Efficient GPGPU programming

Ashot Vardanian

Who am I?

Ashot Vardanian, 24 First OpenGL line in ~15yo

Working on:

- High Performance Computing
- Al Research

Worked on:

- Web
- Mobile
- Desktop
- Scientific Computing

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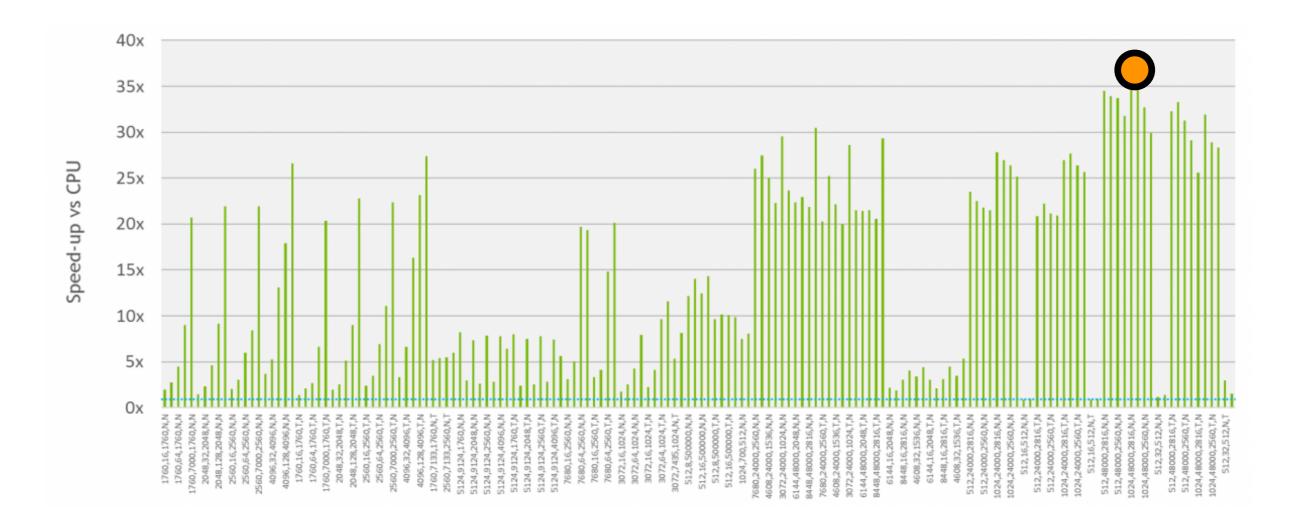


Who is this talk for?

- You are familiar with C/C++.
- You know what a GPU is.
- You want to do number-crunching.

Why GPUs?

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



What we hope for?

Write code once

, but

Run everywhere!

Max performance

, but

Min boilerplate!

What we hope for?

Write code once

.cpp

But Run everywhere!

Intel, Nvidia GPUs, AMD, Xilinx FPGA

Max performance

, but

Min boilerplate!

What we hope for?

Write code once

Unified Language

, but

Run everywhere!

Modular Compilers

Max performance

Tune code without rewriting logic

, but

Min boilerplate!

Clean APIs

Comparison of recipes

...we will fill this table:

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

- 1. Popular APIs:
 - 1. OpenGL,
 - 2. OpenCL.
- 2. Writing Low-level code
- 3. Existing Libraries & Tools
- 4. Optimal Recipes

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

- 1. Popular APIs
- 2. Writing Low-level code
- 3. Existing Libraries & Tools:
 - 1. Linear Algebra,
 - 2. Lazy Evaluation,
 - 3. Halide,
 - 4. SyCL.
- 4. Optimal Recipes

