Programming inverse memory hierarchy: case of stencils on GPUs

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Outline

- I got speedups in GEMM and FFT
 - 1.6x vs SGEMM in CUBLAS 1.1, now in CUBLAS
 - 3x vs CUFFT 1.1
- Lessons learned:
 - Offload storage from shared memory to registers
 - Compute few outputs per thread
- This talk:
 - Apply lessons to 3D stencils: more 2x speedups
 - Put in larger context

Need more faster memory

- Bandwidth to DRAM is limited
- Keep working set in faster on-chip memory
 - Such as shared memory on GPU
 - Access shared memory instead of DRAM if possible
- However, shared memory is small
 - G80/GT200: only 16 KB per multiprocessor
 - May be not enough
- Wouldn't it be nice if we had more fast memory?
 - Hint: how 16,384 registers compare to shared memory?

Trend: inverse memory hierarchy (1/3)

• Per multiprocessor/SIMD on GPUs:

| | 8800GTX | GTX280 | Fermi | HD4870 |
|------------|---------|--------|-------|--------|
| registers | 32KB | 64KB | 128KB | 256KB |
| L1 storage | 16KB | 16KB | 64KB | 16KB |
| ratio | 2x | 4x | 2x | 16x |

- L1 storage:
 - shared memory , L1 cache or both; LDS on ATI GPUs
- You have more registers than shared memory

Trend: inverse memory hierarchy (2/3)

New level of memory hierarchy on Fermi:

| | Fermi (aggregate) |
|------------|-------------------|
| registers | 2MB |
| L1 storage | 1MB |
| L2 storage | 768KB |
| ratio | 2/1/0.75 |

- Further from processors, but smaller
 - Usually otherwise

Trend: inverse memory hierarchy (3/3)

• Same trend on x86 architectures:

| | Quad-core (total) | Larrabee (per core) |
|----------------|-------------------|---------------------|
| SIMD registers | 1KB | 4KB |
| L1 D\$ | 128KB | 32KB |
| L2 cache | 8MB | 256KB |
| ratio | 1/128/8192 | 1/8/64 |

Gap between memory hierarchy levels decreases

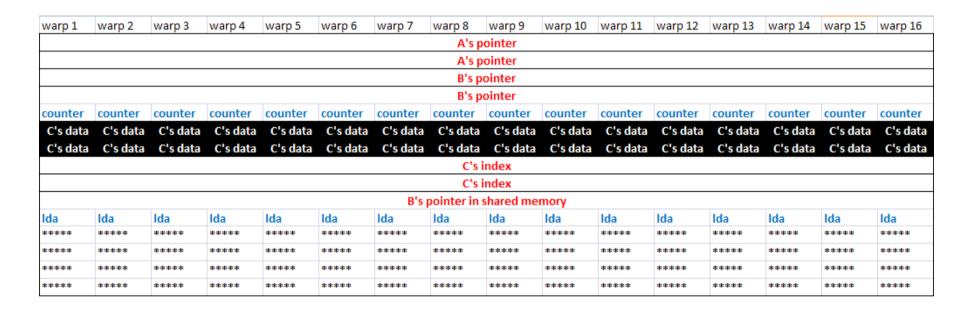
Why inverse?

- Single thread won't see inverse hierarchy:
 - Up to 256B registers per thread on Fermi
 - Up to 64KB shared memory/L1 cache
 - Up to 768 KB L2 cache
- Inversion comes from parallelism
 - Now run 1024 threads on same multiprocessor
 - This is 256KB registers!
- Registers scale with SIMD and multithreading
 - Shared memory/L1 cache don't have to

Private storage requires replication

- Can't access shared memory on other multiprocessor
 - Get your own copy instead
- Can't access registers in other threads
 - Get your own copy instead
 - Is it common?
 - Yes: pointers, counters, temporary values

Register usage in CUBLAS 1.1 SGEMM



Exact replicas (512x): counter, Ida

Redundant storage: pointers/indices - 7 in total

Scratch space: 4 registers/thread

warp 1 warp 2 A's pointer B's pointer counter counter C's data A's pointer ldb*12 ldb*12 ldb*4 ldb*4 ldb*8 ldb*8 **** **** **** **** **** **** **** *****

