# HIGH PERFORMANCE COMPUTING for SCIENCE & ENGINEERING (HPCSE) I

TUTORIAL 02: CACHE USAGE OPTIMIZATION

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### Outline

#### 2nd Class: Cache Size & Cache Speed

- Roofline model & Operational Intensity
- Matrix-Vector multiplication example
- HW1 Q5 Optional Exercise
- Particle Simulation Programming Exercise

## II. Roofline Model How to compute Operational Intensity from a given Kernel?

$$OI = \frac{W}{Q} [FLOP/byte]$$

W= amount of work / i.e floating point operations required

Q = memory transfer / i.e access from DRAM to lowest level cache

#### Example 1

```
float in[N], out[N];
for (int i=1; i< N-1; i++)
out[i] = in[i-1]-2*in[i]+in[i+1]
```

A. Amount of flops W

```
For every i: out[i] = in[i-1]-2*in[i]+in[i+1] 3 flop
Loop over: for (int i=1; i<N-1; i++)-> (N-2) repetitions
```

Total = 3(N-2) FLOPs

[flop/B]

B. Memory acceses Q

Depends on cache size!

$$out[I] = in[i-1]-2*in[i]+in[i+1]$$

 No cache (we read directly from slow memory) every data accessed is counted For every i Total Q Total [bytes] OI  $4 \qquad 4(N-2) \qquad 4(N-2)x4$ 

2. Perfect cache (infinite size cache) data is read & written ONLY ONCE

- N+(N-2)
- (2N-2)x4

### II. Roofline Model How to compute Operational Intensity?

Example 2 Matrix multiplication (Naive)

```
OI
= \frac{W}{O} [FLOP/byte]
```

```
double A[N,N], B[N,N], C[N,N];
               for (int j=0; j<N; j++)</pre>
                   for (int i=0; i<N; i++)
                        for (int k=0; k<N; k++)
                            C[i,j] = C[i,j] + A[i,k]*B[k,j]
                                                                             = 1 MUL + 1 ADD
A. Amount of flops W? For every i, j: C[i,j] = C[i,j] + A[i,k]*B[k,j] 2 FLOPs
                             Loop over N*N*N \rightarrow Total = 2N^3 FLOPs
                           For every i,j: C[i,j] = C[i,j] + A[i,k]*B[k,j]
B. Memory acceses Q?
                                  For every i, j
                                                       Total Q
                                                                  Total [bytes]
                                                                                    OI [flop/B]
                                                                                  \frac{2N^3}{24N^2} = \mathcal{O}(N)
1. Perfect cache
                                                                    3N^2x8
                                                       3N^2
                                      3 read
   (small N - fits in cache)
```

For every C[i,j] element:

- read a row of A (N) = 2N read More realistic cache read a column of B (N)

- read & write 1 element C

= 2N + 1

 $(2N+1)N^2$   $(2N+1)N^2x8$ 

 $2N^3$ 

### Remember!

Homework 01:

We consider both read + write & only read memory accesses.

But you have to justify your answer!

### "ZEN 3" OVERVIEW

2 THREADS PER CORE (SMT)

STATE-OF-THE-ART BRANCH PREDICTOR

#### CACHES

- I-cache 32k, 8-way
- Op-cache, 4K instructions
- D-cache 32k, 8-way
- L2 cache 512k, 8-way

#### DECODE

- 4 instructions / cycle from decode or 8 ops from Op-cache
- 6 ops / cycle dispatched to Integer or Floating Point

#### **EXECUTION CAPABILITIES**

- 4 integer units
- Dedicated branch and store data units
- 3 address generations per cycle

