High Performance computing with Python



Jérôme Kieffer Online Data Analysis

Layout

- 0. No optimization without profiling
- 1. Cython

binary Python extensions in Python

- 2. Programming massively parallel devices Example of GPU
- 3. Example with PyOpenCL



About exercises

- All exercises are about defining a mask: http://paulbourke.net/geometry/polygonmesh/
 - Consider an image of 1024x1024

```
L=1024; N=24

msk = numpy.zeros((L,L), dtype='uint8')
```

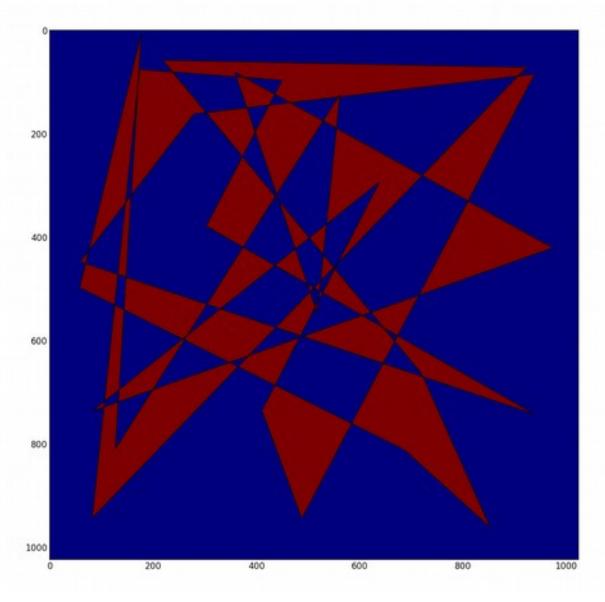
And a 24-edge polygon, randomly chosen:

```
vertices = [(random.randint(0, L), random.randint(0, L))
    for i in range(N)]
```

Define all pixel which are inside the polygon:



Result





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Only optimize tested & profiled code!

• Use the profiler from python: cProfile python -m cprofile -o log run tuple.py

- Visualization :
 - Either using the pstats module
 - Or better: visualize with runsnake pip install --user runsnakerun sudo apt-get install runsnakerun

Or simply use %timeit (within ipython/jupyter)



Exercise: Profile the code

- Check if a point is inside a polygon :
 - Code is in 0_Python:

```
https://raw.github.com/kif/HPP/master/0_Python/inside_polygon.py
```

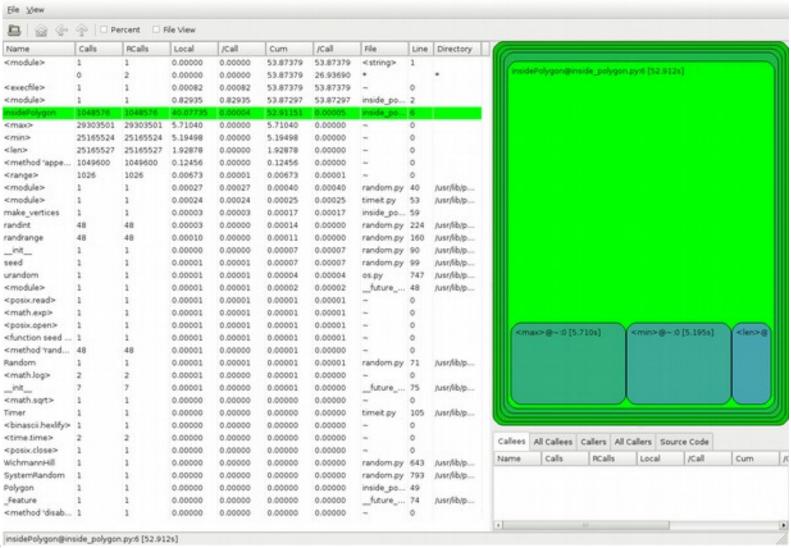
- Profile the code considering :
 - 24-edges polygon
 - 1024x1024 pixels in image to check

Execution time on a bi-Xeon5520 (2.27GHz):

Based on tuples: 36s Based on numpy: 450s



Visualization with runsnake





Nota: running code in profiling mode slows it down ...

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1. Cython

- Python binary extension written in Python
 - Translates python code to C/C++
 - Provides speed but needs compilation
 - Built-in support of numpy arrays
 - Can interface with C/C++ libraries (wrapping)
- Cython is getting mainstream for many projects:
 - Lxml, pyzmq, h5py, scipy, scikit image/learn, mpi4py
 ...



