# More Than a Port:

Challenges in GPU-Based
Monte Carlo
and
Method of Characteristics
Particle Transport

ANS Annual Virtual Meeting 2021

Monday, June 14

Speaker: John Tramm





#### Overview

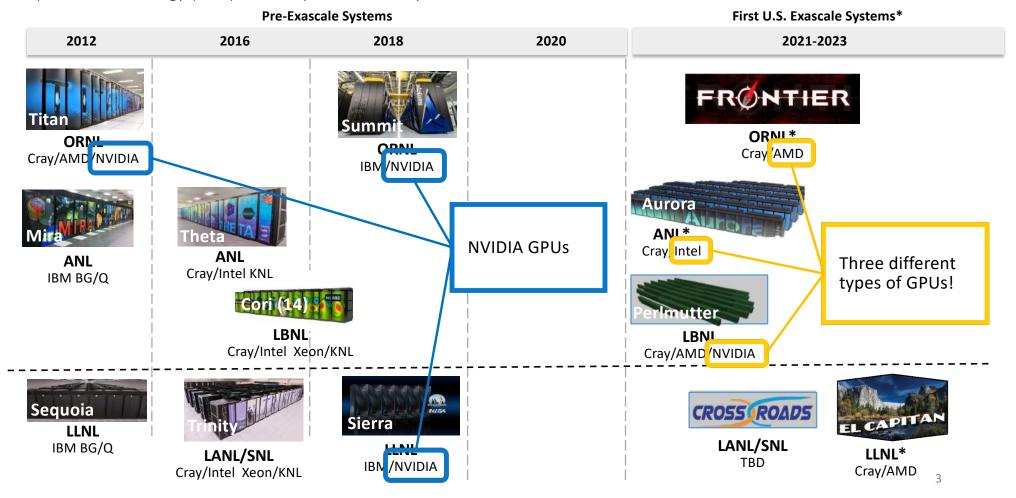
- Why GPUs matter and impact on field of numerical simulation
- General porting and algorithmic challenges for GPU
- Case studies in porting real applications to GPU:
  - OpenMC (Monte Carlo) w/ OpenMP target offloading
  - ARRC (Random Ray Method of Characteristics) w/ CUDA





# GPUs Are Taking Over

Department of Energy (DOE) Roadmap to Exascale Systems



# Problem: New Programming Model Required

- Traditional CPU-based supercomputers:
  - MPI
  - MPI + OpenMP Threading
- GPU-based supercomputers:
  - MPI + X (where "X" is not OpenMP Threading)





#### Four basic choices of GPU programming model

#### **GPU-specific kernels**

- Isolate the computationally-intensive parts of the code into CUDA/HIP/SYCL kernels.
- Refactoring the code to work well with the GPU is the majority of effort.

#### C++ abstractions

- Fully abstract loop execution and data management using advanced C++ features.
- Kokkos and RAJA libraries developed by NNSA in response to increasing hardware diversity.

#### Loop pragma models

- Offload loops to GPU with OpenMP target offloading or OpenACC.
- Most common portability strategy for Fortran codes.

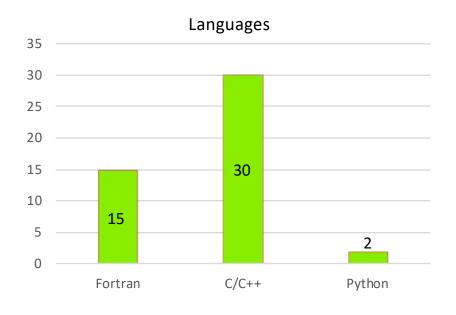
#### **Co-design frameworks**

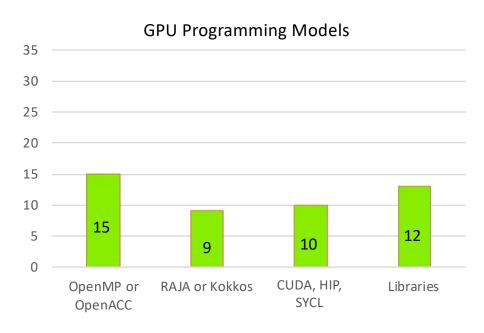
- Design application with a specific motif to use common software components
- Depend on co-design code (e.g. CEED, AMReX) to implement key functions on GPU.





Exascale Compute Project (ECP) applications use a mix of languages and programming models





Many codes are still in flux, with quite a few still deciding on a final programming model. A few Fortran codes are being rewritten in C++, but most are not.





