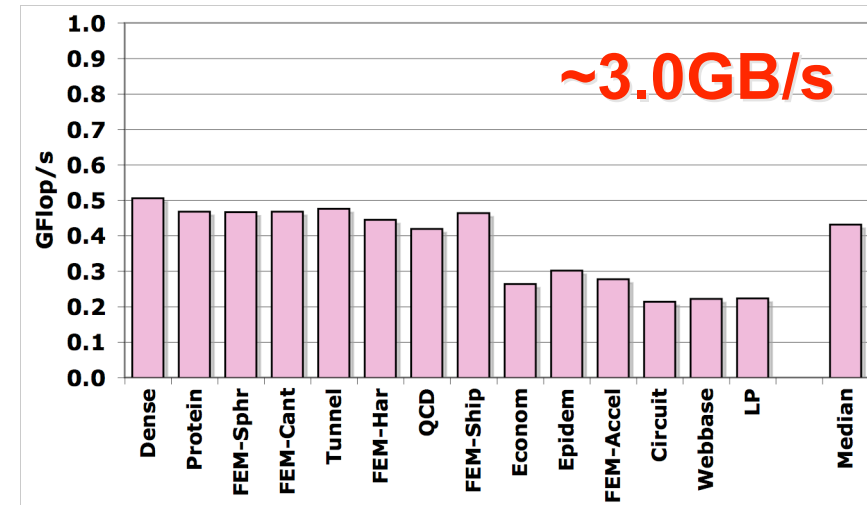
	<u>1 core</u>	<u>All cores</u>
Clovertown	1.66x	2.22x
Opteron	1.44x	3.33x

- New serial optimizations can help some
- Parallelization optimizations are an essential

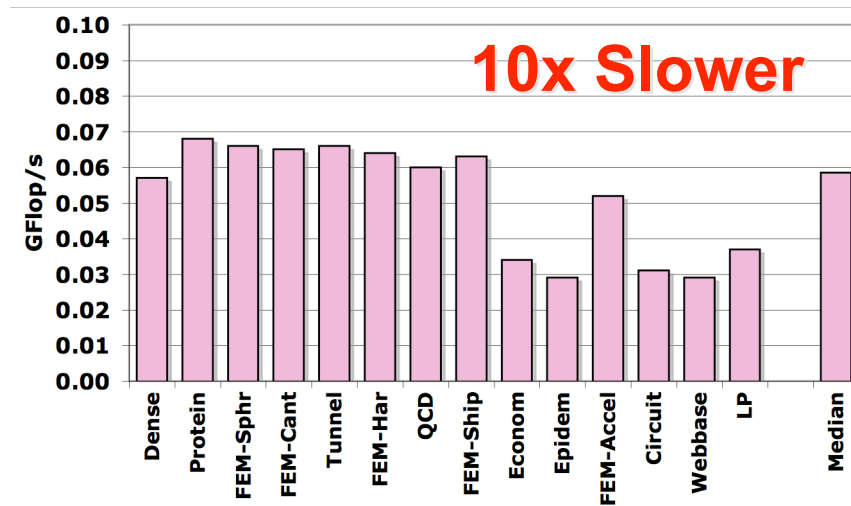
# Naïve Single Thread Performance



Intel Clovertown



AMD Opteron

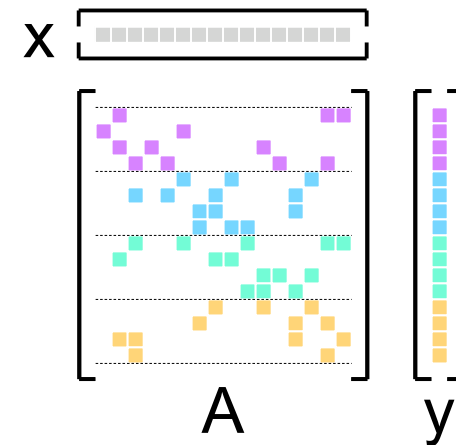


Sun Niagara2

Naïve Single Thread

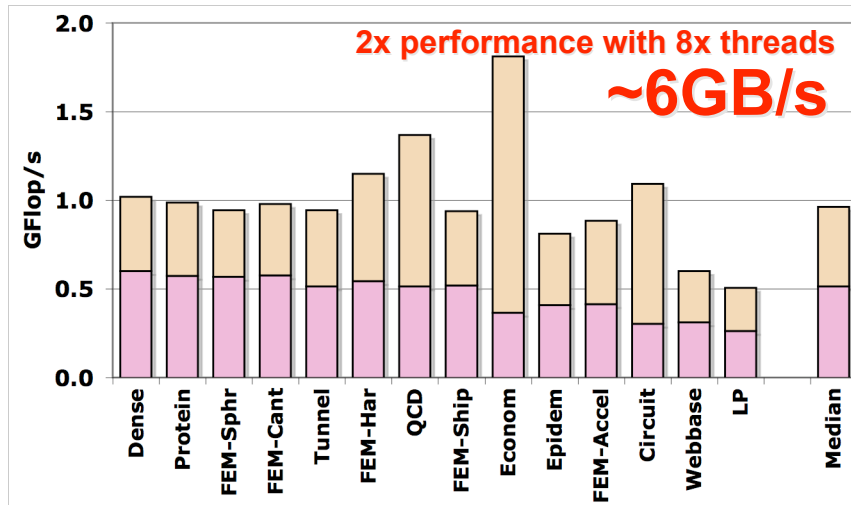
# Parallelization

- Row parallelization based on nonzeros
- Row granularity is a cache line
- Load balancing can be challenging since source vector communication was not included.