Extension to Python

- Cython modules have .pyx extensions
 - Just copy your python file with .pyx extension
- Convert your code to C using
 cython -a inside_polygon.pyx
 - option -a produces a webpage with annotation:
 open it with a web browser.
 - It will be used later for further optimization
 - Note that a .c file is created (possibly erasing sources)



Building a Cython module

Using a setup.py is recommended:

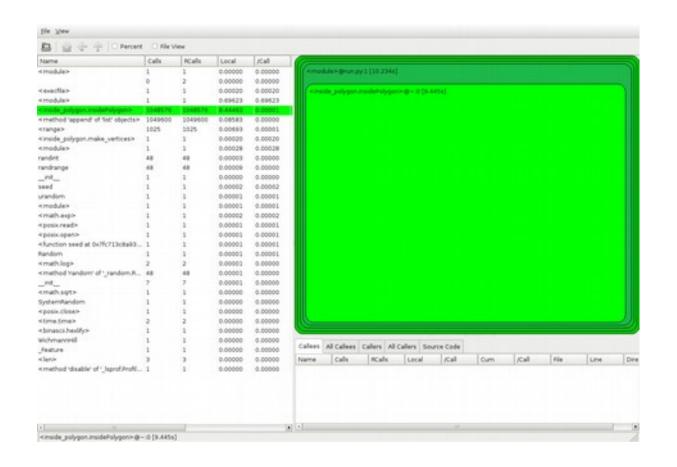
Build module using:

```
$ python setup.py build ext -i
```

This builds the binary module in-place



Exercise: Compile a binary module





Speed-up: 4x just by compiling!

Problem: not much to be seen inside → use annotation file

Cython optimization

- Benchmark your code !!!
- Inspect the annotated page (option -a)
 - Remove the yellow in the critical part
- Use cdef to enforce the type of variables

```
cdef int i, n
```

- Will prevent the type checking which slows down Python
- Use Numpy containers as they enforce regular data-types (slows down much with pure Python!)



Annotated file

```
Generated by Cython 0.20dev on Tue Feb 4 10:30:22 2014
Raw output: inside polygon.c
 1: #!/usr/bin/python
 3:
5: def insidePolygon(vertices, point, border_value=True):
 6:
 7:
        Return True/False is a pixel is inside a polygon.
 8:
 9:
        @param vertices:
         @param point: 2-tuple of integers or list
 10:
 11:
         @param border value: boolean
 12:
 13:
         counter = 0
         for i,polypoint1 in enumerate(vertices):
 14:
             if (polypoint1[0] == point[0]) and (polypoint1[1] == point[1]):
 15:
                 return border value
 16:
             polypoint2 = vertices[(i+1)%len(vertices)]
 17:
             if (point[1] > min(polypoint1[1], polypoint2[1])):
 18:
                 if (point[1] <= max(polypoint1[1], polypoint2[1])):
 19:
                     if (point[0] <= max(polypoint1[0], polypoint2[0])):
 20:
 21:
                         if (polypoint1[1] != polypoint2[1]):
                             xinters = (point[1]-polypoint1[1])*(polypoint2[0]-polypoint1[0])/(polypoint2[1]-polypoint1[1])+po
 22:
                             if (polypoint1[0] == polypoint2[0]) or (point[0] <= xinters):
 23:
                                 counter+=1
 24:
 25:
         if counter % 2 == 0:
             return False
 26:
 27:
         else:
 28:
             return True
```



The lighter, the better & faster Click on a line to see the generated code

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Tell cython to be less pythonic

```
cimport cython
```

Use C division instead of python's bullet-proof division:

```
@cython.cdivision(True)
```

- Do not wrap around for array[-1]:
 @cython.wraparound(False)
- Do not check boundaries of arrays: @cython.boundscheck(False)

Be aware you get exposed to segmentation-faults !!!



Wrapping C library

C libraries can declared:

Cython offers a set of cimport libraries:

```
from libc.stdlib cimport malloc, free from libc.string cimport memset, memcpy
```

Include files can be merged into a .pxd

```
from InsidePolygon cimport PointsInsidePolygon
```

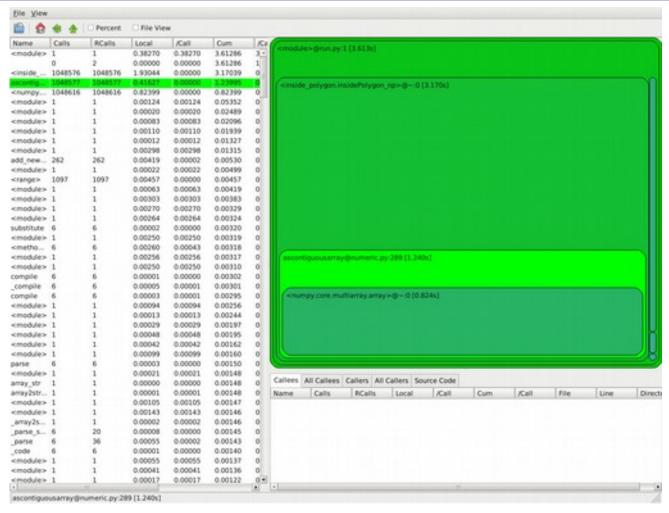
Append your '.c' files to the setup.py to have files compiled:



Execution time: 0.270s

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Analyse the numpy overhead ...





To get ride of this overhead, we need to keep the vertices In the "c" space ... i.e. use Cython classes.