#### **GPU Programming & Porting Challenges**

#### **Memory Management**

- Manual management of device memory space and host ← → device communication
- Unified Shared Memory (USM) can help in some cases, but not in many others!

#### **Lack of Portability**

- Historically, GPU market dominated by NVIDIA and proprietary CUDA model
- Not all open standards supported at the same level by all vendors

#### C++ Restrictions on Device

- No virtual functions or polymorphism
- No C++ STL usage
- No dynamic memory allocation

#### **Changes in Parallelism**

- Some models require strict kernelization rather than "for loop" based parallelism
- Some algorithms may require management of shared resources (e.g., shared local memory)





#### **GPU Algorithmic Challenges**

#### **Increased Parallelism**

- Huge parallelism required to saturate a GPU
- Challenging for strong scaling

#### **Thread Divergence**

- SIMD
- Threads in a block/team/group should be doing same task

# EXASCALE COMPUTING PROJECT

#### **Memory Management**

- Need to minimize host ←→ device data movement
- Typically less memory available on GPU

#### **Mixed Precision**

- FP32, FP16 offer performance gains on GPU
- Numerical innovations may be needed to ensure stability

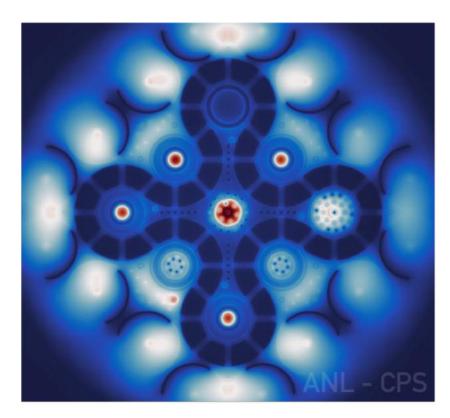


# Case Studies



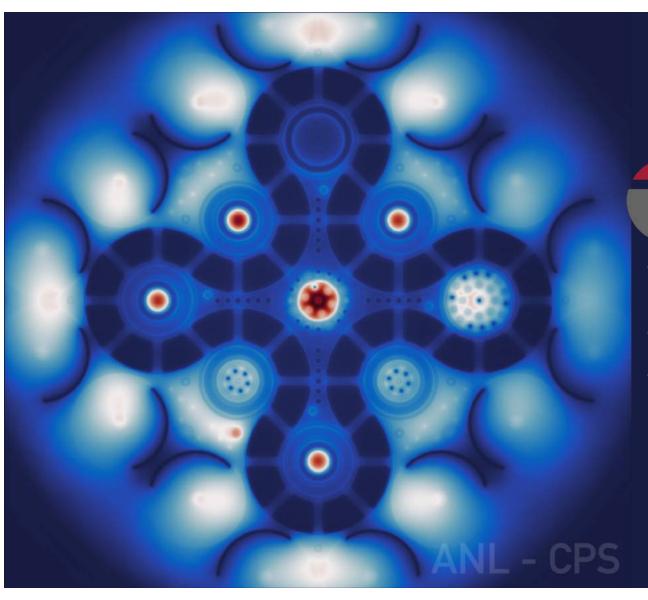


# So: How bad was it to get OpenMC running on GPU?









# OpenMC

- Monte Carlo continuous energy particle transport
- Language: Modern C++
- Parallelism: MPI + OpenMP Threading



# Porting Challenges

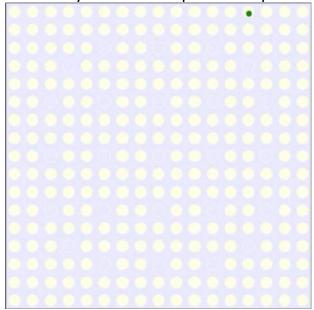
- GPU port uses MPI + OpenMP Target Offloading
- Personally ran into, identified, and reported at least 23 compiler bugs!
- Modern C++ problems:
  - virtual functions not allowed\* on device
  - standard template library usage (STL) not allowed on device
- Laborious to manually map deep hierarchical data structures to device memory
  - Easy to make mistakes and hard to debug





## Algorithmic Challenges

History-Based Transport Example



Animation by Paul Romano



#### "History-Based" Parallelism

- Each particle undergoes random series of different events (collisions, movements, tallies, etc) from birth to death
- Parallelism expressed at high level over independent particles

