Communication-Avoiding Algorithms for Linear Algebra and Beyond

Jim Demmel

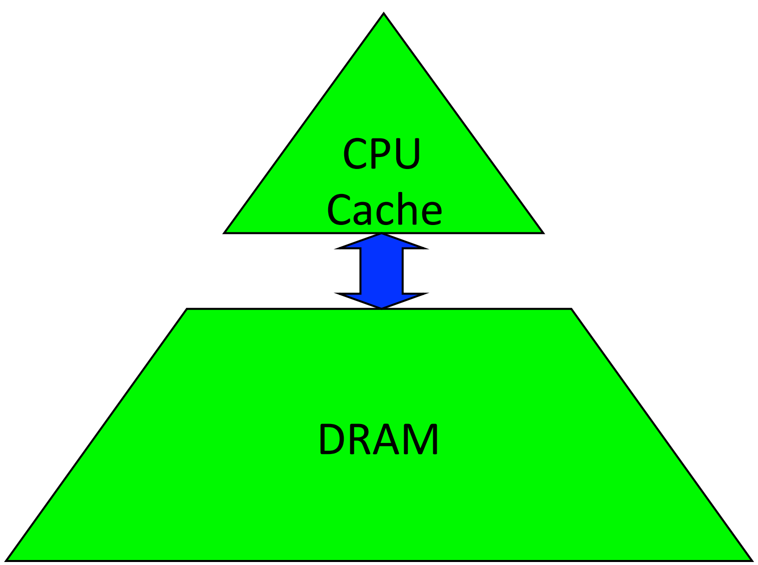
EECS & Math Departments

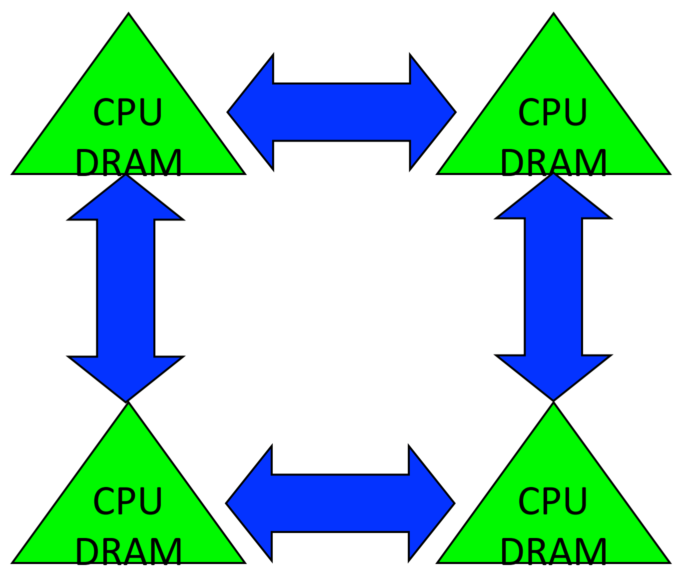
UC Berkeley

Why avoid communication? (1/3)

Algorithms have two costs (measured in time or energy):

1. Arithmetic (FLOPS)
2. Communication: moving data between
   - levels of a memory hierarchy (sequential case)
   - processors over a network (parallel case).





Why avoid communication? (2/3)

- Running time of an algorithm is sum of 3 terms:
  - # flops * time_per_flop
  - # words moved / bandwidth
  - # messages * latency

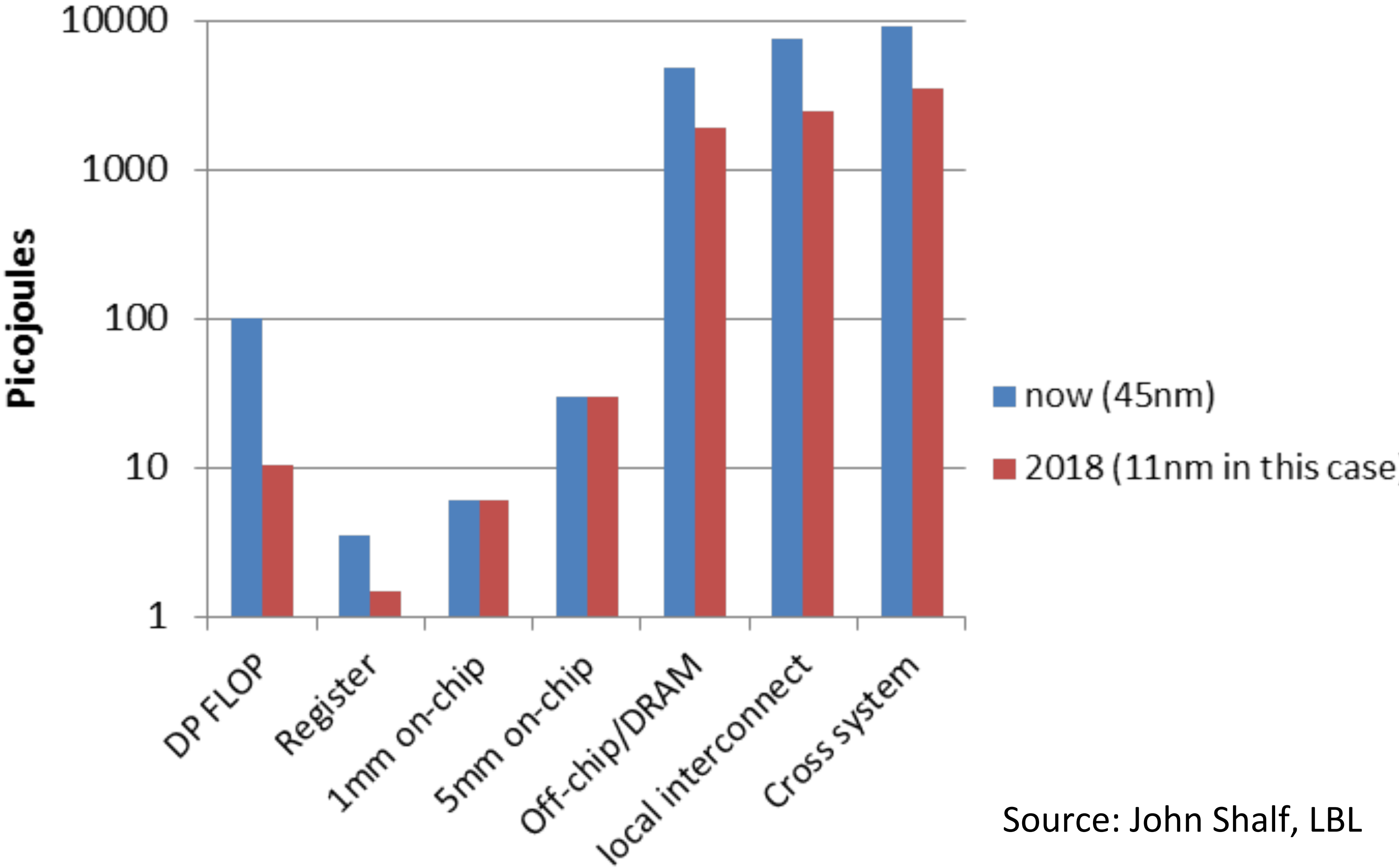
  communication

- Time_per_flop << 1/ bandwidth << latency
  - Gaps growing exponentially with time [FOSC]

Annual improvements			
Time_per_flop		Bandwidth	Latency
59%	Network	26%	15%
	DRAM	23%	5%

- Avoid communication to save time

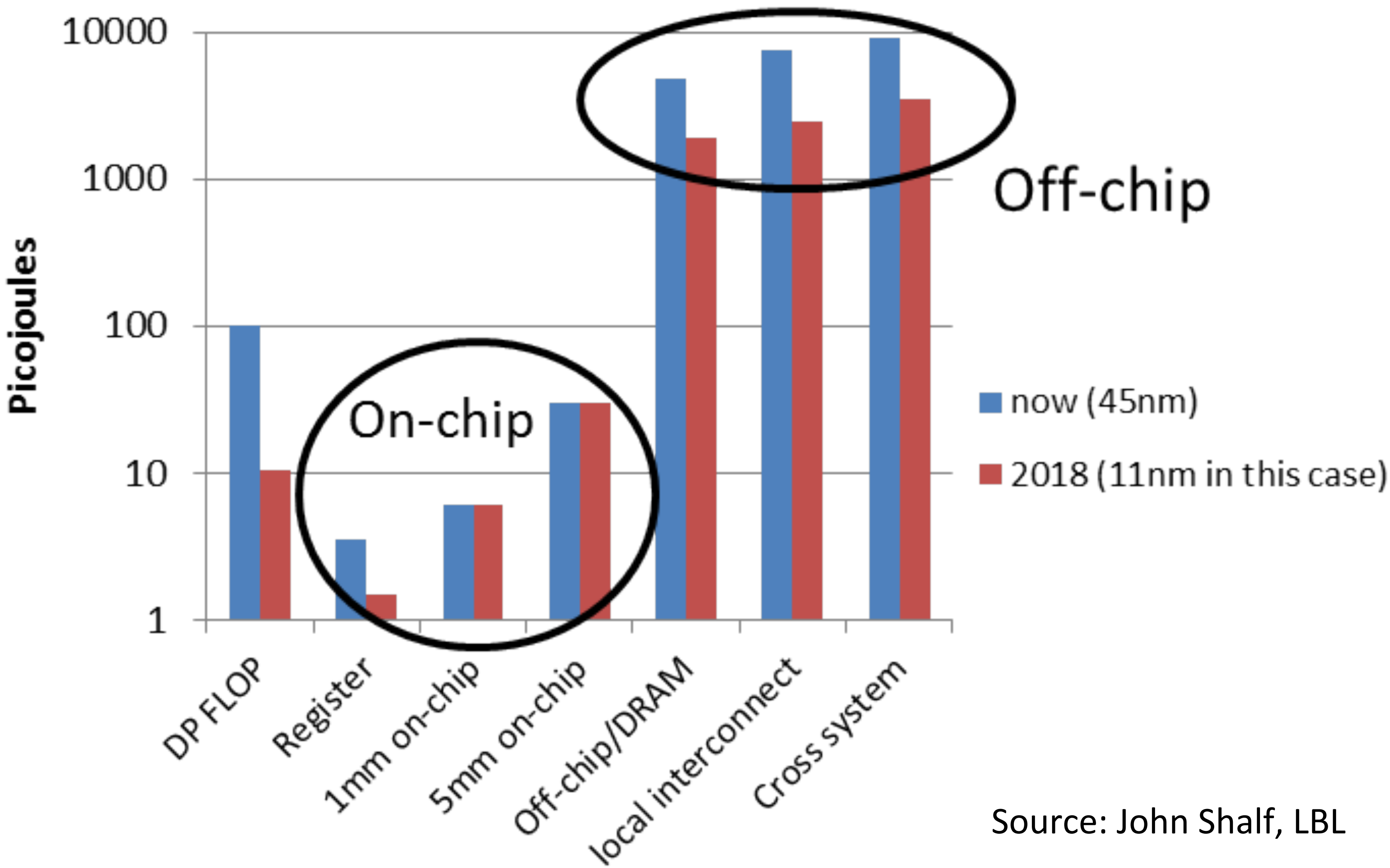
Why Minimize Communication? (3/3)



Source: John Shalf, LBL

Why Minimize Communication? (3/3)

Minimize communication to save energy



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Goals

- Redesign algorithms to *avoid* communication
  - Between all memory hierarchy levels
    - L1 $\leftrightarrow$ L2 $\leftrightarrow$ DRAM $\leftrightarrow$ network, etc
- Attain lower bounds if possible
  - Current algorithms often far from lower bounds
  - Large speedups and energy savings possible

Sample Speedups

- Up to **12x** faster for 2.5D matmul on 64K core IBM BG/P
- Up to **3x** faster for tensor contractions on 2K core Cray XE/6
- Up to **6.2x** faster for APSP on 24K core Cray CE6
- Up to **2.1x** faster for 2.5D LU on 64K core IBM BG/P
- Up to **11.8x** faster for direct N-body on 32K core IBM BG/P
- Up to **13x** faster for TSQR on Tesla C2050 Fermi NVIDIA GPU
- Up to **6.7x** faster for symeig (band A) on 10 core Intel Westmere
- Up to **2x** faster for 2.5D Strassen on 38K core Cray XT4
- Up to **4.2x** faster for MiniGMG benchmark bottom solver, using CA-BiCGStab (**2.5x** for overall solve)
  – **2.5x** / **1.5x** for combustion simulation code

President Obama cites Communication-Avoiding Algorithms in the FY 2012 Department of Energy Budget Request to Congress:

"New Algorithm Improves Performance and Accuracy on Extreme-Scale Computing Systems. **On modern computer architectures, communication between processors takes longer than the performance of a floating point arithmetic operation by a given processor.** ASCR researchers have developed a new method, derived from commonly used linear algebra methods, to **minimize communications between processors and the memory hierarchy, by reformulating the communication patterns specified within the algorithm**. This method has been implemented in the TRILINOS framework, a highly-regarded suite of software, which provides functionality for researchers around the world to solve large scale, complex multi-physics problems."

FY 2010 Congressional Budget, Volume 4, FY2010 Accomplishments, Advanced Scientific Computing Research (ASCR), pages 65-67.

CA-GMRES (Hoemmen, Mohiyuddin, Yelick, JD)
"Tall-Skinny" QR (Grigori, Hoemmen, Langou, JD)

Outline

- Survey state of the art of CA (Comm-Avoiding) algorithms
  - Review previous Matmul algorithms
  - CA $O(n^3)$ 2.5D Matmul and LU
  - TSQR: Tall-Skinny QR
  - CA Strassen Matmul
- Beyond linear algebra
  - Extending lower bounds to any algorithm with arrays
  - Communication-optimal N-body algorithm
- CA-Krylov methods
- Related Topics

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Summary of CA Linear Algebra

- "Direct" Linear Algebra
  - Lower bounds on communication for linear algebra problems like Ax=b, least squares, Ax = λx, SVD, etc
  - Mostly not attained by algorithms in standard libraries
  - New algorithms that attain these lower bounds
    - Being added to libraries: Sca/LAPACK, PLASMA, MAGMA
    - Large speed-ups possible
  - Autotuning to find optimal implementation
- Ditto for "Iterative" Linear Algebra

Lower bound for all "n^3-like" linear algebra

- Let M = "fast" memory size (per processor)

#words_moved (per processor) = Ω(#flops (per processor) / $M^{1/2}$)

- Parallel case: assume either load or memory balanced

- Holds for
  - Matmul

Lower bound for all "n^3-like" linear algebra

- Let M = "fast" memory size (per processor)

#words_moved (per processor) = Ω(#flops (per processor) / $M^{1/2}$)

#messages_sent ≥ #words_moved / largest_message_size

- Parallel case: assume either load or memory balanced
- Holds for
  - Matmul, BLAS, LU, QR, eig, SVD, tensor contractions, …
  - Some whole programs (sequences of these operations, no matter how individual ops are interleaved, eg A^k)
  - Dense and sparse matrices (where #flops << n^3)
  - Sequential and parallel algorithms
  - Some graph-theoretic algorithms (eg Floyd-Warshall)

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#messages_sent (per processor) = Ω(#flops (per processor) / $M^{3/2}$)

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- Holds for
  - Matmul, BLAS, LU, QR, eig, SVD, tensor contractions, …
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SIAM SIAG/Linear Algebra Prize, 2012

Ballard, D., Holtz, Schwartz

Can we attain these lower bounds?

- Do conventional dense algorithms as implemented in LAPACK and ScaLAPACK attain these bounds?
  - Often not
- If not, are there other algorithms that do?
  - Yes, for much of dense linear algebra, APSP
  - New algorithms, with new numerical properties, new ways to encode answers, new data structures
  - Not just loop transformations (need those too!)
- Only a few sparse algorithms so far
  - Ex: Matmul of "random" sparse matrices
  - Ex: Sparse Cholesky of matrices with "large" separators
- Lots of work in progress

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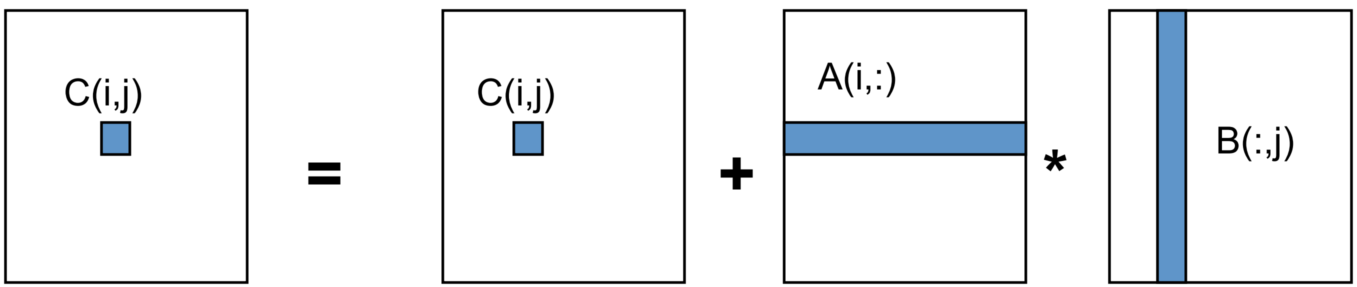
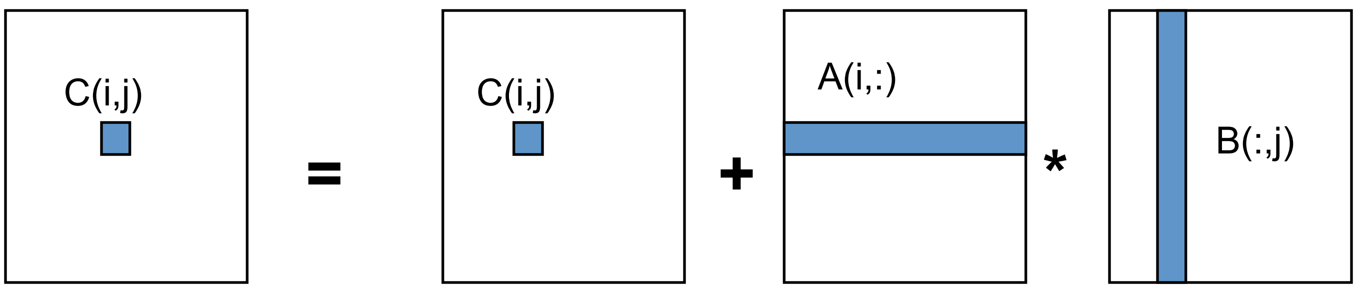
Naïve Matrix Multiply

```
{implements C = C + A*B}
for i = 1 to n

  for j = 1 to n



     for k = 1 to n
        C(i,j) = C(i,j) + A(i,k) * B(k,j)
```



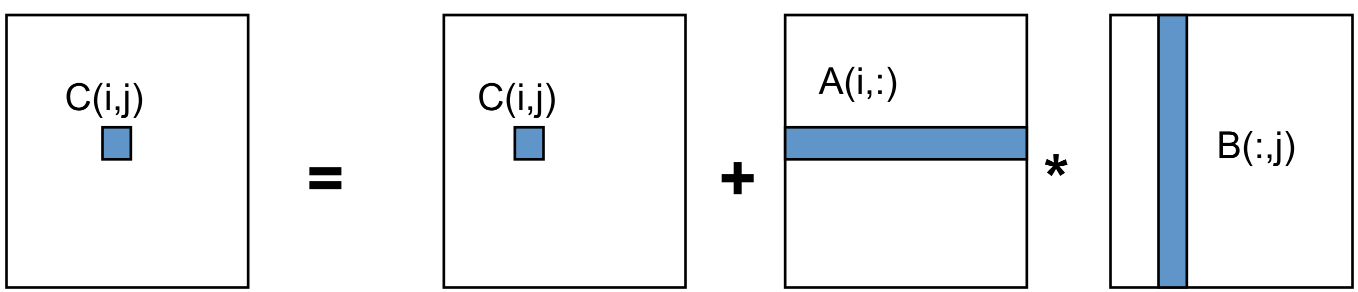
Naïve Matrix Multiply

```
{implements C = C + A*B}
for i = 1 to n
  {read row i of A into fast memory}
  for j = 1 to n
    {read C(i,j) into fast memory}
    {read column j of B into fast memory}
    for k = 1 to n
      C(i,j) = C(i,j) + A(i,k) * B(k,j)
    {write C(i,j) back to slow memory}
```



Naïve Matrix Multiply

{implements C = C + A*B}
for i = 1 to n
  {read row i of A into fast memory} … n^2 reads altogether
  for j = 1 to n
    {read C(i,j) into fast memory} … n^2 reads altogether
    {read column j of B into fast memory} … n^3 reads altogether
    for k = 1 to n
      C(i,j) = C(i,j) + A(i,k) * B(k,j)
    {write C(i,j) back to slow memory} … n^2 writes altogether

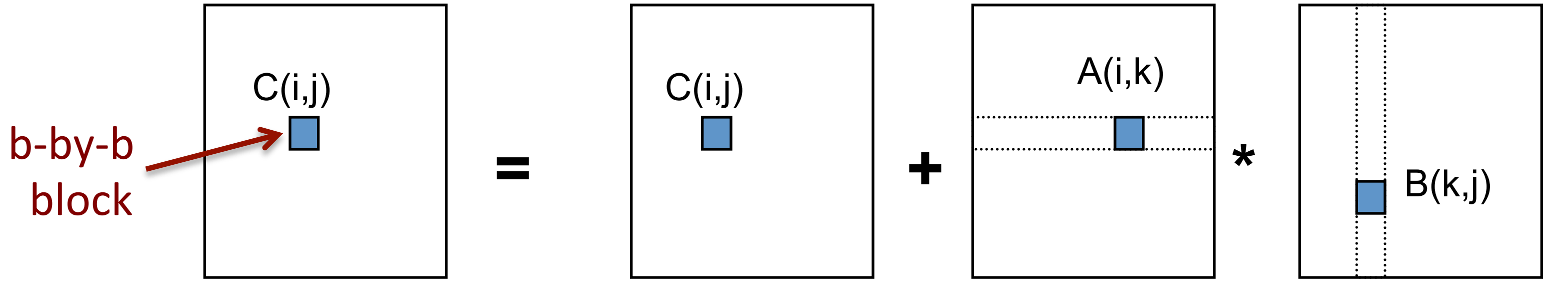


$n^3 + 3n^2$ reads/writes altogether – dominates $2n^3$ arithmetic

Blocked (Tiled) Matrix Multiply

Consider A,B,C to be n/b-by-n/b matrices of b-by-b subblocks where
b is called the block size; assume 3 b-by-b blocks fit in fast memory

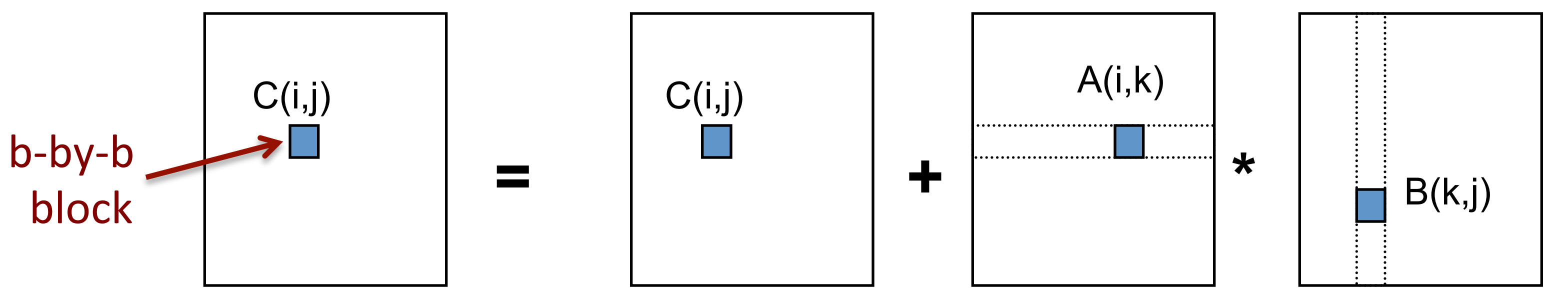
```
for i = 1 to n/b
  for j = 1 to n/b
    {read block C(i,j) into fast memory}
    for k = 1 to n/b
      {read block A(i,k) into fast memory}
      {read block B(k,j) into fast memory}
      C(i,j) = C(i,j) + A(i,k) * B(k,j) {do a matrix multiply on blocks}
    {write block C(i,j) back to slow memory}
```



Blocked (Tiled) Matrix Multiply

Consider A,B,C to be n/b-by-n/b matrices of b-by-b subblocks where
b is called the block size; assume 3 b-by-b blocks fit in fast memory

```
for i = 1 to n/b
  for j = 1 to n/b
    {read block C(i,j) into fast memory}            … b² × (n/b)² = n² reads
    for k = 1 to n/b
      {read block A(i,k) into fast memory}          … b² × (n/b)³ = n³/b reads
      {read block B(k,j) into fast memory}          … b² × (n/b)³ = n³/b reads
      C(i,j) = C(i,j) + A(i,k) * B(k,j) {do a matrix multiply on blocks}
    {write block C(i,j) back to slow memory}        … b² × (n/b)² = n² writes
```



$2n^3/b + 2n^2$ reads/writes $<< 2n^3$ arithmetic - Faster!