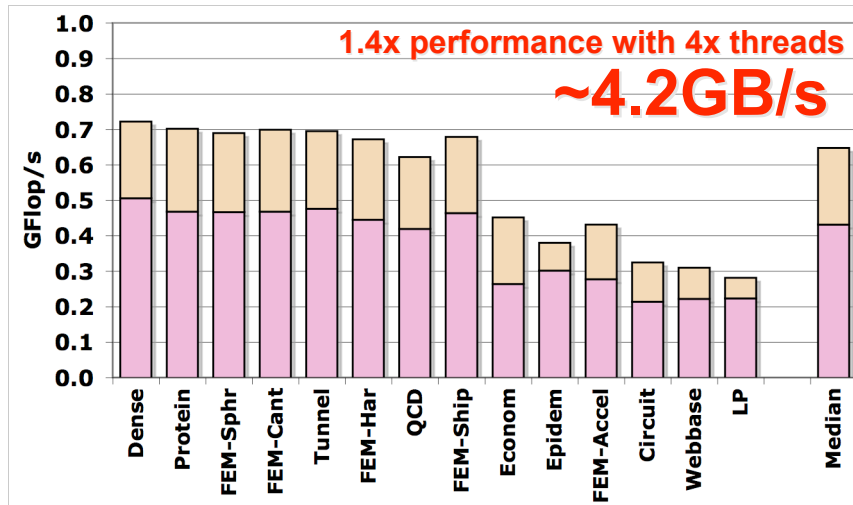


- **Exhaustive search** using powers of 2 number of threads
- Explore outward (SMT, multi-core, multi-socket)

