

# Parallel L-BFGS-B Algorithm on GPU

## Abstract

Due to the rapid advance of general-purpose graphics processing unit (GPU), it is an active research topic to study performance improvement of non-linear optimization with parallel implementation on GPU, as attested by the much research on parallel implementation of relatively simple optimization methods, such as the conjugate gradient method. We study in this context the L-BFGS-B method, or the *limited memory Broyden-Fletcher-Goldfarb-Shanno with boundaries*, which is a sophisticated yet efficient optimization method widely used in computer graphics as well as general scientific computation. By analyzing and resolving the inherent dependencies of some of its search steps, we propose an efficient GPU-based parallel implementation of L-BFGS-B on the GPU. We justify our design decisions and demonstrate significant speed-up by our parallel implementation in solving the centroidal Voronoi tessellation (CVT) problem as well as some typical computing problems.

*Keywords:*

Nonlinear optimization, L-BFGS-B, GPU, CVT

## 1. Introduction

Nonlinear energy minimization is at the core of many algorithms in graphics, engineering and scientific computing. Due to their features of rapid convergence and moderate memory requirement for large-scale problems [1], the limited-memory Broyden-Fletcher-Goldfarb-Shanno (L-BFGS) algorithm and its variant, the L-BFGS-B algorithm [2, 3, 4], are efficient alternatives to other frequently-used energy minimization algorithms such as the conjugate gradient (CG) [5] and Levenberg-Marquardt (LM) [6] algorithm. Furthermore, L-BFGS-B is favored as the core of many state-of-the-art algorithms in graphics, such as the computation of centroidal Voronoi tessellation (CVT) [7], the mean-shift image segmentation [8], the medical image registration [9], the face tracking for animation [10], and the composition of vector textures [11]. Among these applications, the computation of CVT is the basis of numerous applications in graphics including flow visualization [12], image compression or segmentation [13, 14, 15], surface remeshing [16, 17, 18], object distribution [19], and stylized rendering [20, 21, 22]. Hence, an L-BFGS-B solver of high performance is desired by the graphics community for its wide applications.

L-BFGS-B is an iterative algorithm. After initialized with a starting point and boundary constraints, it iterates through five phases: (1) gradient projection; (2) generalized Cauchy point calculation; (3) subspace minimization; (4) line searching; and (5) limited-memory Hessian approximation. Recently, there has been a trend towards the usage of parallel hardware such as the GPU for acceleration of energy minimization algorithms. Successful examples including the GPU-based CG [23, 24] and GPU-based LM [25] have demonstrated the clear advantages of parallelization. However, such parallelization for L-BFGS-B is challenging since there is strong dependency in some key steps, such as (2) generalized Cauchy point calculation, (3) subspace minimization, and (4) line searching. In this paper, we tackle

this problem and make the following contributions:

- We approximate the generalized Cauchy point with much less calculation while maintaining a similar rate of convergence. By doing so, we remove the dependency in the computation to make the algorithm suitable for parallel implementation on the GPU.
- We propose several new GPU-friendly expressions to compute the maximal possible step-length for backtracking and line searching, making it possible to be calculated with parallel reduction.
- We demonstrate the speedup of L-BFGS-B enabled by our parallel implementation with extensive testings and present example applications to solve some typical non-linear optimization problems in both graphics and scientific computing.

In the remainder of this paper, we first briefly review the BFGS family and optimization algorithms on the GPU in Section 2. Next, we review the L-BFGS-B algorithm in Section 3, and introduce our adaptation on the GPU in Section 4. Experimental results are given in Section 5, comparing our implementation with the latest L-BFGS-B implementation on the CPU [26] using two examples from different fields: the centroidal Voronoi tessellation (CVT) problem [7, 27] in graphics, as well as the Elastic-Plastic Torsion problem in the classical MINPACK-2 test problem set [28] in scientific computing for generality. Finally, Section 6 discusses the limitation of our GPU implementation and Section 7 concludes the paper with possible future work. Our prototype is open source and can be free downloaded from Google Code (<http://code.google.com/p/lbfgsb-on-gpu/>).

## 65 2. Related Work

66 We briefly review the previous work on Broyden-Fletcher-  
67 Goldfarb-Shanno (BFGS) algorithm and its extensions, as well  
68 as previous work on GPU-based nonlinear optimization.

### 69 2.1. BFGS Optimization

70 The BFGS algorithm [29] approximates the Newton method  
71 for solving several nonlinear optimization problems. Since the  
72 memory requirement quadratically increases with the problem  
73 size, the BFGS algorithm is not suitable for large scale prob-  
74 lems. The seminal work by Liu and Nocedal [2] approximates  
75 the Hessian matrix with reduced memory requirement which is  
76 linear in the size of the input variables. Their method is called  
77 the *L-BFGS* algorithm, where “L” stands *limited memory*. In  
78 addition, a bound constrained version of the L-BFGS algorithm,  
79 namely the *L-BFGS-B algorithm*, is proposed by Byrd et al. [3],  
80 and its implementation in Fortran is given by Zhu et al. [4].

81 Furthermore, there are some variants [30, 31, 32, 33] that  
82 propose improvements by combining the L-BFGS algorithm  
83 with other optimization methods. Recently, Morales et al. [34,  
84 26] improve (currently in version 3.0) the step of subspace min-  
85 imization through a numerical study. We build our prototype  
86 based on their code, using the techniques detailed in the next  
87 section to parallelize it on the GPU.

### 88 2.2. Nonlinear Optimization on GPU

89 The work proposed by Bolz et al. [24] for the first time  
90 mapped two computational kernels of nonlinear optimization  
91 on the GPU, specifically, a sparse matrix conjugate gradient  
92 solver and a regular grid multi-grid solver. Since then, the topic  
93 on how to map the conjugate gradient solver efficiently on the  
94 GPU has been extensively studied. Hillesland et al. [35] de-  
95 scribed a framework with conjugate gradient method for solv-  
96 ing many large nonlinear optimizations concurrently on the graph-  
97 ics hardware, which was applied to image-based modeling. Good-  
98 night et al. [36] introduced a multi-grid solver for boundary  
99 value problems on the GPU. Krüger and Westermann [37] also  
100 proposed some basic operations of linear algebra on the GPU  
101 and used them to construct a congruent gradient solver and a  
102 Gauss-Seidel solver. Later, Feng and Li [38] implemented a  
103 multi-grid solver on the GPU for power grid analysis and Bua-  
104 tois et al. [39] presented a sparse linear solver on the GPU. Re-  
105 cently, in the community of parallel computing the conjugate  
106 gradient method has been proposed on multi-GPU [23, 40, 41]  
107 or even multi-GPU clusters [42]. A complete survey on this  
108 topic is beyond the scope of this paper. Please refer to Ver-  
109 schoor’s paper [43] for more details.