Optimized register usage

Do same work using fewer threads

Compute more outputs per thread
Get much lower replication

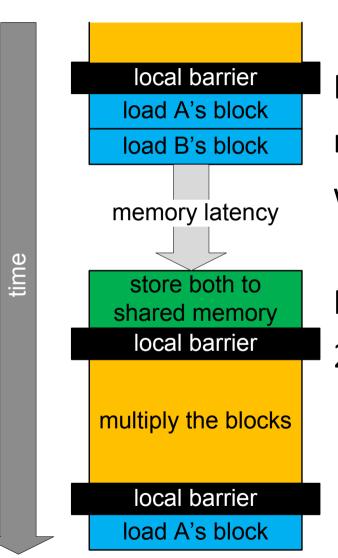
Take better advantage of space

(now in CUBLAS 2.0) (same idea in CUFFT 2.3)

Hiding latency using fewer threads

- Less thread parallelism = poor latency hiding?
 - Not necessarily!
- Hiding latency requires memory parallelism
 - it can be supplied using thread parallelism
 - Or instruction-level parallelism
- Little's law:
 - data in transit [B] = latency [s] * bandwidth [B/s]
- Same work with fewer threads = same memory parallelism

Need thread blocks to hide latency

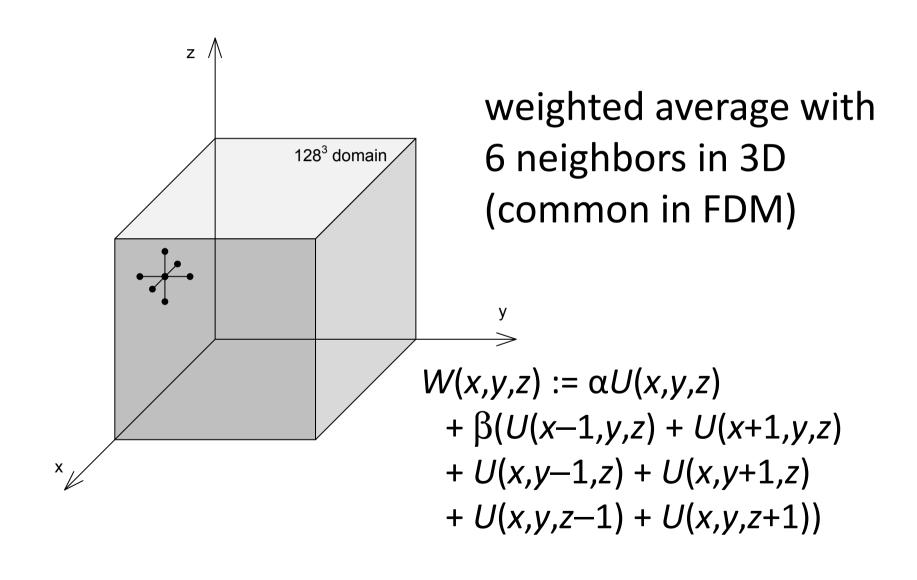


Data dependencies in thread block may prevent overlapping latency with computation