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Cython classes

- Unlike Python classes, Cython classes:
 - Declare all attributes:
 - All instance variable live in C space:
 - instance variable are not accessible from Python
 - Accessors are needed to change them from Python
 - No monkey patching
 - Can have a C-constructor: __cinit__
 - Then need a specific destructor
- Cython classes can be translated into C or C++



Exercise:

- Define a cython-class Polygon containing:
 - A memory view on a set of vertices
 - The length of those vertices.
- Benchmark & profile the code ...



Execution time: 0.118s

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Wrap C++ library

- Cython offers all stdc++ as pxd imports:
 - Deque, list, vector, pair, set, string, map, queue, stack, ...
- Need to specify the language C++ in setup.py:

- Cython needs the option --cplus to generate C++ code
- But Cython classes cannot inherit from C++ classes (yet)



Few words about the GIL

- This is the Global Interpreter Lock:
 - Core of the C-Python implementation
 - Other flavors of python are GIL-free (i.e. Jython)
 - Prevent multiple threads from simultaneously accessing a single Python-object
 - Only Python-free code can actually run in parallel
 - This is why C-function are annotated with "nogil"
 - Cython can chose to release the GIL (or not)



def, cdef and cpdef function

Multiple types of function exist in Cython:

- def functions are Python functions
- cdef functions are C-only functions
 - They need to declare their arguments
 - They need to declare their return types
 - They can be nogil hence run in //
- cpdef functions both C&Python functions



Use OpenMP to parallelize

 Cython provides tools to easily parallelize code using OpenMP:

```
from cython.parallel import prange
for i in prange(n, nogil=True):
   do_some_gil_free_stuff()
```

• One needs to link the code with OpenMP:

```
cy_mod = Extension("inside_polygon",
    sources=["inside_polygon.pyx"],
    extra_compile_args=['-fopenmp'],
    extra_link_args=['-fopenmp'],
    language="c")
```



Execution time: 0.020s

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Summary of speed-ups

Method	Execution time (s)	Speed-up
Python with tuples	36	1
Python with numpy	450	0.08
Cython with tuples	9	4
Cython with numpy+Opt	3.6	10
Cython + C library	0.270	133
Cython-class	0.118	305
Cython with OpenMP	0.020	1800

Measured on a dual-quadcore @2.27 GHz Xeon 5520



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Conclusion on Cython

- Cython should be used when the limits of NumPy are reached
- Cython provides a systematic way to make algorithms run faster
- Cython provides an elegant way of wrapping C/C++ libraries
- Cython, unlike SWIG, targets only Python



Conclusion on profiling

- Most numerical algorithms deserve NumPy vectorization
- In this case, consider the vectorization of the 2 outer most loops (loops over positions)
- Look at the implementation:

```
inside_polygon.polygon_vec in 0_Python
```

Execution time: 238ms!



Summary of speed-ups

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Python with tuples	36	1
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Cython with numpy+Opt	3.6	10
Cython + C library	0.270	133
Cython-class	0.118	305
Cython with OpenMP	0.020	1800
Vectorized Numpy	0.238	151

Measured on a dual-quadcore @2.27 GHz Xeon 5520



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Premature optimization is the root of all evil

 In Donald Knuth's paper: "Structured Programming With GoTo Statements", he wrote:

Programmers waste enormous amounts of time thinking about, or worrying about, the speed of noncritical parts of their programs, and these attempts at efficiency actually have a strong negative impact when debugging and maintenance are considered. We should forget about small efficiencies, say about 97% of the time: premature optimization is the root of all evil. Yet we should not pass up our opportunities in that critical 3%."



2. OpenCL

- OpenCL for an heterogeneous world
- Concepts in OpenCL
- Programming GPU using PyOpenCL
- Excercise & benchmarking
- Further training

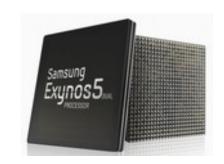
Most slides are stolen from: https://github.com/HandsOnOpenCL/Lecture-Slides/releases



It's a Heterogeneous world

A modern computing platform includes:

- One or more CPUs
- One of more GPUs
- DSP processors
- Accelerators
- ... other?



E.g. Samsung® Exynos 5:

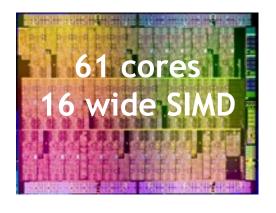
Dual core ARM A15 1.7GHz,
 Mali T604 GPU

E.g. Intel i7 4950HQ with IRIS

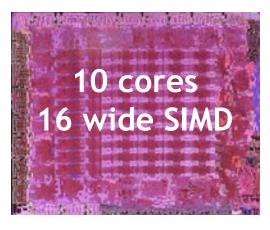
OpenCL lets Programmers write a single <u>portable</u> program that uses <u>ALL</u> resources in the heterogeneous platform

Microprocessor trends

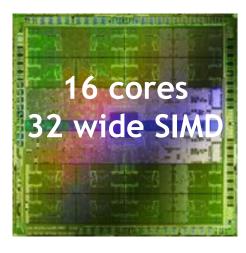
Individual processors have many (possibly heterogeneous) cores.