Does blocked matmul attain lower bound?

- Recall: if 3 b-by-b blocks fit in fast memory of size M, then #reads/writes = $2n^3/b + 2n^2$
- Make b as large as possible: $3b^2 \le M$, so #reads/writes $\ge 3^{1/2}n^3/M^{1/2} + 2n^2$
- Attains lower bound $= \Omega$ (#flops / $M^{1/2}$)

- But what if we don't know M?
- Or if there are multiple levels of fast memory?
- Can use "Cache Oblivious" algorithm

Recursive Matrix Multiplication (RMM) (1/2)

- For simplicity: square matrices with $n = 2^m$
- $C = \begin{pmatrix} C_{11} & C_{12} \\ C_{21} & C_{22} \end{pmatrix} = A \cdot B = \begin{pmatrix} A_{11} & A_{12} \\ A_{21} & A_{22} \end{pmatrix} \cdot \begin{pmatrix} B_{11} & B_{12} \\ B_{21} & B_{22} \end{pmatrix}$

$$= \begin{pmatrix} A_{11}\cdot B_{11} + A_{12}\cdot B_{21} & A_{11}\cdot B_{12} + A_{12}\cdot B_{22} \\ A_{21}\cdot B_{11} + A_{22}\cdot B_{21} & A_{21}\cdot B_{12} + A_{22}\cdot B_{22} \end{pmatrix}$$

- True when each A_{ij} etc 1x1 or n/2 x n/2

```
func C = RMM (A, B, n)
   if n = 1, C = A * B, else
     {  C11 = RMM (A11 , B11 , n/2) + RMM (A12 , B21 , n/2)
        C12 = RMM (A11 , B12 , n/2) + RMM (A12 , B22 , n/2)
        C21 = RMM (A21 , B11 , n/2) + RMM (A22 , B21 , n/2)
        C22 = RMM (A21 , B12 , n/2) + RMM (A22 , B22 , n/2)  }
   return
```

Recursive Matrix Multiplication (RMM) (2/2)

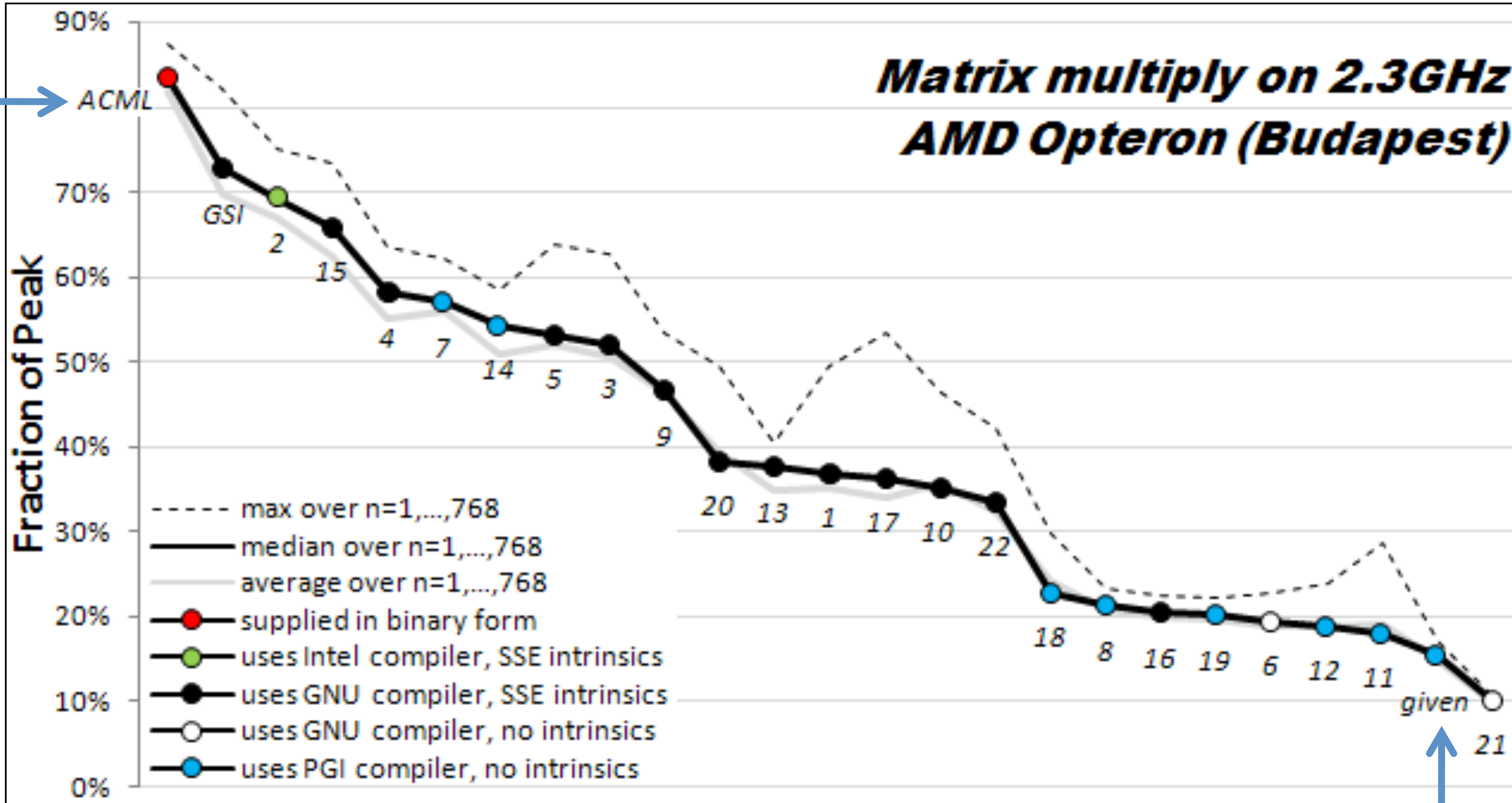
```
func C = RMM (A, B, n)
   if n=1, C = A * B, else
     {  C11 = RMM (A11 , B11 , n/2) + RMM (A12 , B21 , n/2)
        C12 = RMM (A11 , B12 , n/2) + RMM (A12 , B22 , n/2)
        C21 = RMM (A21 , B11 , n/2) + RMM (A22 , B21 , n/2)
        C22 = RMM (A21 , B12 , n/2) + RMM (A22 , B22 , n/2)  }
   return
```

$A(n)$ = # arithmetic operations in RMM(. , . , n)
$= 8 \cdot A(n/2) + 4(n/2)^2$ if $n > 1$, else 1
$= 2n^3$ … same operations as usual, in different order

$W(n)$ = # words moved between fast, slow memory by RMM(. , . , n)
$= 8 \cdot W(n/2) + 12(n/2)^2$ if $3n^2 > M$, else $3n^2$
$= O(n^3 / M^{1/2} + n^2)$ … same as blocked matmul

"Cache oblivious", works for memory hierarchies, but not panacea

How hard is hand-tuning matmul, anyway?



- **Results of 22 student teams trying to tune matrix-multiply, in CS267 Spr09**
- **Students given "blocked" code to start with (7x faster than naïve)**
  - **Still hard to get close to vendor tuned performance (ACML) (another 6x)**
- **For more discussion, see www.cs.berkeley.edu/~volkov/cs267.sp09/hw1/results/**

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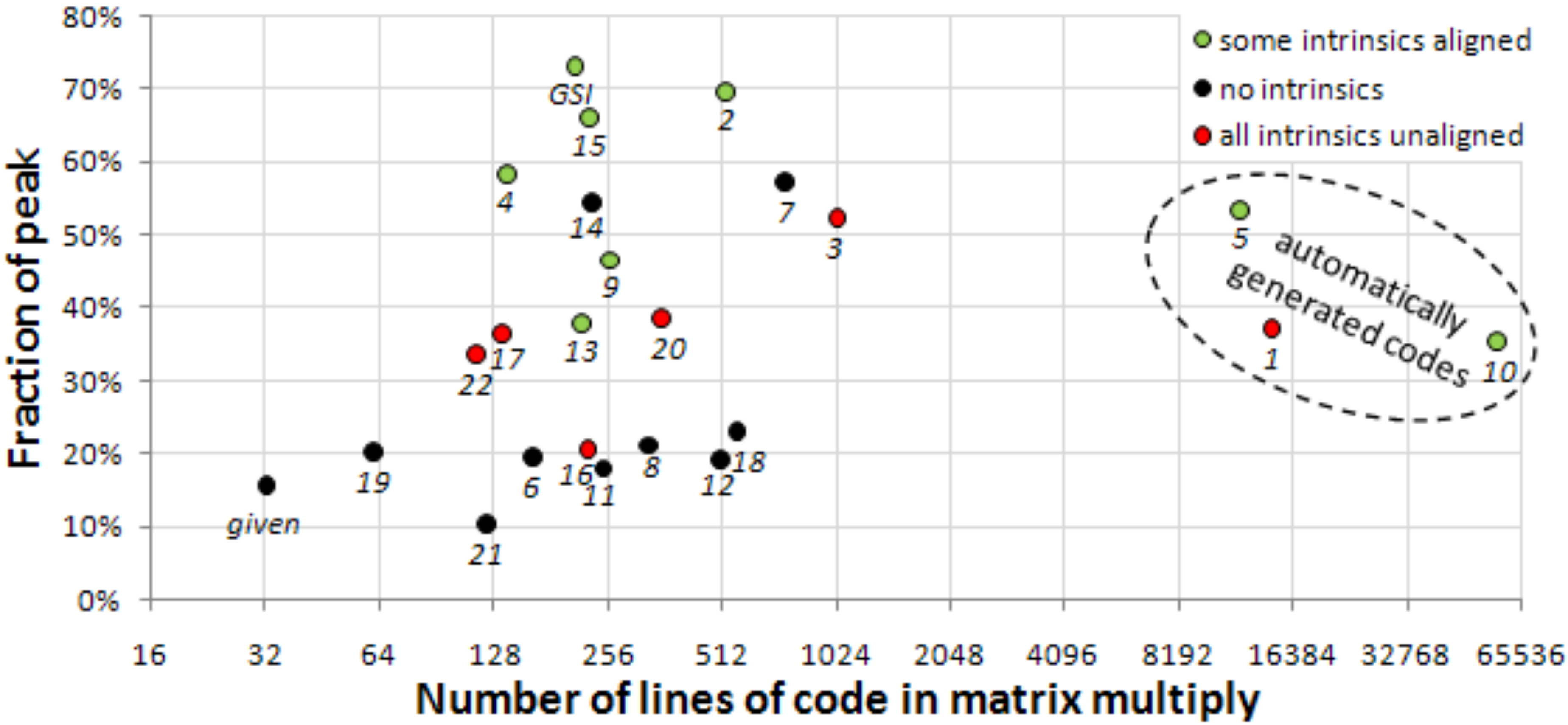
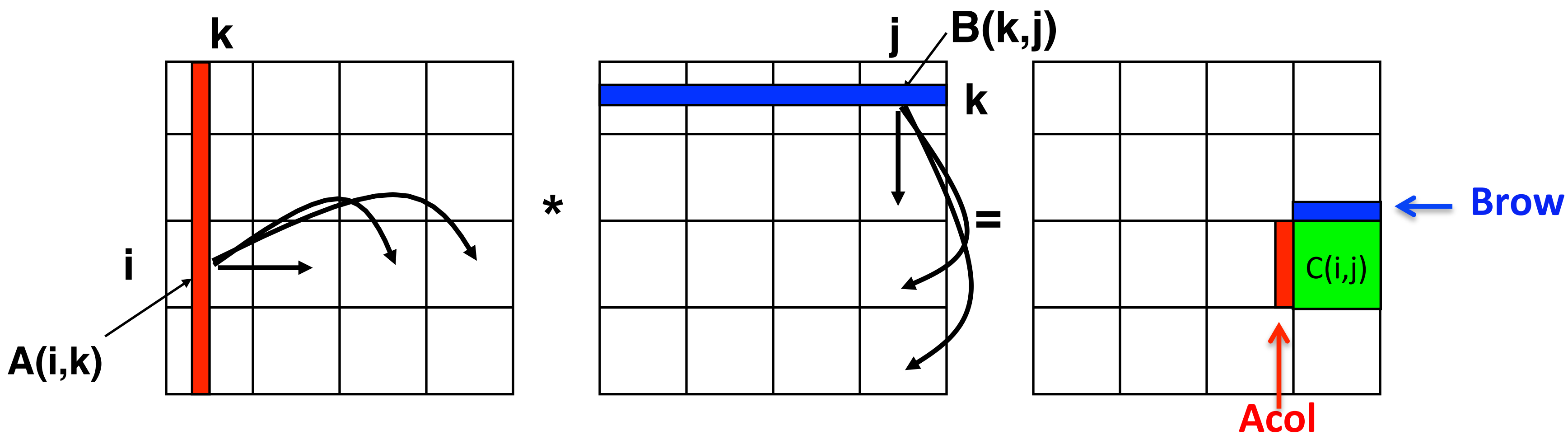


SUMMA– n x n matmul on $P^{1/2}$ x $P^{1/2}$ grid

(nearly) optimal using minimum memory $M=O(n^2/P)$



For k=0 to n/b-1 … b = block size = #cols in A(i,k) = #rows in B(k,j)

for all i = 1 to $P^{1/2}$

owner of A(i,k) broadcasts it to whole processor row (using binary tree)

for all j = 1 to $P^{1/2}$

owner of B(k,j) broadcasts it to whole processor column (using bin. tree)

Receive A(i,k) into Acol

Receive B(k,j) into Brow

C_myproc = C_myproc + Acol * Brow

Summary of dense *parallel* algorithms attaining communication lower bounds

- Assume nxn matrices on P processors
- Minimum Memory per processor = $M = O(n^2 / P)$
- Recall lower bounds:

  #words_moved $= \Omega((n^3/ P) / M^{1/2}) = \Omega(n^2 / P^{1/2})$

  #messages $= \Omega((n^3/ P) / M^{3/2}) = \Omega(P^{1/2})$
- Does ScaLAPACK attain these bounds?
  - For #words_moved: mostly, except nonsym. Eigenproblem
  - For #messages: asymptotically worse, except Cholesky
- New algorithms attain all bounds, up to polylog(P) factors
  - Cholesky, LU, QR, Sym. and Nonsym eigenproblems, SVD

Can we do Better?

Can we do better?

- Aren't we already optimal?
- Why assume $M = O(n^2/p)$, i.e. minimal?
  - Lower bound still true if more memory
  - Can we attain it?
- Special case: "3D Matmul"
  - Uses $M = O(n^2/p^{2/3})$
  - Dekel, Nassimi, Sahni [81], Bernsten [89], Agarwal, Chandra, Snir [90], Johnson [93], Agarwal, Balle, Gustavson, Joshi, Palkar [95]
- Not always $p^{1/3}$ times as much memory available…

Can we do better?

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  - Dekel, Nassimi, Sahni [81], Bernsten [89], Agarwal, Chandra, Snir [90], Johnson [93], Agarwal, Balle, Gustavson, Joshi, Palkar [95]
  - Processors arranged in $p^{1/3} \times p^{1/3} \times p^{1/3}$ grid
  - Processor (i,j,k) performs $C(i,j) = C(i,j) + A(i,k)*B(k,j)$, where each submatrix is $n/p^{1/3} \times n/p^{1/3}$
- Not always that much memory available…

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- Survey state of the art of CA (Comm-Avoiding) algorithms
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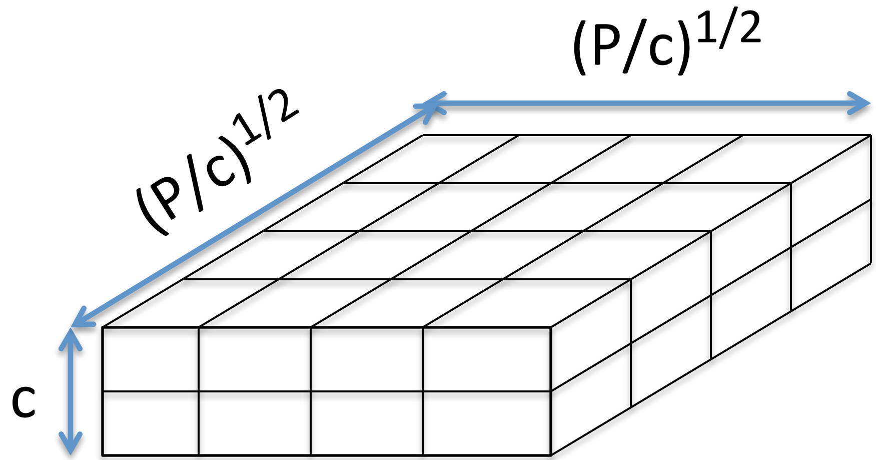
- Related Topics

2.5D Matrix Multiplication

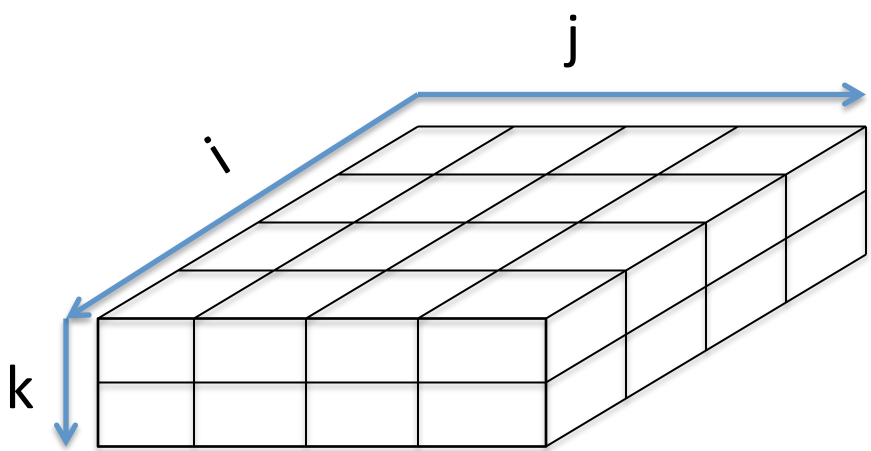
- Assume can fit cn^2/P data per processor, $c > 1$
- Processors form $(P/c)^{1/2}$ x $(P/c)^{1/2}$ x c grid



Example: P = 32, c = 2

2.5D Matrix Multiplication

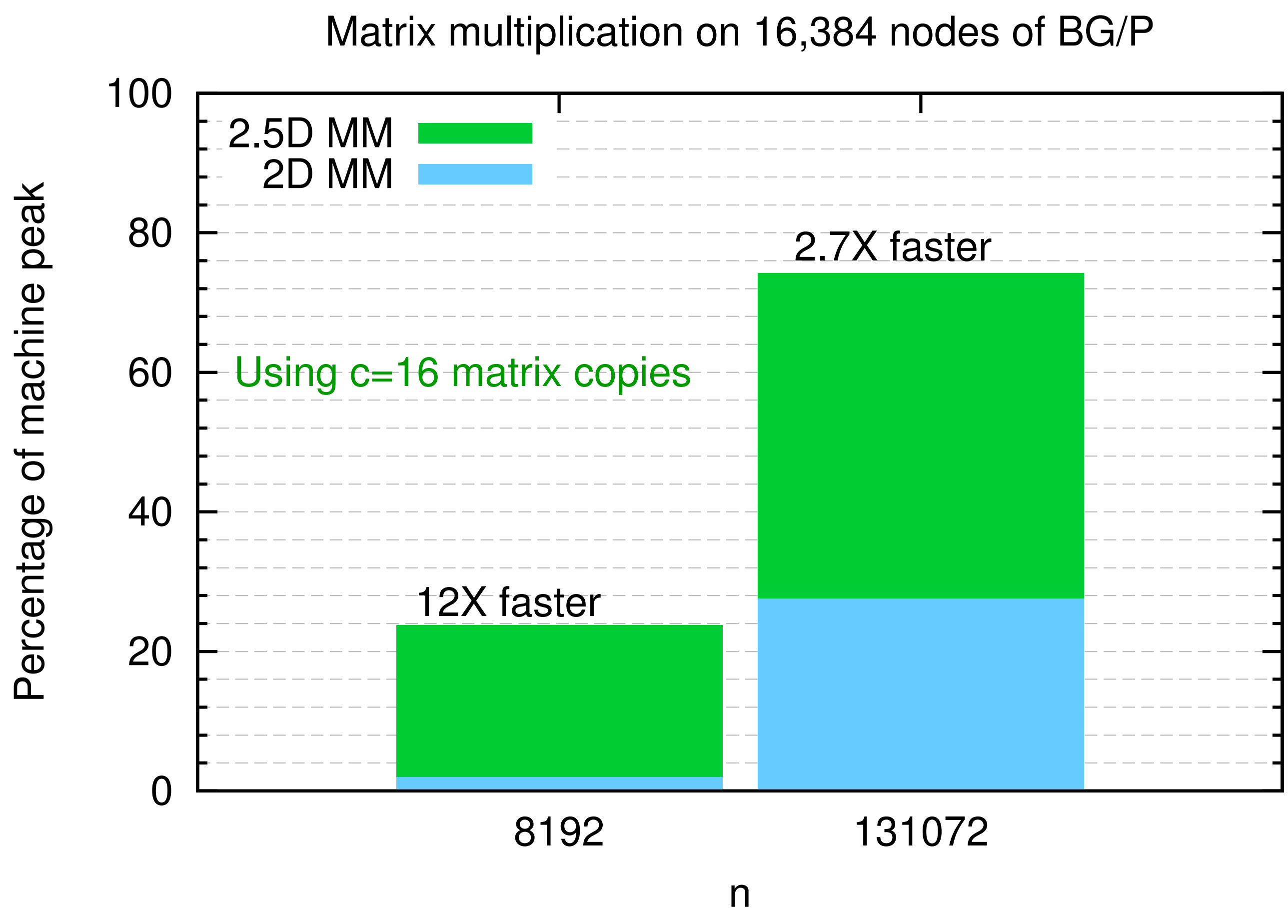
- Assume can fit cn^2/P data per processor, $c > 1$
- Processors form $(P/c)^{1/2}$ x $(P/c)^{1/2}$ x c grid



