# Performance and Performance modeling

# What is HPC?

# What is HPC?

It's High Performance Computing...

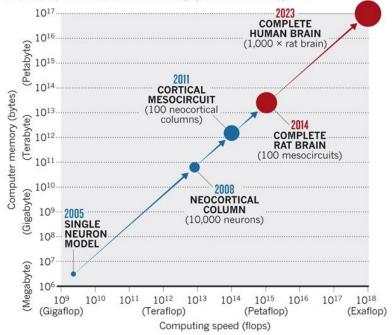
Why?

... High Performance means minimize Time To Solution

#### Why More Performance?

#### FAR TO GO

The Blue Brain Project has steadily increased the scale of its cortical simulations through the use of cutting-edge supercomputers and ever-increasing memory resources. But the full-scale simulation called for in the proposed Human Brain Project (red) would require resources roughly 100,000 times larger still.



#### Timeline of Climate Model Development Mid 1970s-1980s Mid-1960s 1990s Present Day 2000-2010 Atmosphere/ Atmosphere/ Atmosphere/ Atmosphere/ Atmosphere/ Land Surface/ Land Surface/ Land Surface/ Land Surface/ Land Surface Vegetation Vegetation Vegetation Vegetation Ocean Ocean Ocean Ocean Ocean Sea Ice Sea Ice Sea Ice Sea Ice Coupled Coupled Coupled Coupled Climate Climate Climate Climate Model Small Model Model Model Sulfate Sulfate Sulfate teams Aerosol Aerosol Aerosol Carbon Carbon Carbon Cycle Cycle Cycle Dust/Sea Dust/Sea Spray/Carbon Spray/Carbon Aerosols Aerosols Interactive Interactive Vegetation Vegetation Biogeochemical Biogeochemical Cycles Cycles Ice Sheet

# **HPC First Principles:**Latency and Throughput

Latency: time to complete a operation Throughput: how many operations per time

#### Water hose analogy:

- Latency is how long it takes to water to go through the pipe
- Throughput is the amount of water the pipe is outputting

#### Remarks:

- Cutting the pipe in half halves latency but throughput remains unchanged
- Adding a pipe does not change the latency but increases the throughput



# **HPC First Principles:**Latency and Throughput

- Easily confused (they refer to speed)
- Often contradict each other
- Relate to each other with Little's Law

$$L = \bigwedge W$$

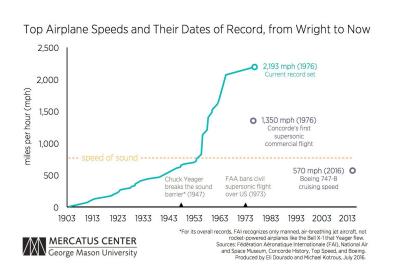
L = average number of items in the queuing system W = average waiting time in the system for an item  $\triangle$  = average number of items arriving per unit time

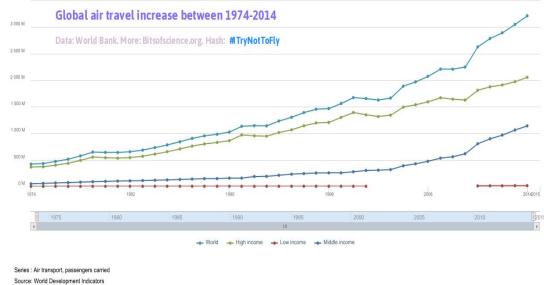
Which one is the most important?



#### **HPC First Principles: Latency and Throughput**

In general, latency reduction hits physical limits





Created on: 02/24/2016

Planes do not fly faster but there are much more in the sky...

# Latency and Throughput for CPUs

Latency (in seconds or cycles):

how long it takes before the next dependent operation can start dependant operations performance is limited by latency

**Throughput** (in Instruction Per Cycles or Per Seconds): number of independent operations per time unit

independent operations performance is limited by throughput

### Little's Law

parallelism = latency \* throughput

Or

latency = parallelism/throughput

Or

throughput = parallelism/latency

i.e. latency is covered with parallelism



#### **HPC First Principles: Memory Latency and Throughput**

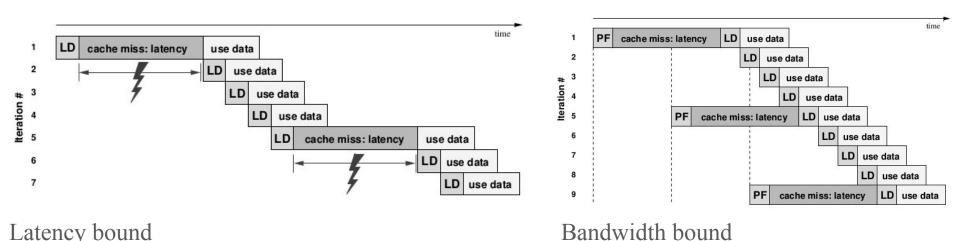
Memory bandwidth goes up (nice!) but latency does not go down (not nice).