Need several thread blocks per SM 2-4 usually suffice

• How to apply this to 3D stencils

7-point stencil in 3D

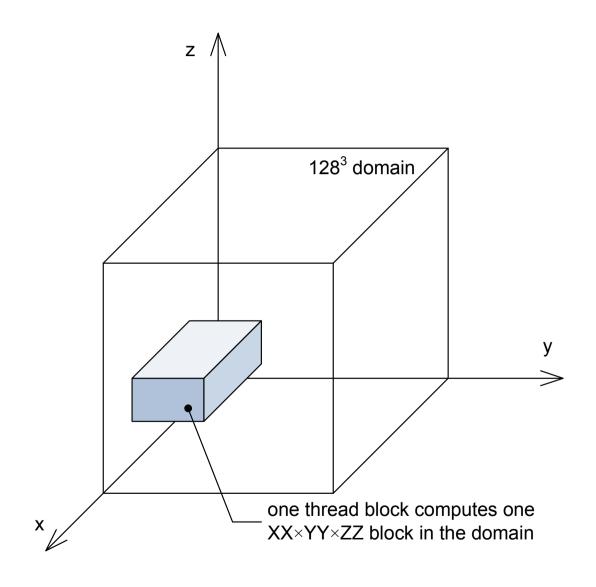


Its arithmetic intensity is low

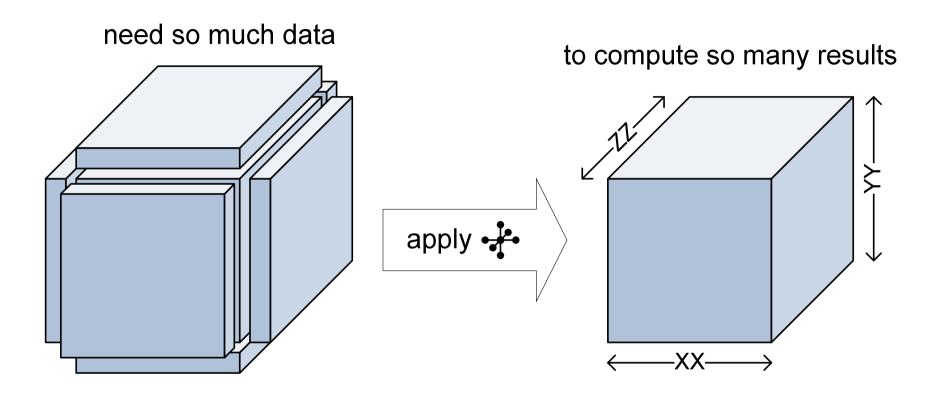
$$W(x,y,z) := \alpha U(x,y,z) + \beta(U(x-1,y,z) + U(x+1,y,z) + U(x,y-1,z) + U(x,y+1,z) + U(x,y,z-1) + U(x,y,z+1))$$

- Stencil: 8 flops, 7 reads, 1 write
 - Arithmetic intensity of stencil = 1 flop/word
- GPU: 624 Gflop/s, 142 GB/s
 - Arithmetic intensity of GPU = 18 flop/word
 - Can do many more flops per each word fetched
 - ALUs will be underutilized
- That's why we want to use fast memory

Partition the domain into blocks



What's the new arithmetic intensity?

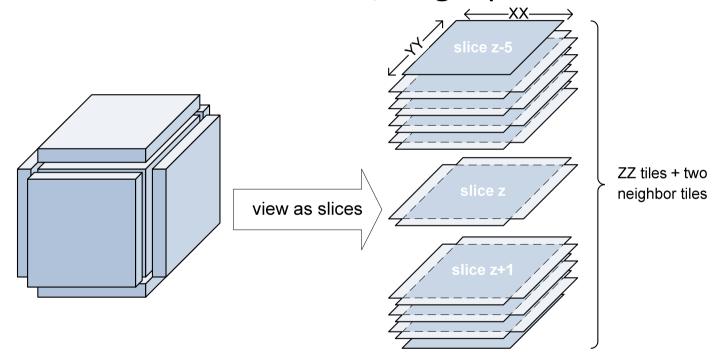


Arithmetic intensity = 4/(1+1/XX+1/YY+1/ZZ)32x32x32 blocks yield AI = **3.7 flop/word**

Can't get above 4 anyway

Circular queue techique

- Storing 3D blocks in fast memory is expensive
 - 128KB for 32x32x32 block, single precision



- Split into 2D slices
 - Need only 3 input slices to compute 1 output

Where to store the slices?

- Three 32x32 slice takes 12KB
- Only one thread block will fit
- Might need using smaller slices instead
- Or, offload storage into registers

Offload slices to registers

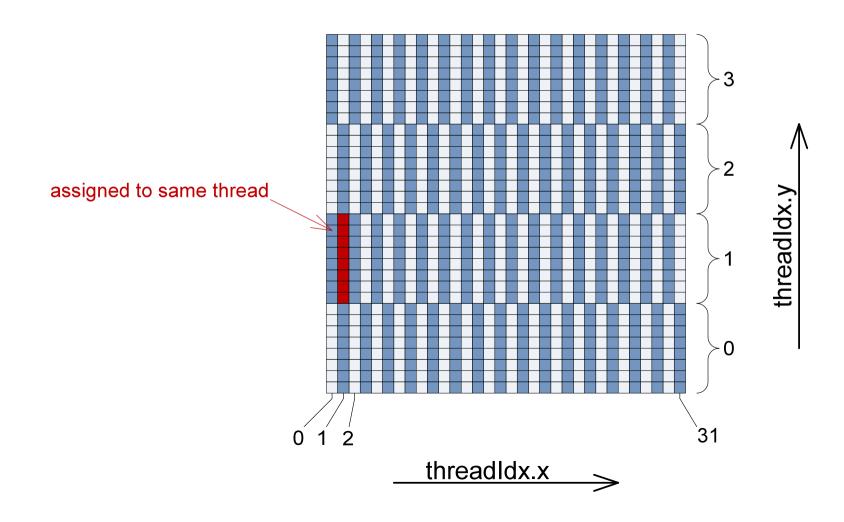
- Distribute slices across thread registers
- Thread (x,y) gets U(x,y,z), U(x,y,z) and U(x,y,z)

```
W(x,y,z) := \alpha U(x,y,z) + \beta(U(x-1,y,z) + U(x+1,y,z) + U(x,y-1,z) + U(x,y+1,z) + U(x,y,z-1) + U(x,y,z+1))
```

