Efficient GPGPU programming

Ashot Vardanian

Who am I?

Ashot Vardanian, 24 In software >10 years

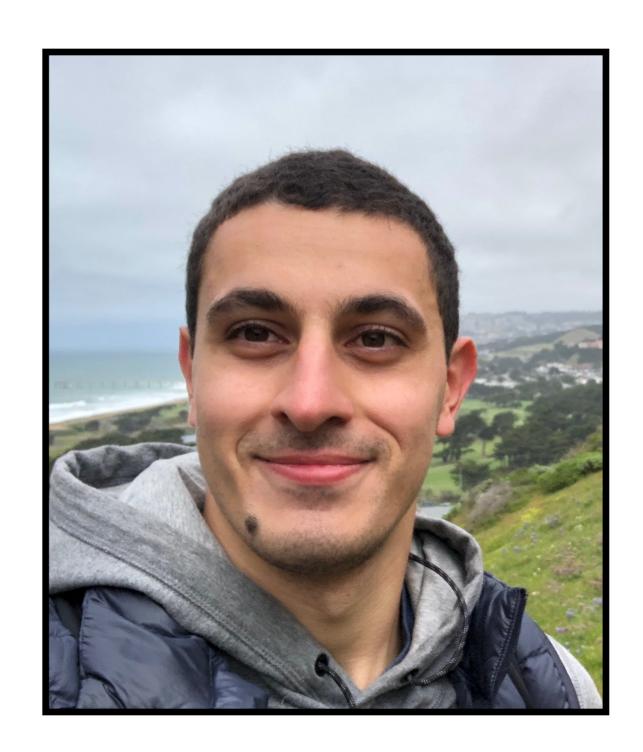
Working on:

- High Performance Computing
- Al Research

Worked on:

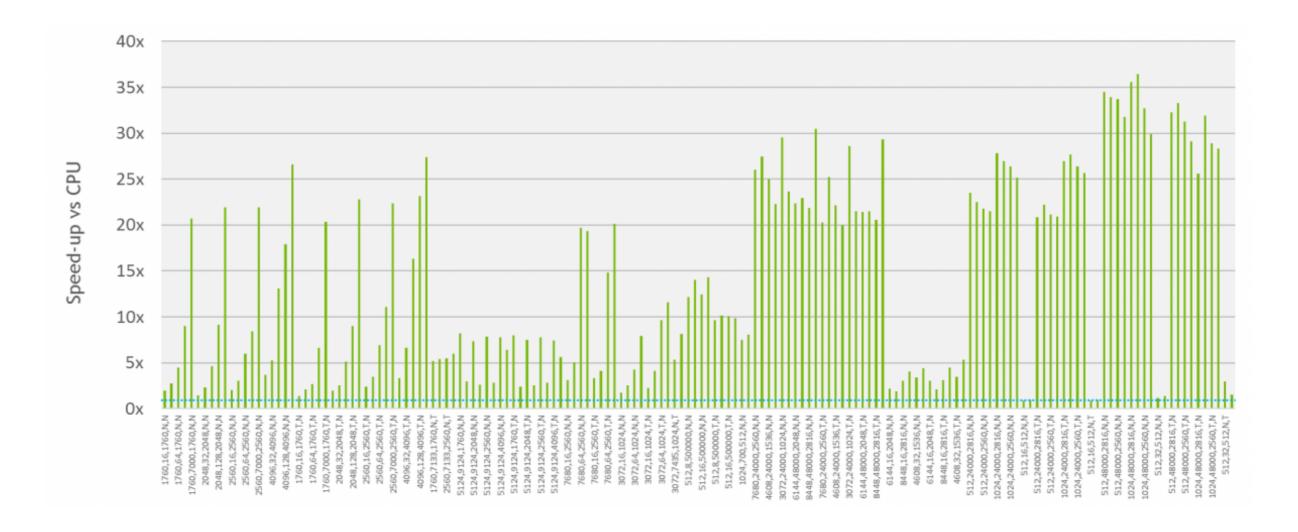
- Web
- Mobile
- Desktop
- Scientific Computing

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Why GPUs?

...I have heard we can get a 35x performance increase...



What we want?

Write code once

Run everywhere

Max performance

Minimal code size

What we want?

Write code once	Unified language
Run everywhere	Modular comilers
Max performance	Tools for tuning
Minimal code size	Clean libs & tools

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Write code once	Unified language
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Max performance	Tools for tuning
Minimal code size	Clean libs & tools

Comparison of recipes

...we will fill this table:

	Simple	Unified	Flexible	Clean
Technology	?	?	?	?
Write code once	?	?	?	?
Run everywhere	?	?	?	?
Max performance	?	?	?	?
Minimal code size	?	?	?	?

- 1. Existing Standards
- 2. Writing Low-level code
- 3. Existing Libraries & Tools
- 4. Optimal Recipes

- 1. Existing Standards
- 2. Writing Low-level code:
 - 1. OpenCL,
 - 2. GLSL,
 - 3. CUDA.
- 3. Existing Libraries & Tools
- 4. Optimal Recipes

- 1. Existing Standards
- 2. Writing Low-level code
- 3. Existing Libraries & Tools:
 - 1. Linear Algebra,
 - 2. Lazy Evaluation,
 - 3. Symbolic Graphs.
- 4. Optimal Recipes

- 1. Existing Standards
- 2. Writing Low-level code
- 3. Existing Libraries & Tools
- 4. Optimal Recipes
 - 1. SyCL,
 - 2. Halide,
 - 3. Custom.

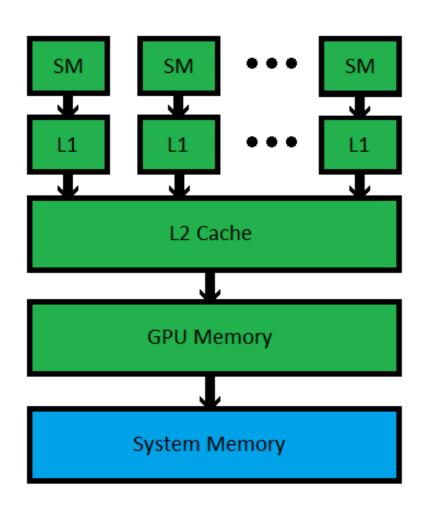
Whats a GPU?