110 Besides the conjugate gradient method, Li et al. [25] de-  
111 scribed a GPU accelerated Levenberg-Marquardt optimization.  
112 There are also some previous attempts on parallelizing L-BFGS  
113 method and its variants (e.g. L-BFGS-B method) on the GPU.  
114 Yatawatta et al. [44] implemented GPU-accelerated Levenberg-  
115 Marquardt and L-BFGS optimization routines. They used a  
116 hybrid approach where only the evaluation of the target func-  
117 tion and its gradients are implemented on the GPU, and the rest

118 of the optimization work is still on the CPU. They used a hy-  
119 brid approach where only the evaluation of the target function  
120 and its gradients are implemented on the GPU, and the rest of  
121 the optimization work is still on the CPU. There are also some  
122 other works [27, 46] followed a similar style. None of them  
123 implemented the core parts of the optimization (line searching,  
124 subspace minimization, etc.) on the GPU. Wetzl et al. [45] in-  
125 troduced a straightforward implementation of the L-BFGS al-  
126 gorithm on the GPU where the boundaries are ignored, which  
127 made their implementation unavailable for problems with con-  
128 straints. As far as we know, our method presented in this pa-  
129 per will be the first method running all the core parts of the L-  
130 BFGS-B optimization on the GPU, except for some high-level  
131 branching logic control.

## 132 3. Algorithm

133 The L-BFGS-B algorithm is introduced by Byrd et al. [3].  
134 We follow the notation in their paper to briefly introduce the  
135 algorithm in this section.

The L-BFGS-B algorithm is an iterative algorithm that min-  
imizes an objective function  $\mathbf{x}$  in  $R^n$  subject to some boundary  
constraints  $\mathbf{l} \leq \mathbf{x} \leq \mathbf{u}$ , where  $\mathbf{l}, \mathbf{x}, \mathbf{u} \in R^n$ . In the  $k$ -th iteration,  
the objective function is approximated by a quadratic model at  
a point  $\mathbf{x}_k$ :

$$m_k(\mathbf{x}) = f(\mathbf{x}_k) + \mathbf{g}_k^T(\mathbf{x} - \mathbf{x}_k) + \frac{1}{2}(\mathbf{x} - \mathbf{x}_k)^T \mathbf{B}_k(\mathbf{x} - \mathbf{x}_k), \quad (1)$$

136 where  $\mathbf{g}_k$  is the gradient at point  $\mathbf{x}_k$  and  $\mathbf{B}_k$  is the limited memory  
137 BFGS matrix which approximates the Hessian matrix at point  
138  $\mathbf{x}_k$ . In each iteration, the most crucial phases are: (1) the com-  
139 putation for the generalized Cauchy point; and (2) the subspace  
140 minimization.

### 141 3.1. Generalized Cauchy Point

142 To simplify notation, following [3], we shall drop the index  
143  $k$  of the outer iteration in the rest of this section. Thus,  $\mathbf{B}$ ,  $\mathbf{g}$ ,  $\mathbf{x}$ ,  
144 and  $\hat{m}$  correspond to  $\mathbf{B}_k$ ,  $\mathbf{g}_k$ ,  $\mathbf{x}_k$ , and  $\hat{m}_k$  used above. Subscripts  
145 will be used to denote the components of a vector, and super-  
146 scripts to denote iteration during the search for the generalized  
147 Cauchy point. To minimize  $m_k(\mathbf{x})$  in Eqn. 1, the generalized  
148 Cauchy point  $\mathbf{x}^c = \mathbf{x}(t^*)$  is computed as the first local mini-  
149 mizer  $t^*$  along a piece-wise linear path  $P(t) = (\mathbf{x}^0 - t\mathbf{g}; \mathbf{l}, \mathbf{u})$  that  
150 is to be described below.

Each coordinate  $x_i(t)$  of the piecewise linear path  $\mathbf{x}(t)$  is de-  
fined as

$$x_i^0 - tg_i, \quad t \in [0, t_i] \quad (2)$$

where the breakpoint  $t_i$  in each dimension, which is the bound  
induced by the rectangular bounding region  $(\mathbf{l}, \mathbf{u})$ , is given by

$$t_i = \begin{cases} (x_i^0 - u_i)/g_i & \text{if } g_i < 0 \\ (x_i^0 - l_i)/g_i & \text{if } g_i > 0 \\ \infty & \text{otherwise} \end{cases} \quad (3)$$

The breakpoints  $\{t_i : i = 1, \dots, n\}$  are sorted into an or-  
dered set  $\{t^j : t^{j-1} < t^j, j = 2, \dots, n\}$ . To find the minimizer

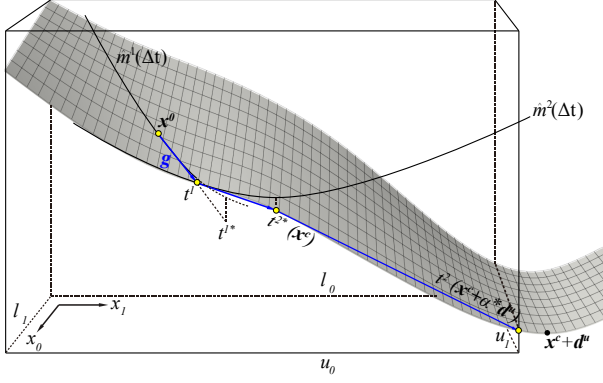


Figure 1: Example of the L-BFGS-B Optimization on 2D domain. The surface represents an energy function constrained by box boundaries.