- 4 out of 8 memory accesses are to local registers
- 4 other accesses are to registers in other threads
- But they all are to same slice
- Keep 1 slice in shared memory, 2 in registers

Compute few outputs per thread

32×32 tile requires 1024 threads if computing 1 output per thread But only 128 threads by computing 8 elements per thread



27-point stencil

```
W(x,y,z) = C_0 U(x,y,z) + C_1 (U(x-1,y,z) + U(x+1,y,z) + U(x+1,y,z))
                   U(x,y-1,z)+U(x,y+1,z)+U(x,y,z-1)+U(x,y,z+1)) +
                   C_2^*(U(x-1,y-1,z)+U(x-1,y+1,z)+U(x+1,y-1,z)+U(x+1,y-1,z)+U(x+1,y-1,z)+U(x+1,y-1,z)+U(x+1,y-1,z)+U(x+1,y-1,z)+U(x+1,y-1,z)+U(x+1,y-1,z)+U(x+1,y-1,z)+U(x+1,y-1,z)+U(x+1,y-1,z)+U(x+1,y-1,z)+U(x+1,y-1,z)+U(x+1,y-1,z)+U(x+1,y-1,z)+U(x+1,y-1,z)+U(x+1,y-1,z)+U(x+1,y-1,z)+U(x+1,y-1,z)+U(x+1,y-1,z)+U(x+1,y-1,z)+U(x+1,y-1,z)+U(x+1,y-1,z)+U(x+1,y-1,z)+U(x+1,y-1,z)+U(x+1,z)+U(x+1,z)+U(x+1,z)+U(x+1,z)+U(x+1,z)+U(x+1,z)+U(x+1,z)+U(x+1,z)+U(x+1,z)+U(x+1,z)+U(x+1,z)+U(x+1,z)+U(x+1,z)+U(x+1,z)+U(x+1,z)+U(x+1,z)+U(x+1,z)+U(x+1,z)+U(x+1,z)+U(x+1,z)+U(x+1,z)+U(x+1,z)+U(x+1,z)+U(x+1,z)+U(x+1,z)+U(x+1,z)+U(x+1,z)+U(x+1,z)+U(x+1,z)+U(x+1,z)+U(x+1,z)+U(x+1,z)+U(x+1,z)+U(x+1,z)+U(x+1,z)+U(x+1,z)+U(x+1,z)+U(x+1,z)+U(x+1,z)+U(x+1,z)+U(x+1,z)+U(x+1,z)+U(x+1,z)+U(x+1,z)+U(x+1,z)+U(x+1,z)+U(x+1,z)+U(x+1,z)+U(x+1,z)+U(x+1,z)+U(x+1,z)+U(x+1,z)+U(x+1,z)+U(x+1,z)+U(x+1,z)+U(x+1,z)+U(x+1,z)+U(x+1,z)+U(x+1,z)+U(x+1,z)+U(x+1,z)+U(x+1,z)+U(x+1,z)+U(x+1,z)+U(x+1,z)+U(x+1,z)+U(x+1,z)+U(x+1,z)+U(x+1,z)+U(x+1,z)+U(x+1,z)+U(x+1,z)+U(x+1,z)+U(x+1,z)+U(x+1,z)+U(x+1,z)+U(x+1,z)+U(x+1,z)+U(x+1,z)+U(x+1,z)+U(x+1,z)+U(x+1,z)+U(x+1,z)+U(x+1,z)+U(x+1,z)+U(x+1,z)+U(x+1,z)+U(x+1,z)+U(x+1,z)+U(x+1,z)+U(x+1,z)+U(x+1,z)+U(x+1,z)+U(x+1,z)+U(x+1,z)+U(x+1,z)+U(x+1,z)+U(x+1,z)+U(x+1,z)+U(x+1,z)+U(x+1,z)+U(x+1,z)+U(x+1,z)+U(x+1,z)+U(x+1,z)+U(x+1,z)+U(x+1,z)+U(x+1,z)+U(x+1,z)+U(x+1,z)+U(x+1,z)+U(x+1,z)+U(x+1,z)+U(x+1,z)+U(x+1,z)+U(x+1,z)+U(x+1,z)+U(x+1,z)+U(x+1,z)+U(x+1,z)+U(x+1,z)+U(x+1,z)+U(x+1,z)+U(x+1,z)+U(x+1,z)+U(x+1,z)+U(x+1,z)+U(x+1,z)+U(x+1,z)+U(x+1,z)+U(x+1,z)+U(x+1,z)+U(x+1,z)+U(x+1,z)+U(x+1,z)+U(x+1,z)+U(x+1,z)+U(x+1,z)+U(x+1,z)+U(x+1,z)+U(x+1,z)+U(x+1,z)+U(x+1,z)+U(x+1,z)+U(x+1,z)+U(x+1,z)+U(x+1,z)+U(x+1,z)+U(x+1,z)+U(x+1,z)+U(x+1,z)+U(x+1,z)+U(x+1,z)+U(x+1,z)+U(x+1,z)+U(x+1,z)+U(x+1,z)+U(x+1,z)+U(x+1,z)+U(x+1,z)+U(x+1,z)+U(x+1,z)+U(x+1,z)+U(x+1,z)+U(x+1,z)+U(x+1,z)+U(x+1,z)+U(x+1,z)+U(x+1,z)+U(x+1,z)+U(x+1,z)+U(x+1,z)+U(x+1,z)+U(x+1,z)+U(x+1,z)+U(x+1,z)+U(x+1,z)+U(x+1,z)+U(x+1,z)+U(x+1,z)+U(x+1,z)+U(x+1,z)+U(x+1,z)+U(x+1,z)+U(x+1,z)+U(x+1,z)+U(x+1,z)+U(x+
                                           U(x+1,y+1,z)+U(x,y-1,z-1)+U(x,y-1,z+1)+
                                           U(x,y+1,z-1)+U(x,y+1,z+1)+U(x-1,y,z-1)+
                                       U(x-1,y,z+1)+U(x+1,y,z-1)+U(x+1,y,z+1))+
                   C_3*(U(x-1,y-1,z-1)+U(x-1,y-1,z+1)+
                                           U(x-1,y+1,z-1)+U(x-1,y+1,z+1)+
                                           U(x+1,y-1,z-1)+U(x+1,y-1,z+1)+
                                           U(x+1,y+1,z-1)+U(x+1,y+1,z+1)
```

