

Optimization of a sparse grid-based data mining kernel for architectures using AVX-512

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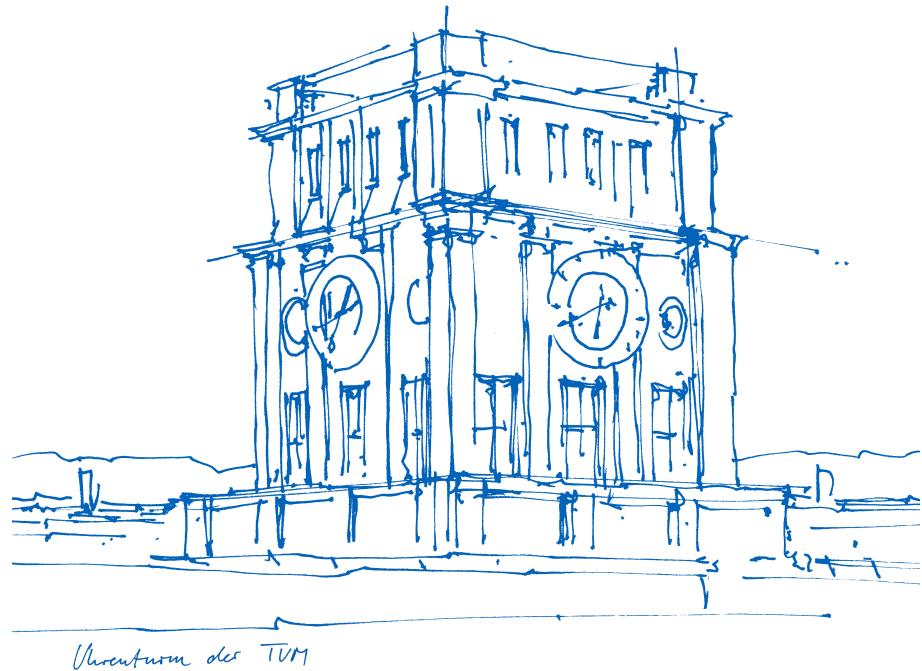
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Motivation

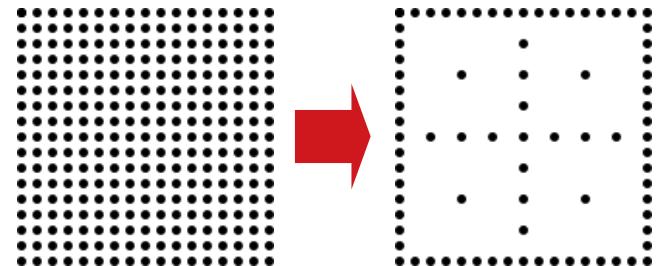
Intel® Parallel Computing Center (IPCC) at Leibniz
Supercomputing Center (LRZ)¹

GADGET	SeisSol
ls1-mardin	SG++

- Updating legacy code for AVX-512
- Studying influence of hardware specific features → Knights Landing
- Performance gains relative to Haswell implementation

Data mining with Sparse Grids

$$\hat{f}_N(\vec{x}) = \sum_{j=1}^N u_j \varphi_j(\vec{x})$$



$$(M\lambda I + BB^T)\vec{u} = B\vec{y}, \quad b_{j,i} = \varphi_j(\vec{x}_i) \quad \rightarrow \text{solve with Conjugate Gradient}$$