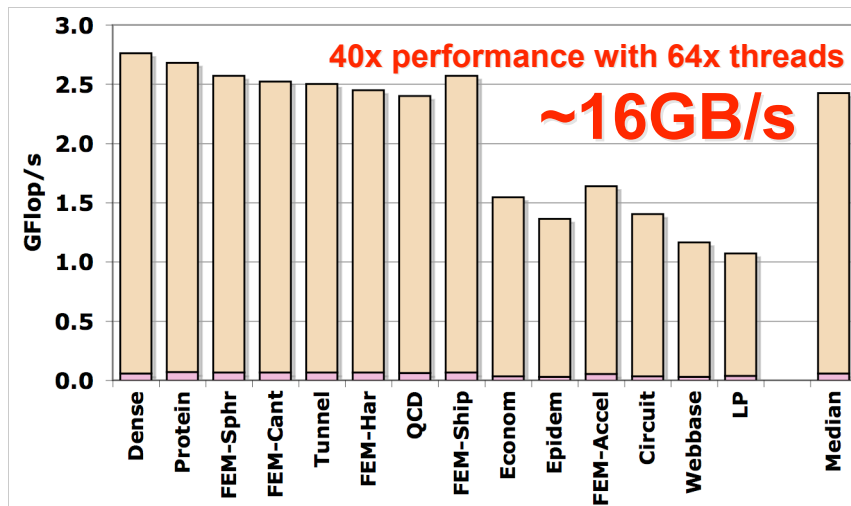
# Naïve Parallel Performance



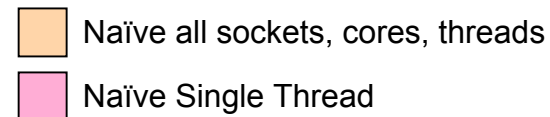
Intel Clovertown



AMD Opteron

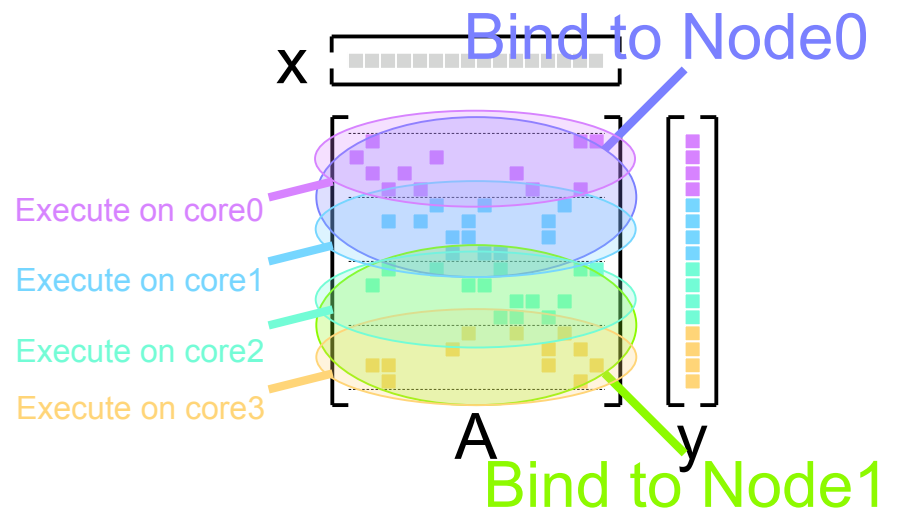


Sun Niagara2



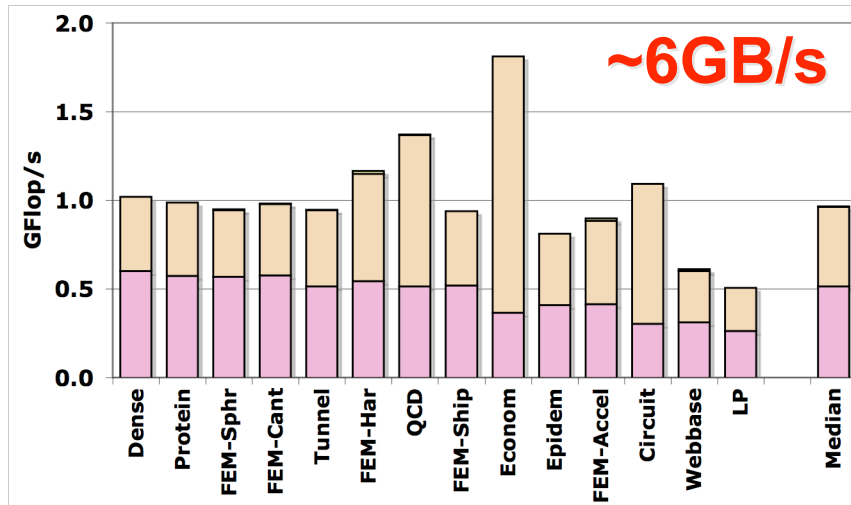
# Exploit NUMA / Affinity

- Allocate each thread's work separately.
- Bind each block to that core's NUMA node.
- Pin processes to respective cores.

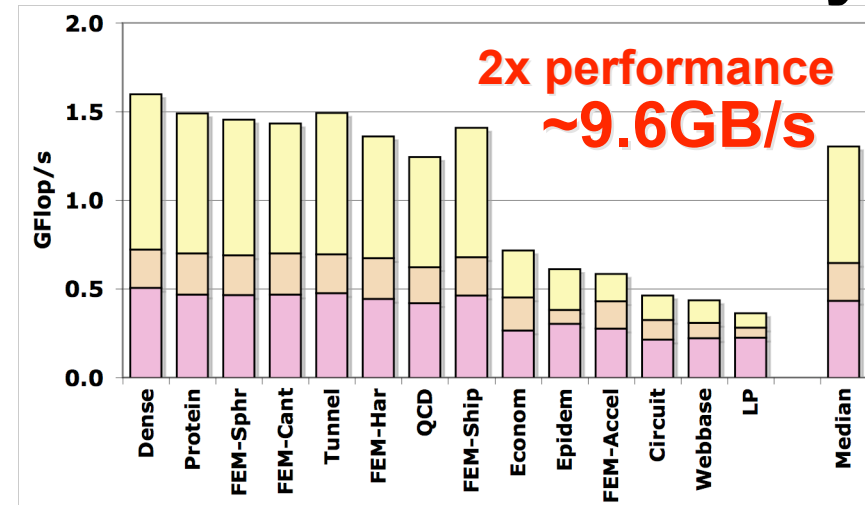


- Use routines in Linux, Solaris, and libnuma.

