

CS 677: Parallel Programming for Many-core Processors

Lecture 9

Instructor: Philippos Mordohai

Webpage: mordohai.github.io

E-mail: Philippos.Mordohai@stevens.edu

Project Status Update

- Due April 16
 1. What is the status of the CPU version? If you are using existing code for this part, cite the source of the code.
 2. What is the status of the GPU version in terms of completeness? Which functionalities have been implemented and what is missing?
 3. What is the status of the GPU version in terms of correctness? Is the, potentially unoptimized, GPU version correct? If not, what is your plan for achieving correctness?
- Be prepared to talk about it in class

Outline

- Pinned Memory
- Streams
- Thrust

Pinned Memory

- *Page-locked* or *pinned* memory transfers attain the highest bandwidth between host and device
 - Ensures that host buffer does not get moved to virtual memory
- Allocated using the `cudaMallocHost()`
- Pinned memory should not be overused
 - Excessive use can reduce overall system performance
 - How much is too much is difficult to tell in advance

Asynchronous Transfers and Overlapping Transfers with Computation

- Data transfers between host and device using `cudaMemcpy()` are blocking transfers
 - Control is returned to the host thread only after the data transfer is complete.
- The `cudaMemcpyAsync()` function is a nonblocking variant of `cudaMemcpy()`
 - Unlike `cudaMemcpy()` the asynchronous transfer version requires pinned host memory

Asynchronous Transfers and Overlapping Transfers with Computation

```
cudaMemcpyAsync(a_d, a_h, size,  
    cudaMemcpyHostToDevice, stream);  
kernel<<<grid, block>>>(a_d);  
cpuFunction();
```

- Memory transfer and device execution are performed in parallel with host execution
- Last argument of `cudaMemcpyAsync()` specifies stream
 - 0 is the default - only nonzero streams are asynchronous (more details soon)
 - Kernel does not begin execution until memory transfer is complete

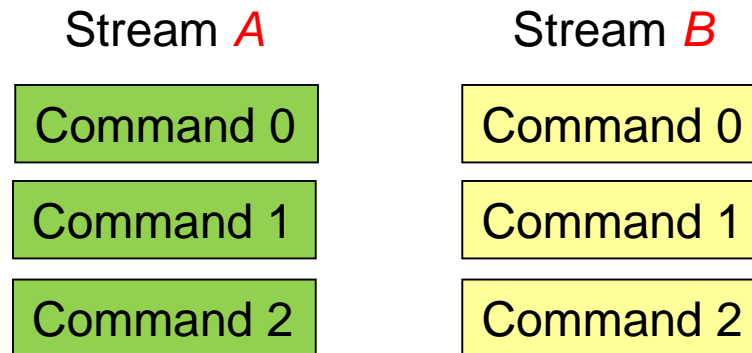
CUDA Streams

Patrick Cozzi
University of Pennsylvania
CIS 565 - Spring 2011

Steve Rennich
NVIDIA

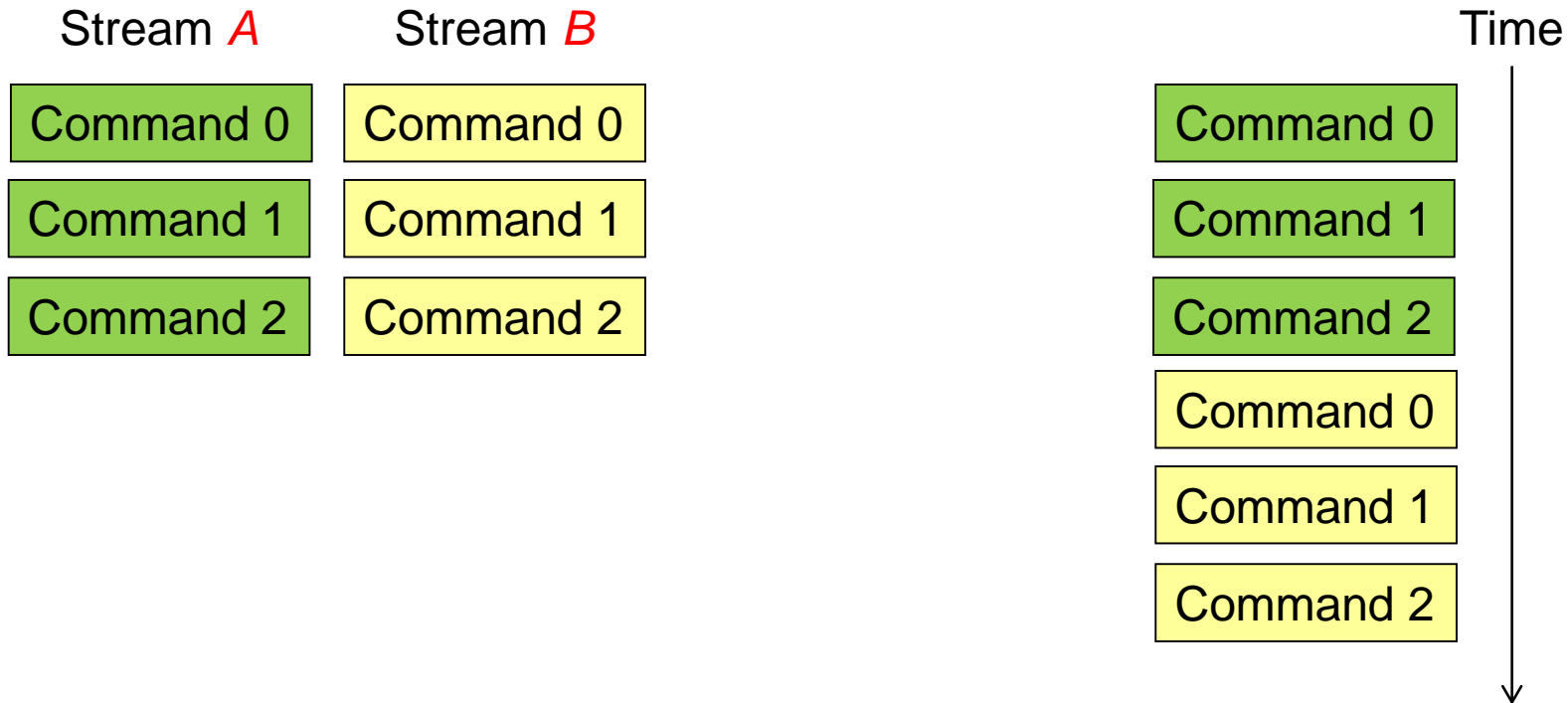
Streams

- **Stream**: Sequence of commands that execute in order
- Streams may execute their commands out-of-order or concurrently with respect to other streams



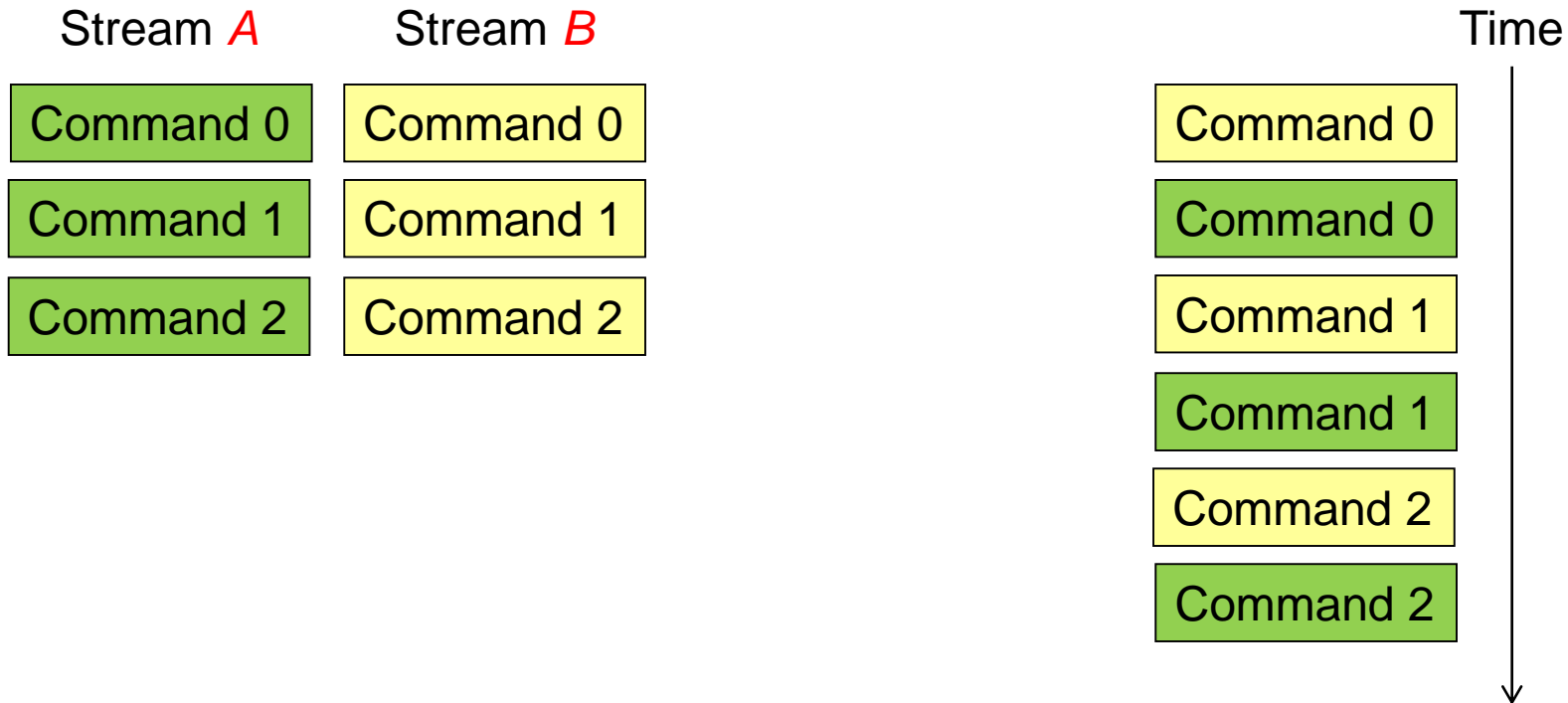
Streams

- Is this a possible order?



