

# Robert Geva

# Parallel Computing In C++: A view from Intel

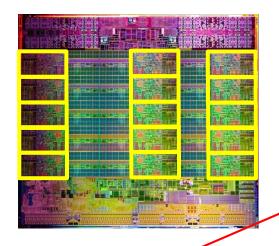


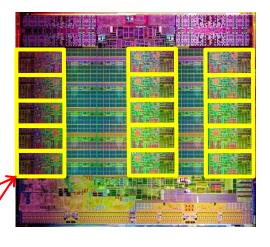
### Topics

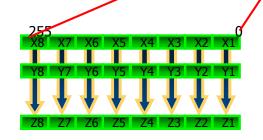
- Hardware
  - Multi-core
  - SIMD
  - Heterogeneous processing
  - Heterogeneous memory
- programmability
  - TBB for shared memory parallelism
  - SIMD in OpenMP, what is needed in C++
  - TBB heterogeneous and distributed flow graph
  - Data layout template

Objective: to be able to do everything in C++

### A multi core processor







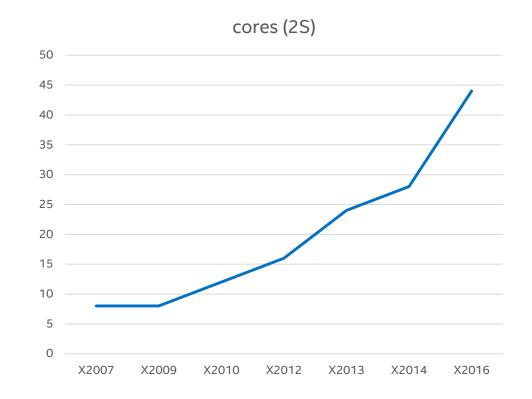
Most CPUs have two levels of parallelism: cores and vectors.

Modernization needs to enable both and also the memory hierarchy



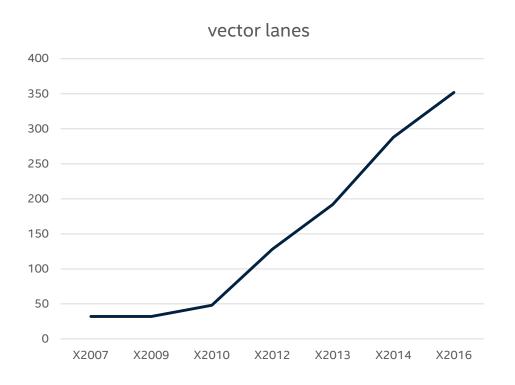
### Growth of core count over time

Year	cores (2S)	
X2007	8	
X2009	8	
X2010	12	
X2012	16	
X2013	24	
X2014	28	
X2016	44	

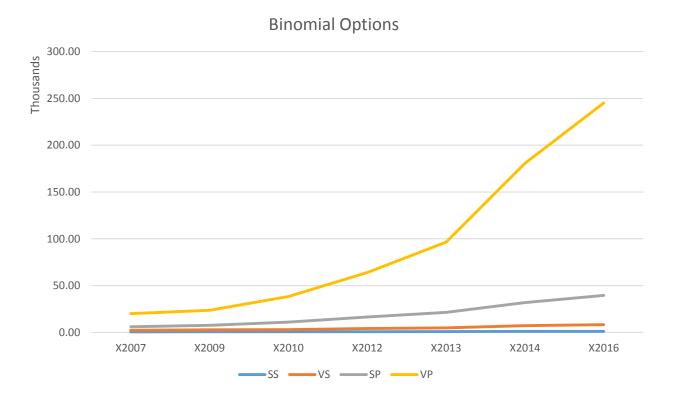


### Growth of Vector Lanes over Time

	Cores	SIMD	LANES
X2007	8	128	32
X2009	8	128	32
X2010	12	128	48
X2012	16	256	128
X2013	24	256	192
X2014	36	256	288
X2016	44	256	352



# Impact of parallelism











Myth: vector code executes in vector lanes













# Vector Instructions are Sometimes Smarter (not just wider)

```
#define MAX(x,y) ((x)>(y)?(x):(y))
#define MIN(x,y) ((x)<(y)?(x):(y))
#define SAT2SI16(x) \
MAX(MIN((x),32767),-32768)
short A[N];

for (i=0; i<n; i++) {
    A[i] = SAT2SI16(A[i]+B[i]);
}</pre>
```