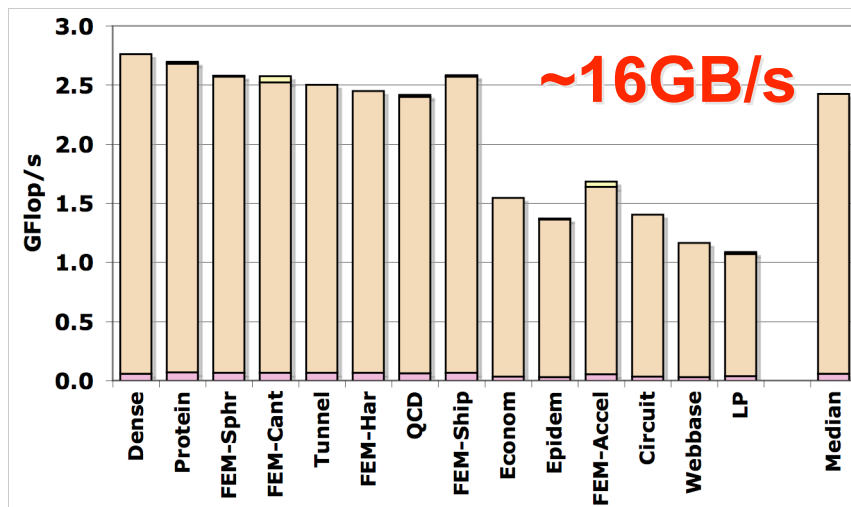
# Performance with NUMA / Affinity



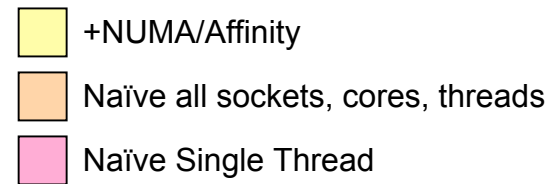
Intel Clovertown



AMD Opteron



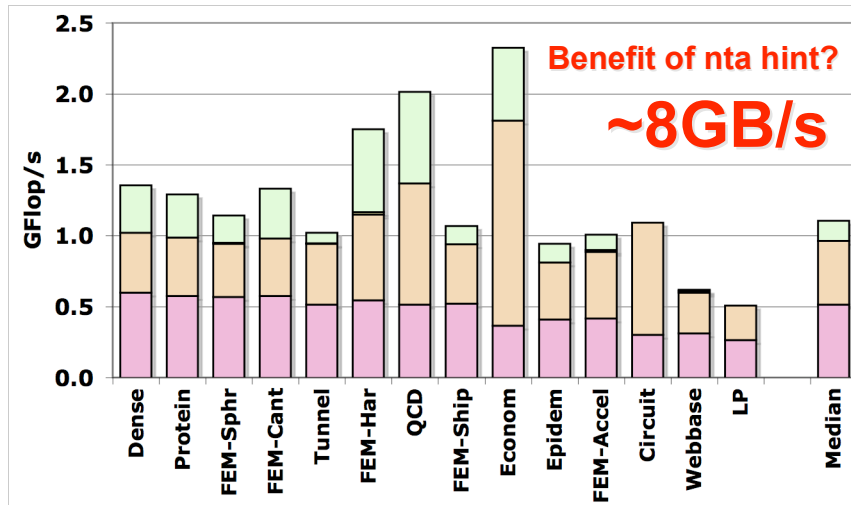
Sun Niagara2



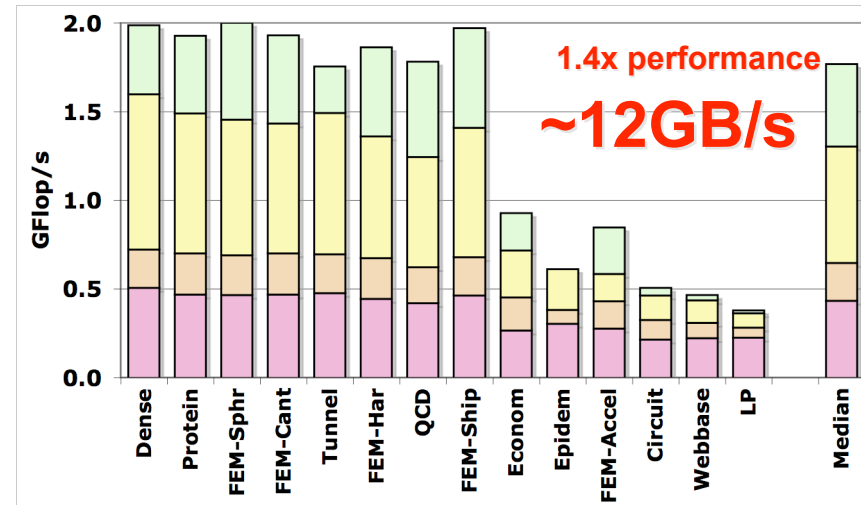
# Software Prefetching

- Memory Latency is significant
- Memory access pattern is easily expressible
- Hardware prefetchers should be able to infer the patterns and hide the latency
- They cannot infer the temporal locality (none for the matrix)
  
- Use software prefetch intrinsics
- **Exhaustive search** for the optimal distance
- On Cell, use double buffered DMAs

