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Efficient processing of ATLAS events analysis in platforms with accelerator devices



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Dissertação de Mestrado Mestrado em Engenharia Informática

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Abstract

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Glossary

Event Head-on collision between two particles at the LHC

Combination A set of two leptons and two jets

LHC Large Hardron Collider particle accelerator

ATLAS project Experiment being conducted at the LHC with an associated particle detector

LIP Laboratório de Instrumentação e Física Experimental de Partículas, Portuguese research group working in the ATLAS project

CERN European Organization for Nuclear Research, which results from a collaboration from many countries to test HEP theories

HEP High Energy Physics

Analysis Application developed to process the data gathered by the ATLAS detector and test a specific HEP theory

Accelerator device Specialized processing unit connected to the system by a PCI-Express interface

CPU Central Processing Unit, which may contain one or more cores (multicore)

GPU Graphics Processing Unit

GPGPU General Purpose Graphics Processing Unit, recent designation to scientific computing oriented GPUs

DSP Digital Signal Processor

MIC Many Integrated Core, accelerator device architecture developed by Intel, also known as Xeon Phi

QPI Quickpath Interconnect, point-to-point interconnection developed by Intel

HT HyperTransport, point-to-point interconnection developed by the HyperTransport Consortium

NUMA Non-Uniform Memory Access, memory design where the access time depends on the location of the memory relative to a processor

ISE Instruction Set Extensions, extensions to the CPU instruction set, usually SIMD

Homogeneous system Classic computer system, which contain one or more similar multicore CPUs

Heterogeneous system Computer system, which contains a multicore CPU and one or more accelerator devices

SIMD Single Instruction Multiple Data, describes a parallel processing architecture where a single instruction is applied to a large set of data simultaneously

SIMT Single Instruction Multiple Threads, describes the processing architecture that NVidia uses, very similar to SIMD, where a thread is responsable for a subset of the data to process

SM/SMX Streaming Multiprocessor, SIMT/SIMD processing unit available in NVidia GPUs

Kernel Parallel portion of an application code designed to run on a CUDA capable GPU

Host CPU in a heterogeneous system, using the CUDA designation

CUDA Compute Unified Device Architecture, a parallel computing platform for GPUs

OpenMP Open Multi-Processing, an API for shared memory multiprocessing

OpenACC Open Accelerator, an API to offload code from a host CPU to an attached accelerator

GAMA GPU and Multicore Aware, an API for shared memory multiprocessing in platforms with a host CPU and an attached CUDA enabled accelerators

Speedup Ratio of the performance increase between two versions of the code. Usually comparing single vs multithreaded applications.

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1. Introduction

The dissertation is first presented by contextualizing the scientific background of CERN and LIP organizations, as well as their current research projects, which are closely involved in this work. The motivation for the dissertation is presented in section 1.3, with the problem contextualized from a physics perspective in subsection 1.3.1. The Goals, subsection 1.3.2, states the objectives to be achieved by this work, in terms of improving the research and application development quality by implementing a set of solutions for homogeneous and heterogeneous systems, while assessing the efficiency and usability of hardware accelerators in the latter. The scientific contribution of this work is presented in subsection 1.3.3. Subsection 1.4 overviews the structure of this dissertation.

1.1. Context

The European Organization for Nuclear Research [1] (CERN, acronym for Conseil Européen pour la Recherche Nucléaire) is a consorcium of 20 european member countries with the purpose of operating the largest particle physics laboratory in the world. Founded in 1954, CERN is located in the border between France and Switzerland, and employs thousands of scientists and engineers representing 608 universities and research groups and 113 different nationalities.

CERN research focus on the basic constituents of matter, which started by studying the atomic nucleus but quickly moved into high energy physiscs (HEP), focusing on the interaction between particles. The instrumentation used in the nuclear research, physics-wise, is essentially divided into particle accelerators and detectors, alongside with the facilities necessary for delivering the protons to the accelerators. The purpose of the accelerator is to speed up groups of particles close to the speed of light, in opposite directions, and collide them in the detectors (this collision is called an event). The detectors record various characteristics, such as energy and momentum, of particles resultant from complex decay processes of the original particles. These experiments are performed to test and validate specific HEP theories by comparing the results of the collision to the expected theoretical model.

It started with a small low energy particle accelerator, the Proton Synchrotron [2] inaugurated in 1959, but the facilities were iteratively being upgraded and expanded. The current facilities are constituted by the older accelerators (some decomissioned while others are still functional) and detectors, as well as the newer Large Hadron Collider (LHC) [3] high energy particle accelerator which is located 100 meter underground and has a 27 km circuference length. There are currently seven experiments running on the LHC: CMS [4], ATLAS [5], LHCb [6], MoEDAL [7], TOTEM [8], LHC-forward [9] and ALICE [10]. Each of these experiments has their own detector on the LHC and conduct similar or different experiments, but with the use of distinct technologies and research approaches. Currently one of the most popular researches being conducted is the validation of the Higgs boson theory. During the next year the LHC will be upgraded to increase its luminosity (amount of energy of the particle beams that it accelerates).

Fonte

Approximately 600 millions of collisions occur every second in each of the experiment's detectors at the LHC, where the detectors react to the particle interaction and produce electric signals, generating massive amounts of raw data. It's estimated that all the detectors combined produce 25 petabytes of data per year [11, 12]. CERN does not have the financial resources to have the computational power to process all the data, which motivated the creation of the Worldwide LHC Computing Grid [13], a distributed computing infrastructure that uses the resources of scientific community for data processing. The grid is

organized in a hierarchy divided in 4 tiers. Each tier is made by one or more computing centers and has a set of specific tasks and services to perform, such as store, filter, refine and analyse all the data gathered at the LHC.

The Tier-0 is the data center located at CERN. It provides 20% of the total grid computing capacity, and its objective is to store and reconstruct the raw data gathered at the detectors in the LHC into meaningful information, usable by the remaining tiers. The data is received on a format designed for this reconstruction, with information about detector and software diagnostics. After the reconstruction the data has a different formats, the Event Summary Data (ESD) and Analysis Object Data (AOD), each one with different purposes, containing information of the reconstructed objects and calibration parameters, and can be used for early analysis. This tier distributes the raw data and the reconstructed output by the 11 Tier-1 computational centers, spread among the different countries that are members of CERN.

Tier-1 computational centers are responsible for storing a portion of the raw and reconstructed data and provide support to the grid 24/7. In this tier, the reconstructed data suffers more reprocessing, in order to refine it by filtering only relevante information and reducing the size of the data, now in Derived Physics Data (DPD) format, that is then transferred to the Tier-2 computational centers. The size of the data for an event is reduced from 3 MB (raw) to 10 kB (DPD). This tier also stores the outputs of the simulations performed at Tier-2. The Tier-0 center is connected to the 11 Tier-1 centers by high bandwidth optical fiber links, which consists of the LHC Optical Private Network.

