

N-Body Simulation

Barnes-Hut Approximation

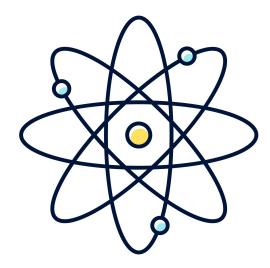
Course: Performance Engineering

Prof: Ana Varbanescu

Foivos Papapanagiotakis-Bousy Andre Palheiros da Silva Tim van Kemenade Dymitr Lubczyk

Introduction: N-Body Simulation

- Used to predict future particle (body) positions
- Each body has:
 - Mass
 - Position
 - Velocity
- The simulation runs for a given number of iterations
- Each iteration:
 - Body positions are updated based on velocities
 - Body velocities are updated by calculating the forces acting on the bodies using Newton's formulas
- By nature $O(n^2)$
- Goal: Optimize & Model for execution time

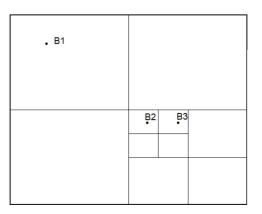


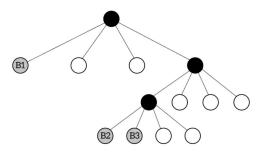


Introduction: Barnes-Hut Approximation

- Estimated to be O(nlogn)
- Produces a quadtree based on the positions of bodies
- Approximates distant body forces by grouping distant bodies
 - Approximation occurs when: $\frac{diag}{dist} < \theta$
- Aiming for a maximum error of less than 1% after 50 iterations

Theta	Error
0.01	0%
0.05	0.06%
0.1	0.13%
0.5	1.05%
1	3.94%
1.5	11.74%







Experimental Setup

Software

Universe configuration

Bodies (32-bit unsigned int)	[1e2, 1e4]
Mass [kg] (64-bit float)	[1e10, 1e40]
Velocity-X [m] (64-bit float)	[-1e6, 1e6]
Velocity-Y [m] (64-bit float)	[-1e6, 1e6]
Position-X [m/s] (64-bit float)	[-5e16, 5e16]
Position-Y [m/s] (64-bit float)	[-5e16, 5e16]

Simulation configuration

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Iterations (32-bit unsigned int)				
Iteration Duration [s] (64-bit float)	3600			
Theta (Barnes-Hut only) (64-bit float)	0.5			

Hardware

Intel® Xeon® E5-2630 v3 Processor

Interk Acous	13-2030 V3 1 10Cessor
Physical cores	8
Logical cores	16
Base frequency	2.40 GHz
Turbo frequency	$3.20~\mathrm{GHz}$
Size L1 cache	32 KB
Size L2 cache	256 KB
Size L3 cache	20 MB
Latency L1 cache	4 cycles
Latency L2 cache	12 cycles
Latency L3 cache	34 cycles
Cache line size	64 Bytes



Prototype 1: Model

Symbol	Description
$\overline{t_{pu}}$	Time required to update the position of a single body
t_{tl}	Time required to insert a body in a quads subtree
t_q	Time required to generate empty subtree
t_{rc}	Time required to call a function
t_{fc}	Time required to calculate a force acting on a body
t_{dc}	Time required to calculate the Euclidean distance between any two points
Dp(n)	Estimator of average tree depth
Fc(n)	Estimator of number of force calculations per body
Nv(n)	Estimator of number of node visits per body
Lvf(n)	Estimator of ratio: leaf_visits / total_visits

$$T = T_{pu} + T_{tg} + T_{vu}$$

$$T_{pu} = N \cdot t_{pu}$$

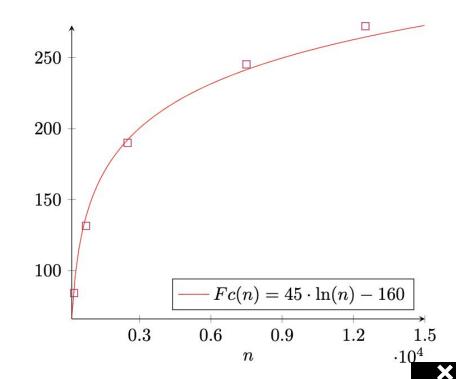
$$T_{tg} = N \cdot \left(Dp(N) \cdot t_{tl} + \frac{4(t_q + t_{rc})}{3}\right)$$

$$T_{vu} = N \cdot \left(Fc(N) \cdot t_{fc} + Nv(N) \cdot t_{rc} + (1 - Lvf(N)) \cdot Nv(N) \cdot t_{dc}\right)$$



Prototype 1: Approximation Functions

- Understand the nature of the phenomena
- Gather measurement on a training set
- Train the model
- Validate it on a test set
- Enjoy your approximation



