ATPESC ARGONNE TRAINING PROGRAM ON EXTREME-SCALE COMPUTING



Algorithmic Adaptations to Extreme Scale

David Keyes, Applied Mathematics & Computational Science Director, Extreme Computing Research Center (ECRC) King Abdullah University of Science and Technology

Tie-ins to other ATPESC'16 presentations

• Numerous!

- architecture, applications, algorithms, programming models & systems software, etc., form an *interconnected ecosystem*
- algorithms/software span diverging requirements in architecture (more uniformity) & application (more irregularity)
- To architecture presentations today
 - Intel, NVIDIA
- To programming models talks tonight thru Thursday:
 - MPI, OpenMP, Open ACC, OCCA, Chapel, Charm++, UPC++, ADLB
- To algorithms talks Friday and Monday:
 - Demmel, Diachin & FASTMath team, Dongarra

Shaheen I → Shaheen II

July 2015 (then #7) 3.3 Petaflop/s (peak, ↑ ~33X) Power: 2.8 MW (↑ ~5.5X)
Power: 2.8 MW (1 ~5.5X)
~2.5 GF/s/Watt (↑ ~5X)
Memory: 793 TeraBytes (↑ ~12X) ndahl-Case Ratio: 0.11 B/F/s (↓ ~3X)
O bandwidth: 500 GB/s (↑ ~20X) Storage: 17.6 PetaBytes (↑ ~6.5X)
Nodes: 6,192 Cores: 198,144 at 2.3 Ghz
Burst buffer: .5 Petabytes, 1.2 TB/s bandwidth

"A good player plays where the puck is, while a great player skates to where the puck is going to be."

- Wayne Gretzsky

Aspiration for this talk

• To paraphrase Gretzsky:

"Algorithms for where architectures are going to be"

Such algorithms may *or may not* be the best today; however, hardware trends can be extrapolated to infer algorithmic "sweet" spots.

Examples being developed at KAUST's Extreme Computing Research Center

- ACR(ε), a new spin on 46-year-old cyclic reduction that recursively uses \mathcal{H} matrices on Schur complements to reduce O(N^2) complexity to O($N \log^2 N$)
- FMM(ε), a 30-year-old O(N) solver for potential problems with good asymptotic complexity but a bad constant (relative to multigrid) when used at high accuracy, used in low accuracy as a preconditioner
- QDWH-SVD, a 3-year-old SVD algorithm that performs more flops but generates essentially arbitrary amounts of dynamically schedulable concurrency by recursive subdivision, and beats state-of-the-art on GPUs
- MWD, a multicore wavefront diamond-tiling stencil evaluation library that reduces memory bandwidth pressure on multicore processors
- **BDDC**, a preconditioner well suited for high-contrast elliptic problems that trades lots of local flops for low iteration count, now in PETSc
- MSPIN, a new nonlinear preconditioner that replaces most of the global synchronizations of Newton iteration with local problems

Background of this talk:

www.exascale.org/iesp



ROADMAP1.0



Jack Dongarra Alok Choudhary Sanjay Kale Matthias Mueller Bob Sugar Pete Beckman Sudin Dosanih Richard Kenway Wolfgang Nagel Shinii Sumimoto Terry Moore Thom Dunning David Keyes Hiroshi Nakashima William Tang Patrick Aerts Sandro Fiore Bill Kramer Michael E. Papka John Taylor Jesus Labarta Rajeev Thakur Giovanni Aloisio Al Geist Dan Reed Jean-Claude Andre Bill Gropp Alain Lichnewsky Mitsuhisa Sato Anne Trefethen David Barkai Robert Harrison Thomas Lippert Ed Seidel Mateo Valero Jean-Yves Berthou Mark Hereld Bob Lucas John Shalf Aad van der Steen Jeffrey Vetter David Skinner Taisuke Boku Michael Heroux Barney Maccabe Bertrand Braunschweig Adolfy Hoisie Satoshi Matsuoka Marc Snir Peg Williams Franck Cappello Koh Hotta Paul Messina Thomas Sterling Robert Wisniewski Yutaka Ishikawa Peter Michielse Rick Stevens Kathy Yelick Barbara Chapman Xuebin Chi Fred Johnson Bernd Mohr Fred Streitz Office of Scien ANR CESE/O SPONSORS œ 5 eDF **EPSRC** FUITSU CRAY RINRIA R テ 筑波 🍑 Ø, 東京大学 GENCI

NVIDIA

The International Exascale Software Roadmap,

J. Dongarra, P. Beckman, et al., *International Journal of High Performance Computer Applications* **25**(1), 2011, ISSN 1094-3420.