There are around 140 Tier-2 computational centers around the world. Their main purpose is to perform Monte-Carlo simulations with the data received from the Tier-1 centers, but also perform a portion of the events reconstructions. The Tier-3 centers range from university clusters to small personnal computers, and they perform most of the events reconstruction and final data analysis. In the CERN related groups terminology, an analysis is a denomination for an application which is designed to process a given amount of data in order to test a specific HEP theory by providing physically relevant information about events that may support the said theory.

1.2. LIP Research Group

The Laboratório de Instrumentação e Física Experimental de Partículas (LIP) [14] is a portuguese scientific and technical association for research on experimental high energy physics and associated instrumentation. LIP has a strong collaboration with CERN as it was the first scientific organization Portugal has joined, in 1986. It has laboratories in Lisbon, Coimbra and Minho and 170 people employed. LIP researchers have produced several applications for testing various HEP theories of the ATLAS experiment that use Tier-3 computational resources for data analysis. Most of the analysis applications use home-grown frameworks, such as the LipCbrAnalysis and LipMiniAnalysis.

This dissertation work results from a close cooperation between the Department of Informatics of the University of Minho and the LIP laboratory in Minho.

1.3. Motivation, Goals & Scientific Contribution

With an increase of events and, consequently, the data being produced by the detectors at the LHC, specifically in the ATLAS experiment, the research groups will need a bigger budget for aquiring and maintaining computational resources due to an increase of analysis to perform. To add up to this data

increase, research groups working on the same experiment have a positive rivalry to be the first find and publish relevant results. The finding of these results is directly related to the amount of events processed, meaning that groups with more computational resources are one step ahead.

Better results are not only obtained by increasing the amount of events analyzed; it is important to take into account the quality of each analysis. The ATLAS detector has an experimental resolution of 2%, meaning that each measured value for a characteristic of a resultant particle of a collision might not be real and, therefore, the analysis will have an error associated. It is possible to improve the analysis quality but it will increase its execution time, creating a trade-off between events to analyze and their quality. This issue will be presented in the context of this dissertation with more detail on subsection 1.3.1.

One of the most important analysis being conducted by LIP is related to the Top Quark physics and the Higgs Boson. An application was devised that reconstructs an event following the theoretical model of Top Quark decay and then also attempts to reconstruct the associated Higgs Boson. Each event can be reconstructed several times, with some of its parameters slightly varied by a random offset (with a maximum magnitude of 2% of the original value), and by chosing the reconstruction that satisfies the most the theoretical model a better solution is obtained, overcoming the experimental resolution of the ATLAS detector. The more reconstructions per event are performed the longer will take to process an event. The theoretical model for this system is presented in subsection 1.3.1 and the analysis application in chapter 3.

While investing in the upgrade of the computational resources of the research group is a valid option to deal with the increase of events to analyze, it is also necessary to take into account if the current resources are being efficiently used by the analysis applications. Also, hardware is not necessarily getting faster, but wider by increasing the number of cores per chip (see chapter ??), which can cause big investments to result in small improvements. Current computing clusters are constituted of systems with one or more multicore CPUs (homogeneous systems) and some even utilizing hardware accelerators, very efficient for specific problem domains (heterogeneous systems). It is important to have a knowledge of these newer architectures in order to develop efficient applications that resort to parallelism in order to better use all the resources available in a system. Programming for such architectures (multicore CPUs and hardware accelerators) requires a set of skills and experience that most physicists (usually self-taught programmers) do not have, causing poorly optimized applications to be developed.

Increasing the efficiency of an application by resorting to parallelism enables the possibility of performing more reconstructions per event and more events to be processed, while using all the potential of the available computational resources and avoiding needless investments in hardware upgrades.

1.3.1. The Top Quark system and Higgs boson decay

In the LHC two proton beams are accelerated close to the speed of light in opposite directions, set to collide inside a specific particle detector. From this head-on collision results a chain reaction of decaying particles, from which only some of the final particles react with the detector for recording their characteristics. One of the experiments being conducted at the ATLAS detector is related to the discovery of new Top Quark physics. The schematic representation of the Top Quark decay (the $t\bar{t}$ system), resulting from a head-on collision of two protons, is presented in figure 1.1.

The ATLAS detector is able to record the characteristics of Bottom Quarks, which are detected as a jet rather than a single particle, and leptons, the muon (that has a positive charge) and electron (with a negative charge). However, the neutrinos do not react with the detector and, therefore, their characteristics are not recorded. To reconstruct the Top Quarks, necessary for researching their properties, it is necessary to have the information of all the final particles, so the neutrino characteristics must be determined. This

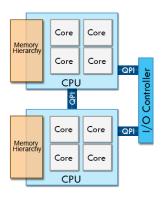


Figure 1.1.: Schematic representation of the $t\bar{t}$ system.

is possible to do as the $t\bar{t}$ system obeys a set of properties, and using the information of the quarks and leptons the neutrinos characteristics are analitically calculated. The process of reconstructing the neutrinos is referred as kinematical reconstruction. The reconstruction of the whole $t\bar{t}$ system has a degree of certainty associated, which determines its quality. The quality of these reconstructions directly affects the quality of the research being conducted by LIP.

The amount of Bottom Quark jets and leptons detected may vary between events, due to other reactions occurring at the same time of the Top Quark decay. As represented in figure 1.1, it is needed 2 jets and 2 leptons to reconstruct the $t\bar{t}$ system, but the data for an event may have many of these particles associated. To obtain the best reconstruction for the $t\bar{t}$ system of a given event it is necessary to reconstruct the respective neutrinos and then the whole system for every combination of 2 jets and 2 leptons, and only chose the most accurate reconstruction.

Another factor affecting the quality of the reconstruction is the experimental resolution of the ATLAS particle detector, which associates an error of 2% with every measurement made. If the measurements of the jets and leptons are not precise enough the kinematical reconstruction will produce inaccurate neutrinos and affect the overall reconstruction of an event, which might render an event with relevant physics useless. It is possible to overcome this problem by performing the kinematical reconstruction, and then the whole $t\bar{t}$ system reconstruction, a large amount of times for each combination of 2 Bottom Quark jets with 2 leptons, with a random variation to the particle characteristics (momentum, energy and mass) of a maximum magnitude of 2% of the original value. The amount of variations performed per combination will directly impact the final quality of the event reconstruction, as more of the search space (defined by the experimental resolution error) is covered compared to performing a single reconstruction. The more variations are performed the more likely it is to find the best possible reconstruction of the $t\bar{t}$ system.