A typical GPU

	ARM (Mali), Qualcomm (Adreno)	Intel (Integrated), AMD (Integrated)	NVidia (Discrete), AMD (Discrete)
Threads*	400	500	4000
Frequency	600 MHz	900 MHz	1,4 GHz
Memory	6* Gb	1 Gb	12 Gb
Energy Consumption	<5 W	<15 W	250 W

Memory Pools

...on GPU are physically similar to CPU memory!



	CPU	GPU	
L1 / Core	1 MB	32 Kb	
L2	20 Mb	2 Mb	
RAM	32 Gb	8 Gb	
Bandwidth	40 Gb/s	600 Gb/s	

Existing APIs

For CPU-GPU communication

	OpenGL
Release	1992, SGI
Intel	Yes
AMD	Yes
Nvidia	Yes
Apple	
Android	Yes

	OpenGL	CUDA
Release	1992, SGI	2007, Nvidia
Intel	Yes	No
AMD	Yes	No
Nvidia	Yes	Yes
Apple		No
Android	Yes	No

	OpenGL	CUDA	OpenCL
Release	1992, SGI	2007, Nvidia	2009, Apple
Intel	Yes	No	Yes
AMD	Yes	No	Yes
Nvidia	Yes	Yes	Yes
Apple		No	
Android	Yes	No	Depends

	OpenGL	CUDA	OpenCL	Metal
Release	1992, SGI	2007, Nvidia	2009, Apple	2014, Apple
Intel	Yes	No	Yes	No
AMD	Yes	No	Yes	No
Nvidia	Yes	Yes	Yes	No
Apple		No		Yes
Android	Yes	No	Depends	No

	OpenGL	CUDA	OpenCL	Metal	Vulkan
Release	1992, SGI	2007, Nvidia	2009, Apple	2014, Apple	2016, AMD
Intel	Yes	No	Yes	No	Yes
AMD	Yes	No	Yes	No	Yes
Nvidia	Yes	Yes	Yes	No	Yes
Apple		No		Yes	MoltenVK
Android	Yes	No	Depends	No	Yes

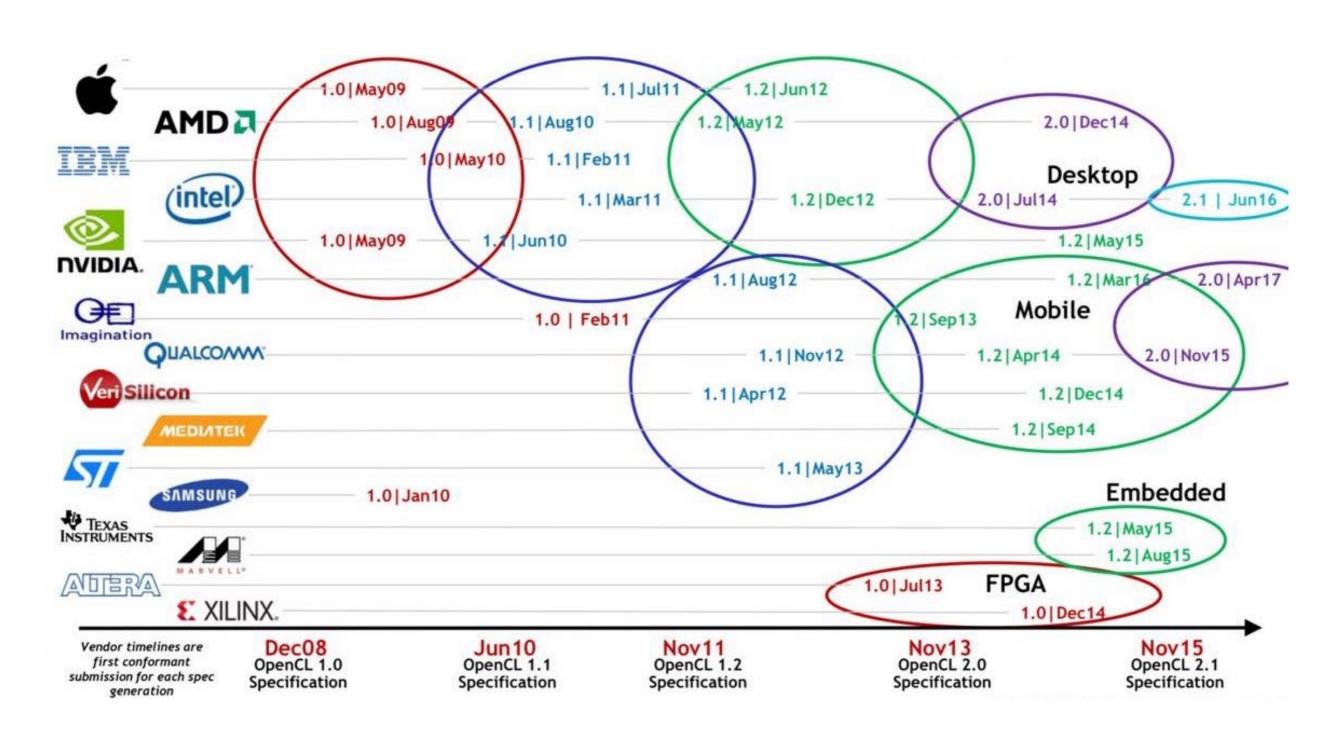
API Comparison

	OpenGL	CUDA	OpenCL	Metal	Vulkan
Primary Purpose	Graphics	Compute	Compute	Graphics	Graphics
Base Input Language	С	C++	С	C++	Any
Complexity	Hard on Device	Easy	Easy	Average	Hard in every way
Targets Flexibility	Average	Low only Nvidia	Extreme FPGA	Low only Apple	High
API Flexibility*	Average	High**	Average	Average	High

API Comparison

	CUDA	OpenCL	Vulkan
Primary Purpose	Compute	Compute	Graphics
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Complexity	Easy	Easy	Hard in every way
Targets Flexibility	Low only Nvidia	Extreme FPGA	High
API Flexibility*	High**	Average	High

Nvidia vs Everybody



Language Syntax

CUDA vs OpenCL

Parallelism in Language

Which keywords and features must a language have to make parallel programming easy?

Syncronization Primitives

To help threads understand their role

Memory Qualifiers

To limit data visibility

?