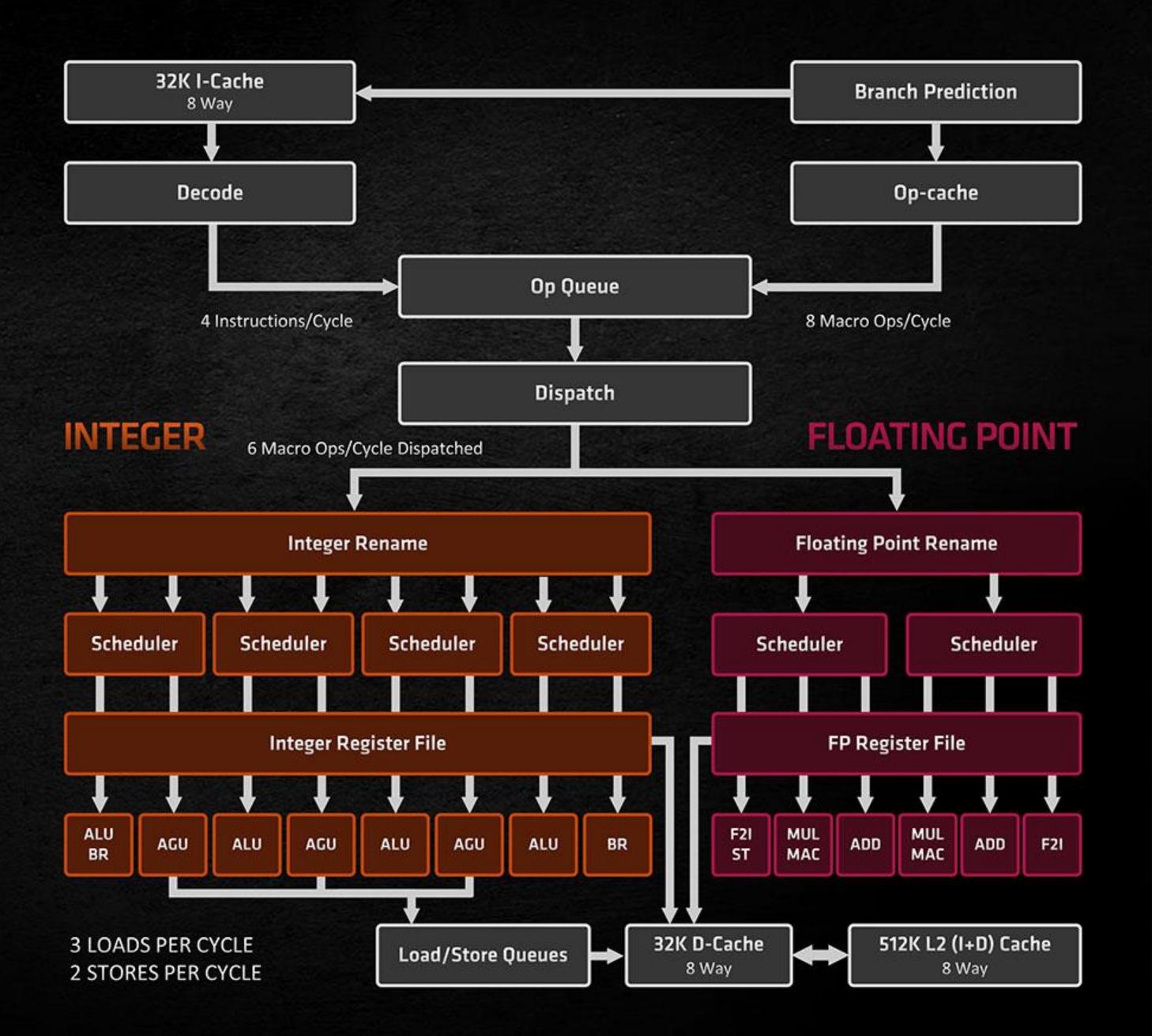
#### 3 MEMORY OPS PER CYCLE

Max 2 can be stores

#### **TLBs**

- L164 entries I & D, all page sizes
- L2 512 I, 2K D, everything but 1G

TWO 256-BIT FP MULTIPLY ACCUMULATE / CYCLE





### Roofline model:

Great Question:

Do we change the Roofline model if we use doubles instead of floats?

Depends:

If vectorization is allowed and you only consider doubles: yes!

Else: no

AVX512: 512-bit -> 8 doubles or 16 floats

AVX2: 256-bit -> 4 doubles or 8 floats

### Exercise

Matrix-vector multiplication coding example

## Cache Size & Cache Speed

#### From HW1, Optional Question

5

**Variant 1**:  $a_k = random\ once-cycle\ permutation$ 

Iterate: for (i : M)
$$k = a[k]$$

index 
$$k$$
 0 1 2 3 4 5 ... N-1 array element  $a_k$  2 9 5 15 71 91 ...