$t^*$ , the intervals  $[t^{j-1}, t^j]$  are sequentially examined until a local minimizer  $t^*$  of the objective function  $\mathbf{x}$  within the interval is found (i.e.  $t^*$  is the first of the ordered set of local minimizers  $\{t^{j*} : t^{j*} \in [t^{j-1}, t^j]\}$ ). In each interval, the curve for the quadratic model  $m(\mathbf{x}(t))$  can be written in  $\Delta t = t - t^{j-1}$  as:

$$\hat{m}^j(\Delta t) = f^j + f^{j'} \Delta t + \frac{1}{2} f^{j''} \Delta t^2, \quad (4)$$

where  $f^j = f(\mathbf{x}^0) + \mathbf{g}^T(\mathbf{x}^j - \mathbf{x}^0) + \frac{1}{2}(\mathbf{x}^j - \mathbf{x}^0)^T \mathbf{B}(\mathbf{x}^j - \mathbf{x}^0)$ , and  $f^{j'} = \mathbf{g}^T \mathbf{d}^j + \mathbf{d}^{jT} \mathbf{B}(\mathbf{x}^j - \mathbf{x}^0)$  ( $d_i^j = -g_i$  if  $t^j < t_i$  or  $d_i^j = 0$  otherwise) and  $f^{j''} = \mathbf{d}^{jT} \mathbf{B}(\mathbf{x}^j - \mathbf{x}^0)$  are the first and second order directional derivatives of the one dimensional quadratic at point  $\mathbf{x}(t^j)$ . Then the minimizer is computed as  $t^{j*} = t^{j-1} - f^{j'} / f^{j''}$ .

To be concrete, we propose Figure 1 for an illustration in a 2D domain. In this example, the generalized Cauchy point  $\mathbf{x}^c$  is acquired after searching two intervals, where the minimizer  $t^{1*}$  is discarded due to it is not within  $[0, t^1]$ , and the minimizer  $t^{2*}$  is accepted since it is in the field  $[t^1, t^2]$  marked by the boundary constraints. ( $\hat{m}^j(\Delta t)$  is the curve for the quadratic model  $m(\mathbf{x}(t))$  in interval  $[t^{j-1}, t^j]$ . Dotted line means out of the feasible region.)

### 3.2. Subspace Minimization

After the generalized Cauchy point is obtained, the quadratic function  $m_k(\mathbf{x})$  is minimized for the free variables in  $\mathbf{x}^c$ , i.e. variables whose values are not at lower bound or upper bound. To solve this minimizing problem, a direct primal method based on the Sherman-Morrison-Woodbury formula is used to find a solution vector  $\hat{\mathbf{d}}^u$  in the subspace, which gives the minimizer  $\bar{\mathbf{x}}_{k+1}$ . To backtrack the solution into the feasible region defined by the boundary constraints, a positive scalar  $\alpha^*$  is found by a line search as the maximal possible distance of movement along the search direction  $\mathbf{d}_k = \bar{\mathbf{x}}_{k+1} - \mathbf{x}_k$ :

$$\alpha^* = \max(\alpha : \alpha \leq 1, l_i \leq x_i^c + \alpha \hat{d}_i^u \leq u_i, i \in \mathcal{F}) \quad (5)$$

where  $\mathcal{F}$  is a set composed of indices corresponding to the free variables in  $\mathbf{x}^c$ . The backtracked solution  $\hat{\mathbf{d}}^* = \alpha^* \hat{\mathbf{d}}^u$  gives the new point  $\mathbf{x}_{k+1}$  for next iteration. This procedure is repeated until certain convergence condition is satisfied. Figure 1 shows

a 2D example of this procedure: after  $\mathbf{x}^c$  is obtained, variable  $x_0$  is fixed due to  $x_0^c$  is at the upper boundary  $u_0$ , and the only free variable is  $x_1$ . So the maximal possible step-length  $\alpha^*$  makes  $\mathbf{x}^c + \alpha^* \mathbf{d}^u$  exactly at the upper boundary  $u_1$ .

## 4. Our modifications

In the following, we explain our modifications for finding the generalized Cauchy point and subspace minimization, which make the L-BFGS-B algorithm suitable for current GPU architecture.

### 4.1. Approximate Generalized Cauchy Point

The inherently sequential searching for the first local minimizer in the original method is quite hostile to the GPU, especially for problems with high dimensions. We observe that in many practical applications, the first local minimizer is either maintained at the value obtained for the first interval  $t^{1*} = -f_1' / f_1''$ , or very close to the upper bound  $t^1$  of the first interval  $[0, t^1]$ . So we simplify the choice of the first minimizer by approximate the generalized Cauchy point  $\mathbf{x}^c = \mathbf{x} + t^c \mathbf{g}$  by  $t^c = \max(0, \min(t^1, t^{1*}))$ . That is, if the first local minimizer is located in the first interval  $[0, t^1]$ , we find the exact generalized Cauchy point; otherwise, the generalized Cauchy point is approximated by  $t_1$  in the subsequent computation.

We examine the differences made by the above approximation we introduced with the eight minimization problems in the MINPACK-2 problem set [28], list the results in Table 1. Here we compare the difference between our approximated minimizer  $t^c$  and the minimizer computed in the original L-BFGS-B program  $t^*$ . The differences in all iterations are categorized and listed as percentages. As we can see,  $t^c$  and  $t^*$  are the same in more than 85% iterations for problems except the Journal Bearing, and  $|t^c - t^*| / t^*$  is less than 5% for more than 90% iterations for all problems. In addition, even if there are some differences for the generalized Cauchy point, there is no significant difference in the final energy values. This demonstrates the efficacy of our approximation scheme.

Since  $t^1 = \min_i(t_i)$ , it can be computed by a minimal parallel reduction [47]. The directional derivatives  $f'$  and  $f''$  are computed in a similar way to the implementation on the CPU, where the dot products and matrix-vector multiplications are calculated using parallel reductions (see Section 4.3 for details).