M = dataset size

λ = regularization parameter

- Optimizing two matrix-vector operations

$$mult : \quad \vec{v} = B^T \vec{u}$$

$$multT : \quad \vec{w} = B \vec{v}$$

Legacy implementation

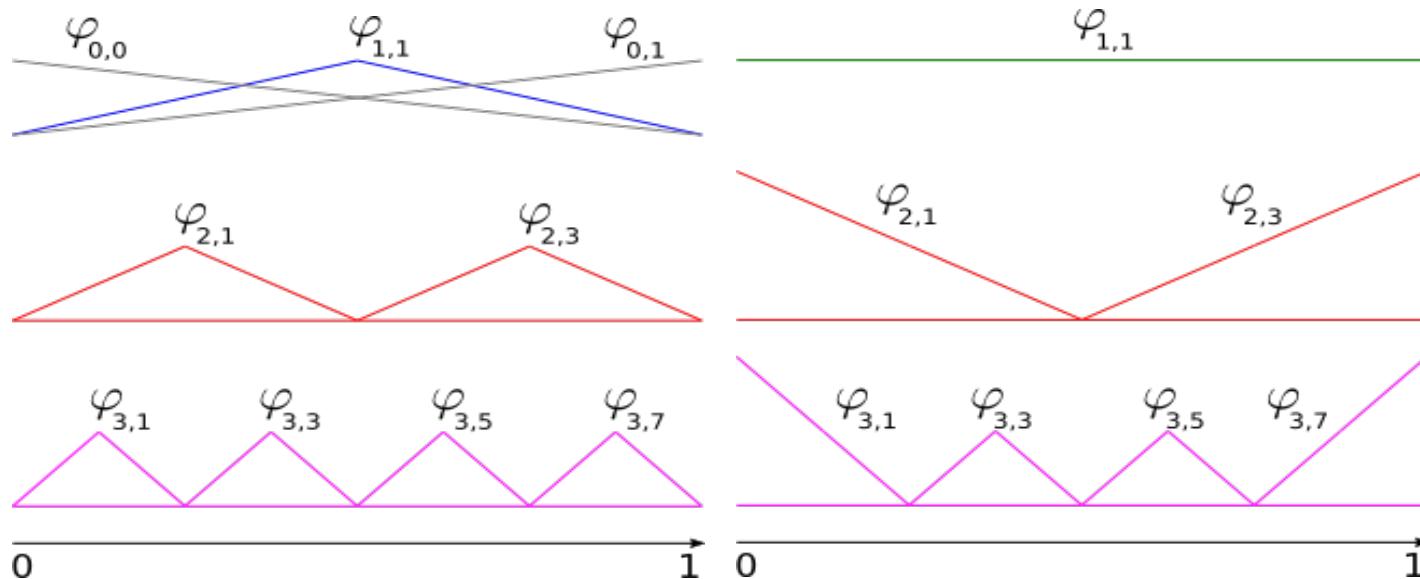
3 loops, iterative scheme, manual vectorization, optimized for AVX2

```
For chunk of data {  
    Initialize  
    For chunk of grid {  
        Broadcast  
        For dimension {  
            Inner kernel  
        }  
        Vertical add  
    }  
}
```

mult

```
For chunk of grid {  
    Initialize  
    For chunk of data {  
        Broadcast  
        For dimension {  
            Inner kernel  
        }  
        Horizontal add  
    }  
}
```

multT



Basis	Masking needed	Peak performance	Grid points	Time to solution
linear	No	↑	↑	↑
modlinear	Yes	↓	↓	↓

Hardware specifications – Knights Landing

- CooLMUC-3 cluster at LRZ¹
 - 148 nodes of 64-cored Xeon Phi 7210-F @ 1.30 Ghz, Turbo Mode ON
- CooLMUC-2 cluster at LRZ¹
 - 28-core Xeon E5-2697 v3 (Haswell) nodes @ 2.60 Ghz, Turbo Mode ON
- Why KNL?
 - AVX-512 instruction set
 - Level 2 cache (L2) format → bidirectional 2D mesh
 - 96GB DDR4 + 16GB MCDRAM
 - Clustering and memory modes
 - ...