The look for the Higgs Boson is also part of the research being conducted at LIP. Figure 1.2 schematizes the Higgs Boson and Top Quark decay. It is possible to reconstruct the Higgs Boson from the two Bottom Quark jets that it decays to, and it can be performed alongside the $t\bar{t}$ system reconstruction. This adds at least two more jets to the event information, and it is not possible to know before the reconstruction which jets belong to the Higgs decay or the Top Quark decay. Considering this, the Higgs reconstruction must be performed after the $t\bar{t}$ system reconstruction, in such a way that the jets chosen to reconstruct it must not be the ones used in the $t\bar{t}$ system reconstruction. Adding this new jets increases the number of jets/leptons combinations to test in the kinematical reconstruction, and for each $t\bar{t}$ system reconstruction the Higgs must be also reconstructed. Now, the quality of the event reconstruction depends on the quality of both $t\bar{t}$ system and Higgs Boson reconstructions.

This specific analysis of events presented is performed by an application developed by LIP researchers, the ttH_dilep. The application receives input data file with a set of events and reconstructs the $t\bar{t}$ system and the Higgs Boson for each event using the processes described. These files are usually 1

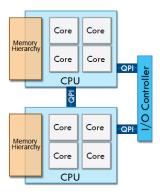


Figure 1.2.: Schematic representation of the $t\bar{t}$ system with the Higgs Boson decay.

GB long and the LIP research requires that hundreds of them are processed by the same application, considering a specific experiment such as the presented in this subsection. A in-depth computational analysis of ttH_dilep is presented in chapter 3, where its flow is presented, it is characterized in terms of various metrics (such as computational intensity) and the critical regions are identified.

1.3.2. Goals

By increasing the performance of the Top Quark and Higgs Boson reconstructions it is possible to perform more variations per event, increasing the quality of the results, and increase the throughput of events processed. The objective of this dissertation work is to take a sequential application made by physicists, which the main concern during its development was the correcteness of the code rather than its performance, the ttH_dilep, and improve its efficiency by (i) identifying the bottlenecks and optimizing the code, (ii) increasing the performance by resorting to parallelism for homogeneous and heterogeneous systems, assessing the efficiency (performance and usability) of hardware accelerators for this type of problem, and (iii) the development of a simple scheduler for managing the workload among various instances of the same sequential or parallel application (i.e. an application which needs to process a large set of separate input files) on homogeneous systems.

This work will give a inside perspective of how scientific applications are being developed by programmers with little to no background in computer science, and possibly define a set guidelines for coding of efficient applications and the usage of parallelism in such applications. All the changes that will be made to the ttH_dilep application, including the introduction of parallelism, will be as independent as possible from the context of this specific problem, in such a way that they might be portable to other applications without requiring major modifications. The work will be structured, implementation wise, so that the parallelization mechanisms and the scheduler are possible to be improved and transformed in a tool used by the researchers at LIP.

1.3.3. Scientific Contribution

This dissertation work aims to improve the quality of a specific research field conducted by LIP, provide a set of tools and know-how to improve the performance of similar scientific applications and expose the problematic of unefficient usage of computational resources. By improving the quality of the research, LIP will gain an advantage over other research groups in the look for new Top Quark physics and in the Higgs Boson discovery. By experiencing the process of optimizating scientific applications of this kind it is possible to provide physicists with some know-how and tools for optimization and parallelization with the goal of increasing the performance in future applications. By developing applications that efficiently

use all the computational resources available it is possible to reduce the investment in new hardware, which otherwise would have small pratical returns.

1.4. Dissertation Structure

This dissertation has X chapters and their summary is presented below:

Introduction

The dissertation is first presented by contextualizing the scientific background of CERN and LIP organizations, as well as their current research projects, which are closely involved in this work. The motivation for the dissertation is presented in section 1.3, with the problem contextualized from a physics perspective in subsection 1.3.1. The Goals, subsection 1.3.2, states the objectives to be achieved by this work, in terms of improving the research and application development quality by implementing a set of solutions for homogeneous and heterogeneous systems, while assessing the efficiency and usability of hardware accelerators in the latter. The scientific contribution of this work is presented in subsection 1.3.3. Subsection 1.4 overviews the structure of this dissertation.

State of the Art

State of the Art.

ttH_dilep

ttH_dilep application.

2. Technological Background

2.1. Hardware

Computer systems started with a very simple design, where a processing chip (CPU) is connected to a data storage unit (memory). The complexity of the processing chips increased, as well as the memory, specifically with the use of an hierarchy model, and current systems are usually made from multicore CPUs and various types of memory.

The most common are homogeneous systems, constituted from one or more CPU chips with their own memory bank (RAM memory) and interconnected by a specific interface, which is manufacturer-specific. Although the system uses a shared memory model, where all the data is always available for each CPU, in the case of a multiple CPU system, since the memory is distributed in one bank per CPU the system will have a Non Unified Memory Access (NUMA) pattern. This means that the access time of a CPU to a piece of memory in its memory bank will be faster than accessing memory on the other CPU bank. It is important to have the data on the CPU memory bank that the application will run to avoid the increased costs of NUMA.

With the emerging use of hardware designed for specific computing domains, hardware accelerators, which purpose is to efficiently solve a small range of problems, as opposed to general purpose CPU chips. This marked the begining of heterogeneous systems, where one or more CPU chips, operating in a shared memory environment, are accompanied by one or more hardware accelerators. The CPUs and accelerators operate in a distributed memory model, meaning that data must be explicitly passed from the CPU to the accelerator and vice-versa.

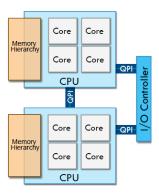


Figure 2.1.: Schematic representation of a heterogeneous system.

Figure 2.1 presents a schematic representation of a heterogeneous system. Note the interconnection between CPUs, responsible for the NUMA pattern, and that both CPUs must use the same interface to communicate with the hardware accelerators. This interface has a high latency for memory transfers, making it a critical spot in applications performance.

CPU chips

Gordon Moore predicted in 1965 that for the following ten years the number of transistors on CPU chips would double every 1.5 years [15]. This was later known as the Moore's Law and it is expected to remain valid at least up to 2015. This enabled the increase in CPU chips clock frequency by the same

factor as the transistors. Software developers did not expend much effort optimizing their applications and only relied on the hardware improvements to make them faster.

Due to thermal dissipation issues, the clock frequencies of CPU chips started to stall in 2005. Manufacturers shifted from making CPUs faster to increasing their throughput by adding more cores to a single chip, reducing their energy consumption and operating temperature. This marked the beggining of the multicore and parallel computing era, where every new generation of CPUs get wider, while their clock frequencies remain steady.