Intel® Xeon Phi™ coprocessor



ATI™ RV770



NVIDIA® Tesla® C2090

The Heterogeneous many-core challenge:

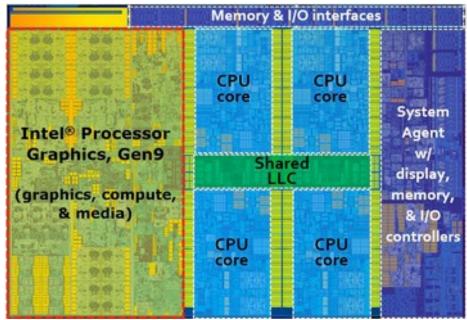
How are we to build a software ecosystem for the Heterogeneous many core platform?

Latest trends ... convergence

Intel Skylake:
 Core i7 6xxx



- Nvidia Tegra X1
 Nvidia Shield TV
- Qualcom snapdragon

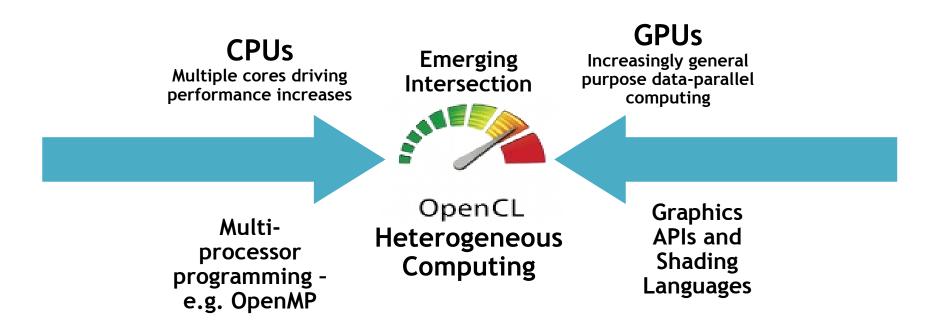






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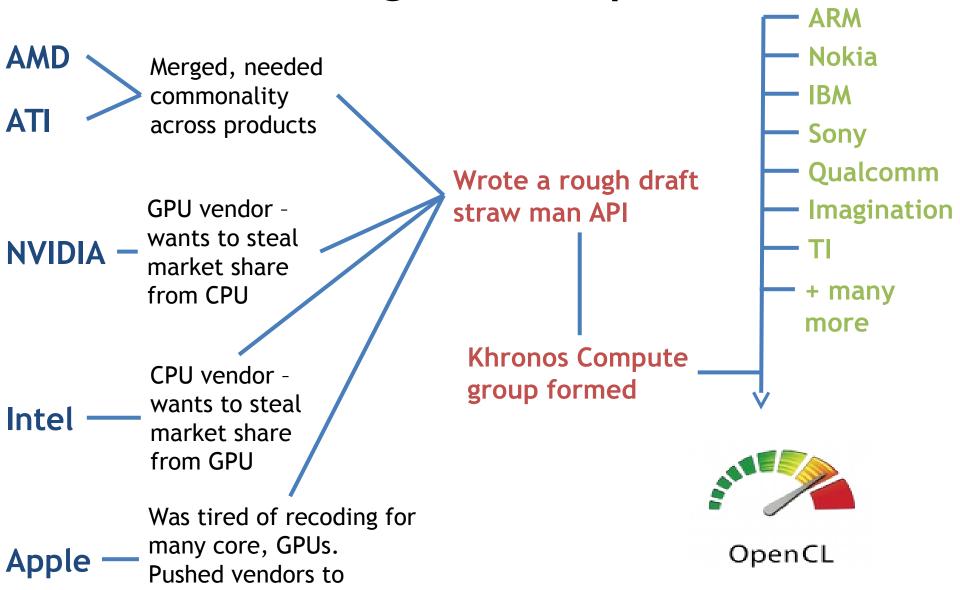
Industry Standards for Programming Heterogeneous Platforms



OpenCL - Open Computing Language

Open, royalty-free standard for portable, parallel programming of heterogeneous parallel computing CPUs, GPUs, and other processors

The origins of OpenCL



standardize.

OpenCL Working Group within Khronos

- Diverse industry participation
 - Processor vendors, system OEMs, middleware vendors, application developers.
- OpenCL became an important standard upon release by virtue of the market coverage of the companies behind it.

























































OpenCL Timeline

- Launched Jun'08 ... 6 months from "strawman" to OpenCL
 1.0
- Rapid innovation to match pace of hardware innovation
 - 18 months from 1.0 to 1.1 and from 1.1 to 1.2
 - Goal: a new OpenCL every 18-24 months
 - Committed to backwards compatibility to protect software investments

During 2H09 Multiple conformant implementations ship across a diverse range of platforms. Dec08 Jun10

Khronos publicly releases **OpenCL 1.0** specification

Khronos publicly releases
OpenCL 1.1 specification.
Conformant implementations
available shortly thereafter