SPEED VS. LATENCY AS MEMORY TECHNOLOGY HAS MATURED (INDUSTRY STANDARDS)									
TECHNOLOGY	MODULE SPEED (MT/s)	CLOCK CYCLE TIME (ns)	CAS LATENCY (CL)	TRUE LATENCY (ns)					
SDR	100	8.00	3	24.00					
SDR	133	7.50	3	22.50					
DDR	335	6.00	2.5	15.00					
DDR	400	5.00	3	15.00					
DDR2	667	3.00	5	15.00					
DDR2	800	2.50	6	<b>1</b> 5.00					
DDR3	1333	1.50	9	13.50					
DDR3	1600	1.25	11	13.75					
DDR4	1866	1.07	13	13.93					
DDR4	2133	0.94	15	14.06					
DDR4	2400	0.83	17	14.17					
DDR4	2666	0.75	18	13.50					

http://www.crucial.com/usa/en/memory-performance-speed-latency

## **HPC First Principles: Memory Latency and Throughput**

Memory Prefetchers: increasing throughput by maximizing locality



CPU needs to know where to fetch data:

- Contiguous accesses will maximize throughput
- Non-contiguous accesses are latency bound

#### **Maths Operations Latency and Throughput**

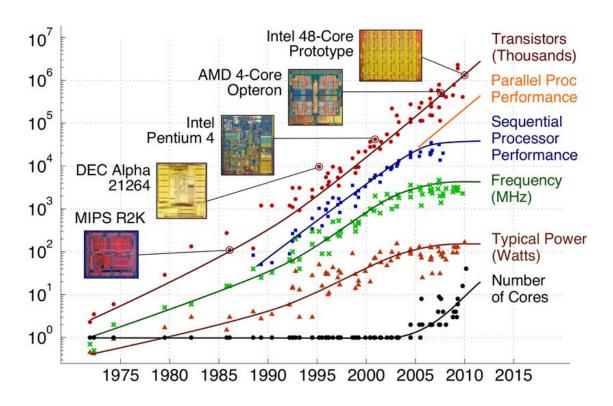
	Broadwell		KNL		Kepler GPU	
	Lat (C)	TP (IPC)	Lat (C)	TP (IPC)	Lat (C)	TP (IPC)
Add	3	1	2	2	9	?
Multiply	3	2	7	2	9	?
Fused MAdd	5	2	6	2	9	32 (?)
Division	10-14	0.05	32	0.031	141	?
Sqrt	10-23	0.2	38	0.063	181	?
SinCos	52-124	?	50-250	0.006	18	?
Atan	97-147	?	125-265	0.001	?	?
Log	92	?	190	0.005	22	?

As a reference, a DRAM memory access is about 200 cycles (memory wall).

CPUs are designed to perform multiply-adds, but that's about it...

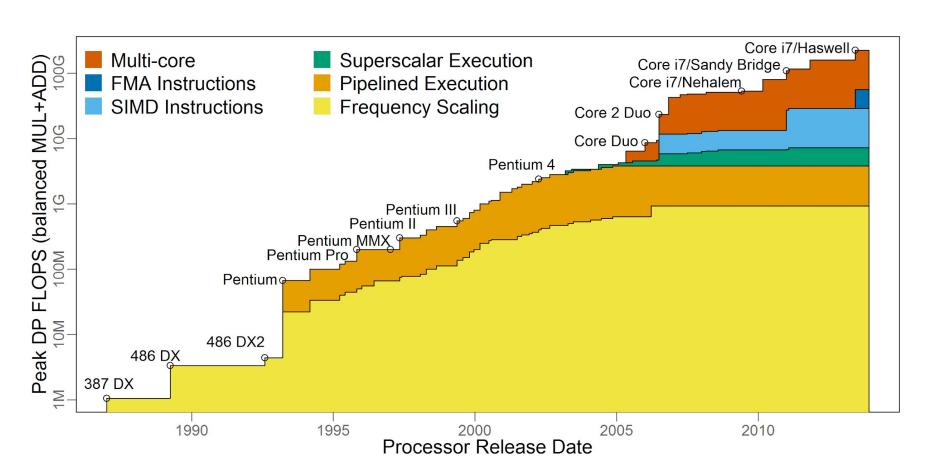
use as many FMAs as possible.

#### **HPC First Principles: CPU Latency and Throughput**

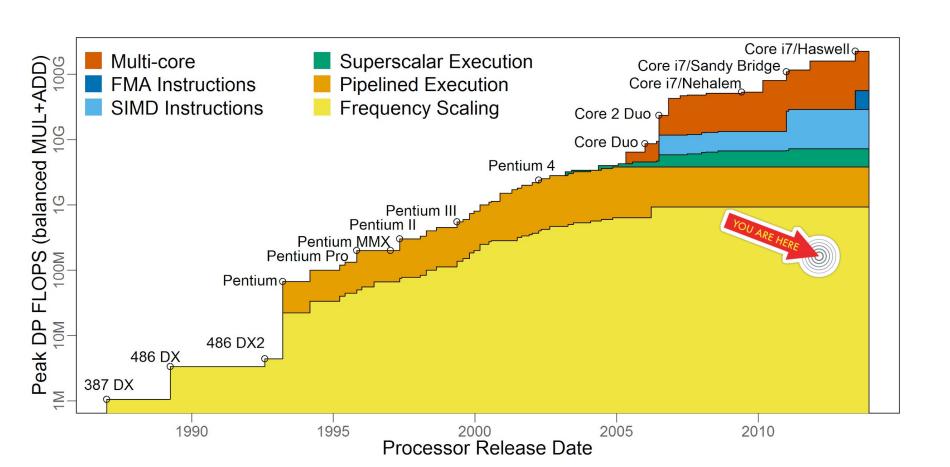


CPUs frequency has hit a limit more than 10 years ago but performance stills goes up thanks to Parallel Performance