The CPU chips are designed as general purpose computing devices, based on a simple design consisting of small processing units with a very fast hierarchized memory attached (cache, which purpose is to reduce the slow accesses to global memory), and all the necessary data load/store and control units. They are capable of delivering a good performance in a wide range of operations, from executing simple integer arithmetic to complex branching and SIMD (single instruction multiple data, explained below) instructions. A single CPU core implements various mechanisms for improving the performance of applications, at the instruction level, with the most important explained next:

- *ILP* instruction level parallelism (ILP) is the overlapping of instructions, performed at the hardware or software level, which otherwise would run sequentially. At the software level it is denominated as static parallelism, where compilers try to identify which instructions are independent, i.e., the result of one does not affect the outcome of the other, and can be executed at the same time, if the hardware has resources to do so. At the hardware level, ILP can be referred as dynamic parallelism as the hardware dynamically identifies which instructions execution can be overlapped while the application is running. The three mechanisms presented next allow for ILP to be used.
 - **Out of order execution** is the execution of instructions in different order as they are organized in the application binary, without violating any data dependencies. This technic exposes ILP, which otherwise would not be possible.
 - **Super Scalarity** is a mechanism which allows dispatching a certain amount of instructions to the respective arithmetic units in each clock cycle, increasing the throughput of the CPU. Instructions that are not data dependent can run simultaneously, as long as they use different arithmetic units.
 - **Pipelining** is the division of an instruction execution in stages. This stages range from loading the data, instruction execution in, also pipelined, arithmetic units and writing the results back to memory. This allow, as an example, for an instruction to be loaded while other is being executed. Moreover, inside an arithmetic unit, multiple instructions can be simultaneously executed, as long as they are in different stages.
- **Speculative execution** is the usage of branch prediction (predict which branch of a conditional jump will be executed, before knowing the condition result), which can use complex algorithms based on previous conditional jumps, and start executing instructions in the predicted branch. If the prediction fails, the results are trashed and the other branch is executed. Current hardware is capable of executing both branches of a conditional jump and accept the one correct once the condition is resolved.
- **Vector instructions** are a special set of intructions based on the SIMD model, where a single instruction is applied to a large set of data simultaneously. CPU instruction sets offer special registers and instructions that allow to take a chunk of data and execute an instruction to modify it in a special arithmetic usage. One of the most common examples is addition of two vectors. The hardware is capable of adding a given number of elements of the vectors simultaneously. This optimization is done at compile time.

Multithreading is the execution of multiple threads in the same core. This is possible by replicating part of the CPU resources, such as registers, and can lead to a more efficient utilization of the core hardware. If one of the threads is waiting for data to execute the next instruction, other thread can resume execution while the first is stalled. It also can allow a better usage of resources which would otherwise be idle during the execution of a single thread. If multiple threads are working on the same data, multithreading can reduce the synchronization between them and lead to a better cache usage.

A schematic representation of a modern CPU chip is presented in figure 2.2. It is constituted of several, possibly multithreaded, cores, each with its own level 1 and 2 caches and a level 3 cache shared among all cores. This level 3 cache allows fast comunication and synchronization of data between cores of the same CPU.

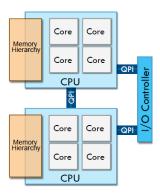


Figure 2.2.: Schematic representation of a modern multicore CPU chip.

Hardware Accelerators

Hardware accelerators are usually made from small processing units, designed to achieve the most performance possible on specific problem domains, opposed to general purpose CPUs. They are usually oriented for massive data parallelism processing (SIMD architectures), where a single operation is performed on huge quantities of independent data, offloading the CPU from such intensive operations. Several many-core accelerator devices are available, ranging from the general purpose GPUs to the Intel Many Integrated Core line, currently known as Intel Xeon Phi [16], and Digital Signal Processors (DSP) [17]. An heterogeneous platform may have one or more accelerator devices of the same or different architectures.

As of June 2013, over 50 of the TOP500's list [18] are powered by any kind of hardware accelerator, which indicates an exponential growth in usage when compared to previous years. The Intel Xeon Phi is becoming increasingly popular, being the accelerator device of choice in 11 clusters of the TOP500. The most used accelerator are NVidia GPUs.

Graphics Processing Unit

One of the first accelerators to arrive on the market is the General Purpose Graphics Processing Unit (GPGPU). Their purpose is to accelerate image processing, which started of as simple pixel drawing and evolved to complex capabilities of 3D scene rendering, such as transforms, lighting, rasterization, texturing, depth testing, and display. They later allowed for some flexibility due to the industries demand for costumizable shaders, which also enable the possibility of using this hardware as a hardware accelerator for other purposes than image processing.

There are several accelerator devices currently arriving, or already, on the market. The first and most common are General Purpose Graphics Processing Units (GPGPUs). Recently, GPGPU makers allowed drivers to execute code that is not produced for image rendering. However, there are specific hardware details that were designed only for image rendering purposes, which limit the utilization of these devices for certain types of algorithms. One example was the use of only single precision float point arithmetic in the early GPGPUs design.

Consider GPUs and image processing as an example to justify the use of the SIMD model. Each pixel that is rendered is independent from all other pixels on the image. Their computation result from the same instructions but on different independent data, thus making their processing embarrassingly parallel. For achieving maximum performance, one important characteristic of the code, common to most accelerator device architectures, is that it needs to explore the most parallelism possible between the data to be processed, also known as data parallelism. Other device specific properties, with interest for the programmer, will be discussed later.

Intel Many Core Architecture

Digital Signal Processor

2.2. Software

load balance

3. ttH_dilep Application

The LIP research group developed the ttH_dilep application to solve the problem presented in section 1.3, and it fits in the Tier-3 hierarchy level of event reconstruction and analysis applications. Its name derived from the problem it was design to solve: the tt is relative to the kinematical reconstruction of the two Top Quarks, the $t\bar{t}$ system, resultant from a head-on particle collision; the H is relative to the Higgs boson reconstruction; the dilep is the name of the routine responsable for the kinematical reconstruction, and it needs two leptons (di-lep) as input.

The application has two main dependencies. The first, and most important, is on the ROOT [19] object oriented framework, developed at CERN, only available in C++. This framework provides a set of funcionalities oriented for handling, analyzing and displaying results for large amounts of data. It has capabilities of reading and storing data in the standard formats accepted by all the tiers centers, classes for representing physics information, mathematical routines, pseudorandom number generators, histograming, curve fitting minimization and visualization methods. It was originally designed and currently developed mostly by physicists with little knowledge on computer science. This results in a framework that has much room for improvement through a code restructuration in several routines, mostly related to auxiliary functionality, rather than visualization and data storage. Some of the mathematical routines implemented could be replaced by dependencies on other much more stable and faster libraries, such as BLAS [BLAS] or MKL [MKL]. There is an extension to ROOT, the Parallel ROOT Facility (PROOF) [CERN:PROOF], for parallelization of the work in distributed memory systems, which is not the focus of this thesis work. There is no support nor existing routines parallelized for shared memory systems, which could be made but would require restructuration of portions of the framework code.

The second dependency is on the LipMiniAnalysis library. It is a strip-down version of LipCbrAnalysis, a library developed LIP for in-house use, which provides a skeleton for creating an analysis application. It has the functionality usually necessary in most analysis developed by LIP, and is also prepared for reading a data format different from what is provided by Tier-2, which suffers a filter of the events most likely to provide relevant information after the reconstruction. This library is also not designed for parallelization in shared and distributed memory systems.