Saturating Add

```
r11d, [rdx+r9*2]
movsx
        ebx, [r8+r9*2]
movsx
add
        r11d, ebx
        r11d, 32767
cmp
         r11d, eax
cmovge
        r11d, -32768
cmp
        r11d, ecx
cmovl
        [rdx+r9*2], r11w
mov
inc
        r9
        r9, r10
cmp
ib
       .B1.8
         xmm0, [r8+rax*2]
paddsw
```

movdqa xmm0, [rdx+rax\*2] paddsw xmm0, [r8+rax\*2] movdqa [rdx+rax\*2], xmm0 add rax, 8 cmp rax, r9 jb .B1.4 11 insts / 1 elem

6 insts / 8 elems



### Write Vector Code Only Once and Recompile for New Targets

```
xmm1, [A+r9+rax*4]
                                                     mova
#define ABS(X) \
                                                     pxor
                                                            xmm0, xmm0
                                      -02
  ((X) >= 0? (X) : -(X))
                                                              xmm0, xmm1
                                                     pcmpqtd
int A[1000]; double B[1000];
                                                            xmm1, xmm0
                                                     pxor
                                                                                        ABS
                                                     psubd
                                                             xmm1, xmm0
void foo(int n){
                                                                                     sequence
                                                     cvtdq2pd xmm2, xmm1
 int i;
                                                     addpd
                                                             xmm2, [B+r9+rax*8]
                                                              [B+r9+rax*8], xmm2
                                                     movaps
 for (i=0; i< n; i++)
                                                     add
                                                            rax, 2
  B[i] += ABS(A[i]);
                                                     cmp
                                                             rax, rcx
                                                                                     2 elements
                                                            .B1.4
                                                     jb
                        -O2 -QxAVX
         xmm0, [A+r9+rax*4]
vpabsd
vcvtdq2pd ymm1, xmm0
                                                      movq
                                                             xmm0, [A+r9+rax*4]
                                                                                         ABS
vaddpd
        ymm2, ymm1,
                                                      pabsd
                                                             xmm1, xmm0
                                                                                      instruction
   [B+r9+rax*8]
                                                      cvtdq2pd xmm2, xmm1
vmovupd [B+r9+rax*8], ymm2
                                                      addpd
                                                             xmm2, [B+r9+rax*8]
                                                                                     2 elements
add
        rax, 4
                                                             [B+r9+rax*8], xmm2
                                                      movaps
                                                      add
cmp
        rax, rcx
                                                            rax, 2
                                    4 elements
jb
       .B1.4
                                                      cmp
                                                            rax, rcx
                                                           .B1.4
```

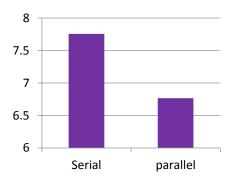
# Super Linear speedup with vectors

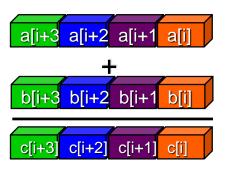
Black Scholes double precision:

>4X speed up with 4 doubles in an AVX register

Vector execution is not a naïve side by side execution of scalar code

- Just enough registers to eliminate spills / fills
- Save on (math) function calls
- Register calling conventions





Software and workloads used in performance tests may have been optimized for performance only on Intel microprocessors.

Performance tests, such as SYSmark and MobileMark, are measured using specific computer systems, components, software, operations and functions.

Any change to any of those factors may cause the results to vary. You should consult other information and performance tests to assist you in fully evaluating your contemplated purchased purchased to the property of the propert

# **Expand & Compress**

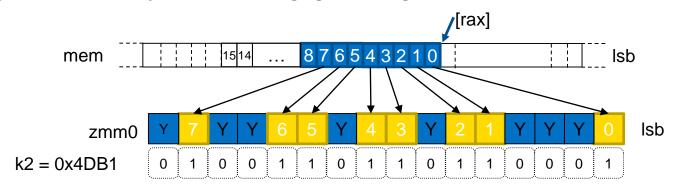
#### Allows vectorization of conditional loops

- Opposite operation (compress) in AVX512F
- Similar to FORTRAN pack/unpack intrinsics
- Provides mem fault suppression
- Faster than alternative gather/scatter

```
for(j=0, i=0; i<N; i++)
{
    if(X[i] != 0.0)
    {
        B[i] = A[i] * C[j++];
    }
}
```

#### VEXPANDPS zmm0 {k2}, [rax]

Moves compressed (consecutive) elements in register or memory to sparse elements in register (controlled by mask), with merging or zeroing





### Conflict Detection

Sparse computations are common in HPC, hard to vectorize due to race conditions

Consider the "histogram" problem:

### Wrong implementation

```
index = vload &B[i]
pending_elem = 0xFFFF;

do {
   curr_elem = get_conflict_free_subset(index, pending_elem)
   old_val = vgather {curr_elem} A, index
   new_val = vadd old_val, +1.0
   vscatter A {curr_elem}, index, new_val
   pending_elem = pending_elem ^ curr_elem
} while (pending_elem)
// Load 16 B[i]
// all still remaining
// Grab A[B[i]]
// Compute new values
// Update A[B[i]]
// remove done idx
} while (pending_elem)
```







Reality: vector code executes single instruction multiple data, different calling conventions, support for "cross lane" operations.