Memory Types

				CUDA		OpenCL			
\	All Threads		Global			Global			
	Group of Threads			Shared		Local			
	Single Th	read	Local, Register (faster)			Private			
	Other		Constant, Texture			Constant			
	OpenGL Vertex Bu		ffer Frame Buffer -			Texture	Local		

Actual Memory Types

...have little to do with physical capabilities of the device! At least from OpenCL perspective!

	i7-7820HQ	Titan V	Radeon Pro 560			
Compute Units	8 cores	80 cores	16 cores			
Sync-able Group	<1024 threads N1	<1024 threads N³	$<$ 256 threads \mathbb{N}^3			
Constant Buffer	64 Kb	? Kb	64 Kb			
Local Memory	32 Kb	? Kb	32 Kb 16 Kb			
	:	·	per Cl			

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Sync-able Group	<1024 threads N ¹	<1024 threads N³	< 256 threads \mathbb{N}^3			
Constant Buffer	64 Kb	"In Volta the L1 cache, texture cache, and	64 Kb			
Local Memory	32 Kb	shared memory are backed by a combined 128 KB data cache."	32 Kb 16 Kb L			
			per CU			

Nvidia GPUs have one real "constant" buffer (64-128 Kb) and allocate rest in global memory.

AMD GPUs often have multiple "constant" buffers (64 Kb each) and allocate rest in global memory.

Memory Qualifiers

	CUDA	OpenCL
All Threads	device	global
Group of Threads	shared	local
Single Thread	~	~
Other	constant	constant

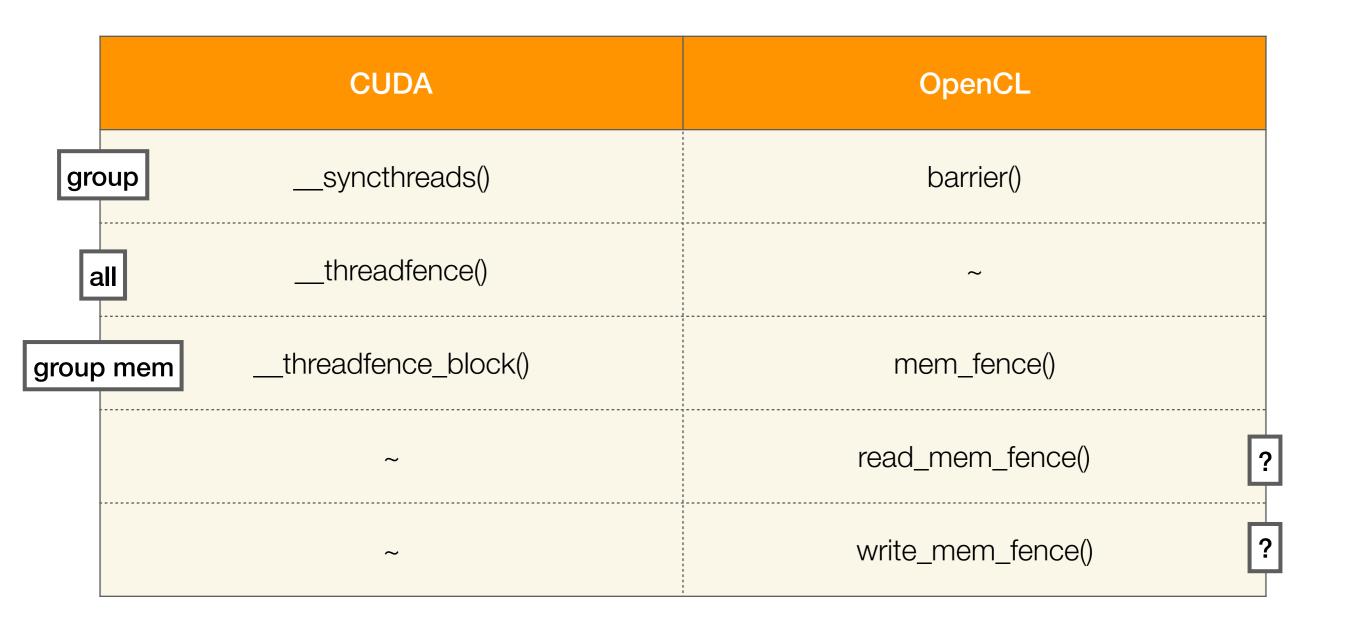
Terminology

CUDA	OpenCL
Stream Multiprocessor	Compute Unit
Thread	Work-Item
Block	Work-Group
global function	kernel function
device function	~

Kernels Indexing

CUDA	OpenCL					
gridDim	get_num_groups()					
blockDim	get_local_size()					
blockldx	get_group_id()					
threadIdx	get_local_id()					
blockldx * blockDim + threadldx	get_global_id()					
gridDim * blockDim	get_global_size()					

Kernels Synchronization



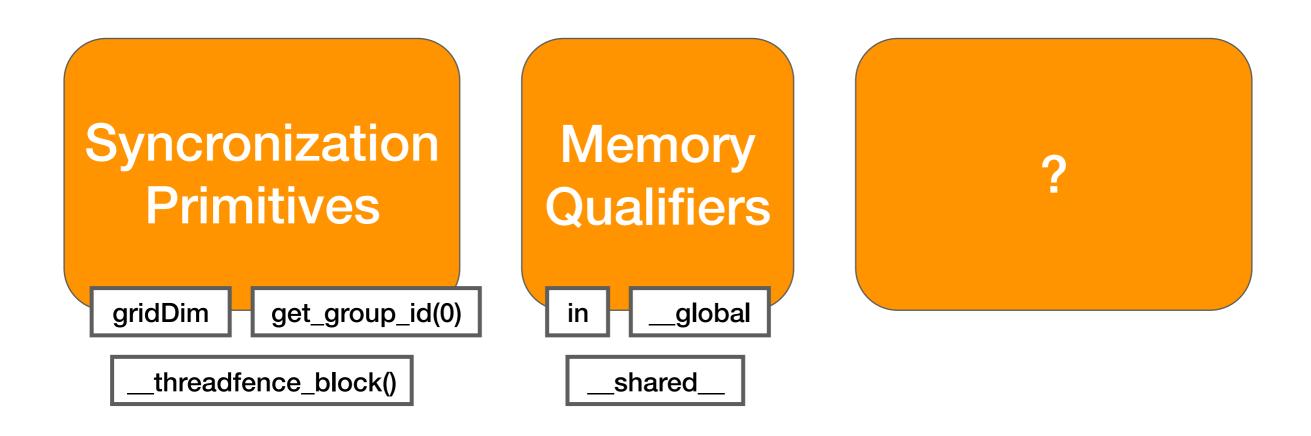
Host API

...even here everything is identical!