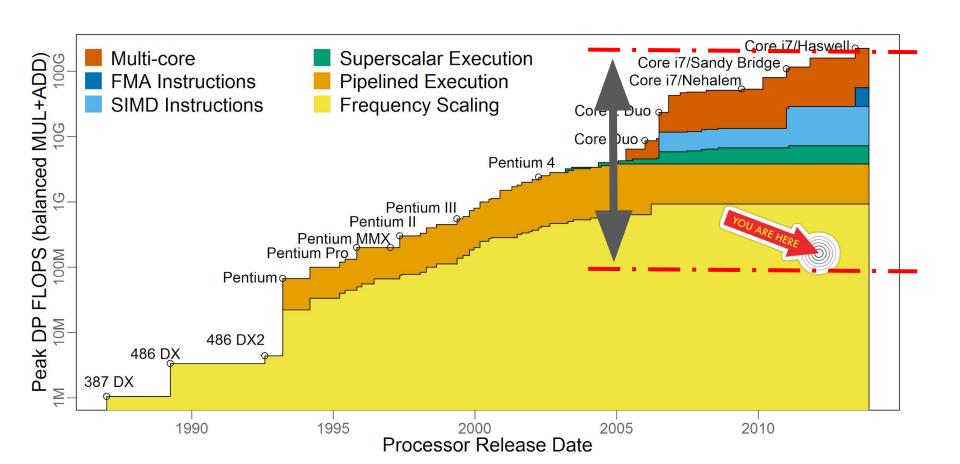
#### **CPU Peak FP Performance**



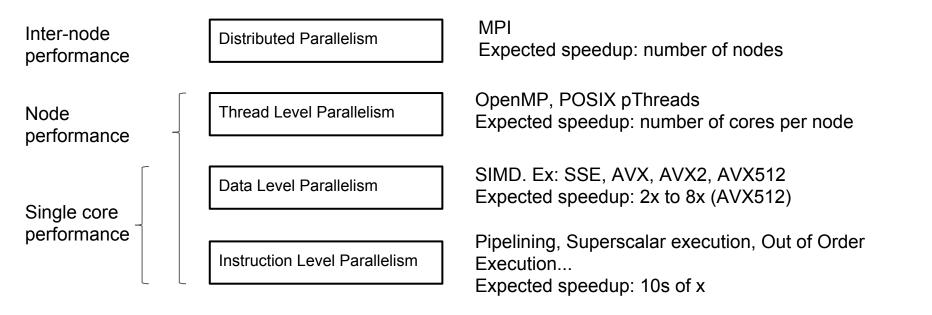
### CPU Peak FP Performance - The Ninja Gap



### CPU Peak FP Performance - The Ninja Gap



#### Different levels of parallelism



Performance is based on the duplication of resource and is harnessed by parallelism

#### **Instruction Level Parallelism**

Pipelining

Superscalar architecture

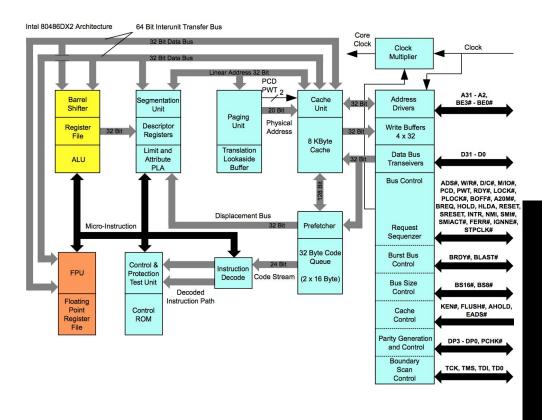
Out-Of-Order Execution

Speculative execution



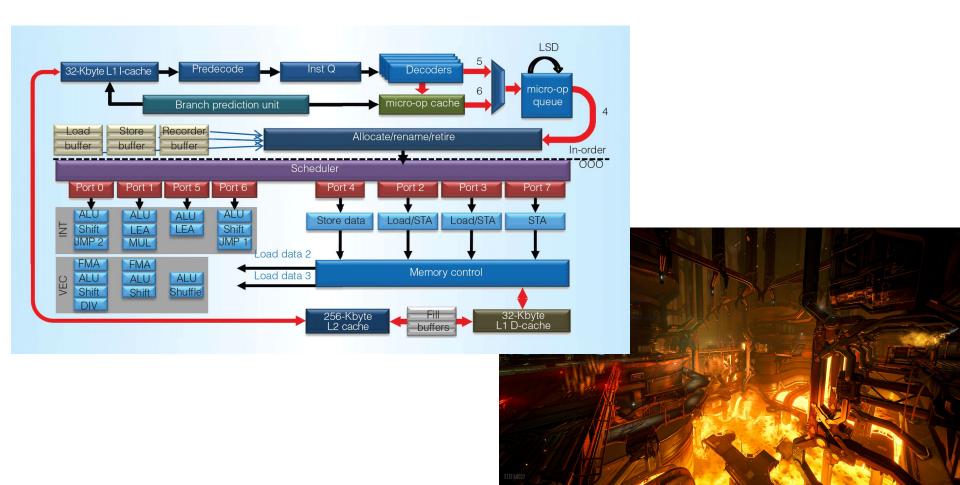
The goal is to maximize CPU utilization and avoid stalls

### Vintage CPU Architecture: Intel's 486 DX2

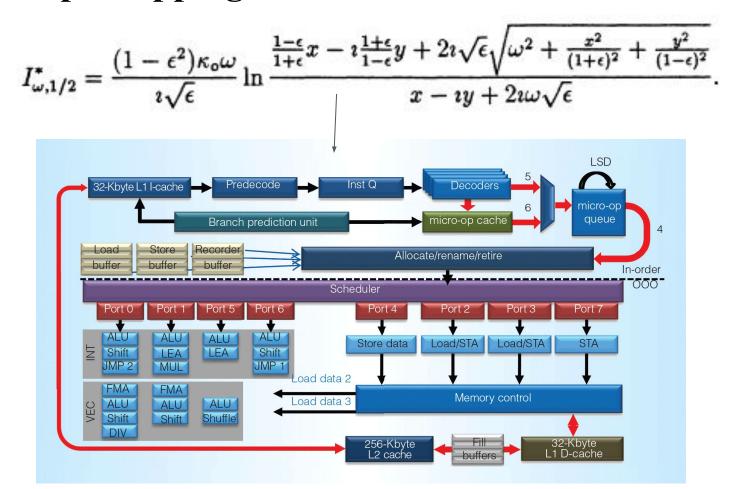




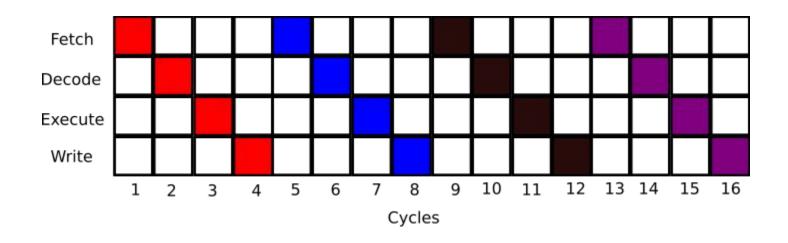
#### Modern CPU Architecture: Intel's Skylake