3.1. Application Flow

This section describes the workflow of the ttH_dilep analysis. The callgrind tool from Valgrind [20] was used to obtain the callgraph of the application, also providing some insight on the time that was being spent in each of its routines. Further analysis of the code itself was necessary to get a better understanding of the application behaviour. In figure 3.1 is presented the callgraph of ttH_dilep for 128 variations per combination.

The Loop is the main method of the application. Its purpose is to iterate through all events in the input file and perform 21 filtering and processing tasks (known as cuts) to each event. The most evident problem with the application, inherited from the LipMiniAnalysis library, is the non existence of a data structure on memory holding the events to process. Each input file has around 1 GByte that makes perfectly possible to be stored on RAM memory. However, for each event its information is read from the file and loaded to hundreds of global variables and then it is submitted through the cuts. If all the events were read at once, it would be possible to take advantage of the higher bandwidth of sequential reads to the hard drive. Even the overhead of creating such data structure for the events would be compensated by the faster acesses and possibility of easier parallelization of the analysis at the event level, since the

Figure 3.1.: Schematic representation of a NUMA system with QPI interface.

events have no dependencies between them.

Every method starting with a capital T refers to the ROOT framework. They are only being used for reading the input file and writing the results. The DoCuts method performs the 21 cuts referred above. It is on cut 20 that ttDilepKinFit is called, which becomes the most time consuming task as the number of variations per combination increases, as seen from table 3.1, therefore, the efforts on improving the performance must be focused on this routine.

of variations/combination	1	2	4	8	16	32	64	128	256	512	1024
% of time	-	-	-	-	-	-	-	-	-	-	-

Table 3.1.: Percentage of the total execution time spent on the ttDilepKinFit routine for various numbers of variations per combination.

ela o na -

3.2. ttDilepKinFit Routine

This routine has a main loop that calculates and iterates through all the possible combinations of jets and leptons for a given event. It is possible to define the number of variations to perform per combination, resulting in an inner loop. Some of the variables varied are local to the routine but most are global to the application. The kinematical reconstruction is performed inside the loops, for each variation of each combination and its results, as well as the bottom quarks not used, are used later in the Higgs boson reconstruction. A context is created when the combination to process is calculated, and its specific for the respective combination, which is altered by the variations, kinematical and the Higgs boson reconstructions. Each one of the solutions is stored in a vector and after all the combinations are computed, the said vector is iterated and only the best solution is choosen and its relevant data is copied to global variables.

The quality of a solution is dependent on two factors. The first is the accuracy of the kinematical reconstruction, which is measured by the probability of the reconstruction being properly performed, compared to theoretical models. The second is the accuracy of the Higgs boson reconstruction and its calculation is similar to the former. Since the Higgs boson reconstruction uses results of the kinematical reconstruction, namely the neutrinos and remaining bottom quarks, if the latter is faulty, i.e., performed with a low resultant accuracy, the Higgs boson will be poorly reconstructed too. The accuracy of the overall reconstruction of the event, for a given variance of a combination, is given by the probability of the kinematical reconstruction times probability of the Higgs boson reconstruction.

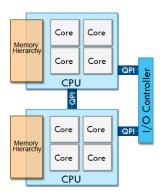


Figure 3.2.: Callgraph of the ttDilepKinFit routine.

Note that the flow of ttDilepKinFit may change between combinations, or even variations, within an event. The responsible of that behaviour is the dilep routine. A certain combination may be capable of being reconstructed, both the $t\bar{t}$ system and the Higgs boson, but with others the $t\bar{t}$ system may not be reconstructable, which causes the ttDilepKinFit flow to stop and process the next combination. This irregularity of the time that takes to process a combination can be problematic to the load balancing of the parallel tasks, as explained in section 4.

The callgraph for the ttDilepKinFit for 128 variations per combination is presented in figure 3.2. The sections of the routine that are most relevant, the variation of the events parameters, the kinematical and Higgs boson reconstructions, are explained in depth in the next subsections.

3.2.1. Variations Routine

The purpose of the variation is to overcome the experimental resolution of the ATLAS detector, as explained in section 1.3. The variation of the parameters of an event, for a given combination of jets and leptons, consists on applying an offset of a given magnitude to the said values. The offset is randomly obtained, using the TRandom3 pseudo-random number generator from ROOT, following a gaussian distribution. The mean value used is 0 and the standard deviation is 2%, as it is the resolution error of the detector associated to every measurement. The values varied are the momentums of the 2 jets and 2 leptons that make the combination, and consequently their energy is recomputed.

The pseudo-random number generator used by the TRandom3 class is the Mersenne Twister [Mersenne Twister currently one of the most used generators for applications highly dependable on random numbers. This algorithm produces 32-bit uniformly distributed pseudo-random numbers with a period of 2^{19937} . It has a relatively heavy state which is an integrant part on the algorithm flow. The generator is thread safe as long as different states are being used in different threads. The state can be shared among the threads but, however, change it must be done sequentially, sequentializing the number generation among the threads. In this case, the number generated by one thread will affect the number generated by the remaining.

NVidia offers a parallel implementation of the Mersenne Twister for GPUs in the cuRand library [NVIDIA:MersenneTwister]. It uses a precomputed set of 200 parameters, which can also be generated by the user, but offering a smaller period of 2¹¹²¹³. The pseudo-random number generation and state update is thread safe, up to 256 threads sharing the same state structure, for each block. Two different blocks can safely operate concurrently.

TRandom uses the Acceptance-Complement Ratio algorithm [AcceptanceRandom] for transforming the pseudo-random numbers from an uniform to a gaussian transformation. It is allegely 66% faster than the Box-Muller transformation [BoxMuller] and similar to the Ziggurat method [Ziggurat]. The cuRand

library only offers the Box-Muller transformation with a basic pseudo-random number generator so, to accuratly replicate the results, it is needed to replicate the TRandom gaussian method on GPU using the cuRand implementation of Mersenne Twister.

3.2.2. dilep Routine

The kinematical reconstruction is performed in the dilep routine. The $t\bar{t}$ system obeys a set of properties of an theoretical expected model. To reconstruct both of the Top Quarks it is needed to know the characteristics of all resultant particles from their decay. However, since the neutrinos do not react with the detector, and their characteristics are not recorded, it is needed to infer them, using the properties of momentum and energy conservation of the system. Once the neutrinos characteristics are determined, it is possible to reconstruct the Top Quarks.

dilep analitically solves a system of 6 equations to infer the neutrinos characteristics and then reconstruct the Top Quarks. The routine is dependent on only one class from ROOT, TLorentzVector, making it easy to port to GPU, aside from the process of marshaling and unmarshaling the data, namely the TLorentzVector classes from ROOT, into a format that is usable in CUDA. Executions of dilep on different inputs are completely independent, since this function does not alter the global state of the ttH_dilep analysis.