CUDA	OpenCL
cudaGetDeviceProperties()	clGetDeviceInfo()
cudaMalloc()	clCreateBuffer()
cudaMemcpy()	clEnqueueRead(Write)Buffer()
cudaFree()	clReleaseMemObj()
kernel<<<>>>()	clEnqueueNDRangeKernel()

Parallelism in Language

Which keywords and features must a language have to make parallel programming easy?



Code Examples

Why would you want to write low-level kernels?

Data-Parallel Tasks

...brute-force scaling of simple non-concurrent problems

inputs:																
operator:	tor: sin		exp			cos			log							
outputs:																

Data-Parallel Tasks

...brute-force scaling of simple non-concurrent problems

inputs:						
inputs:						
operator:	+ - x ÷	pow	fmod	atan2		
outputs:						

Vector Sum: C

Vector Sum: OpenCL

Vector Sum: GLSL

```
#version 450

layout(binding = 0) in buffer lay0 { float xA[]; };
layout(binding = 1) in buffer lay1 { float xB[]; };
layout(binding = 2) out buffer lay2 { float y[]; };

void main() {
    uint const i = gl_GlobalInvocationID.x;
    y[i] = xA[i] + xB[i];
}
```

Concurrent Tasks

...synchronization nightmare and benchmarks heaven!

inputs:										
operator:				CI	ustor	n cod	de			
outputs:										

Reduction: C

Concurrent Tasks

...force us to inject memory synchronization barriers and loops, that compiler won't unroll!

inputs:												
operator:					CUS	ston	n cod	de				
outputs:												
	•									_		

Reduction: OpenCL (1)

```
kernel
void gReduceSimple( global float const * xArr,  global float * yArr,
                   int const xLen, __local float * mBuffer) {
    int const lIdxGlobal = get_global_id(0);
    int const lIdxInBlock = get local id(0);
    mBuffer[lIdxInBlock] = (lIdxGlobal < xLen) ? xArr[lIdxGlobal] : 0:</pre>
    barrier(CLK LOCAL MEM FENCE);
    int lBlockSize = get local size(0);
    int lBlockSizeHalf = lBlockSize / 2;
    while (lBlockSizeHalf > 0) {
        if (lIdxInBlock < lBlockSizeHalf) {</pre>
           mBuffer[lIdxInBlock] += mBuffer[lIdxInBlock + lBlockSizeHalf];
           if ((lBlockSizeHalf * 2) < lBlockSize) {</pre>
                if (lIdxInBlock == 0)
                    mBuffer[lIdxInBlock] += mBuffer[lIdxInBlock + (lBlockSize - 1)];
        barrier(CLK_LOCAL_MEM_FENCE);
        lBlockSize = lBlockSizeHalf;
        lBlockSizeHalf = lBlockSize / 2;
    }
    if (lIdxInBlock == 0) yArr[get_group_id(0)] = mBuffer[0];
```

Reduction: OpenCL (2)

```
kernel
void gReduceUnrolled(__global float const * xArr, __global float * yArr,
                     int const xLen, __local float * mBuffer) {
    int const lIdxInBlock = get_local_id(0);
    int const lIdxGlobal = get_group_id(0) * (get_local_size(0) * 2) + get_local_id(0);
    int const lBlockSize = get_local_size(0);
    mBuffer[lIdxInBlock] = (lIdxGlobal < xLen) ? xArr[lIdxGlobal] : 0;</pre>
    if (lIdxGlobal + get_local_size(0) < xLen)</pre>
        mBuffer[lIdxInBlock] += xArr[lIdxGlobal + get local size(0)];
    barrier(CLK_LOCAL_MEM_FENCE);
#pragma unroll 1
    for (int | Temp = get_local_size(0) / 2; | Temp > 32; | Temp >>= 1) {
        if (lIdxInBlock < lTemp)</pre>
            mBuffer[lIdxInBlock] += mBuffer[lIdxInBlock + lTemp];
        barrier(CLK_LOCAL_MEM_FENCE);
    if (lIdxInBlock < 32) {</pre>
        if (lBlockSize >= 64) { mBuffer[lIdxInBlock] += mBuffer[lIdxInBlock + 32]; }
        if (lBlockSize >= 32) { mBuffer[lIdxInBlock] += mBuffer[lIdxInBlock + 16]; }
        if (lBlockSize >= 16) { mBuffer[lIdxInBlock] += mBuffer[lIdxInBlock +
        if (lBlockSize >= 8) { mBuffer[lIdxInBlock] += mBuffer[lIdxInBlock +
        if (lBlockSize >= 4) { mBuffer[lIdxInBlock] += mBuffer[lIdxInBlock + 2]; }
        if (lBlockSize >= 2) { mBuffer[lIdxInBlock] += mBuffer[lIdxInBlock +
    }
   if (lIdxInBlock == 0) yArr[get_group_id(0)] = mBuffer[0];
```