Variant 2: 
$$a_k = (k + 1)\%N$$

$$k$$
 $a_k$ 
 $0 1 2 3 4 5 ...$ 
 $1 2 3 4 5 6 ...$ 
 $N-1$ 

Variant 3: 
$$a_k = \left(k + \frac{cache\ line\ size}{sizeof(int)}\right)\%N$$

$$k = \left(k + \frac{cache\ line\ size}{sizeof(int)}\right)\%N$$

$$0 \quad 1 \quad 2 \quad 3 \quad 4 \quad 5 \dots$$

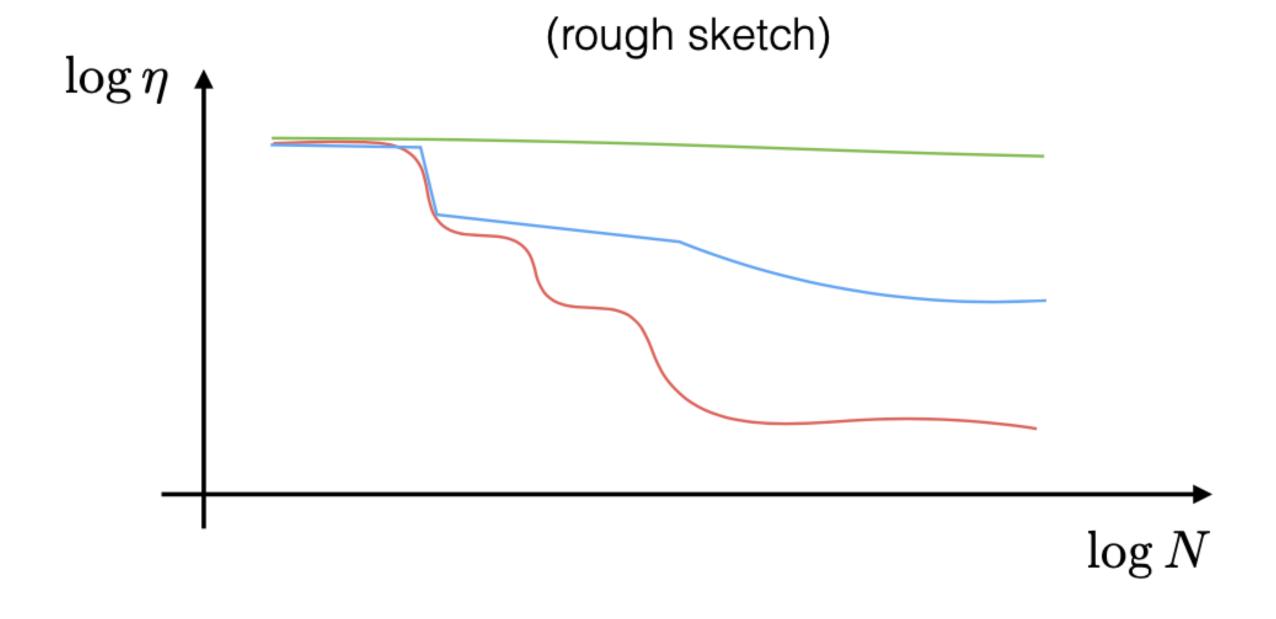
$$16 \quad 17 \quad 18 \quad 19 \quad 20 \quad 21 \dots$$

## Cache Size & Cache Speed

**Variant 1**:  $a_k = random\ once-cycle\ permutation$ 

Variant 2: 
$$a_k = (k + 1)\%N$$

Variant 3: 
$$a_k = \left(k + \frac{cache\ line\ size}{sizeof(int)}\right)\%N$$



#### **Iterate:**

for (i : M)  
$$k = a[k]$$

$$k$$
 0 1 2 3 4 5 ... N-1  $a_k$  2 9 5 15 71 91 ...