- 30 flops, 27 reads, 1 write 1.1 flop/word
- Arithmetic intensity = 30/(1+(1+2/XX)*(1+2/YY)*(1+2/ZZ))
- For 32x32x32 this is 14 flop/word

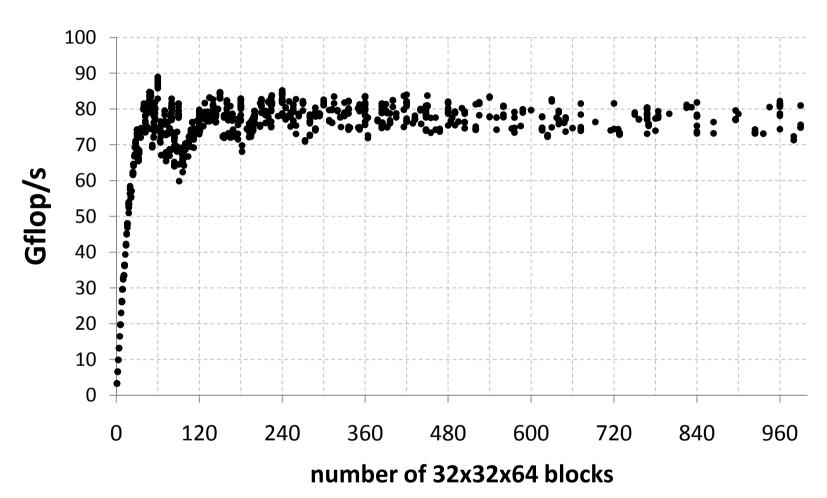
27-point stencil

```
W(x,y,z) = C_0 * U(x,y,z) + C_1 * (U(x-1,y,z) + U(x+1,y,z) + U(x+1,y,z))
                   U(x,y-1,z)+U(x,y+1,z)+U(x,y,z-1)+U(x,y,z+1)) +
                   C_2*(U(x-1,y-1,z)+U(x-1,y+1,z)+U(x+1,y-1,z)+U(x+1,y-1,z)+U(x+1,y-1,z)+U(x+1,y-1,z)+U(x+1,y-1,z)+U(x+1,y-1,z)+U(x+1,y-1,z)+U(x+1,y-1,z)+U(x+1,y-1,z)+U(x+1,y-1,z)+U(x+1,y-1,z)+U(x+1,y-1,z)+U(x+1,y-1,z)+U(x+1,y-1,z)+U(x+1,y-1,z)+U(x+1,y-1,z)+U(x+1,y-1,z)+U(x+1,y-1,z)+U(x+1,y-1,z)+U(x+1,y-1,z)+U(x+1,y-1,z)+U(x+1,y-1,z)+U(x+1,y-1,z)+U(x+1,z)+U(x+1,z)+U(x+1,z)+U(x+1,z)+U(x+1,z)+U(x+1,z)+U(x+1,z)+U(x+1,z)+U(x+1,z)+U(x+1,z)+U(x+1,z)+U(x+1,z)+U(x+1,z)+U(x+1,z)+U(x+1,z)+U(x+1,z)+U(x+1,z)+U(x+1,z)+U(x+1,z)+U(x+1,z)+U(x+1,z)+U(x+1,z)+U(x+1,z)+U(x+1,z)+U(x+1,z)+U(x+1,z)+U(x+1,z)+U(x+1,z)+U(x+1,z)+U(x+1,z)+U(x+1,z)+U(x+1,z)+U(x+1,z)+U(x+1,z)+U(x+1,z)+U(x+1,z)+U(x+1,z)+U(x+1,z)+U(x+1,z)+U(x+1,z)+U(x+1,z)+U(x+1,z)+U(x+1,z)+U(x+1,z)+U(x+1,z)+U(x+1,z)+U(x+1,z)+U(x+1,z)+U(x+1,z)+U(x+1,z)+U(x+1,z)+U(x+1,z)+U(x+1,z)+U(x+1,z)+U(x+1,z)+U(x+1,z)+U(x+1,z)+U(x+1,z)+U(x+1,z)+U(x+1,z)+U(x+1,z)+U(x+1,z)+U(x+1,z)+U(x+1,z)+U(x+1,z)+U(x+1,z)+U(x+1,z)+U(x+1,z)+U(x+1,z)+U(x+1,z)+U(x+1,z)+U(x+1,z)+U(x+1,z)+U(x+1,z)+U(x+1,z)+U(x+1,z)+U(x+1,z)+U(x+1,z)+U(x+1,z)+U(x+1,z)+U(x+1,z)+U(x+1,z)+U(x+1,z)+U(x+1,z)+U(x+1,z)+U(x+1,z)+U