Data-Parallel Tasks

Reductions in OpenCL

Matrix Multiplications

- Eigen on CPU
- Nvidia mixed precision for Tensor Cores

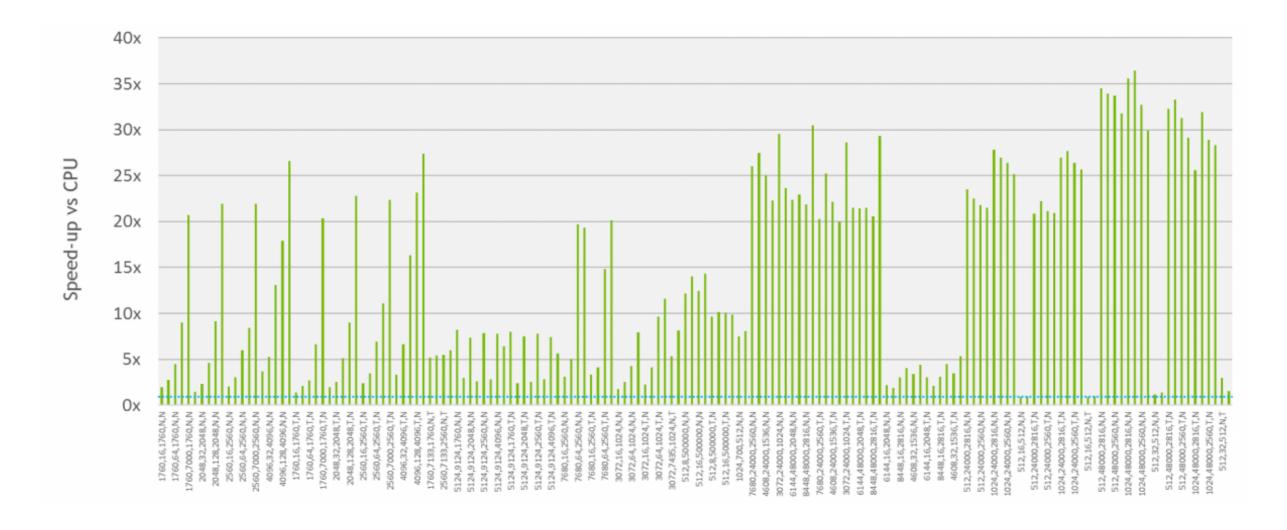
Existing Libs & Tools

The complexity of Choice

Linear Algebra

	Intel MKL	cuBLAS	CLBlast
Types	Basic	Basic, FP16, INT8	Basic, FP16
Performance	+	+++	++
APIs	BLAS, LAPACK	BLAS +	BLAS
BLAS Levels	Vector-Vector	Matrix-Vector	Matrix-Matrix
LAPACK	Least Squares	Eigenvalues	Factorization

Optimized kernels are chained into slow pipelines!



	E5-2690v4	Gold 6262V	V100
Float Performance	+	++	+++
Cores	14	24	14
Year	2016	2019	2017
Price	2,000-2,500	3,000	8,000

Lazy Evaluation

Lazy	Eigen	ArrayFire	Boost. Compute	Thrust	VexCL	
Stars	10k	2.8k	1K	2.5k	565	
Type-Safe	Yes	No	Yes	Yes	Yes	
Backends	OpenMP, CUDA?	OpenCL, CUDA, etc.	OpenCL	CUDA, OpenMP	OpenCL, CUDA, OpenMP	

Very different functionality and inconsistent APIs.

Potential Licensing issues.

Symbolic Graphs

	TensorFlow	PyTorch	MxNet		
LOC Code	2,251,532	710,449	406,488		
LOC Comments	555,516	100,223	119,447		
LOC C++	53%	56%	35%		
CUDA/OpenCL	0%	13%	4%		

Almost no internal optimizations for GPUs.

Building symbolic computations graphs is very inefficient for small jobs.

Huge number of complex dependencies!

Data-Parallel Tasks

...again, but now with higher level heterogeneous computing tools!

inputs:															
operator:	sin		exp			cos			log						
outputs:															

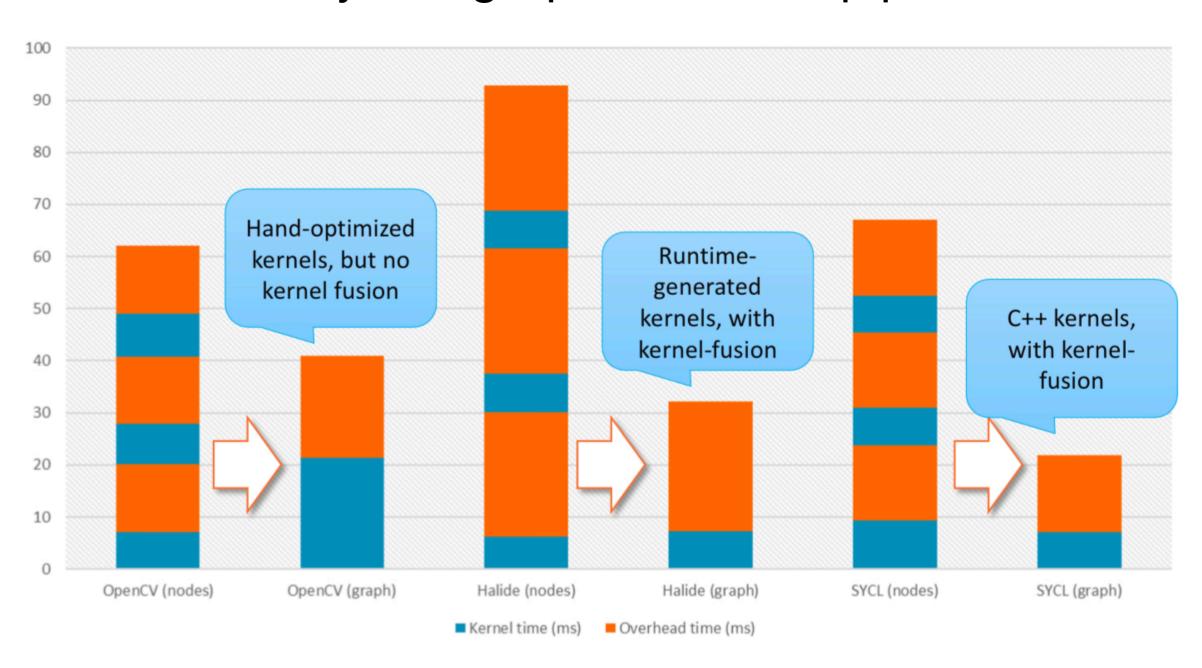
Cost of Memory Access

...is much higher, than cost of compute, so we need kernel fusion!

	Power
ALU	1 pJ
Load from SRAM	3 pJ
Move 10 mm on-chip	30 pJ
Send off-chip	500 pJ
Send to DRAM	1 nJ 1,000x slower
Send over LTE	10 μJ 10,000,000x slow

Kernel Fusion

...the key to high-performance pipelines!