### 4.2. Backtracking and Line Search

The original L-BFGS-B implementation uses a sequential searching to find the positive scalar  $\alpha^*$  for backtracking, which cannot easily be adapted to the GPU. Here we observe that expression 5 can be evaluated first by computing the maximal possible value individually in each dimension (denoted as  $\alpha_i$  below) and then using the minimal value among them as the intersect of the boundary constraints. That is, we first compute  $\alpha_i$  as follows,

$$\alpha_i = \begin{cases} (l_i - x_i^c) / \hat{d}_i^u & \hat{d}_i^u < 0, \\ (x_i^c - u_i) / \hat{d}_i^u & \hat{d}_i^u > 0. \end{cases} \quad (6)$$

$\frac{ t^c - t^* }{t^*} \times 100\%$	Elastic-Plastic Torsion	Journal Bearing	Minimal Surfaces	Optimal Design	1-D Ginzburg- Landau	Lennard-Jones Clusters	Stead-State Combustion	2-D Ginzburg- Landau
0	85.23%	55.14%	100.00%	86.41%	100.00%	100.00%	100.00%	98.70%
0~5%	12.19%	35.26%	0.00%	8.99%	0.00%	0.00%	0.00%	1.30%
5%~10%	1.41%	3.40%	0.00%	1.10%	0.00%	0.00%	0.00%	0.00%
10%~15%	0.35%	1.00%	0.00%	0.80%	0.00%	0.00%	0.00%	0.00%
15%~20%	0.00%	0.70%	0.00%	0.30%	0.00%	0.00%	0.00%	0.00%
20%~25%	0.35%	0.60%	0.00%	0.40%	0.00%	0.00%	0.00%	0.00%
25%~30%	0.12%	0.30%	0.00%	0.20%	0.00%	0.00%	0.00%	0.00%
30%~35%	0.00%	0.50%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
$\geq 40\%$	0.35%	3.10%	0.00%	1.80%	0.00%	0.00%	0.00%	0.00%
Energy Diff	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%

Table 1: Comparison of our approximated  $t^c$  and real  $t^*$  in L-BFGS-B algorithm for all the eight minimization problems in MINPACK-2. The size of all problems is 40,000, and the boundary is  $[-1, 1]$  for all dimensions. “Energy Diff” means the difference of final energy between using the original generalized Cauchy point and our approximated one.

Then a minimal parallel reduction [47] is performed,

$$\alpha^* = \min(1, \min_i(\alpha_i)) \quad (7)$$

The last step in each iteration of the L-BFGS-B algorithm utilizes a line search to find a new point for next iteration, which can similarly be computed with a minimal parallel reduction.

#### 4.3. Implementation Details

We implement our GPU-based L-BFGS-B algorithm using NVIDIA CUDA language [48]. The first problem to be handled is how to operate between the matrices and vectors, which is pervasive in the algorithm, especially when calculating the infinity normal of the projected gradient, the inverse L-BFGS matrix and its pre-conditioners.

For large-scale problems, the number of columns of inverse L-BFGS matrix and its pre-conditioners can be much larger than their number of rows (normally  $m$  is between 3 and 8), where  $m$  is the maximum dimension of the Hessian approximation). This kind of matrices are often called “panels” or “multi-vectors” in the literatures [49, 50], and it is common to solve the “panel-panel” multiplication [49, 50] using dot-products, which is implemented using the latest parallel reduction technique [47] in our implementation. Take the matrices in Fig. 2 for an example. To calculate this value, in each thread we sample the values from both the left and the right matrix, multiply them (and other calculations if necessary, such as scaling, adding or dividing by an extra value, etc.) and store the result in the shared memory. Then a parallel reduction is performed across the shared memory and the value from the thread whose index is zero is stored in the resulting matrix.

We have also tested NVIDIA CUBLAS Library [51] for this “panel-panel” multiplication, and it proved less efficient than our method (Fig. 3), since it has not been optimized for the matrices of such special dimensions. The dimension of the two matrices in this test are  $8 \times M$  and  $M \times 8$ , where  $M$  varies from 10 to over 1,000,000. The initial values of elements in these two matrices are random numbers in  $[0, 1]$ . All the computations are in the double precision and the difference between the

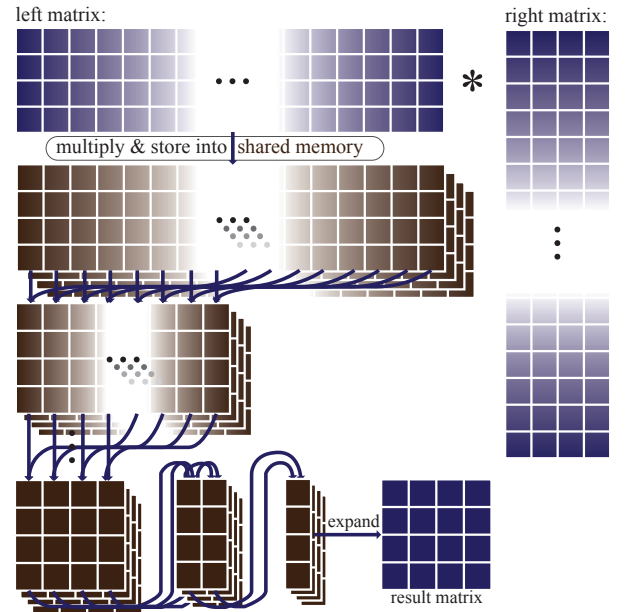


Figure 2: Matrix-matrix multiplication using parallel reduction.

244 results of our method and of CUBLAS is less than  $1E - 9$ . Al-  
 245 though `cublasDgemm` is faster than our implementation when  
 246  $M = 10$  (when the matrices are almost square), our implemen-  
 tation outperforms it for several times as soon as  $M \geq 20$ .

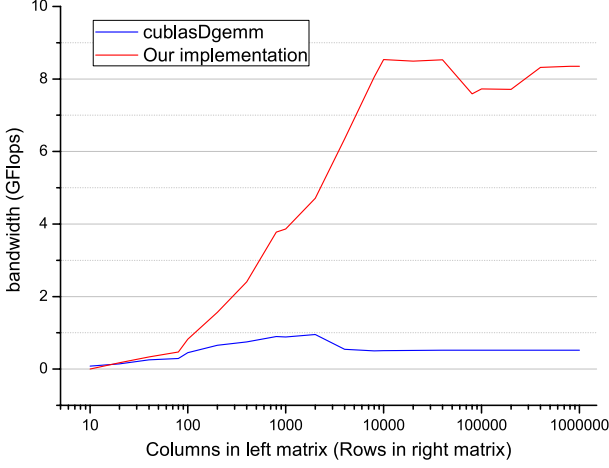


Figure 3: Comparison of throughput for matrix multiplication using CUBLAS Library (the `cublasDgemm` function call) and our method.