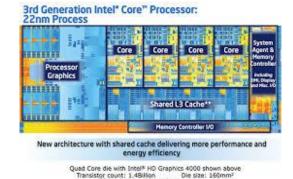
### Heterogeneous Systems

Distributed memory, both sides are CPUs, running OS.

ISA exposed to SW, not the same

Shared memory. GPU.
Virtual ISA exposed to SW.
GPU is SIMD





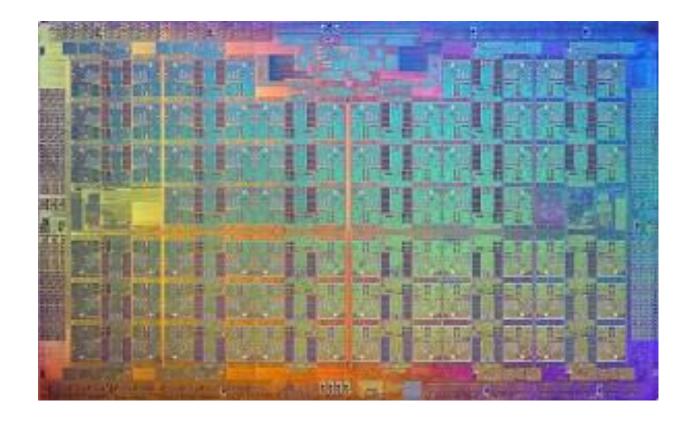
Current support for heterogeneity: C++ for parallelism on either side, OpenMP for heterogeneity via #pragma omp offload.

By default, code is compiled for the CPU host.

Annotation required to compile code for the co-processor / GPU.



# **Knights Landing**



### **KNL Architecture Overview**

x4 DMI2 to PCH 36 Lanes PCIe\* Gen3 (x16, x16, x4)

**MCDRAM** 

**MCDRAM** 

ISA

Intel® Xeon® Processor Binary-Compatible (w/Broadwell)

On-package memory

Up to 16GB, ~460 GB/s STREAM at launch

#### **Platform Memory**

Up to 384GB (6ch DDR4-2400 MHz)

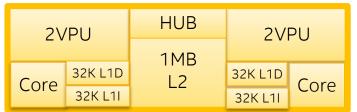
Fixed Bottlenecks ✓ 2D Mesh Architecture

TILE:

✓ Out-of-Order Cores

(up to 36)

✓ 3X single-thread vs. KNC



Enhanced Intel® Atom™ cores based on Silvermont Microarchitecture





EDC (embedded DRAM controller)



IMC (integrated memory controller)

DDR4



IIO (integrated I/O controller)

**MCDRAM** 



DDR4

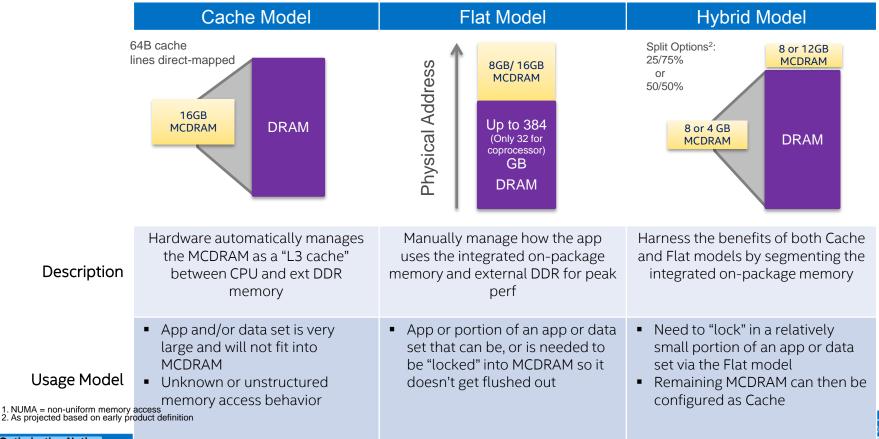
KNL

Package

**MCDRAM** 

### Integrated On-Package Memory Usage Models

Model configurable at boot time and software exposed through NUMA<sup>1</sup>



### Topics

- Hardware
  - Multi-core
  - SIMD
  - Heterogeneous processing
  - Heterogeneous memory
- programmability
  - TBB for shared memory parallelism
  - TBB heterogeneous and distributed flow graph
  - Data layout template
  - SIMD in OpenMP, what is needed in C++