Initially P(i,j,0) owns A(i,j) and B(i,j) each of size $n(c/P)^{1/2}$ x $n(c/P)^{1/2}$

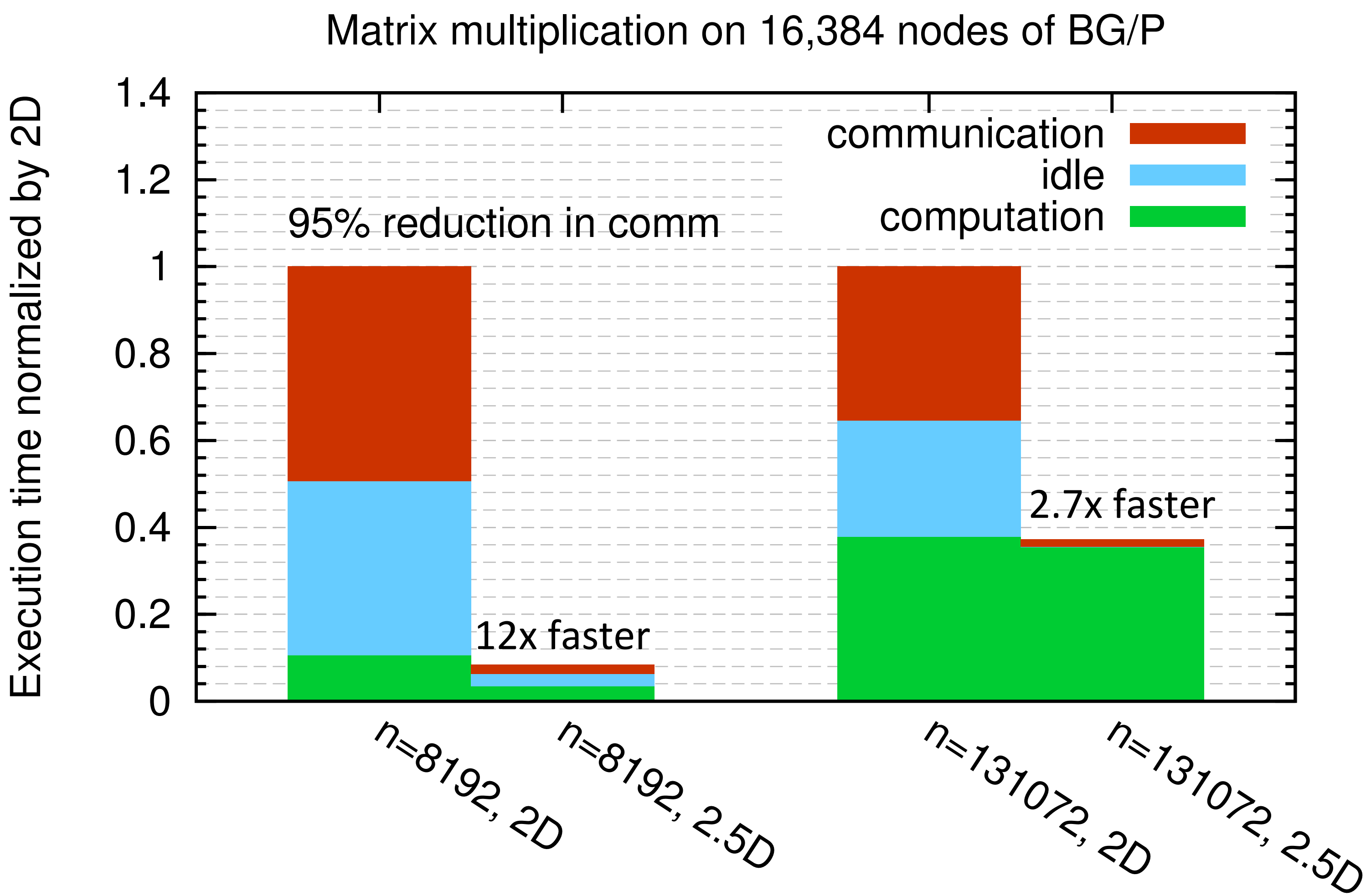
(1) P(i,j,0) broadcasts A(i,j) and B(i,j) to P(i,j,k)
(2) Processors at level k perform 1/c-th of SUMMA, i.e. 1/c-th of Σ_m A(i,m)*B(m,j)
(3) Sum-reduce partial sums Σ_m A(i,m)*B(m,j) along k-axis so P(i,j,0) owns C(i,j)

2.5D Matmul on BG/P, 16K nodes / 64K cores



2.5D Matmul on BG/P, 16K nodes / 64K cores

c = 16 copies



Distinguished Paper Award, EuroPar'11 (Solomonik, D.)
SC'11 paper by Solomonik, Bhatele, D.

Perfect Strong Scaling – in Time and Energy

- Every time you add a processor, you should use its memory M too
- Start with minimal number of procs: $PM = 3n^2$
- Increase P by a factor of c ➔ total memory increases by a factor of c
- Notation for timing model:
  - γ_T, β_T, α_T = secs per flop, per word_moved, per message of size m
- $T(cP) = n^3/(cP)\ [\ \gamma_T + \beta_T/M^{1/2} + \alpha_T/(mM^{1/2})\ ]$
  $= T(P)/c$
- Notation for energy model:
  - γ_E, β_E, α_E = joules for same operations
  - δ_E = joules per word of memory used per sec
  - ε_E = joules per sec for leakage, etc.
- $E(cP) = cP\ \{\ n^3/(cP)\ [\ \gamma_E + \beta_E/M^{1/2} + \alpha_E/(mM^{1/2})\ ] + \delta_E M T(cP) + \varepsilon_E T(cP)\ \}$
  $= E(P)$
- Extends to N-body, Strassen, …
- Can prove lower bounds on needed network (eg 3D torus for matmul)

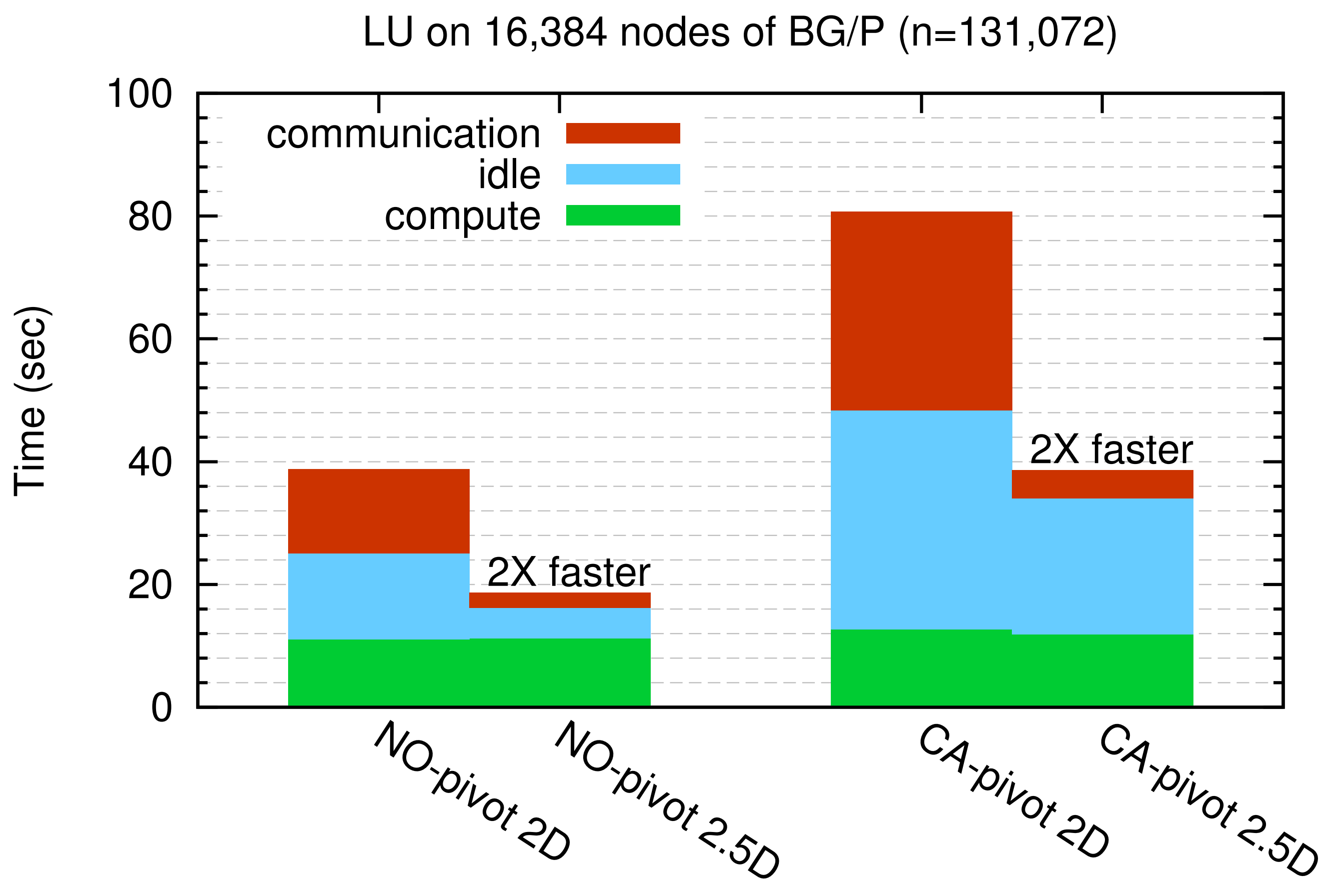
Perfect Strong Scaling – in Time and Energy (2/2)

- $T(cP) = n^3/(cP) \, [\, \gamma_T + \beta_T/M^{1/2} + \alpha_T/(mM^{1/2}) \,] = T(P)/c$
- $E(cP) = cP \, \{ \, n^3/(cP) \, [\, \gamma_E + \beta_E/M^{1/2} + \alpha_E/(mM^{1/2}) \,] + \delta_E M T(cP) + \varepsilon_E T(cP) \, \} = E(P)$

- Perfect scaling extends to N-body, Strassen, …
- We can use these models to answer many questions, including:

- What is the minimum energy required for a computation?
- Given a maximum allowed runtime **T** , what is the minimum energy **E** needed to achieve it?
- Given a maximum energy budget **E** , what is the minimum runtime **T** that we can attain?
- The ratio **P** = **E/T** gives us the average power required to run the algorithm. Can we minimize the average power consumed?
- Given an algorithm, problem size, number of processors and target energy efficiency (GFLOPS/W), can we determine a set of architectural parameters to describe a conforming computer architecture?

2.5D vs 2D LU
With and Without Pivoting



Thm: Perfect Strong Scaling impossible, because Latency*Bandwidth = $\Omega(n^2)$

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TSQR: QR of a Tall, Skinny matrix

$$W = \begin{pmatrix} W_0 \\ \hline W_1 \\ \hline W_2 \\ \hline W_3 \end{pmatrix}$$

$$\begin{pmatrix} R_{00} \\ R_{10} \\ \hline R_{20} \\ R_{30} \end{pmatrix} = \begin{pmatrix} Q_{01}\, R_{01} \\ \hline Q_{11}\, R_{11} \end{pmatrix}$$

$$\begin{pmatrix} R_{01} \\ \hline R_{11} \end{pmatrix} = \begin{pmatrix} Q_{02}\, R_{02} \end{pmatrix}$$

TSQR: QR of a Tall, Skinny matrix

$$W = \begin{pmatrix} W_0 \\ \hline W_1 \\ \hline W_2 \\ \hline W_3 \end{pmatrix} = \begin{pmatrix} Q_{00}\,R_{00} \\ \hline Q_{10}\,R_{10} \\ \hline Q_{20}\,R_{20} \\ \hline Q_{30}\,R_{30} \end{pmatrix} = \begin{pmatrix} Q_{00} & & & \\ \hline & Q_{10} & & \\ \hline & & Q_{20} & \\ \hline & & & Q_{30} \end{pmatrix} \cdot \begin{pmatrix} R_{00} \\ \hline R_{10} \\ \hline R_{20} \\ \hline R_{30} \end{pmatrix}$$

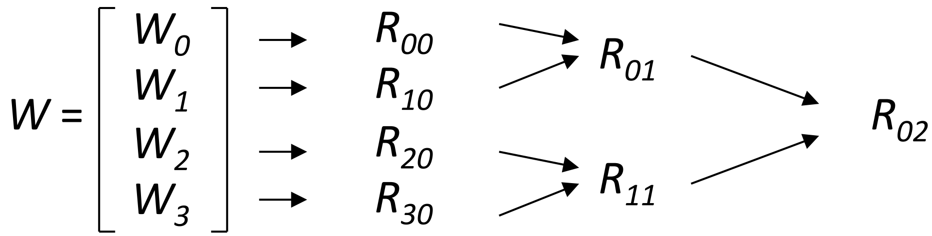
$$\begin{pmatrix} R_{00} \\ R_{10} \\ \hline R_{20} \\ R_{30} \end{pmatrix} = \begin{pmatrix} Q_{01}\,R_{01} \\ \hline Q_{11}\,R_{11} \end{pmatrix} = \begin{pmatrix} Q_{01} & \\ \hline & Q_{11} \end{pmatrix} \cdot \begin{pmatrix} R_{01} \\ \hline R_{11} \end{pmatrix}$$

$$\begin{pmatrix} R_{01} \\ \hline R_{11} \end{pmatrix} = \begin{pmatrix} Q_{02}\,R_{02} \end{pmatrix}$$

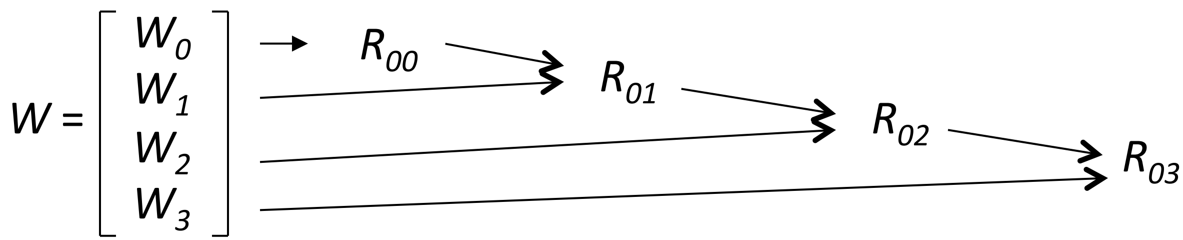
Output = $\{ Q_{00}, Q_{10}, Q_{20}, Q_{30}, Q_{01}, Q_{11}, Q_{02}, R_{02} \}$

TSQR: An Architecture-Dependent Algorithm

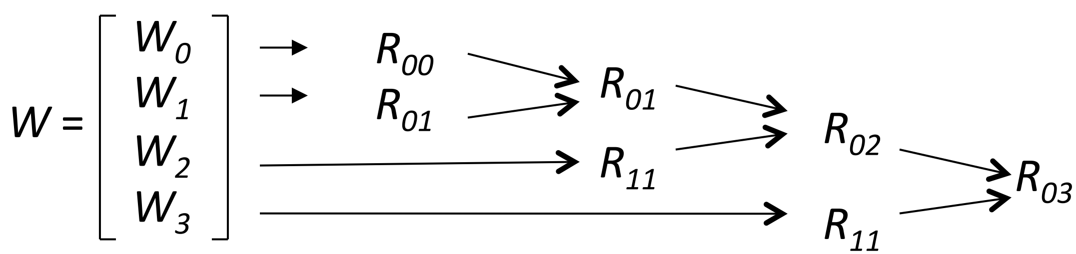
Parallel:



Sequential:



Dual Core:



Multicore / Multisocket / Multirack / Multisite / Out-of-core: ?

Can choose reduction tree dynamically

TSQR Performance Results

- Parallel
  - Intel Clovertown
    - Up to **8x** speedup (8 core, dual socket, 10M x 10)
  - Pentium III cluster, Dolphin Interconnect, MPICH
    - Up to **6.7x** speedup (16 procs, 100K x 200)
  - BlueGene/L
    - Up to **4x** speedup (32 procs, 1M x 50)
  - Tesla C 2050 / Fermi
    - Up to **13x** (110,592 x 100)
  - Grid – **4x** on 4 cities vs 1 city (Dongarra, Langou et al)
  - Cloud – **1.6x slower than just accessing data twice** (Gleich and Benson)
- Sequential
  - "**Infinite speedup**" for out-of-core on PowerPC laptop
    - As little as 2x slowdown vs (predicted) infinite DRAM
    - LAPACK with virtual memory never finished
- SVD costs about the same
- Joint work with Grigori, Hoemmen, Langou, Anderson, Ballard, Keutzer, others

TSQR Performance Results

- Parallel
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    - Up to **8x** speedup (8 core, dual socket, 10M x 10)
  - Pentium III cluster, Dolphin Interconnect, MPICH
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-
- **SIAG on Supercomputing Best Paper Prize, 2016**

Outline

- Survey state of the art of CA (Comm-Avoiding) algorithms
  - Review previous Matmul algorithms
  - CA $O(n^3)$ 2.5D Matmul
  - TSQR: Tall-Skinny QR
  - CA $O(n^3)$ 2.5D LU
  - CA Strassen Matmul
- Beyond linear algebra
  - Extending lower bounds to any algorithm with arrays
  - Communication-optimal N-body algorithm
- CA-Krylov methods

Back to LU: Using similar idea for TSLU as TSQR: Use reduction tree, to do "Tournament Pivoting"

$$W^{n\mathrm{x}b} = \begin{pmatrix} W_1 \\ \hline W_2 \\ \hline W_3 \\ \hline W_4 \end{pmatrix} = \begin{pmatrix} P_1 \cdot L_1 \cdot U_1 \\ \hline P_2 \cdot L_2 \cdot U_2 \\ \hline P_3 \cdot L_3 \cdot U_3 \\ \hline P_4 \cdot L_4 \cdot U_4 \end{pmatrix}$$

Choose b pivot rows of W_1, call them W_1'
Choose b pivot rows of W_2, call them W_2'
Choose b pivot rows of W_3, call them W_3'
Choose b pivot rows of W_4, call them W_4'

$$\begin{pmatrix} W_1' \\ W_2' \\ \hline W_3' \\ W_4' \end{pmatrix} = \begin{pmatrix} P_{12} \cdot L_{12} \cdot U_{12} \\ \hline P_{34} \cdot L_{34} \cdot U_{34} \end{pmatrix}$$

Choose b pivot rows, call them W_{12}'

Choose b pivot rows, call them W_{34}'

$$\begin{pmatrix} W_{12}' \\ W_{34}' \end{pmatrix} = P_{1234} \cdot L_{1234} \cdot U_{1234}$$

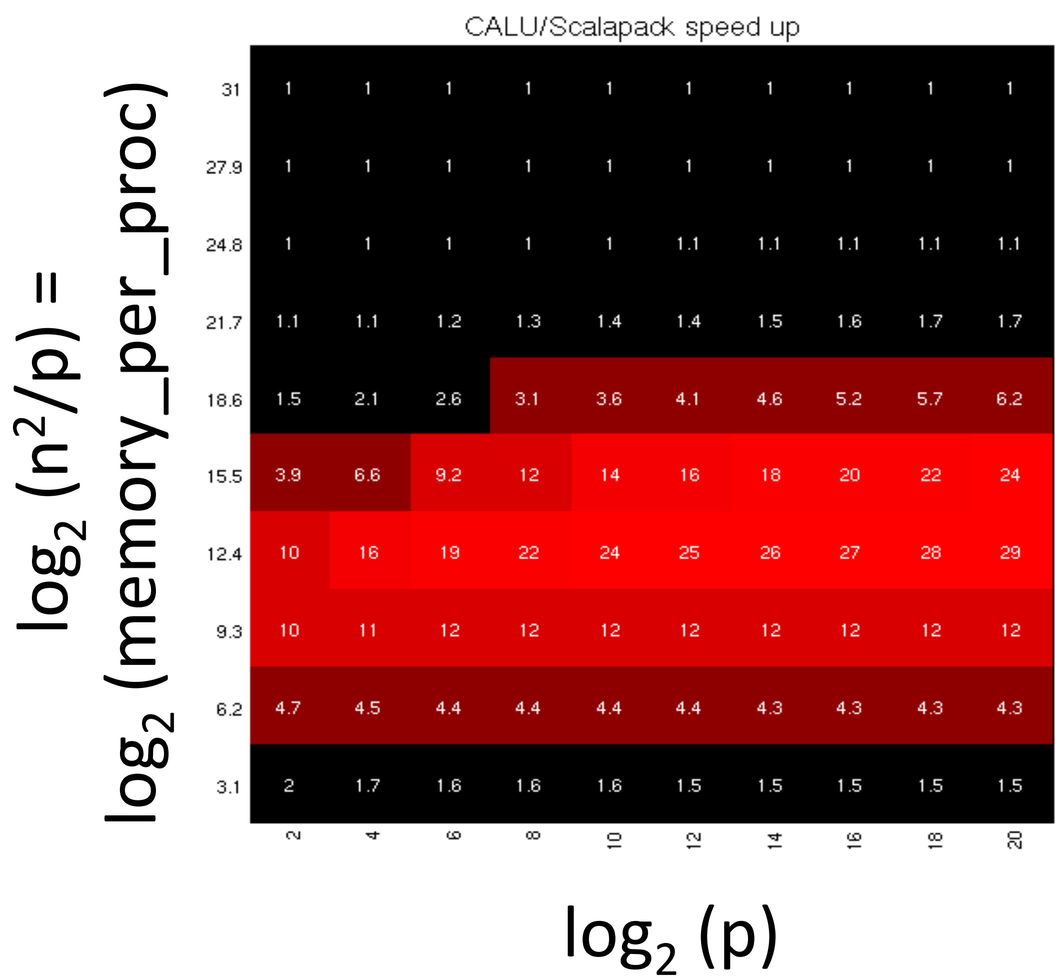
Choose b pivot rows

- Go back to W and use these b pivot rows
    - Move them to top, do LU without pivoting
    - Extra work, but lower order term
- Thm: As numerically stable as Partial Pivoting on a larger matrix