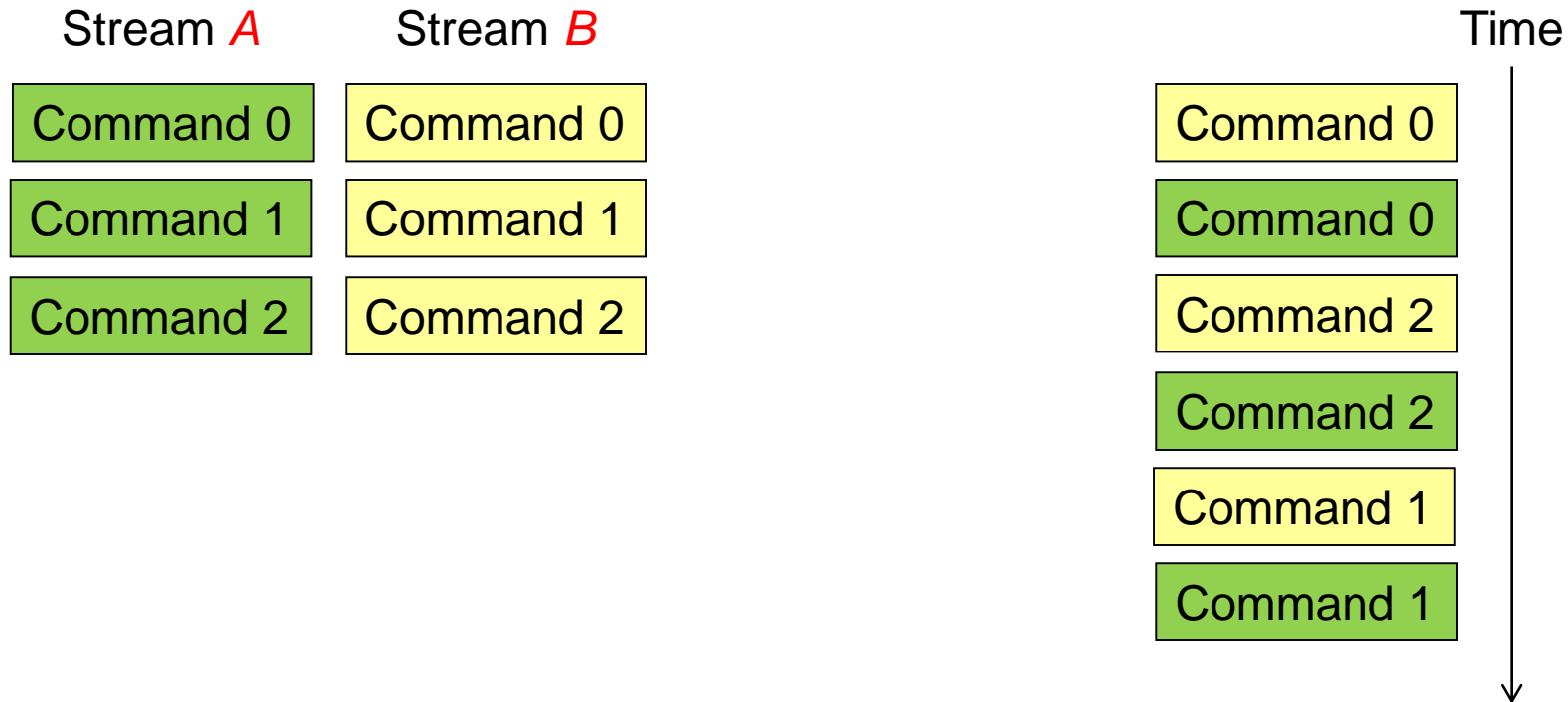
Streams

- Is this a possible order?



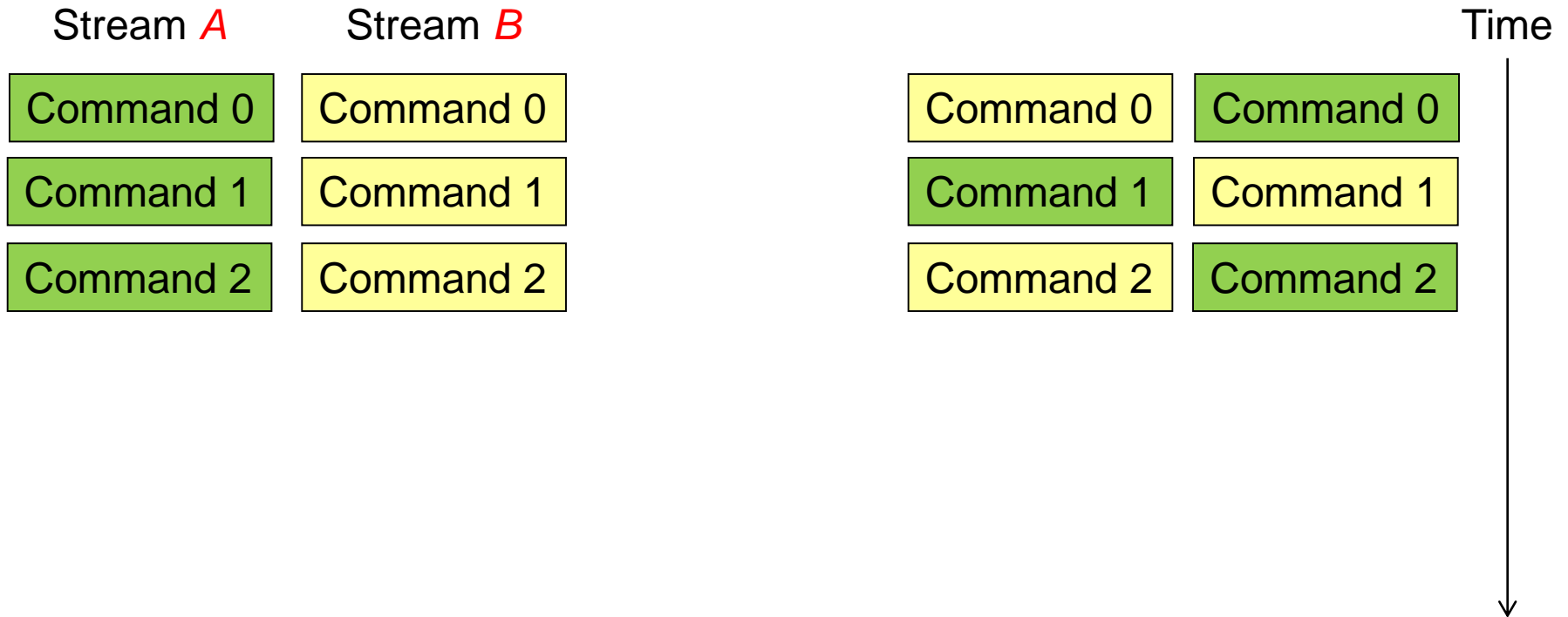
Streams

- Is this a possible order?




Streams

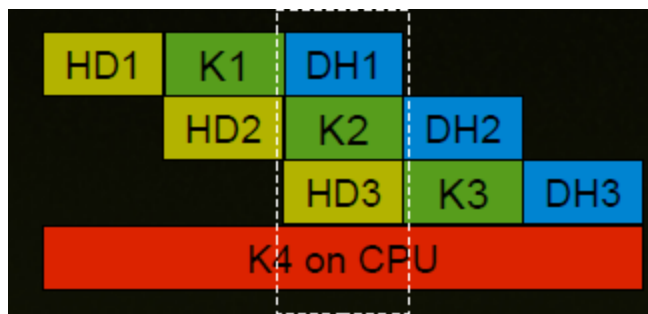
- Is this a possible order?



Streams

- In CUDA, what commands go in a stream?
 - Kernel launches
 - Host  device memory transfers

Amount of Concurrency



Default Stream (Stream '0')

- Stream used when no stream is specified
- Completely synchronous w.r.t. host and device
 - As if `cudaDeviceSynchronize()` inserted before and after every CUDA operation
- Exceptions - asynchronous w.r.t. host
 - Kernel launches in the default stream
 - `cudaMemcpy*Async`
 - `cudaMemset*Async`
 - `cudaMemcpy` within the same device
 - H2D `cudaMemcpy` of 64kB or less

Requirements for Concurrency

- CUDA operations must be in different, non-0, streams
- `cudaMemcpyAsync` with host from 'pinned' memory
 - Page-locked memory
 - Allocated using `cudaMallocHost()` or `cudaHostAlloc()` (*)
- Sufficient resources must be available
 - `cudaMemcpyAsync`s in different directions
 - Device resources (SMEM, registers, blocks, etc.)