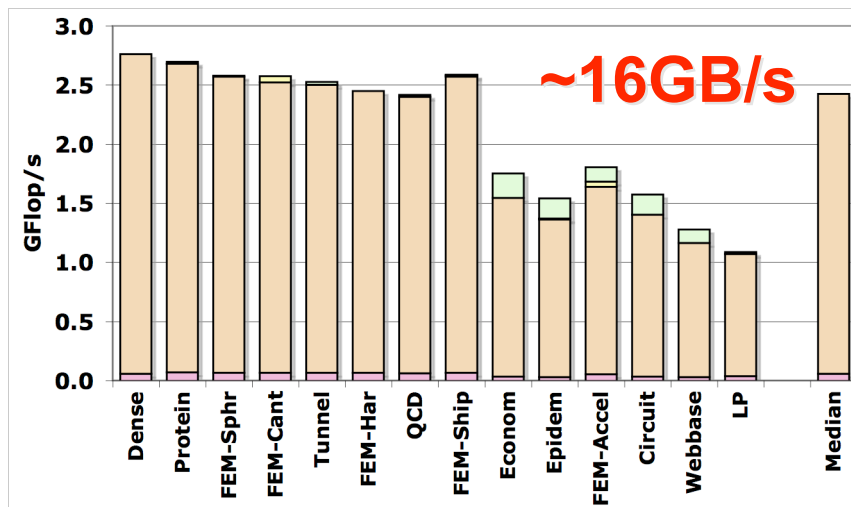
# Performance with SW Prefetch



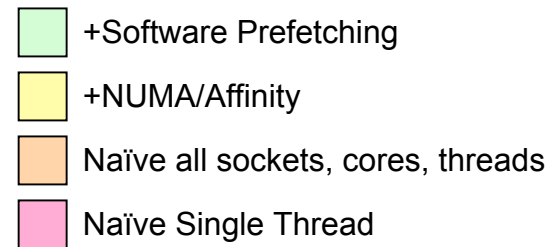
Intel Clovertown



AMD Opteron



Sun Niagara2





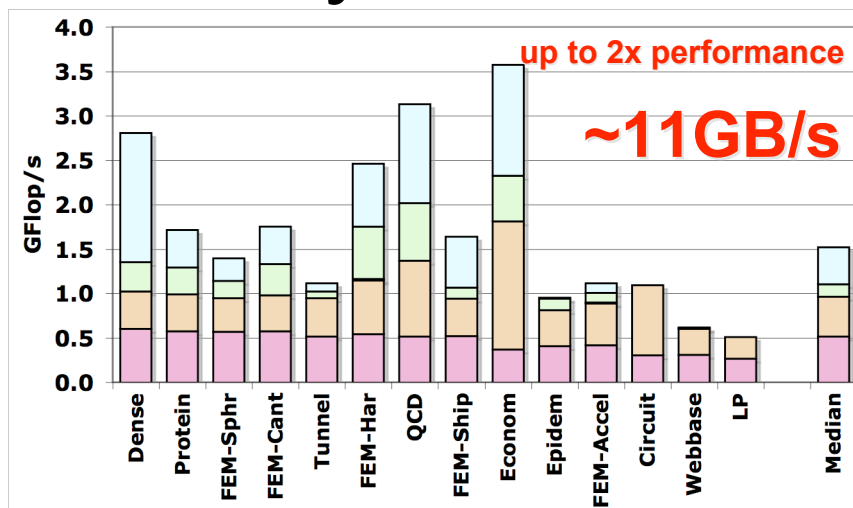
# Memory Traffic Minimization Heuristic

- Propose that any machine with enough threads/cores should be memory bound.
- We can do better than just being memory bound - we can try to minimize the memory traffic
- **Heuristic:** select the power of 2 register blocking, CSR/COO format, 16b/32b indices, etc... that minimizes the matrix size.
- **Side effect:** matrix may be minimized to the point where it fits entirely in cache

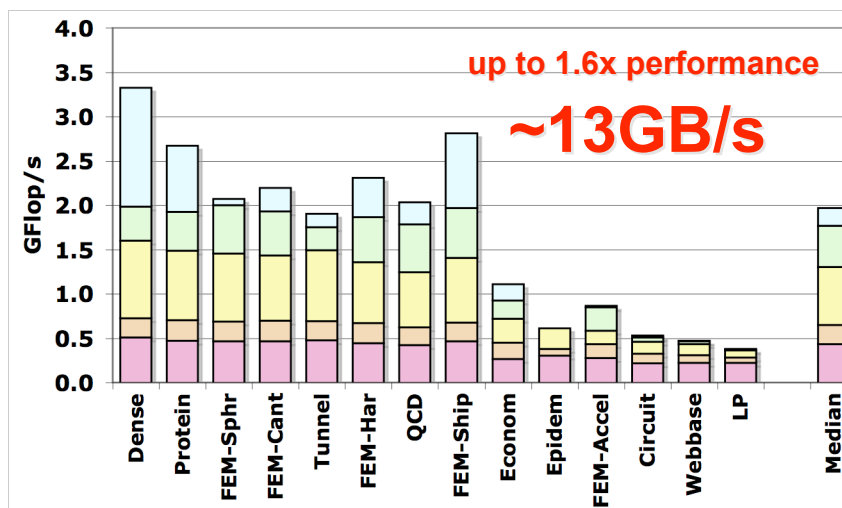
# Code Generation

- Write a Perl script to generate all kernel variants.
- For generic C, x86/Niagara used the same generator
- Separate generator for SSE
- Separate generator for Cell's SIMD
  
- Produce a configuration file for each architecture that limits the optimizations that can be made in the data structure, and their requisite kernels

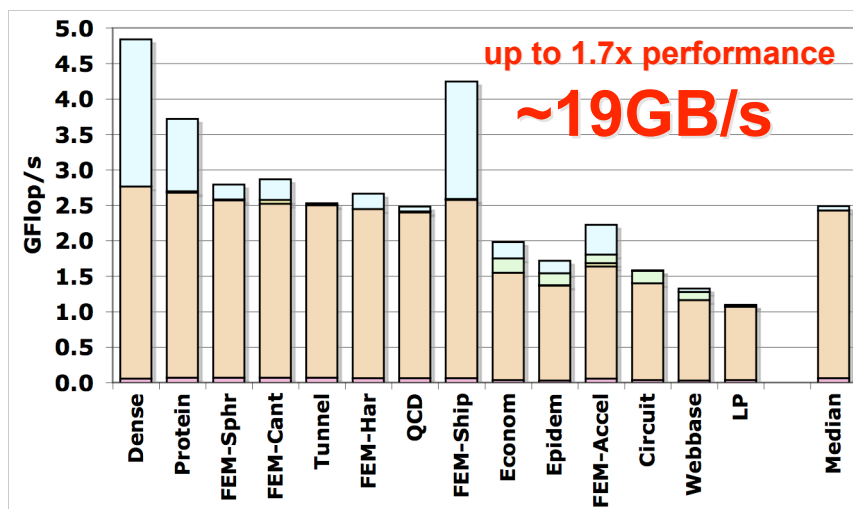
# Memory Traffic Minimization Performance