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

Popular APIs

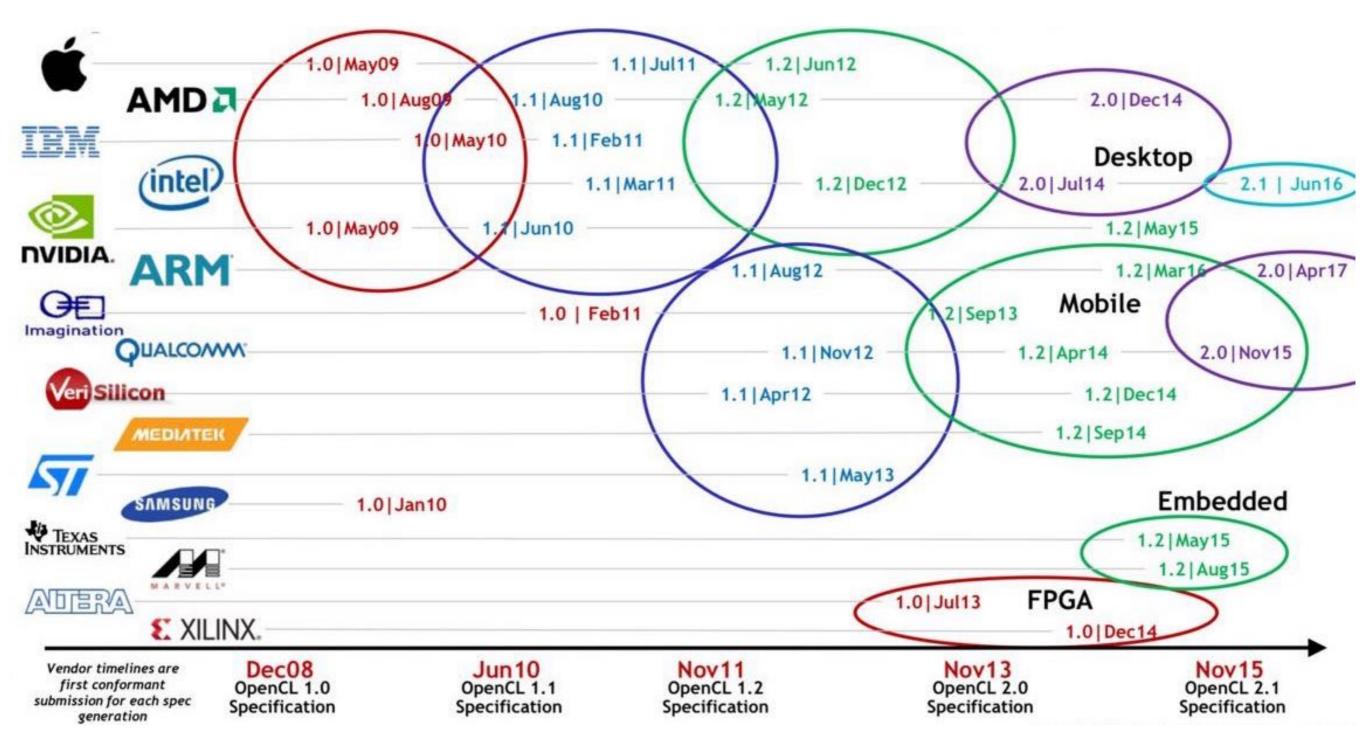
For CPU-GPU communication

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

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

OpenCL support (2015)



	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	Deprecated	No	MacOS	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	Deprecated	No	MacOS	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	Very Hard
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
Base Input Language	C++	С	Any
Complexity	Easy	Easy	Very Hard
Targets Flexibility	Low only Nvidia	Extreme FPGA	High
API Flexibility*	High**	Average	High

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		eads Global			Global	
	Group of Threads		Shared		Local		
	Single Thread		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!

Constant Buffer 64 Kb ? Kb 64 Kb	560	Radeon Pro 5	Titan V	i7-7820HQ	
Constant Buffer 64 Kb ? Kb 64 Kb	3	16 cores	80 cores	8 cores	Compute Units
	ads N3	< 256 thread	<1024 threads N³	<1024 threads N1	Sync-able Group
00 l/b 0 l/b		64 Kb	? Kb	64 Kb	Constant Buffer
Local Memory 32 KD : KD 32 KD	1 Mb L2	32 Kb	? Kb	32 Kb	Local Memory

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 N ¹	<1024 threads N³	< 256 threads N³
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.

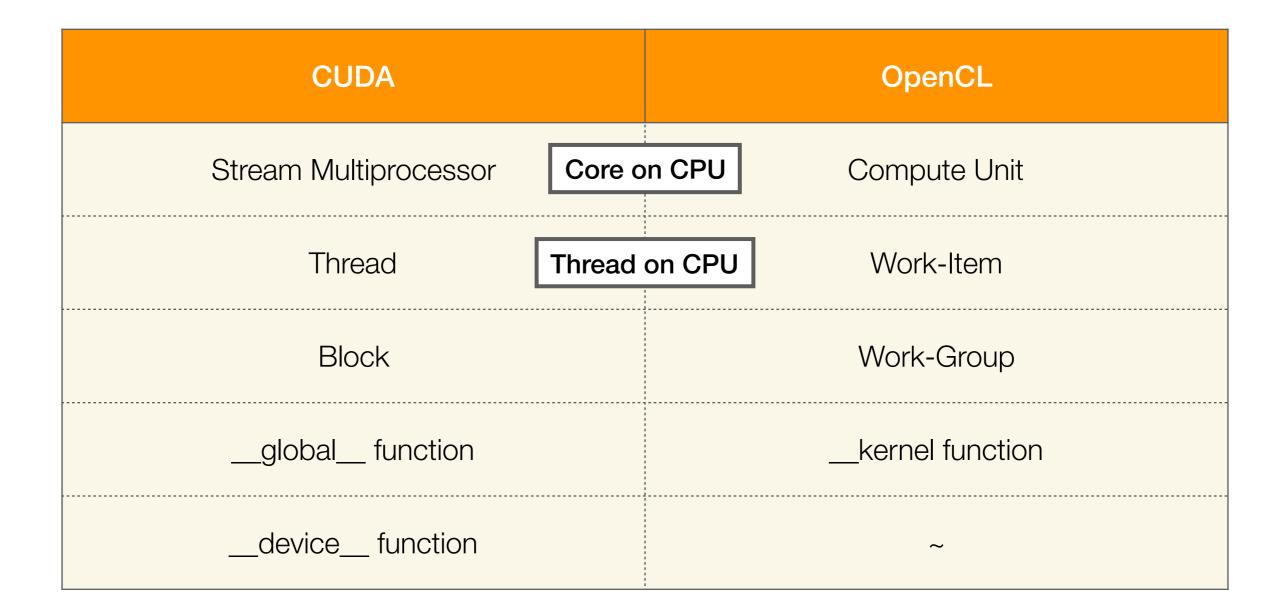
Memory Qualifiers

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

void sum_2_vecs(float const * xA, float const * xB, float * y, int const xLen);

kernel
void sum_2_vecs(global float const * xA,
global float const * xB,
global float * y);