#### "Event-Based" Parallelism

- Originally developed in the 80's for vector computers
- Only execute one low level event type at a time (kernel splitting)
- Parallelism expressed over particles requiring that event
- Greatly reduces thread divergence

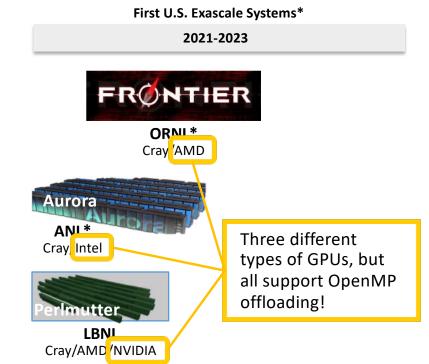
#### **Other Algorithmic Optimizations**

- Sorting (by material and/or particle energy)
- SOA vs. AOS
- Efficient shared memory cell neighbor lists



#### OpenMC Port Epilogue

- OpenMP 5.0 target offloading is an extremely new programming model → Lots of compiler bugs!
- However, all exascale systems will support this model
- A lot of prior work on Monte Carlo for GPU, so we had a good roadmap for what optimizations are needed

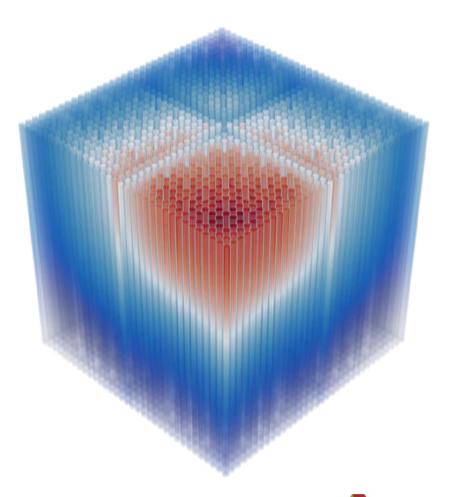






So:
How bad was it to get

ARRC
running on GPU?



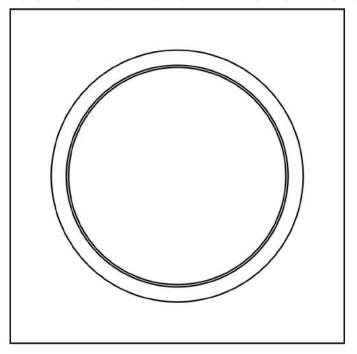




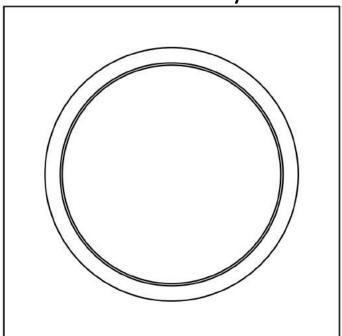
# Brief Background:

# ARRC is an application that uses the random ray method

#### Traditional Deterministic MOC



#### Random Ray



# Advantages compared to traditional deterministic MOC:

- No storage of angular fluxes at boundaries:
  - > 50-1000x less memory needed
- Low ray density required to reach stationary source distribution:
  - > 50-500x less work per iteration

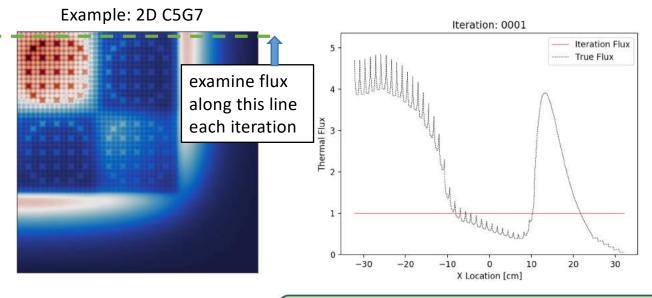


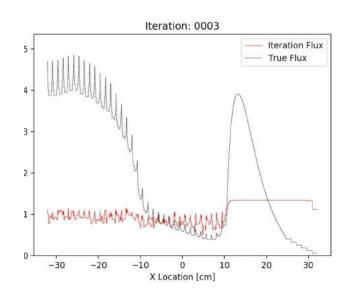


# Deterministic vs. Random Ray: Real Time Comparison

#### **Traditional Deterministic**

#### **Random Ray**





- Random ray method can generate noisy, but unbiased stationary source distribution using very few rays
  - Once stationarity reached, statistics can be accumulated (just like in MC)