247 According to the literature from Volkov and Demmel [52],  
 248 in the CUBLAS Library, a matrix is generally treated, and di-  
 249 vided into blocks, whose result is accumulated by cycling  $16 \times$   
 250 between the rows internally, resulting in a lower parallelism;  
 251 also for more synchronization they need more updates across  
 252 multiple blocks. This fact may contribute to the result that our  
 253 implementation can be  $16 \times$  faster when the number of variables  
 254 becomes larger than 5,000, which is shown in Fig. 3. We have  
 255 also experimented the CUSPARSE Library and found that it  
 256 performed similar as CUBLAS. The reason is that all the matri-  
 257 ces in L-BFGS-B are dense. Hence a sparse matrix solver can  
 258 hardly demonstrate its power.

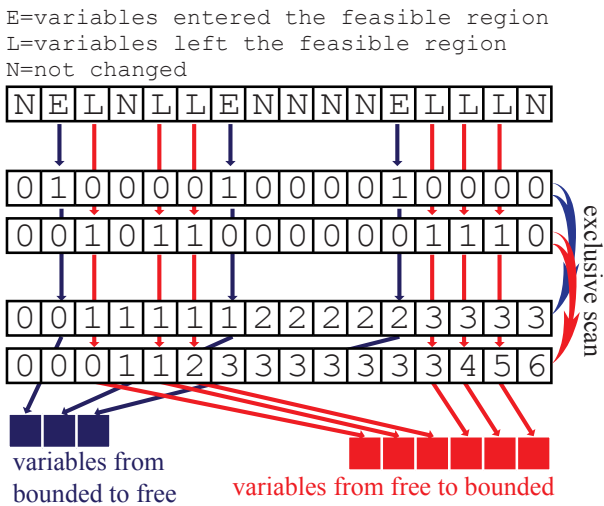


Figure 4: Managing the status of variables using parallel scan.

259 In the L-BFGS-B algorithm, the steepest descent direction  
 260 is projected onto a feasible region defined by the boundary con-  
 261

262 straints. Variables whose value at the lower or upper bound-  
 263 aries of this region are held fixed. The set of these variables  
 264 is called “active set” [3] indicating the corresponding boundary  
 265 constraints are active. Before the Hessian approximation, the  
 266 status of variables have to be traced to see whether they entered  
 267 or left the active set. Instead of searching sequentially for all the  
 268 variables, we first mark variables that entered or left the active  
 269 set into two arrays, and then perform a parallel scan [53] across  
 270 each array to transform the boolean marks into sequential in-  
 271 dices. Finally, we select the variable as it is marked and put  
 272 them in positions determined by their indices (this operation is  
 273 often called “compact” [53]). We use the implementation from  
 274 the Thrust Library [54] for the parallel scan. This process is  
 275 illustrated in Fig. 4.

276 The L-BFGS-B algorithm needs Cholesky factorization to  
 277 compute  $\hat{\mathbf{d}}^u$  for subspace minimization [26]. We use Henry’s  
 278 code [55] to compute Cholesky factorization. Other linear alge-  
 279 bra operations such as solving triangular system are performed  
 280 using the CUBLAS Library [51].

## 281 5. Applications

282 We compare the efficacy and robustness of our GPU-based  
 283 L-BFGS-B algorithm and the original CPU-based L-BFGS-B  
 284 algorithm using two applications described below. All experi-  
 285 ments were performed with an Intel Xeon W5590 @ 3.33GHz  
 286 and an NVIDIA GTX 580 in double precision. The CUBLAS  
 287 Library and the Thrust Library used are included in CUDA  
 288 Toolkit version 4.2.

### 289 5.1. GPU-based Centroidal Voronoi Tessellation

290 To explore the power of our GPU implementation in graph-  
 291 ics, we experimented our L-BFGS-B method on the centroidal  
 292 Voronoi tessellation (CVT) problem. For the CVT, it is already  
 293 shown in [27] how to evaluate CVT energy function and com-  
 294 pute its gradient on the GPU. However, the L-BFGS-B itera-  
 295 tions are still performed on the CPU in [27]. In the following,  
 296 we will show how to perform L-BFGS-B iterations on the GPU  
 297 as well, and observe resulting the performance gain.

Centroidal Voronoi tessellation requires minimizing the fol-  
 lowing CVT function [7]:

$$F(\mathbf{X}) = \sum_{i=1}^n \int_{\Omega_i} \rho(\mathbf{x}) \|\mathbf{x} - \mathbf{x}_i\|^2 d\sigma, \quad (8)$$

298 where  $\mathbf{X} = (\mathbf{x}_1, \mathbf{x}_2, \dots, \mathbf{x}_n)$  is an ordered set of  $n$  point sites,  $\Omega_i$   
 299 is the Voronoi cell of site  $\mathbf{x}_i$ , and  $\rho(\mathbf{x})$  is a density function at  $\mathbf{x}$ .

300 We use the code from [27] for Voronoi tessellation on the  
 301 GPU (VTGPU for short in the following) with both CPU L-  
 302 BFGS-B and our GPU L-BFGS-B implementations. We also  
 303 transplant all the new “tweaks” to L-BFGS-B we made on the  
 304 GPU to its implementation on the CPU, such as using an ap-  
 305 proximate generalized Cauchy point, maximizing the dimen-  
 306 sion of Hessian approximation, and maximizing the step length  
 307 in each iteration. This is fair treatment because it has been ob-  
 308 served that these “tweaks” make L-BFGS-B faster and simpler