Prototype 1: Model Calibration

Symbol	Value
t_{pu}	$5\mathrm{ns}$
t_{tl}	$29 \mathrm{ns}$
t_q	$60 \mathrm{ns}$
t_{rc}	$0.6 \mathrm{ns}$
t_{fc}	$55\mathrm{ns}$
t_{dc}	$34\mathrm{ns}$
Dp(n)	$1.64 \cdot \ln(n) - 0.91$
Fc(n)	$45 \cdot \ln(n) - 160$
Nv(n)	$65 \cdot \ln(n) - 197$
Lvf(n)	$-0.0879 \cdot \ln(n) + 1.13$

$$T = N \cdot (194.25 \cdot \ln^2(N) + 1,685.50 \cdot \ln(N) - 7,988.05)$$



Prototype 1: Results

\mathbf{N}	Measured[s]	$\mathbf{Predicted[s]}$	Error	\mathbf{N}	$\mathbf{T_{pu}}$	$\mathbf{T_{tg}}$	$\mathbf{T_{vu}}$
10000	0.2995760	0.2403889	19.76%	10000	0.01%	1.77%	98.23%
5000	0.1132730	0.1024209	9.58%	5000	0.01%	2.17%	97.82%
1000	0.01404501	0.0129514	7.79%	1000	0.02%	3.41%	96.57%
500	0.00545305	0.0050089	8.15%	500	0.03%	4.42%	95.55%
100	0.00033501	0.0003927	17.22%	100	0.15%	15.10%	84.76%



Prototype 2: Optimisations

• Square root and division computations are expensive:

$$\circ \quad \frac{diag}{dist} < \theta \longrightarrow diag^2 < \theta^2 \cdot dist^2$$

- #pragma omp parallel for schedule(dynamic)
 - Applied on the *Velocity Update* loop
 - o Dynamic scheduling determined optimal due to load imbalance



Prototype 2: Model

$$T = T_{pu} + T_{tg} + T_{vu}$$

$$T_{pu} = N \cdot t_{pu}$$

$$T_{tg} = N \cdot \left(Dp(N) \cdot t_{tl} + \frac{4(t_q + t_{rc})}{3}\right)$$

$$T_{vu} = \frac{N}{P} \cdot \left(Fc(N) \cdot Tfc(P) + Nv(N) \cdot t_{rc} + (1 - Lvf(N)) \cdot Nv(N) \cdot Tdc(P)\right)$$

Symbol	Description
Tfc(p)	Estimator of time required to calculate a force acting on a body
Tdc(p)	Estimator of time required to calculate the Euclidean distance between any two points



Prototype 2: Model Calibration

Symbol	Value
t_{pu}	8ns
t_{tl}	$68\mathrm{ns}$
t_q	$105 \mathrm{ns}$
t_{rc}	$0.6 \mathrm{ns}$
Tfc(p)	$2.23 \cdot p + 52.1$
Tdc(p)	$2.27 \cdot p + 28.5$
Dp(n)	$1.64 \cdot \ln(n) - 0.91$
Fc(n)	$45 \cdot \ln(n) - 160$
Nv(n)	$65 \cdot \ln(n) - 197$
Lvf(n)	$-0.0879 \cdot \ln(n) + 1.13$

$$T = N \cdot (12.96 \cdot \ln^2(N) + 153.38 \cdot \ln(N) - 211.74 + \frac{162.83 \cdot \ln^2(N) + 1649.16 \cdot \ln(N) - 7724.31}{P})$$



Prototype 2: Results

\mathbf{N}	\mathbf{P}	Measured[s]	$\mathbf{Predicted[s]}$	Error	${f N}$	P	$\mathbf{T_{pu}}$	$\mathbf{T_{tg}}$	$\mathbf{T_{vu}}$
10000	2	0.104973	0.129726	23.58%	 10000	2	0.07%	10.49%	89.44%
10000	4	0.066044	0.076354	15.61%	10000	4	0.12%	17.04%	82.85%
10000	8	0.040812	0.049668	21.70%	10000	8	0.20%	28.26%	71.54%
1000	2	0.007450	0.007214	3.16%	1000	2	0.14%	14.94%	84.92%
1000	4	0.004567	0.004339	4.98%	1000	4	0.23%	24.21%	75.55%
1000	8	0.003095	0.002902	6.23%	1000	8	0.38%	38.10%	61.52%
100	2	0.000495	0.000246	50.35%	100	2	0.28%	21.32%	78.40%
100	4	0.000364	0.000161	55.64%	100	4	0.37%	29.49%	70.14%
100	8	0.000343	0.000119	65.29%	100	8	0.31%	32.78%	66.91%



Prototype 3: Optimisations

- Bulk quads initialisation
 - Less system calls
 - Better caching as quadtree is stored in an array
- Replacing **std::list** with **std::vector**
 - Better caching behaviour, faster iterations
 - Allocated with initial size of 40



Prototype 3: Model

$$T = T_{pu} + T_{tg} + T_{vu}$$

$$T_{pu} = N \cdot t_{pu}$$

$$T_{tg} = N \cdot \left(Dp(N) \cdot t_{tl} + 4(t_q + t_{rc})\right)$$

$$T_{vu} = \frac{N}{P} \cdot \left(Fc(N) \cdot Tfc(P) + Nv(N) \cdot t_{rc} + (1 - Lvf(N)) \cdot Nv(N) \cdot Tdc(P)\right)$$



