Monthly Summary: May, 2020

The summary covers progress made during both April and May of 2020. Following the latest update of the QRFactor code to utilize sparse matrix solving, a full run of the *Province* data set was undertaken using a laptop with an NVIDIA Quadro RTX 3000 GPU. Timings were collected for the one-time matrix factorization and solving of the factored system at each time step. In figure 1, we see that the average time to solve the system $R\mathbf{x}(t) = Q^T\mathbf{b}(t)$ for each time step is approximately 2.35 ms. As stated previously, this represents a speedup of roughly 4.5x at each time step. Furthermore, by using the sparse matrix version of the QR factorization method, a speedup of roughly 35x is achieved.

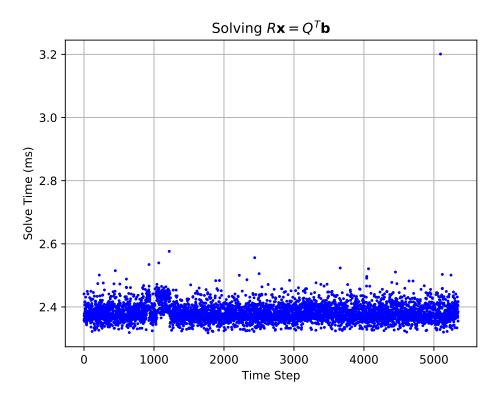


Figure 1: Timings for solving $\mathbf{x}(t)$ over the entire *Province* data set after the matrix A has been factored

In anticipation of presenting a working test model to MHI, a set of instructions for building QRFactor on both Windows systems and Linux systems was written. For Windows systems, the code was built using Microsoft Visual Studio 2019 while Linux systems relied on Docker containers. These instructions included screen shots of the relevant options and sample scripts for setting up the environments. Please see the document QRFactorInstructions.pdf for more details.

Moving to U of W Servers

While the timings from running the code on a laptop were an improvement over previous results, the hardware available on the U of W servers (NVIDIA's Tesla P100-PCIE-12GB GPU) will provide

the most accurate measure of performance. In order to run QRFactor on these servers, however, a transition to a Docker container environment was needed. During April and May, familiarity with Docker and Docker containers became essential. With this new knowledge, a custom image was created based off of NVIDIA's own CUDA image. The CUDA Toolkit – which does not come with the NVIDIA image – was added, as were additional useful packages. From this custom image, a container running Ubuntu 18.04 that was able to interface with the underlying GPUs could be created and attached to at any time. An explanation of the benifits of working with containers, as well as an introduction to Docker itself, is available through their website. Now that the container environment has been created, debugging is ongoing and new timings will be available soon.

Verification of Results

While the GPU-based methods had already provided significant speedups, it was still important to verify that the code was functioning properly. To that end, we were provided with the output from the first 223 time steps produced by MHI's version of the solver for the *Province* data. We also compared random outputs of the GPU-based solution from QRFactor to CPU-based solutions. We found that a typical relative difference between QRFactor GPU and CPU results was on the order of 10^{-15} , with a small number of values differing by up to 10^{-9} . One surprise, however, was the existence of three lines of output – lines 2208 to 2210 – that consistently gave relative differences on the order of 10^{-3} . After consulting with MHI, we were told that this was a known issue with the set up of the test data, and not an indication of an issue with QRFactor.