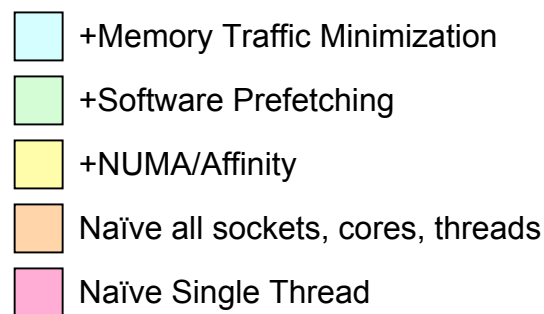
Intel Clovertown



AMD Opteron

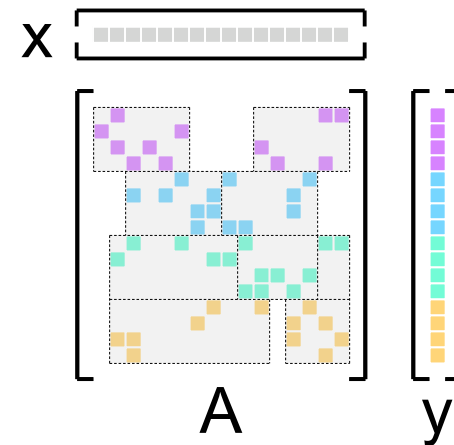


Sun Niagara2

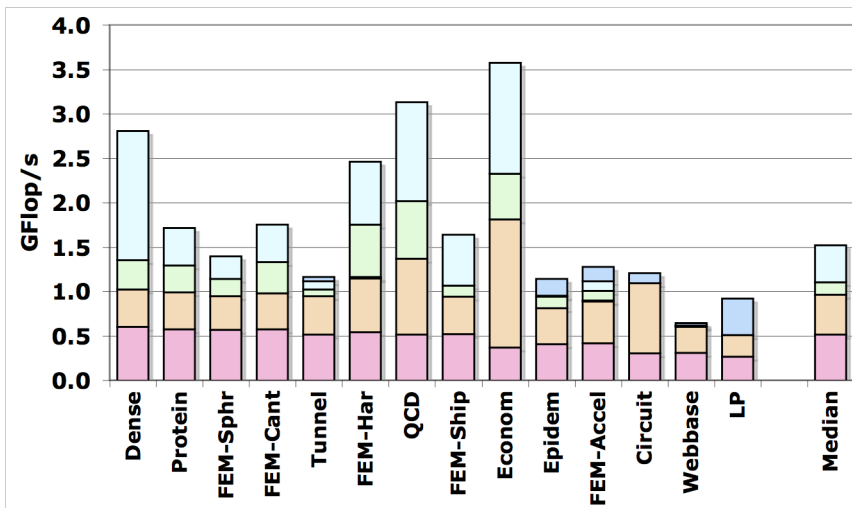


# Cache and TLB Blocking

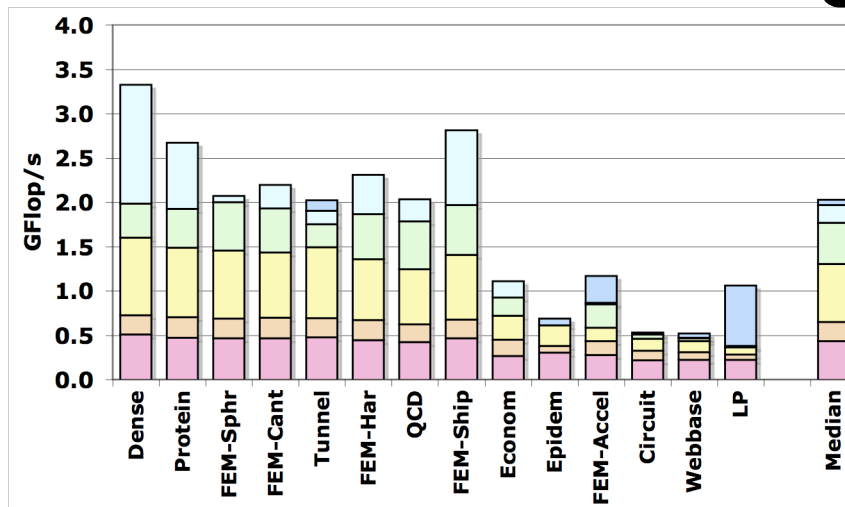
- Access to the destination vector is streaming
- Access to the source vector can be random
- Reorganize matrix (and thus access pattern) to maximize reuse.
- **Heuristic:** block destination, then keep adding more columns as long as the number of source vector cache lines(or pages) touched is less than the cache(or TLB). Apply all previous optimizations individually to each cache block.
- **Search:** neither, cache, cache&TLB
- Better locality at the expense of confusing the hardware prefetchers.
- For Cell, express this as a DMA list