Myth: To write a parallel program, write a sequential program and indicate where you give permission for parallelism







### Example: A lopsided loop

Assume execution where expensive calc is called once per vector loop.

All lanes that execute inexpensive calc are held back, and execute as slow as the expensive calc.

Optimization: rewrite so that all expensive calcs are consecutive, and inexpensive calcs are consecutive.

The main loops speed-up for all HW targets.

The overhead is vectorizeable using compress / expand.

```
#pragma omp simd
  for (int x = 0; x < N; ++x) {
    double val = in[x];
    if (val == 0.0){
       results[x] = expensive_calc(val);
    }else {
       results[x] = inexpensive_calc(val);
    }
}</pre>
```

# Redesign the loop: Partition By Weight

```
for (int x = 0; x < N; ++x) {
 double val = in[x];
  int mask local = val == 0.0;
 mask[x] = mask local;
 if(mask local){
    vecX[cnt] = val; //compress
    cnt++:
#pragma omp simd
for (int y = 0; y < cnt; ++y) {
 vecX[y] = expensive calc(vecX[y]);
cnt = 0;
```

```
for (int x = 0; x < N; ++x) {
  double val = in[x];
  if(__builtin_expect(mask[x],0))
    results[x] = vecX[cnt++]; //expand
  else
    results[x] = inexpensive_calc(val);
}</pre>
```

With vector length of 8, gains of 8.3X using AVX512

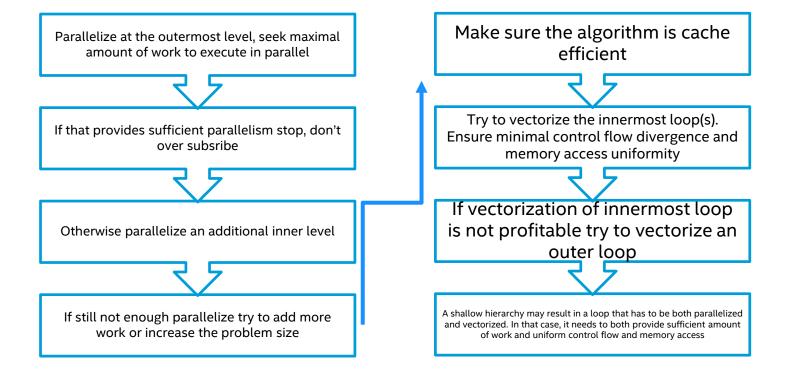
Reality: parallel code needs to be designed for efficient execution.

When parallelizing sequential code, the amount of refactoring is unbounded.

We start from design principles and look for programming solutions that support them.

The #1 best practice: parallelize coarse grain, vectorize fine grain

### #1 Best Practice in Parallelizing a Loop Hierarchy



Vectorize Innermost, Parallelize Outermost (VIPO)

# Threading Building Blocks: Rich Feature Set for Parallelism

Parallel algorithms and data structures

Threads and synchronization

Memory allocation and task scheduling

### Generic Parallel Algorithms

Efficient scalable way to exploit the power of multicore without having to start from scratch.

#### Flow Graph

A set of classes to express parallelism as a graph of compute dependencies and/or data flow

#### **Concurrent Containers**

Concurrent access, and a scalable alternative to serial containers with external locking

#### **Synchronization Primitives**

Atomic operations, a variety of mutexes with different properties, condition variables

OS API

wrappers

#### **Task Scheduler**

Sophisticated work scheduling engine that empowers parallel algorithms and the flow graph

#### Thread Local Storage

Unlimited number of thread-local variables

#### Threads Miscellaneous

Thread-safe timers and exception classes

#### **Memory Allocation**

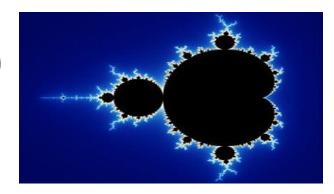
Scalable memory manager and false-sharing free allocators