Exascale Machine Parameters
Source: DOE Exascale Workshop

- 2^20 ≈ 1,000,000 nodes
- 1024 cores/node   (a billion cores!)
- 100 GB/sec interconnect bandwidth
- 400 GB/sec DRAM bandwidth
- 1 microsec interconnect latency
- 50 nanosec memory latency
- 32 Petabytes of memory
- 1/2 GB total L1 on a node

Exascale predicted speedups for Gaussian Elimination: 2D CA-LU vs ScaLAPACK-LU



Ongoing Work

- Lots more work on
  - Algorithms:
    - BLAS, LDL^T, QR with pivoting, other pivoting schemes, eigenproblems, …
    - Sparse matrices, structured matrices
    - All-pairs-shortest-path, …
    - Both 2D (c=1) and 2.5D (c>1)
    - But only bandwidth may decrease with c>1, not latency (eg LU)
  - Platforms:
    - Multicore, cluster, GPU, cloud, heterogeneous, low-energy, …
  - Software:
    - Integration into Sca/LAPACK, PLASMA, MAGMA,…
- Integration into applications
  - CTF (with ANL): symmetric tensor contractions

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- Related Topics

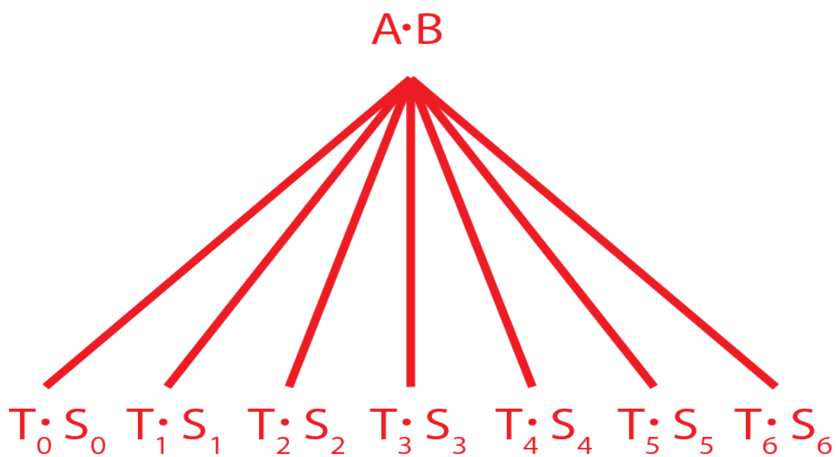
Communication Lower Bounds for Strassen-like matmul algorithms

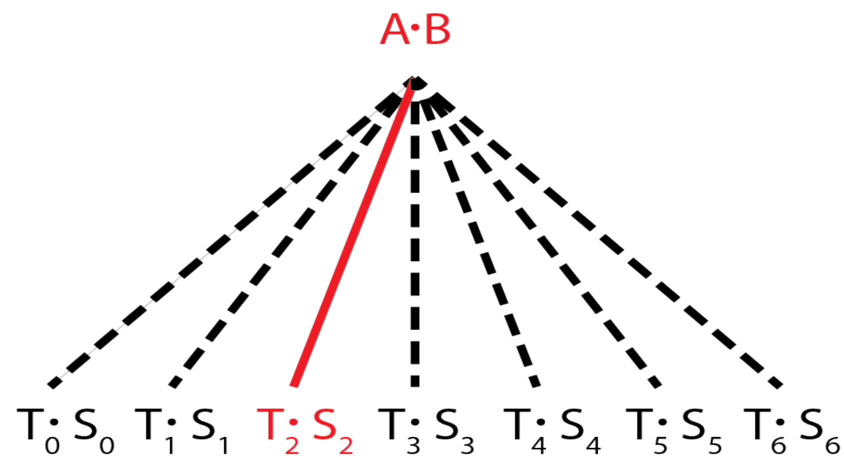
Classical $O(n^3)$ matmul:	Strassen's $O(n^{\lg 7})$ matmul:	Strassen-like $O(n^{\omega})$ matmul:
#words_moved = $\Omega\,(M(n/M^{1/2})^3/P)$	#words_moved = $\Omega\,(M(n/M^{1/2})^{\lg 7}/P)$	#words_moved = $\Omega\,(M(n/M^{1/2})^{\omega}/P)$

- Proof: graph expansion (different from classical matmul)
  - Strassen-like: DAG must be "regular" [and connected]
- Extends up to $M = n^2 / p^{2/\omega}$
- Best Paper Prize (SPAA'11), Ballard, D., Holtz, Schwartz, also in JACM
- Is the lower bound attainable?

Communication Avoiding Parallel Strassen *(CAPS)*

BFS vs. DFS





Runs all 7 multiplies in parallel
Each on P/7 processors
Needs 7/4 as much memory

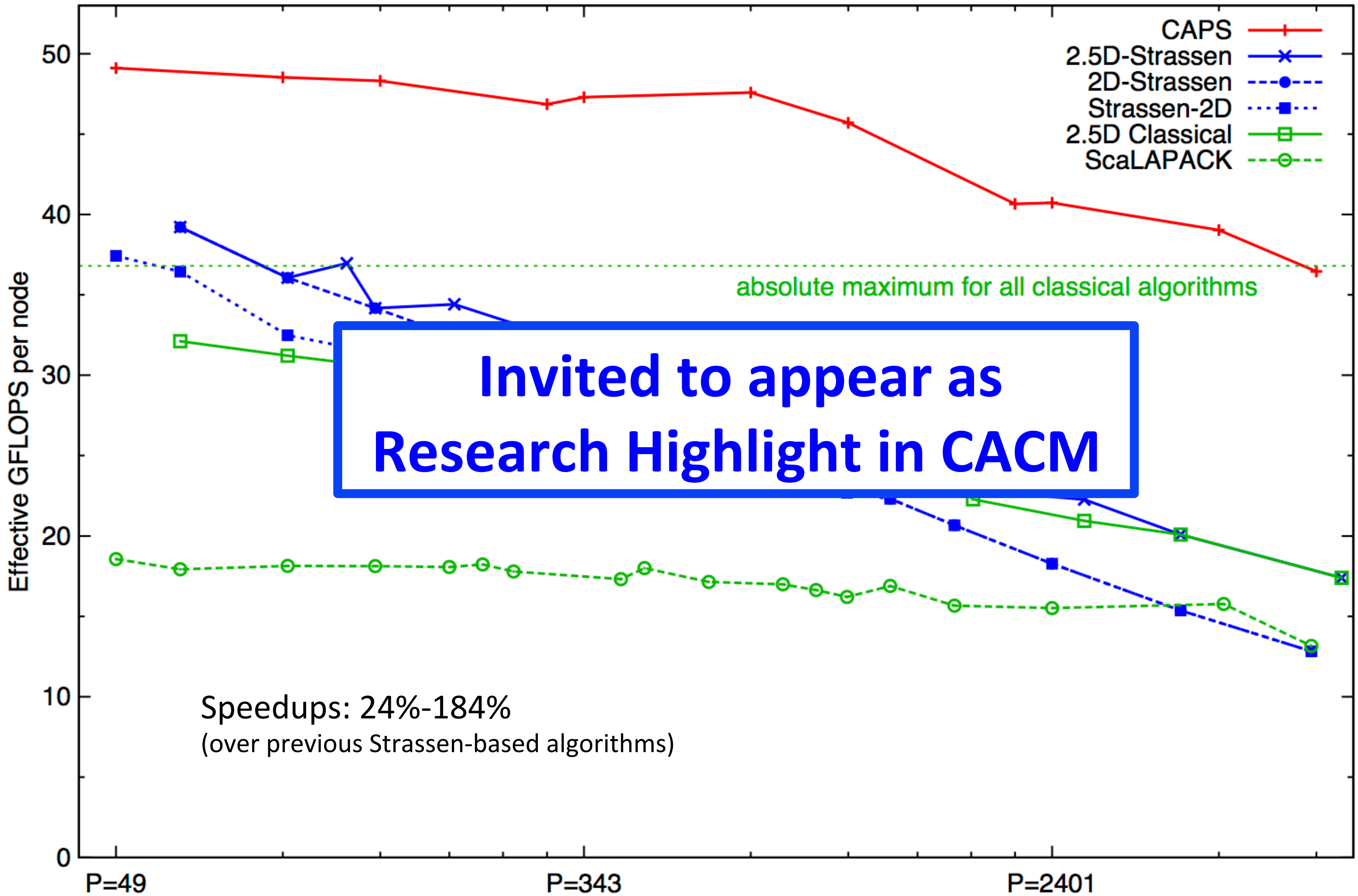
Runs all 7 multiplies sequentially
Each on all P processors
Needs 1/4 as much memory

```
CAPS
  If EnoughMemory and P ≥ 7
    then BFS step
    else DFS step
  end if
```

Best way to interleave BFS and DFS is a tuning parameter

Performance Benchmarking, Strong Scaling Plot

Franklin (Cray XT4) n = 94080



Invited to appear as Research Highlight in CACM

Speedups: 24%-184%
(over previous Strassen-based algorithms)

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- Related Topics

Recall optimal sequential Matmul

- Naïve code

```
for i=1:n, for j=1:n, for k=1:n, C(i,j)+=A(i,k)*B(k,j)
```

- "Blocked" code

```
for i1 = 1:b:n,  for j1 = 1:b:n,   for k1 = 1:b:n
  for i2 = 0:b-1,  for j2 = 0:b-1,   for k2 = 0:b-1
    i=i1+i2,  j = j1+j2,  k = k1+k2
    C(i,j)+=A(i,k)*B(k,j)
```

b x b matmul

- Thm: Picking b = $M^{1/2}$ attains lower bound: #words_moved = $\Omega(n^3/M^{1/2})$
- Where does **1/2** come from?

New Thm applied to Matmul

- for i=1:n, for j=1:n, for k=1:n, C(i,j) += A(i,k)*B(k,j)
- Record array indices in matrix Δ

$$\Delta = \begin{array}{c} \\ \\ \\ \end{array} \begin{array}{ccc} i & j & k \\ \end{array}$$

$$\begin{array}{cccc} & i & j & k & \\ \Delta = & \left(\begin{array}{c}1\\0\\1\end{array}\right. & \begin{array}{c}0\\1\\1\end{array} & \left.\begin{array}{c}1\\1\\0\end{array}\right) & \begin{array}{c}A\\B\\C\end{array} \end{array}$$

- Solve LP for $x = [xi,xj,xk]^T$: max $\mathbf{1}^T x$ s.t. $\Delta\, x \leq \mathbf{1}$
  – Result: $x = [1/2, 1/2, 1/2]^T$, $\mathbf{1}^T x = 3/2 = s_{HBL}$
- Thm: #words_moved = $\Omega(n^3/M^{s_{HBL}-1}) = \Omega(n^3/M^{1/2})$

Attained by block sizes $M^{xi}, M^{xj}, M^{xk} = M^{1/2}, M^{1/2}, M^{1/2}$

New Thm applied to Direct N-Body

- for i=1:n, for j=1:n, F(i) += force(P(i) , P(j))
- Record array indices in matrix Δ

$$\Delta = \begin{array}{cc} i & j \\ \left(\begin{array}{c} 1 \\ 1 \\ 0 \end{array}\right. & \left.\begin{array}{c} 0 \\ 0 \\ 1 \end{array}\right) \end{array} \begin{array}{c} \\ F \\ P(i) \\ P(j) \end{array}$$

- Solve LP for $x = [xi,xj]^T$: max $\mathbf{1}^T x$ s.t. $\Delta\, x \le \mathbf{1}$
  - Result: $x = [1,1]$, $\mathbf{1}^T x = 2 = s_{HBL}$
- Thm: #words_moved = $\Omega(n^2/M^{s_{HBL}-1}) = \Omega(n^2/M^1)$

  Attained by block sizes $M^{xi}, M^{xj} = M^1, M^1$

New Thm applied to Random Code

- for i1=1:n, for i2=1:n, … , for i6=1:n

  A1(i1,i3,i6) += func1(A2(i1,i2,i4),A3(i2,i3,i5),A4(i3,i4,i6))

  A5(i2,i6) += func2(A6(i1,i4,i5),A3(i3,i4,i6))
- Record array indices in matrix Δ

$$\begin{array}{cc} & \begin{array}{cccccc} i1 & i2 & i3 & i4 & i5 & i6 \end{array} \\ \Delta = & \left(\begin{array}{cccccc} 1 & 0 & 1 & 0 & 0 & 1 \\ 1 & 1 & 0 & 1 & 0 & 0 \\ 0 & 1 & 1 & 0 & 1 & 0 \\ 0 & 0 & 1 & 1 & 0 & 1 \\ 0 & 0 & 1 & 1 & 0 & 1 \\ 1 & 0 & 0 & 1 & 1 & 0 \end{array}\right) \begin{array}{l} A1 \\ A2 \\ A3 \\ A3,A4 \\ A5 \\ A6 \end{array} \end{array}$$

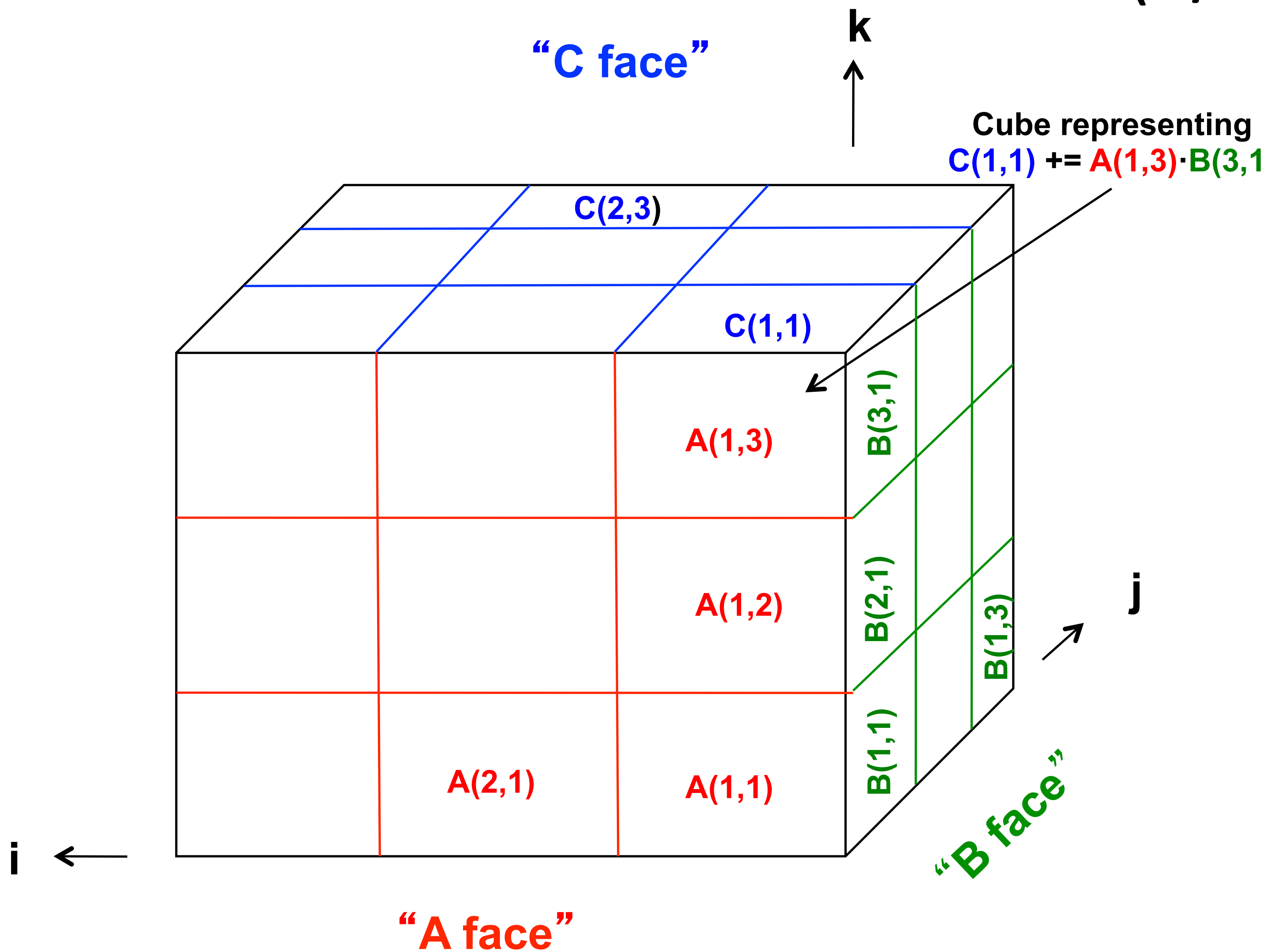
- Solve LP for $x = [x1,\ldots,x6]^T$: max $\mathbf{1}^T x$ s.t. $\Delta\, x \le \mathbf{1}$
  - Result: $x = [2/7, 3/7, 1/7, 2/7, 3/7, 4/7]$, $\mathbf{1}^T x = 15/7 = s_{HBL}$
- Thm: #words_moved = $\Omega(n^6/M^{s_{HBL}-1}) = \Omega(n^6/M^{8/7})$

  Attained by block sizes $M^{2/7}, M^{3/7}, M^{1/7}, M^{2/7}, M^{3/7}, M^{4/7}$

Where do lower and matching upper bounds on communication come from? (1/3)

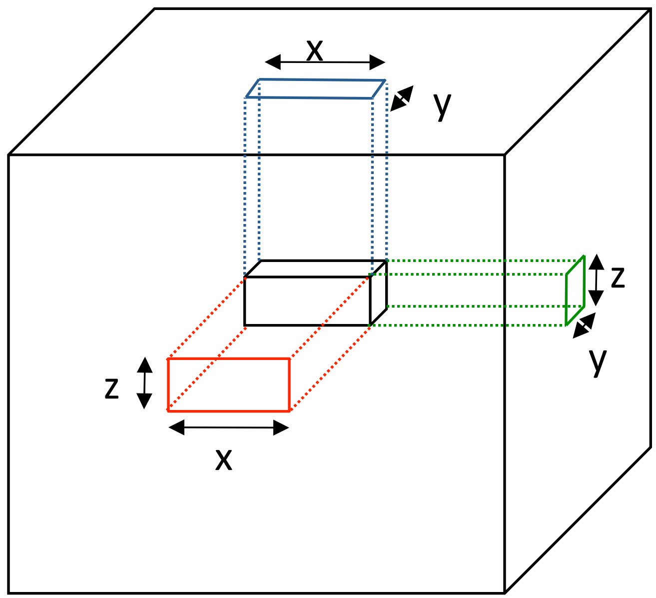
- Originally for C = A*B by Irony/Tiskin/Toledo (2004)
- Proof idea
  - Suppose we can bound #useful_operations ≤ G doable with data in fast memory of size M
  - So to do F = #total_operations, need to fill fast memory F/G times, and so #words_moved ≥ MF/G
- Hard part: finding G
- Attaining lower bound
  - Need to "block" all operations to perform ~G operations on every chunk of M words of data

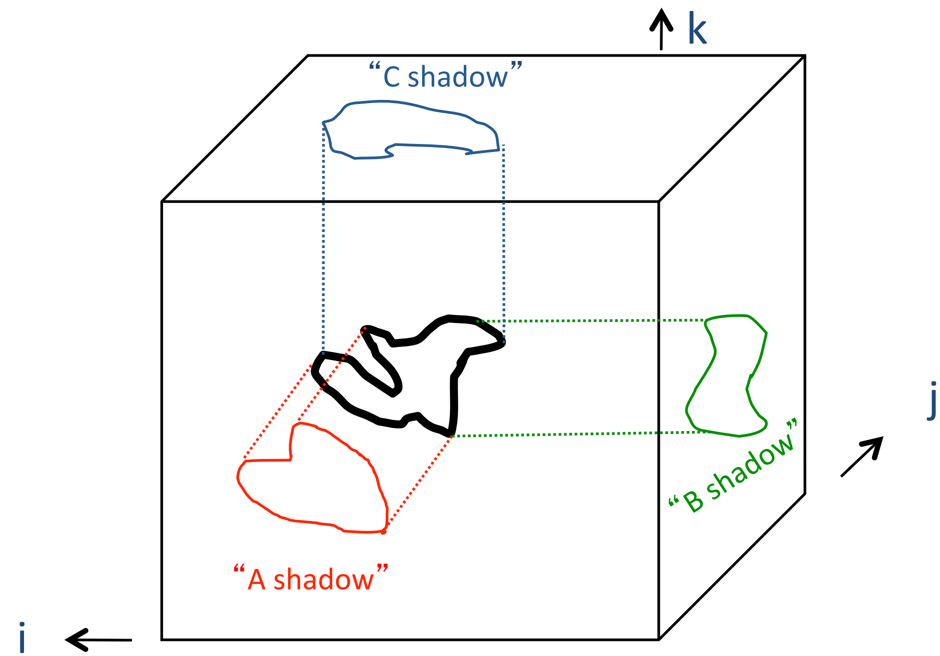
Proof of communication lower bound (2/3)



- If we have at most M “A squares”, M “B squares”, and M “C squares”, how many cubes G can we have?

