

GPU Optimized Math Routines in the Stan Math Library

Rok Češnovar, Davor Sluga, Jure Demšar, Steve Bronder, Erik Štrumbelj

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Introduction

The Stan Math library’s Hamilton Monte Carlo (HMC) sampler has computationally expensive draws while usually searching the target distribution more efficiently than alternative MCMC methods with fewer iterations. The bottleneck within draws makes Stan a prime candidate for GPU optimizations within samples. This project implements GPU optimizations for the Cholesky decomposition, and it’s derivative, in the Stan Math library (Carpenter et al. 2015). Several modeling languages exist which perform MCMC sampling using GPUs. However, this is the first known open source implementation of the Cholesky decomposition with a GPU in an HMC setting. Furthermore, the GPU kernels use OpenCL which allows the use of these methods across any brand of GPU. While results show that GPU optimizations are not optimal for small $N \times M$ matrices, large matrices can see speedups of 13 fold while retaining the same precision as models run purely on a CPU.

GPU implementation

The most significant linear algebra bottlenecks in stan tend to come from the Cholesky Decomposition, it’s derivative, and the derivative of solving $Ax = B$. To reduce these bottlenecks, the GPU methods implemented in the Stan Math library include:

1. Matrix transpose
2. Multiplication of matrices with a diagonal and scalar
3. Subtraction of matrices
4. Copying submatrices
5. Matrix multiplication
6. Lower triangular matrix inverse
7. Cholesky decomposition
8. First derivative of Cholesky Decomposition

The execution times of methods (1-4) are negligible and thus our GPU implementations of these methods are simple and naive. For instance, in multiplication of a $m \times n$ matrix with a scalar we create $m \times n$ threads, where each thread is assigned a single multiplication. These implementations are necessary to implement methods (6-8) on the GPU.

The routines in cuBLAS (NVIDIA 2017) and clBLAST are the basis of stan’s matrix multiplication routines. The matrix multiplication routines are optimized through two standard methods, assigning additional work to threads in large matrix multiplications and the use of tiling in local memory. Optimizations for specific cases are created such as $A \times A^T$. Because the result is symmetric, the routine will reduce the number of multiplications needed by one half.

The GPU implementations and optimizations of the lower triangular matrix inverse and the Cholesky decomposition are improvements on our previous work in (Češnovar and Štrumbelj 2017). Details of these

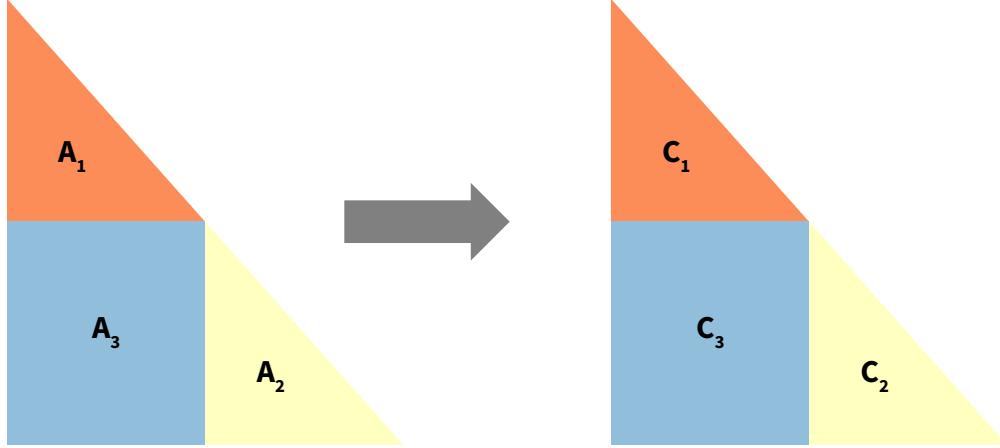


Figure 1: Blocked version of the lower triangular matrix inverse.

implementations are available in the next sections. The first derivative of the Cholesky decomposition is implemented using methods (1-7).