* Both commands are roughly equivalent, but not in all versions of CUDA

Streams

- Code Example
 1. Create two streams
 2. Each stream:
 1. Copy page-locked memory to device
 2. Launch kernel
 3. Copy memory back to host
 3. Destroy streams

Stream Example (Step 1 of 3)

```
cudaStream_t stream[2];  
for (int i = 0; i < 2; ++i)  
{  
    cudaStreamCreate(&stream[i]);  
}
```

Create two streams

```
float *hostPtr;  
cudaMallocHost(&hostPtr, 2 * size);
```

Stream Example (Step 1 of 3)

```
cudaStream_t stream[2];  
for (int i = 0; i < 2; ++i)  
{  
    cudaStreamCreate(&stream[i]);  
}
```

```
float *hostPtr;
```

```
cudaMallocHost(&hostPtr, 2 * size);
```

Allocate two buffers in page-locked memory

Stream Example (Step 2 of 3)

```
for (int i = 0; i < 2; ++i)
{
    cudaMemcpyAsync(/* ... */,
        cudaMemcpyHostToDevice, stream[i]);
    kernel<<<100, 512, 0, stream[i]>>>
        (/* ... */);
    cudaMemcpyAsync(/* ... */,
        cudaMemcpyDeviceToHost, stream[i]);
}
```

Commands are assigned to, and executed by streams

Stream Example (Step 3 of 3)

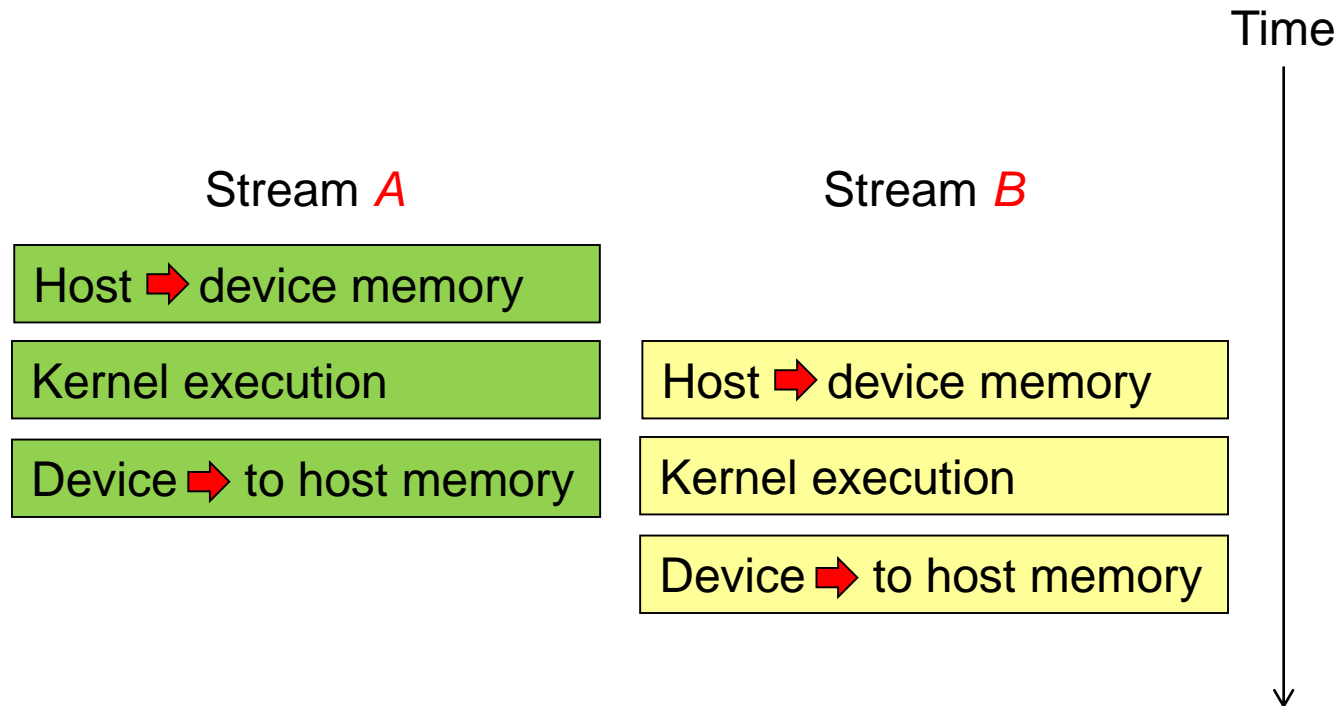
```
for (int i = 0; i < 2; ++i)
{
    // Blocks until commands complete
    cudaStreamDestroy(stream[i]);
}
```

Streams

- Assume compute capability 1.1 and above:
 - Overlap of data transfer and kernel execution
 - Concurrent kernel execution
 - Concurrent data transfer
- How can the streams overlap?

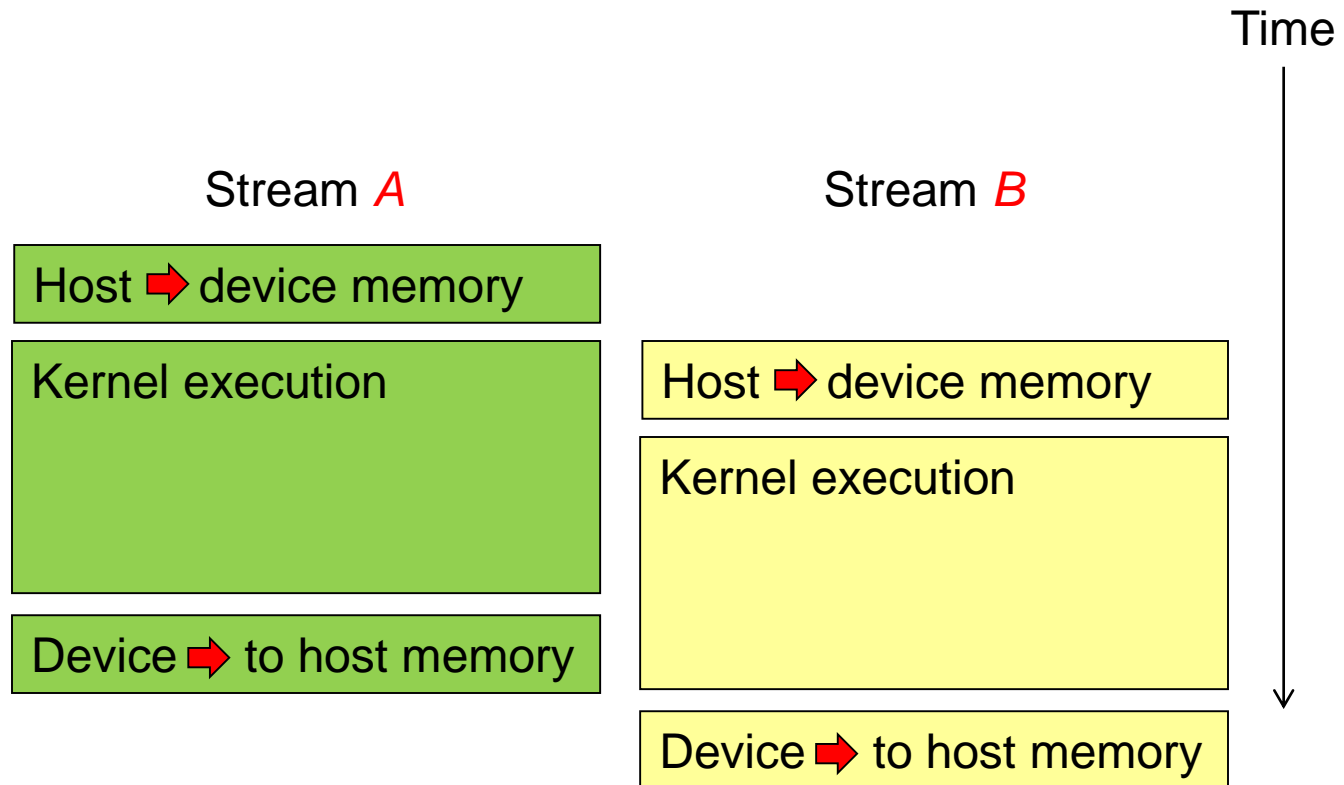
Streams

- Can we have more overlap than this?



Streams

- Can we have this?



Streams

- *Implicit Synchronization*
 - An operation that requires a dependency check to see if a kernel finished executing:
 - *Blocks* all kernel launches *from any stream* until the checked kernel is finished
- `cudaStreamQuery()` can be used to test if a stream has completed all operations

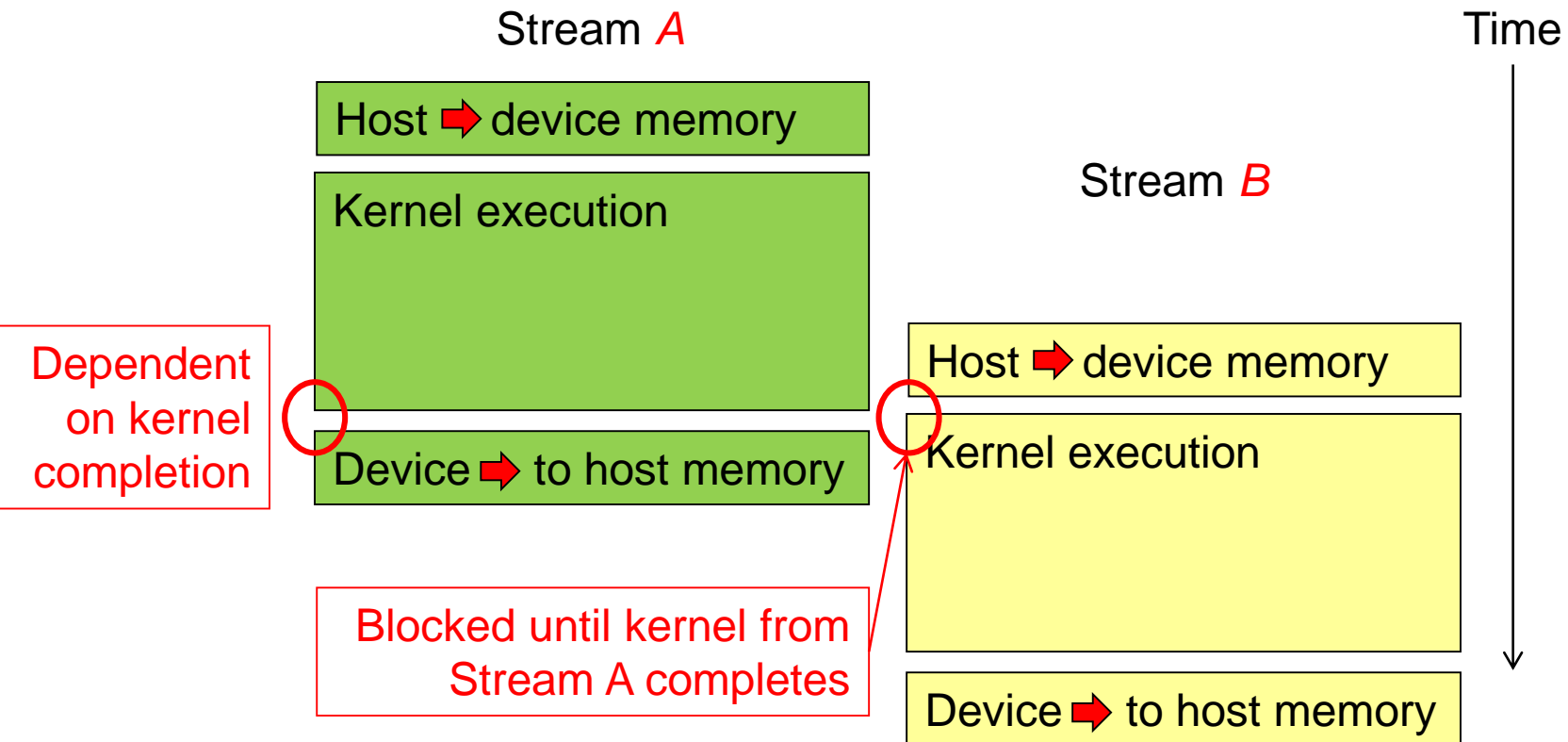
See 3.2.6.5.3 in the NVIDIA CUDA C Programming Guide for all limitations (version 3.2)