Proof of communication lower bound (3/3)





G = # cubes in black box with
  side lengths x, y and z
= Volume of black box
= x·y·z
= (xz · zy · yx)$^{1/2}$
= (#A□s · #B□s · #C□s)$^{1/2}$
≤ M $^{3/2}$

(i,k) is in "A shadow" if (i,j,k) in 3D set
(j,k) is in "B shadow" if (i,j,k) in 3D set
(i,j) is in "C shadow" if (i,j,k) in 3D set

Thm (Loomis & Whitney, 1949)
  G = # cubes in 3D set = Volume of 3D set
  ≤ (area(A shadow) · area(B shadow) ·
    area(C shadow)) $^{1/2}$
  ≤ M $^{3/2}$

Approach to generalizing lower bounds

- Matmul

  for i=1:n, for j=1:n, for k=1:n,

  C(i,j)+=A(i,k)*B(k,j)

=> for (i,j,k) in S = subset of Z^3

  Access locations indexed by (i,j), (i,k), (k,j)

- General case

  for i1=1:n, for i2 = i1:m, … for ik = i3:i4

  C(i1+2*i3-i7) = func(A(i2+3*i4,i1,i2,i1+i2,…),B(pnt(3*i4)),…)

  D(something else) = func(something else), …

=> for (i1,i2,…,ik) in S = subset of Z^k

  Access locations indexed by group homomorphisms, eg

  ϕ_C (i1,i2,…,ik) = (i1+2*i3-i7)

  ϕ_A (i1,i2,…,ik) = (i2+3*i4,i1,i2,i1+i2,…), …

- Goal: Communication lower bounds, optimal algorithms for *any* program that looks like this

Approach to generalizing lower bounds

- Matmul

  for i=1:n, for j=1:n, for k=1:n,

  C(i,j)+=A(i,k)*B(k,j)

=> for (i,j,k) in S = subset of Z^3

  Access locations indexed by (i,j), (i,k), (k,j)

- General case

  for i1=1:n, for i2 = i1:m, … for ik = i3:i4

  C(i1+2*i3-i7) = func(A(i2+3*i4,i1,i2,i1+i2,…),B(pnt(3*i4)),…)

  D(something else) = func(something else), …

=> for (i1,i2,…,ik) in S = subset of Z^k

  Access locations indexed by group homomorphisms, eg

  ϕ_C (i1,i2,…,ik) = (i1+2*i3-i7)

  ϕ_A (i1,i2,…,ik) = (i2+3*i4,i1,i2,i1+i2,…), …

- Can we bound #loop_iterations (= |S|)

  given bounds on #points in its images, i.e. bounds on $|\phi_C(S)|$, $|\phi_A(S)|$, … ?

General Communication Bound

- Given subset of loop iterations, how much data do we need?
  - Given S subset of Z^k, group homomorphisms ϕ_1, ϕ_2, …, bound $|S|$ in terms of $|\phi_1(S)|$, $|\phi_2(S)|$, … , $|\phi_m(S)|$
- Def: Hölder-Brascamp-Lieb LP (HBL-LP) for $s_1,\ldots,s_m$:

  for all subgroups $H < Z^k$, $\quad \text{rank}(H) \le \Sigma_j\, s_j{*}\text{rank}(\phi_j(H))$
- Thm (Christ/Tao/Carbery/Bennett): Given $s_1,\ldots,s_m$

$$|S| \le \Pi_j\, |\phi_j(S)|^{s_j}$$

- Thm: Given a program with array refs given by ϕ_j, choose s_j to minimize $s_{HBL} = \Sigma_j\, s_j$ subject to HBL-LP. Then

$$\#\text{words\_moved} = \Omega\,(\#\text{iterations}/M^{s_{HBL}-1})$$

General Communication Bound

- Given S subset of Z^k, group homomorphisms ϕ_1, ϕ_2, …, bound $|S|$ in terms of $|\phi_1(S)|$, $|\phi_2(S)|$, … , $|\phi_m(S)|$
- Def: Hölder-Brascamp-Lieb LP (HBL-LP) for $s_1,\ldots,s_m$:

  for all subgroups $H < Z^k$, $\quad$ $\mathrm{rank}(H) \le \Sigma_j\, s_j * \mathrm{rank}(\phi_j(H))$
- Thm (Christ/Tao/Carbery/Bennett): Given $s_1,\ldots,s_m$

$$|S| \le \Pi_j\ |\phi_j(S)|^{s_j}$$

- Thm: Given a program with array refs given by ϕ_j, choose s_j to minimize $s_{HBL} = \Sigma_j\, s_j$ subject to HBL-LP. Then

$$\#\text{words\_moved} = \Omega\ (\#\text{iterations}/M^{s_{HBL}-1})$$

Is this bound attainable?

- But first: Can we write it down?
- Thm: (bad news) HBL-LP reduces to Hilbert's 10^{th} problem over Q (conjectured to be undecidable)
- Thm: (good news) Another LP with same solution is decidable
- Depends on loop dependencies
  - Best case: none, or reductions (like matmul)
- Thm: In many cases, solution x of Dual HBL-LP gives optimal tiling
  - Ex: For Matmul, x = [1/2, 1/2, 1/2] so optimal tiling is $M^{1/2} \times M^{1/2} \times M^{1/2}$

New Thm applied to Direct N-Body

- for i=1:n, for j=1:n, F(i) += force(P(i) , P(j))
- Record array indices in matrix Δ

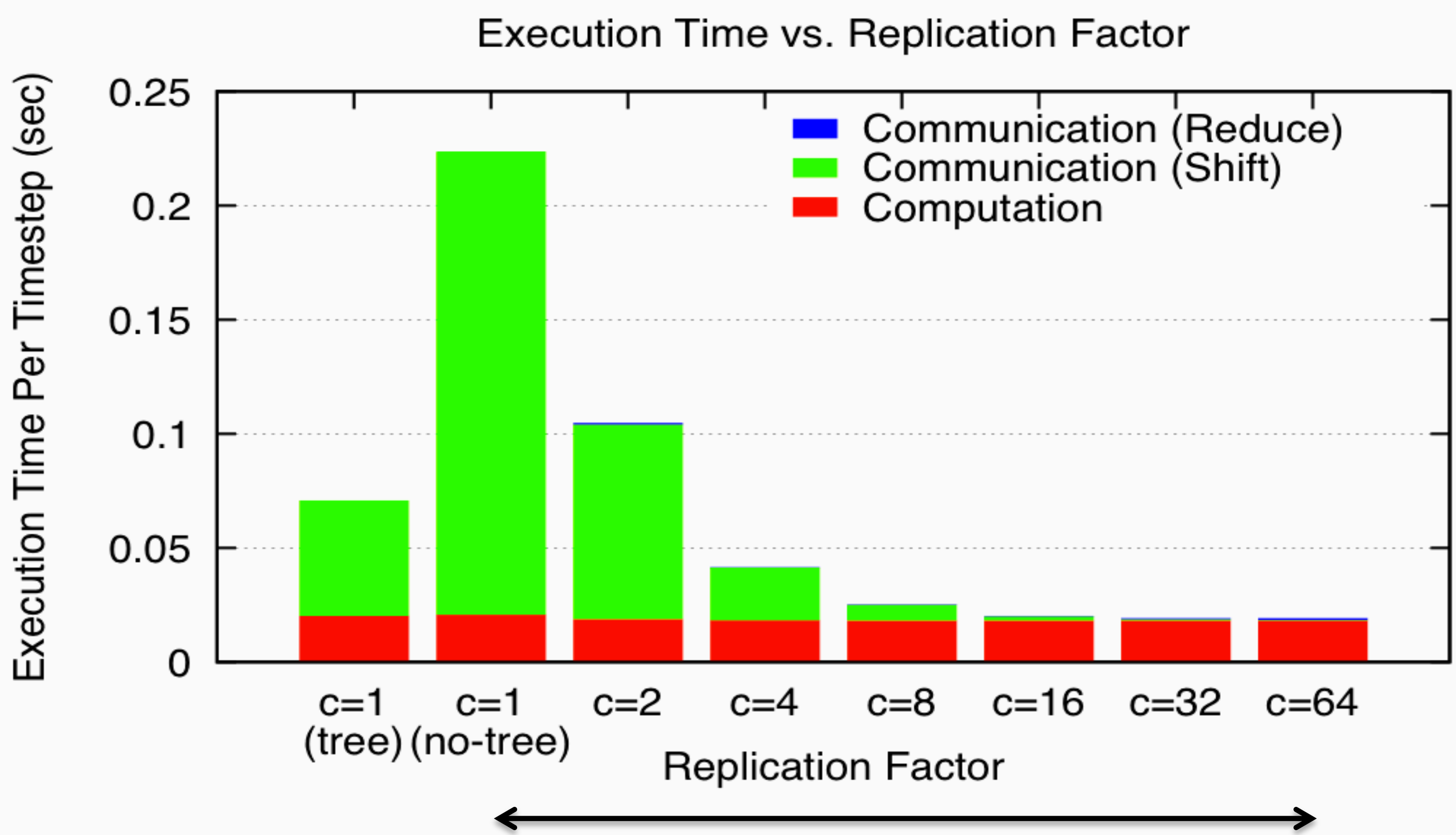
$$\Delta = \begin{array}{cc} i & j \\ \left(\begin{array}{cc} 1 & 0 \\ 1 & 0 \\ 0 & 1 \end{array}\right) & \begin{array}{c} F \\ P(i) \\ P(j) \end{array} \end{array}$$

- Solve LP for $x = [xi,xj]^T$: max $\mathbf{1}^T x$ s.t. $\Delta\, x \le \mathbf{1}$
  - Result: $x = [1,1]$, $\mathbf{1}^T x = 2 = s_{HBL}$
- Thm: #words_moved = $\Omega(n^2/M^{s_{HBL}-1}) = \Omega(n^2/M^1)$

Attained by block sizes $M^{xi}, M^{xj} = M^1, M^1$

N-Body Speedups on IBM-BG/P (Intrepid) 8K cores, 32K particles

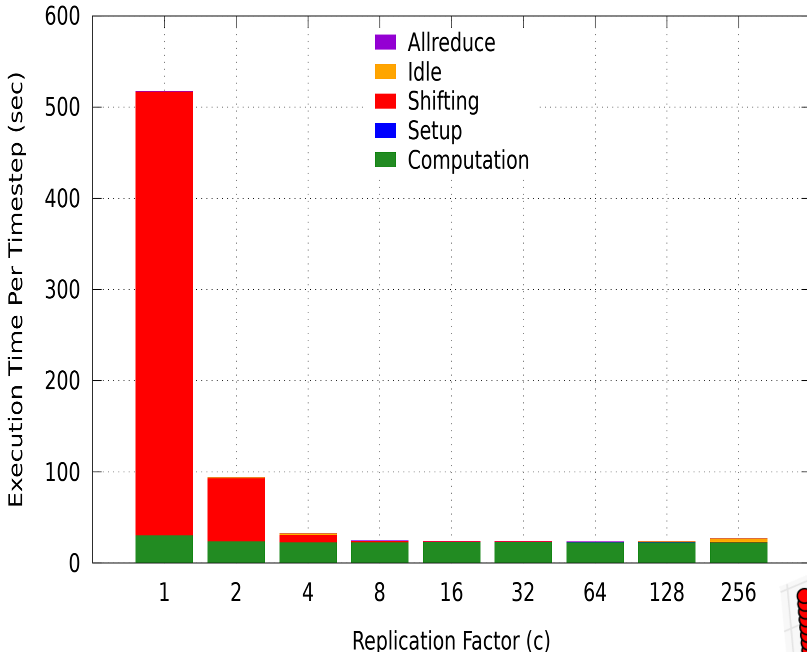
K. Yelick, E. Georganas, M. Driscoll, P. Koanantakool, E. Solomonik

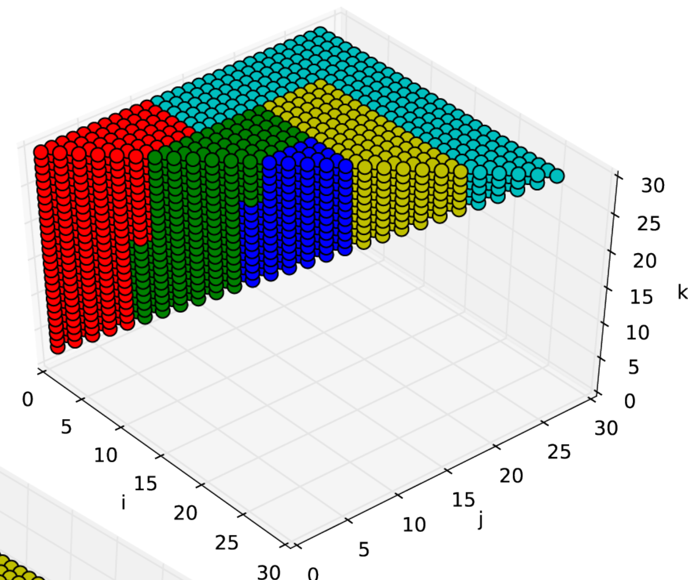


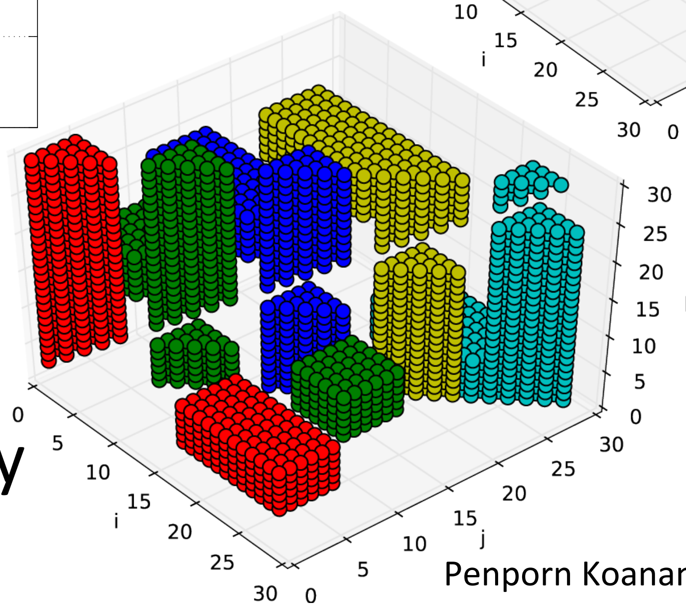
11.8x speedup

Variable Loop Bounds are More Complicated

- Redundancy in n-body calculation f(i,j), f(j,i)
- k-way n-body problems ("k-body") has even more





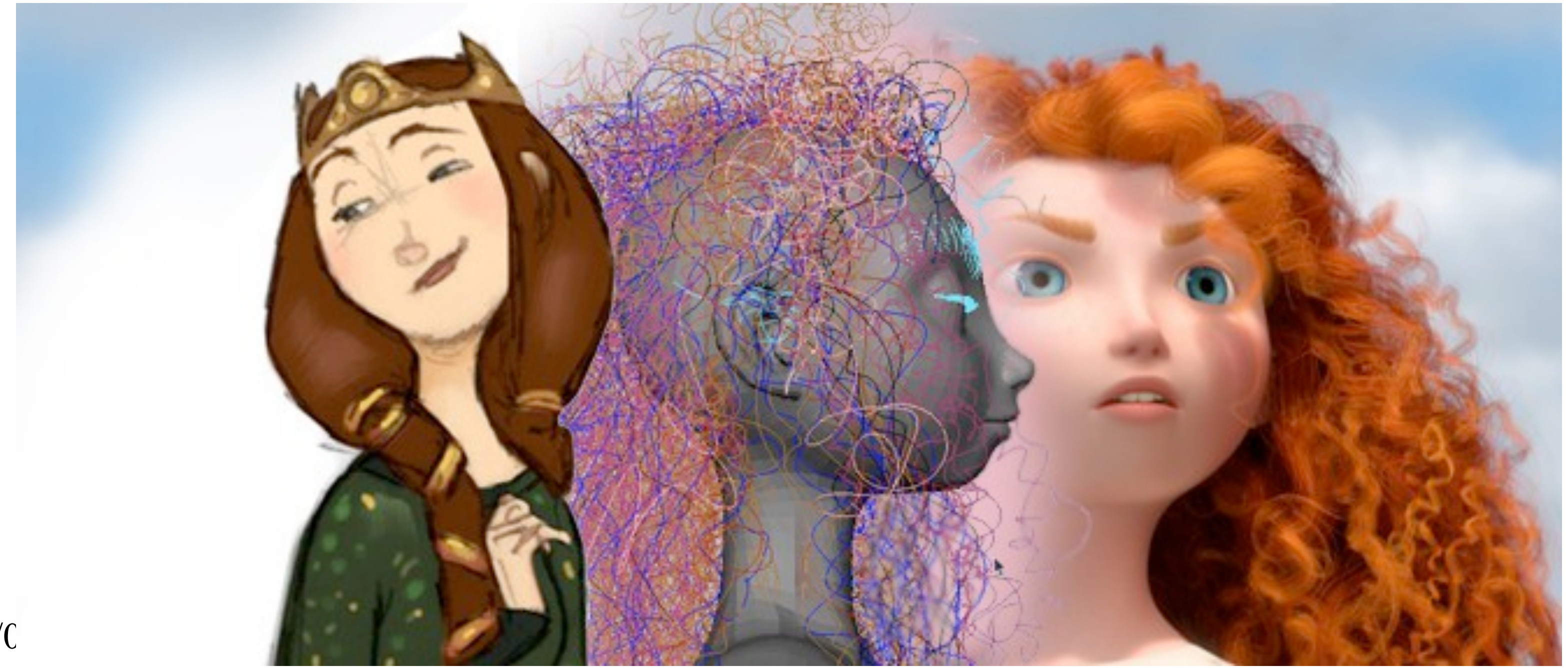


- Can achieve both communication and computation (symmetry exploiting) optimal

Penporn Koanantakool and K. Yelick

Some Applications

- Gravity, Turbulence, Molecular Dynamics, Plasma Simulation, …
- Electron-Beam Lithography Device Simulation
- Hair ...
  - www.fxguide.com/featured/brave-new-hair/
  - graphics.pixar.com/library/CurlyHairA/paper.pdf



Is this bound attainable (1/2)?

- But first: Can we write it down?
- Thm: (bad news) HBL-LP reduces to Hilbert's 10^{th} problem over Q (conjectured to be undecidable)
- Thm: (good news) Another LP with same solution is decidable (but expensive, so far)
- Thm: (better news) Easy to write down LP explicitly in many cases of interest (eg all ϕ_j = {subset of indices})
- Thm: (good news) Easy to approximate, i.e. get upper or lower bounds on s_{HBL}

Is this bound attainable (2/2)?

- Depends on loop dependencies
- Best case: none, or reductions (matmul)
- Thm: When all ϕ_j = {subset of indices}, dual of HBL-LP gives optimal tile sizes:

  HBL-LP: minimize $1^T * s$ s.t. $s^T * \Delta \geq 1^T$

  Dual-HBL-LP: maximize $1^T * x$ s.t. $\Delta * x \leq 1$

  Then for sequential algorithm, tile i_j by M^{x_j}
- Ex: Matmul: $s = [\ 1/2\ ,\ 1/2\ ,\ 1/2\ ]^T = x$
- Extends to unimodular transforms of indices

Ongoing Work

- Implement/improve algorithms to generate for lower bounds, optimal algorithms
- Have yet to find a case where we cannot attain lower bound – can we prove this?
- Extend "perfect scaling" results for time and energy by using extra memory
  - "n.5D algorithms"
- Incorporate into compilers

Ongoing Work

- Accelerate decision procedure for lower bounds
  - Ex: At most 3 arrays, or 4 loop nests
- Have yet to find a case where we cannot attain lower bound – can we prove this?
- Extend "perfect scaling" results for time and energy by using extra memory
  - "n.5D algorithms"
- Incorporate into compilers

Outline

- Survey state of the art of CA (Comm-Avoiding) algorithms
  - Review previous Matmul algorithms
  - CA $O(n^3)$ 2.5D Matmul and LU
  - TSQR: Tall-Skinny QR
  - CA Strassen Matmul
- Beyond linear algebra
  - Extending lower bounds to any algorithm with arrays
  - Communication-optimal N-body algorithm
- CA-Krylov methods
- Related Topics

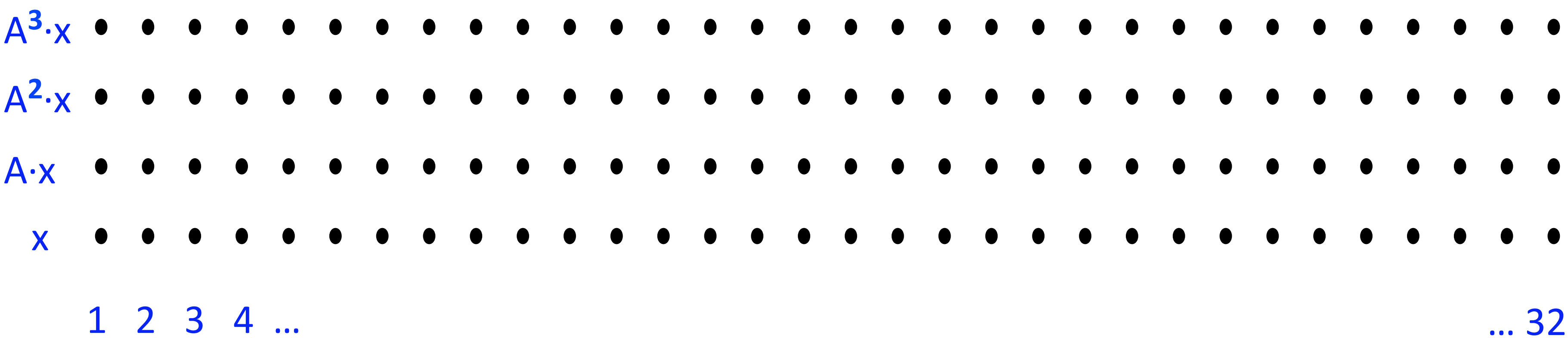
Avoiding Communication in Iterative Linear Algebra

- k-steps of iterative solver for sparse Ax=b or Ax=λx
  - Does k SpMVs with A and starting vector
  - Many such "Krylov Subspace Methods"
    - Conjugate Gradients (CG), GMRES, Lanczos, Arnoldi, …
- Goal: minimize communication
  - Assume matrix "well-partitioned"
  - Serial implementation
    - Conventional: O(k) moves of data from slow to fast memory
    - **New**: **O(1) moves of data – optimal**
  - Parallel implementation on p processors
    - Conventional: O(k log p) messages (k SpMV calls, dot prods)
    - **New: O(log p) messages - optimal**
- Lots of speed up possible (modeled and measured)
  - Price: some redundant computation
  - Challenges: Poor partitioning, Preconditioning, Num. Stability

Communication Avoiding Kernels:

The Matrix Powers Kernel : $[Ax, A^2x, \ldots, A^kx]$

- Replace k iterations of $y = A \cdot x$ with $[Ax, A^2x, \ldots, A^kx]$



- Example: A tridiagonal, n=32, k=3
- Works for any "well-partitioned" A

Communication Avoiding Kernels:

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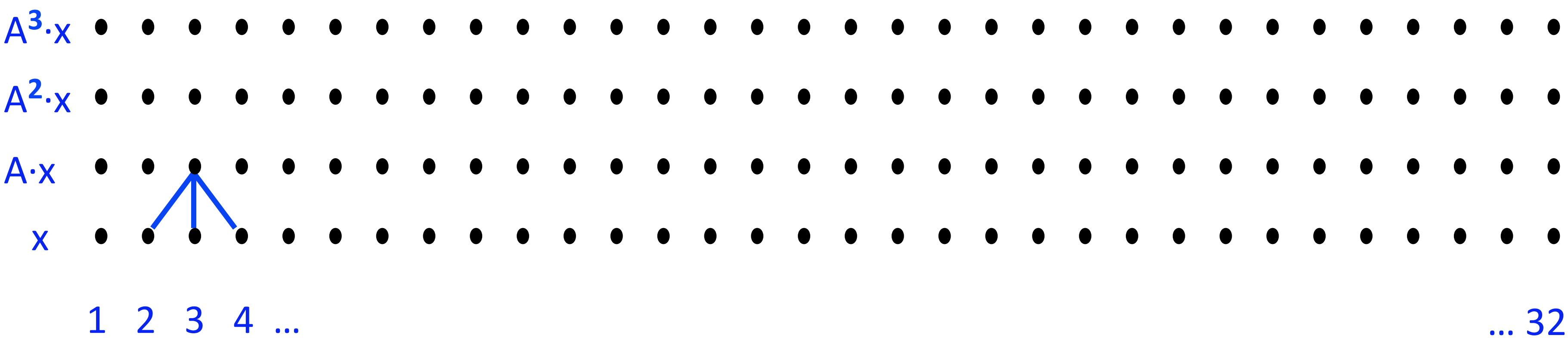

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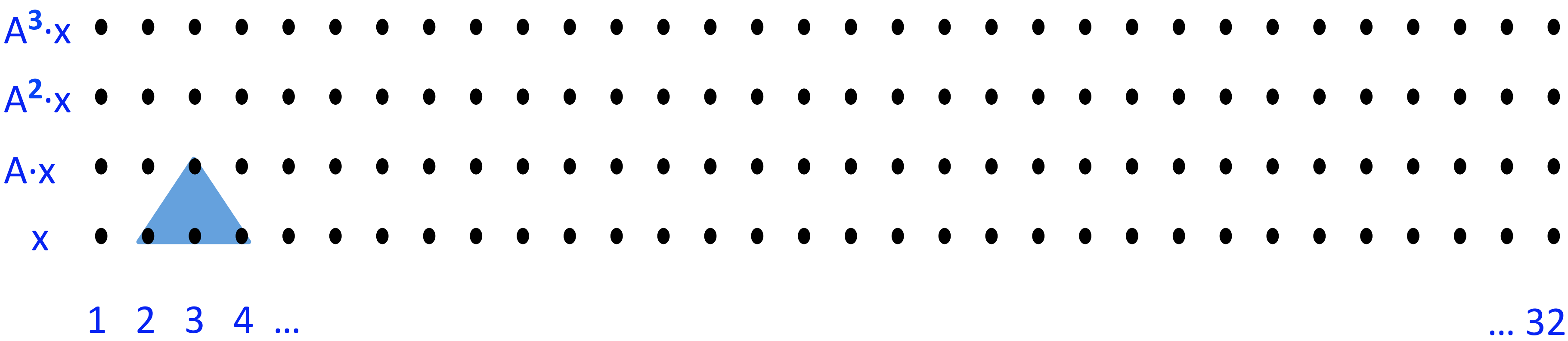

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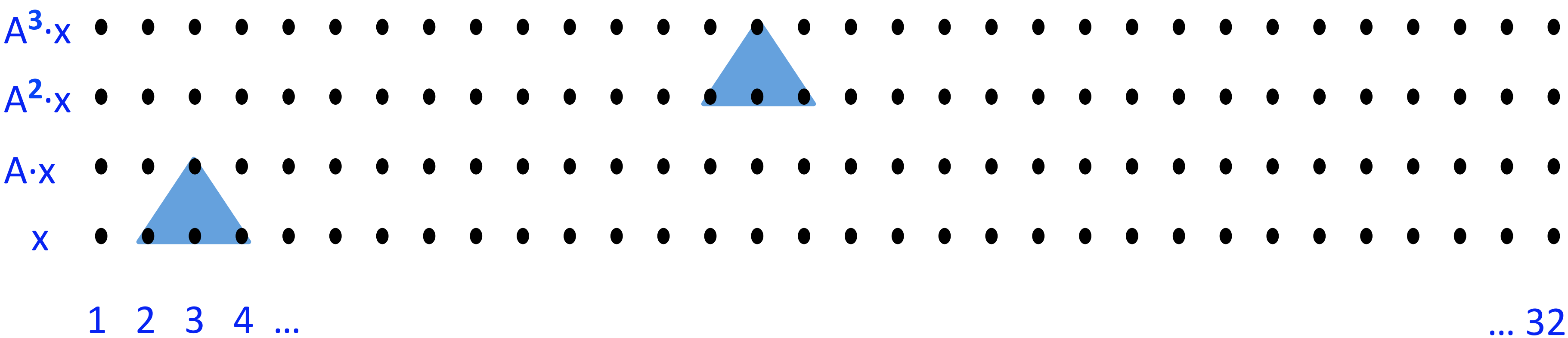

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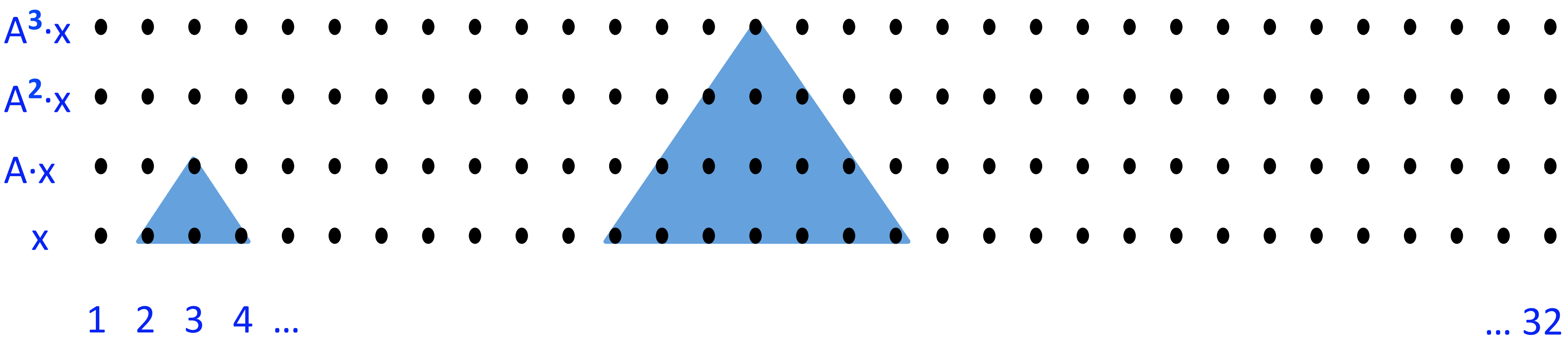

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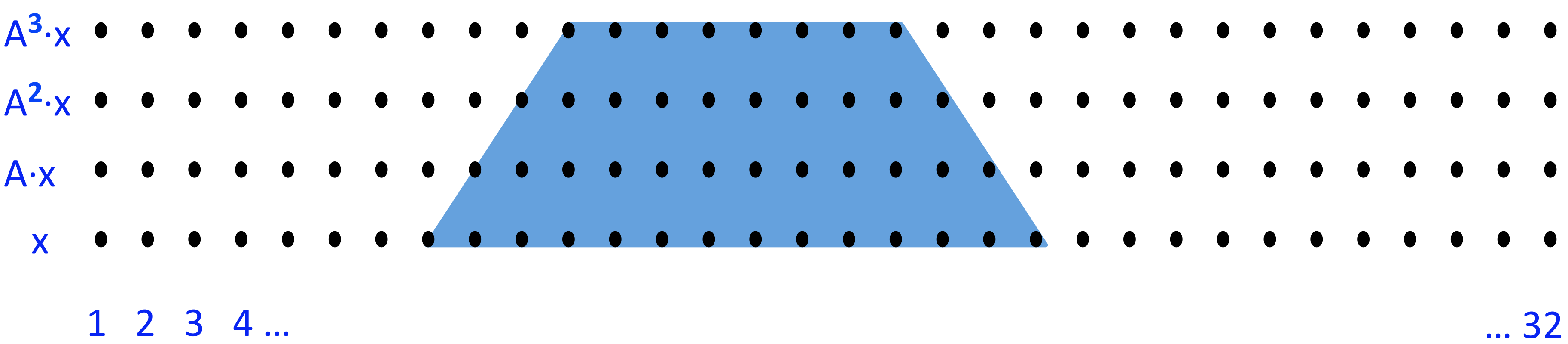

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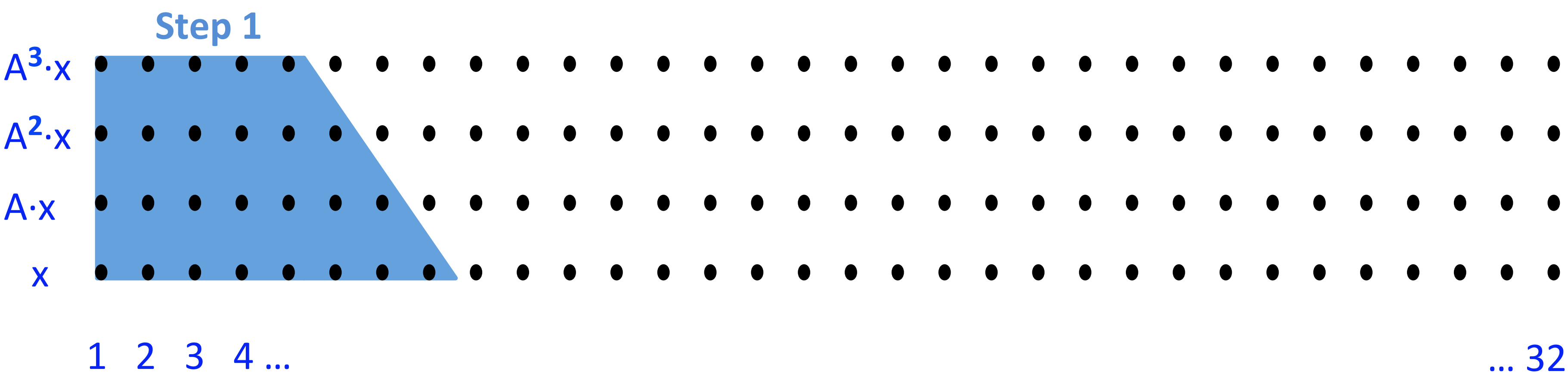
- Sequential Algorithm



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Communication Avoiding Kernels:

The Matrix Powers Kernel : [Ax, A^2x, …, A^kx]

- Replace k iterations of y = A·x with [Ax, A^2x, …, A^kx]
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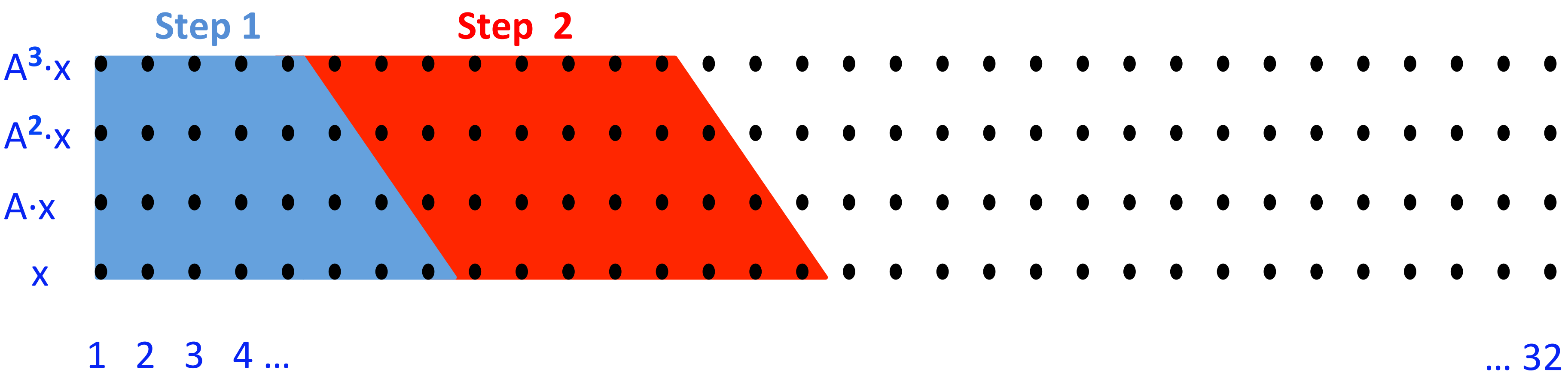

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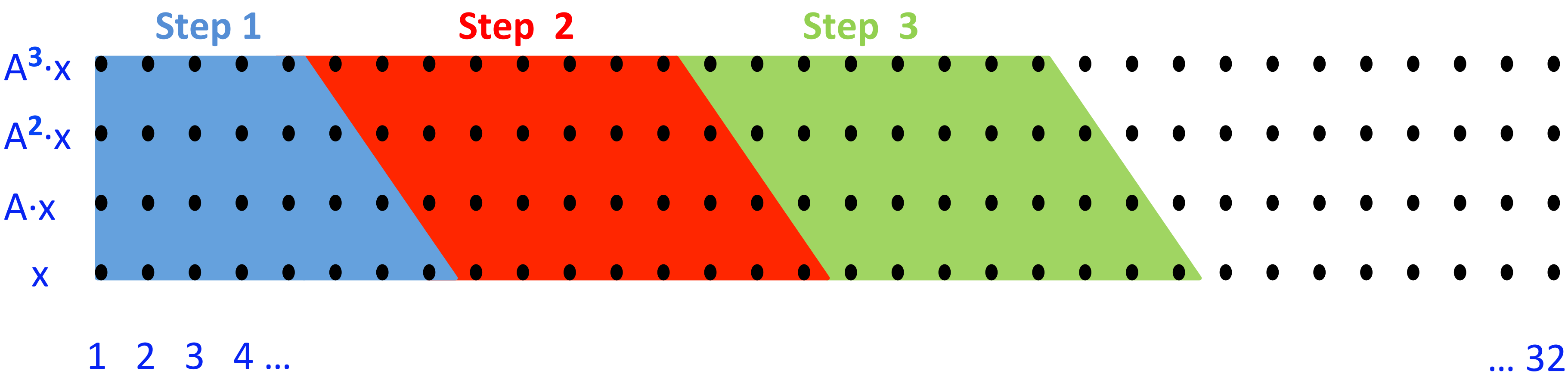

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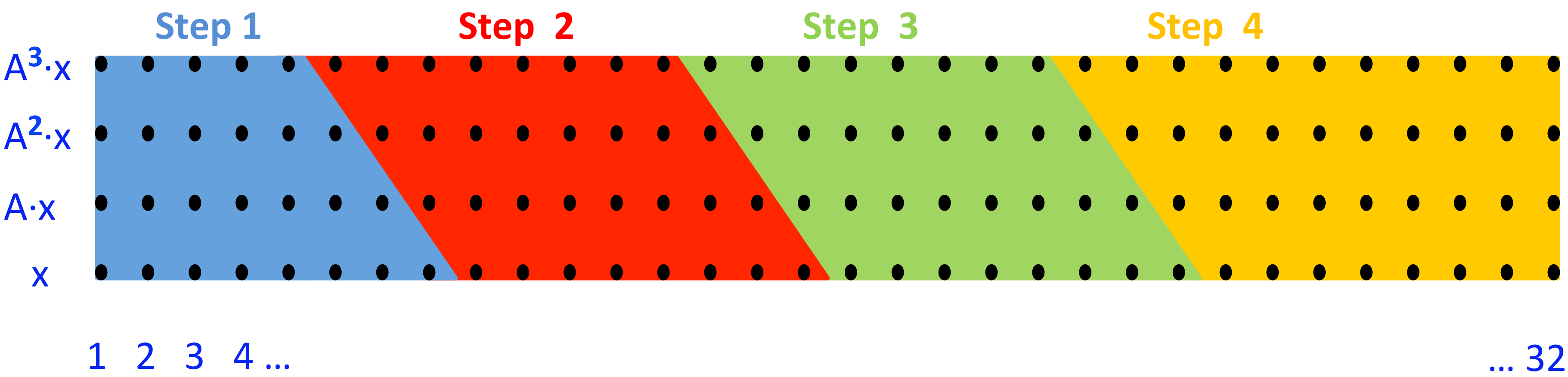

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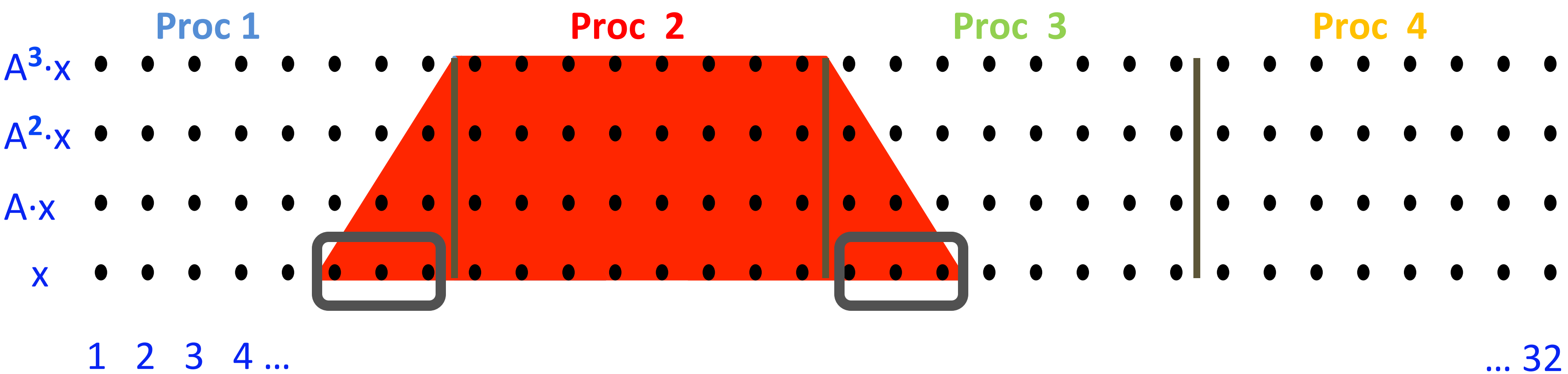
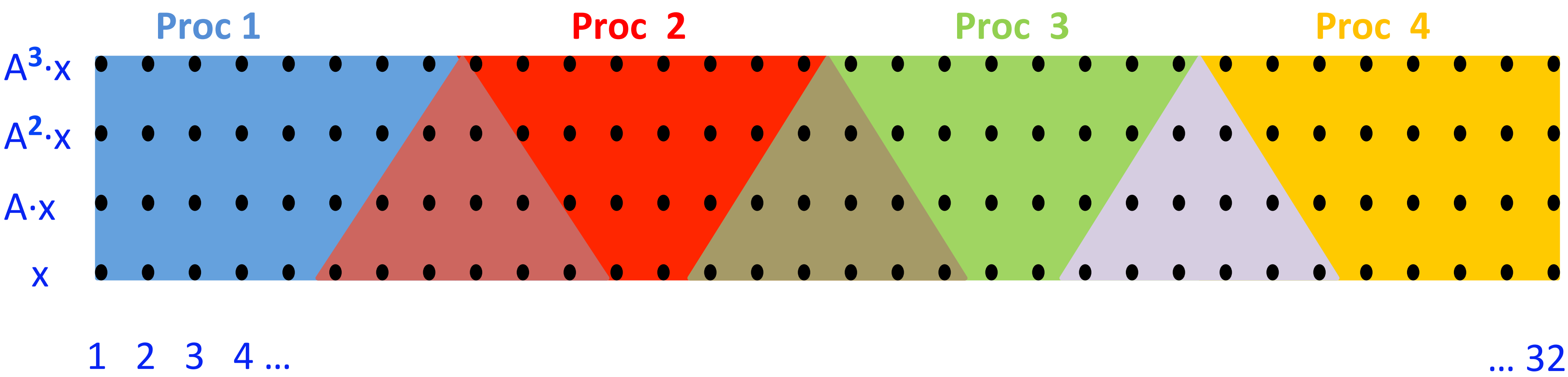
- Parallel Algorithm



- Example: A tridiagonal, n=32, k=3
- Each processor communicates once with neighbors

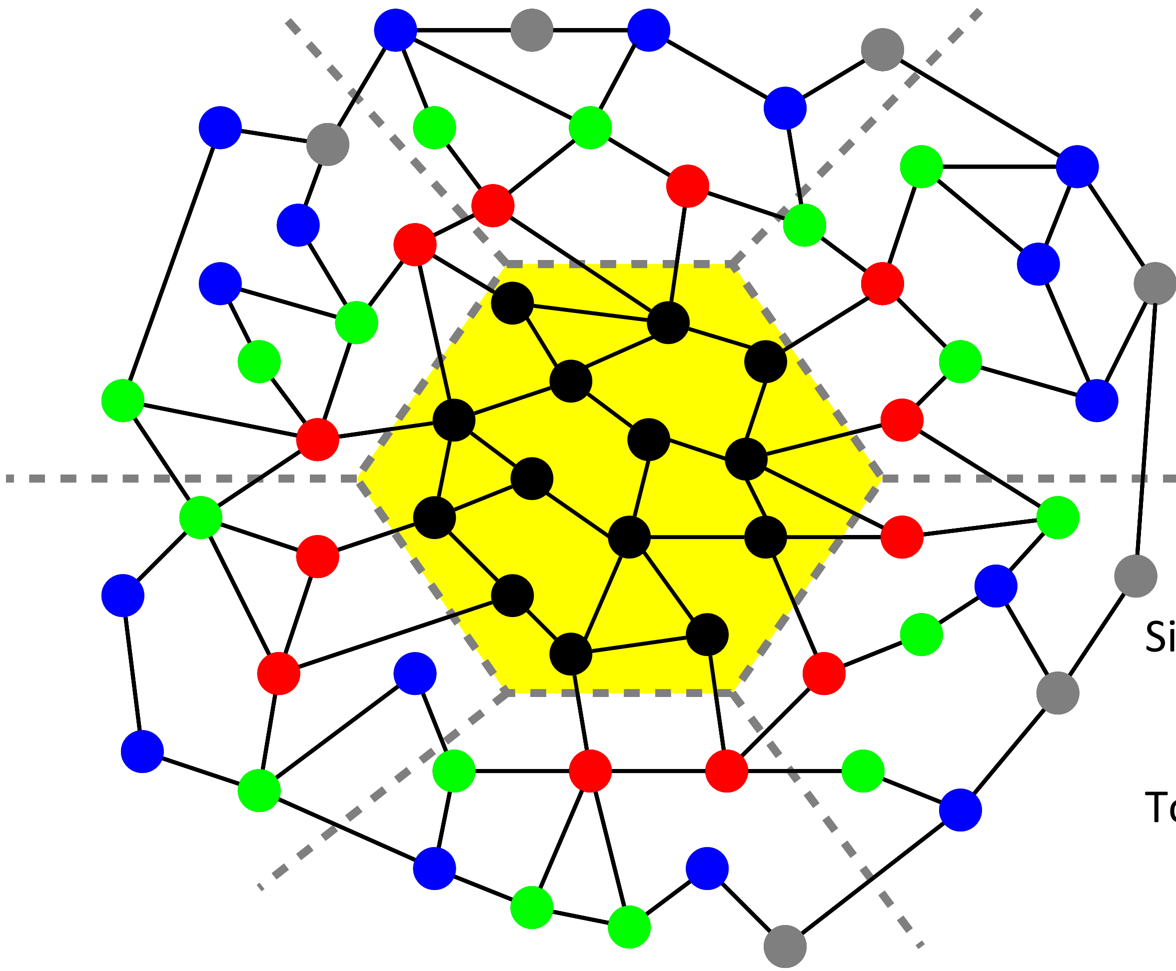
Communication Avoiding Kernels:
The Matrix Powers Kernel : $[Ax, A^2x, \ldots, A^kx]$