The OpenCL (Stone, Gohara, and Shi 2010) context which manages the devices, platforms, memory, and kernels sits in `opengl_context_base::getInstance()` and is built into stan using the C++11 Meyer's singleton pattern. Developers can access the context through a friend adapter class called `opengl_context` which provides a simple wrapper API for accessing the base context.

Inverting a lower triangular matrix

The most widely used CPU algorithms for inverting a lower triangular matrix are not suitable for many-core architectures. Figure 1 gives a graphical illustration of the solution proposed in (Mahfoudhi, Mahjoub, and Nasri 2012) which replaces most of the sequential code with matrix multiplications and is more suited for many-core systems.

The input matrix is split into blocks as shown in Figure 1. The first step is to calculate the matrix inversion of the smaller matrices A_1 and A_2 . These inverses are done using the basic sequential algorithms, with small amounts of parallelism. The final step is the calculation of $C_3 = -C_2 \times A_3 \times C_1$. The optimal number of blocks depends on the input matrix size, and the GPU used¹.

Cholesky decomposition

The GPU implementation of the Cholesky Decomposition comes from the blocked algorithm proposed in (Louter-Nool 1992). Similar to the application of the lower triangular matrix inverse, the input matrix is split into blocks, as shown in Figure 2. A basic algorithm is first used to calculate the Cholesky Decomposition of A_{11} and then the calculation of the inverse of L_{11}^T . L_{21} and L_{22} proceeds as follows:

$$L_{21} = A_{21}(L_{11}^T)^{(-1)}$$

¹ Thread blocks and warps will be in groupings of powers of two, so the optimal block size is recommended to be a power of two such as 32x32

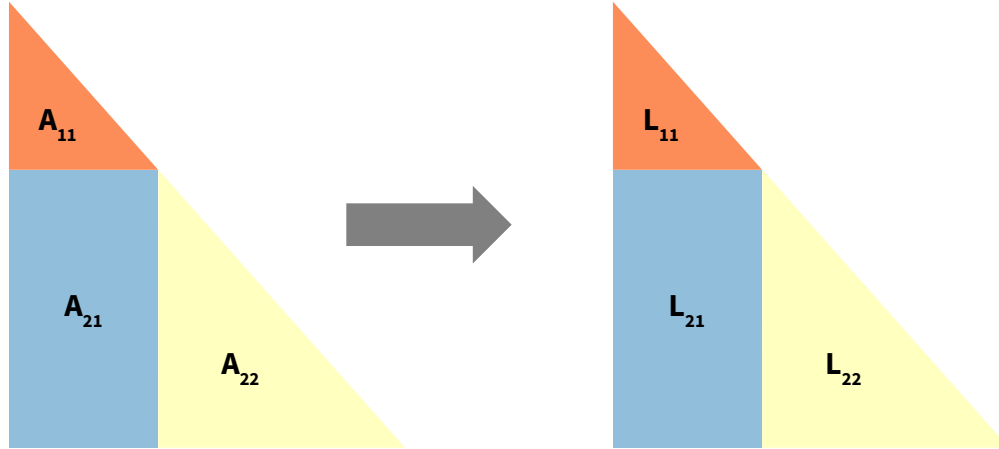


Figure 2: Blocked version of the Cholesky decomposition.

$$L_{22} = A_{22} - L_{21}(L_{21})^T$$

For larger matrices ($n > 1000$), the algorithm is executed in 2 levels. For example, when $n = 2000$, the size of the block A_{11} is $m = 400$. Because the sequential algorithm would be slow for a large A_{11} block, the routine is run recursively on A_{11} until m reaches a reasonable size.

The implementation of the derivative of the Cholesky decomposition comes from the blocking method presented in (Murray 2016). This algorithm is cache friendly and uses GPU-suitable matrix operations. Similar to the inversion and Cholesky Decomposition, the input matrix splits into smaller blocks on which we then perform various matrix operations: transpose, multiplication, lower triangular matrix inversion and subtraction. For details on the algorithm, refer to (Murray 2016).