Implicit Synchronization

- These operations implicitly synchronize all other CUDA operations
 - Page-locked memory allocation
 - `cudaMallocHost`
 - `cudaHostAlloc`
 - Device memory allocation
 - `cudaMalloc`
 - Non-Async version of memory operations
 - `cudaMemcpy*` (no Async suffix)
 - `cudaMemset*` (no Async suffix)
 - Change to L1/shared memory configuration
 - `cudaDeviceSetCacheConfig`

Streams

- Can we have this?



Streams

- Performance Advice
 - Issue all independent commands before dependent ones
 - Delay synchronization (implicit or explicit) as long as possible

Streams

- Rewrite this to allow concurrent kernel execution

```
for (int i = 0; i < 2; ++i)
{
    cudaMemcpyAsync(/* ... */, stream[i]);
    kernel<<< /*... */ stream[i]>>>();
    cudaMemcpyAsync(/* ... */, stream[i]);
}
```

Streams

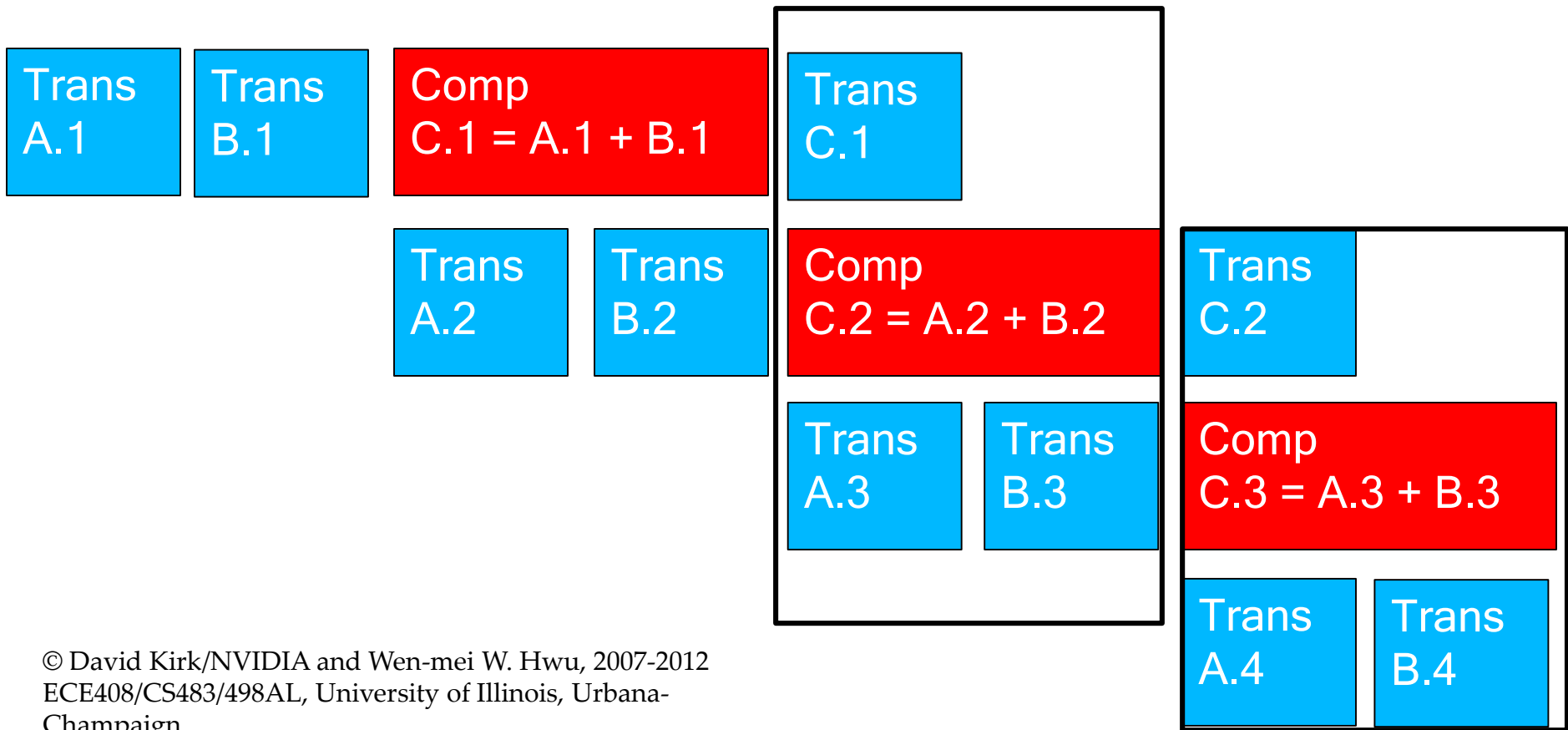
```
for (int i = 0; i < 2; ++i) // to device
    cudaMemcpyAsync(/* ... */, stream[i]);
```

```
for (int i = 0; i < 2; ++i)
    kernel<<< /*... */ stream[i]>>>();
```

```
for (int i = 0; i < 2; ++i) // to host
    cudaMemcpyAsync(/* ... */, stream[i]);
```

Overlapped (Pipelined) Timing

- Divide large vectors into segments
- Overlap transfer and compute of adjacent segments



Explicit Synchronization

- `cudaDeviceSynchronize()`
 - Blocks until commands in all streams finish
 - `cudaThreadSynchronize()` has been deprecated
- `cudaStreamSynchronize(streamid)`
 - Blocks until commands in a specific stream finish

Synchronization using Events

- Create specific 'Events', within streams, to use for synchronization
- `cudaEventRecord (event, streamid)`
- `cudaEventSynchronize (event)`
- `cudaStreamWaitEvent (stream, event)`
- `cudaEventQuery (event)`

Explicit Synchronization Example

```
{
    cudaEvent_t event;
    cudaEventCreate (&event); // create event

    // 1) H2D copy of new input
    cudaMemcpyAsync ( d_in, in, size, H2D, stream1 );
    cudaEventRecord (event, stream1);                // record event

    // 2) D2H copy of previous result
    cudaMemcpyAsync ( out, d_out, size, D2H, stream2 );
    cudaStreamWaitEvent ( stream2, event );           // wait for event in stream1

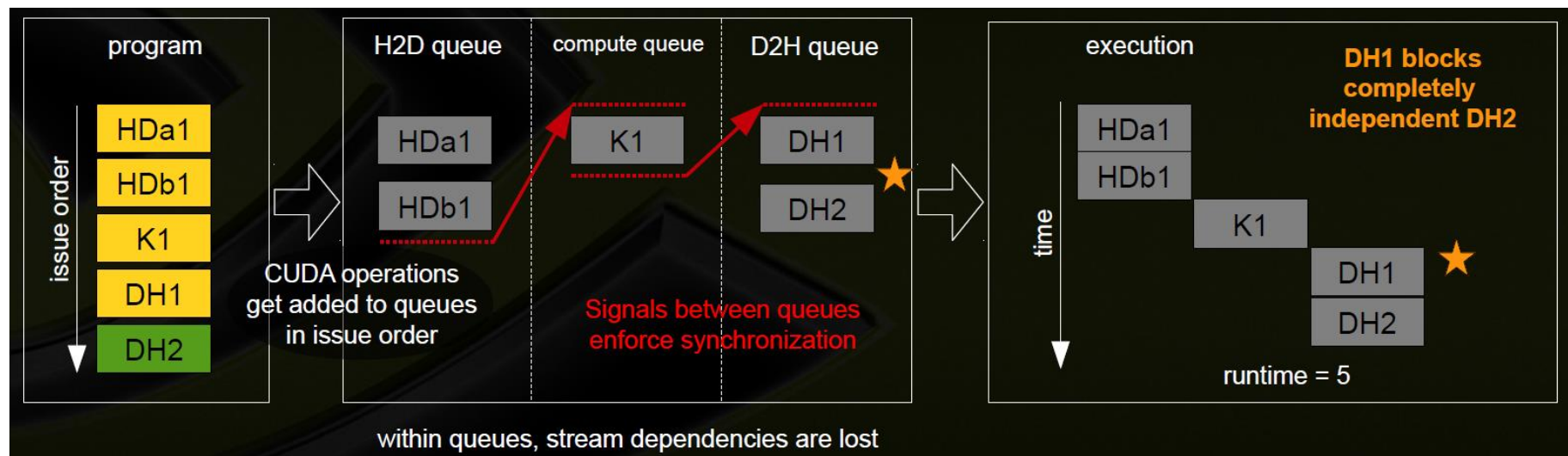
    kernel <<< , , , stream2 >>> ( d_in, d_out );     // 3) must wait for 1 and 2
    asynchronousCPUmethod ( ... );
}
```