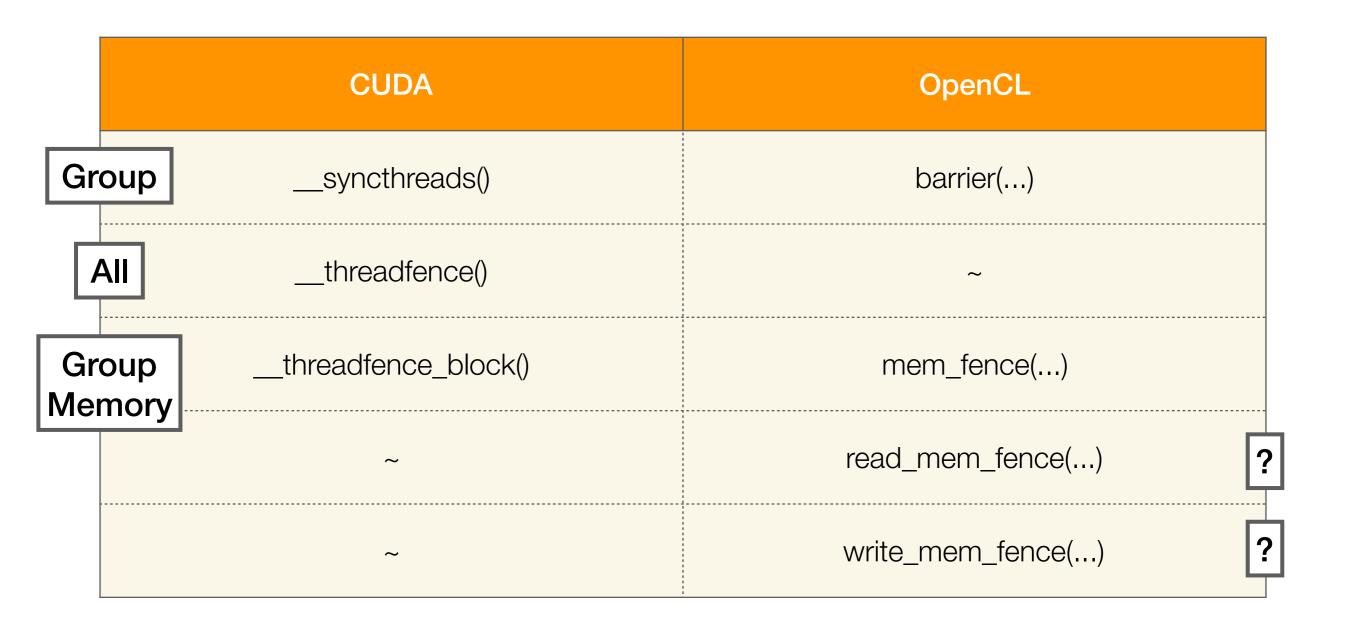
Terminology



Kernels Indexing

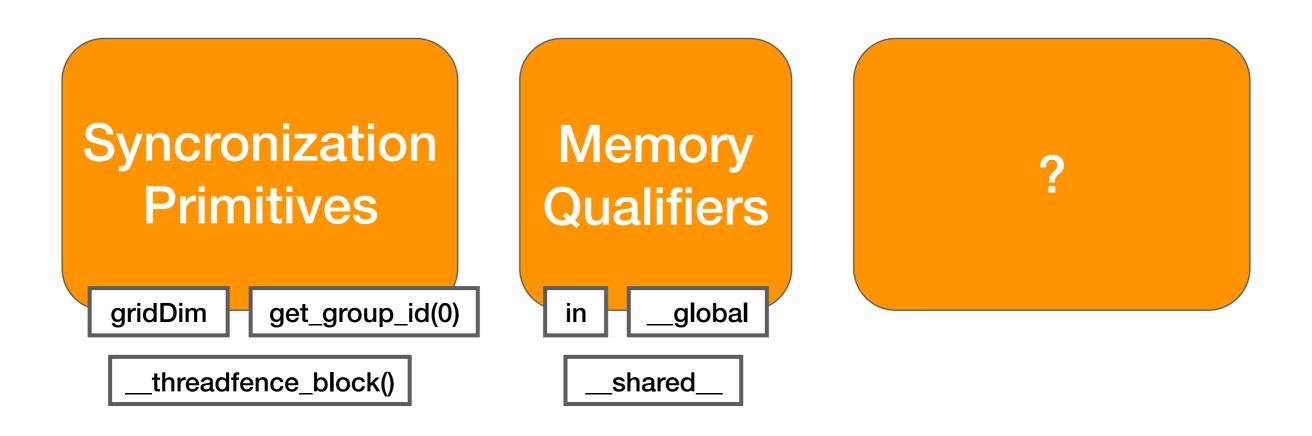
	CUDA	OpenCL				
	gridDim	get_num_groups()				
	blockDim	get_local_size()				
	blockldx	get_group_id()				
	threadIdx	get_local_id()				
Uς	blockldx * blockDim + threadldx	get_global_id()				
Uç	gridDim * blockDim	get_global_size()				