3.2.3. ttDilepKinFit Routine Computational Analysis

4. Parallelization Approaches

The section of code which takes more time is the ttDilepKinFit function. The main objective is to run as many kinematical reconstructions per event, with a slight variation to the particle characteristics, and as they increase the ttDilepKinFit execution time also increases. So, since it is the critical section of the application, the efforts on performance optimizations will be focused on this portion of the code.

The ttDilepKinFit workflow can be divided in three main stages. Each event can have an arbitrary number of jets and leptons associated, requiring a minimum of two of each to perform the kinematical reconstruction of the $t\bar{t}$ system. Events that not fulfill this requirement are discarded in the previous cuts. If there is more than the minimum number of jets and leptons it is necessary to combine them, in pairs of two jets with two leptons, and perform the kinematical reconstruction for every combination possible. Note that their order on the combination is not relevant, reducing the total amount of possible combinations. Then, it is possible to apply a variation to the jets and leptons characteristics, motivated by the reasons explained in section 1.3. The variation has a magnitude equivalent to the experimental resolution of the ATLAS detector (which is 5%) and it is applied to the three momentums and energy of the particles, and causing the need to re-compute other auxiliary parameters to the rest of ttDilepKinFit. The number of variations to apply to each jet/lepton combination is arbitrary and defined by the user.

ttDilepKinFit has a main loop, for each jet/lepton combination and for each variation of each combination, where the most intensive computation occurs, which will be explained next, and a final section of code that iterates through all the reconstructions and picks only the best, discarding all the others computed.

Inside the main loop of ttDilepKinFit is possible to identify three distinct stages of the reconstruction. The first is the variation of the jets and leptons momentums, as explained before. The second stage is the kinematical reconstruction of the $t\bar{t}$ system, using the varied combinations. It attempts to reconstruct the $t\bar{t}$ system, presented in section 1.3 and produces a result (the Top Quarks), which has an computed probability associated to its accuracy. This probability determines the quality of the reconstruction. The third stage is the reconstruction of the Higgs boson, using the results of the kinematical reconstruction. This reconstruction also has a probability associated, and the final quality of the overall reconstruction of the event is given by the multiplication of this probability with the one of the kinematical reconstruction of the $t\bar{t}$ system. Figure 4.1 (left) presents the explained workflow of ttDilepKinFit.

Note that there is data dependencies between loop iterations, since that for chosing the next jet/lepton combination it is necessary to know which combinations were already picked, and between the three stages within the loop. The kinematical reconstruction needs the combination already varied, and the Higgs boson reconstruction needs the result from the kinematical reconstruction in order to chose different particles (since one particle cannot belong to the $t\bar{t}$ system and the Higgs boson decay). The current workflow is not suitable for parallelization.

A generalist workflow suited for parallelization is presented in figure 4.1 (right). The combinations must be computed, and also all the variations, and their information stored in a data structure, so that the main loop of ttDilepKinFit is eliminated. Now, each stage of the workflow can have its own loop, which is not represented in the figure since it is considered to be part of the stage itself. By having their own loop, the stages can now be executed in parallel, but maintaining the same data dependencies between stages.

Within the same event, different combinations (or even variations) may be reconstructable, both the $t\bar{t}$ system and the Higgs boson, while others may not. If the kinematical reconstruction produces no results the Higgs boson reconstruction will not be performed and the next combination or variation will be

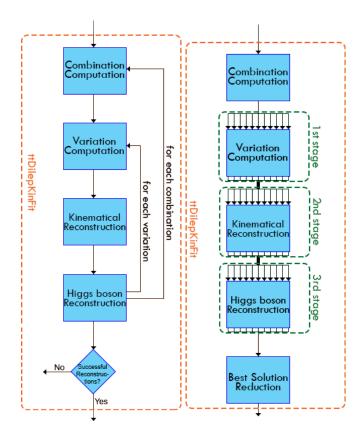


Figure 4.1.: Schematic representation of the ttDilepKinFit sequential (left) and the new parallel (right) workflows.

processed. If the reconstructions are parallelized, some tasks may take more time to process than others due to this irregularity of the reconstructions, which will cause load balancing issues. If the heuristic used for load balancing is not suitable for the type of the tasks (regular vs irregular) the computational resources will be underused, limiting the possible performance increase of the parallelization.

4.1. Shared Memory Parallelization

The parallel workflow model proposed for this implementation is similar to the generalist previously presented. One challenge to the implementation is that most of the variables are global to the application, and there is no data structure holding the information needed during ttDilepKinFit, such as the combinations. The computation of the jet/lepton combinations must be kept sequential, since choosing one combination is always dependent on all the previous combinations made and, therefore, cannot be parallelized. The final iteration through all the results, in which the best solution is chose and is "uploaded" to global variables, cannot also be parallelized in the current implementation (there is, however, a way to overcome part of this problem that will be explained later). During this chapter a concurrent task is considered to be the subset of a parallel region. The aggregation of all these tasks is the whole parallel region. Figure 4.2 presents the workflow used for this implementation, and is explained next.

In this implementation it does not make any sense to use different tasks for different stages that can be parallel; two of the three steps presented next that can be parallel will be aggregated in the same task, increasing its granularity and reducing the number of synchronizations necessary between tasks. The first step of the new workflow is to create a data structure holding all the combinations and other information associated with them. Each task will pick the respective combination and perform a loop over the subset of the total number of variations. The grain size of the parallel work of each task will be dependent on

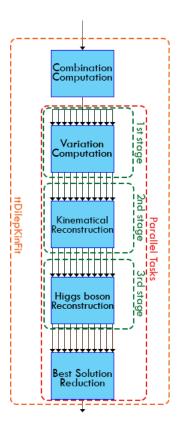


Figure 4.2.: Schematic representation of the parallel ttDilepKinFit workflow for the shared memory implementation.

the total number of combinations times the number of variations per combination (the higher this value the coarser the grains size) and the number of parallel tasks (the higher the number of tasks the thinner the grain size).

The second step, the kinematical reconstruction of the $t\bar{t}$ system, will be performed within the same task, meaning that there is no synchronization between this and the previous steps among different tasks. The same happens between this and the third step, the Higgs boson reconstruction. By aggregating these three steps the grain size of the tasks is increased, compared to the generalist parallelization model presented before, which benefits their execution on CPU (a lesser number of coarser tasks means that the CPU spends more time performing computations relevant to the application and less time switching context, which is very slow).

As explained before, after these three stages, on the original workflow, there is an iteration through all the solutions and the best is chosen. Instead of saving all the solutions, after each iteration of the loop of the current workflow the solution is compared to the previous and only the best of the two is save. When all tasks finish all their respective iterations, each will have the best solution for the subset of combinations and variations that they processed. A parallel reduction must be made so that the best solution from all the tasks is found. However, another data structure must be created, since the best solution is a set of variables and TLorentzVectorWFlags (from the LipMiniAnalysis library) class instances. The final "uploading" of the best solution to global variables is only made by the task with the best solution.