Release of OpenCL 1.2

Nov11

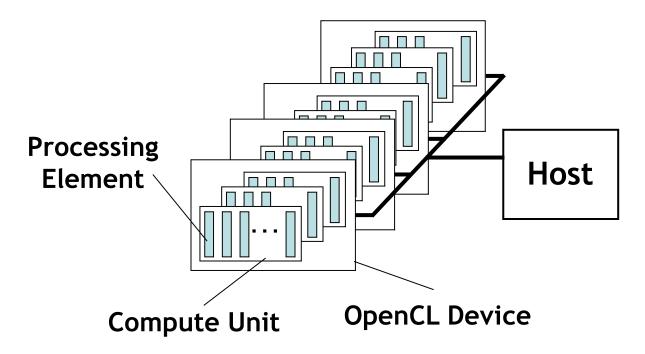
OpenCL: From cell phone to supercomputer

- OpenCL Embedded profile for mobile and embedded silicon
 - Relaxes some data type and precision requirements
 - Avoids the need for a separate "ES" specification
- Khronos APIs provide computing support for imaging & graphics
 - Enabling advanced applications in,
 e.g., Augmented Reality
- OpenCL will enable parallel computing in new markets
 - Mobile phones, cars, avionics



A camera phone with GPS processes images to recognize buildings and landmarks and provides relevant data from internet

OpenCL Platform Model



- One Host and one or more OpenCL Devices
 - Each OpenCL Device is composed of one or more
 Compute Units
 - Each Compute Unit is divided into one or more Processing Elements
- Memory divided into host memory and device memory

OpenCL Platform Example (One node, two CPU sockets, two GPUs)

CPUs:

- Treated as one OpenCL device
 - One CU per core
 - 1 PE per CU, or if PEs mapped to SIMD lanes, n PEs per CU, where n matches the SIMD width

GPUs:

- Each GPU is a separate
 OpenCL device
- Can use CPU and all GPU devices concurrently through OpenCL

- Remember:
 - the CPU will also have to be its own host!

CU = Compute Unit; PE = Processing Element

Inspect your system

• Use the *clinfo* program:

Number of platforms: 2

```
Platform Profile: FULL_PROFILE
```

Platform Version: OpenCL 1.2 LINUX

Platform Name: Intel(R) OpenCL

Platform Vendor: Intel(R) Corporation

Platform Extensions: cl_khr_icd

cl khr global int32 base atomics

cl_khr_global_int32_extended_atomics cl_khr_local_int32_base_atomics

cl_khr_local_int32_extended_atomics cl_khr_byte_addressable_store

cl_khr_spir cl_intel_exec_by_local_thread cl_khr_fp64

Platform Profile: FULL_PROFILE

Platform Version: OpenCL 1.2 AMD-APP (1348.5)

Platform Name: AMD Accelerated Parallel

Processing

Platform Vendor: Advanced Micro Devices, Inc.

Platform Extensions: cl_khr_icd cl_amd_event_callback

cl_amd_offline_devices



Course materials

In addition to these slides, it is useful to have:



OpenCL 1.1 Reference Card

This card will help you keep track of the API as you do the exercises:

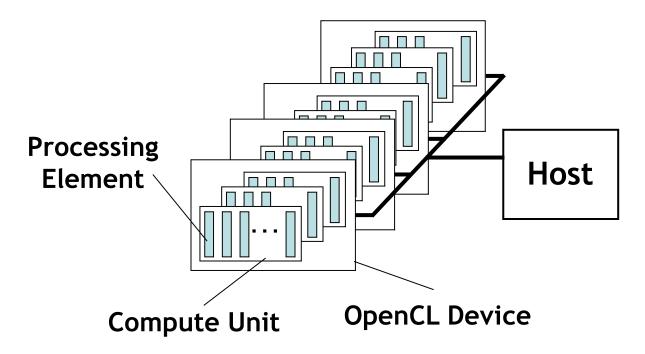
https://www.khronos.org/files/opencl-1-1-quick-reference-card.pdf

The v1.1 spec is also very readable and recommended to have on-hand:

https://www.khronos.org/registry/cl/specs/opencl-1.1.pdf

Important OpenCL concepts

OpenCL Platform Model



- One Host and one or more OpenCL Devices
 - Each OpenCL Device is composed of one or more
 Compute Units
 - Each Compute Unit is divided into one or more Processing Elements
- Memory divided into host memory and device memory

The BIG idea behind OpenCL

- Replace loops with functions (a kernel) executing at each point in a problem domain
 - E.g., process a 1024x1024 image with one kernel invocation per pixel or 1024x1024=1,048,576 kernel executions