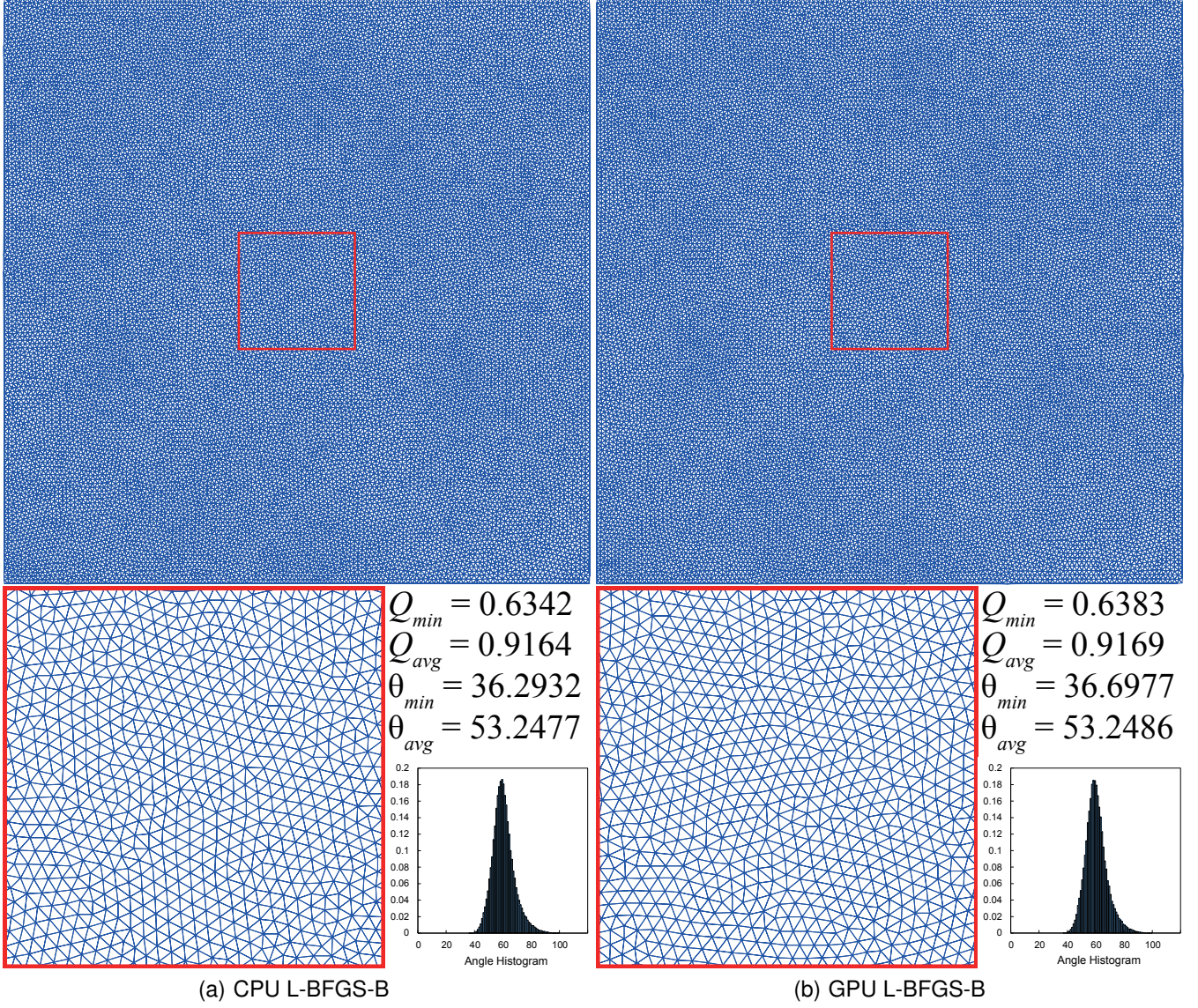


Figure 5: Delaunay triangulations of 20,000 vertices. In the bottom figure only a part of them are demonstrated. The results are generated from CVT using VTGPU with either CPU and GPU L-BFGS-B iterations.  $\theta$  is the smallest angle in a triangle; “min”=the minimal value of all triangles in the mesh; “avg”=the average value of all triangles in the mesh.

Size	Resolution	Evaluation	CPU L-BFGS-B		GPU L-BFGS-B		spd/itr	Energy Difference
			itr	L-BFGS-B (I/O)	itr	L-BFGS-B		
60,000	2,048	44.97	28	112.07 (12.81)	28	4.06	27.60×	0
40,000		43.96	34	74.18 (9.19)	34	3.18	23.33×	0
20,000		42.43	45	30.09 (4.05)	55	2.19	13.74×	-2.31E-08
10,000		41.92	69	15.48 (2.27)	69	1.71	9.05×	0
8,000		41.87	76	12.61 (1.92)	72	1.60	7.88×	-3.38E-08
6,000		41.84	89	11.2 (1.53)	71	1.53	7.32×	3.79E-07
4,000		41.38	106	6.51 (1.18)	106	1.40	4.65×	0
4,000	1,024	8.85	48	6.21 (1.12)	48	1.33	4.67×	0
2,000		8.76	61	3.37 (0.74)	61	1.24	2.72×	0
1,000		8.70	74	1.81 (0.51)	74	1.16	1.56×	0
500	512	2.38	56	1.02 (0.38)	56	1.13	0.90×	0
200		2.39	53	0.65 (0.38)	59	1.09	0.60×	-4.79E-05

Table 2: Statistics of VTGPU with the original CPU L-BFGS-B implementation and our GPU L-BFGS-B implementation. All the timings are for each iteration and in milliseconds. “itr” is the number of iterations; “Evaluation” is the time spent on function and gradient evaluation using the VTGPU algorithm; “L-BFGS-B” is the time spent on each L-BFGS-B iteration, including the time spent on data exchanging (denoted by “I/O”); “spd/itr” is the speed-up of L-BFGS-B in each iteration.

without compromising its convergence rate. In both implementations, we stop the iteration when the decrement of energy is less than  $1E - 64$ . Our experimental results are summarized in Table 2. We record the final CVT energy, iterations required, and timing data for different parts of both methods, to be detailed in the following. A comparison of the total costs per iteration between [27] and ours is shown in Fig. 8.

#### 5.1.1. Jump Flooding Algorithm

The VTGPU uses the jump flooding algorithm (JFA) [56, 57, 58] to compute the Voronoi diagram on the GPU. The timing of this stage is labeled as “Evaluation” in Table 2. Because both competitors use the same code for this stage, their iteration-wise timings are generally the same.

#### 5.1.2. Data Exchange

Using VTGPU with the CPU L-BFGS-B also requires data exchanging between the device and host memory because the computation of CVT energy and its gradient is on the GPU. We mark the time spent on this communication as “I/O” in Table 2. It increases linearly with both the number of sites and the number of iterations. The data exchange costs may occupy more than 20% of the L-BFGS-B time on average, which is totally saved in the GPU implementation.

#### 5.1.3. L-BFGS-B Optimization

The time spent on the optimization is the main part that made the difference in the comparison. We break down this part into the different columns. The number of iterations is recorded in the “itr” column of Table 2. The GPU version generally requires similar iterations to the CPU version. Some exceptions are due to the different definitions of double precision between the CPU and the GPU.