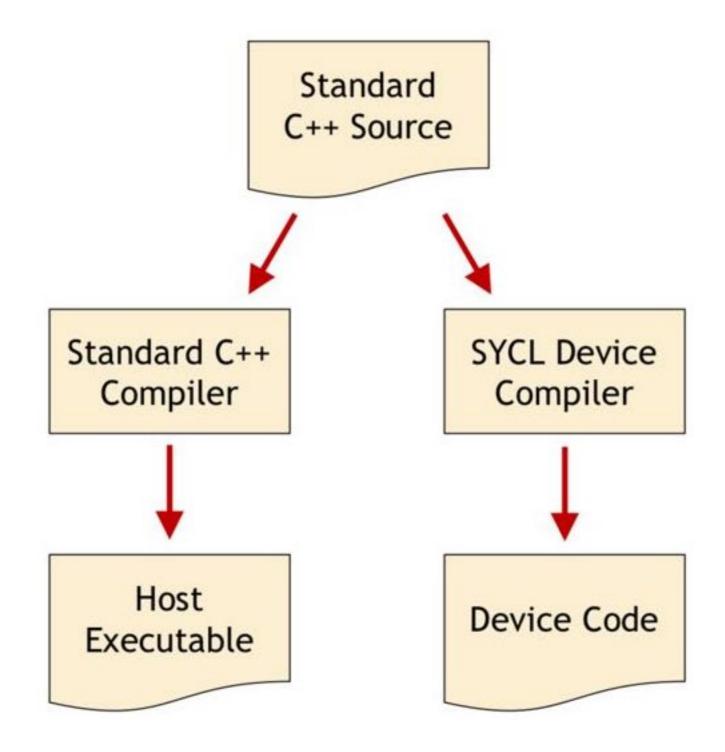


Vector Sum: SyCL Today

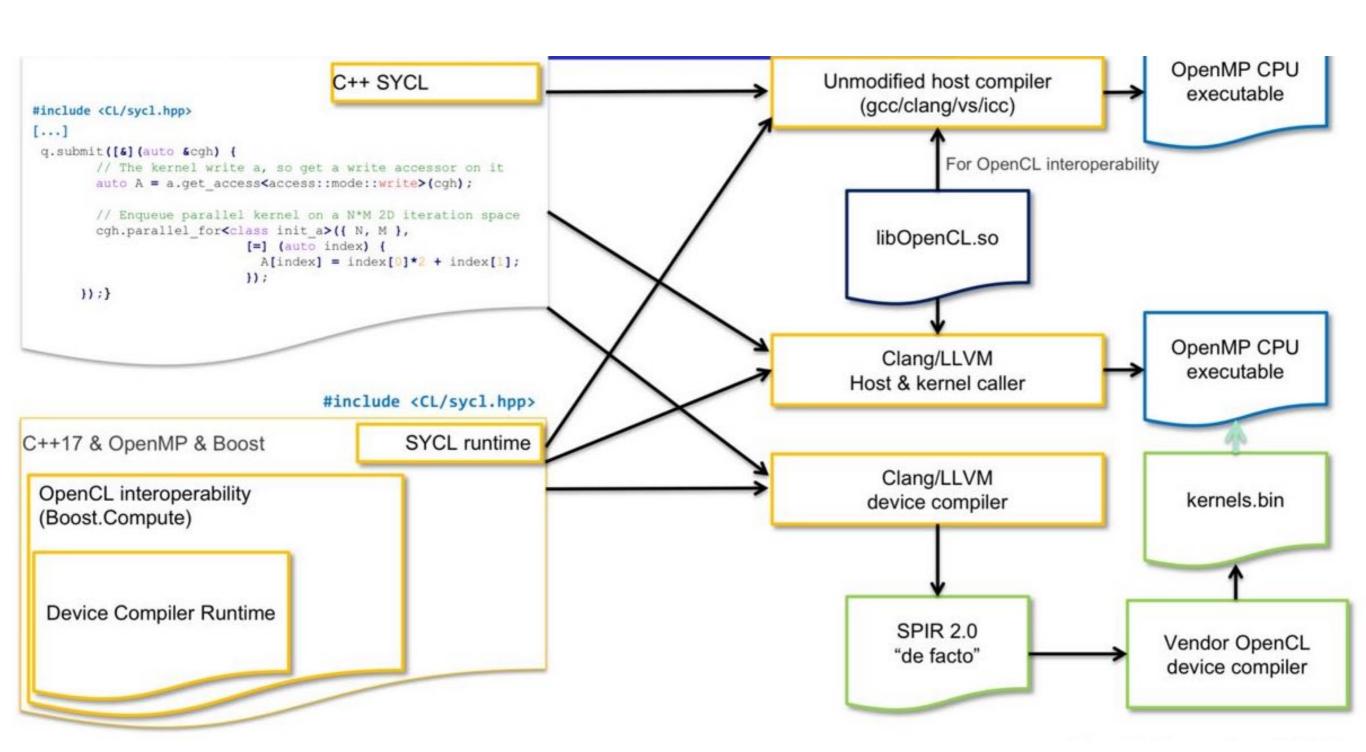
```
void gArithmAddArr(float const * xA,
                   float const * xB,
                   float * y,
                   int const xLen) {
    cl::sycl::queue q;
    cl::sycl::buffer<float, 1> lA { xA, xLen };
    cl::sycl::buffer<float, 1> lB { xB, xLen };
    cl::sycl::buffer<float, 1> l0ut { y, xLen };
    q.submit([&](cl::sycl::handler & h) {
        auto hA = lA.get_access<nSy::access::mode::read>(h);
        auto hB = lB.get_access<nSy::access::mode::read>(h);
        auto hOut = lOut.get_access<nSy::access::mode::write>(h);
        h.parallel_for<class kernel_name>(xLen, [=] (nSy::id<1> i) {
            hOut[i] = hA[i] + hB[i];
        });
    });
    q.wait();
```