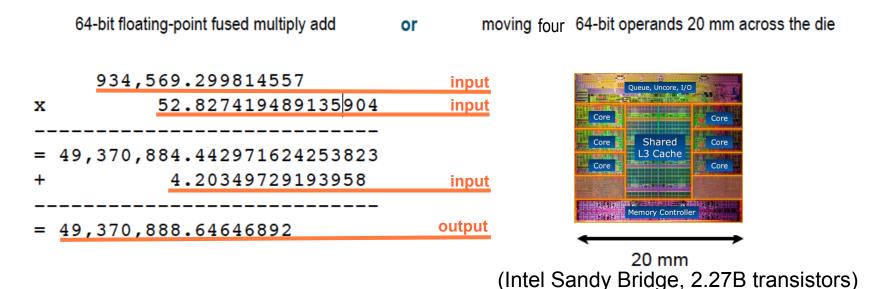
Eight of these co-authors will speak to you this week

Uptake from IESP meetings

- While obtaining the next order of magnitude of performance, we also need an order more Flop/s per Watt
 - target: 50 Gigaflop/s/W, today best is 6.7 Gigaflop/s/W
 - tendency towards less memory and memory BW per flop
- Power may be cycled off and on, or clocks slowed and speeded
 - based on compute schedules (user-specified or software adaptive) and dynamic thermal monitoring
 - makes per-node performance rate unreliable*
- Draconian reduction required in power per flop and per byte may make computing and moving data less reliable
 - circuit elements will be smaller and subject to greater physical noise per signal, with less space and time redundancy for resilience in the hardware
 - more errors should be caught and corrected in software
- * "Equal work is not equal time" (Beckman, this morning) ATPESC 1 Aug 2016

Why exa- is different

Which steps of FMADD take more energy?



Going across the die will require an order of magnitude more! DARPA study predicts that by 2019:

- Double precision FMADD flop: 11pJ
- cross-die per word access (1.2pJ/mm): 24pJ (= 96pJ overall)

Typical power costs per operation

Operation	approximate energy cost
DP FMADD flop	100 pJ
DP DRAM read-to-register	5,000 pJ
DP word transmit-to-neighbor	7,500 pJ
DP word transmit-across-system	10,000 pJ

Remember that a *pico* (10⁻¹²) of something done *exa* (10¹⁸) times per second is a *mega* (10⁶)-somethings per second

- ♦ 100 pJ at 1 Eflop/s is 100 MW (for the flop/s only!)
- ◆ 1 MW-year costs about \$1M (\$0.12/KW-hr × 8760 hr/yr)
 - We "use" 1.4 KW continuously, so 100MW is 71,000 people

Why exa- is different

Moore's Law (1965) does not end yet but Dennard's MOSFET scaling (1972) does

Table 1

Scaling Results for Circuit Performance

Device or Circuit Parameter	Scaling Factor
Device dimension t_{ox} , L, W	$1/\kappa$
Doping concentration N_a	κ
Voltage V	1/κ
Current I	1/κ
Capacitance $\epsilon A/t$	$1/\kappa$
Delay time/circuit VC/I	
Power dissipation/circuit VI	$1/\kappa^2$
Power density VI/A	1

Table 2

Scaling Results for Interconnection Lines

Parameter	Scaling Factor
ine resistance, $R_L = \rho L/Wt$	к
Normalized voltage drop IR_L/V ine response time R_LC	Ĩ
Line current density I/A	ĸ



Robert Dennard, IBM (inventor of DRAM, 1966)

Eventually, processing is limited by transmission, as known for > 4 decades

Some exascale architecture trends

- Clock rates cease to increase while arithmetic capability continues to increase dramatically w/ concurrency consistent with Moore's Law
- Memory storage capacity diverges exponentially below arithmetic capacity
- Transmission capability (memory BW and network BW) diverges exponentially below arithmetic capability
- Mean time between hardware interrupts shortens
- → Billions of \$ € £ ¥ of scientific software worldwide hangs in the balance until better algorithms arrive to span the architecture-applications gap

Node-based "weak scaling" is routine; thread-based "strong scaling" is the game

- Expanding the number of nodes (processor-memory units) beyond 10⁶ would *not* be a serious threat to algorithms that lend themselves to well-amortized precise load balancing
 - provided that the nodes are performance reliable
- The real challenge is usefully expanding the number of cores on a node to 10³
 - must be done while memory and memory bandwidth per node expand by (at best) ten-fold less (basically "strong" scaling)
 - don't need to wait for full exascale systems to experiment in this regime – the battle is fought on individual shared-memory nodes