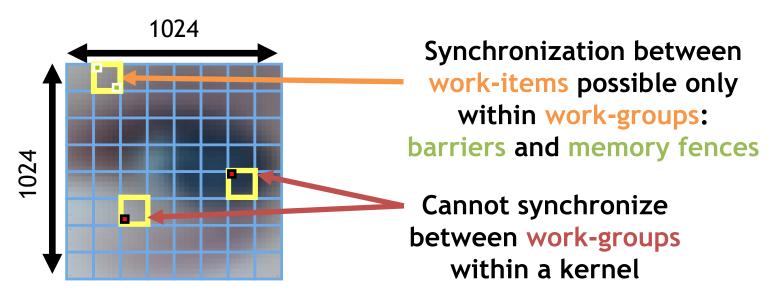
Traditional loops

Data Parallel OpenCL

```
__kernel void
mul(__global const float *a,
        __global const float *b,
        __global float *c)
{
   int id = get_global_id(0);
   c[id] = a[id] * b[id];
}
// many instances of the kernel,
// called work-items, execute
// in parallel
```

An N-dimensional domain of work-items

- Global Dimensions:
 - 1024x1024 (whole problem space)
- Local Dimensions:
 - 128x128 (work-group, executes together)



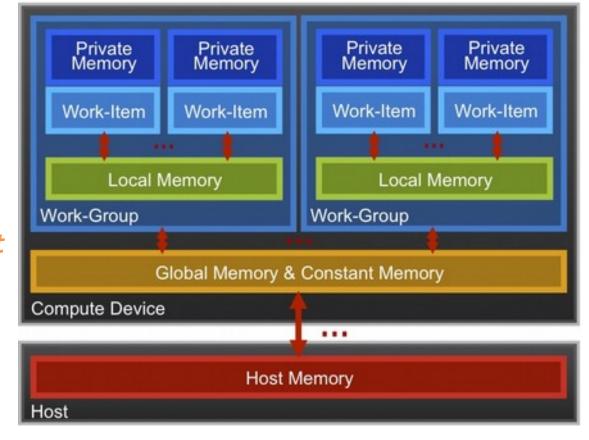
 Choose the dimensions that are "best" for your algorithm

OpenCL N Dimensional Range (NDRange)

- The problem we want to compute should have some dimensionality;
 - For example, compute a kernel on all points in a cube
- When we execute the kernel we specify up to 3 dimensions
- We also specify the total problem size in each dimension - this is called the global size
- We associate each point in the iteration space with a work-item

OpenCL Memory model

- Private Memory
 - Per work-item
- Local Memory
 - Shared within a work-group
- Global Memory /Constant Memory
 - Visible to all work-groups
- Host memory
 - On the CPU

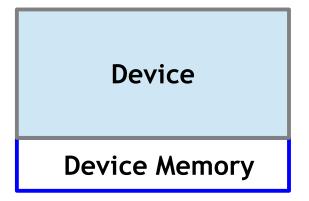


Memory management is <u>explicit</u>: You are responsible for moving data from host → global → local *and* back

Context and Command-Queues

Context:

- The environment within which kernels execute and in which synchronization and memory management is defined.
- The context includes:
 - One or more devices
 - Device memory
 - One or more command-queues
- All commands for a device (kernel execution, synchronization, and memory transfer operations) are submitted through a command-queue.
- Each *command-queue* points to a single device within a context.





Execution model (kernels)

 OpenCL execution model ... define a problem domain and execute an instance of a kernel for each point in the domain

```
__kernel void times_two(
    __global float* input,
    __global float* output)
{
    int i = get_global_id(0);
    output[i] = 2.0f * input[i];
}
```

Building Program Objects

- The <u>program object</u> encapsulates:
 - A context
 - The program kernel source or binary
 - List of target devices and build options
- The build process to create a program object:
 - pyopencl.Program(context, sources). build()

OpenCL uses runtime compilation ... because in general you don't know the details of the target device when you ship the program

```
kernel void
horizontal reflect (read only image2d t src,
                                                                            GPU
                                                    Compile for
                   write only image2d t dst)
                                                                           code
                                                        GPU
 int x = get global id(0); // x-coord
  int y = get global id(1); // y-coord
  int width = get image width(src);
                                                    Compile for
                                                                            CPU
  float4 src val = read imagef(src, sampler,
                       (int2) (width-1-x, y));
                                                        CPU
                                                                            code
 write imagef(dst, (int2)(x, y), src val);
```

Example: vector addition

 The "hello world" program of data parallel programming is a program to add two vectors

```
C[i] = A[i] + B[i] for i=0 to N-1
```

- For the OpenCL solution, there are two parts
 - Kernel code
 - Host code

Vector Addition - Kernel

```
kernel void vadd( global const float *a,
              global const float *b,
             global
                          float *c)
   int gid = get global id(0);
   c[gid] = a[gid] + b[gid];
```

