Lecture 5 Matrix-Matrix Product

Matrix Multiplication

- Simple version first
 - illustrate basic features of memory and thread management in CUDA programs
 - Thread ID usage
 - Memory data transfer API between host and device
 - Analyze performance
- Extend to version which employs shared memory

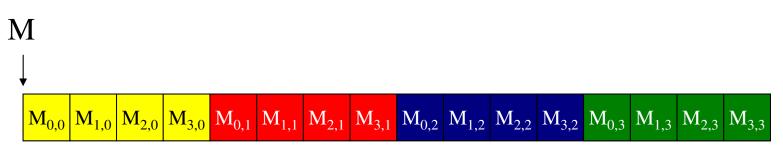
Square Matrix Multiplication

- P = M * N of size WIDTH x WIDTH
- Without tiling:
 - One thread calculates one element of P
 - M and N are loaded WIDTH times from global memory



Memory Layout of a Matrix

$M_{0,0}$	$M_{1,0}$	M _{2,0}	M _{3,0}
$M_{0,1}$	$M_{1,1}$	$M_{2,1}$	$M_{3,1}$
$M_{0,2}$	$M_{1,2}$	$M_{2,2}$	$M_{3,2}$
$M_{0,3}$	$M_{1,3}$	$M_{2,3}$	$M_{3,3}$



C order

Fortran/Matlab

order

This order will be important to compute the location of the element in the matrix according to thread and block indices $M_{0,0}$

 $M_{0,1}$

 $M_{0,2}$

 $M_{0,3}$

 $M_{1,0}$

 $M_{1,1}$

 $M_{1,2}$

 $M_{1,3}$

 $M_{2,0}$

 $M_{2,1}$

 $M_{2,2}$

 $M_{2,3}$

 $M_{3,0}$

 $M_{3,1}$

 $M_{3,2}$

 $M_{3,3}$

Step 1: Simple Host Version

```
// Matrix multiplication on the (CPU) host
void MatrixMulOnHost(float* M, float* N, float* P, int Width)
                                                                                     \mathbf{k}
  for (int i = 0; i < Width; ++i)
     for (int j = 0; j < Width; ++j) {
        double sum = 0;
        for (int k = 0; k < Width; ++k) {
           double a = M[i * width + k];
           double b = N[k * width + j];
           sum += a * b;
        P[i * Width + j] = sum;
```

Step 2: Transfer Data to Device from Host

```
void MatrixMulOnDevice(float* M, float* N, float* P, int Width)
{
  int size = Width * Width * sizeof(float);
  float* Md, Nd, Pd;
  ...

// 1. Allocate and Load M, N to device memory
  cudaMalloc(&Md, size);
  cudaMemcpy(Md, M, size, cudaMemcpyHostToDevice);
  cudaMemcpy(Nd, N, size, cudaMemcpyHostToDevice);
  cudaMemcpy(Nd, N, size, cudaMemcpyHostToDevice);
// Allocate P on the device
  cudaMalloc(&Pd, size);
```

Step 3: Output Matrix Data Transfer (Host-side Code)

```
    // Kernel invocation code – to be shown later
...
    // Read P from the device
cudaMemcpy(P, Pd, size, cudaMemcpyDeviceToHost);

// Free device matrices
cudaFree(Md); cudaFree(Nd); cudaFree (Pd);
```

Step 4: Kernel Function

```
// Matrix multiplication kernel – per thread code
__global__ void MatrixMulKernel(float* Md, float* Nd, float* Pd, int Width)
{
    // Pvalue is used to store the element of the matrix
    // that is computed by the thread
    float Pvalue = 0;
```

Step 4: Kernel Function (cont.)

```
for (int k = 0; k < Width; ++k) {
   float Melement = Md[threadIdx.y*Width+k];
   float Nelement = Nd[k*Width+threadIdx.x];
   Pvalue += Melement * Nelement;
                                                          tx
Pd[threadIdx.y*Width+threadIdx.x] = Pvalue;
                                                       Pd
                                                                    ty
                                                          tx
```

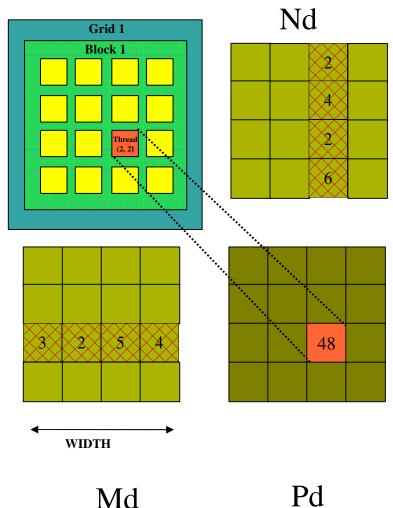
Step 5: Kernel Invocation (Host-side Code)

```
// Setup the execution configuration dim3 dimGrid(1, 1); dim3 dimBlock(Width, Width);
```