Kernels Synchronization



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:	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:	custom code											
outputs:												

Reduction: C

Concurrent Tasks

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

inputs:													
operator:	custom code												
outputs:													
					•				'				

Reduction: OpenCL (1)

```
kernel
void reduce simple( 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 reduce_unrolled(__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];
                                          42
```

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

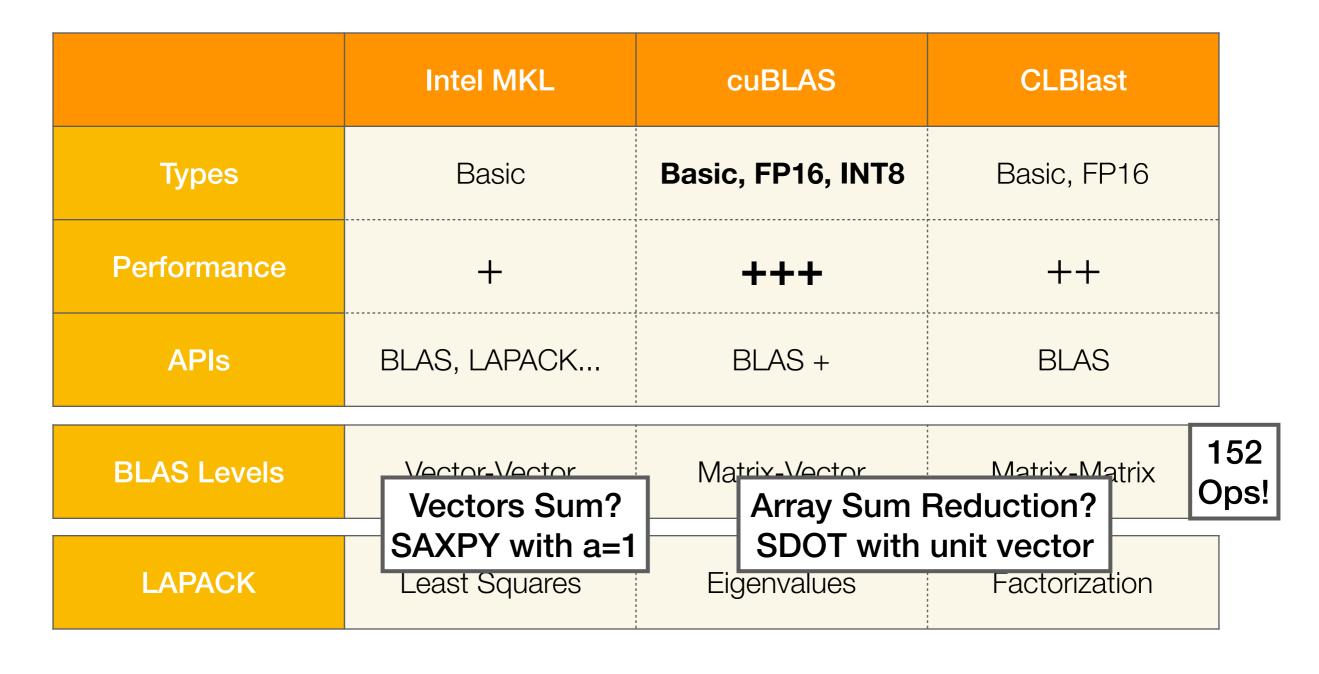
Optimized kernels are chained into slow pipelines!