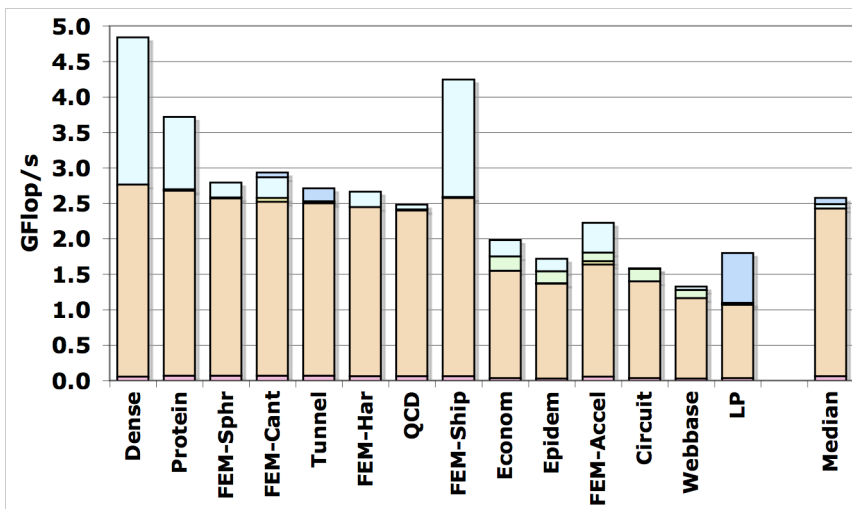
# Performance with Cache Blocking



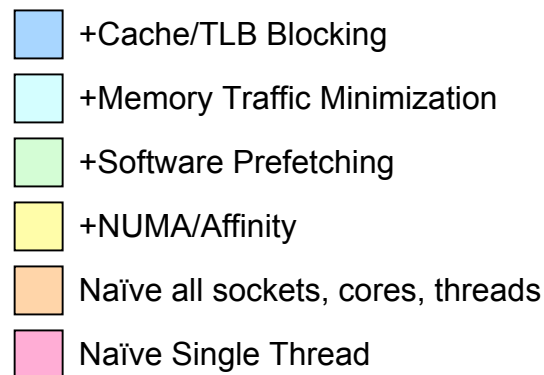
Intel Clovertown



AMD Opteron



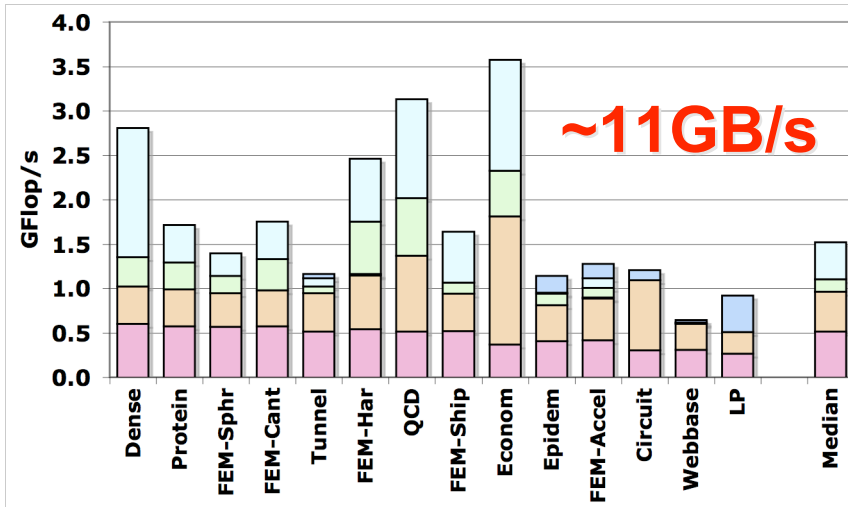
Sun Niagara2



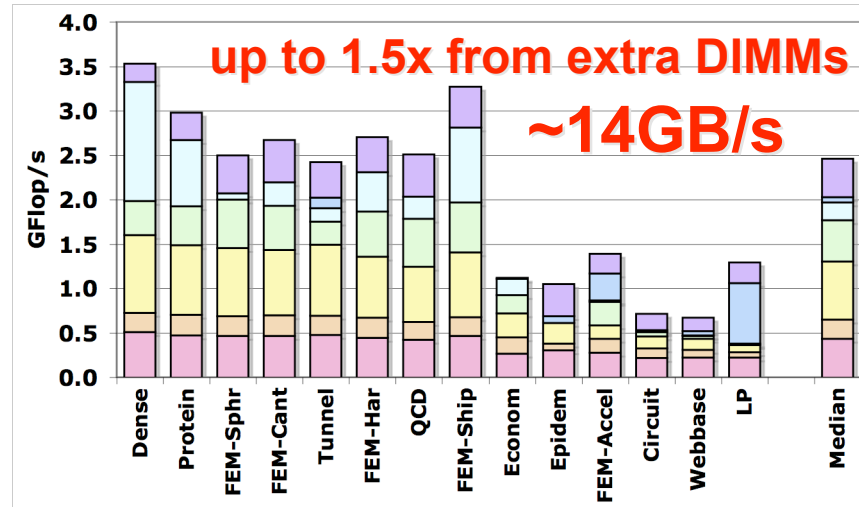
# Banks, Ranks, and DIMMs

- As the number of threads increases, so to does the number of streams.
- Most memory controllers have finite capability to reorder the requests. (DMA can avoid or minimize this)
- Bank conflicts become increasingly likely
- More DIMMs, configuration of ranks can help