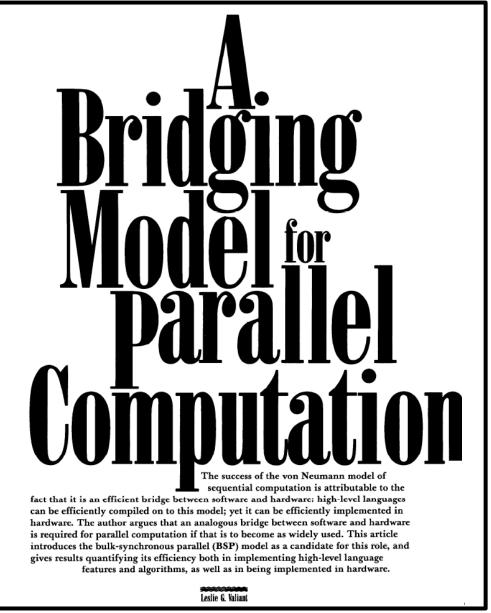
Energy-aware

generation

Bulk Synchronous Parallelism



Leslie Valiant, Harvard 2010 Turing Award Winner



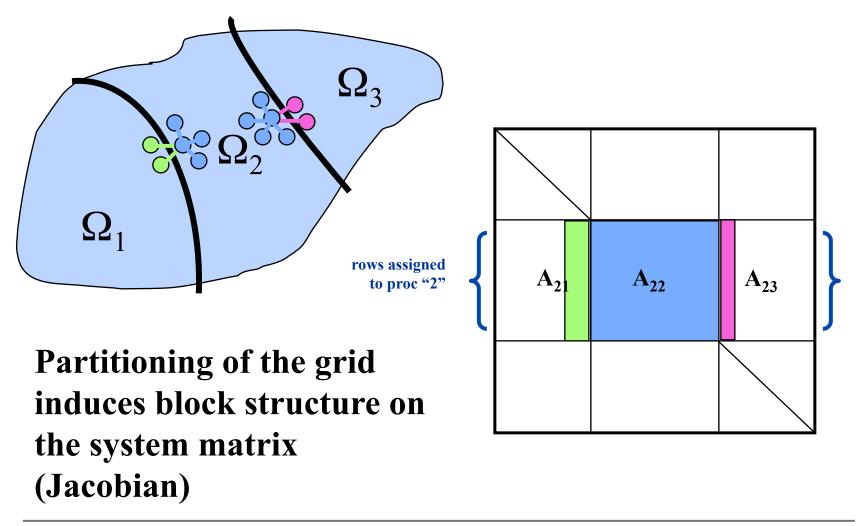
Comm. of the ACM, 1990

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How are most simulations implemented at the petascale today?

- Iterative methods based on data decomposition and message-passing
 - data structures (e.g., grid points, particles, agents) are distributed
 - each individual processor works on a subdomain of the original
 - exchanges information at its boundaries with other processors that own portions with which it interacts causally, to evolve in time or to establish equilibrium
 - computation and neighbor communication are both fully parallelized and their ratio remains constant in weak scaling
- The programming model is BSP/SPMD/CSP
 - Bulk Synchronous Programming
 - Single Program, Multiple Data
 - Communicating Sequential Processes

BSP parallelism w/ domain decomposition



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BSP has an impressive legacy

By the Gordon Bell Prize, performance on *real applications* (e.g., mechanics, materials, petroleum reservoirs, etc.) has improved *more* than a million times in two decades. Simulation *cost per performance* has improved by nearly a million times.

Gordon Bell Prize: Peak Performance Year	Gigaflop/s delivered to applications	Gordon Bell Prize: Price Performance Year	Cost per delivered Gigaflop/s
1988	1	1989	\$2,500,000
1998	1,020	1999	\$6,900
2008	1,350,000	2009	\$8

Extrapolating exponentials eventually fails

- Scientific computing at a crossroads w.r.t. extreme scale
- Proceeded steadily for decades from giga- (1988) to tera- (1998) to peta- (2008) with
 - same BSP programming model
 - same assumptions about who (hardware, systems software, applications software etc.) is responsible for what (resilience, performance, processor mapping, etc.)
 - same classes of algorithms (cf. 25 yrs. of Gordon Bell Prizes)

Extrapolating exponentials eventually fails

- Exa- is qualitatively different and looks more difficult
 - but we once said that about message passing
- Core numerical analysis and scientific computing will confront exascale to maintain relevance
 - not a "distraction," but an intellectual stimulus
 - potentially big gains in adapting to new hardware environment
 - the journey will be as fun as the destination

Main challenge going forward for BSP

- Almost all "good" algorithms in linear algebra, differential equations, integral equations, signal analysis, etc., require frequent synchronizing global communication
 - inner products, norms, and fresh global residuals are "addictive" idioms
 - tends to hurt efficiency beyond 100,000 threads
 - can be fragile for smaller concurrency, as well, due to algorithmic load imbalance, hardware performance variation, etc.
- Concurrency is heading into the billions of cores
 - Already 10.6 million on the most powerful system today