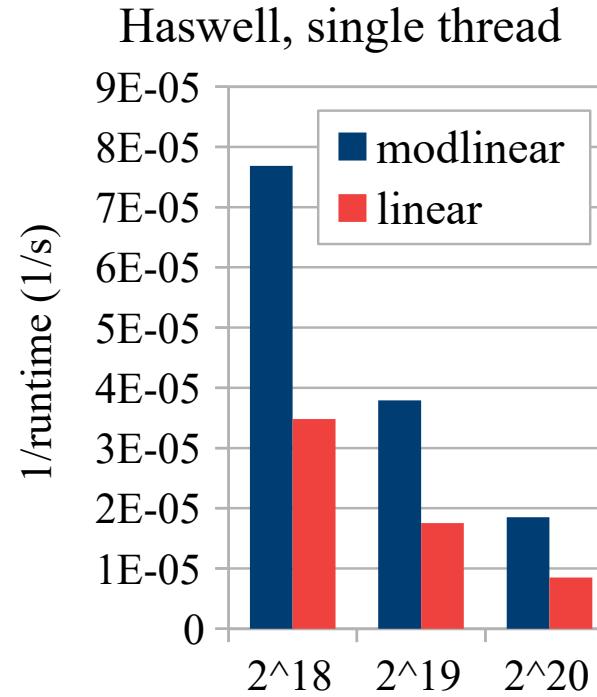
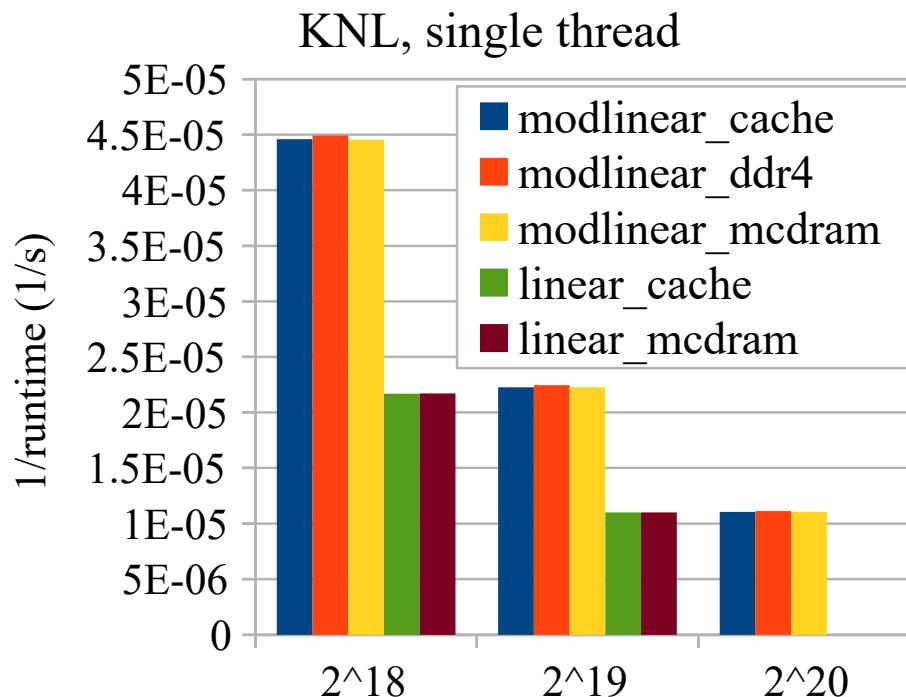
Optimization results

- Intrinsics adaptation
 - embedded broadcasts, but no AVX-512DQ → Skylake
- OpenMP scheduling study
 - dynamic better for few cores, static still better for whole node
- Chunk size study → 2x SIMD registers available

	Grid level	Grid index	Result vectors	Data vectors	Buffers
AVX2	1	1	6	6	2
AVX-512	1	1	13 12	13 12	2 4