#### **Question:**

$$\eta = \frac{M}{total\ time} = ?$$

 $forN \rightarrow large$ 

### Particle Simulation

### Example: Particles in a "Lennard-Jones" Potential

$$U(r_{ij}) = 4\epsilon \left[ \left( \frac{\sigma}{r_{ij}} \right)^{12} - \left( \frac{\sigma}{r_{ij}} \right)^{6} \right]^{\frac{3}{3}}$$

$$F(r) = -\frac{\partial U(r)}{\partial r}$$

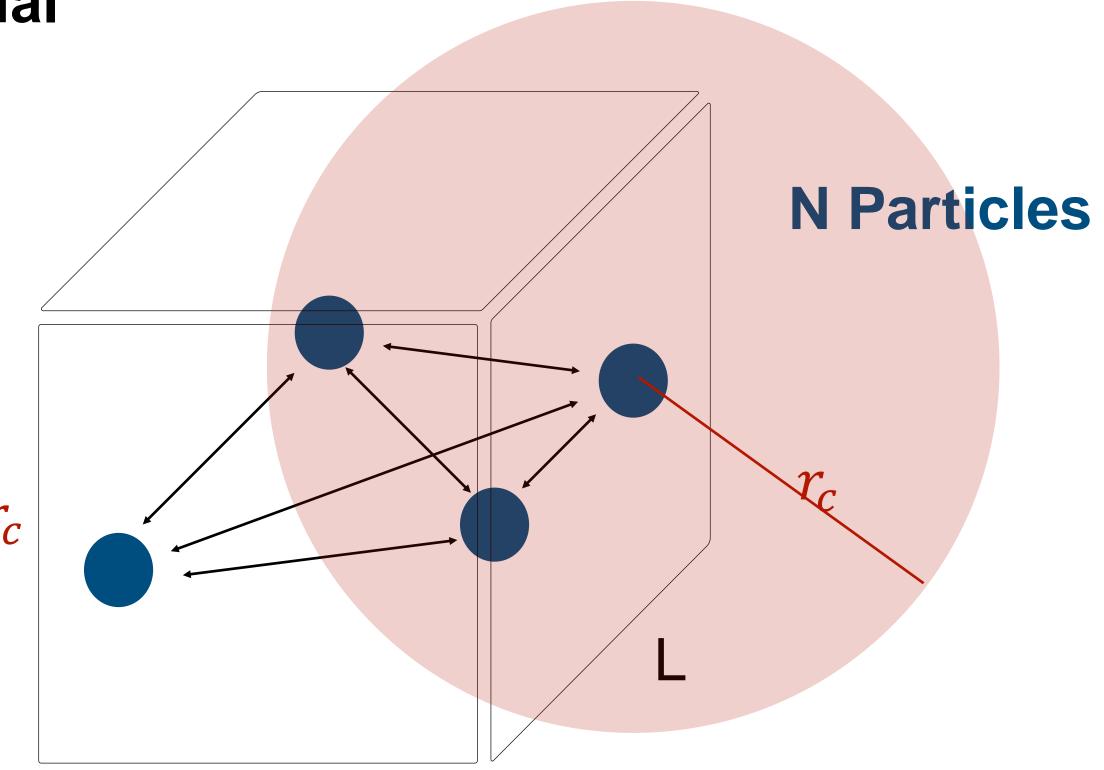
$$r_c = 2.5\sigma$$
 $U(r_{ij}) \approx 0 \, for \, r_{ij} > r_c$ 

$$\vec{f}_{ij} = -\frac{24\epsilon}{r_{ij}} (2(\frac{\sigma}{r_{ij}})^{12} - (\frac{\sigma}{r_{ij}})^{6})\vec{r}_{ij}$$

$$f_i = \sum_{i \neq j}^{N} f_{ij}$$

$$a_i = \frac{f_j}{m_i}$$

$$\vec{v}_{i,t+1} = \vec{v}_{i,t+1} + a_i \delta t$$
  $\vec{x}_{i,t+1} = \vec{x}_{i,t+1} + v_{i,t+1} \delta t$   $\frac{N^2 - N}{2} = \mathcal{O}(N^2)$  Memory  $\mathcal{O}(N)$ 



How many force-terms to compute?

$$\frac{N^2 - N}{2} = \mathcal{O}(N^2) \qquad \text{Memory } \mathcal{O}(N)$$

### Pseudocode "Naive" Particle Simulation

#### **Simulation Loops**

```
simulateParticles (std::vector<particle>& particles)
 for (i = 0; i < N; i++)
    for (j = i+1; j < N; j++)
       checkDistance(particle i, particle j)
       calculateForce (particle i, particle j)
       updateForce (particle i)
       updateForce (particle j)
  for (auto& p : particles)
    updateVelocity(p)
   move(p)
```

```
80 Bytes Object
struct particle {
  double x;
  double y;
                    spatial coordinates
  double z;
  double vx;
  double vy;
                    velocities
  double vz;
  double fx;
                    placeholder for forces
  double fy;
  double fz;
  double m;
                    mass
};
```

How can we optimize data movement?

