Comparison of execution time when running a program on the CPU vs. on the GPU

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Abstract

The purpose of this paper is to demonstrate the time difference between running a Python program on the CPU vs. on the GPU when calculating the result of a complex math function. Algorithm implementation is described, along with the math function used in the program. Next, we describe the results of the experiments. In the end, we present a linear regression model for determining the time taken to finish the calculation of arbitrary input size.

1 Introduction and Overview

Although CPUs ¹ are nowadays extremely fast, there are still some problems or algorithms that run much faster on the GPU ² than on the CPU. Normally, these algorithms are calculating results for complex maths or physics formulas. GPUs are also regularly used in the gaming industry, for crypto mining, rendering 3D models or for machine learning [1].

2 Algorithm Implementation and Development

As per [2] Gaussian function is defined as:

$$p(x) = \frac{1}{\sigma\sqrt{2\pi}} e^{-\frac{1}{2}\left(\frac{x-\mu}{\sigma}\right)^2}$$
 (1)

where:

 σ : standard deviation,

 π : the number pi,

e: Euler's number,

 μ : mean.

Equation 1 is used in the normal distribution, which is a probability function and denotes how are values distributed [3, 4].

Algorithm implementation:

- 1. Randomly generate function 1 input parameters, i.e. x, mean and standard deviation.
- 2. Measure elapsed time to calculate the function result when run on the CPU.
- 3. Measure elapsed time to calculate the function result when run on the GPU.
- 4. Write results to a file.

¹Central Processing Unit.

²Graphics Processing Unit.

The time complexity of equation 1 is O(1), therefore the time taken to calculate a result for one value of function parameter would be the same on the CPU and the GPU. On the GPU, the time taken could be even worse, because of the need to transfer data from RAM to the GPU. To prevent this, we need to have a large set of function parameters.

3 Computational Results

Computer hardware: CPU: Intel Core i7-9750H

GPU: NVIDIA GeForce GTX 1650

3.1 Experiment no. 1

Function parameter size: 1.000.000.

Number of rounds: 1.

As shown in table 1, it is clear that the calculation is much faster on the GPU than on the CPU. A calculation on the CPU took 4.61113 seconds, whereas on the GPU it took 0.25591 seconds - 18x faster.

	CPU	GPU
Round 1	4.61113	0.25591

Table 1: The results of experiment no. 1.

3.2 Experiment no. 2

Function parameter size: 1.000.000.

Number of rounds: 10.

As shown in table 2, in round 1, the calculation on the CPU took 4.65273 seconds and on the GPU it took 0.26524 seconds - similar to 3.1. However, something strange can be seen. GPU execution time is much faster in round 2 - from 0.26524 seconds to 0.03926 seconds. That is a 6x speedup. The reason behind this is that the Numba JIT 3 compiler compiles code on the first run, which can take some time.

So, if we were to ignore the first run, the program on the GPU runs 117x faster than the program on the CPU.

	CPU	GPU
Round 1	4.65273	0.26524
Round 2	4.66322	0.03926
Round 3	4.68097	0.03944
Round 4	4.43533	0.03967
Round 5	4.55558	0.03965
Round 6	4.45576	0.03940
Round 7	4.39223	0.03941
Round 8	4.61270	0.03971
Round 9	4.52220	0.03955
Round 10	4.39434	0.04070

Table 2: The results of experiment no. 2.

³Just In Time.

3.3 Experiment no. 3

Function parameter size: 10.000.000.

Number of rounds: 1.

As shown in table 3, we can see the trend. The calculation on the GPU is much faster than on the CPU. With 10 million elements, the program on the CPU takes 47.4861 seconds and on the GPU it takes 0.63119 seconds - 75x speedup.

	CPU	GPU
Round 1	47.4861	0.63119

Table 3: The results of experiment no. 3.

3.4 Experiment no. 4

Function parameter size: 10.000.000.

Number of rounds: 10.

The results stay similar if we increase the number of rounds. The first round on the GPU is slower compared to the second round on the GPU - 1.5x slower. Compared to the CPU, it is still much faster - 116x faster.

	CPU	GPU
Round 1	45.54999	0.61494
Round 2	44.97076	0.40087
Round 3	45.21332	0.40623
Round 4	49.11119	0.40715
Round 5	47.85540	0.39750
Round 6	47.14230	0.40118
Round 7	46.52187	0.40250
Round 8	47.30745	0.39649
Round 9	48.05168	0.41060
Round 10	47.17812	0.40337

Table 4: The results of experiment no. 4.

3.5 Experiment no. 5

Function parameter size: 20.000.000.

Number of rounds: 2.

With the results from table 5 (92.44827 seconds in contrast to 0.80460 seconds), we can try to generalize data:

- A program execution time on the GPU is approximately 115x faster than on the CPU.
- When we double parameters size, execution times doubles.

	CPU	GPU
Round 1	95.92450	1.03259
Round 2	92.44827	0.80460

Table 5: The results of experiment no. 5.

4 Summary and Conclusions

This paper has demonstrated the time difference when running a program on the CPU vs. on the GPU. When we are put in front of a hard, complex computable math problem, it's advisable to consider running a program on the GPU.

Lastly, a linear regression model was used to determine the execution time for arbitrary input size. As can be seen from figure 1, CPU execution time is linear, whereas GPU execution time is close to constant. If we were to set the size of the parameters to 500 million, the CPU would take 2312 seconds \sim 38 minutes, but the GPU would take 20 seconds, which is 115x faster.