// Launch the device computation threads!
MatrixMulKernel<<<dimGrid, dimBlock>>>(Md, Nd, Pd, Width);

First version: One Thread Block

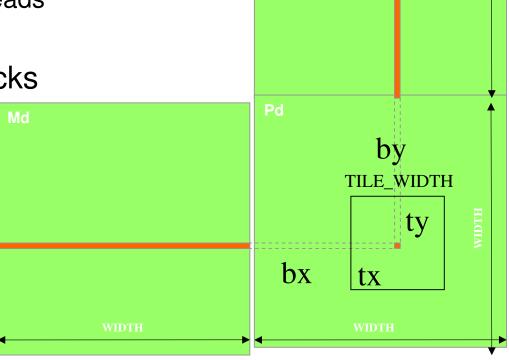
- One Block of threads compute matrix Pd
 - Each thread computes one element of Pd
- Each thread
 - Loads a row of matrix Md
 - Loads a column of matrix Nd
 - Perform one multiply and addition for each pair of Md and Nd elements
 - Compute to off-chip memory access ratio close to 1:1 (not very high)
- Size of matrix limited by the number of threads allowed in a thread block
 - It is 512. So the number. allowed is <23



Extend to Arbitrary Sized Square Matrices

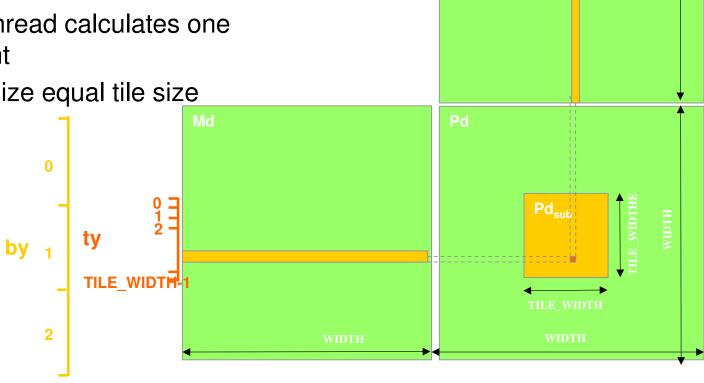
- Use more than one block
- Have each 2D thread block to compute a (TILE_WIDTH)² sub-matrix (tile) of the result matrix
 - Each has (TILE_WIDTH)² threads
- Generate a 2D Grid of (WIDTH/TILE_WIDTH)² blocks

You still need to put a loop around the kernel call for cases where WIDTH/TILE_WIDTH is greater than max grid size (64K)!



Matrix Multiplication Using Multiple Blocks

- Break-up Pd into tiles
- Each block calculates one tile
 - Each thread calculates one element
 - Block size equal tile size



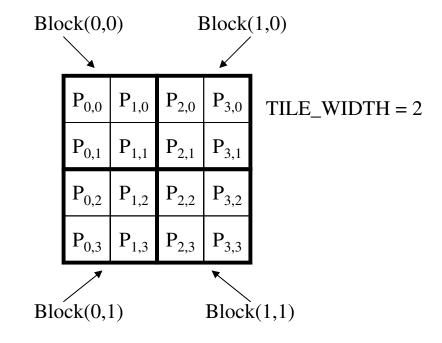
bx

tx

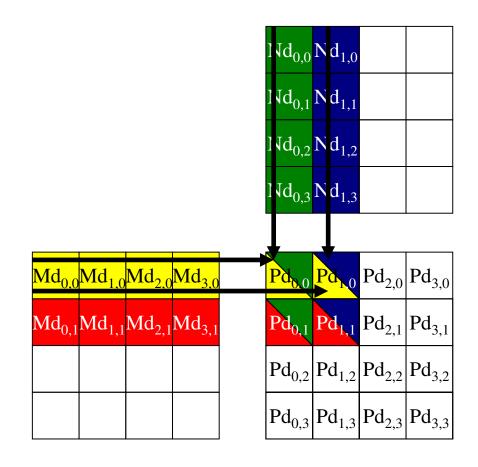
012 TILE WIDTH-1

0

A Small Example



A Small Example: Multiplication



Revised Matrix Multiplication Kernel using Multiple Blocks

```
global___void MatrixMulKernel(float* Md, float* Nd, float* Pd, int Width)
// Calculate the row index of the Pd element and M
int Row = blockIdx.y*TILE_WIDTH + threadIdx.y;
// Calculate the column index of Pd and N
int Col = blockIdx.x*TILE_WIDTH + threadIdx.x;
float Pvalue = 0;
// each thread computes one element of the block sub-matrix
for (int k = 0; k < Width; ++k)
  Pvalue += Md[Row*Width+k] * Nd[k*Width+Col];
Pd[Row*Width+Col] = Pvalue;}
```

Note how the Row and Column indices are computed.