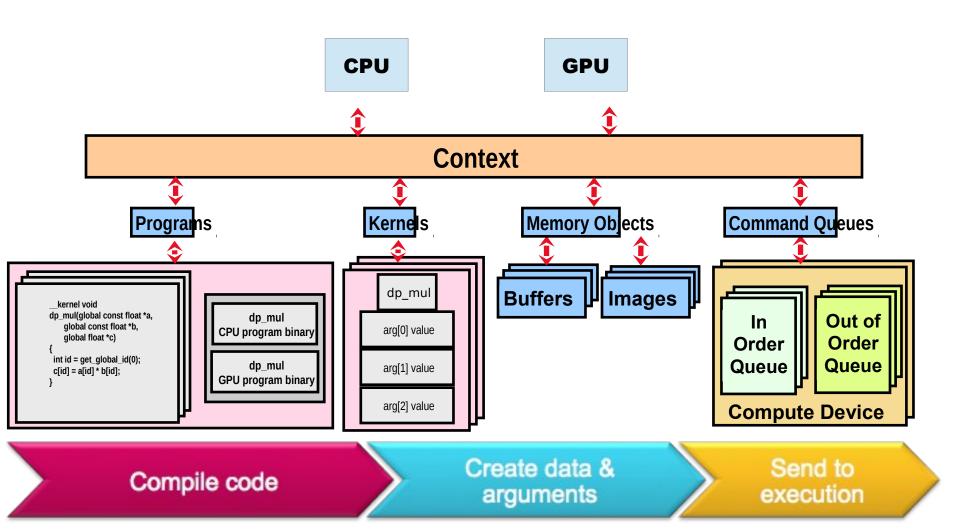
Vector Addition - Host

- The <u>host program</u> is the code that runs on the host to:
 - Setup the environment for the OpenCL program
 - Create and manage kernels
- 5 simple steps in a basic host program:
 - 1. Define the *platform* ... platform = devices+context+queues
 - 2. Create and Build the *program* (dynamic library for kernels)
 - 3. Setup *memory* objects
 - 4. Launch the *kernel* (with sizes and arguments)
 - 5. Retrieve data: transfer memory objects back to host



As we go over the next set of slides, cross reference content on the slides to the reference card. This will help you get used to the reference card and how to pull information from the card and express it in code.

The basic platform and runtime APIs in OpenCL



1. Define the platform

Use PyOpenCL to manage devices from Python

```
import pyopencl
```

- Create a context:
 - In interactive mode one can immediately create it:

```
ctx = pyopencl.create some context()
```

- For programmatic selection of the device:

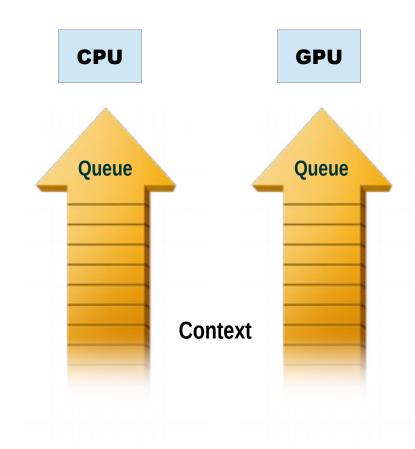
```
platforms = pyopencl.get_platforms()
devices = platforms[0].get_devices()
ctx = pyopencl.Context((devices[0],))
```

Create a simple command-queue to feed our device:

```
queue = pyopencl.CommandQueue(ctx)
```

Command-Queues

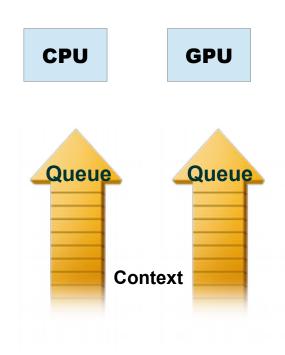
- Commands include:
 - Kernel executions
 - Memory object management
 - Synchronization
- The only way to submit commands to a device is through a commandqueue.
- Each command-queue points to a single device within a context.
- Multiple command-queues can feed a single device.
 - Used to define independent streams of commands that don't require synchronization



Command-Queue execution details

Command queues can be configured in different ways to control how commands execute

- In-order queues:
 - Commands are enqueued and complete in the order they appear in the program (program-order)
- Out-of-order queues:
 - Commands are enqueued in program-order but can execute (and hence complete) in any order.
- Execution of commands in the commandqueue are guaranteed to be completed at synchronization points
- Command queue have a profiling flag
 - Events will then have profiling information



2. Create and build the program

 Define source code for the kernel-program as a string literal (great for toy programs) or read from a file (for real applications).

```
src = '''__kernel void vadd(__global const float *a,
    __global const float *b,
    __global float *c)
{
    int gid = get_global_id(0);
    c[gid] = a[gid] + b[gid];
}'''
```

Build the program object:

```
prg = pyopencl.Program(ctx, src)
```

 Compile the program to create a "dynamic library" from which specific kernels can be pulled:

```
prg = prg.build()
```

3. Setup Memory Objects

- For vector addition we need 3 memory objects, one each for input vectors A and B, and one for the output vector C.
- Create input vectors and assign values on the host:

```
import numpy
h_a = numpy.random.random(LENGTH).astype(numpy.float32)
h_b = numpy.random.random(LENGTH).astype(numpy.float32)
h_c = numpy.empty((LENGTH,),dtype=numpy.float32)
```

Define pyOpenCL arrays memory objects:

```
import pyopencl.array
d_a = pyopencl.array.to_device(queue , h_a)
d_b = pyopencl.array.to_device(queue , h_b)
d_c = pyopencl.array.empty(queue,(LENGTH,),
dtype='float32')
```

Those are built on top of OpenCL Buffers like Numpy is built on top of C buffers.