Vector Sum: SyCL STL

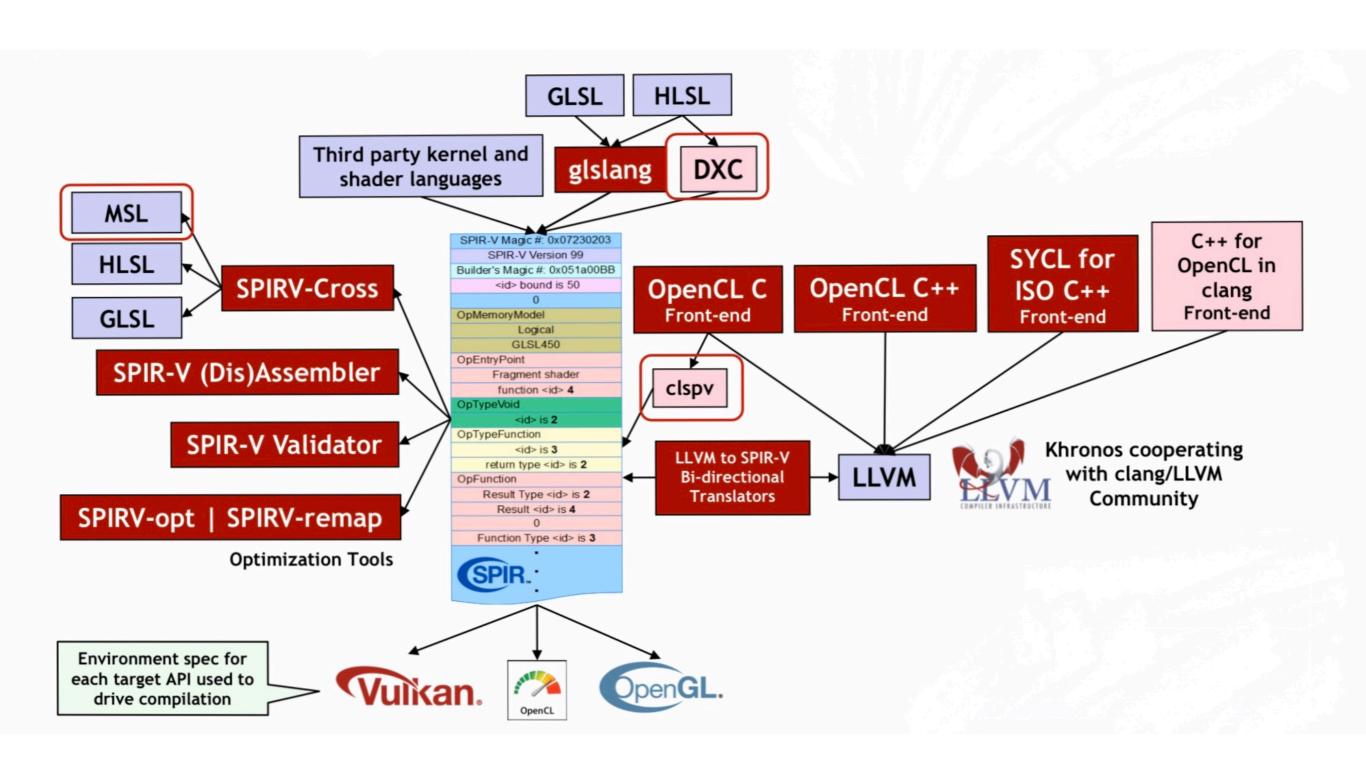
How SyCL works?



How SyCL works?



How SyCL works?



Parallelism in Language

Which keywords and features must a language have to make parallel programming easy?

Syncronization Primitives

To help threads understand their role

Memory Qualifiers

To limit data visibility

Order Descriptors

To simplify loops optimization

...by making loops implicit!

```
void gArithmAddArr(float const * xA,
                   float const * xB,
                   float * y,
                   int const xLen) {
    Halide::Buffer<bFlt32> lA { const_cast<float *>(xA), xLen, "xA" };
    Halide::Buffer<bFlt32> lB { const_cast<float *>(xB), xLen, "xB" };
    Halide::Var i { "i" };
    Halide::Func func;
    func(i) = lA(i) + lB(i);
    Halide::Buffer<bFlt32> lOut = func.parallel(i).realize(xLen);
    std::copy_n(lOut.data(), xLen, y);
                                      Parallel "for" loop
```

```
void gArithmAddArr(float const * xA,
                   float const * xB,
                    float * y,
                    int const xLen) {
    Halide::Buffer<bFlt32> lA { const_cast<float *>(xA), xLen, "xA" };
    Halide::Buffer<bFlt32> lB { const_cast<float *>(xB), xLen, "xB" };
    Halide::Var i { "i" };
    Halide::Func func;
    func(i) = lA(i) + lB(i);
    Halide::Buffer<bFlt32> lOut = func.vectorize(i, 8).realize(xLen);
    std::copy_n(lOut.data(), xLen, y);
                                 Vectorized "for" loop with "float8"
```

```
void gArithmAddArr(float const * xA,
                    float const * xB,
                    float * y,
                    int const xLen) {
    Halide::Buffer<bFlt32> lA { const_cast<float *>(xA), xLen, "xA" };
    Halide::Buffer<bFlt32> lB { const_cast<float *>(xB), xLen, "xB" };
    Halide::Var i { "i" }, j { "j" }, k { "k" };
    Halide::Func func;
                                                    Transforming a 1 dimensional
    func(i) = lA(i) + lB(i);
                                                       "for"-loop into 2D loop
    func.vectorize(i, j, k, 8);
    Halide::Buffer<bFlt32> lOut = func.parallel(j).unroll(k).realize(xLen);
    std::copy_n(lOut.data(), xLen, y);
}
                                                  Unroll the inner loop!
```

Blur Filter: C++

Algorithm vs. Organization: 3x3 blur

```
void box_filter_3x3(const Image &in, Image &blury) {
    Image blurx(in.width(), in.height());  // allocate blurx array

for (int y = 0; y < in.height(); y++)
    for (int x = 0; x < in.width(); x++)
        blurx(x, y) = (in(x-1, y) + in(x, y) + in(x+1, y))/3;

for (int y = 0; y < in.height(); y++)
    for (int x = 0; x < in.width(); x++)
        blury(x, y) = (blurx(x, y-1) + blurx(x, y) + blurx(x, y+1))/3;
}</pre>
```

Same algorithm, different organization One of them is 15x faster

Blur Filter: Halide

Halide

0.9 ms/megapixel

```
Func box_filter_3x3(Func in) {
   Func blurx, blury;
   Var x, y, xi, yi;

   // The algorithm - no storage, order
   blurx(x, y) = (in(x-1, y) + in(x, y) + in(x+1, y))/3;
   blury(x, y) = (blurx(x, y-1) + blurx(x, y) + blurx(x, y+1))/3;

   // The schedule - defines order, locality; implies storage
   blury.tile(x, y, xi, yi, 256, 32)
        .vectorize(xi, 8).parallel(y);
   blurx.compute_at(blury, x).store_at(blury, x).vectorize(x, 8);
   return blury;
}
```

C++

0.9 ms/megapixel

```
void box_filter_3x3(const Image &in, Image &blury) {
  __m128i one_third = _mm_set1_epi16(21846);
  #pragma omp parallel for
  for (int yTile = 0; yTile < in.height(); yTile += 32) {</pre>
    __m128i a, b, c, sum, avg;
   __m128i blurx[(256/8)*(32+2)]; // allocate tile blurx array
   for (int xTile = 0; xTile < in.width(); xTile += 256) {</pre>
      m128i *blurxPtr = blurx;
     for (int y = -1; y < 32+1; y++) {
        const uint16_t *inPtr = &(in[yTile+y][xTile]);
        for (int x = 0; x < 256; x += 8) {
         a = _mm_loadu_si128((__m128i*)(inPtr-1));
         b = _mm_loadu_si128((__m128i*)(inPtr+1));
         c = mm load si128((__m128i*)(inPtr));
         sum = mm add epi16( mm add epi16(a, b), c);
         avg = mm mulhi epi16(sum, one third);
         mm_store_si128(blurxPtr++, avg);
         inPtr += 8;
      blurxPtr = blurx;
      for (int y = 0; y < 32; y++) {
        m128i *outPtr = ( m128i *)(&(blury[yTile+y][xTile]));
       for (int x = 0; x < 256; x += 8) {
          a = mm_load_si128(blurxPtr+(2*256)/8);
         b = mm load si128(blurxPtr+256/8);
          c = mm load si128(blurxPtr++);
          sum = mm add epi16( mm add epi16(a, b), c);
          avg = _mm_mulhi_epi16(sum, one third);
          mm store si128(outPtr++, avg);
}}}}
```

What to choose?