(x+1,z)+U(x+1,z)+U(x+1,z)+U(x+1,z)+U(x+1,z)+U(x+1,z)+U(x+1,z)+U(x+1,z)+U(x+1,z)+U(x+1,z)+U(x+1,z)+U(x+1,z)+U(x+1,z)+U(x+1,z)+U(x+1,z)+U(x+1,z)+U(x+1,z)+U(x+1,z)+U(x+1,z)+U(x+1,z)+U(x+1,z)+U(x+1,z)+U(x+1,z)+U(x+1,z)+U(x+1,z)+U(x+1,z)+U(x+1,z)+U(x+1,z)+U(x+1,z)+U(x+1,z)+U(x+1,z)+U(x+1,z)+U(x+1,z)+U(x+1,z)+U(x+1,z)+U(x+1,z)+U(x+1,z)+U(x+1,z)+U(x+1,z)+U(x+1,z)+U(x+1,z)+U(x+1,z)+U(x+1,z)+U(x+1,z)+U(x+1,z)+U(x+1,z)+U(x+1,z)+U(x+1,z)+U(x+1,z)+U(x+1,z)+U(x+1,z)+U(x+1,z)+U(x+1,z)+U(x+1,z)+U(x+1,z)+U(x+1,z)+U(x+1,z)+U(x+1,z)+U(x+1,z)+U(x+1,z)+U(x+1,z)+U(x+1,z)+U(x+1,z)+U(x+1,z)+U(x+1,z)+U(x+1,z)+U(x+1,z)+U(x+1,z)+U(x+1,z)+U(x+1,z)+U(x+1,z)+U(x+1,z)+U(x+1,z)+U(x+1,z)+U(x+1,z)+U(x+1,z)+U(x+1,z)+U(x+1,z)+U(x+1,z)+U(x+1,z)+U(x+1,z)+U(x+1,z)+U(x+1,z)+U(x+1,z)+U(x+1,z)+U(x+1,z)+U(x+1,z)+U(x+1,z)+U(x+1,z)+U(x+1,z)+U(x+1,z)+U(x+1,z)+U(x+1,z)+U(x+1,z)+U(x+1,z)+U(x+1,z)+U(x+1,z)+U(x+1,z)+U(x+1,z)+U(x+1,z)+U(x+1,z)+U(x+1,z)+U(x+1,z)+U(x+1,z)+U(x+
                                           U(x+1,y+1,z)+U(x,y-1,z-1)+U(x,y-1,z+1)+
                                           U(x,y+1,z-1)+U(x,y+1,z+1)+U(x-1,y,z-1)+
                                       U(x-1,y,z+1)+U(x+1,y,z-1)+U(x+1,y,z+1))+
                   C_3*(U(x-1,y-1,z-1)+U(x-1,y-1,z+1)+
                                           U(x-1,v+1,z-1)+U(x-1,v+1,z+1)+
                                           U(x+1,y-1,z-1)+U(x+1,y-1,z+1)+
                                           U(x+1.v+1.z-1)+U(x+1.v+1.z+1)
```