Stream Scheduling

- Fermi hardware has 3 queues
 - 1 Compute Engine queue
 - 2 Copy Engine queues - one for H2D and one for D2H
- CUDA operations are dispatched to HW in the sequence they were issued
 - Placed in the relevant queue
 - Stream dependencies between engine queues are maintained, but lost within an engine queue
- A CUDA operation is dispatched from the engine queue if:
 - Preceding calls in the same stream have completed,
 - Preceding calls in the same queue have been dispatched, and
 - Resources are available
- CUDA kernels may be executed concurrently if they are in different streams
 - Threadblocks for a given kernel are scheduled if all threadblocks for preceding kernels have been scheduled and there still are SM resources available
- Note that a blocked operation blocks all other operations in the queue, even in other streams

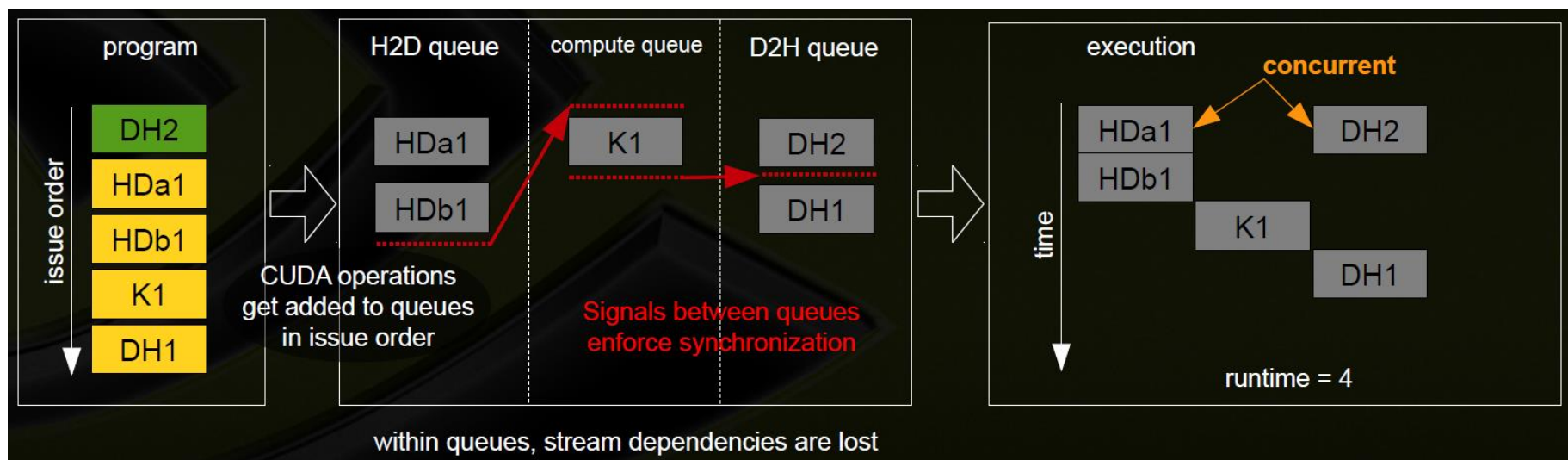
Example - Blocked Queue

- Two streams, stream 1 is issued first
 - Stream 1 : HDa1, HDb1, K1, DH1 (issued first)
 - Stream 2 : DH2 (completely independent of stream 1)



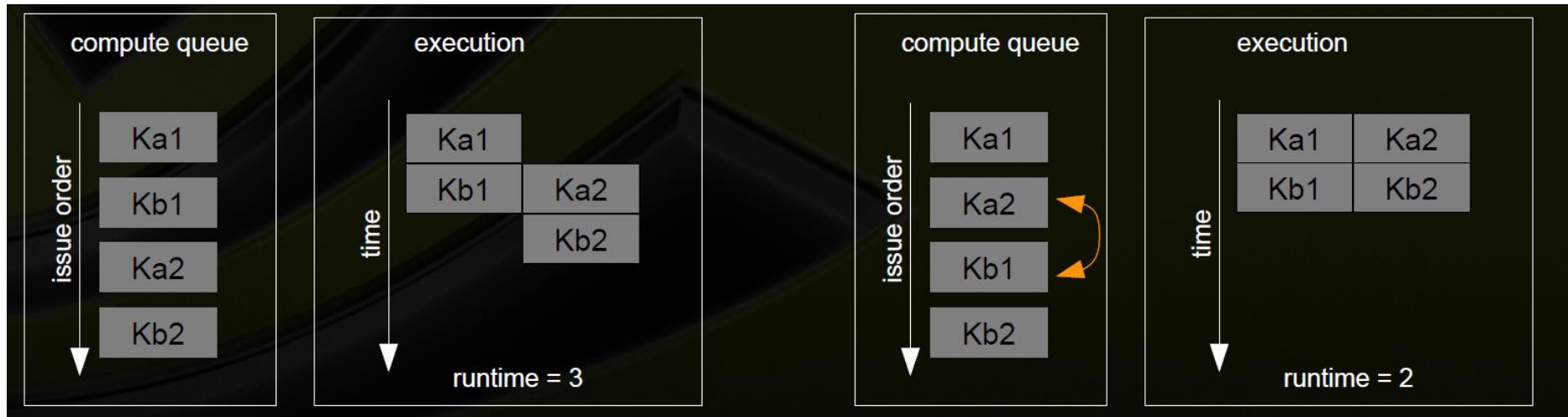
Example - Blocked Queue

- Two streams, stream 1 is issued first
 - Stream 1 : HDa1, HDb1, K1, DH1
 - Stream 2 : DH2 (issued first)



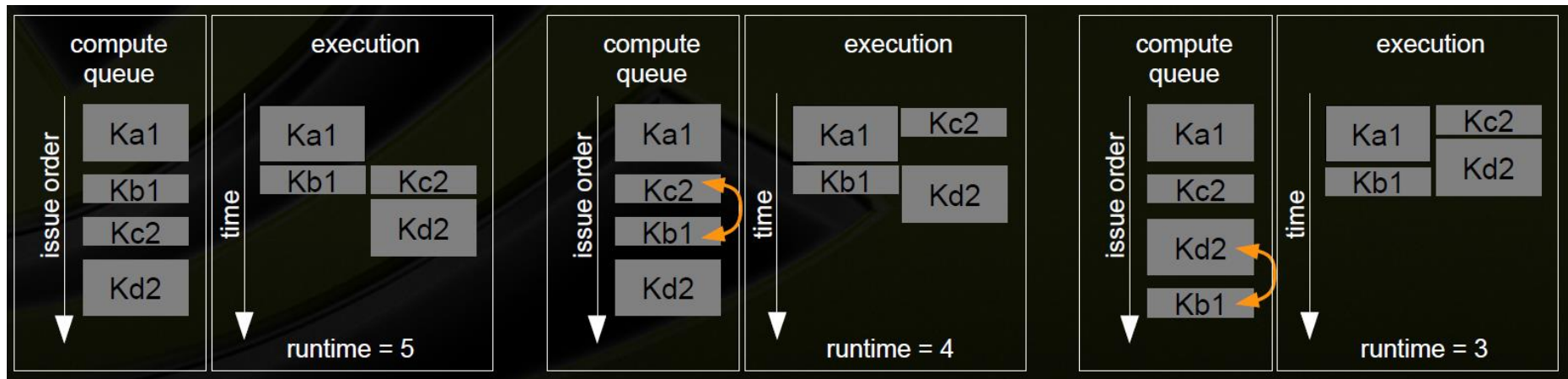
Example - Blocked Kernel

- Two streams - just issuing CUDA kernels
 - Stream 1 : Ka1, Kb1
 - Stream 2 : Ka2, Kb2
 - Kernels are similar size, fill $\frac{1}{2}$ of the SM resources