#### Bottom-up: mapping to the architecture



#### **Non-pipelined Processor**



- 16 cycles to execute 4 instructions, **instruction latency is 4 cycles**
- Throughput is ¼ Instructions Per Cycles





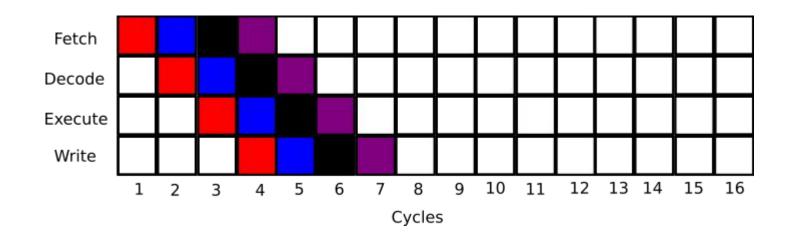
Ford's assembly line

Ford's assembly line

Ford had been trying to increase his factories' productivity for years. The workers (...) arranged the parts in a row on the floor, put the under-construction auto on skids and dragged it down the line as they worked. Ford broke the Model T's assembly into 84 discrete steps and trained each of his workers to do just one.

The most significant piece of Ford's efficiency crusade was the assembly line.

https://www.history.com/this-day-in-history/fords-assembly-line-starts-rolling

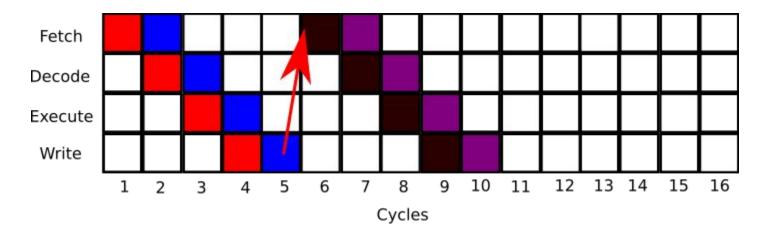


- 16 cycles to execute 4 instructions broken down into 4 "stages"
- Instruction latency is **STILL** 4 cycles
- Throughput is 4/7 ( $\sim 1/2$ ) IPC, almost 2X compared to non-pipelined

Like the Ford's assembly line, instructions are broken down in many small steps (stages)

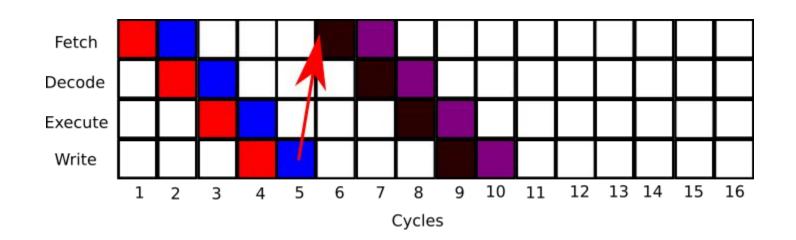
- Increased IPC through increased parallelism
- Smaller stages means increased frequency which unlocked the frequency era

But there's a price to pay: deep pipelines can easily stall

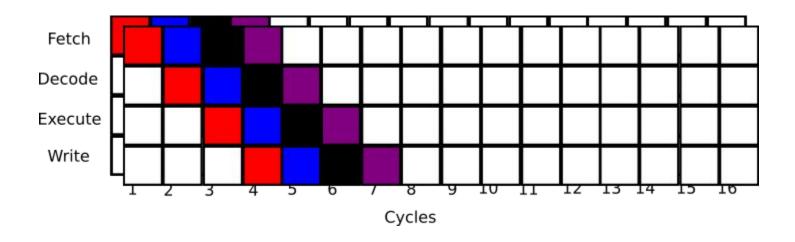


Stalls (bubbles) happen when the pipeline cannot advance properly

- Most probable cause is instruction dependency
- The CPU is waiting for a resource (e.g. read/write in the memory)



#### **Superscalar Architecture**



- Multiple pipelines to increase Instructions Per Cycles
- Can be spoiled by data, control, structural hazards and Multi-cycle instructions.

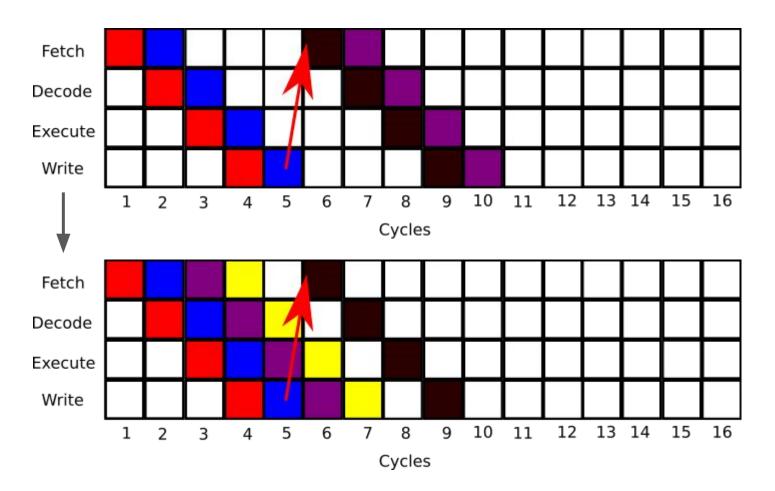
#### **Out-Of-Order Execution**

In-Order Execution: first instruction in is first instruction executed

Out-Of-Order Execution: first instruction ready is first instruction executed

- Operations are reordered
- Operations without dependencies are executed when the execution engines are ready
- Results are immediately available when needed (if the prediction was correct)