# Mandelbrot Example

Intel® Threading Building Blocks (Intel® TBB)

```
int mandel(Complex c, int max_count) {
  int count = 0; Complex z = 0;
  for (int i = 0; i < max_count; i++) {
    if (abs(z) >= 2.0) break;
    z = z*z + c; count++;
  }
  return count;
}
Task is a function object
```



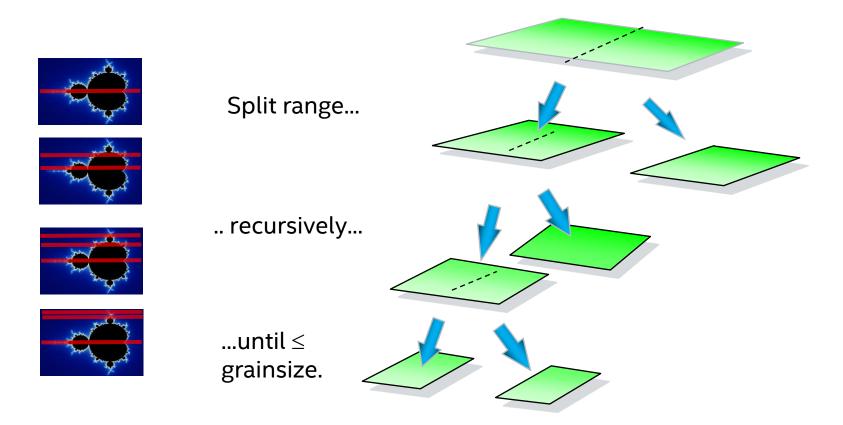
```
parallel_for( 0, max_row,
   [&](int i) {
   for (int j = 0; j < max_col; j++)
      p[i][j]=mandel(Complex(scale(i),scale(j)),depth);
   }
}.</pre>
```

Parallel algorithm

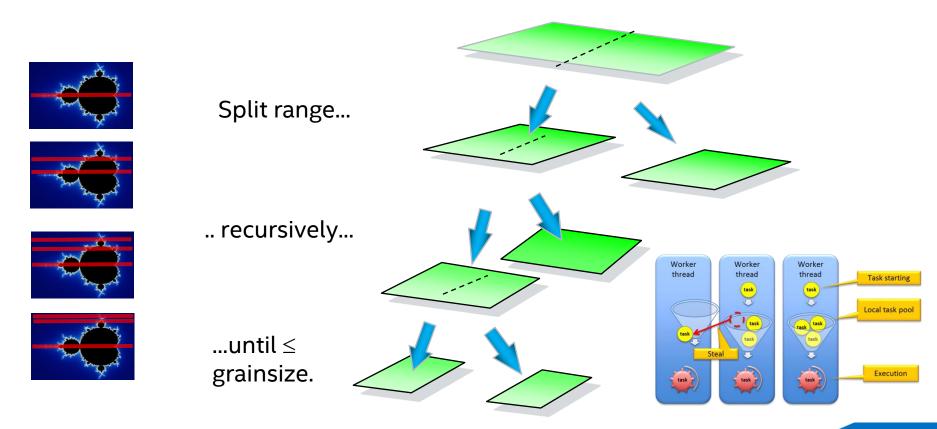
Use C++ lambda functions to define function object in-line



A parallel\_for recursively divides the range into subranges that execute as tasks - Intel® Threading Building Blocks (Intel® TBB)



A parallel\_for recursively divides the range into subranges that execute as tasks - Intel® Threading Building Blocks (Intel® TBB)



### Generic Algorithms

#### Loop parallelization

#### parallel\_for

#### parallel reduce

- load balanced parallel execution
- fixed number of independent iterations

#### parallel scan

- computes parallel prefix

$$y[i] = y[i-1] \text{ op } x[i]$$

#### Parallel sorting

parallel\_sort

#### Parallel function invocation

#### parallel\_invoke

- Parallel execution of a number of user-specified functions

#### **Parallel Algorithms for Streams**

#### parallel\_do

- Use for unstructured stream or pile of work
- Can add additional work to pile while running

#### parallel\_for\_each

- parallel\_do without an additional work feeder

#### pipeline / parallel\_pipeline

- Linear pipeline of stages
- Each stage can be parallel or serial in-order or serial out-of-order.
- Uses cache efficiently

#### Computational graph

#### flow::graph

- Implements dependencies between nodes
- Pass messages between nodes



### Scalable Memory Allocation

#### Problem

- Memory allocation is a bottle-neck in concurrent environment
  - Threads have to acquire a global lock to allocate / deallocate memory from the global heap

#### Solution

- Intel® TBB provides tested, tuned, and scalable memory allocator based on per-thread memory management
- Convenient interfaces:
  - As an allocator argument to STL template classes
  - As a replacement for malloc/realloc/free calls (C programs)
  - As a replacement for global new and delete operators (C++ programs)



### Concurrent containers provide threadsafe, scalable alternatives to STL\*

STL is not concurrency-friendly. For example, suppose two threads each execute:

```
extern
std::queue q;
if(!q.empty())
item=q.front()
    q.pop();
```

At this instant, another thread might pop last element.