# ARRC Porting Challenges

- Port from C89 using MPI + OpenMP Threading → MPI + CUDA
- Actually not too bad!
- CUDA compiler has been around since 2007: reliable and performant!
- Original app being in C89 meant:
  - No STL usage to remove
  - No virtual functions to flatten



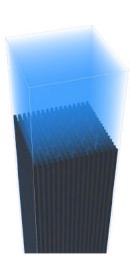


# ARRC Algorithmic Challenges

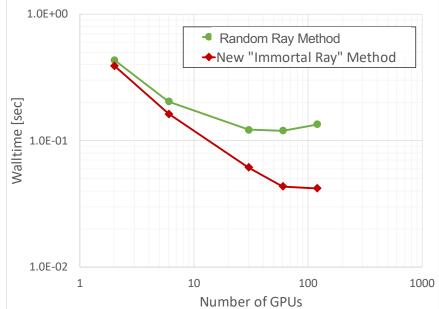
- Adaption of event-based mode from Monte Carlo
- 2. Making domain decomposition performant on GPU
- 3. Increasing amount of parallel work exposed by method to enable strong scaling on GPU ("Immortal Ray" variant)

All of these things required significant research and/or implementation effort!

ARRC Strong Scaling on Summit Supercomputer
[Time per Power Iteration]



Simulation: 3D PWR Assembly







# ARRC Port Epilogue

- CUDA not supported on exascale machines!
  - Aurora (Intel GPUs)
  - Frontier (AMD GPUs)
- $\rightarrow$  Thus, ARRC may need a  $2^{nd}$  GPU port to a more portable model
- Significant research required into GPU-specific optimizations for this method
  - GPU optimizations for deterministic MOC not always applicable to random ray

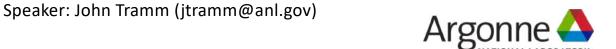




# **Takeaways**

- Many choices for GPU programming model **no "best" choice in most cases**
- Porting to an exascale programming model can be easy/difficult depending on starting point
- Performance gains on GPU as compared to CPU are not usually found out of the box, but can usually be achieved via algorithmic and/or numerical innovations!
- Event-based algorithms appear to be very helpful for performance in both Monte Carlo and MOC/random ray transport









# Takeaways





# Immortal Rays: Rethinking Random Ray Neutron Transport on GPU Architectures



#### **Scientific Achievement**

Developed a new numerical variant of The Random Ray Method (TRRM) for neutral particle transport. The new variant, dubbed the "Immortal Ray Method," is a fundamental physics-based reworking of fundamental numerical aspects of the random ray method. The key development is a new way of handling initial conditions for rays that allows for use of a higher number of short-length rays rather than a lower number of long-length rays.

#### Significance and Impact

TRRM is a recently developed method for numerically solving the Boltzmann PDE in the context of neutral particle transport. It is notable due to its ability to perform full core simulations in a faster and much more memory efficient manner than was previously possible. Previous work identified parallel scaling losses on GPU-based systems when using random ray. The new Immortal Ray variant massively boosts available parallelism while simultaneously cutting communication costs – greatly improving scalability on GPU-based supercomputers.

#### **Research Details**

- Immortal ray improves node-level GPU performance on small problems by up to 4x.
- Resulted in strong scaling performance improvement of 3x on the Summit supercomputer.
- Identified several numerical problems introduced by the new method and developed and tested solutions that largely mitigate these issues.

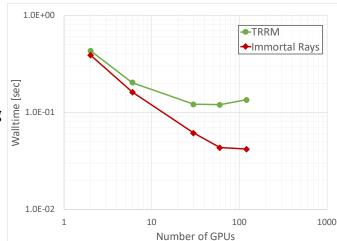
Citation: Tramm, J., Siegel, A. (2021). Immortal Rays: Rethinking Random Ray Neutron Transport on GPU Architectures. (Submitted to) Journal of Parallel Computing – ECP Special Issue. (Under Review)

ANL: John Tramm, Andrew Siegel





Strong scaling study on the Summit supercomputer (lower is better)