Example - Optimal Concurrency can Depend on Kernel Execution Time

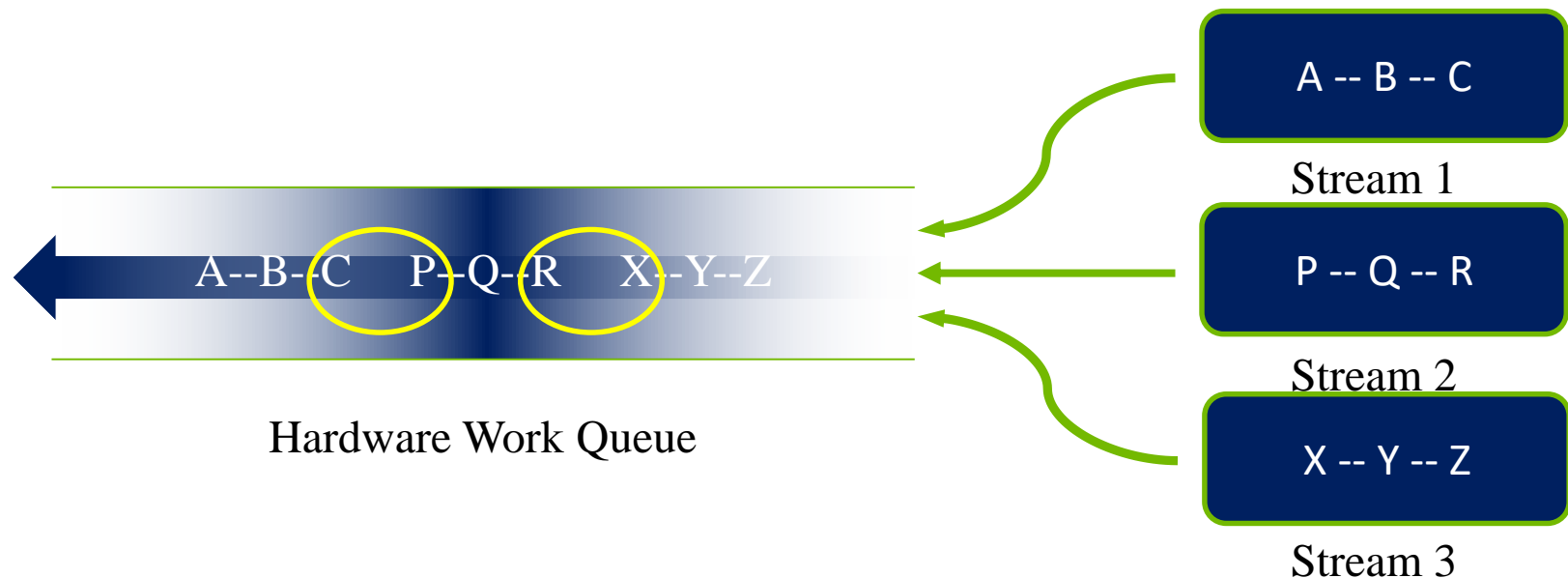
- Two streams - just issuing CUDA kernels - but kernels are different 'sizes'
 - Stream 1 : Ka1 {2}, Kb1 {1}
 - Stream 2 : Kc2 {1}, Kd2 {2}
 - Kernels fill $\frac{1}{2}$ of the SM resources



Hyper Queue

- Provide multiple real queues for each engine
- Allow much more concurrency by allowing some streams to make progress for an engine while others are blocked

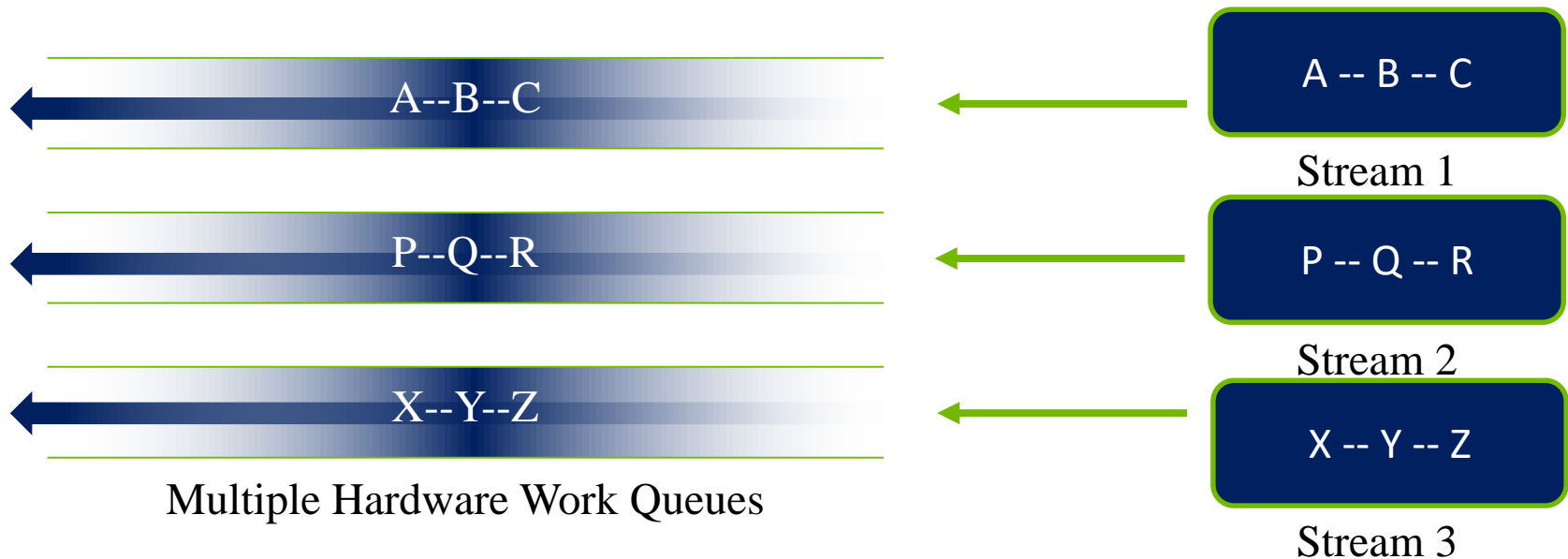
Fermi (and older) Concurrency



Fermi allows 16-way concurrency

- Up to 16 grids can run at once
- But CUDA streams multiplex into a single queue
- Overlap only at stream edges

Improved Concurrency



Kepler allows 32-way concurrency

- One work queue per stream
- Concurrency at full-stream level
- No inter-stream dependencies

Pascal also supports 32-way concurrency

- One work queue per stream
- Dynamic scheduling

Thrust

Jared Hoberock and Nathan Bell
Modified by P. Mordohai (March 2013)

A Simple Example

```
#include <thrust/host_vector.h>
#include <thrust/device_vector.h>
#include <iostream>

int main(void)
{
    // H has storage for 4 integers
    thrust::host_vector<int> H(4);

    // initialize individual elements
    H[0] = 14;
    H[1] = 20;
    H[2] = 38;
    H[3] = 46;
```

```
// H.size() returns the size of vector H
std::cout << "H has size " << H.size() << std::endl;

// print contents of H
for(int i = 0; i < H.size(); i++)
    std::cout << "H[" << i << "] = " << H[i] << std::endl;

// resize H
H.resize(2);

std::cout << "H now has size " << H.size() << std::endl;

// Copy host_vector H to device_vector D
thrust::device_vector<int> D = H;
```

```
// elements of D can be modified
D[0] = 99;
D[1] = 88;

// print contents of D
for(int i = 0; i < D.size(); i++)
    std::cout << "D[" << i << "] = " << D[i] << std::endl;

// H and D are automatically deleted when the function
returns
return 0;
}
```

Diving In

```
#include <thrust/host_vector.h>
#include <thrust/device_vector.h>
#include <thrust/sort.h>

int main(void)
{
    // generate 16M random numbers on the host
    thrust::host_vector<int> h_vec(1 << 24);
    thrust::generate(h_vec.begin(), h_vec.end(), rand);

    // transfer data to the device
    thrust::device_vector<int> d_vec = h_vec;

    // sort data on the device
    thrust::sort(d_vec.begin(), d_vec.end());

    // transfer data back to host
    thrust::copy(d_vec.begin(), d_vec.end(), h_vec.begin());
}
```

Objectives

- Programmer productivity
 - Rapidly develop complex applications
 - Leverage parallel primitives
- Encourage generic programming
 - Don't reinvent the wheel
 - E.g. one reduction to rule them all
- High performance
 - With minimal programmer effort
- Interoperability
 - Integrates with CUDA C/C++ code

What is Thrust?

- C++ template library for CUDA
 - Mimics Standard Template Library (STL)
- Containers
 - `thrust::host_vector<T>`
 - `thrust::device_vector<T>`
- Algorithms
 - `thrust::sort()`
 - `thrust::reduce()`
 - `thrust::inclusive_scan()`
 - Etc.

Namespaces

- C++ supports namespaces
 - Thrust uses `thrust` namespace
 - `thrust::device_vector`
 - `thrust::copy`
 - STL uses `std` namespace
 - `std::vector`
 - `std::list`
- Avoids collisions
 - `thrust::sort()`
 - `std::sort()`
- For brevity
 - `using namespace thrust;`

Containers

- Make common operations concise and readable
 - Hides `cudaMalloc`, `cudaMemcpy` and `cudaFree`

```
// allocate host vector with two elements
thrust::host_vector<int> h_vec(2);
```

```
// copy host vector to device
thrust::device_vector<int> d_vec = h_vec;
```

```
// manipulate device values from the host
d_vec[0] = 13;
d_vec[1] = 27;
```

```
std::cout << "sum: " << d_vec[0] + d_vec[1] << std::endl;
```

```
// vector memory automatically released w/ free() or cudaFree()
```

Containers

- Compatible with STL containers
 - Eases integration
 - vector, list, map, ...

```
// list container on host
std::list<int> h_list;
h_list.push_back(13);
h_list.push_back(27);
```

```
// copy list to device vector
thrust::device_vector<int> d_vec(h_list.size());
thrust::copy(h_list.begin(), h_list.end(), d_vec.begin());
```

```
// alternative method
thrust::device_vector<int> d_vec(h_list.begin(), h_list.end());
```

Note: initializing an STL container with a device_vector works, but results in one cudaMemcpy() for each element instead of a single cudaMemcpy for the entire vector.