Solution: concurrent\_queue has pop\_if\_present()

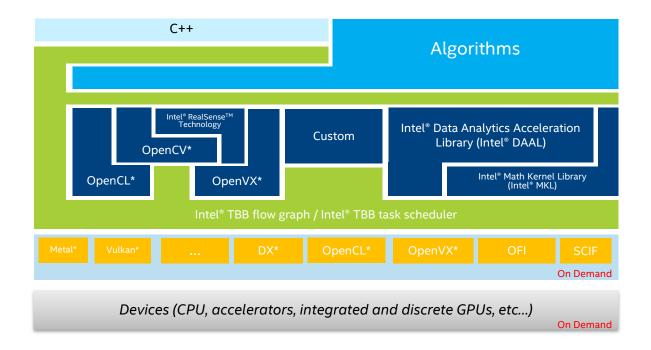
Other concurrent containers are concurrent\_vector, concurrent\_hash\_map, and concurrent\_unordered\_map.

## TBB Flow Graph Hello World Example

Users create nodes and edges, interact with the graph and wait for it to complete

```
tbb::flow::graph g;
tbb::flow::continue node< tbb::flow::continue msg >
  h( g, []( const continue msg & ) { std::cout << "Hello "; } );</pre>
tbb::flow::continue node< tbb::flow::continue msg >
  w( g, []( const continue msg & ) { std::cout << "World\n"; } );</pre>
tbb::flow::make edge( h, w );
h.try put(continue msg());
g.wait for all();
```

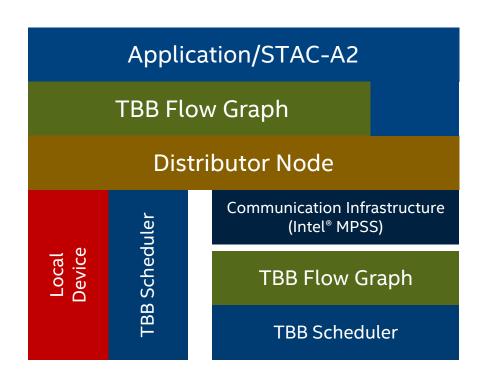
Heterogeneous flow Graph Vision: A coordination layer for heterogeneity that provides flexibility, retains optimization opportunities and composes with existing models





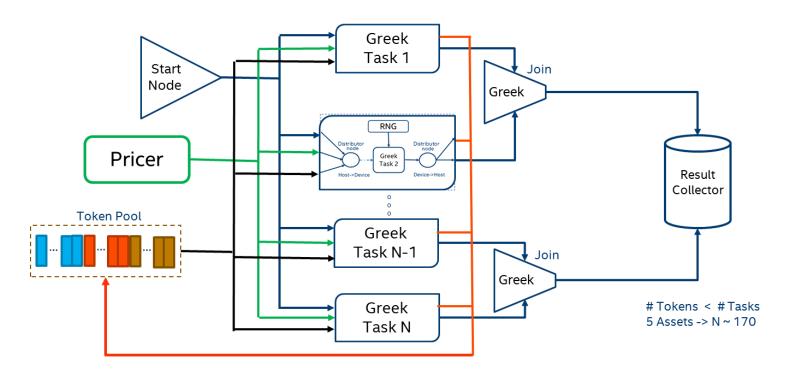
### STAC-A2 Implementation with distributor\_node

- Compute-intense analytic workload involved in pricing and risk management
- Implemented with Intel® TBB flow graph, TBB parallel algorithms and OpenMP vectorization
- Uses asynchronous support in flow graph, distributor\_node, to offload to the Intel® Xeon Phi coprocessor
- Using a token-based system enables dynamic load balancing between CPU and coprocessor
- Which Greeks are calculated on which resource is determined dynamically based on resource availability



https://stacresearch.com/news/2015/11/03/stac-report-stac-a2-system-dual-xeon-phi-cards

# Intel® TBB flow graph implementation of STAC-A2



https://stacresearch.com/news/2015/11/03/stac-report-stac-a2-system-dual-xeon-phi-cards