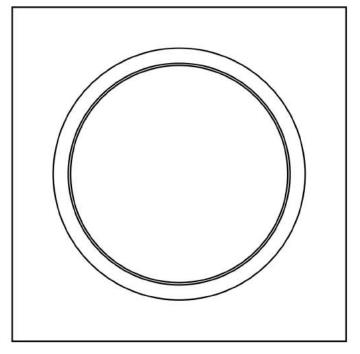




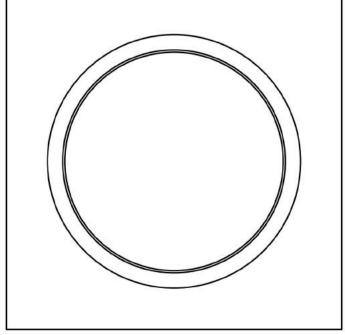


# Deterministic Method of Characteristics (MOC) vs. Random Ray

#### **Traditional Deterministic**



#### Random Ray



## John R. Tramm, Kord S. Smith, Benoit Forget, and Andrew R. Siegel. "The Random Ray Method for neutral particle transport." *Journal of Computational Physics*, 342:229 – 252, 2017.



#### **Things Required to Make it Work**

- Starting angular flux approximation (dead zone)
- Two region stochastic convergence, similar to Monte Carlo (MC)
  - Shannon entropy monitoring

# Advantages compared to traditional deterministic MOC:

- No storage of angular fluxes at boundaries
  - > 50-1000x less memory needed
- Unbiased sparse iteration
  - > 50-500x less work per iteration



# Example: Random Ray Particle Transport





# Way too much if I introduce it all and try to explain everything

- Note the time to shill random ray.
- No one wants that.
- It's obnoxious.
- Boo
- Better idea:
  - What did you have to do to get up and running on GPU



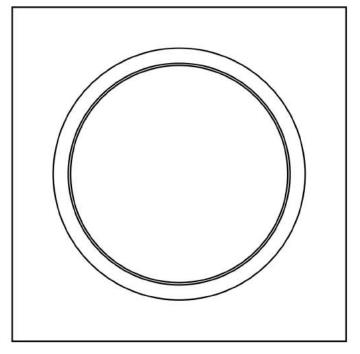




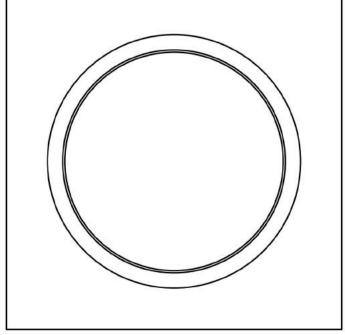


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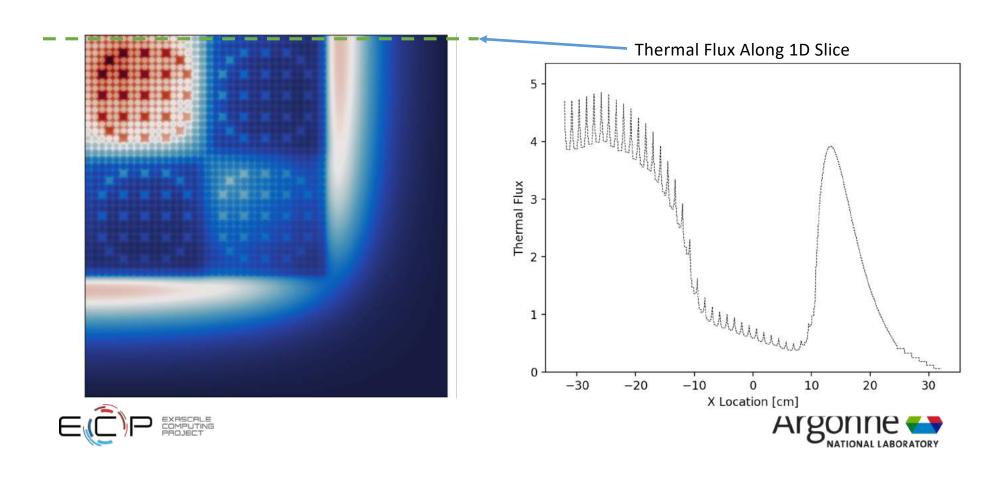
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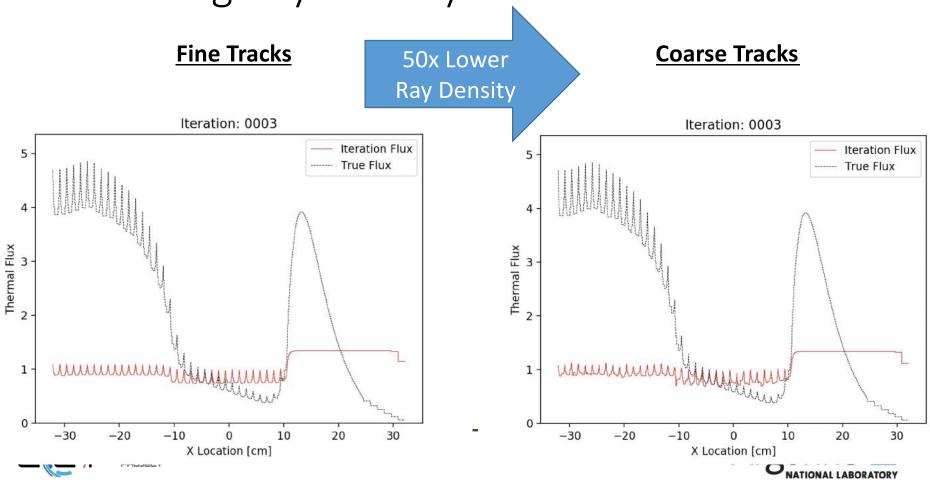
## Why does random do so much less work than deterministic MOC?