The time per iteration of the L-BFGS-B algorithm is recorded in the “L-BFGS-B” column of Table 2, with the speed-up recorded in the “L-BFGS-B” of the “Speed-up” column. Time of the two implementations increases linearly with the number of sites,

however, the CPU version grows much faster — about 20× more than the GPU implementation. Fig. 6 compares the two implementations, where the slope of CPU L-BFGS-B is  $1.61E - 3$  and the slope of GPU L-BFGS-B is  $8.03E - 5$ .

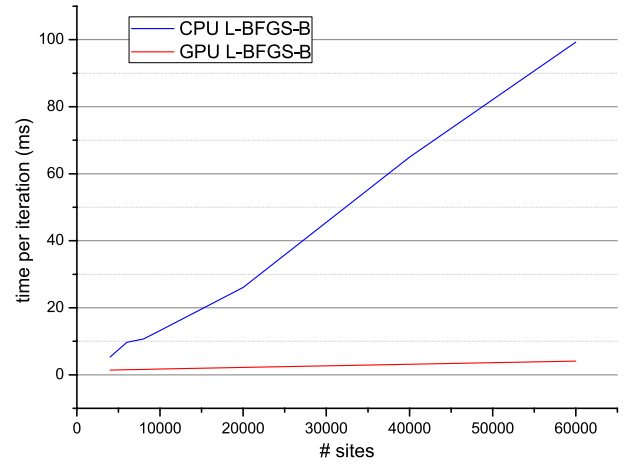


Figure 6: Performance comparison for L-BFGS-B iterations in CVT problem.

We also compare our generalized Cauchy point approximation with the CPU implementation without the approximation. The results are listed in Table 3. It is clear that our approximation is satisfying for the CVT problem.

#### 5.1.4. Convergence

We compute the difference between final energies from both methods, and record the  $F_{GPU} - F_{CPU}$  in the “Energy Difference” column of Table 2. The result of the GPU version is mostly the same as the result of the CPU version. Occasionally the two implementations generate different final energies, which indicates that different local minimum points are reached. To visually demonstrate this statement, we compare in Fig. 5 the two Delaunay triangulations, which are dual to the CVTs, with 20,000 sites, as well as their quality measurements. Here the quality of a triangle is measured by  $Q = 2\sqrt{3}S/ph$  [59],



$\frac{ t^c - t^* }{t^*} \times 100\%$	resolution 512		resolution 1,024			resolution 2,048						
	200	500	1000	2000	4000	4000	6000	8000	10000	20000	40000	60000
0	100.00%	98.39%	100.00%	100.00%	98.41%	99.07%	99.14%	98.72%	98.61%	96.43%	97.37%	97.06%
0~5%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
5%~10%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	1.28%	0.00%	1.79%	2.63%	0.00%
10%~15%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
15%~20%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	1.39%	0.00%	0.00%	0.00%
20%~25%	0.00%	1.61%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
25%~30%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
30%~35%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.86%	0.00%	0.00%	0.00%	0.00%	0.00%
$\geq 40\%$	0.00%	0.00%	0.00%	0.00%	1.59%	0.93%	0.00%	0.00%	0.00%	1.79%	0.00%	2.94%

Table 3: Comparison of our approximated  $t^c$  and real  $t^*$  in L-BFGS-B algorithm for VTGPU with different sites and different resolutions. The first row in the head shows resolutions and the second row shows site numbers.

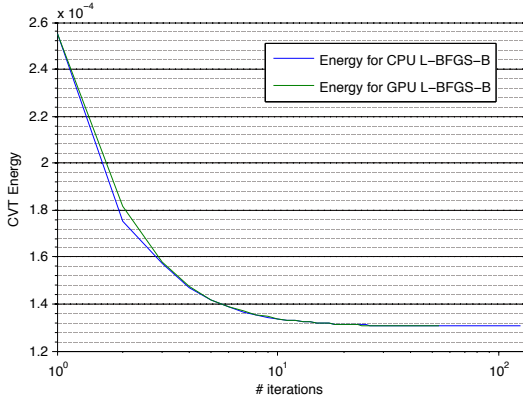


Figure 7: During the optimization, the CVT energy changes likewise by using CPU and GPU. The figure is generated in the same setting as Fig. 5.

where  $S$  is the area,  $p$  is the half-perimeter, and  $h$  is the length of the longest edge. It is clear that the two implementations generate final results of similar quality. Our GPU implementation can also guarantee a stable convergence, as shown in Fig. 7, where the energies from both methods will finally decrease to the same level, and only slightly differ during the optimization process.

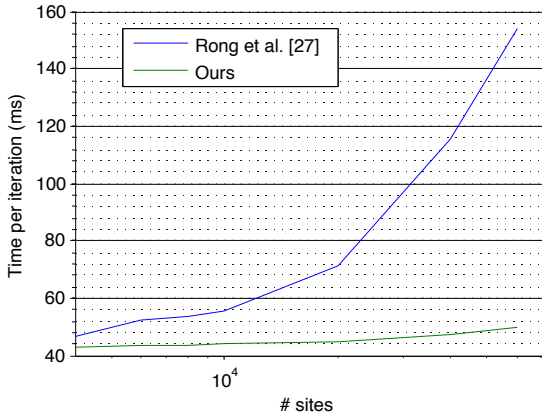


Figure 8: Performance comparison (total time in each iteration) between [27] and ours.

## 5.2. Elastic-Plastic Torsion in MINPACK-2

For generality, we also evaluate our implementation by solving the Elastic-Plastic Torsion problem in the classical MINPACK-2 problem set [28], which is a representative optimization problem in scientific computing. In this problem the elastic-plastic stress potential in an infinitely long cylinder is determined when torsion is applied, which is equivalent to that of minimizing a complementary energy  $q$  on a square feasible region  $D$  [60]:

$$q(v) = \int_D \left( \frac{1}{2} \|\nabla v(x)\|^2 - cv(x) \right) dx. \quad (9)$$

We use the same Fortran code on the CPU for evaluating  $q$  and gradient  $\nabla v(x)$ , but use two versions, specifically, our GPU implementation and the original CPU implementation [26] for the L-BFGS-B iterations. Comparisons are presented in Table 4. We solve the 2D problem where the two dimensions are set equivalent and their multiplication is the “Size” of the problem. We evaluate from four hundred to four million variables, using  $c = 5.0$  (recommended by [60]) for the constant  $c$  in (9).