Conclusions, up front

- Plenty of ideas exist to adapt or substitute for favorite solvers with methods that have
 - reduced synchrony (in frequency and/or span)
 - greater arithmetic intensity
 - greater SIMD-style shared-memory concurrency
 - built-in resilience ("algorithm-based fault tolerance" or ABFT) to arithmetic/memory faults or lost/delayed messages
- Programming models and runtimes may have to be stretched to accommodate
- Everything should be on the table for trades, beyond disciplinary thresholds → "co-design"



- One will have to explicitly control more of the data motion
 - carries the highest energy cost in the exascale computational environment
- One finally will get the privilege of controlling the *vertical* data motion
 - *horizontal* data motion under control of users already
 - but vertical replication into caches and registers was (until GPUs) mainly scheduled and laid out by hardware and runtime systems, mostly invisibly to users

Bad news/good news (2)



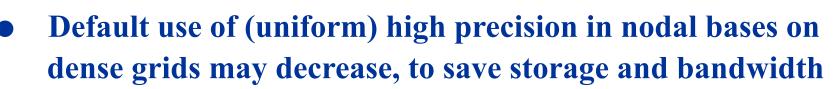
- "Optimal" formulations and algorithms may lead to poorly proportioned computations for exascale hardware resource balances
 - today's "optimal" methods presume flops are expensive and memory and memory bandwidth are cheap
- Architecture may lure scientific and engineering users into more arithmetically intensive formulations than (mainly) PDEs
 - tomorrow's optimal methods will (by definition) evolve to conserve whatever is expensive

Bad news/good news (3)



- Fully hardware-reliable executions may be regarded as too costly/synchronization-vulnerable
- Algorithmic-based fault tolerance (ABFT) will be cheaper than hardware and OS-mediated reliability
 - developers will partition their data and their program units into two sets
 - a small set that must be done reliably (with today's standards for memory checking and IEEE ECC)
 - a large set that can be done fast and unreliably, knowing the errors can be either detected, or their effects rigorously bounded
- Several examples in direct and iterative linear algebra
- Anticipated by Von Neumann, 1956 ("Synthesis of reliable organisms from unreliable components")

Bad news/good news (4)



- representation of a smooth function in a hierarchical basis or on sparse grids requires fewer bits than storing its nodal values, for equivalent accuracy
- we will have to compute and communicate "deltas" between states rather than the full state quantities, as when double precision was once expensive (e.g., iterative correction in linear algebra)
- a generalized "combining network" node or a smart memory controller may remember the last address, but also the last values, and forward just the deltas
- Equidistributing errors properly to minimize resource use will lead to innovative error analyses in numerical analysis

Bad news/good news (5)



- Fully deterministic algorithms may be regarded as too synchronization-vulnerable
 - rather than wait for missing data, e.g., in the tail Pete showed earlier, we may predict it using various means and continue
 - we do this with increasing success in problems without models ("big data")
 - should be fruitful in problems coming from continuous models
 - "apply machine learning to the simulation machine"
- A rich numerical analysis of algorithms that make use of statistically inferred "missing" quantities may emerge
 - future sensitivity to poor predictions can often be estimated
 - numerical analysts will use statistics, signal processing, ML, etc.

Warning: not all accept the full 4-fold agenda

- Non-controversial:
 - reduced synchrony (in frequency and/or span)
 - greater arithmetic intensity
- Mildly controversial, when it comes to porting real applications:
 - greater SIMD-style shared-memory concurrency
- More controversial:
 - built-in resilience ("algorithm-based fault tolerance" or ABFT) to arithmetic/memory faults or lost/delayed messages

The world according to algorithmicists

- Algorithms must adapt to span the gulf between aggressive applications and austere architectures
 - full employment program for computational scientists and engineers
 - see, e.g., recent postdoc announcements from
 - Berkeley (8) for Cori Project (Cray & Intel MIC)
 - Oak Ridge (8) for CORAL Project (IBM & NVIDIA NVLink)
 - **IBM (10) for Data-Centric Systems initiative**

for porting applications to emerging hybrid architectures

Required software at exascale

Model-related

- Geometric modelers
- Meshers
- Discretizers
- Partitioners
- Solvers / integrators
 - Adaptivity systems
 - Random no. generators •
 - Subgridscale physics
 - Uncertainty quantification
 - Dynamic load balancing
 - Graphs and combinatorial algs.
 - Compression