This workflow will have two limitations to the performance scalling, the creation of the data structure holding the combinations and the creation of the data structure for the best solutions and respective merging. Its time increases with the number of combinations and variations and the number of parallel tasks to use.

4.2. GPU Parallelization

An early analysis of the code was made before designing the the workflow for the GPU parallelization. The implementation of this version will be restricted by the dependencies that ttDilepKinFit has on ROOT classes, namely on its third stage of the generalist parallelizable workflow (figure 4.1, right). It uses several functions and classes from ROOT, which can possibly be adapted to the GPU but the amount of time and work necessary to do so makes it unviable. The kinematic reconstruction also uses ROOT classes, namely TLorentzVectors, however it is read-only so it can be transformed in a data structure fit to be used on GPU. Note that this transformation will have a cost associated, which can slightly affect the performance.

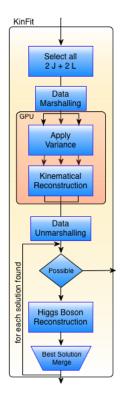


Figure 4.3.: Schematic representation of the ttDilepKinFit workflow.

The first two stages of the the workflow presented in figure 4.1 (right), the computation of the variances and the kinematical reconstruction, can be adapted to run on the GPU. After computing the data structure holding the jets and leptons combinations, it must be transferred to the GPU (device) memory and then launch the kernel, where each task (which is refers to one combination) is assigned to one thread. The variation of the combinations is done by each thread, on the assigned combination, the kinematical reconstruction is computed and the results are transferred back to the CPU (host) memory. Then, the third stage of the workflow, the Higgs boson reconstruction, is performed on the host. Note that this process, copying the memory to the device and back to the host is done one time for each event processed. The schematic representation of the workflow for this implementation is presented in figure 4.3.

This implementation has two factors which will restrict the performance. The first is the overhead associated to the transformation of the data (ROOT classes) to a suitable data structure to be used by the device. This happens with the input and output of the kernel. Even though this process can be tuned, which will be explained in section ??, there is no alternatives to study, algorithm-wise. The second factor is the synchronization and data transfer between host and device. The transfer time is affected by the amount of data to transfer, but it cannot be reduced since it is always necessary to transfer the jet/lepton combinations. Note that they are only transferred once per event, where the kernel threads copy the information so they can change it. However, the synchronization can be removed. The kernel

can be launched and the threads are blocked while waiting for work, and then each time the one thread of the host computes a combination it is transferred to the device memory and the respective threads start the computation. Meanwhile, there is another thread in the host waiting for the results and starting the parallel computation of the Higgs boson reconstruction each time a group of kernel threads finish. If this asynchronous communication can be correctly implemented it might offer significant better performance than the synchronous version.

5. Implementation and Performance Analysis

In this chapter the implementation process, based on the models on section 4 of the different approaches will be presented and discussed. After explaining all the details of the implementation for a given platform an analysis from the computational point of view will be presented, along side with the performance comparison of the said implementations. Finally, a comparative analysis of all the implementation will be presented.

5.1. Shared Memory Implementation

The implementation of the shared memory parallelization follows the workflow presented in section 4.1. The first goal was to have a working naïve implementation that could be used as a starting point so that it could be profiled and the bottlenecks identified.

The first step was to divide the ttDilepKinFit main loop that iterates through all the combinations of leptons/jets of an event, and then the respective variations, exemplified in the workflow of section 4. The first problem with this approach is that the portion of the code to parallelize reads and writes in a set of 34 global variables, most of them being vectors of ROOT classes. The access to these variables could be controlled in such a way that only one thread would be writing on the said variables. However, they would have to do it in order to ensure that the state of the reconstruction of one variation would not mix with others. A much simpler way is to create a copy of the said variables for each thread to work on. This avoids serial access to the variables which would cause contention and degrade the performance.

The second problem is that the various combinations, and respective variations, must be scattered among the threads so that each has a data set to work on. Each combination, and respective variations, are also stored in global variables, but these cannot be simply made private to each thread. The portion of ttDilepKinFit that build the combinations cannot be parallelized because the computation of a given combination is dependent on the jets and leptons used in the previous to avoid duplicates. The total amount of combinations, which depends on the amount of jets and leptons, n, (regardless of the order, i.e., $(j_1, j_2) = (j_2, j_1)$), pairing two jets with two leptons in the same combination, with k = 4, is, according to the mathematical formula for combinations 5.1:

$$\binom{n}{k} = \frac{n!}{k!(n-k)!}$$
, with $k = 4$ then $\binom{n}{4} = \frac{n!}{8(n-4)!}$ (5.1)

On average, the number of combinations for each event that reachs the cut 20 with the given input is

For the combinations to be scattered among the threads it is needed to store them in a data structure, instead of using global variables as it is currently implemented, and then each thread picks a combination and processes it. The implementation and other specific details of the data structure is presented in subsection ??.

One approach to the computation of the variations for each combination could take advantage of the previously mentioned data structure. After each combination is computed all the given variations could

be calculated and added to the data structure, since there is no difference between a variation and a combination, besides the values of the variables stored in the data structure.

Furthermore, only the best reconstruction is used so there is no need to store all the reconstructions

Appendix A. Test Environment

This appendix focuses on fully characterizing the hardware and software used in all performance measurements of the application for the different implementations developed.

For the shared memory implementation testing was used three dual-socket multicore systems. The first has two Intel Xeon E5-2650 (Sandy Bridhe architecture) ??, using the Quick Path Interconnect (QPI) interface between CPUs, in a Non Unified Memory Access model (NUMA), meaning that the latency of a CPU accessing its own memory bank is lower than accessing the other CPU memory bank. The QPI interface can perform up to 8 GT/s (giga transfers per second) of 2 bytes packets, in each of the two unidirectional links, with a total bandwidth of 32 GB/s. Figure Appendix A.1 illustrates the architectural model of this system. The system features 64 GB of DDR3 RAM with a speed of 1333 MHz, for a maximum bandwidth of 52.7 GB/s, measured with the STREAM benchmark ??.

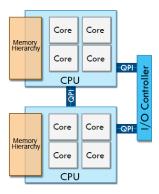


Figure Appendix A.1.: Schematic representation of a NUMA system with QPI interface.

The second system has the same amount of RAM at the same speed, with a maximum bandwidth of 28.6 GB/s. The two CPUs are Intel Xeon X5650 (Nehalem architecture). The difference of memory bandwidth is due to the different memory controllers, while the one in Nehalem has 3 memory channels the one in Sandy Bridge has 4. The two CPUs are interconnect by a QPI interface, but with a different speed than the Sandy Bridge, performing 6 GT/s in each of the two unidirectional channels, for a total bandwidth of 24 GB/s.