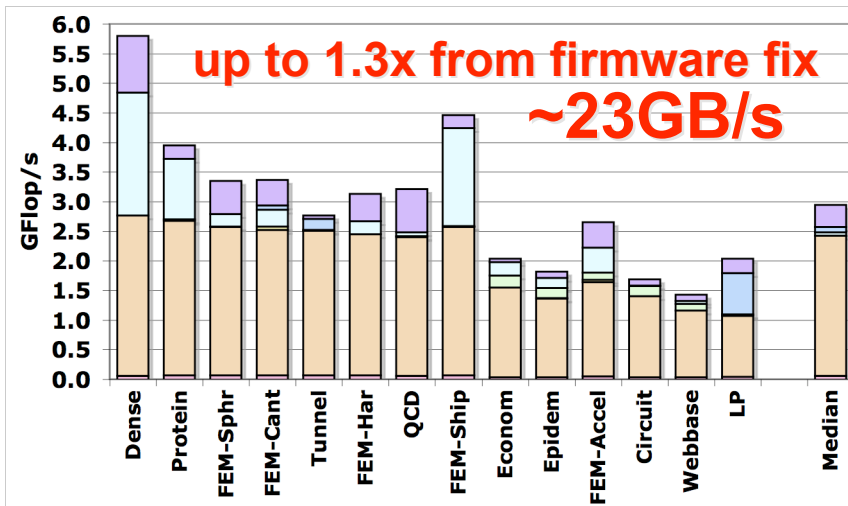
# Performance with more DIMMs/Ranks



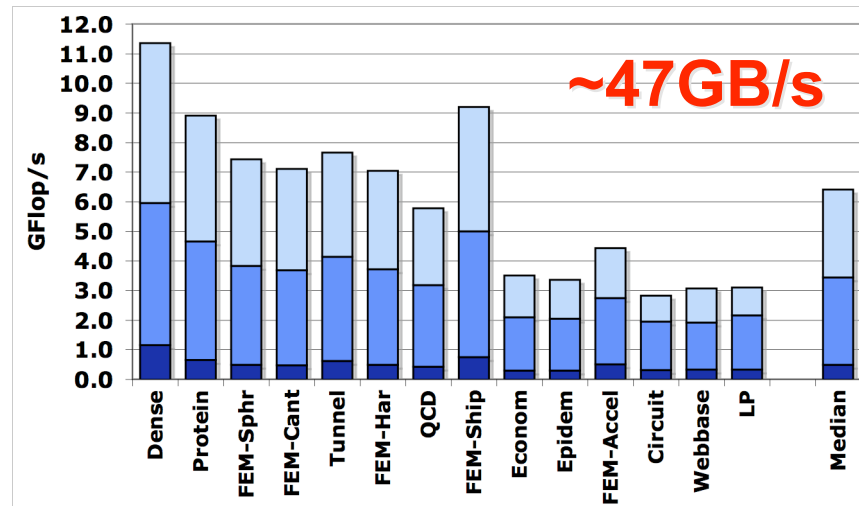
Intel Clovertown



AMD Opteron



Sun Niagara2



IBM Cell Blade

# Heap Management with NUMA

- New pages added to the heap can be pinned to specific NUMA nodes (system control)
- However, if that page is ever `free()`'d and reallocated (library control), then affinity cannot be changed.
- As a result, you shouldn't `free()` pages bound under some NUMA policy.



# Bandwidth Summary

- The dense matrix is a tool for understanding memory performance

	<u>GB/s(1P)</u>	<u>GB/s(2P)</u>
Clovertown	5.4	11.2
Opteron	7.2	14.0
Niagara2	23.2	N/A
Cell	24.7	47.3

- Clovertown gets only 50%, but Kentsfield can get >85%
- 2.2GHz Opteron gets 66%, but 3.0GHz Opteron gets 75%
- Niagara2 gets ~50% of both GB/s and GFlop/s
- Cell gets >90% for virtually every matrix (not just dense)

# Comments

- Machines with a large number simple cores performed very well (independent of clock rate)
- Machines with complex cores required significant tuning/optimization
- Niagara2 and Clovertown likely suffer from Little's law (need sufficient concurrency to cover bandwidth x latency)
  
- Niagara2 delivers good (single socket) performance and productivity
- Cell delivers good efficiency and performance
  
- Single thread performance was as good or better performance than OSKI despite using heuristics.
- Parallel Performance was significantly better than PETSc+OSKI

Questions?