Development-related Production-related

- Configuration systems
- Source-to-source translators
- Compilers
- Simulators
- Messaging systems
- Debuggers
- Profilers
 - High-end computers come with little of this stuff. Most has to be contributed by the user community

- Dynamic resource management
- Dynamic performance optimization
- Authenticators
- I/O systems
- Visualization systems
- Workflow controllers
- Frameworks ٠
- Data miners ٠
- Fault monitoring, ٠ reporting, and recovery

Optimal hierarchical algorithms

- At large scale, one must start with algorithms with optimal asymptotic scaling, O(N log^p N)
- Some optimal hierarchical algorithms
 - Fast Fourier Transform (1960's)
 - Multigrid (1970's)
 - Fast Multipole (1980's)
 - Sparse Grids (1990's)
 - ♦ H matrices (2000's)*

"With great computational power comes great algorithmic responsibility." – Longfei Gao

* hierarchically low-rank matrices

Recap of algorithmic agenda

- New formulations with
 - greater arithmetic intensity (flops per byte moved into and out of registers and upper cache)
 - including assured accuracy with (adaptively) less floatingpoint precision
 - reduced synchronization and communication
 - less frequent and/or less global
 - greater SIMD-style thread concurrency for accelerators
 - algorithmic resilience to various types of faults
- Quantification of trades between limited resources
- *Plus* all of the exciting analytical agendas that exascale is meant to exploit
 - "post-forward" problems: optimization, data assimilation, parameter inversion, uncertainty quantification, etc.

Some algorithmic "points of light"

Sample "points of light" that accomplish one or more of these agendas

- DAG-based data flow for dense symmetric linear algebra
 In-place GPU implementations of dense symmetric linear algebra
- **Fast multipole preconditioning for Poisson solves**
- Algebraic fast multipole for variable coefficient problems
- Nonlinear preconditioning for Newton's method
- Very high order discretizations for PDEs







For details: ATPESC 2015

• Second half of my presentation last year briefly describes projects in all of these areas

• Or write

david.keyes@kaust.edu.sa (repeated on last slide)

For closing minutes of ATPESC 2016

- Our 2016 Gordon Bell submission
- CFD application, with emphasis on very high order
- Joint with:
 - U of Chicago: Max Hutchinson
 - Intel: Alex Heinecke
 - KAUST: Matteo Parsani, Bilel Hadri
 - Argonne: Oana Marin, Michel Shanen
 - Cornell: Matthew Otten
 - KTH: Philipp Schlatter
 - U of Illinois: Paul Fischer

HIGH-ORDER METHODS FOR PDES



Discretization order allows trades on per-degree-of-freedom basis

- Computational and memory cost per DOF rise with order
- For smooth solutions, accuracy improves with order
 - Fewer DOFs needed for a specified accuracy

High-order discretizations offer favorable extreme-scale properties

- Potentially less total memory required for a given accuracy
- Higher arithmetic intensity
- Better data locality

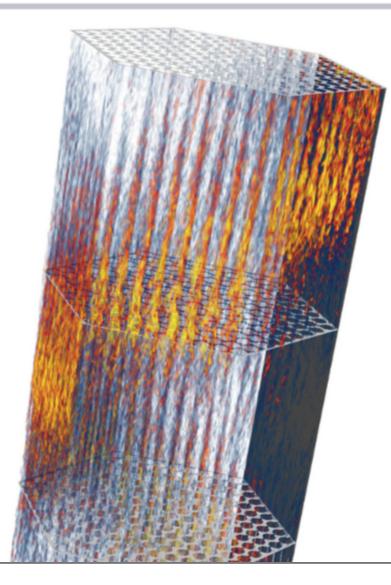
These claims deserve demonstration and quantification in various settings

- Explore range of orders and number of DOFs
- Measure accuracy in terms of physical output quantities of interest (QOI)
- Measure cost in terms of core-hours consumed



- Nek5000: a spectral element research code written in Fortran and C with MPI for incompressible Stokes or Navier-Stokes fluid flow, including heat transfer, species transport, and MHD
 - Developed at Argonne by Paul Fischer and collaborators in the late 1980s
 - Shared 1999 Gordon Bell Special Prize (ASCI Red, 0.319 TF/s)
 - Widely used open source code, ported at its current extremes to over 1M cores with one or more elements per core
 - Employs spectral element discretization with high spatial order and high semi-implicit temporal discretization
 - Equipped with fast solvers for the Poisson operators in the semi-implicit temporal discretization
- NekBox: simplified-geometry fork to study HPC adaptations and extend order upward
 - Ported to high performance on Intel many-core processors by Maxwell Hutchinson, PhD candidate, DOE CSGF, UChicago
 - Being equipped with high-order entropy-stable time stepping by Matteo Parsani, Assistant Professor, KAUST