# Compilation

Viral annotation required for code to be compiled for the coprocessor

## Topics

- Hardware
  - Multi-core
  - SIMD
  - Heterogeneous processing
  - Heterogeneous memory
- programmability
  - TBB for shared memory parallelism
  - TBB heterogeneous and distributed flow graph
  - Data layout template
  - SIMD in OpenMP, what is needed in C++

## Capabilities in Vector Programming

- 1. Vector Loops
  - a) The syntax means that a loop is a vector loop
  - b) Used mostly at the application level
    - c) Syntax can look like OpenMP $^*$ , Intel® Cilk $^{TM}$ , Intel® Threading Building Blocks, etc.
    - d) The loop is single threaded and consistent with SIMD execution
  - e) Additional syntax for more capabilities
- 2. Vector Functions
  - a) The function is compiled as if it is part of the body of a vector loop
  - b) For use in larger projects and for libraries
  - c) Organizations interested in methodological parallel programming
  - d) Additional syntax for more capabilities

```
#pragma omp simd
for(i = 0; i<N; ++i)
{
    a[i] = b[i]+c[i];
}</pre>
```

P007[56]R0: for\_each(index) with VEC policy

We have no solutions for SIMD function for C++ yet:

How do you call your own function from an STL algorithm with VEC policy

#pragma omp declare simd

```
vec_add (float *a,float *b,float *c int i)
{
    a[i] = b[i]+c[i];
```

## P0076R0: Vector execution policy

```
for_loop( vec, 0, n, [&](int i) {
    A[i] = A[i+1] + B[i];
    C[i] -= 2*A[i];
});
```

### OpenMP Equivalent

```
#pragma omp simd for
for( int i=0; i<n; ++i ) {
    A[i] = A[i+1] + B[i];
    C[i] -= 2*A[i];
}</pre>
```

A single threaded vector loops
Allow vectorization of loops that cannot be parallelized (forward dependencies)
Allow vectorization when multi-threading is undesired
Useful for CPUs with SIMD, not so much for GPUs with SIMT

### Reduction

```
extern float s; extern int t;
for_loop( par, 0, n,
        reduction_plus(s),
        reduction_bit_and(t),
        [&](int i, float& s_, int& t_) {
            s_ += A[i]*B[i];
            t_ &= C[i];
        });
// s and t have final reduction values here.
```

#### OpenMP Equivalent

```
extern float s; extern int t;
#pragma omp parallel for reduction(+:s) reduction(&:t)
for( int i=0; i<n; ++i ) {
    s += A[i]*B[i];
    t &= C[i];
}</pre>
```

### Induction Variables

```
extern int j, k;
for_loop( vec, n, 0,
    induction(j, jstep),
    induction(k, -kstep),
    [&](int i, int j_, int k_) {
        A[i] = B[i] *C[k];
    });
// j and k have correct final values
here.
```

### OpenMP 4.5 Equivalent

```
extern int j, k;
#pragma omp simd linear(j:jstep, k:-kstep)
for( int i=0; i<n; ++i) {
    A[i] = B[j]*C[k];
    j += jstep;
    k -= kstep;
}</pre>
```

## Implementation

Write a for loop in the include file

Use #pragma omp simd with clauses as needed

to get the compiler to generate SIMD instructions

# The proposal allows the following as future extensions

```
Scatter write: a[b[x]] = d[x];
```

```
Histogram: a[b[x]]++;
```

```
Expand: if (c[i]) a[i] = b[i] * d[j++];
```

Compress: if 
$$(c[i]) a[j++] = b[i] * d[i];$$

# **Source Level Example**

### **Compress**

```
count = 0;
#pragma omp simd
for(i){
  if (cond(i)) {
#pragma omp ordered simd
      A[count] = B[i]; //compress
       count++;
                       B[3]
        B[0]
             B[1]
                   B[2]
        A[0]
             A[1]
                  A[2]
                       A[3]
```

### **Expand**

```
count = 0;
#pragma omp simd
for(i){
  if (cond(i)) {
#pragma omp ordered simd
      A[i] = B[count];//expand
      count++;
```

When cond(i) is [F T F T]

### The proposal does not cover vector functions

```
Arguments can be qualified as uniform / linear

Chunk size may be limited for correctness / performance reasons

Hidden mask argument may be passed if the function is called under a conditional expression

Multiple variants may be required

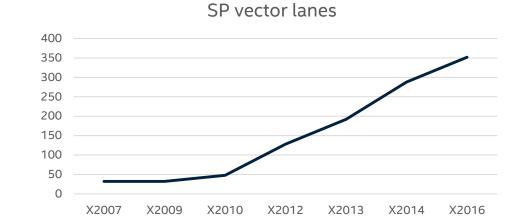
Current gap: type system integration
```