Users can access the Cholesky GPU routines by calling `cholesky_decompose_gpu()` and `multi_normal_cholesky_gpu()` in the stan language. In the latter, only the derivative of solving $Ax = b$ is run on the GPU. In the future, all GPU methods will be implemented in the same way so that users can make their code access the GPU routines by calling `<func_name>_gpu()`.

Example 1: Gaussian process regression

Models that use large covariance matrices will tend to benefit the most from the Cholesky GPU routines. The example below uses 1D GP regression with hyperpriors as exemplified in the case study (Betancourt 2017) (see appendix).

This example uses a toy dataset based on a simple, functional relationship between x and y with added Gaussian noise:

$$x_i \sim_{\text{iid}} U(-10, 10)$$

$$y_i | x_i \sim_{\text{iid}} N\left(f(x), \frac{1}{10}\right), i = 1..n,$$

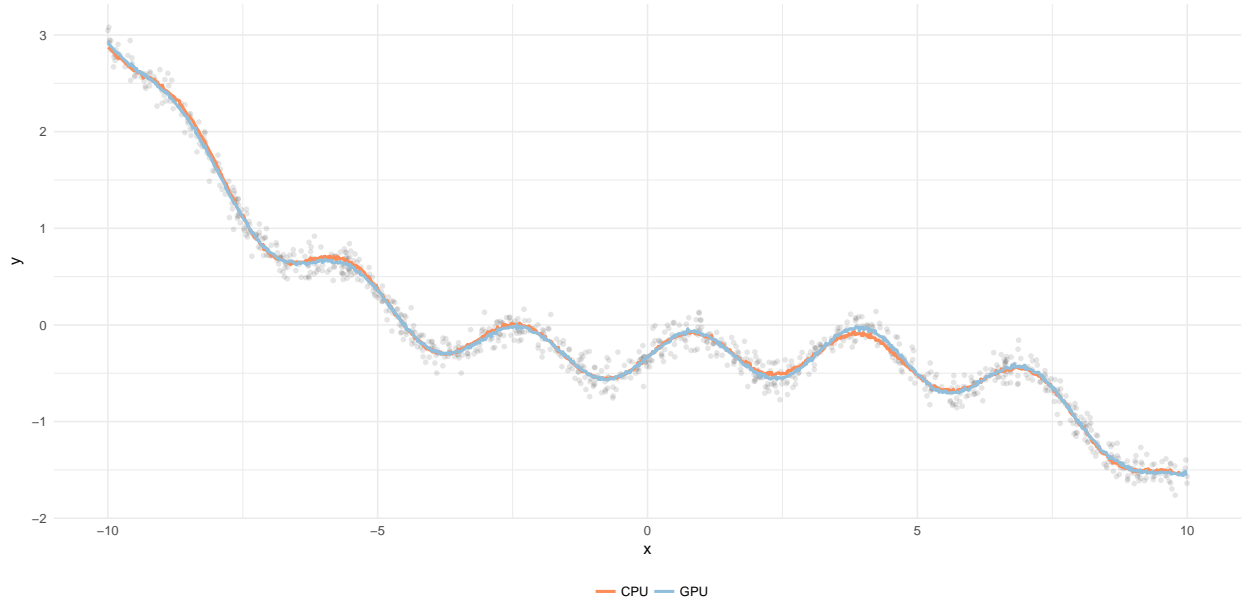


Figure 3: Comparison of CPU and GPU fits.

where $f(x) = \beta(x + x^2 - x^3 + 100 \sin 2x - \alpha)$. Parameters β and α were set so that $E[f] = 0$ and $Var[f] = 1$. Figure 3 shows that there is no difference between GPU and CPU fits.