Example: Convergence of thermal flux in a slice of 2D C5G7 benchmark problem



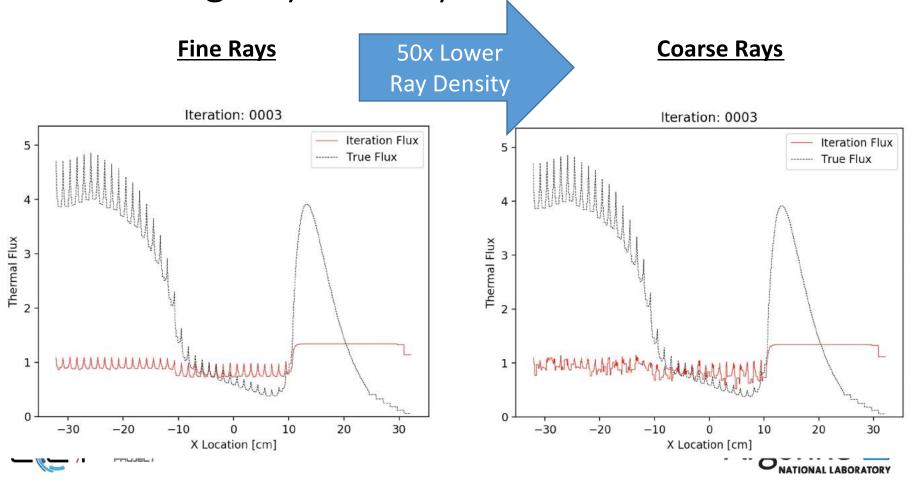
## Deterministic MOC:

Decreasing Ray Density Increases Error



# Random Ray:

Decreasing Ray Density Does Not Affect Error

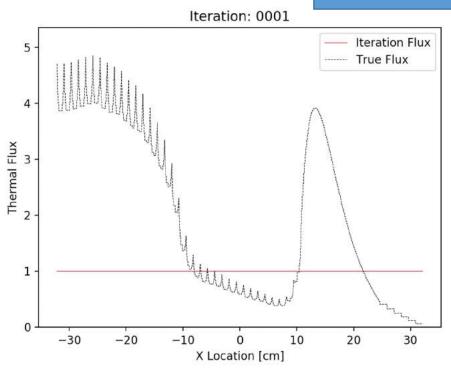


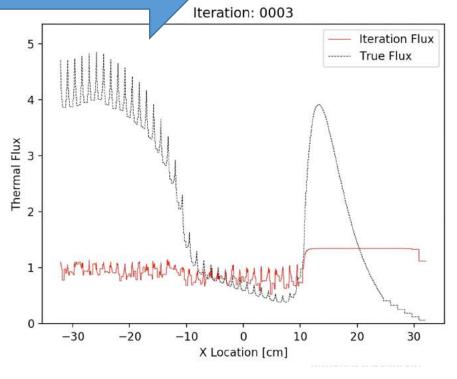
Deterministic vs. Random Ray: Runtime Comparison