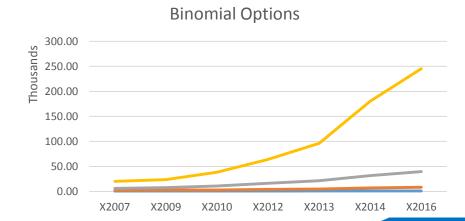
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{
    a[i] = b[i]+c[i];
}
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X2016	44	256	352



- (2) Improvements in compilers and parallel frameworks
- (3) Parallelization techniques







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## Compiler - notes

-xhost compiler switch will compile for KNL. Compilation on KNL will be faster than on KNC, but will be slower than on Intel® Xeon® Processor based systems. The compilation speed depends largely on the size of applications. For large apps, we recommend crosscompiling. The general recommendation is do in the same manner as on KNC.

### Source Codes

Monte Carlo available here.

Black Scholes available here

Binomial Options available here

CUDA versions of the codes available with the CUDA SDK code samples version 7.5 <a href="https://developer.nvidia.com/cuda-75-downloads-archive">https://developer.nvidia.com/cuda-75-downloads-archive</a>

Software and workloads used in performance tests may have been optimized for performance only on Intel microprocessors. Performance tests, such as SYSmark and MobileMark, are measured using specific computer systems, components, software, operations and functions. Any change to any of those factors may cause the results to vary. You should consult other information and performance tests to assist you in fully evaluating your contemplated purchases, including the performance of that product when combined with other products. For more information go to http://www.intel.com/performance \*Other names and brands may be claimed as the property of others

# System configurations

System	System type/nam e	OS version	Memory	СРИ	Cache
Harper town	Intel PCSD Productio n System	Fedora release 20 (Heisenbug) 3.13.6- 200.fc20.x86_64	32GB ~ 16x2GB DDR2 800MHz	4 cores Intel(R) Xeon(R) CPU X5472 @ 3.00GHz	L1: 32K L2: 6144K
Nehalem	Supermicr o Productio n X8DNT+	Fedora release 20 (Heisenbug) 3.13.6- 200.fc20.x86_64	48GB ~12 x 4GB DDR3 1333	4 cores Intel(R) Xeon(R) CPU X5570 @ 2.9GHZ	L1 :32K L2 :256K L3 :8192K
WSM	Supermicr o Intel SDP	Fedora release 20 (Heisenbug) 3.15.10- 200.fc20.x86_64	48GB ~12 x 4GB DDR3 1333	6 cores Intel(R) Xeon(R) CPU X5680 @ 3.33GHz	L1:32K L2:256K L3:12288K
SNB	Dell Power Edge R720	Fedora release 20 (Heisenbug) 3.15.10- 200.fc20.x86_64	64GB ~ 8x8GB DDR3 1600 MHz	8 cores Intel(R) Xeon(R) CPU E5- 2690 0 @ 2.90GHz	L1: 32K L2:256K L3:20480K
IVB	Intel SDP	Red Hat Enterprise Linux Server release 7.1 (Maipo)	64GB ~ 8x8GB DDR3 1867 MHz	12 cores Intel(R) Xeon(R) CPU E5- 2697 v2 @ 2.70GHz	L1: 32K L2: 256K L3-30720K
HSW	PCSD productio n system from Demo Depot	Fedora release 20 (Heisenbug) 3.15.10- 200.fc20.x86_64	128GB~ 8x16 GB DDR4 2133MHZ R unning at 1067 MHz	18 cores Intel ® Xeon(R) CPU E5- 2699 v3 @ 2.30GH z	L1: 32K L2: 256K L3: 46080K
BDW-18 Cores	Intel SDP	Red Hat Enterprise Linux Server release 7.0 (Maipo) 3.10.0- 123.el7.x86_64	256GB~ 16 x 16GB DDR4 2400 MHz	18 cores Intel ® Xeon(R) CPU E5- 2697 v4 @ 2.30GHz	L1: 32K L2: 256K L3: 46080K
BDW-22 Cores	Intel SDP	CentOS Linux release 7.2.1511 3.10.0- 327.el7.x86 64	128GB~8x 16GB DDR4 2133 MHz	22 cores Intel ® Xeon(R) CPU E5- 2699 v4 @ 2.20GHz	L1: 32K L2: 256K L3: 56320K