EXAMPLE NEK5000 APPLICATION INTERNAL INCOMPRESSIBLE FLOWS (FIG C/O A. R. SIEGEL, ANL)



NEK FORMULATION - 3



- Spectral element Navier-Stokes solvers treat backwards Helmholtz term, αI − ∇², implicitly to remove most stringent CFL stability bound
- Nonlinear terms treated explicitly
- Numerical dispersion and dissipation are very small

TESTS



NekBox on dual 16-core Haswell, 18-core Power PC A2, and KNL

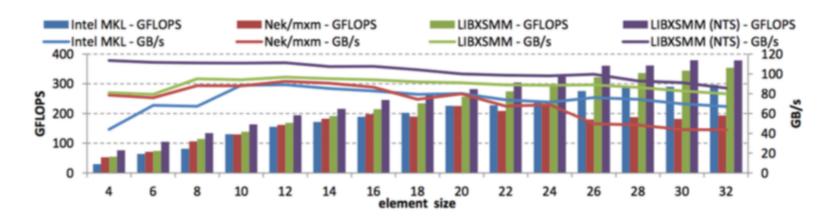
- Shaheen-2 (KAUST), ranked #10 on June 2016 Top500
- Mira (ANL), ranked #6
- Avalon, a pre-release testbed for KNL

Many details (optimizations based on just-in-time compilation with LIBXSMM, non-temporal stores, performance profiles by computational phase, etc.) left to the publications:

- Efficiency of High Order Spectral Element Methods on Petascale Architectures, M. Hutchinson, A. Heinecke, H. Pabst, G. Henry, M. Parsani, and D. Keyes, 2016, International Supercomputing Conference (ISC'16).
- Sustained Petascale Direct Numerical Simulation of Secondary Flows in Square Ducts, M. Hutchinson, A. Heinecke, M. Parsani, O. Marin, M. Schanen, M. Otten, B. Hadri, P. Schlatter, D. Keyes, and P. Fischer, 2016, submitted for Gordon Bell Prize at SC'16. [not a finalist]

"SECRET SAUCES"

- 14
- LIBXSMM creates a just-in-time specific kernel for each small matmult size, tuned for all recent Intel cores
- Non-temporal stores (NTS)



Evaluation of Helmholtz operator for single node of Shaheen: floating point performance (bars) and realized bandwidth (curves) for (1D) element sizes 4 through 32

RAYLEIGH-TAYLOR INSTABILITY (RTI) Boussinesq form

$$\begin{split} \frac{\partial u}{\partial t} + u \cdot \nabla u &= -\nabla p + \nu \nabla^2 u + \tilde{g}T \\ \frac{\partial T}{\partial t} + u \cdot \nabla T &= \alpha \nabla^2 T \\ \nabla \cdot u &= 0, \end{split}$$

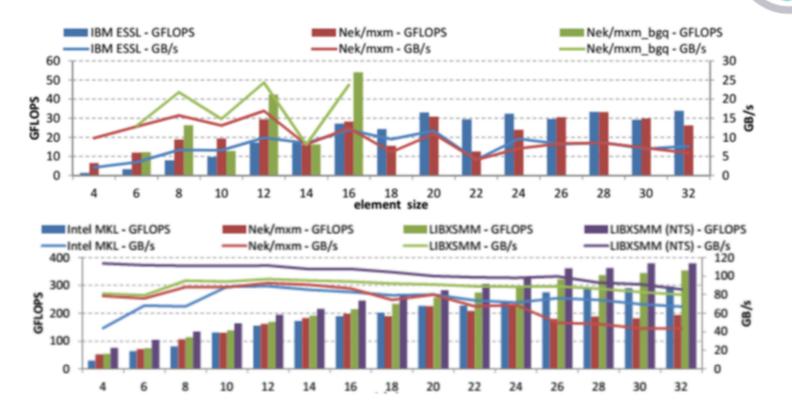
Initial perturbation on temperature

$$T(x, y, z, 0) = A \cdot \operatorname{erf}\left[\frac{z + a_0 \cos(2\pi x/\lambda) \cos(2\pi y/\lambda)}{\delta}\right]$$