#### **Out-Of-Order execution**

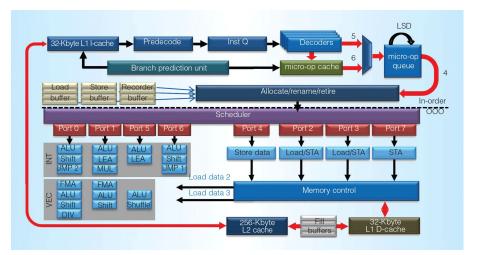


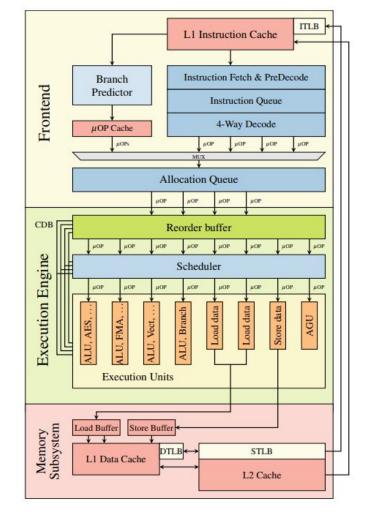
#### **Modern CPU architecture**

#### CPU Execution Engines:

- Pipelined
- Out-Of-Order execution
- Superscalar

ILP keeps the pipelines full if parallelism is extracted





# **Speculative Execution**

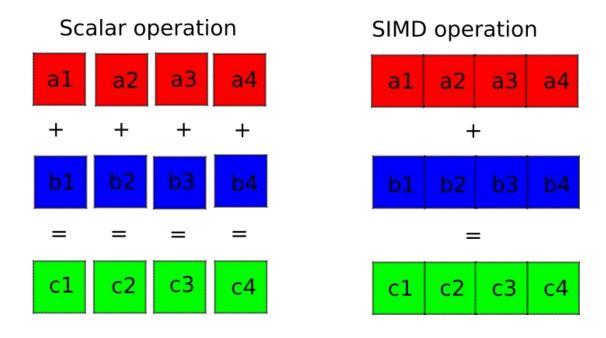
Speculative execution: tentative execution despite dependencies



Very interesting read: https://meltdownattack.com/meltdown.pdf

#### **Data Level Parallelism (SIMD)**

SIMD: Same Instruction Multiple Data

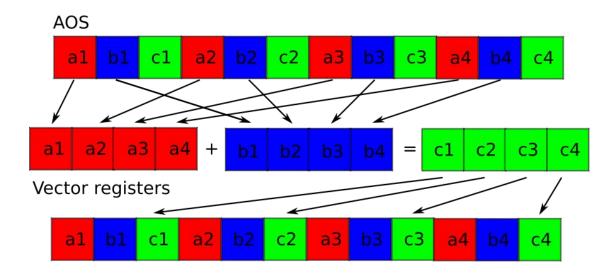


- Throughput is multiplied by the vector size
- AVX: 256 bits, AVX512: 512 bits, GPUs: 2048 bits

#### **HPC Data Structures: SoA vs AoS**

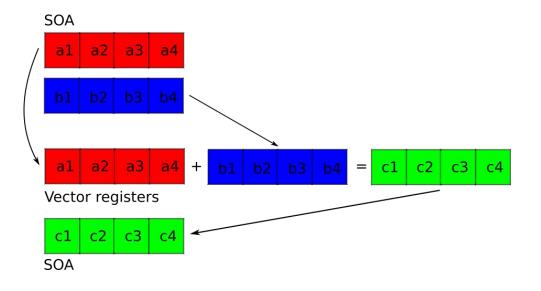
```
SOA
struct {
                          a1 a2 a3 a4 a5
   float a[N];
   float b[N];
   float c[N];
} SoA;
                          c1 c2 c3 c4
                        AOS
struct {
   float a, b, c;
                                  c1
                                      a2
                                               c2
                                                   a3
} Aos[N];
```

#### **HPC Data Structures: SoA vs AoS**



- Information needs to be shuffled to and from the vector registers before and after the vector operations
- Compilers will have a very hard time optimizing/vectorizing the code
- Cache "unfriendly"

#### **HPC Data Structures: SoA vs AoS**



- 1-to-1 correspondence between the cache lines and the registers
- No shuffle/gather/scatter needed

### **DLP: Compilation and Assembly**

#### Compilation flags (for gcc):

#### Standard Optimization flags:

- -O0: default, no optimization
- -O(1): enables optimization to reduce time to solution (for instance autovectorization/DLP)
- O2: even more aggressive optimization

#### Standard Debug flags:

- -g0: no debug information
- -g1: minimal debug information
- -g: default debug information
- -g3: maximal debug information

#### Special flag: -Ofast

- sets -O3
- Sets -- fast-math: extra performance boost you need but use with case
  - breaks strict IEEE-754 (floating point) compliance
  - Reorder code to improve ILP
  - enables fast approximation of transcendental functions (sqrt, div...)

### **DLP: Compilation and Assembly**

# Check the assembly for vector instructions

- Compilers options (-O)
- Misalignments,
- Standards were not designed for HPC,
- ..