The number of iterations required by our implementation on the GPU (“itr” columns) is similar to that of the CPU implementation. Besides, the effectiveness of our implementation has outperformed the CPU implementation in each iteration (“L-BFGS-B” columns), beginning at size=6,400. While yielding nearly the same final energy value, our implementation requires much less time. Fig. 9 compares the time per iteration of different problem sizes for GPU and CPU implementations. We can see that the curve for CPU implementation increases roughly 29× faster than the GPU implementation with the increase of the problem size; here we treat the curvature as linear dependence, the slope of the CPU implementation is  $8.75E-4$  while the slope of the GPU implementation is  $3.03E-5$ . The speedup per iteration is recorded in the “spd/itr” column.

From the statistical data, we observe again the efficacy of our approximation to the generalized Cauchy point. The average step length for computing the generalized Cauchy point is listed in the “ $t^*$ ” and “ $t^c$ ” columns. Clearly, the values for both methods are quite similar but our approximation brings about considerable performance gain. Furthermore, our new strategy may even reduce the number of iterations (c.f. “itr” column) with an equivalent final energy in some cases. Due to the different definitions of double precision between CPU and GPU, there may be some energy differences. Nevertheless, they are



Size	Evaluation	CPU			GPU			spd/itr	Energy Difference
		$t^*$	itr	L-BFGS-B	$t^c$	itr	L-BFGS-B (I/O)		
4,000,000	141.09	0.09	4197	3351.68	0.10	3971	137.16 (17.92)	24.44×	5.88E-11
2,250,000	79.62	0.09	2917	2200.41	0.10	3213	78.58 (9.97)	28.00×	-4.52E-12
1,440,000	51.29	0.07	2915	1473.86	0.09	2636	51.50 (6.45)	28.62×	8.78E-12
1,000,000	36.07	0.08	2310	782.62	0.08	1907	36.61 (4.30)	21.38×	7.86E-12
640,000	23.12	0.07	1685	427.75	0.08	1793	24.23 (2.70)	17.65×	3.98E-12
360,000	13.11	0.08	1272	220.40	0.09	1315	15.27 (1.57)	14.43×	2.44E-12
160,000	5.91	0.17	921	117.74	0.18	1035	8.17 (0.63)	14.41×	-1.85E-12
40,000	1.53	0.24	549	15.09	0.24	464	3.27 (0.20)	4.61×	-1.91E-13
10,000	0.39	0.26	241	3.59	0.26	237	1.92 (0.19)	1.87×	3.00E-14
6,400	0.25	0.26	193	2.29	0.26	199	1.60 (0.08)	1.43×	-6.90E-14
3,600	0.14	0.26	144	1.34	0.27	155	1.50 (0.08)	0.89×	1.20E-14
1,600	0.06	0.26	133	0.93	0.26	105	1.41 (0.05)	0.66×	-9.99E-16
400	0.02	0.26	52	0.20	0.25	49	1.17 (0.04)	0.17×	-9.99E-15

Table 4: Statistics for the Elastic-Plastic Torsion problem. All timing data are in milliseconds. “Evaluation” is the time spent on function and gradient evaluation;  $t^*$  and  $t^c$  are average step lengths for computing the generalized Cauchy point; “itr” is the number of iterations; “L-BFGS-B” is the time spent on each L-BFGS-B iteration, including the time spent on data exchanging (denoted by “I/O”); “spd/itr” is the speed-up of L-BFGS-B in each iteration.

no more than  $5.88E - 11$ , and sometimes the energy computed by our implementation is lower than that produced by the original implementation (c.f. negative terms in the “Energy Difference” column)

In both experiments, we use a stop criterion less than  $1E - 64$ , that is, we run the experiment until the amount of energy decreased is less than  $1E - 64$ . Note that in this experiment, since the computation of the energy function value and its gradients are still on the CPU, we need to transfer data between the CPU and the GPU in each iteration. Even with this overhead, the GPU implementation is still faster than the CPU one.

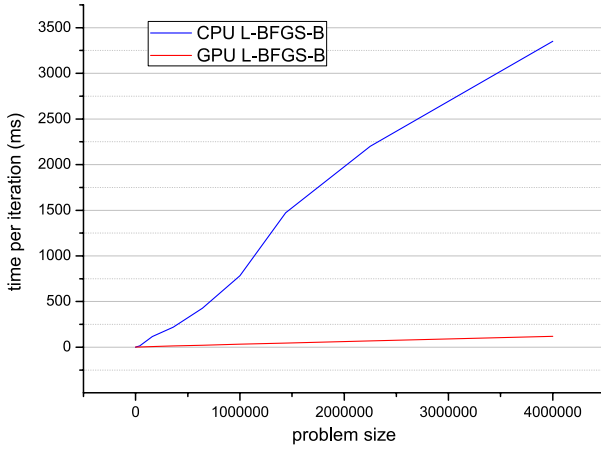


Figure 9: Performance comparison for L-BFGS-B iterations in Elastic-Plastic Torsion problem.

## 6. Limitations

Currently, the performance of our method is limited by the memory bandwidth between the global video memory and the on-chip memory (shared memory, registers, etc.). We have also tested our implementation on a Tesla C2050. Although

the Tesla C2050 has a much higher peak performance on the calculation in double precision (515GFlops) than the GTX580 (193GFlops), its performance on running our GPU L-BFGS-B algorithm is lower. More specifically, the ratio of the performance of the two cards is exactly the ratio of their memory bandwidth (144GB/sec. vs. 192.4GB/sec.), indicating that memory bandwidth is the bottleneck. Besides, our method still needs to read a few scalars from the GPU to the CPU in some stages, to control the high-level branching logic in the L-BFGS-B algorithm. A solution to these problems is to divide the variables into segments, calculate for each, and then combine. With this strategy, instead of cycling between stages, one can pack all the iterations into a single kernel where the global memory is accessed only at the beginning and at the end of the algorithm. However, this solution requires the evaluation of the function, as well as the calculation of the gradient vector, is divisible, which is obviously not available to many optimization problems.

## 7. Conclusion and Future Work

In this paper, we presented the first parallel implementation of the L-BFGS-B algorithm on the GPU. Our experiments show that our approach makes the L-BFGS-B algorithm GPU-friendly and easily parallelized, so the time spent on solving large-scale optimizations is radically reduced. Future work includes breaking the bottleneck of memory bandwidth and exploring the parallelism of L-BFGS-B on multiple GPUs or even clusters for problems of larger scales.

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