- Replace k iterations of $y = A \cdot x$ with $[Ax, A^2x, \ldots, A^kx]$
- Parallel Algorithm



- Example: A tridiagonal, n=32, k=3
- Each processor works on (overlapping) trapezoid

The Matrix Powers Kernel : [Ax, A^2x, …, A^kx] on a general matrix (nearest k neighbors on a graph)



Simple block-row partitioning → (hyper)graph partitioning

Top-to-bottom processing → Traveling Salesman Problem

Same idea for general sparse matrices: k-wide neighboring region

Minimizing Communication of GMRES to solve Ax=b

- GMRES: find x in span$\{b, Ab, \ldots, A^k b\}$ minimizing $|| Ax-b ||_2$

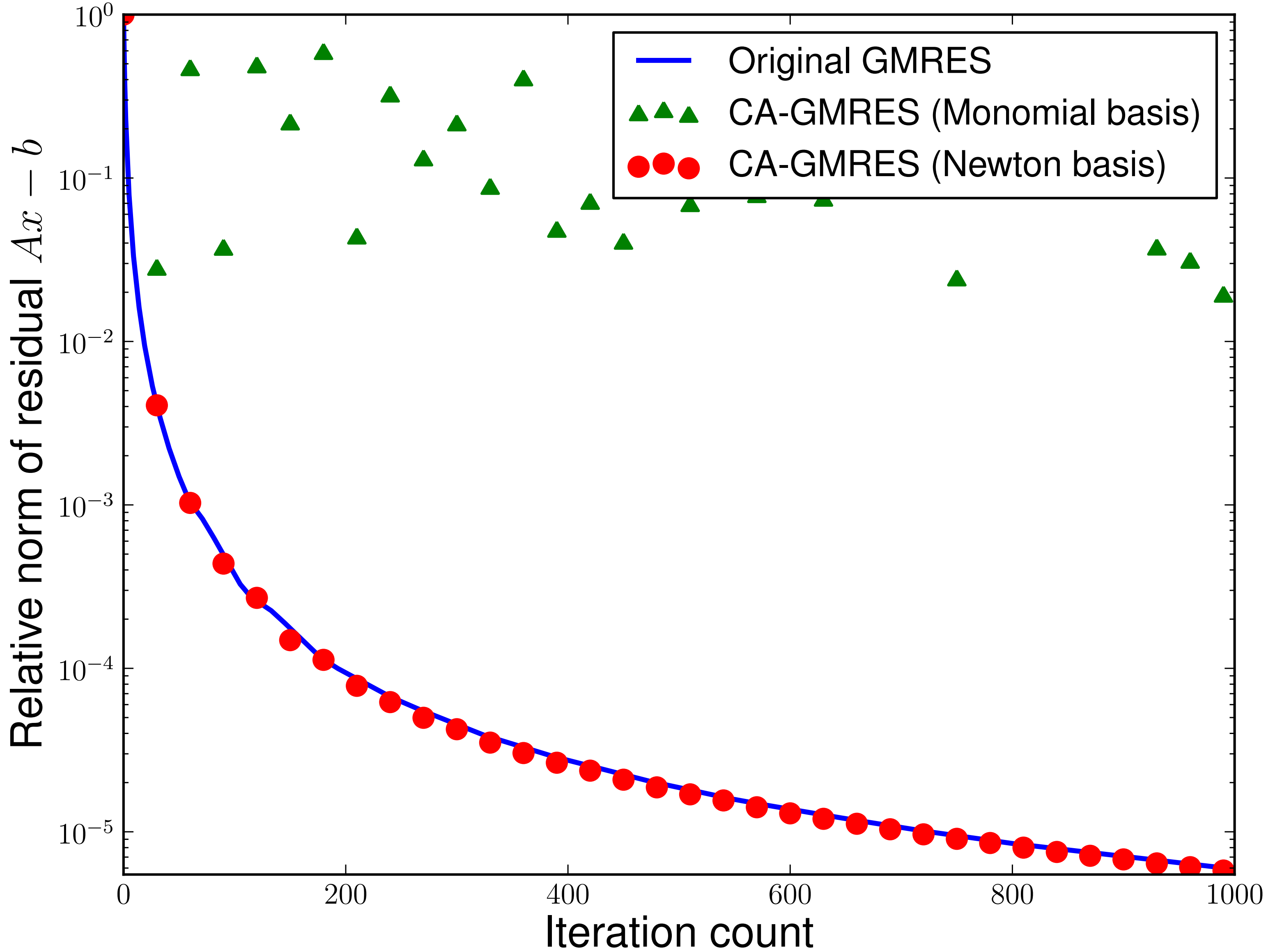
Standard GMRES
  for i=1 to k
    w = A · v(i-1)   *... SpMV*
    MGS(w, v(0),…,v(i-1))
    update v(i), H
  endfor
  solve LSQ problem with H

Communication-avoiding GMRES
  W = [v, Av, A^2v, … , A^kv]
  [Q,R] = TSQR(W)
    … *"Tall Skinny QR"*
  build H from R
  solve LSQ problem with H

Sequential case: #words moved decreases by a factor of k
Parallel case: #messages decreases by a factor of k

- Oops – W from power method, precision lost!

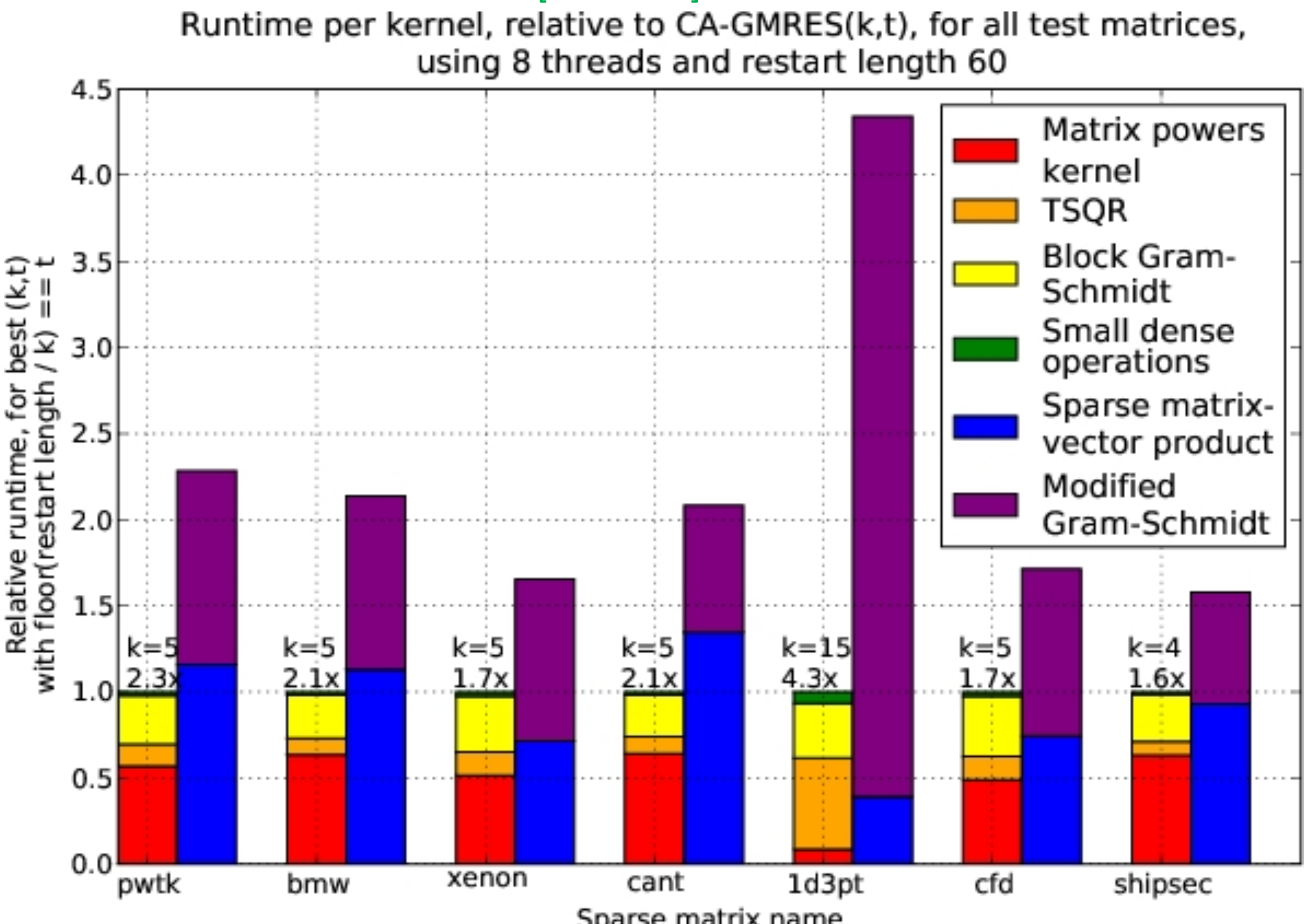
Matrix Powers Kernel + TSQR in GMRES



Speed ups of GMRES on 8-core Intel Clovertown

Requires Co-tuning Kernels

[MHDY09]



CA-BiCGStab

```
Compute r_0 = b - A x_0. Choose r_0^* arbitrary.
Set p_0 = r_0, q_{-1} = 0_{N×1}.
For k = 0, 1, ..., until convergence, Do
```

$$P = [p_{sk},\ Ap_{sk},\ \ldots,\ A^s p_{sk}]$$
$$Q = [q_{sk-1},\ Aq_{sk-1},\ \ldots,\ A^s q_{sk-1}]$$
$$R = [r_{sk},\ Ar_{sk},\ \ldots,\ A^s r_{sk}]$$

//Compute the $1 \times (3s+3)$ Gram vector.

$$g = (r_0^\star)^T\,[P,\ Q,\ R]$$

//Compute the $(3s+3) \times (3s+3)$ Gram matrix

$$G = \begin{bmatrix} P^T \\ Q^T \\ R^T \end{bmatrix} \begin{bmatrix} P & Q & R \end{bmatrix}$$

For $\ell = 0$ to s,

$$b_{sk}^{\ell} = \left[B_1(:,\ell)^T,\ 0_{s+1}^T,\ 0_{s+1}^T\right]^T$$
$$c_{sk-1}^{\ell} = \left[0_{s+1}^T,\ B_2(:,\ell)^T,\ 0_{s+1}^T\right]^T$$
$$d_{sk}^{\ell} = \left[0_{s+1}^T,\ 0_{s+1}^T,\ B_3(:,\ell)^T\right]^T$$

For $j = 0$ to $\lfloor \frac{s}{2} \rfloor - 1$, Do

$$\alpha_{sk+j} = \frac{<g,\, d_{sk+j}^0>}{<g,\, b_{sk+j}^1>}$$
$$q_{sk+j} = r_{sk+j} - \alpha_{sk+j}[P,\ Q,\ R]b_{sk+j}^1$$

For $\ell = 0$ to $s - 2j + 1$, Do

$$c_{sk+j}^{\ell} = d_{sk+j}^{\ell} - \alpha_{sk+j} b_{sk+j-1}^{\ell+1}$$

//such that $[P,\ Q,\ R]\ c_{sk+j}^{\ell} = A^{\ell} q_{sk+j}$

$$\omega_{sk+j} = \frac{<c_{sk+j+1}^1,\, G c_{sk+j+1}^0>}{<c_{sk+j+1}^1,\, G c_{sk+j+1}^1>}$$
$$x_{sk+j+1} = x_{sk+j} + \alpha_{sk+j} p_{sk+j} + \omega_{sk+j} q_{sk+j}$$
$$r_{sk+j+1} = q_{sk+j} - \omega_{sk+j}[P,\ Q,\ R]c_{sk+j+1}^1$$

For $\ell = 0$ to $s - 2j$, Do

$$d_{sk+j+1}^{\ell} = c_{sk+j+1}^{\ell} - \omega_{sk+j} c_{sk+j+1}^{\ell+1}$$

//such that $[P,\ Q,\ R]\ d_{sk+j+1}^{\ell} = A^{\ell} r_{sk+j+1}$

$$\beta_{sk+j} = \frac{<g,\, d_{sk+j+1}^0>}{<g,\, d_{sk+j}^0>} \times \frac{\alpha}{\omega}$$
$$p_{sk+j+1} = r_{sk+j+1} + \beta_{sk+j} p_{sk+j} - \beta_{sk+j}\omega_{sk+j}[P,\ Q,\ R]b_{sk+j}^1$$

For $\ell = 0$ to $s - 2j$, Do

$$b_{sk+j+1}^{\ell} = d_{sk+j+1}^{\ell} + \beta_{sk+j} b_{sk+j}^{\ell} - \beta_{sk+j}\omega_{sk+j} b_{sk+j}^{\ell+1}$$

//such that $[P,\ Q,\ R]\ b_{sk+j+1}^{\ell} = A^{\ell} p_{sk+j+1}$.

EndDo

EndDo

Compute $r_0 := b - Ax_0$; r_0^* arbitrary;

$p_0 := r_0$.

For $j = 0, 1, \ldots,$ until convergence Do:

$\alpha_j := (r_j, r_0^*)/(Ap_j, r_0^*)$

$s_j := r_j - \alpha_j Ap_j$

$\omega_j := (As_j, s_j)/(As_j, As_j)$

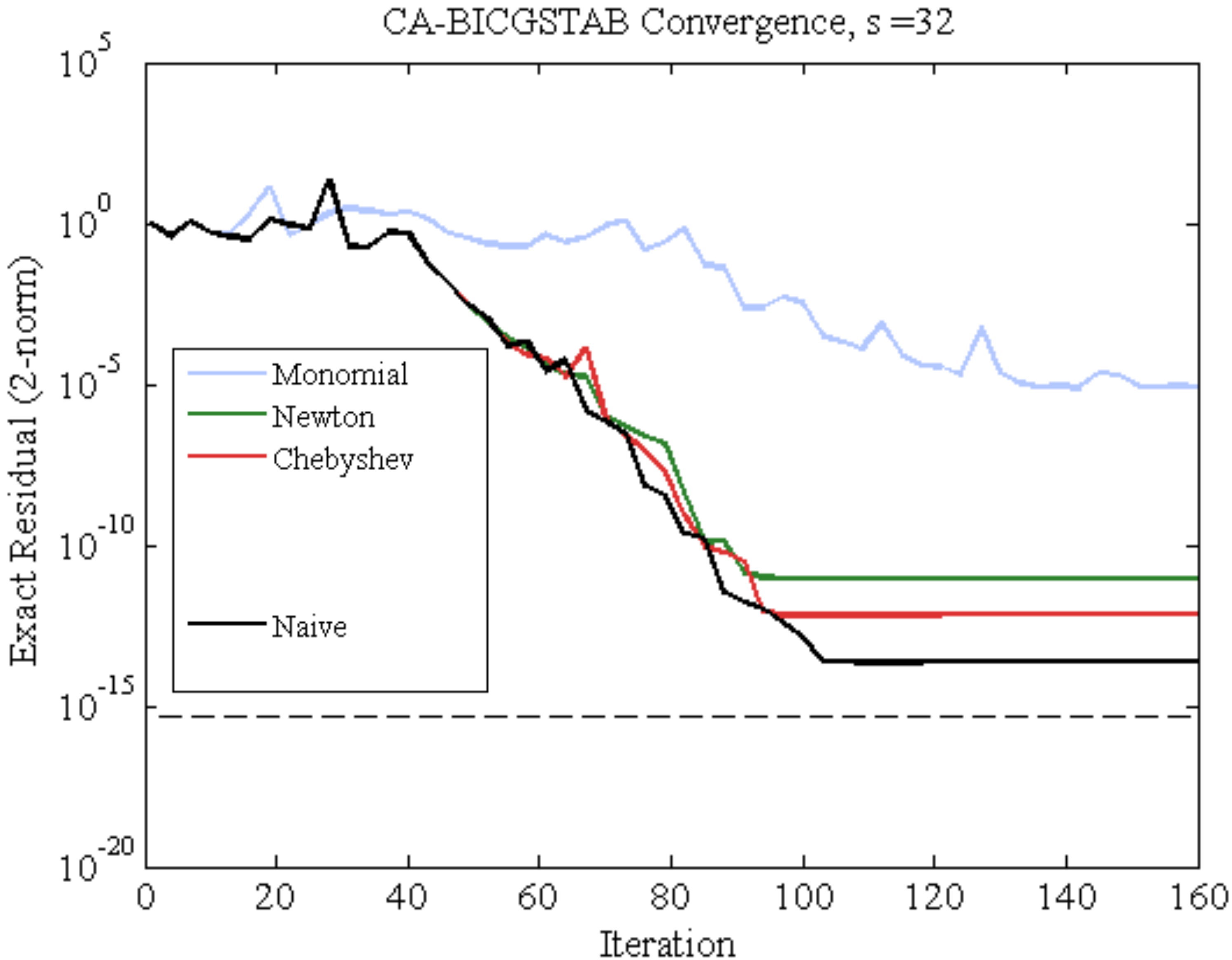
$x_{j+1} := x_j + \alpha_j p_j + \omega_j s_j$

$r_{j+1} := s_j - \omega_j As_j$

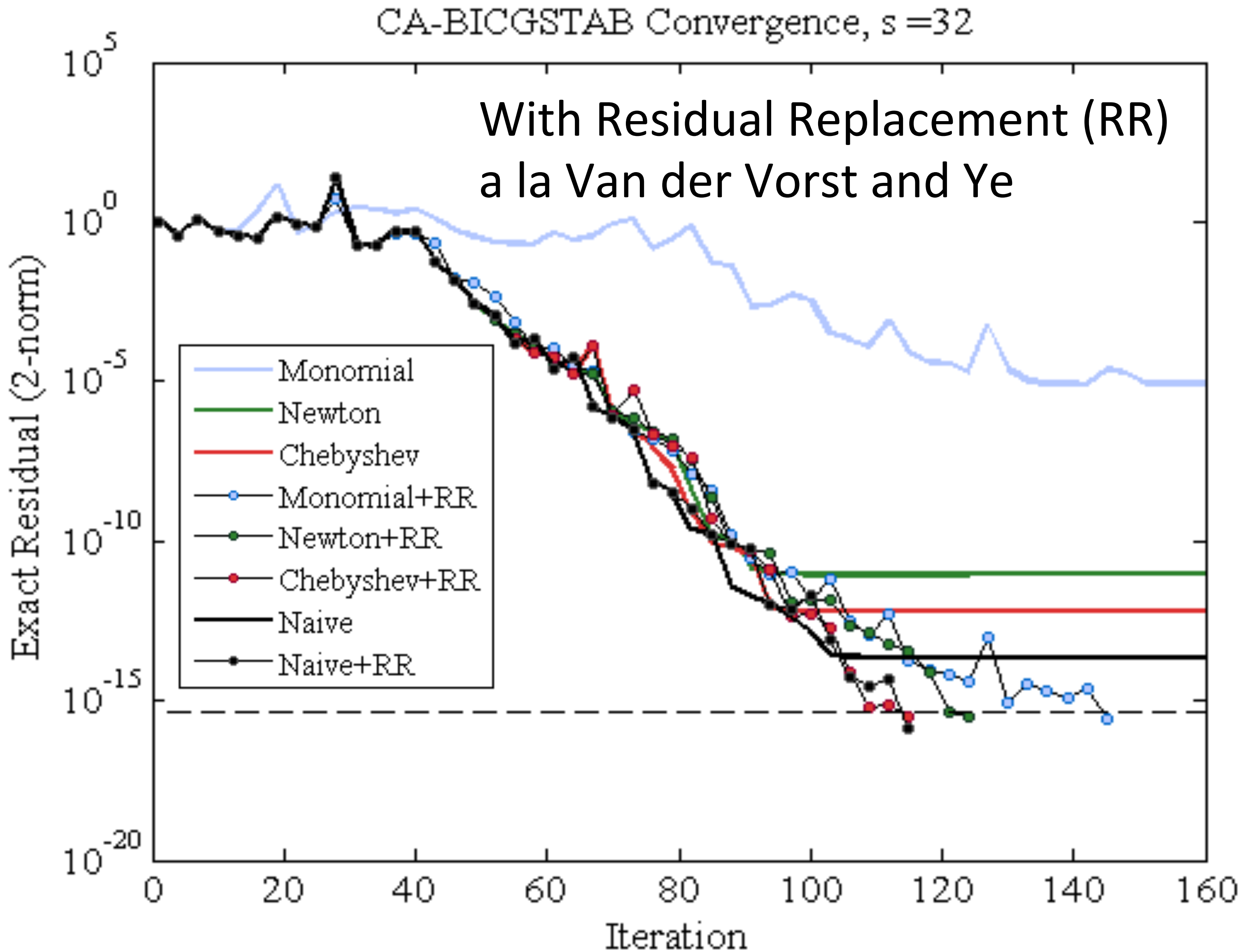
$\beta_j := \frac{(r_{j+1}, r_0^*)}{(r_j, r_0^*)} \times \frac{\alpha_j}{\omega_j}$