Linear Algebra

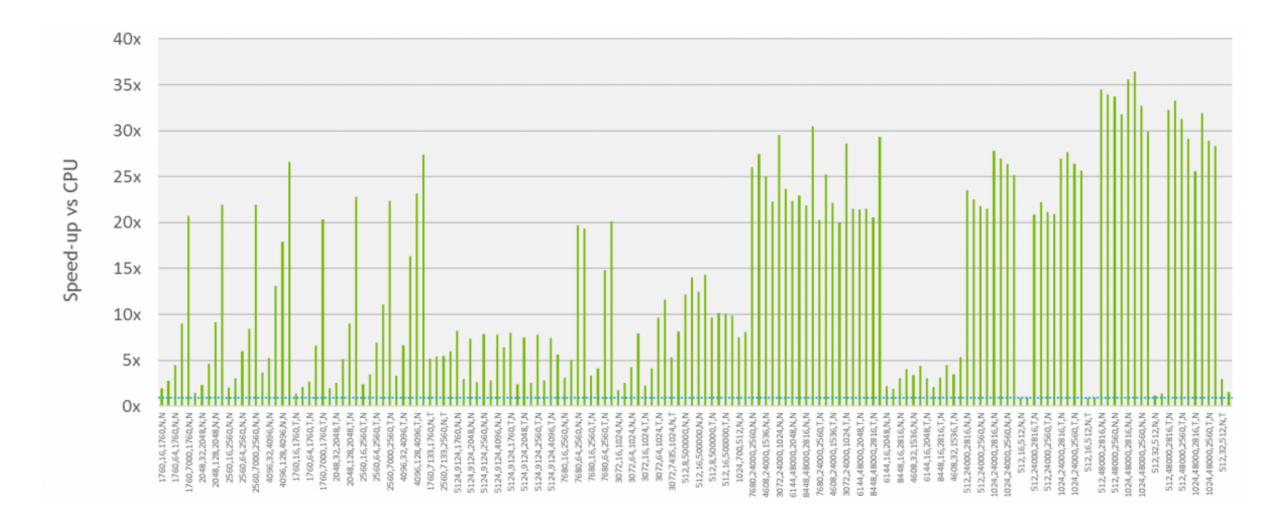
	Intel MKL	cuBLAS	CLBlast	
Types	Basic	Basic, FP16, INT8	Basic, FP16	
Performance	+	+++	++	
APIs	BLAS, LAPACK	BLAS +	BLAS	
BLAS Levels	Vector-Vector Vectors	Matrix-Vector Sum? Array Sum I	Matrix-Matrix	152 Ops!
LAPACK	Least Squares	Eigenvalues	Factorization	

Optimized kernels are chained into slow pipelines!

Linear Algebra



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 USD	3,000 USD	8,000 USD	

Lazy Evaluation Graph

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.

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 more
Send over LTE	10 μJ 10,000,000x mo i

Parallelism in Language

...we want to separate the inner part of the "for" loop and the enumeration order

Syncronization Primitives

To help threads understand their role

Memory Qualifiers

To limit data visibility

Order Descriptors

To simplify loops optimization

...by separating the inner loop logic!

```
func(i) = lA(i) + lB(i);
```

...and by making loops implicit!

```
void sum_2_vectors(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 sum_2_vectors(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 sum_2_vectors(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++

...the baseline for comparison!

```
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>
```

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;
}
```

Sugar: tiling!

C++

With platform-specific SIMD!