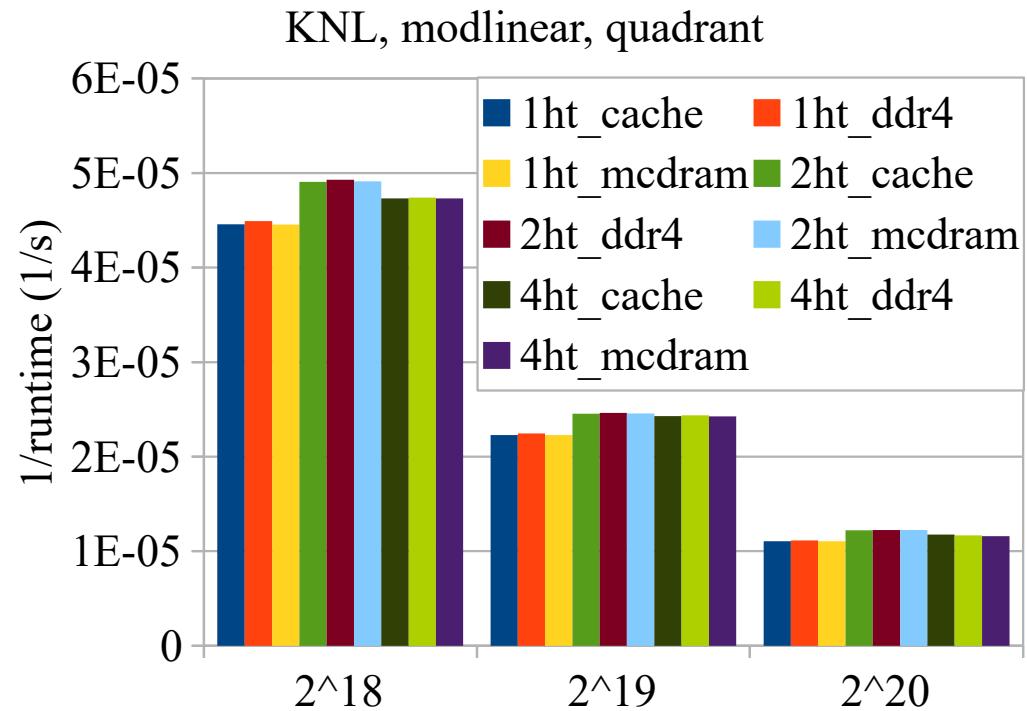
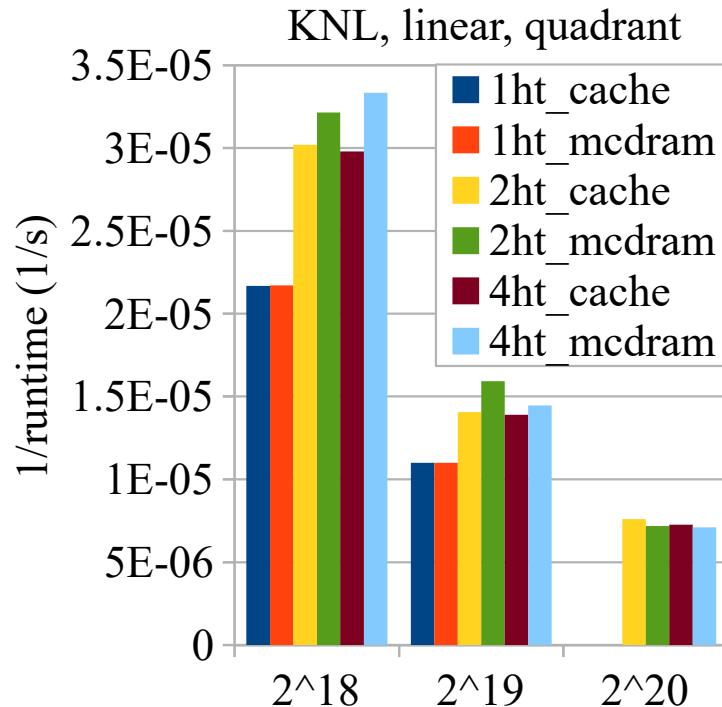
Optimization results

- 5D binary classification problem, chessboard dataset, up to 2^{28} data points ($\approx 20\text{GB}$)
- Thread-level runs