We ran the model for multiple input sizes for both the CPU and GPU. The measured times include sampling and warmup iterations, but not model compilation time². Results are shown in Figure 4. Due to unnecessary data transfers, the GPU implementation is not faster than the CPU version for smaller input sizes ($N < 750$). For larger n , the data transfer becomes negligible, and we can observe a speedup of 7.8 for $N = 5120$. Speedup measurements for larger N were infeasible due to large CPU computation times.

Conclusion

This project shows that the GPU routines in Stan result in practically meaningful speedups. Parallelizing the Cholesky, its derivative and the derivative of solving $Ax = B$ can provide a 7.8 fold speedups or more for programs which depend on large covariance matrices. As this project continues, future areas of research include (a) removing unnecessary data transfers to and from the GPU, which is currently our most significant bottleneck, (b) allowing **rstan** (Stan Development Team 2018) to access the GPU methods, and (c) adding GPU-parallel implementations for other computational building blocks such as other matrix methods, density calculations, and generating random variates.

² Hardware for these experiments includes a desktop computer with an Intel Core i7-4790 CPU running at 3.6GHz and a Nvidia GTX1070 GPU.

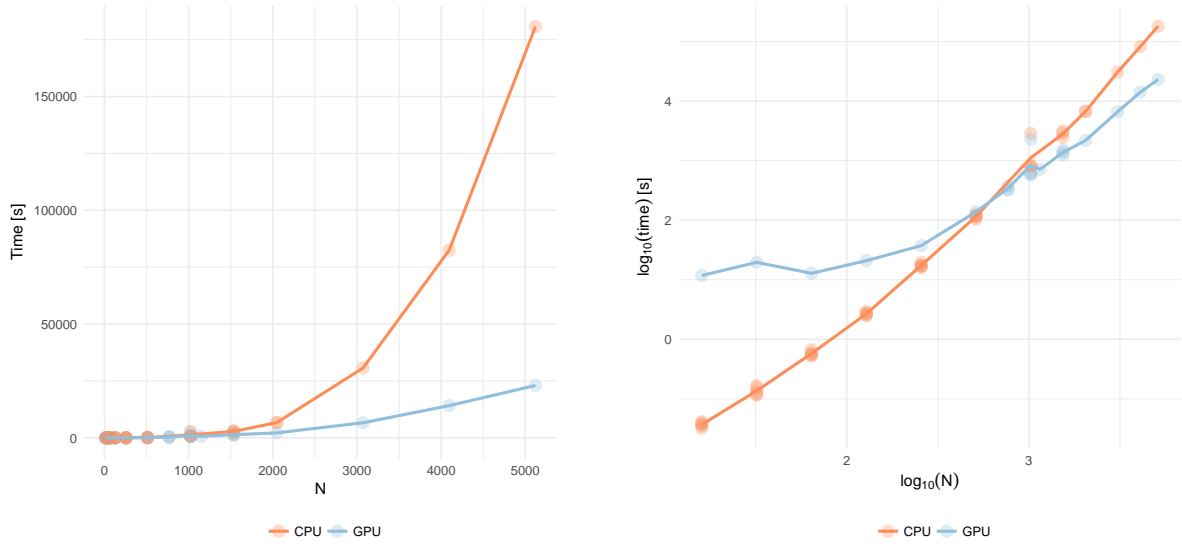


Figure 4: Visualizations of speedup when using our GPU approach compared to the default CPU implementation. For simulations ran with the default CPU implementation we only ran simulations up to $N = 2048$, times reported for larger N are estimated from measurements for smaller N .