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);
}}}}
```

	Reference C++
LOC	300
Time	?
Performance	1x

	Reference C++	Adobe CPU
LOC	300	1500
Time	?	3 months
Performance	1x	10x

	Reference C++	Adobe CPU	Halide CPU
LOC	300	1500	60
Time	?	3 months	1 day
Performance	1x	10x	20x

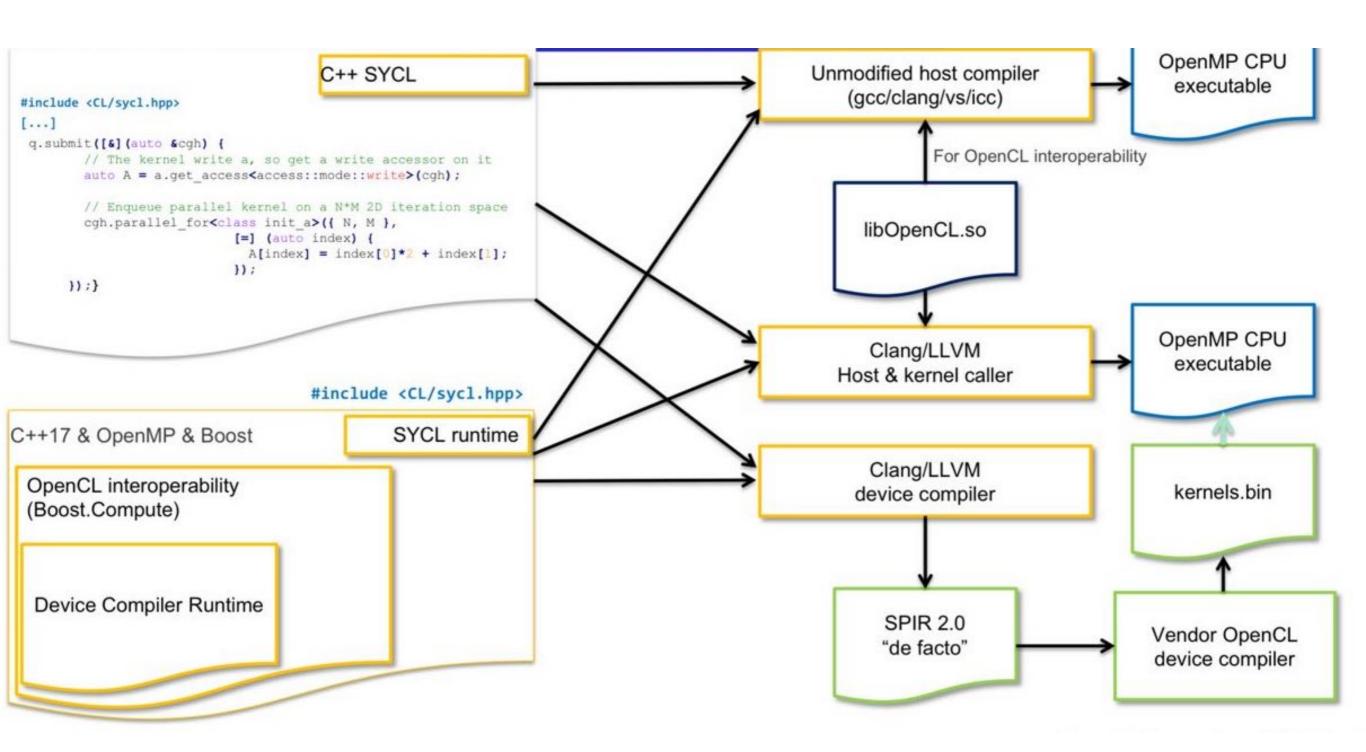
	Reference C++	Adobe CPU	Halide CPU	Halide GPU	
LOC	300	1,500	60		
Time	?	3 months	1 day		
Performance	1x	10x	20x	70x	

Vector Sum: SyCL Today

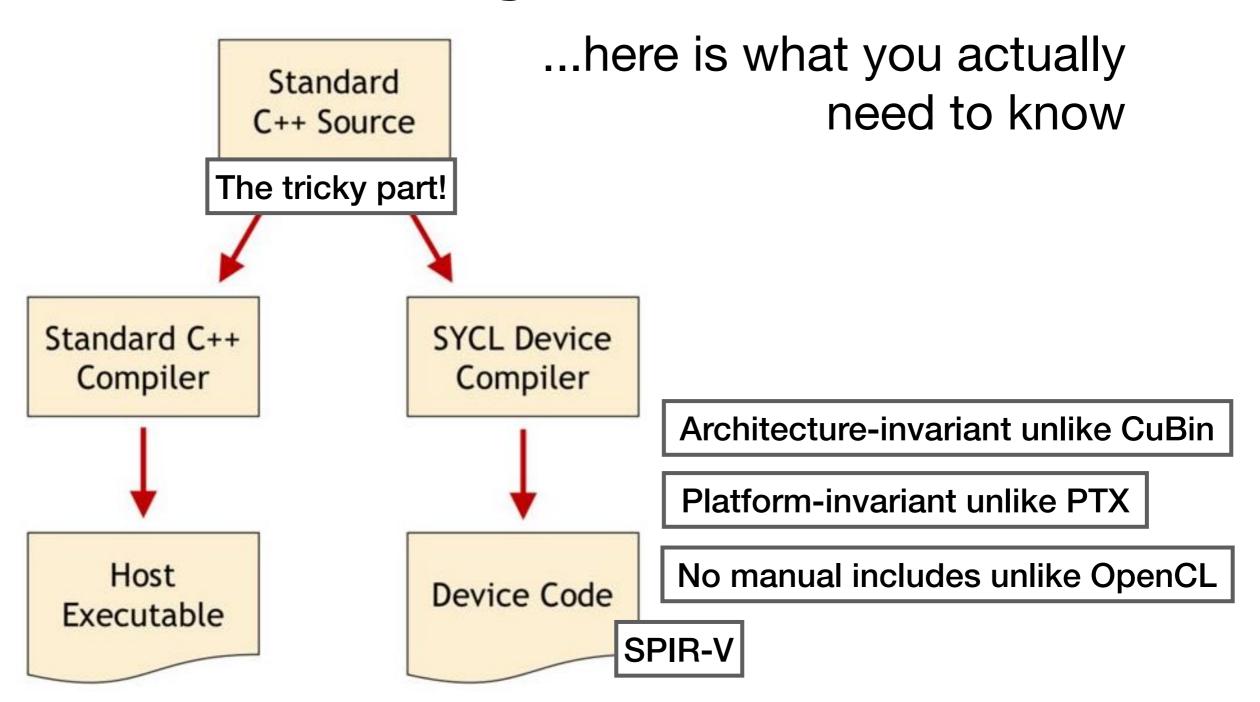
```
void sum_2_vectors(float const * xA,
                   float const * xB,
                   float * y,
                   int const xLen) {
    cl::sycl::queue q;
    cl::sycl::buffer<float, 1> lA { xA, xLen };
    cl::sycl::buffer<float, 1> lB { xB, xLen };
    cl::sycl::buffer<float, 1> l0ut { y, xLen };
    q.submit([&](cl::sycl::handler & h) {
        auto hA = lA.get_access<cl::sycl::access::mode::read>(h);
        auto hB = lB.get_access<cl::sycl::access::mode::read>(h);
        auto hOut = lOut.get_access<cl::sycl::access::mode::write>(h);