## Potential Improvements

- E.g. we have 10 particles
- Calculate the forces for N(N-1)/2 cases

### Particle j

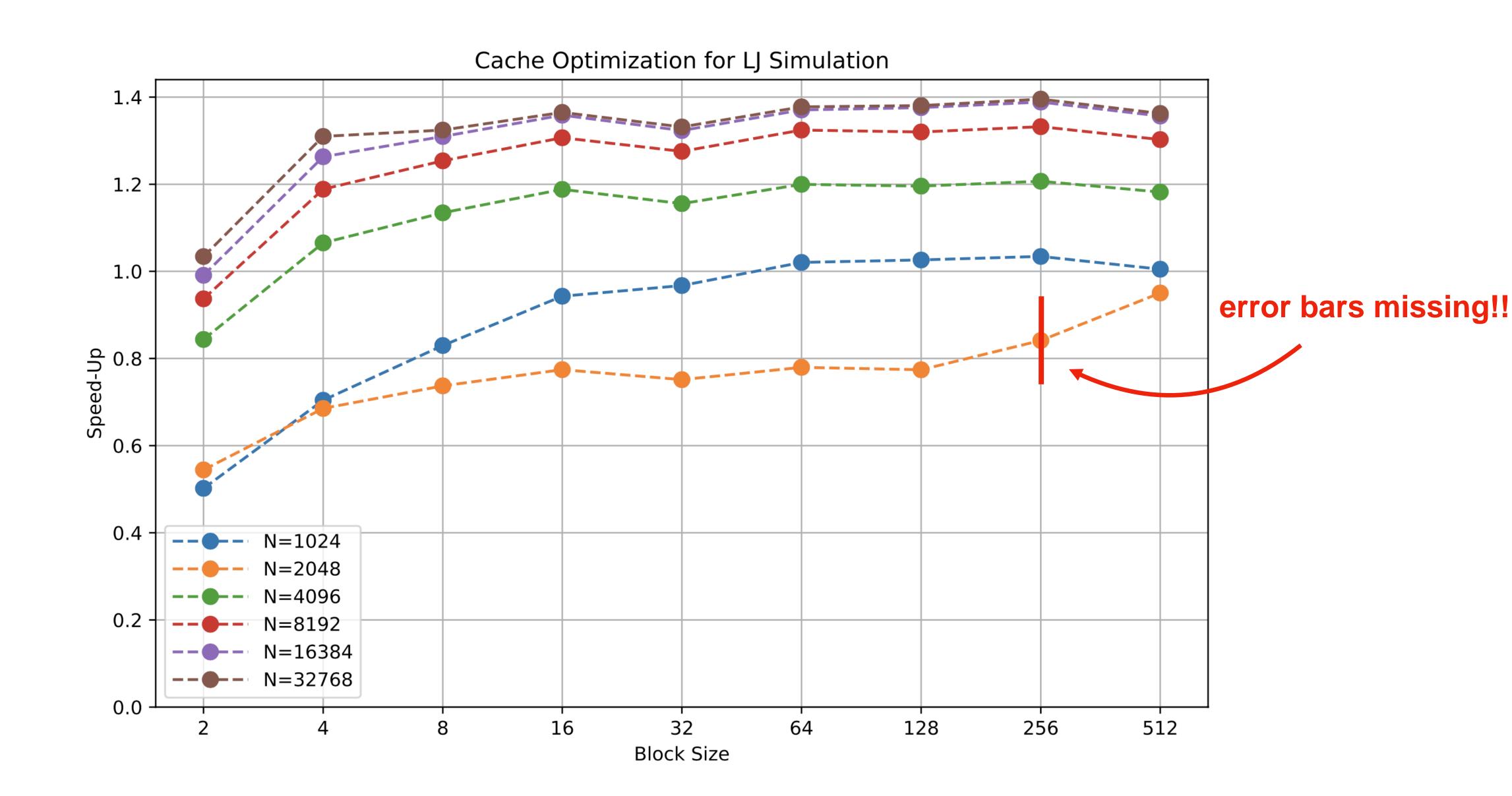
Particle i

i,j=0,0	0,1	0,2	0,3	0,4	0,5	0,6	0,7	0,8	0,9
		1,2	1,3	1,4	1,5	1,6	1,7	1,8	1,9
			2,3	2,4	2,5	2,6	2,7	2,8	2,9
				3,4	3,5	3,6	3,7	3,8	3,9
					4,5	4,6	4,7	4,8	4,9
						5,6	5,7	5,8	5,9
							6,7	6,8	6,9
								7,8	7,9
									8,9