<u>Traditional Deterministic</u> (Fine Tracks) Lower Ray Density
=

Faster per Iteration

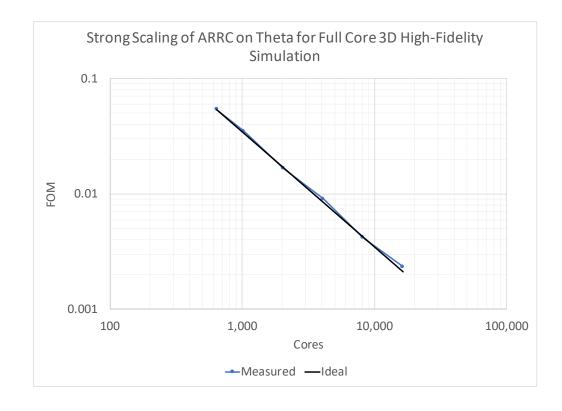
Random Ray (Coarse Rays)





#### This is Great, Right?

- For a full core 3D reactor simulation:
  - OpenMOC: 4.81E+14 integrations per iteration
  - ARRC: 1.24E+12 integrations per iteration
  - Random ray requires 388x less work per iteration
- Works great on CPU-Based Supercomputers!

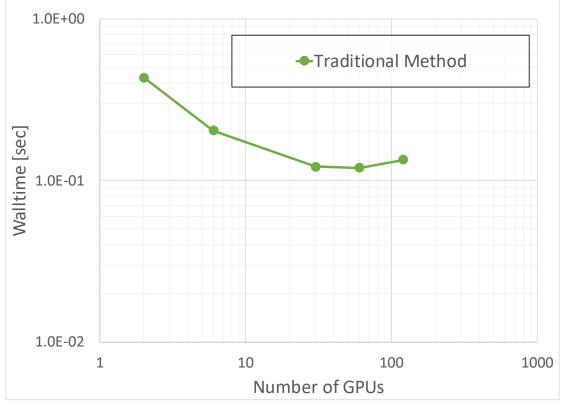






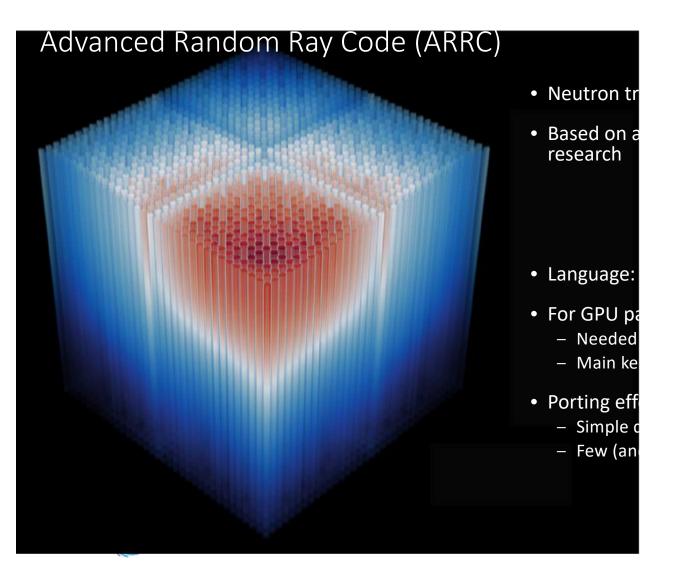
# Problem: Less work means less parallelism

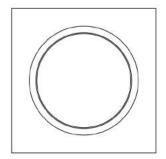
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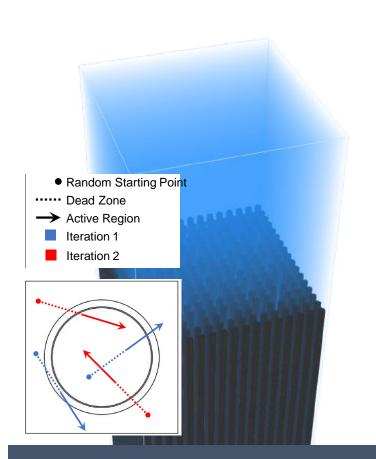