- Only 4 out of 28 accesses are to local registers
- Trick: have 1 input plane, 3 output planes instead

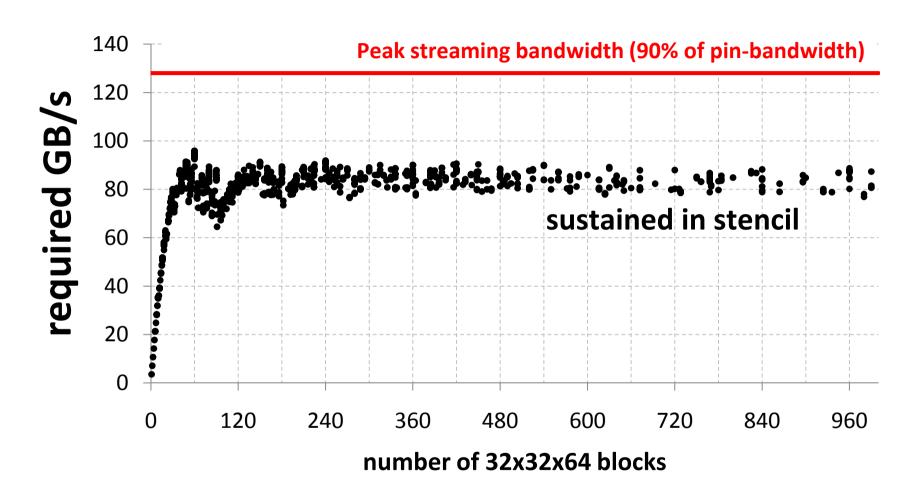
Performance results

Single precision, 7-point, GTX280



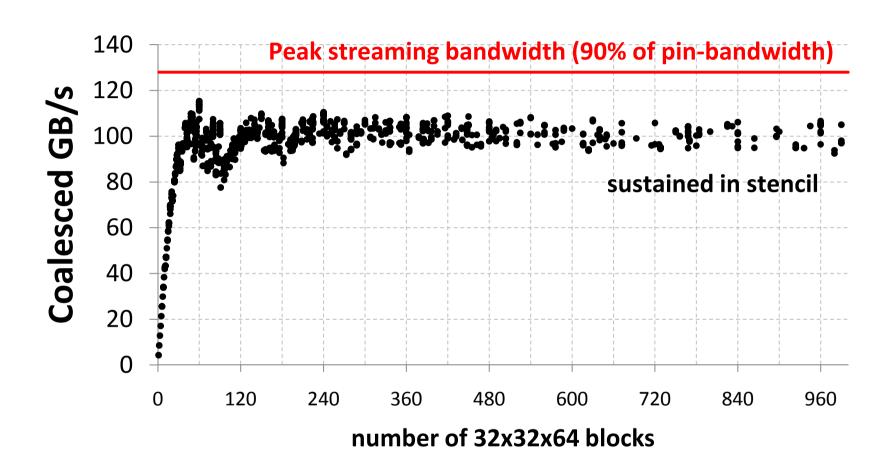
90 Gflop/s sustained; peak in add = 312 Gflop/s Still very far from being compute bound