Dimensionless parameters

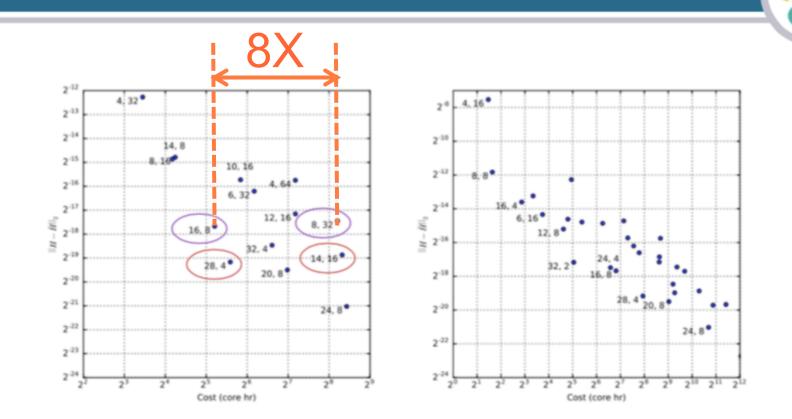
$$\mathrm{Gr} = rac{A ilde{g}\lambda^3}{
u^2}, \qquad \mathrm{Pr} = rac{
u}{lpha}$$

HELMHOLTZ ON MIRA AND SHAHEEN

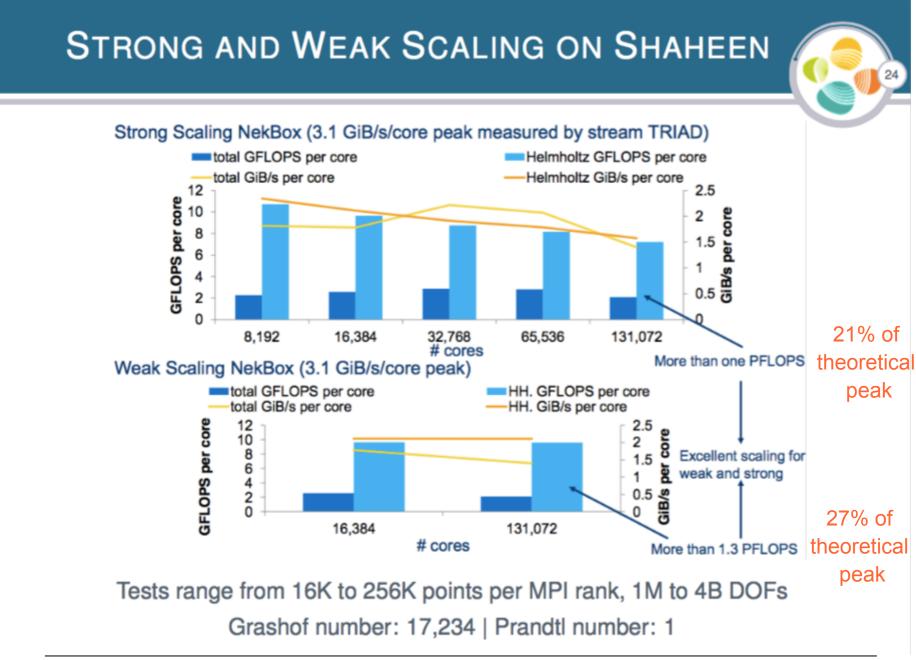


Performance of Helmholtz operator for single nodes of Mira (top, with ESSL and mxm_bgq) and Shaheen (bottom, with MKL and LIBXSMM)

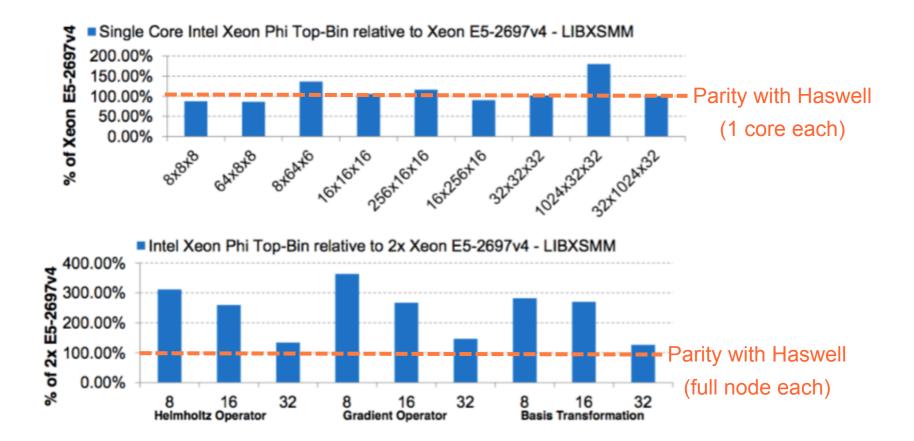
SPATIAL ERROR VERSUS CORE HOURS (order,element#) pairs