Prototype 3: Model Calibration

Symbol	Value
t_{pu}	8ns
t_{tl}	$11\mathrm{ns}$
t_q	$80\mathrm{ns}$
t_{rc}	$0.6 \mathrm{ns}$
Tfc(p)	$2.16 \cdot p + 35.6$
Tdc(p)	$2.27 \cdot p + 28.5$
Dp(n)	$1.64 \cdot \ln(n) - 0.91$
Fc(n)	$45 \cdot \ln(n) - 160$
Nv(n)	$65 \cdot \ln(n) - 197$
Lvf(n)	$-0.0879 \cdot \ln(n) + 1.13$

$$T = N \cdot (12.96 \cdot \ln^2(N) + 56.75 \cdot \ln(N) + 32.92 + \frac{162.83 \cdot \ln^2(N) + 947.16 \cdot \ln(N) - 5228.31}{P})$$



Prototype 3: Results

${f N}$	\mathbf{P}	Measured[s]	$\mathbf{Predicted[s]}$	\mathbf{Error}	\mathbf{N}	\mathbf{P}	Tpu	\mathbf{Ttg}	\mathbf{Tvu}
10000	2	0.090472	0.102891	13.73%	10000	2	0.09%	5.19%	94.72%
10000	4	0.049679	0.059738	20.25%	10000	4	0.17%	8.88%	90.95%
10000	8	0.030900	0.038161	23.50%	10000	8	0.28%	14.30%	85.43%
1000	2	0.006213	0.005581	10.18%	1000	2	0.16%	9.20%	90.64%
1000	4	0.003907	0.003313	15.20%	1000	4	0.28%	14.37%	85.35%
1000	8	0.002480	0.002180	12.11%	1000	8	0.47%	22.76%	76.77%
100	2	0.000325	0.000188	42.31%	100	2	0.44%	21.91%	77.65%
100	4	0.000284	0.000122	56.91%	100	4	0.49%	26.52%	72.99%
100	8	0.000250	0.000090	64.12%	100	8	0.59%	28.64%	70.76%



Calibrated Models: Overview

Model 1:

$$T = N \cdot (194.25 \cdot \ln^2(N) + 1,685.50 \cdot \ln(N) - 7,988.05)$$

Model 2:

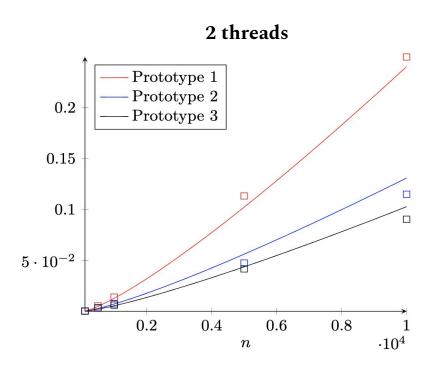
$$T = N \cdot (12.96 \cdot \ln^2(N) + 153.38 \cdot \ln(N) - 211.74 + \frac{162.83 \cdot \ln^2(N) + 1649.16 \cdot \ln(N) - 7724.31}{P})$$

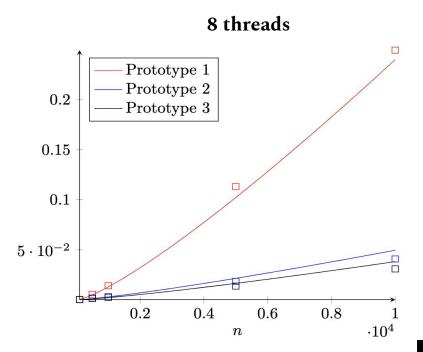
Model 3:

$$T = N \cdot (12.96 \cdot \ln^2(N) + 56.75 \cdot \ln(N) + 32.92 + \frac{162.83 \cdot \ln^2(N) + 947.16 \cdot \ln(N) - 5228.31}{P})$$



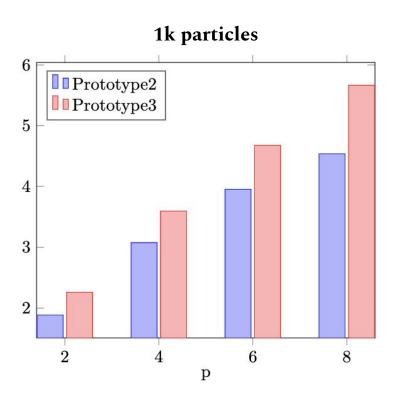
Performance Prediction

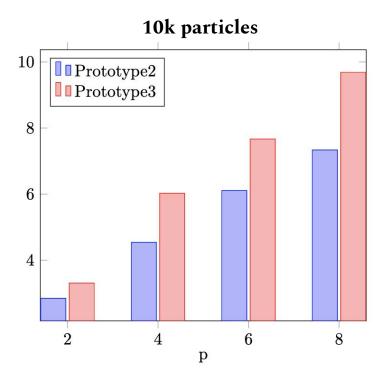






Performance Results







Final Result

1.89s -> 0.0376s

Speedup: 50.4