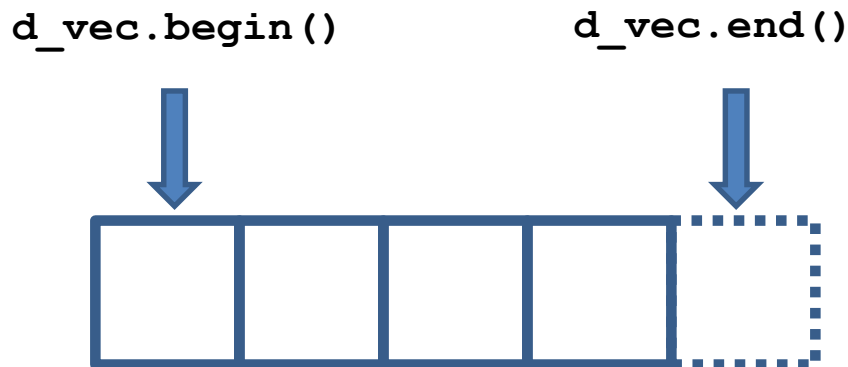
Iterators

- Sequences defined by pair of iterators

```
// allocate device vector
thrust::device_vector<int> d_vec(4);

d_vec.begin(); // returns iterator at first element of d_vec
d_vec.end()    // returns iterator one past the last element of d_vec

// [begin, end) pair defines a sequence of 4 elements
```



Iterators

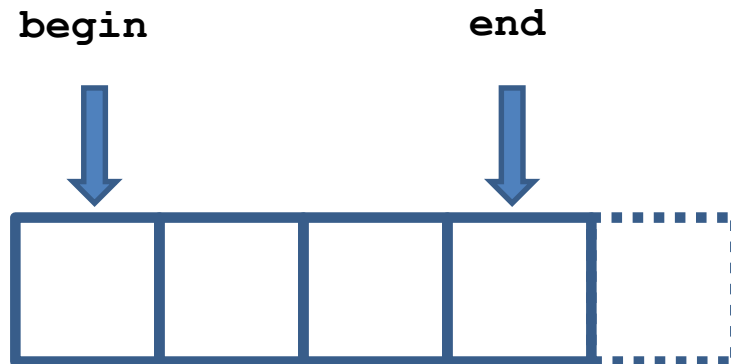
- Iterators act like pointers

```
// allocate device vector
thrust::device_vector<int> d_vec(4);

thrust::device_vector<int>::iterator begin = d_vec.begin();
thrust::device_vector<int>::iterator end   = d_vec.end();

int length = end - begin; // compute size of sequence [begin, end)

end = d_vec.begin() + 3;  // define a sequence of 3 elements
```



Iterators

- Use iterators like pointers

```
// allocate device vector
thrust::device_vector<int> d_vec(4);

thrust::device_vector<int>::iterator begin = d_vec.begin();

*begin = 13;           // same as d_vec[0] = 13;
int temp = *begin;     // same as temp = d_vec[0];

begin++;               // advance iterator one position

*begin = 25;           // same as d_vec[1] = 25;
```

Iterators

- Track memory space (host/device)
 - Guides algorithm dispatch

```
// initialize random values on host
thrust::host_vector<int> h_vec(1000);
thrust::generate(h_vec.begin(), h_vec.end(), rand);

// copy values to device
thrust::device_vector<int> d_vec = h_vec;

// compute sum on host
int h_sum = thrust::reduce(h_vec.begin(), h_vec.end());

// compute sum on device
int d_sum = thrust::reduce(d_vec.begin(), d_vec.end());
```


Iterators

- Convertible to raw pointers

```
// allocate device vector  
thrust::device_vector<int> d_vec(4);
```

```
// obtain raw pointer to device vector's memory  
int * ptr = thrust::raw_pointer_cast(&d_vec[0]);
```

```
// use ptr in a CUDA C kernel  
my_kernel<<<N/256, 256>>>(N, ptr);
```

```
// Note: ptr cannot be dereferenced on the host!  
// raw pointers do not know where they live  
// Thrust iterators do
```

Iterators

- Wrap raw pointers with `device_ptr`

```
int N = 10;

// raw pointer to device memory
int * raw_ptr;
cudaMalloc((void **) &raw_ptr, N * sizeof(int));

// wrap raw pointer with a device_ptr
thrust::device_ptr<int> dev_ptr(raw_ptr);

// use device_ptr in thrust algorithms
thrust::fill(dev_ptr, dev_ptr + N, (int) 0);

// access device memory through device_ptr
dev_ptr[0] = 1;

// extract raw pointer from device_ptr
int * raw_ptr2 = thrust::raw_pointer_cast(dev_ptr);

// free memory
cudaFree(raw_ptr);
```

Recap

- Containers
 - Manage host & device memory
 - Automatic allocation and deallocation
 - Simplify data transfers
- Iterators
 - Behave like pointers
 - Keep track of memory spaces
 - Convertible to raw pointers
- Namespaces
 - Avoid collisions

C++ Background

- Function templates

```
// function template to add numbers (type of T is variable)
template< typename T >
T add(T a, T b)
{
    return a + b;
}

// add integers
int x = 10; int y = 20; int z;
z = add<int>(x,y);      // type of T explicitly specified
z = add(x,y);          // type of T determined automatically

// add floats
float x = 10.0f; float y = 20.0f; float z;
z = add<float>(x,y);   // type of T explicitly specified
z = add(x,y);         // type of T determined automatically
```

C++ Background

- Function objects (Functors)

```
// templated functor to add numbers
```

```
template< typename T >
```

```
class add
```

```
{
```

```
    public:
```

```
    T operator() (T a, T b)
```

```
    {
```

```
        return a + b;
```

```
    }
```

```
};
```

```
int x = 10; int y = 20; int z;
```

```
add<int> func;    // create an add functor for T=int
```

```
z = func(x,y);   // invoke functor on x and y
```

```
float x = 10; float y = 20; float z;
```

```
add<float> func; // create an add functor for T=float
```

```
z = func(x,y);   // invoke functor on x and y
```

```

// this is a functor
// unlike functions, it can contain state
struct add_x {
    add_x(int x) : x(x) {}
    int operator()(int y) { return x + y; }

private:
    int x;
};

// Now you can use it like this:
add_x add42(42); // create an instance of the functor class
int i = add42(8); // and "call" it
assert(i == 50); // and it added 42 to its argument

std::vector<int> in; // assume this contains a bunch of values)
std::vector<int> out;
// Pass a functor to std::transform, which calls the functor on every
// element in the input sequence, and stores the result to the output
// sequence
// unlike a function pointer this can be resolved and inlined at
// compile time
std::transform(in.begin(), in.end(), out.begin(), add_x(1));
assert(out[i] == in[i] + 1); // for all i

```

C++ Background

- Generic Algorithms

```
// apply function f to sequences x, y and store result in z
template <typename T, typename Function>
void transform(int N, T * x, T * y, T * z, Function f)
{
    for (int i = 0; i < N; i++)
        z[i] = f(x[i], y[i]);
}

int N = 100;
int x[N]; int y[N]; int z[N];

add<int> func; // add functor for T=int

transform(N, x, y, z, func); // compute z[i] = x[i] + y[i]

transform(N, x, y, z, add<int>()); // equivalent
```

Algorithms

- Thrust provides many standard algorithms
 - Transformations
 - Reductions
 - Prefix Sums
 - Sorting
- Generic definitions
 - General Types
 - Built-in types (`int`, `float`, ...)
 - User-defined structures
 - General Operators
 - reduce with `plus` operator
 - scan with `maximum` operator

Algorithms

- General types and operators

```
#include <thrust/reduce.h>
```

```
// declare storage
```

```
device_vector<int>    i_vec = ...
```

```
device_vector<float> f_vec = ...
```

```
// sum of integers (equivalent calls)
```

```
reduce(i_vec.begin(), i_vec.end());
```

```
reduce(i_vec.begin(), i_vec.end(), 0, plus<int>());
```

Initial value of sum



0, plus<int>());

```
// sum of floats (equivalent calls)
```

```
reduce(f_vec.begin(), f_vec.end());
```

```
reduce(f_vec.begin(), f_vec.end(), 0.0f, plus<float>());
```

```
// maximum of integers
```

```
reduce(i_vec.begin(), i_vec.end(), 0, maximum<int>());
```

Algorithms

- General types and operators

```
struct negate_float2
{
    __host__ __device__
    float2 operator()(float2 a)
    {
        return make_float2(-a.x, -a.y);
    }
};

// declare storage
device_vector<float2> input  = ...
device_vector<float2> output = ...

// create functor
negate_float2 func;

// negate vectors
transform(input.begin(), input.end(), output.begin(), func);
```

Algorithms

- General types and operators

```
// compare x component of two float2 structures
```

```
struct compare_float2  
{  
    __host__ __device__  
    bool operator()(float2 a, float2 b)  
    {  
        return a.x < b.x;  
    }  
};
```

```
// declare storage  
device_vector<float2> vec = ...
```

```
// create comparison functor  
compare_float2 comp;
```

```
// sort elements by x component  
sort(vec.begin(), vec.end(), comp);
```

Algorithms

- Operators with State

```
// compare x component of two float2 structures
struct is_greater_than
{
    int threshold;

    is_greater_than(int t) { threshold = t; }

    __host__ __device__
    bool operator()(int x) { return x > threshold; }
};

device_vector<int> vec = ...

// create predicate functor (returns true for x > 10)
is_greater_than pred(10);

// count number of values > 10
int result = count_if(vec.begin(), vec.end(), pred);
```

Recap

- Algorithms
 - Generic
 - Support general types and operators
 - Statically dispatched based on iterator type
 - Memory space is known at compile time
 - Have default arguments
 - `reduce(begin, end)`
 - `reduce(begin, end, init, binary_op)`

Fancy Iterators

- Behave like “normal” iterators
 - Algorithms don't know the difference
- Examples
 - `constant_iterator`
 - `counting_iterator`
 - `transform_iterator`
 - `permutation_iterator`
 - `zip_iterator`

Fancy Iterators

- `constant_iterator`
 - Mimics an infinite array filled with a constant value

```
// create iterators
constant_iterator<int> begin(10);
constant_iterator<int> end = begin + 3;

begin[0]    // returns 10
begin[1]    // returns 10
begin[100] // returns 10

// sum of [begin, end)
reduce(begin, end);    // returns 30 (i.e. 3 * 10)
```