        h.parallel_for<class kernel_name>(xLen, [=] (cl::sycl::id<1> i) {
            hOut[i] = hA[i] + hB[i];
        });
    });
    q.wait();
                      A lonely meaningful line, surrounded by boilerplate!
```

Vector Sum: SyCL STL

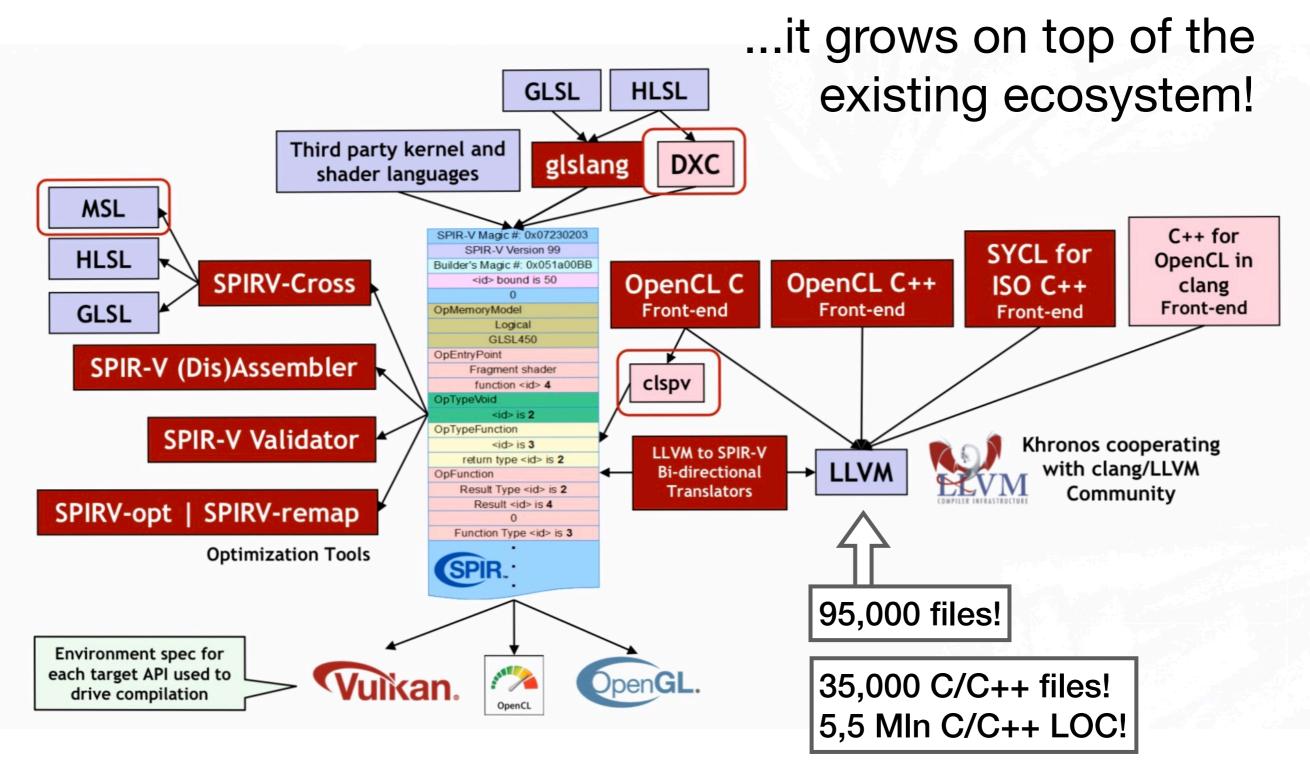
How SyCL works?



How SyCL works?

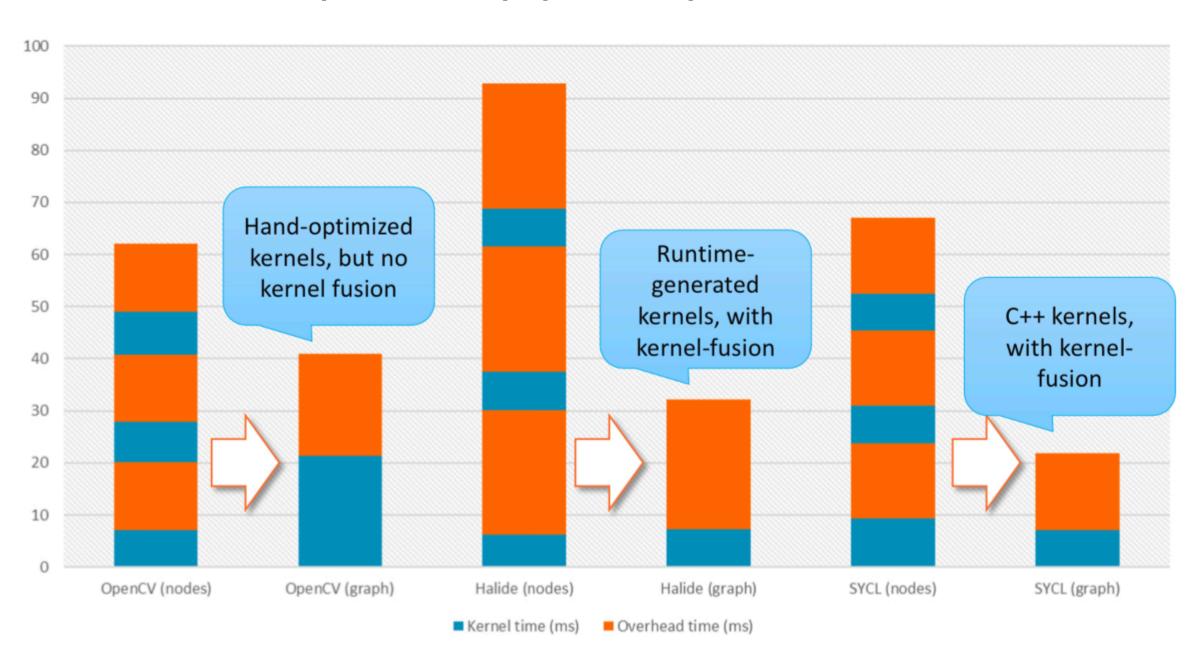


How SyCL works?



Kernel Fusion

...impact on pipeline performance!



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 CL/C++ codebases

Experimental stage compilers

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

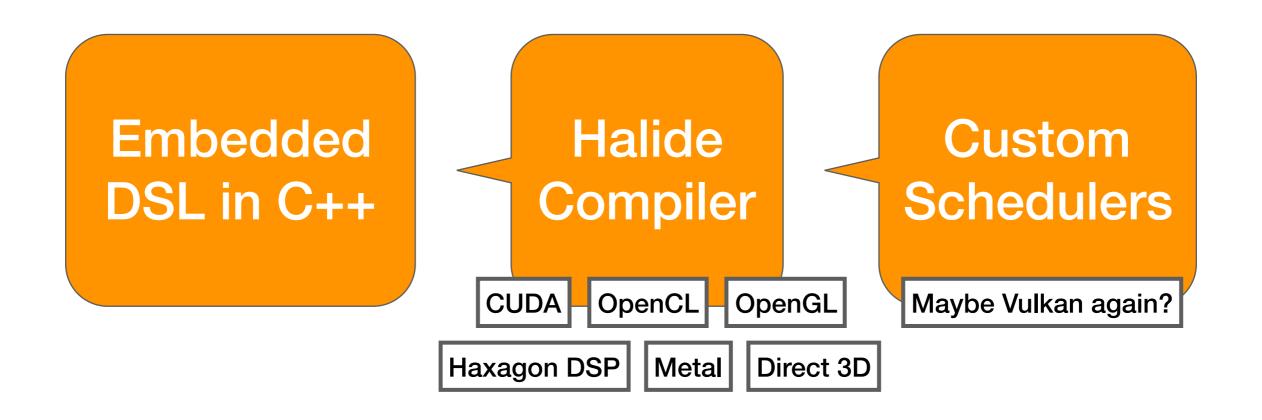
No work-arounds?

100 TFlops?!

No modern C++ support until version 2.2

Flexible solution

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



Embedded DSL in C++

Halide Compiler

Custom Scheduler

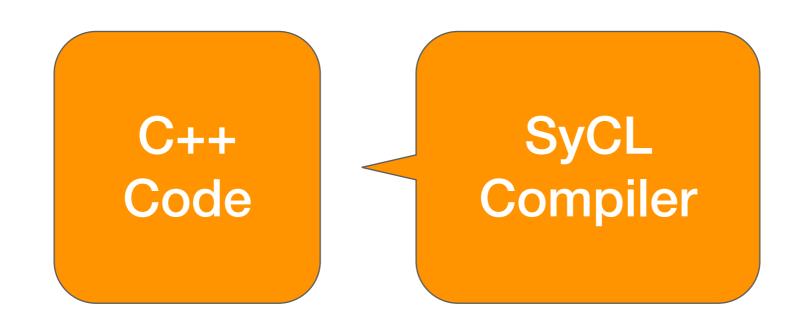
Pros
Great for prototyping and benchmarking
Generate binaries for every platform
Easy to export computational graphs into other libs
Easy to debug algorithms

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

Boost.Compute dependency

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	Separate Files	T-Incomplete	Yes
Run everywhere	Almost	Yes	Yes	Eventually
Max performance	Average	High	Highest	High
Minimal code size	Smallest	Mid-Large	Mid-Large	Small

Comparison of recipes

...lets summarize our results!

	Max Performance Today			
Technology		CL & SPIR-V	Halide	
Write code once		Yes	T-Incomplete	
Run everywhere		Yes	Yes	
Max performance		High	Highest	
Minimal code size		Mid-Large	Mid-Large	

Comparison of recipes

...lets summarize our results!

	Sometime in the Future		
Technology			C++ SyCL
Write code once			Yes
Run everywhere			Eventually
Max performance			High
Minimal code size			Small







Bonus: Crazy solution

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

A New Language

Compiler

Parallelism

Reflections

For vectorization analysis

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

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