Appendix

Stan model for Gaussian process regression

```
functions {
  vector gp_pred_rng(real[] x2,
                    vector y1, real[] x1,
                    real alpha, real rho, real sigma, real delta) {
    int N1 = rows(y1);
    int N2 = size(x2);
    vector[N2] f2;
    {
      matrix[N1, N1] K = cov_exp_quad(x1, alpha, rho)
        + diag_matrix(rep_vector(square(sigma), N1));
      matrix[N1, N1] L_K = cholesky_decompose(K);

      vector[N1] L_K_div_y1 = mdivide_left_tri_low(L_K, y1);
      vector[N1] K_div_y1 = mdivide_right_tri_low(L_K_div_y1', L_K)';
      matrix[N1, N2] k_x1_x2 = cov_exp_quad(x1, x2, alpha, rho);
      vector[N2] f2_mu = (k_x1_x2' * K_div_y1);
      matrix[N1, N2] v_pred = mdivide_left_tri_low(L_K, k_x1_x2);
      matrix[N2, N2] cov_f2 = cov_exp_quad(x2, alpha, rho) - v_pred' * v_pred
        + diag_matrix(rep_vector(delta, N2));
      f2 = multi_normal_rng(f2_mu, cov_f2);
    }
    return f2;
  }
}
```

```

data {
  int<lower=1> N;
  real x[N];
  vector[N] y;

  int<lower=1> N_predict;
  real x_predict[N_predict];
}

parameters {
  real<lower=0> rho;
  real<lower=0> alpha;
  real<lower=0> sigma;
}

model {
  matrix[N, N] cov = cov_exp_quad(x, alpha, rho)
    + diag_matrix(rep_vector(square(sigma), N));
  matrix[N, N] L_cov = cholesky_decompose(cov);

  // P[rho < 2.0] = 0.01
  // P[rho > 10] = 0.01
  rho ~ inv_gamma(8.91924, 34.5805);
  alpha ~ normal(0, 2);
  sigma ~ normal(0, 1);

  y ~ multi_normal_cholesky(rep_vector(0, N), L_cov);
}

generated quantities {
  vector[N_predict] f_predict = gp_pred_rng(x_predict, y, x, alpha, rho, sigma, 1e-10);
  vector[N_predict] y_predict;
  for (n in 1:N_predict)
    y_predict[n] = normal_rng(f_predict[n], sigma);
}

```

Original Computing Environment

```
sessionInfo()
```

```

## R version 3.3.2 (2016-10-31)
## Platform: x86_64-w64-mingw32/x64 (64-bit)
## Running under: Windows 10 x64 (build 16299)
##
## locale:
##  [1] LC_COLLATE=English_United States.1252
##  [2] LC_CTYPE=English_United States.1252
##  [3] LC_MONETARY=English_United States.1252
##  [4] LC_NUMERIC=C
##  [5] LC_TIME=English_United States.1252
##
## attached base packages:

```

```

## [1] stats      graphics  grDevices utils      datasets  methods  base
##
## other attached packages:
## [1] reshape_0.8.7      cowplot_0.9.2      rstan_2.17.3
## [4] StanHeaders_2.17.2  plyr_1.8.4         ggplot2_2.2.1
## [7] RevoUtilsMath_10.0.0 RevoUtils_10.0.2   RevoMods_10.0.0
## [10] MicrosoftML_1.0.0  mrsdeploy_1.0      RevoScaleR_9.0.1
## [13] lattice_0.20-34    rpart_4.1-10
##
## loaded via a namespace (and not attached):
## [1] Rcpp_0.12.15      highr_0.6          pillar_1.1.0
## [4] iterators_1.0.8   tools_3.3.2        digest_0.6.15
## [7] jsonlite_1.5      evaluate_0.10.1    tibble_1.4.2
## [10] gtable_0.2.0      rlang_0.1.6        foreach_1.4.3
## [13] CompatibilityAPI_1.1.0 curl_3.1           yaml_2.1.16
## [16] gridExtra_2.3     stringr_1.2.0      knitr_1.19
## [19] stats4_3.3.2      rprojroot_1.3-2    grid_3.3.2
## [22] inline_0.3.14     R6_2.2.2           rmarkdown_1.9
## [25] magrittr_1.5      backports_1.1.2    scales_0.5.0
## [28] codetools_0.2-15  htmltools_0.3.6    colorspace_1.3-2
## [31] labeling_0.3      stringi_1.1.6      lazyeval_0.2.1
## [34] munsell_0.4.3

```

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