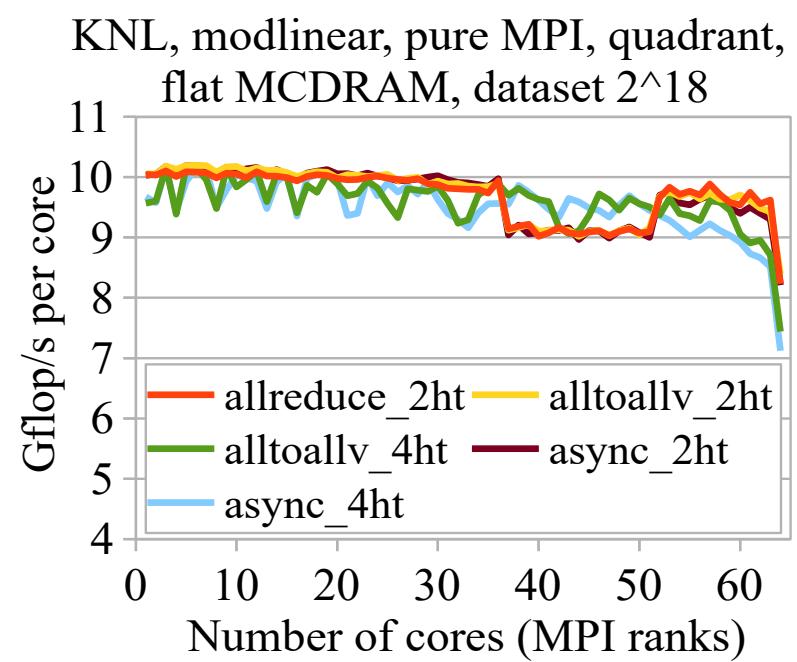
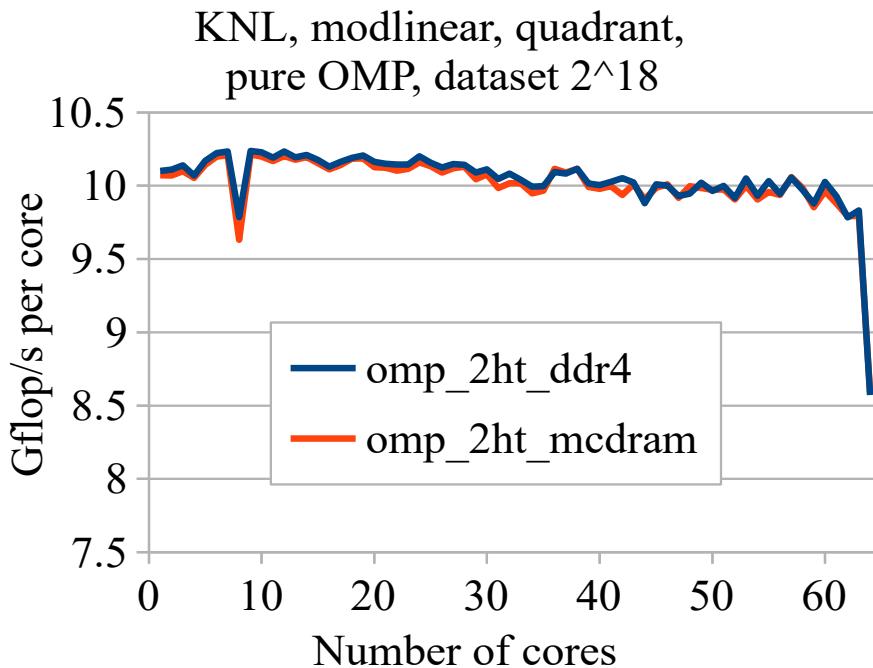
Optimization results

- Core-level runs



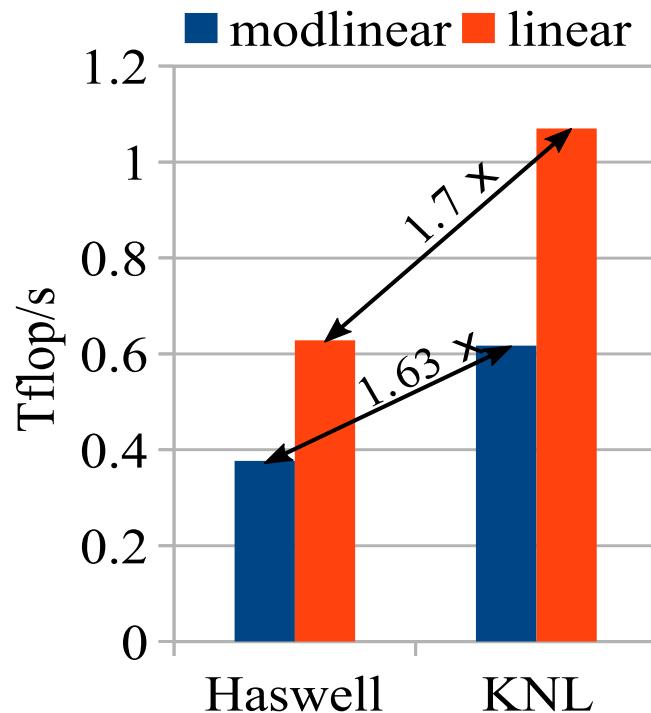
Optimization results

- Node-level runs
 - best configuration: 63 cores x 2 hyperthreads, pure OpenMP, quadrant mode
> 97% parallel efficiency