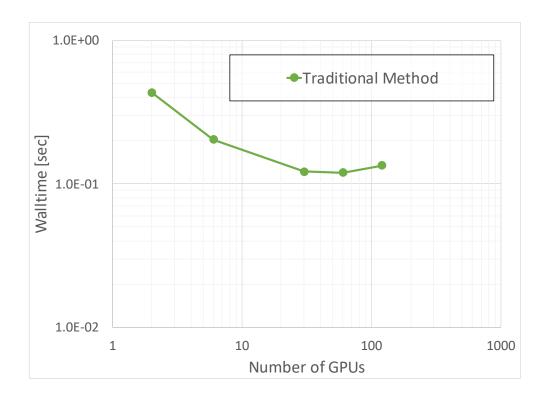




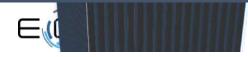




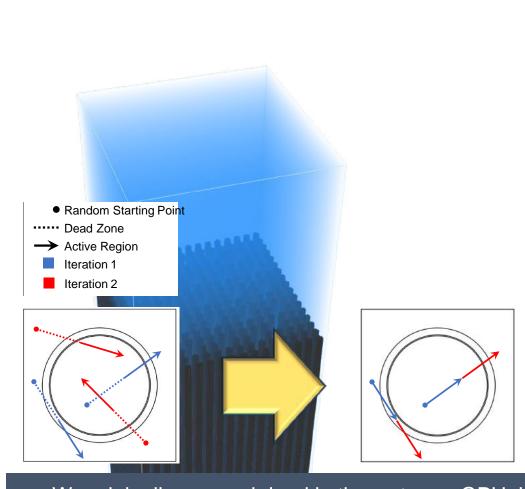


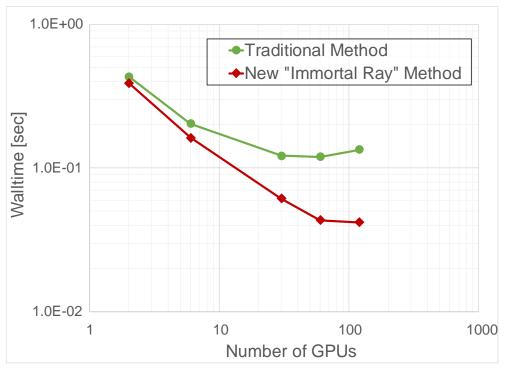


Traditional method places hard caps on available parallelism – inhibiting strong scaling.



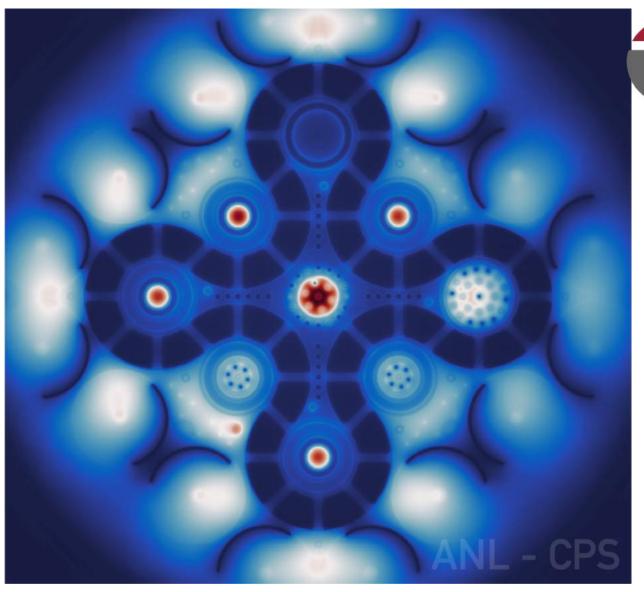






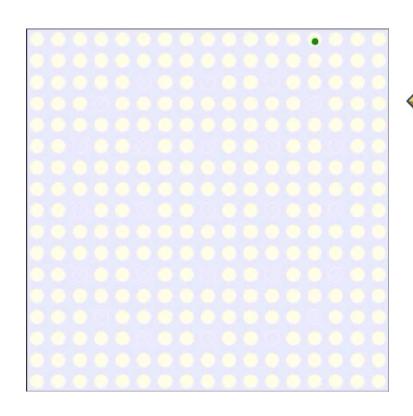
We originally seemed dead in the water on GPU. Innovation was required to rethink fundamental numeri context of GPUs – boosted scalability by 3x.

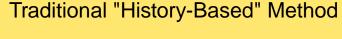












- Each particle undergoes random series of different events (collisions, movements, tallies, etc) from birth to death
- Parallelism expressed at high level over independent particles

#### New "Event-Based" Method

- Only execute one low level event type at a time (kernel splitting)
- Parallelism expressed over particles requiring that event
- Greatly reduces thread divergence

Another MC application, Shift, found the event-based metation faster than traditional CPU-optimal history-based method!









# Overview