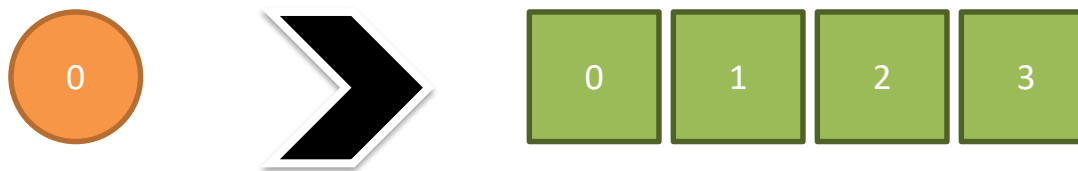
Fancy Iterators

- `counting_iterator`
 - Mimics an infinite array with sequential values

```
// create iterators  
counting_iterator<int> begin(10);  
counting_iterator<int> end = begin + 3;
```

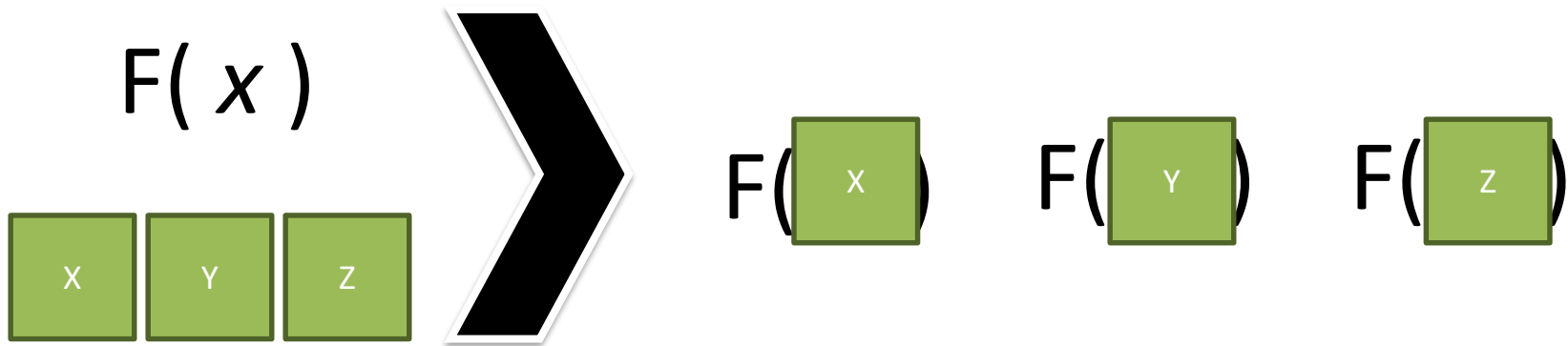
```
begin[0]    // returns 10  
begin[1]    // returns 11  
begin[100]  // returns 110
```

```
// sum of [begin, end)  
reduce(begin, end);    // returns 33 (i.e. 10 + 11 + 12)
```



Fancy Iterators

- `transform_iterator`
 - Yields a transformed sequence
 - Facilitates kernel fusion (e.g. sum of squares)



Fancy Iterators

- `transform_iterator`
 - Conserves memory capacity and bandwidth

```
// initialize vector
device_vector<int> vec(3);
vec[0] = 10; vec[1] = 20; vec[2] = 30;

// create iterator (type omitted)
first = make_transform_iterator(vec.begin(), negate<int>());
last  = make_transform_iterator(vec.end(),   negate<int>());

first[0]    // returns -10
first[1]    // returns -20
first[2]    // returns -30

// sum of [begin, end)
reduce(first, last);    // returns -60 (i.e. -10 + -20 + -30)
```

Fancy Iterators

- `zip_iterator`
 - Looks like an array of structs (AoS)
 - Stored in structure of arrays (SoA)



Fancy Iterators

- `zip_iterator`

```
// initialize vectors
device_vector<int>  A(3);
device_vector<char> B(3);
A[0] = 10;  A[1] = 20;  A[2] = 30;
B[0] = 'x'; B[1] = 'y'; B[2] = 'z';

// create iterator (type omitted)
first = make_zip_iterator(make_tuple(A.begin(), B.begin()));
last  = make_zip_iterator(make_tuple(A.end(),   B.end()));

first[0]    // returns tuple(10, 'x')
first[1]    // returns tuple(20, 'y')
first[2]    // returns tuple(30, 'z')

// maximum of [begin, end)
maximum< tuple<int,char> > binary_op;
reduce(first,last, first[0], binary_op); // returns tuple(30,'z')
// tuple() defines a comparison operator
```

Best Practices

- Fusion
 - Combine related operations together
- Structure of Arrays
 - Ensure memory coalescing
- Implicit Sequences
 - Eliminate memory accesses

Fusion

- Combine related operations together
 - Conserves memory bandwidth
- Example: SNRM2
 - Square each element
 - Compute sum of squares and take `sqrt()`
 - The fused implementation reads the array once while the un-fused implementation performs 2 reads and 1 write per element

Fusion

- Unoptimized implementation

```
// define transformation f(x) -> x^2
struct square
{
    __host__ __device__
    float operator()(float x)
    {
        return x * x;
    }
};

float snrm2_slow(device_vector<float>& x)
{
    // without fusion
    device_vector<float> temp(x.size());
    transform(x.begin(), x.end(), temp.begin(), square());

    return sqrt( reduce(temp.begin(), temp.end()) );
}
```

Fusion

- Optimized implementation (3.8x faster)

```
// define transformation f(x) -> x^2
```

```
struct square
```

```
{  
    __host__ __device__  
    float operator()(float x)  
    {  
        return x * x;  
    }  
};
```

```
float snrm2_fast(device_vector<float>& x)
```

```
{  
    // with fusion  
    return sqrt( transform_reduce(x.begin(), x.end(),  
                                   square(), 0.0f, plus<float>()));  
}
```


Structure of Arrays (SoA)

- Array of Structures (AoS)
 - Often does not obey coalescing rules
 - `device_vector<float3>`
- Structure of Arrays (SoA)
 - Obeys coalescing rules
 - Components stored in separate arrays
 - `device_vector<float> x, y, z;`
- Example: Rotate 3d vectors
 - SoA is 2.8x faster

Array of Structures (AoS)

```
struct rotate_float3
{
    __host__ __device__
    float3 operator()(float3 v)
    {
        float x = v.x;
        float y = v.y;
        float z = v.z;

        float rx = 0.36f*x + 0.48f*y + -0.80f*z;
        float ry = -0.80f*x + 0.60f*y + 0.00f*z;
        float rz = 0.48f*x + 0.64f*y + 0.60f*z;

        return make_float3(rx, ry, rz);
    }
};

...

device_vector<float3> vec(N);

transform(vec.begin(), vec.end(), vec.begin(), rotate_float3());
```

Structure of Arrays (SoA)

```
struct rotate_tuple
{
    __host__ __device__
    tuple<float,float,float> operator() (tuple<float,float,float> v)
    {
        float x = get<0>(v);
        float y = get<1>(v);
        float z = get<2>(v);

        float rx = 0.36f*x + 0.48f*y + -0.80f*z;
        float ry = -0.80f*x + 0.60f*y + 0.00f*z;
        float rz = 0.48f*x + 0.64f*y + 0.60f*z;

        return make_tuple(rx, ry, rz);
    }
};

...

device_vector<float> x(N), y(N), z(N);

transform(make_zip_iterator(make_tuple(x.begin(), y.begin(), z.begin())),
          make_zip_iterator(make_tuple(x.end(), y.end(), z.end())),
          make_zip_iterator(make_tuple(x.begin(), y.begin(), z.begin())),
          rotate_tuple());
```

Implicit Sequences

- Avoid storing sequences explicitly
 - Constant sequences
 - `[1, 1, 1, 1, ...]`
 - Incrementing sequences
 - `[0, 1, 2, 3, ...]`
- Implicit sequences require no storage
 - `constant_iterator`
 - `counting_iterator`
- Example
 - Index of the smallest element

Implicit Sequences

```
// return the smaller of two tuples
struct smaller_tuple
{
    tuple<float,int> operator()(tuple<float,int> a, tuple<float,int> b)
    {
        if (a < b)
            return a;
        else
            return b;
    }
};

int min_index(device_vector<float>& vec)
{
    // create explicit index sequence [0, 1, 2, ... )
    device_vector<int> indices(vec.size());
    sequence(indices.begin(), indices.end());

    tuple<float,int> init(vec[0],0);
    tuple<float,int> smallest;

    smallest = reduce(make_zip_iterator(make_tuple(vec.begin(), indices.begin())),
                     make_zip_iterator(make_tuple(vec.end(), indices.end())),
                     init,
                     smaller_tuple());

    return get<1>(smallest);
}
```

Implicit Sequences

```
// return the smaller of two tuples
struct smaller_tuple
{
    tuple<float,int> operator()(tuple<float,int> a, tuple<float,int> b)
    {
        if (a < b)
            return a;
        else
            return b;
    }
};

int min_index(device_vector<float>& vec)
{
    // create implicit index sequence [0, 1, 2, ... )
    counting_iterator<int> begin(0);
    counting_iterator<int> end(vec.size());

    tuple<float,int> init(vec[0],0);
    tuple<float,int> smallest;

    smallest = reduce(make_zip_iterator(make_tuple(vec.begin(), begin)),
                     make_zip_iterator(make_tuple(vec.end(), end)),
                     init,
                     smaller_tuple());

    return get<1>(smallest);
}
```

Recap

- Best Practices
 - Fusion
 - 3.8x faster
 - Structure of Arrays
 - 2.8x faster
 - Implicit Sequences
 - 3.4x faster

Additional Resources

- Thrust
 - Homepage <http://thrust.github.io/>
 - More
 - <http://docs.nvidia.com/cuda/thrust/index.html>
 - <https://developer.nvidia.com/thrust>