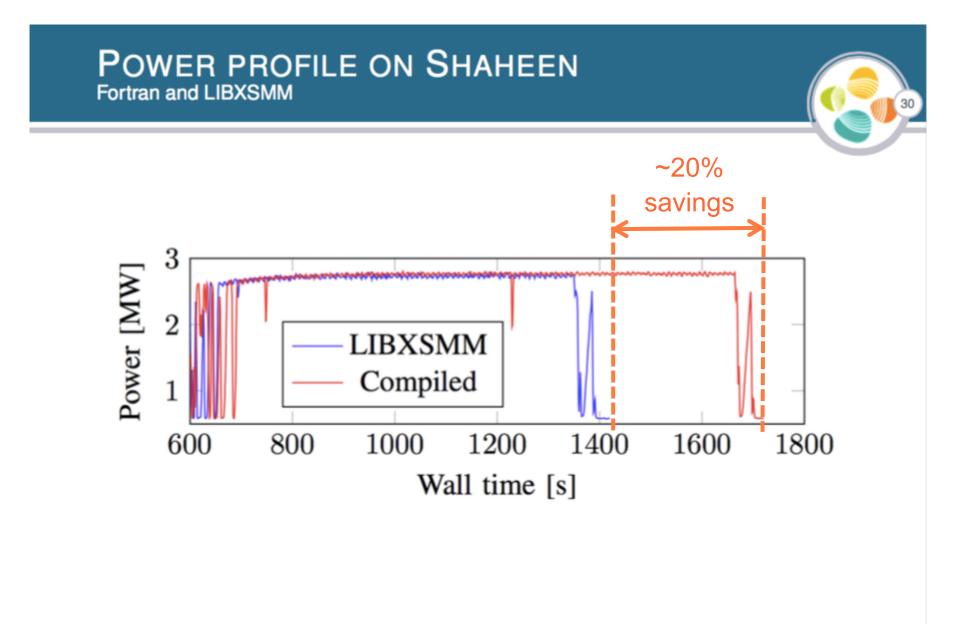
Accuracy (bubble height) versus cost (core-hours) as a function of element order on Shaheen (left) and Mira (right); labeled by (order,element#) pairs



KNIGHTS LANDING RESULTS



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CONCLUSIONS Choice of Spatial Order



- High order methods are able to take advantage of wider vectors and higher compute to memory ratios to reach higher order at little to no marginal cost on a per-step basis.
- Increases in cost can come in through coupling to the choice of time-step. In cases where the time-step is chosen to be smaller than that required for stability, the number of time steps is decoupled from the order and the marginal cost in higher order at fixed degrees of freedom is exclusively through an increase in arithmetic intensity.
- The order should be chosen to be at least large enough to saturate the floating point capabilities of the architecture in the order-dependent kernels, because increasing the order to that point significantly improves accuracy at no marginal computational cost. On BlueGene/Q, this mark is order 15, while on the Cray XC40 it is 31.



Energy-aware

generation

Skate to where the puck is going to be!

Thank you

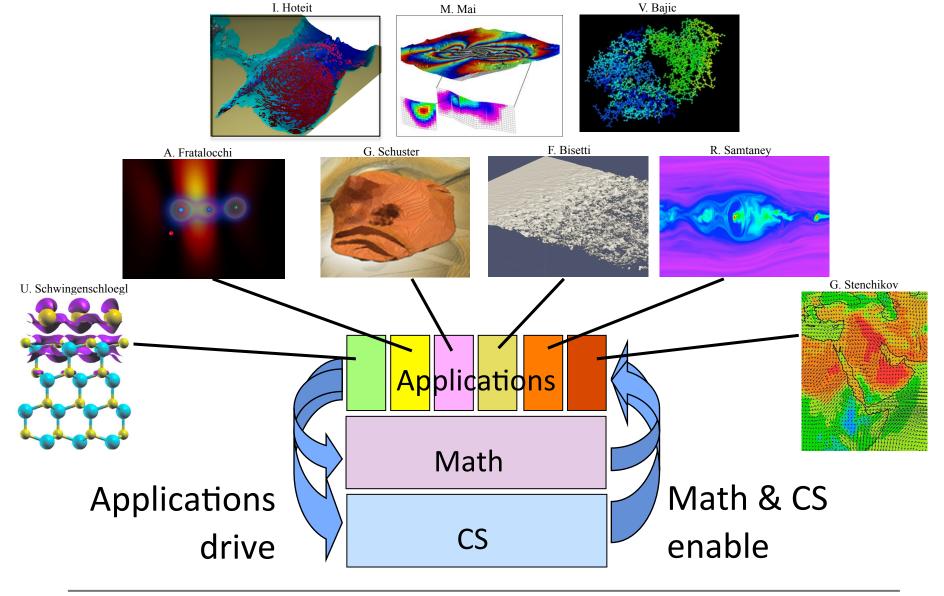
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Extra Slide

Philosophy of software investment



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