#### Example:

#### vfmadd213pd

v: vector instruction

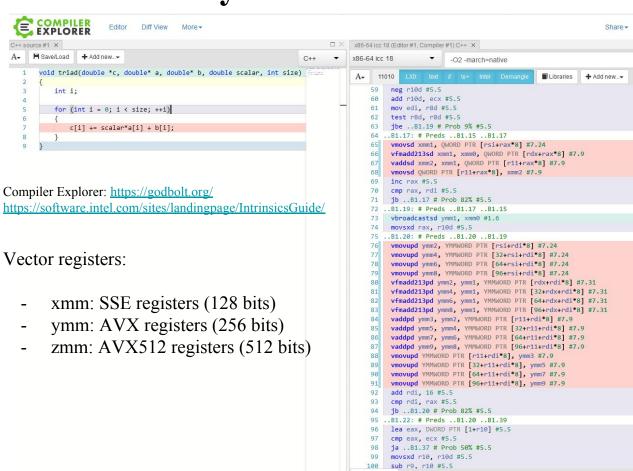
p: packed

d: double

#### vfmadd213ss

first s: scalar

second s: float (single)



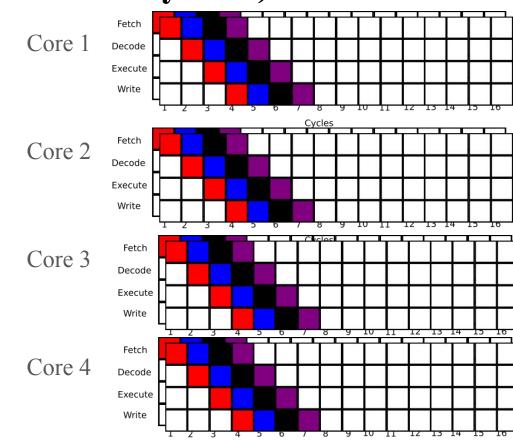
#### Thread Level Parallelism (multi-many core)

Use of multiple concurrent threads of execution that are inherently parallel

- Increase throughput of multithreaded codes by covering the latencies
- Extremely effective in some cases (GPUs)

#### However...

- (just) resource (cores) duplication
- Diminishing returns
- Concurrent programming is very difficult
- Current hardware is not really designed to support TLP (e.g. caches...)



Cycles

#### **HPC Take Home Message - Node Performance**

The goal of HPC is to increase mathematical throughput:

- Latency is NOT going down therefore throughput is increased
- Throughput is going up IF parallelism is increased
- Avoid pipeline stalls by having data "close" to the CPU

HPC kernel optimization focus on extracting parallelism and maximizing data locality

- There are many different types hardware (CPU, GPUs...)
- There are many different codes (algorithms, kernels...)

Is there a unified model to assess software performance?

#### Answer: the Roofline Model

- Roofline: an insightful visual performance model for multicore architectures, Williams, S. and Waterman, A. and Patterson, D., Communication to ACM, 2009
- A view of the parallel computing landscape, K. Asanovic, R. Bodik, J. Demmel, T. Keaveny, K. Keutzer, J. Kubiatowicz, N. Morgan, D. Patterson, K. Sen, J. Wawrzynek, D. Wessel, and K. Yelick, Communication to ACM, 2009

Software abstraction:

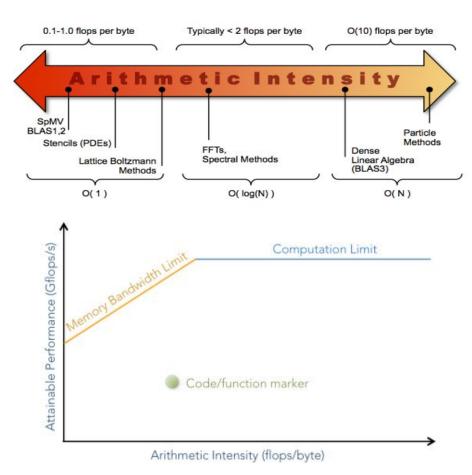
- Kernels can be represented by:
  - Number of mathematical operations (Flops)
  - Number of Data transfers (B)

Hardware abstraction:

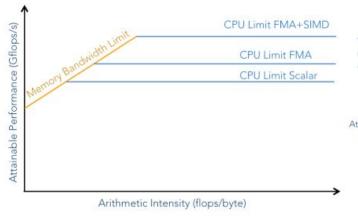
- Time To Solution is inversely proportional to:
  - Mathematical throughput (Flops/s)
  - DRAM throughput (B/s)

#### AI = flops/DRAM accesses

- Peak BW is measured with stream (<a href="https://www.cs.virginia.edu/stream/">https://www.cs.virginia.edu/stream/</a>)
- Peak FP is measured with dgemm (BLAS 3)

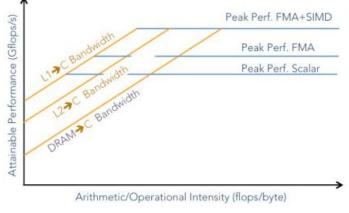


Optimized Roofline:

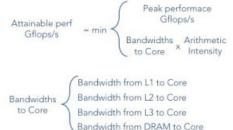


The attainable system performance is the maximal performance that can be reached by an application:

Cache Aware Roofline:



 Total volume communication across all memory hierarchies relatively to the core:



### **CPU** Theoretical peak FP performance

```
(Theoretical) Peak FP performance (Gflops/s) =

Number of FP ports * (Superscalar architecture)

flops/cycles * (e.g. 2 for FMAs)

Vector size * (DLP)

Frequency * (in Ghz)

Number of cores (TLP)
```

Example: Skylake 2.5 Ghz, 28 cores (Platinum 8180)

```
Peak perf = 2 (FMA ports) *2 (FMA flops) * 8 (DP) * 2.5
= 32 flops DP/cycle*2.5 Ghz
= 80 Gflops/s DP per core
= 2240 Gflops/s DP per socket (CPU)
```