Optimization results

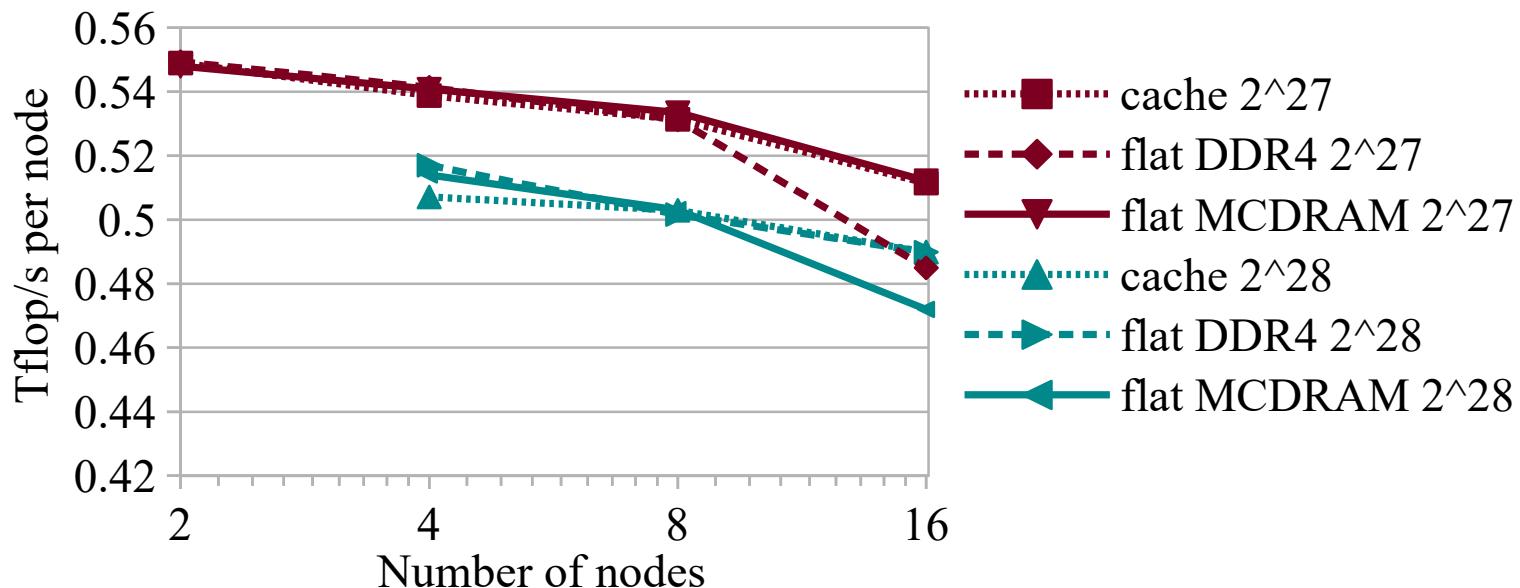
- Node-level runs
 - 1.63 – 1.7x speedup versus Haswell



Optimization results

- Cluster-level runs at MCDRAM size limit

KNL, 2HT/core, 126 omp threads/core, MPI Allreduce, quadrant



<16GB

flat MCDRAM mode

>16GB

cache or *flat* DDR4 mode

Conclusions

- Successful node-level optimization on KNL
- Considerable speedup versus Haswell
- Good behavior at the HBM size limit

Outlook

- Cluster-level runs (close to DDR4 size limit) on larger machines
- Code ready for Skylake runs

Conclusions

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- Considerable speedup versus Haswell
- Good behavior at the HBM size limit

Thank you for your attention!

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References

- H.-J. Bungartz and M. Griebel - „Sparse grids“, Acta Numerica, vol. 13, pp. 147–269, 2004.
- D. Pflüger - „Spatially Adaptive Sparse Grids for Higher-Dimensional Problems“, Verlag Dr. Hut, München, 2010. ISBN 9-783-868-53555-6
- D. Pflüger, B. Peherstorfer, and H.-J. Bungartz - „Spatially adaptive sparse grids for high-dimensional data-driven problems“, Journal of Complexity, Volume 26, Issue 5, 2010
- Alexander Heinecke - „Boosting Scientific Computing Applications through Leveraging Data Parallel Architectures“, Verlag Dr. Hut, pp. 1-231, 2014. ISBN 978-3-8439-1408-6

Hardware specifications – Knights Landing - extra

Clustering modes

- quadrant
 - KNL as symmetric multi-processor
 - software transparent
 - low L2 miss latencies
- sub-NUMA clustering
 - heavily reliant on non-uniform memory access model
 - boost for memory bound codes
- all-to-all
 - default debug mode

Memory modes

- cache
 - MCDRAM as level 3 cache
 - software transparent
 - expensive L3 misses
- flat
 - straight-forward address mapping
 - memory pinning required
 - reduced data access time
- hybrid
 - mixed strategy; fine control needed