The third system features two AMDOpteron 6174, being the system with more physical cores. It has 64 GB of DDR3 RAM at 1333 MHz, with a maximum measured bandwidth of zz GB/s. AMDuses Hyper-Transport (HT) 3.0 technology, a point-to-point interconnection similar to QPI capable of transmitting 4 byte packets through two links, for an aggregate bandwidth of 51.2 GB/s. The characteristics of the CPUs on the three systems are presented in table Appendix A.1.

The compiler used was the GNU compiler version 4.8, using the -O3 optimizations and the AVX/SSE 4.2/SSE 4a (depending on the CPU architecture) instruction set on the code regions that the compiler sees fit. The compiler features the OpenMP version 3.2 used in the shared memory implementation. For the GPU implementation was used the CUDA 5 SDK, in conjunction with the GNU compiler version 4.6.3 for the code to run on the CPU (any later versions are not supported by the NVidia NVCC compiler). The ROOT ?? version used was the 5.34/05. All libraries/frameworks used were compiled with compliance to the C++ 11 specifications to ensure, among other things, thread safety on memory allocations. Was used the Performance API version 5.0 for measuring the hardware counters of the different CPUs for the characterization of ttDilepKinFit.

CPU	Intel Xeon E5-2650	Intel Xeon X5650	AMDOpteron 6174		
Architecture	Sandy Bridge	Nehalem	MagnyCours		
Clock Freq.	2.0 GHz	2.66 GHz	2.2 GHz		
# of Cores	8	6	12		
# of Threads	16	12	12		
L1 Cache	32 KB I. +	32 KB I. +	64 KB I. +		
Li Cacile	32 KB D. per Core	32 KB D. per Core	64 KB D. per Core		
L2 Cache	256 KB per Core	256 KB per Core	512 KB per Core		
L3 Cache	20 MB shared	12 MB shared			
CPU Interconnection	QPI @4.0 GHz	QPI @3.2 GHz	HT @3.2 GHz		
ISE	AVX	SSE 4.2	SSE 4a		

Table Appendix A.1.: Characterization of the CPUs featured in the three test systems.

Appendix A. Theoretical Performance Models

Appendix A.1. Amdahl's Law

The speedup that can be achieve by parallelizing an application is not only dependent on the number of parallel tasks but also on the percentage of the code that will run in parallel. This means that it is possible to have an extremely optimized implementation of the parallelization but if only a small part of the code is parallel the speedup will be small.

Amdahl's Law ?? defines the maximum attainable speedup of parallelizing an application, comparing a multithreaded application using N processors with its serial counterpart. The law takes into account the portion of the code, P, that can be parallelized and defines the maximum speedup S that can be obtained.

$$S(N) = \frac{1}{(1-P) + \frac{P}{N}}$$
 (Appendix A.1)

Equation Appendix A.1 defines the maximum attainable speedup resultant from the parallelization of an application according to the Amdahl's Law. The law is used in this work to prove that the small speedups for fewer number of variations per event are close to the theoretical maximum and are limited by the percentage of the code that can be made parallel.

Appendix A.2. Roofline Model

The Roofline model ?? was used characterize the system in terms of attainable peak performance. This model uses two metrics for the performance calculation: the peak CPU performance and the memory bandwidth. With the peak values of these two metrics a roofline is drawn, being the theoretical limit for the performance on the system. Then, other ceilings can be added, which further limit the maximum attainable performance. The classic Roofline uses float point computation as the peak CPU performance metric. It may be a good metric for heavy computational algorithms, such as matrix multiplication, but the type operations on the critical region (ttDilepKinFit function) are much more varied, as shown in the instruction mix presented in section 3.2.3. Instead, the computational intensity was used for measuring the CPU peak performance, as it considers all types of instructions.

Figure ?? illustrates the Roofline model for the three systems.

Appendix A. Test Methodology

The purpose of this appendix is to present and justify the methodology chosen to perform the performance and algorithm characterization related tests.

All performance measurements, of both the original and parallel algorithms, were made on binaries compiled with the same compiler and same flags, presented in section Appendix A. All tests used the same input, a file containing 5738 events, from which 1867 reach the ttDilepKinFit and the rest are discarded in the previous cuts, of a electron-muon collision. The problem size is considered to be the number of variations to do to each combination of the jets and leptons within an event, since the number of combinations varies between events but remains constant overall as the same input is used. The number of variations tested were 2^x , where $x \in \{1, ..., 10\}$.

For the shared memory implementation was used 1, 2, 4, 8, 16, 32 and 64 threads. The test using 1 thread has the purpose of evaluating the overhead of the creation and access to the data structures. The test using 64 threads is used to check if the software multithreading (managed by the operating system) has benefits, which can expose problems when accessing memory, specially to the memory bank of the other CPU, where the thread becomes stalled waiting for the data. The 8 thread test will only use one CPU, with one thread per core, running the application without the limitations of the NUMA memory accesses and the multithreading. With 16 threads both CPUs will be fully used, meaning that the memory accesses are now NUMA, but still without using hardware multithreading. The 32 threads test will use both CPUs with hardware multithreading.

In the GPU the number of threads used was the number of variations times the number of combinations, so that each thread computes a variation of a combination. This way there is a high number of threads to hide the memory access latency of the GPU.

The tests on the Intel Xeon Phi were conducted on its two different operating modes: native and offloading. In the native mode all the application is executed on the device, as it is possible to use the ROOT and LipCbrAnalysis libraries since the device uses x86 code, even the single threaded portion of the code. Only the accesses to read the data from the hard drive pass by the CPU. In the offloading mode the Xeon Phi acts like a regular GPU, where only a portion of the application code is executed on the device.

It is important to adopt a good heuristic for choosing the best measurement since it is not possible to control the operating system and other background task necessary for the system, which can occasionally need CPU time. The mean is very sensitive to extreme values, i.e., the cases when the system may have a spike on the workload from other OS tasks and greatly affect the measurement will have a big impact on the mean, not truly reflecting the actual performance of the application. The median can be affected by a series of values measured while the system was under some load, even if a small subset of great measurements was made. Choosing only the best measurement, with the lower execution time, is not a solid heuristic, since it is more complex to replicate the result.

The heuristic choosen was the k best. It chooses the best value within an interval with other k values measured. It is almost as good as the best value heuristic for obtaining the best measurement but also offers a solid result capable of being replicated. It was used a 5% interval, with a k of 4, a minimum of 16 measurements and a maximum of 32 (in case that there are less than k values within the interval).

To measure the total execution time of the application was used the gettimeofday function from the C standard libraries, providing microsecond precision, which is enough considering that the fastest execution of the application with the defined inputs without any variation takes around 4 seconds. For the measurements of only the portion of the code executed on the GPU was used a different approach to ensure that the times were properly recorded and synchronization of the kernels and memory transfers are ensured. CUDA events were used for this purpose.

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