Nina Gap Peak perf = 1\*1\*1\*2.5 = 2.5 Gflops/s,  $\sim 1/1000$ th of the full peak

#### Advantages:

- Caps the performance
- Allows visual goals for optimization
- Easily used everywhere

# Disadvantages:

- Latencies need to be covered
- Oversimplification
- Node-only
- "Vanilla" version is cache-oblivious
- OI can be hard to compute (e.g. Read For Ownership)

#### Setup:

- Intel(R) Xeon(R) CPU E5-2680 v3 @ 2.50GHz
- DDR3 2.133 Ghz

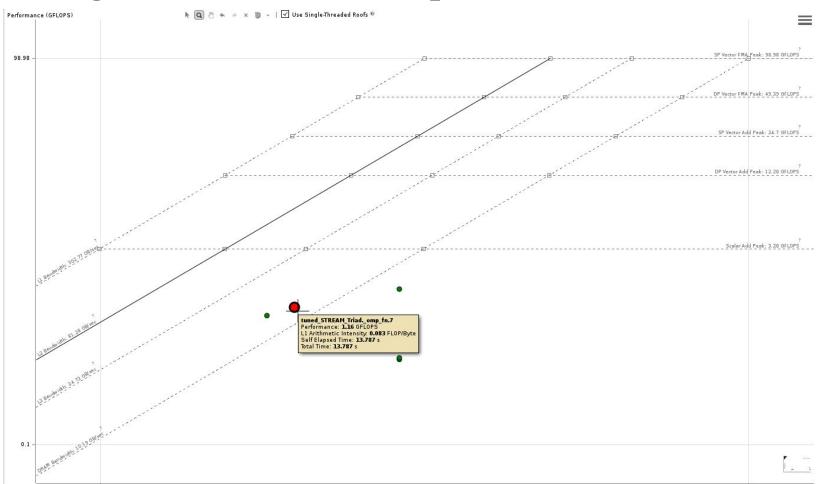
Peak performance (single core): 2\*2\*4\*2.50 = 40 Gflops/s, 34.5 measured Peak Bandwidth (single core):  $\sim 20$  GB/s (est.), 13.9 measured

#### Ridge Point: 2 Flops/B, 2.48 measured

- Triad:

$$c[i] = scalar*a[i] + b[i]$$

Arithmetic Intensity: 2 flops/3\*8 Bytes = 2/24 = 12 = 0.083 Flops/B Performance: 13.9\*0.083 = 1.15 Gflops



DGEMM: Double precision GEneralized Matrix Multiplication (BLAS 3)

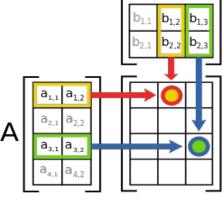
$$C[i, j] += sum(A[i, k]*B[k, j]) i,j,k = 1..N$$

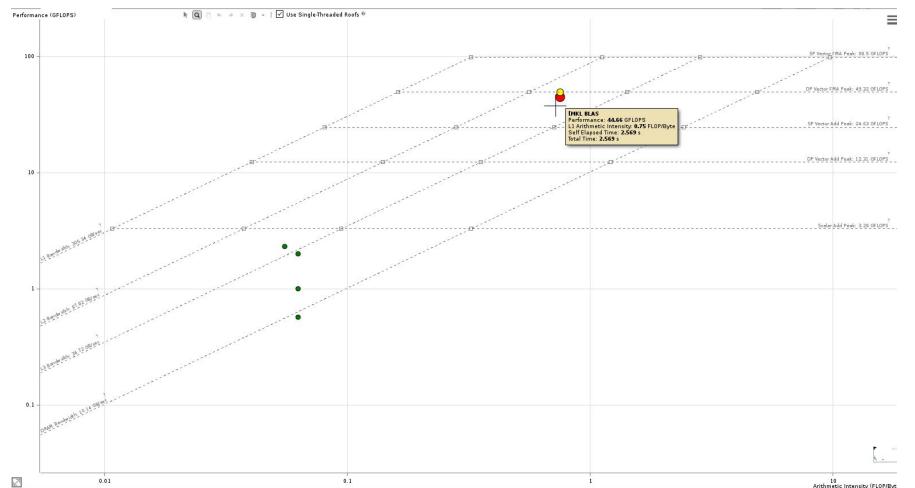
Arithmetic Intensity:

$$2N^3$$
 Flops,  $3N^2*8$  DRAM accesses =  $N/12$  flops/B

Performance:

34.5 Gflops if N > 2.35\*3





#### **Assessing Performance: Another Go**

Flops/cycle can be computed by:
Flops/cycle = number of FMA ports \* 2 (FMA) \* vec length

Example: Intel(R) Xeon(R) CPU E5-2680 v3 @ 2.50GHz Flops/cycle = 2\*2\*4 = 16 Flops/cycle Double Precision

```
Use RDTSCP on x86_64:
```

And derive performance by counting flops in the code.