Additional notes: running a program on the GPU is only advisable if specific requirements are met [5, 6]:

- Complex calculation.
- Large input.

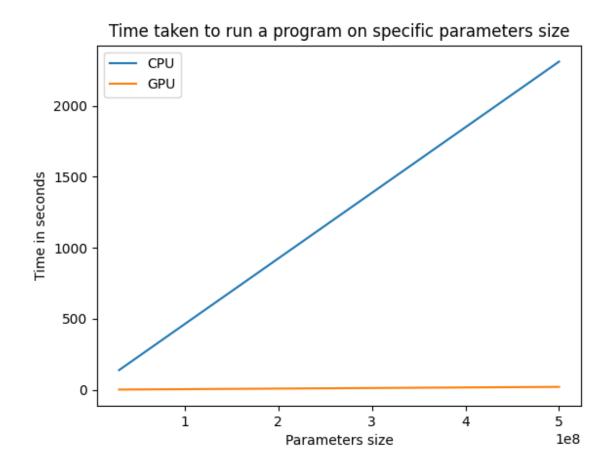


Figure 1: Linear regression model.

References

[1] Adam Shepherd. What is a GPU? 20th Jan. 2021. URL: https://www.itpro.co.uk/hardware/30399/what-is-a-gpu (visited on 27/02/2021).

- [2] Gaussian function. URL: https://en.wikipedia.org/wiki/Gaussian_function (visited on 27/02/2021).
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- [5] Stan Seibert. GTC 2017 Numba Tutorial Notebook 2: CUDA Basics. 27th Apr. 2017. URL: https://github.com/ContinuumIO/gtc2017-numba/blob/master/2%20-%20CUDA%20Basics.ipynb (visited on 27/02/2021).
- [6] General-purpose computing on graphics processing units. URL: https://en.wikipedia.org/wiki/General-purpose_computing_on_graphics_processing_units (visited on 27/02/2021).

A Source code

```
import json
   import numpy as np
   from numba import jit
   from timeit import default_timer as timer
   # Constant, used in the formula.
   # Defined here to speed up the calculation, i. e. it's calculated only once
   # and then placed in the formula.
   SQRT_2PI = np.float32(np.sqrt(2 * np.pi))
10
11
   # This function will run on the CPU.
12
   def gaussian_cpu(values, mean, sigma):
13
        """Calculates values of the Gaussian function.
14
15
        :param values: list, function input parameters.
16
        :param mean: float, arithmetic mean.
17
        :param sigma: float, standard deviation.
        :return: list.
19
       result = np.zeros_like(values)
21
        for index, item in enumerate(values):
            result[index] = (1 / (sigma * SQRT_2PI)) * (np.e ** (-0.5 * ((item - mean) / sigma) ** 2))
23
       return result
25
26
    # This function will run on the GPU.
27
   gaussian_gpu = jit(gaussian_cpu)
28
29
30
   def write_to_file(name, values):
31
        """Writes results to a file.
32
33
        :param name: string, file name, only prefix.
34
        :param values: dictionary, values to write.
35
36
        with open(name + ".json", 'w') as f:
37
            json.dump(values, f, indent=4)
38
```

```
40
   if __name__ == "__main__":
41
        # Randomly generated values.
42
       x = np.random.uniform(-3, 3, size=1000000).astype(np.float32)
        # Randomly generated mean.
44
       m = np.random.uniform(1, 10)
        # Randomly generated standard deviation.
46
        s = np.random.uniform(1, 10)
48
        # The number of rounds.
       n = 1
50
        # Used to store execution time.
52
       time_results = {}
53
       for i in range(n):
55
            start = timer()
            gaussian_cpu(x, m, s)
57
            end = timer() - start
            time_results[i] = end
59
        write_to_file("cpu", time_results)
61
       for i in range(n):
63
            start = timer()
            gaussian_gpu(x, m, s)
65
            end = timer() - start
            time_results[i] = end
67
        write_to_file("gpu", time_results)
```

B Plotting data

```
import numpy as np
   import matplotlib.pyplot as plt
   from sklearn.linear_model import LinearRegression
   # Set parameters.
   input_parameters = np.array([1000000, 10000000, 20000000]).reshape((-1, 1))
   cpu\_time = np.array([4.61113, 44.97076, 92.44827])
   gpu_time = np.array([0.03926, 0.39649, 0.80460])
   # Create a linear regression model.
   model_cpu = LinearRegression().fit(input_parameters, cpu_time)
11
   model_gpu = LinearRegression().fit(input_parameters, gpu_time)
12
13
   # Generate values for prediction.
14
   x_predict = np.arange(30000000, 5100000000, 100000000).reshape((-1, 1))
15
16
   # Calculate predictions.
   y_predict_cpu = model_cpu.predict(x_predict)
18
   y_predict_gpu = model_gpu.predict(x_predict)
20
```

```
# Plot values.
plt.plot(x_predict, y_predict_cpu, label="CPU")
plt.plot(x_predict, y_predict_gpu, label="GPU")

# Display plot info.
plt.xlabel('Parameters size')
plt.ylabel('Time in seconds')
plt.title('Time taken to run a program on specific parameters size')

# Show legend and plot.
plt.legend()
plt.show()
```