Single precision, 7-point, GTX280



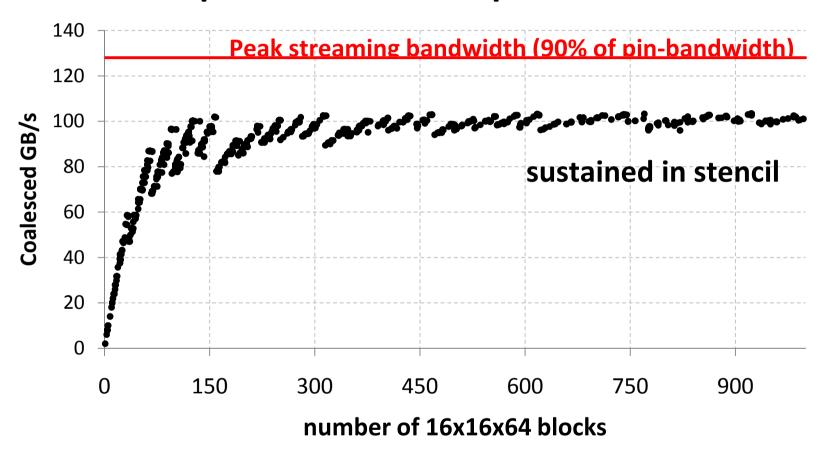
Result: 75% of peak streaming bandwidth

Single precision, 7-point, GTX280



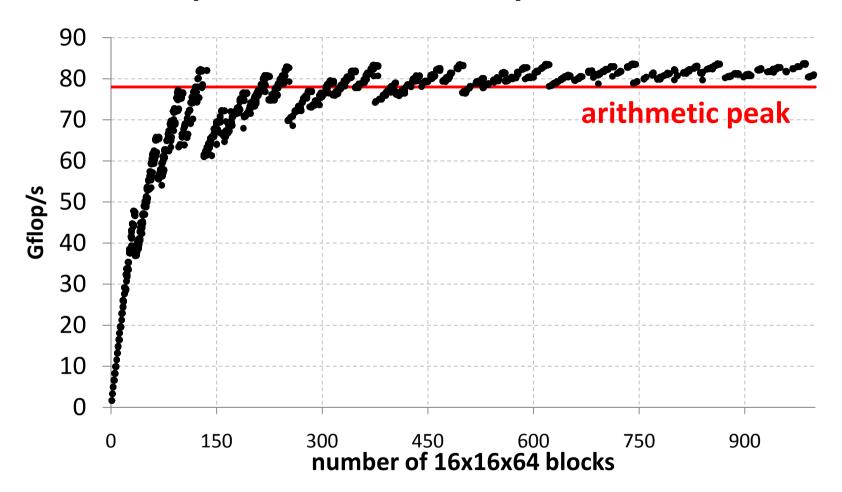
- Count coalescing overhead (+20%): 90% of peak streaming bandwidth
- Can you do better: use larger or non-square tiles, jam stencils

Double precision, 7-point, GTX280



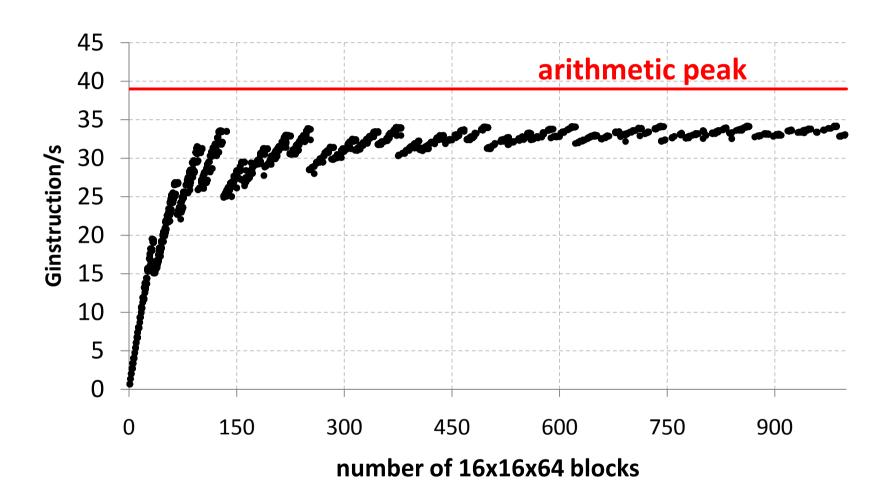
• Bandwidth-bound, close to peak

Double precision, 27-point, GTX280



- Faster than peak? Hidden compiler optimization
 - 120 flops gets compiled into 49 instructions

Double precision, 27-point, GTX280



Compute bound, close to peak

Comparison with Sparse matrix-vector multiply

- Match vs. SpMV by Bell and Garland [2008]
- SpMV does not exploit stencil structure
 - More general but slower

| | Single precision | Double precision | |
|------------------|------------------|------------------|-----------------|
| | 7-point | 7-point | 27-point |
| NVIDIA's SpMV | 0.42 ns/stencil | 0.87 ns/stencil | 3.2 ns/stencil |
| Our stencil code | 0.09 ns/stencil | 0.21 ns/stencil | 0.36 ns/stencil |
| Speedup | 4.7x | ~4.2x | ~8.9x |

Red-Black Gauss Seidel

- Work by Jonathan Cohen
 - Similar to shown at last ParCFD
- Highly optimized, uses texture caches
 - 23 Gflop/s for 128³ volume
 - 61ms for multigrid
- My code is ~2x faster
 - 52 Gflop/s for 128³ volume
 - 34ms for multigrid

Conclusion

- Look for early insights into inverse hierarchies
- May get another 2x speedup on GPU if:
 - Offload storage from shared memory to registers
 - Compute multiple outputs per thread