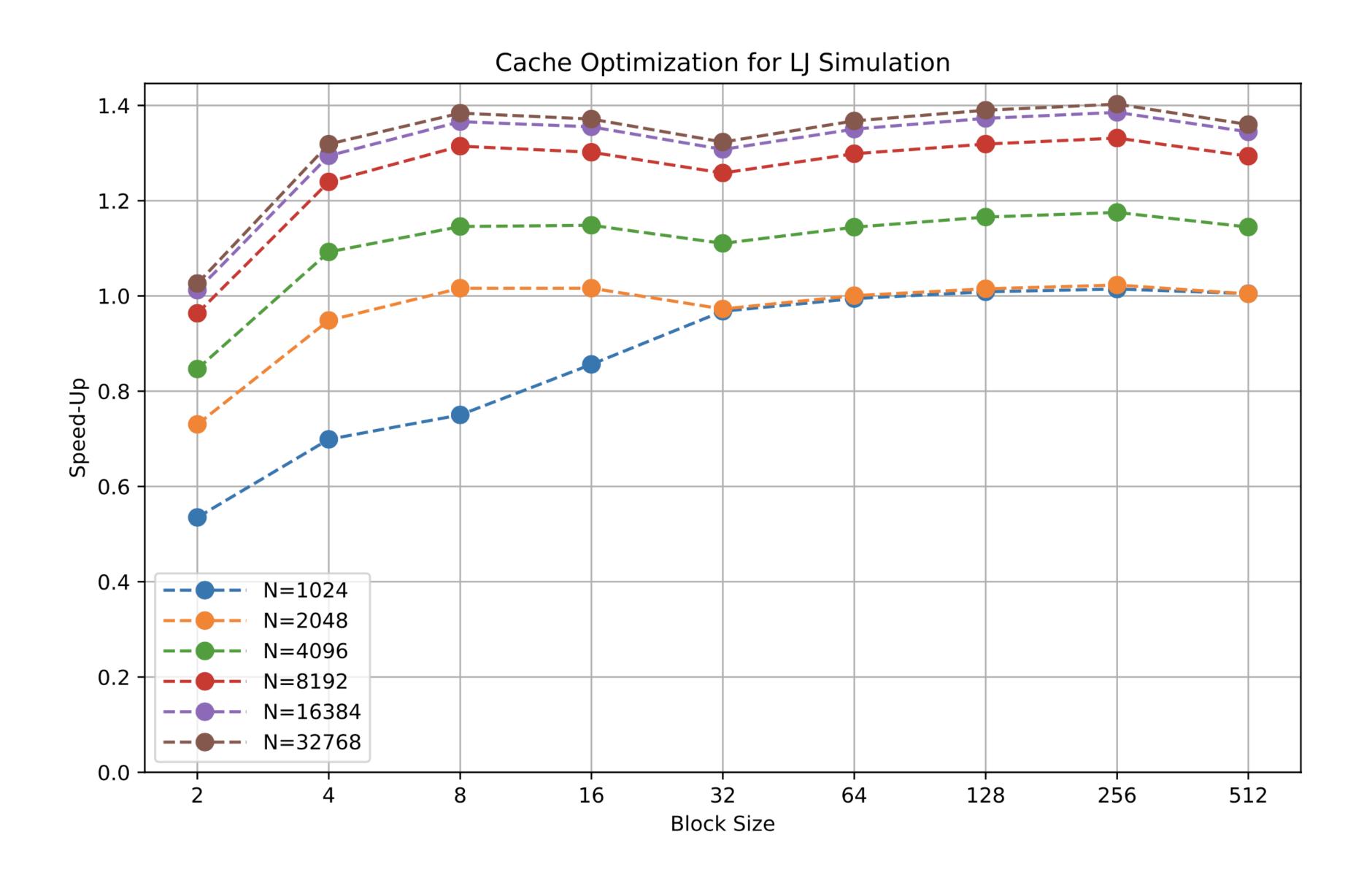
## Potential Improvements

- 1. Iterating over particles in blocks (similar idea as in matrix-matrix multiplication)
- 2. Instead of updating the position of the particles in a separate loop, we update the particle the last time its force is updated
- 3. Remove force placeholder from particle object and directly update the velocity in the inner-most loop
- 4. Change the structure of the code to structure of array (SoA) instead of AoS, such that we can avoid unnecessary data movement for velocity and mass if cut-off radius breached

