Executing a GPU-enabled Job



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Module Overview



Introduction to GPGPU computing
Understanding GPGPU in Azure Batch
Utilizing GPGPU in the OptionPricer



A Brief History of GPGPU Computing

1990s

Gaming graphics cards

GPUs become common

2007

NVIDIA CUDA

Standard languages

Now

Higher abstractionsMatlab, QuantAlea

Early 2000s

First GPGPU computing
Using graphics primitives

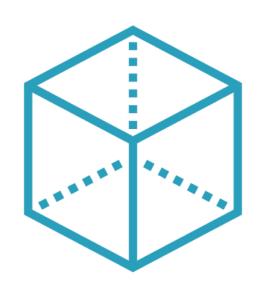
2009

OpenCL

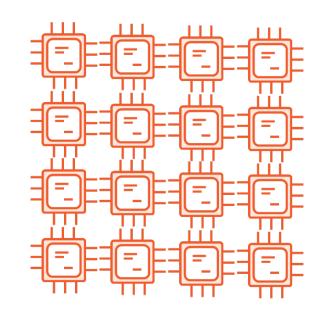
Portable - CPU, GPU



Graphics Cards for Gaming



3D-only and later integrated with 2D



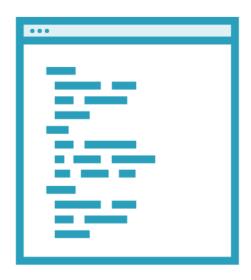
GPUs have many cores to render complex 3D scenes



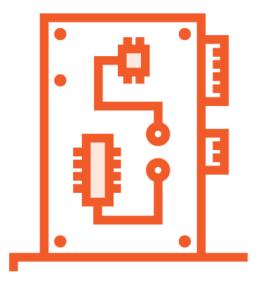
GPU cores are not general purpose like CPU cores



NVIDIA CUDA



Standard programming languages



Server-grade GPGPU hardware line 'Tesla'



Code is not portable



Requirements for GPGPU Computing

Parallelizable algorithm

Homogenous operations

Computation not data intensive

Hardware-specific optimization



Demo



Converting the OptionPricer application:

- Call GPGPU simulation library
- Use N-series VM
- Install drivers and CUDA runtime



Summary



GPUs are powerful and not just for games
GPGPU computing is use-case specific
Enabling GPGPU in Batch is simple