Compromises

Unified solution

...if you want cross platform binaries for your custom hand-made kernels!



OpenCL Source

SPIR-V Binary

Vulkan Pipeline

Pros

Same binary runs everywhere, easy to debug

Concurrent queues

Logical devices can represent SLI groups

Same ecosystem for both graphics and compute

Cons

Separate codebases

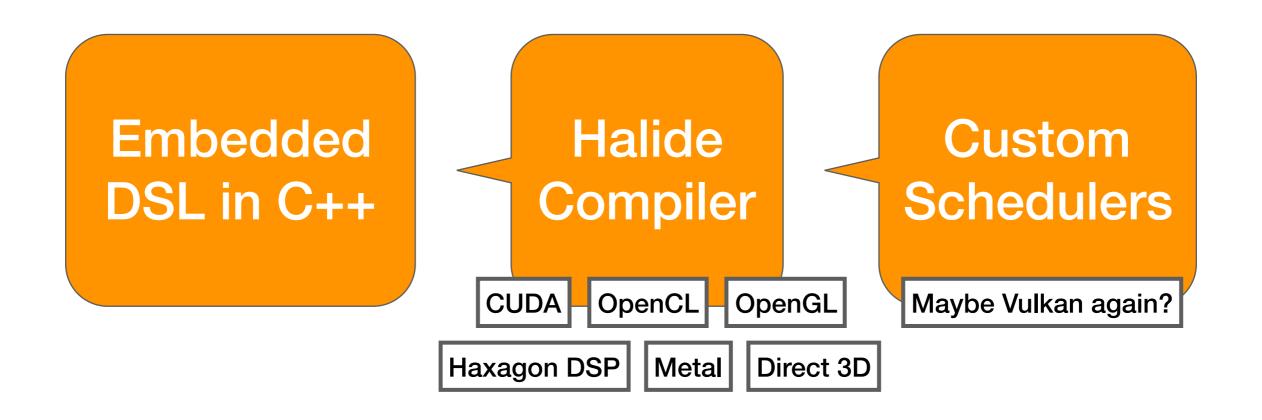
Experimental stage compilers

No modern C++ support until version 2.2

No support for CUDA features: warp shuffles, hardware-specific Instructions, L1 cache tuning

Flexible solution

...if you want a flexible tool here and now!



Embedded DSL in C++

Halide Compiler

Custom Scheduler

Pros

Great for prototyping and benchmarking

Generate binaries for every platform

Easy to debug algorithms

Easy to export computational graphs into other libs

Built-in tools for image procssing

Cons

Turing-incomplete

Limited number of supported types

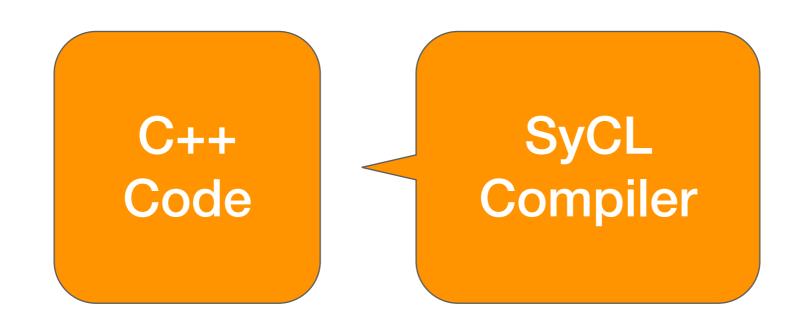
Huge LLVM dependency

Non-standard C++

Bad error messages

Clean solution

...if you want some classical type-safe C++!



C++ Code

SyCL Compiler

Pros

Use C++ templates and lambda functions for host & device code - just pass "sycl" policy

SYCL will not create C++ language extensions, but instead add features via C++ library

Does kernel fusion

Layered over OpenCL

Cons

Very immature, stability and C++17 adoption is expected closer to 2020

Underlying implementation requires compiler support

Kernel fusion may be weak

Simple solution

...if you want a brute-force accelerator for simple data-parallel number-crunching!

High level GPGPU library of choice like ArrayFire

High level GPGPU library of choice like ArrayFire

Pros

Already packed with binaries for multiple backends

Minimal coding required

Cons

Weak kernel fusion

Comparison of recipes

...lets summarize our results!

	Simple	Unified	Flexible	Clean
Technology	ArrayFire	CL & SPIR-V	Halide	C++ SyCL
Write code once	Yes	Yes	T-Incomplete	Yes
Run everywhere	Almost	Yes	Yes	Eventually
Max performance	Average	High	Highest	High
Minimal code size	Smallest	Average	Large	Small

Bonus: Crazy solution

...if only you are as obsessed with parallel computing as I am!

Parallelism

Reflections

For vectorization analysis

Compiler

Simplicity of parsing

Context-free grammars for fast JIT

For serialization and data exchange

Bonus: Hierarchy

...approximation of high-performance C++
GPGPU solutions

Symbolic Graph	TF, PyTorch, cuDNN, MKL-DNN
Lazy Evaluation	Eigen, TF , VexCL, ArrayFire
Linear Algebra	Eigen, MKL, VexCL, cuBLAS, ArrayFire, Boost.Compute
Scheduling	Intel TBB, Vulkan, OpenMP , SyCL
Language & Extensions*	CUDA, OpenCL, GLSL, OpenMP, OpenACC
Compilers*	LLVM, TVM, GCC

Q & A

github.com/ashvardanian/SandboxGPUs

github.com/ashvardanian fb.com/ashvardanian linkedin.com/in/ashvardanian vk.com/ashvardanian