## (1) Improvement Blocking

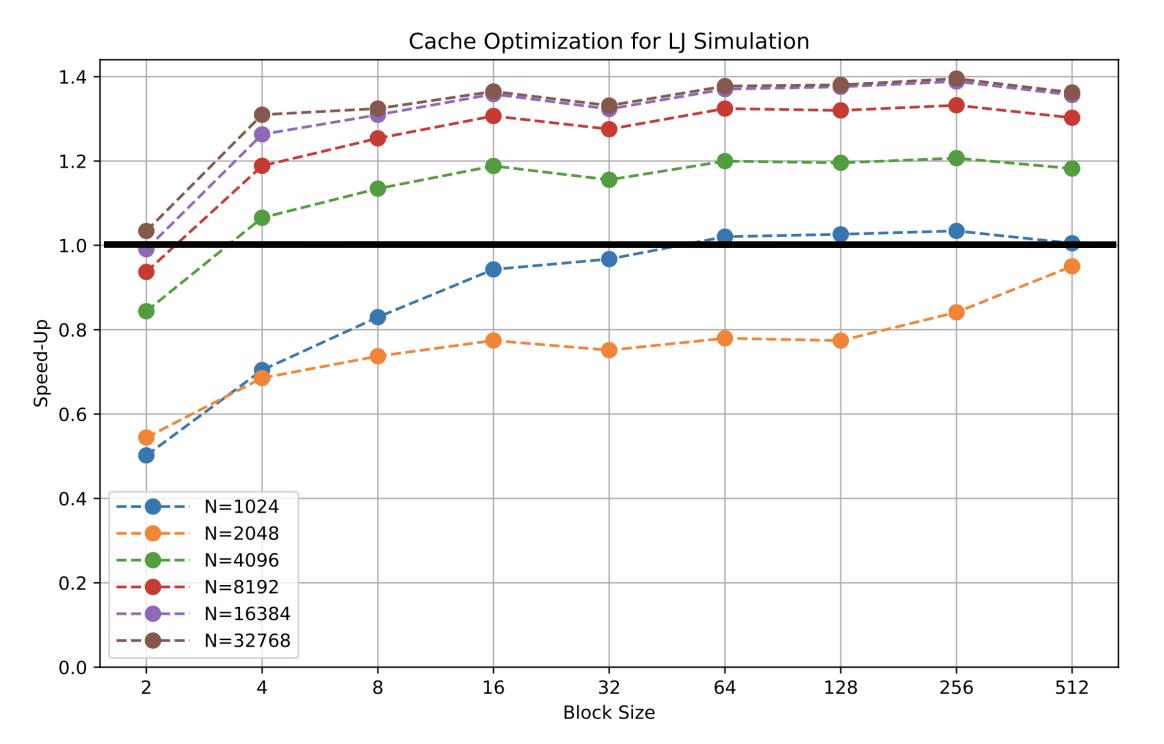


## (2) Improvement Particle Move



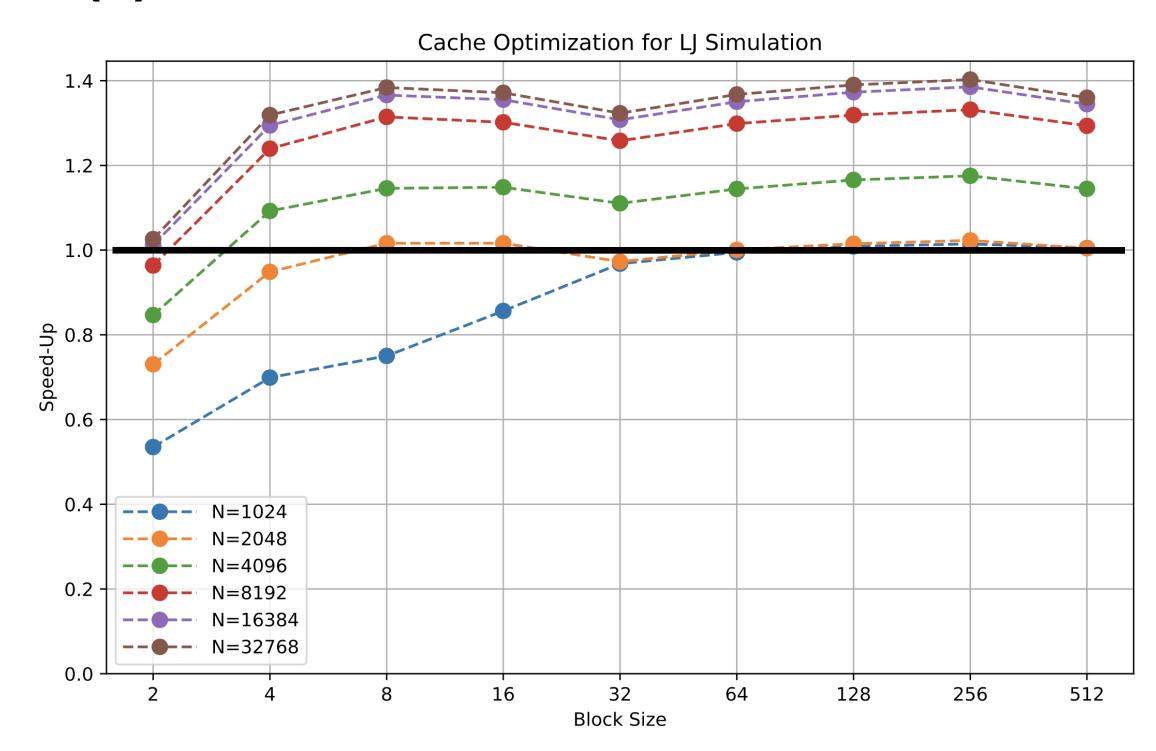
## Comparison

#### (1) Blocking



get\_sysinfo\*

#### (2) Particle Move



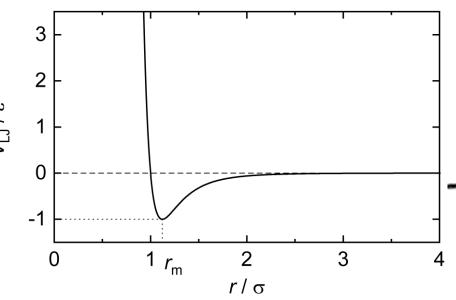
For which block size did you expect the most speed-up?

L1 Cache 4000 Bytes
80 Bytes per Particle

→ 50 Particles fit in L1

Processing 2 blocks in the inner loops Optimal Block Size 25 Particles?

### Simulation



## Simulation time 0.1 sec (100 frames each 1ms)

 $\rightarrow v_{avg} \approx 2m/s$ 

Physical constants for LJ-Potential

$$\sigma = 0.2$$
 $\epsilon = 0.001$ 

Random Particle Initialization

$$N = 512$$

$$\rho = \frac{L^3}{N} = 1$$

$$m_i \sim \mathcal{N}(10,1)$$

$$v_i^{(0)} \sim \mathcal{N}(0,1)$$

$$(x, y, z)_i^{(0)} \sim \mathcal{U}_{(0,L)}^3$$

Increment for integrator 
$$\delta t = 0.001$$