Conventions for naming buffers

 It can get confusing about whether a host variable is just a numpy array or an PyOpenCL array (which got transferred)

 A useful convention is to prefix the names of your regular host arrays with "h_" and your OpenCL arrays which will live on the device with "d_"

4. Launch the kernel

- The kernel object is a dynamical attribute from the program: kernel = prg.vadd
- The three first arguments correspond to:
 - Queue where the job will be enqueued
 - Global dimension size as a tuple of int: (1024, 1024)
 - The workgroup size as a tuple of int: (8, 1)
 The global size has to be a multiple of the workgroup size
 - Only some workgroup size are allowed by certain devices (i.e. 1 for apple)

4. Launch the kernel (cont.)

Then all other arguments of the kernel function "vadd":

- PyOpenCL arrays have their buffer in .data
- For simple types, they need to be enforces using numpy:
 - For an int: numpy.int32(4)

This returns an event evt:

- For synchronization: evt.wait()
- For profiling at the nano-second level:

```
timing s = 1e-9*(evt.profile.end - evt.profile.start)
```

5. Retrieve data

- PyOpenCL array object have .set() and .get() methods
 - Enqueues the memory transfer between numpy and the device
 - Setter is only enqueued
 - Getter is enqueued & immediately synchronized

Exercise 2: Running the Vadd kernel

• Goal:

- To inspect and verify that you can run an OpenCL kernel

• Procedure:

- Take the provided Vadd program. It will run a simple kernel to add two vectors together.
- Look at the host code and identify the API calls in the host code.
 Compare them against the API descriptions on the OpenCL reference card.
- There are some helper files which time the execution, output device information neatly and check errors.

Expected output:

- A message verifying that the vector addition completed successfully

Hello world in PyOpenCL

```
import numpy, pyopencl
N = 1024
# create context, queue and program
context = pyopencl.create some context()
queue = pyopencl.CommandQueue(context)
src = open('vadd.cl').read()
prg = pyopencl.Program(context, src).build()
# create host arrays
h a = numpy.random.rand(N).astype('float32')
h b = numpy.random.rand(N).astype('float32')
h c = numpy.empty(N).astype('float32')
# create device buffers
mf = pyopencl.mem flags
                                                                                 Explicit buffer
d a = pyopencl.Buffer(context, mf.READ ONLY | mf.COPY HOST PTR, hostbuf=h a)
                                                                                 declaration
d b = pyopencl.Buffer(context, mf.READ ONLY | mf.COPY HOST PTR, hostbuf=h b)
d c = pyopencl.Buffer(context, mf.WRITE ONLY, h c.nbytes)
# run kernel
evt = prg.vadd(queue, h a.shape, (8,), d_a, d_b, d_c, numpy.uint32(N))
# return results
pyopencl.enqueue copy(queue, h c, d c)
                                              Explicit memory transfer
assert numpy.allclose(h a+h b, h c)
```



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Port inside_polygon to OpenCL

- Copy your .c code into a .cl file
- Make the function a void function
- Write the result into the right place
 - Use an output array
- Add kernel to declare the function a kernel
- Prefer floats to doubles:
 - many devices don't support it



Nota: in this example we do not care about image dimensions we should !

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Python side of OpenCL

- Create the context, the queue
- Allocate input & output buffers
- Read OpenCL source and compile
- Launch the kernel on the grid
- Retrieve the result & display it



Summary of speed-ups

	Execution time (s)	Speed-up
Python with tuples	36	1
Python with numpy	450	0.08
Cython with tuples	9	4
Cython with numpy+Opt	3.6	10
Cython + C	0.27	111
Cython-class + Opt	0.118	305
Cython with OpenMP	0.020	1800
PyOpenCL / GPU	0.003	12000

Measured on a dual-quadcore @2.27 GHz Xeon 5520 + Geforce Titan



PyOpenCL provides

- Clean & Pythonic programming interface to OpenCL
 - Provides garbage collection & buffer re-use
- Complete: exposes all of the C-API
- Removes most of the boiler-plate code
- Implements nice data-structures:
 - pyopencl.array similar to numpy.array
- Implements powerful algorithms:
 - Map,
 - Reduction,

- Scan, ...

Don't re-invent the polygonal-wheel !!!

http://documen.tician.de/pyopencl/



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Parallel programming patterns

- Map: pixel wise transformation
- Scatter / Gather: like convolutions
- Reduce: i.e. max over an array
- Scan: i.e. numpy's cumsum
- Compact: remove unused elements
- Allocate: predict the new occupation
- Sort: multiple // implementation
- Hashing: multiple // implementation

More advanced training on GPU programming:

https://developer.nvidia.com/udacity-cs344-intro-parallel-programming

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