Triad example: 2 (FMA) \* 4 (vector size) = 8 flops in 3 cycles Performance:  $8/3 \sim 2.6$  Flops/cycle, i.e. 6.5 Gflops/s

```
vxorpd %xmm0,%xmm0,%xmm0
           vxorpd %xmml,%xmml,%xmml
           vcvtsi (%rax),%xmm0,%xmm0
           vcvtsi -0x8(%rax),%xmm1,%xmm1
           vfmadd 0x25a3(%rip),%xmm0,%xmm1
                                                # 4038d0 < dso handle+0x608>
           vmovsd %xmm1,0xae0(%rsp,%r13,8)
                                          # 403840 < dso handle+0x578>
           vmovup 0x2501(%rip),%ymm1
                 $0x4,%r8
                $0x4c4b400,%r8
                 0x150(%rsp),%rdi
                 0x60(%rsp),%rsi
         → callq gettimeofday@plt
           vxorpd %xmm0.%xmm0.%xmm0
           vxorpd %xmm1,%xmm1,%xmm1
                 0x158(%rsp),%rax
           vcvtsi (%rax),%xmm0,%xmm0
           vcvtsi -0x8(%rax),%xmm1,%xmm1
           vfmadd 0x252a(%rip),%xmm0,%xmm1
                                                # 4038d0 < dso handle+0x608>
                 0xae0(%rsp,%r13,8),%rdx
           vsubsd (%rdx),%xmm1,%xmm2
           vmovsd %xmm2.(%rdx)
                 $0x64,%r13
                 0x68(%rsp),%r12
                 $0x4035b0,%edi
                 0x70(%rsp),%r13
                 0x80(%rsp),%r15
                 0x88(%rsp),%rbx
 second sleep, number of cycles = 2500292456
             Best Rate MB/s Avg time
unction
                                                   Min time
                                                                    Max time
                                  0.000000
                                                   0.000000
                                                                    0.000001
                                  0.000000
                                                   0.000000
                                                                    0.000000
                                  0.000000
                                                   0.000000
                                                                    0.000001
                                                   0.091164
                   21061.0
                                  0.091392
```

ycles : 2.873238

All real numbers can be approximated by floating point numbers represented by  $(-1)^s d.dd... d \times \beta^e$ 

#### where:

- d.dd...d is called the mantissa and has p digits,  $d.dd...d = (d_0 + d_1\beta + d_2\beta^2 + d_3\beta^3 + ...d_{p-1}\beta^{p-1})$
- β is the base
- e is the exponent
- s is the sign

Any real number can be represented by a linear combination of  $0.5, 0.25, 0.125, 0.0625, ..., (1/2^{p-1})$ 

IEEE 754 defines two different floating point representation, single (32bits) and double precisions (64bits) in base two:

Precision	Sign	Exponent	Mantissa
Single precision	1	8	23 (+1)
Double precision	1	11	52 (+1)

### Base Convert: IEEE 754 Floating Point

Decimal	-0.1
32 bit – flo	at
Decimal (exact)	-0.100000001490116119384765625
Binary	1 01111011 1001100110011001101
Hexadecimal	BDCCCCCD
Decimal (exact)	-0.100000000000000055511151231257827021181583404541015625
Decimal (exact)  Binary	

Compute:

$$f(x, y) = (333.75-x^2)y^6 + x^2(11x^2y^2 - 121y^4 - 2) + 5.5y^8 + x/(2y)$$

For

$$x = 77617$$
 and  $y = 33096$  (exactly represented in FP32)

FP32: f(x, y) = 1.1726

FP64: f(x, y) = 1.17260394005318

FP128: f(x, y) = 1.17260394005318631

Compute:

$$f(x, y) = (333.75-x^2)y^6 + x^2(11x^2y^2 - 121y^4 - 2) + 5.5y^8 + x/(2y)$$

For

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FP32: f(x, y) = 1.1726

FP64: f(x, y) = 1.17260394005318

FP128: f(x, y) = 1.17260394005318631

The correct answer is:

$$f(x, y) = -0.82739605994682136814116509547981629$$

computational precision != result accuracy

### **Floating Point Arithmetic**

R is a field:

1- Closure: 
$$a+b$$
 and  $a.b$  are in  $\mathbb{R}$ 

a+b and a.b are in 
$$\mathbb{R}$$

2- Commutative laws:  

$$a + b = b + a$$
,  $a.b = b.a$ 

$$(a + b) + c = a + (b + c)$$

$$(a.b).c = a.(b.c)$$

$$a.(b + c) = a.b + a.c$$

5- there are real numbers 0 and 1 such that a + 0 = 0 + a = a and  $a \cdot 1 = 1 \cdot a = a$ 

7- cancellation: if a.b = a.c and a != 0 then b = c

6- for any real number a, there exists -a such that

a + (-a) = (-a) + a

and if a != 0, there exists  $a^{-1}$  such that  $a.a^{(-1)} = a^{(-1)}.a = 1$ 

It follows that: 8- (a + b) - b = a and a.(b/a) = b

### **Floating Point Arithmetic**

FP is NOT a field:

$$a + b = b + a, a.b = b.a$$

$$\frac{(a+b)+c-a+(b+c)}{(a+b)+c-a+(b+c)}$$

$$(a.b).c = a.(b.c)$$

4- distributive laws:  

$$a.(b+c) = a.b + a.c$$

7- cancellation: if 
$$a.b = a.c$$
 and  $a! = 0$  then  $b = c$ 

 $a.a^{(-1)} = a^{(-1)}.a = 1$ 

a + (-a) = (-a) + a

and if a != 0, there exists  $a^{-1}$  such that

5- there are real numbers 0 and 1 such that

6- for any real number a, there exists -a such that

a + 0 = 0 + a = a and a = 1 = 1

8- 
$$(a + b)$$
 -  $b = a$  and  $a \cdot (b/a) = b$ 

#### **HPC** brutal facts

HPC is about minimizing Time To Solution by **maximizing the throughput using parallelism**, not reducing latency

Without HPC techniques, your code won't run faster on supercomputers than on your workstation

CPUs are very good at doing **fused multiply-adds** but that's about it

HPC is about knowing how your software AND the hardware best work together to get maximum performance

HPC is about **hacking** your way around the language standard

You'll need to have a **look at the assembly** 

# **Bibliography**

Computer Architecture, A Quantitative Approach Patterson, 2011

Introduction to High Performance Computing for Scientists and Engineers Georg Hager, Gerhard Wellin, CRC Press

Roofline: An Insightful Visual Performance Model for Multicore Architectures Samuel Williams, Andrew Waterman, and David Patterson

#### Floating-Point Computation

Pat H. Sterbenz

#### **Exercices**

https://c4science.ch/source/phpc-2019/

Directory: Serie03