$p_{j+1} := r_{j+1} + \beta_j(p_j - \omega_j Ap_j)$

EndDo



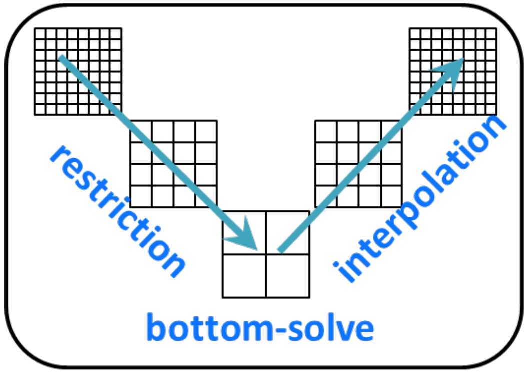
CA-BICGSTAB Convergence, s =32
Exact Residual (2-norm)
Iteration
Monomial
Newton
Chebyshev
Naive



	Naive	Monomial	Newton	Chebyshev
Replacement Its.	74 **(1)**	[7, 15, 24, 31, …, 92, 97, 103] **(17)**	[67, 98] **(2)**	68 **(1)**

Speedups for GMG w/CA-KSM Bottom Solve

- Compared **BICGSTAB** vs. **CA-BICGSTAB** with s = 4 (monomial basis)
- Hopper at NERSC (Cray XE6), weak scaling: Up to 4096 MPI processes (1 per chip, 24,576 cores total)



- Speedups for miniGMG benchmark (HPGMG benchmark predecessor)
  - **4.2x** in bottom solve, **2.5x** overall GMG solve
- Implemented as a solver option in BoxLib and CHOMBO AMR frameworks
- Speedups for two BoxLib applications:
  - 3D LMC (a low-mach number combustion code)
    - **2.5x** in bottom solve, **1.5x** overall GMG solve
  - 3D Nyx (an N-body and gas dynamics code)
    - **2x** in bottom solve, **1.15x** overall GMG solve

Communication-Avoiding Machine Learning

- CA-technique extends to other iterative ML methods
- Coordinate descent of the minimization problem:

$$\underset{\alpha \in \mathbb{R}^n}{\operatorname{argmin}} \frac{1}{2n} \|\alpha + y\|_2^2 + \frac{\lambda}{2} \left\| \frac{1}{\lambda n} X\alpha \right\|_2^2$$

CD algorithm

Until convergence do:

1. Randomly select a data point, x_i
2. Solve minimization problem for x_i
3. Update solution vector

Dot products and axpys

$$Flops = O\left(\frac{Hd}{P}\right),$$
$$Messages = O(H \log P),$$
$$Words = O(H)$$

Communication-Avoiding Coordinate Descent

CA-CD algorithm

Until convergence do:

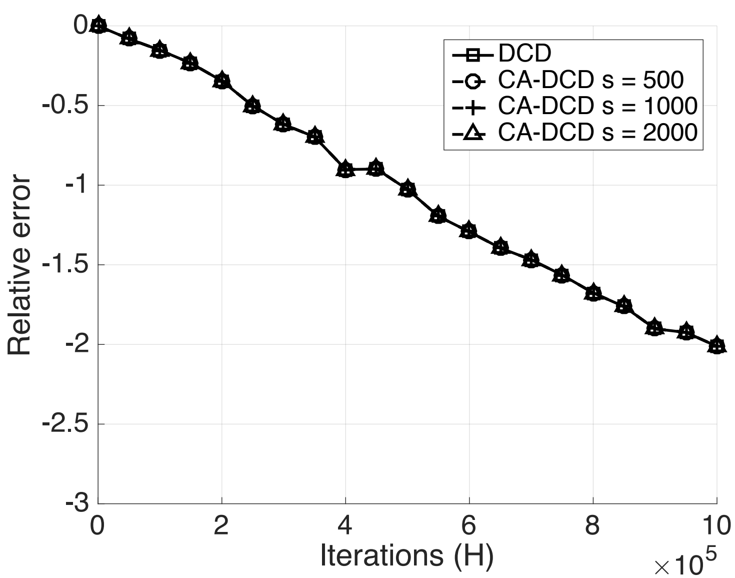
1. Randomly select s data points
2. Compute Gram matrix
3. Solve minimization problem for all data points
4. Update solution vector

GEMM, dot products, and axpys

$$Flops = O\left(\frac{Hsd}{P} + Hs\right),$$

$$Messages = O\left(\frac{H}{s}\log P\right),$$

$$Words = O(Hs)$$



Numerically stable for (very) large s

- We expect 1^{st} flops term to dominate

- MPI: choose s that balances cost
- Spark: choose large s to minimize rounds

- Parallel implementations in progress

Summary of Iterative Linear Algebra

- New lower bounds, optimal algorithms, big speedups in theory and practice
- Lots of other progress, open problems
  - Many different algorithms reorganized
    - More underway, more to be done
  - Need to recognize stable variants more easily
  - Preconditioning
    - Hierarchically Semiseparable Matrices
  - Autotuning and synthesis
    - Different kinds of “sparse matrices”

Outline

- Survey state of the art of CA (Comm-Avoiding) algorithms
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  - CA $O(n^3)$ 2.5D Matmul and LU
  - TSQR: Tall-Skinny QR
  - CA Strassen Matmul
- Beyond linear algebra
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- CA-Krylov methods
- Related Topics
  - Write-Avoiding Algorithms
  - Reproducibilibity

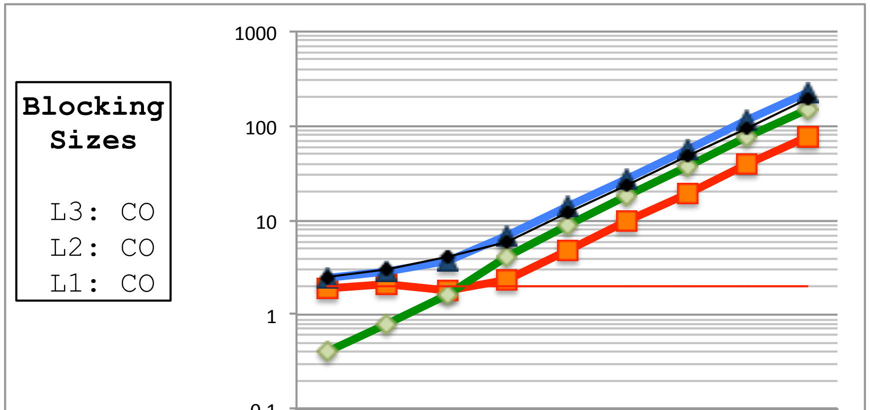
Write-Avoiding Algorithms

- What if writes are more expensive than reads?
  - Nonvolatile Memory (Flash, PCM, …)
  - Saving intermediates to disk in cloud (eg Spark)
  - Extra coherency traffic in shared memory
- Can we design “write-avoiding (WA)” algorithms?
  - Goal: find and attain better lower bound for writes
  - Thm: For classical matmul, possible to do asymptotically fewer writes than reads to given layer of memory hierarchy
  - Thm: Cache-oblivious algorithms cannot be write-avoiding
  - Thm: Strassen and FFT cannot be write-avoiding

Measured L3-DRAM traffic on Intel Nehalem Xeon-7560

Optimal #DRAM reads = $O(n^3/M^{1/2})$

Optimal #DRAM writes = n^2

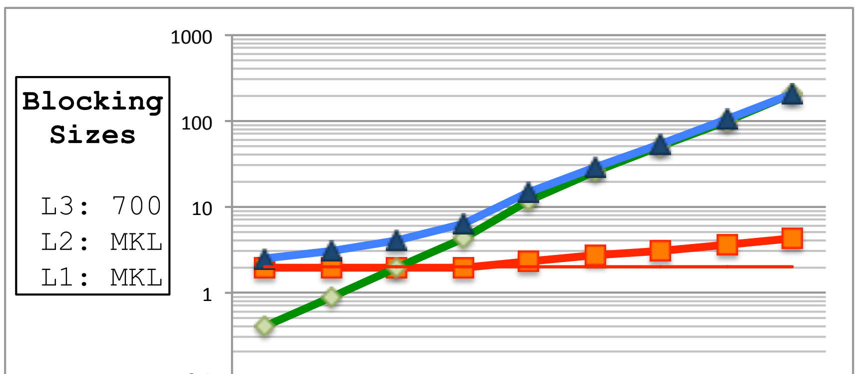


	128	256	512	1K	2K	4K	8K	16K	32K
L3_VICTIMS.M	1.9	2.1	1.8	2.3	4.8	9.8	19.5	39.6	78.5
L3_VICTIMS.E	0.4	0.8	1.6	4.2	8.8	17.9	36.6	75.4	147.5
LLC_S_FILLS.E	2.4	2.8	3.8	6.9	14	28.1	56.5	115.5	226.6
Misses on Ideal Cache	2.512	3.024	4.048	6	12	24	48	96	192
Write L.B.	2	2	2	2	2	2	2	2	2

Cache-Oblivious Matmul

#DRAM reads close to optimal

#DRAM writes much larger



	128	256	512	1K	2K	4K	8K	16K	32K
L3_VICTIMS.M	2	2	1.9	2	2.3	2.7	3	3.6	4.4
L3_VICTIMS.E	0.4	0.9	1.9	4.2	11.8	25.3	50.7	101.7	203.2
LLC_S_FILLS.E	2.5	3	4.1	6.5	14.5	28.3	54	105.7	208.2
Write L.B.	2	2	2	2	2	2	2	2	2

Write-Avoiding Matmul

Total L3 misses close to optimal

Total DRAM writes much larger

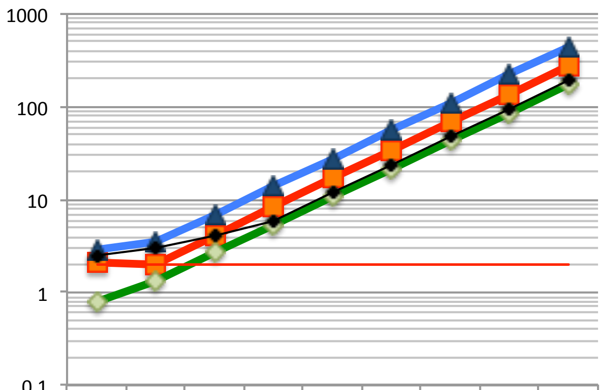
Measured L3-DRAM traffic on Intel Nehalem Xeon-7560

Optimal #DRAM reads = $O(n^3/M^{1/2})$

Optimal #DRAM writes = n^2

Blocking Sizes

L3: MKL
L2: MKL
L1: MKL



	128	256	512	1K	2K	4K	8K	16K	32K
L3_VICTIMS.M	2.1	2	4.1	8.4	17	34.2	68.5	137.2	274.4
L3_VICTIMS.E	0.8	1.3	2.7	5.3	10.7	21.6	43.5	86.5	172.9
LLC_S_FILLS.E	2.9	3.6	7	14	27.9	56	112.3	224.1	447.8
Misses on Ideal Cache	2.512	3.024	4.048	6	12	24	48	96	192
Write L.B.	2	2	2	2	2	2	2	2	2

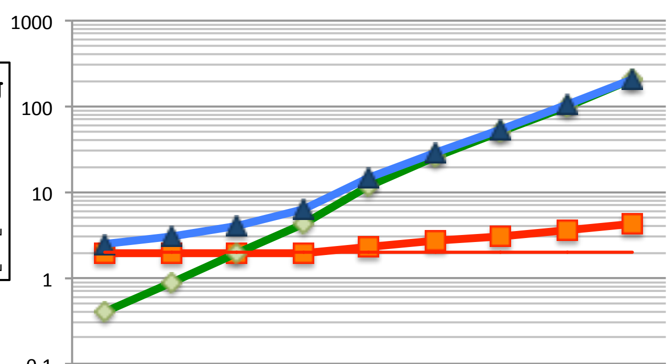
Intel MKL Matmul

#DRAM reads >2x optimal

#DRAM writes much larger

Blocking Sizes

L3: 700
L2: MKL
L1: MKL



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L3_VICTIMS.M	2	2	1.9	2	2.3	2.7	3	3.6	4.4
L3_VICTIMS.E	0.4	0.9	1.9	4.2	11.8	25.3	50.7	101.7	203.2
LLC_S_FILLS.E	2.5	3	4.1	6.5	14.5	28.3	54	105.7	208.2
Write L.B.	2	2	2	2	2	2	2	2	2

Write-Avoiding Matmul

Total L3 misses close to optimal

Total DRAM writes much larger

Reproducibility

- Want bit-wise identical results from different runs of the same program on the same machine, possibly with different available resources
  - Needed for testing, debugging, correctness.
  - Requested by users (e.g. FEM, climate modeling, …)
- Hard just for summation, since floating point arithmetic is not associative because of roundoff
  - $(1\text{e-}16 + 1) - 1 \neq 1\text{e-}16 + (1 - 1)$

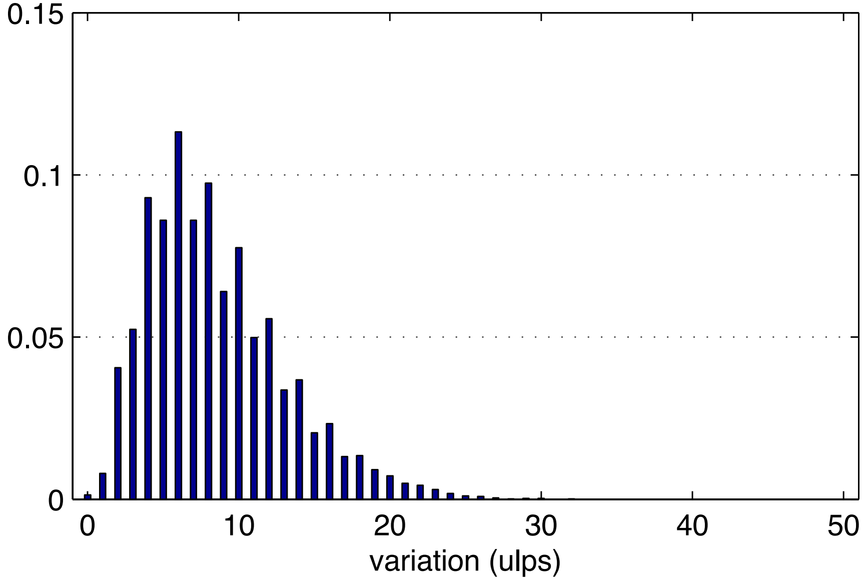
Reproducible Floating Point Computation

- Get bit-wise identical answer when you type a.out again
- NA-Digest submission on 8 Sep 2010
  - From Kai Diethelm, at GNS-MBH
  - Sought reproducible parallel sparse linear equation solver, demanded by customers (construction engineers), otherwise they don't believe results
  - Willing to sacrifice 40% - 50% of performance for it
- Email to ~110 Berkeley CSE faculty, asking about it
  - Most: "What?! How will I debug without reproducibility?"
  - Few: "I know better, and do careful error analysis"
  - S. Govindjee: needs it for fracture simulations
  - S. Russell: needs it for nuclear blast detection

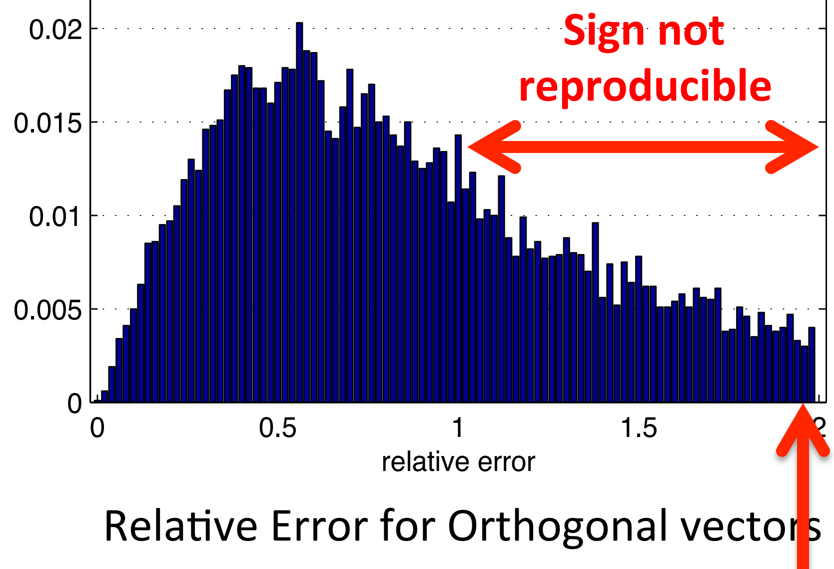
Intel MKL non-reproducibility

Vector size: 1e6. Data aligned to 16-byte boundaries. For each input vector:

- Dot products are computed using 1, 2, 3 or 4 threads
- Absolute error = maximum – minimum
- Relative error = Absolute error / maximum absolute value



Absolute Error for Random Vectors



Relative Error for Orthogonal vectors

Same magnitude opposite signs

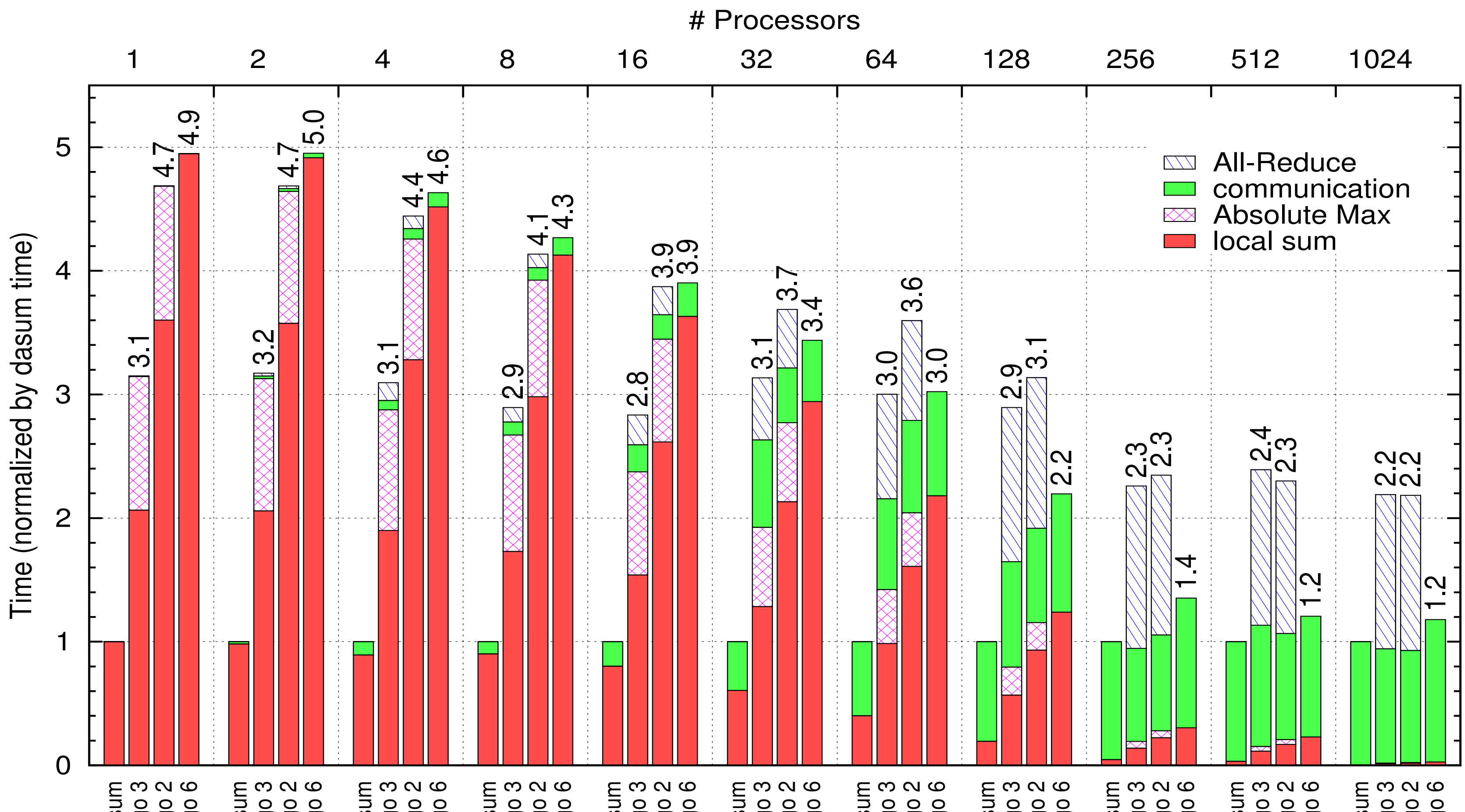
- Intel MKL 11.2 with CBWR: reproducible only for **fixed** number of threads and using the same instruction set (SSE2/AVX)

Goals/Approaches for Reproducible Sum

- Goals
  1. Same answer, independent of layout, #processors, order of summands
  2. Good performance (scales well)
  3. Portable (assume IEEE 754 only)
  4. User can choose accuracy
- Approaches
  - Guarantee fixed reduction tree (not 2. or 3.)
  - Use (very) high precision to get exact answer (not 2.)
  - Our approach (Nguyen, Ahrens, D.)
    - Oversimplified:
      1. Compute A = maximum absolute value (reproducible)
      2. Round all summands to one ulp in A
      3. Compute sum; rounding causes them to act like fixed point numbers
    - Possible with one pass over data, one reduction operation, using just a 6 word "reproducible accumulator"

Performance results on 1024 proc Cray XC30

1.2x to 3.2x slowdown vs fastest code, for n=1M



Reproducible Software and Hardware

- Software for Reproducible BLAS 1 available at bebop.cs.berkeley.edu/reproblas
  - BLAS2, 3 under development
- Used Chisel (hardware design language) to design one new instruction that would make reproducible summation as fast (and more accurate) than standard summation
- Industrial interest

Reproducible Software and Hardware

- Software for Reproducible BLAS available at bebop.cs.berkeley.edu/reproblas
- IEEE 754 Floating Point Standards Committee considering adding new instruction that would accelerate this
- BLAS Standard Committee also considering adding these
- Industrial interest

For more details

- Bebop.cs.berkeley.edu
  - 155 page survey in Acta Numerica
- CS267 – Berkeley's Parallel Computing Course
  - Live broadcast in Spring 2016
    - www.cs.berkeley.edu/~demmel
    - All slides, video available
  - Available as SPOC from XSEDE
    - www.xsede.org
    - Free supercomputer accounts to do homework
    - Free autograding of homework

Collaborators and Supporters

- **James Demmel**, **Kathy Yelick**, Michael Anderson, Grey Ballard, Erin Carson, Aditya Devarakonda, Michael Driscoll, David Eliahu, Andrew Gearhart, Evangelos Georganas, Nicholas Knight, Penporn Koanantakool, Ben Lipshitz, Oded Schwartz, Edgar Solomonik, Omer Spillinger
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- bebop.cs.berkeley.edu

Summary

Time to redesign all linear algebra, n-body, …

algorithms and software

(and compilers)

Don't Communic…