Introduction to cuBLAS

Goran Frehse ENSTA Paris

Disclaimer:

The following slides are excerpts with slight adaptations from the excellent course by Al Barr, Aadyot Bhatnagar, Tyler Port, Bobby Abrahamson

http://courses.cms.caltech.edu/cs179/

BLAS and cuBLAS

- https://en.wikipedia.org/wiki/Basic_Linear_Algebra_Subprograms
- BLAS defines a set of common functions for to scalars, vectors, and matrices.
- Libraries that implement it exist in almost all major languages.
- different functions for different number types

cuBLAS = BLAS function library for CUDA

BLAS Levels

- Level 1: Scalar and Vector, Vector and Vector operations, $\gamma \rightarrow \alpha \chi + \gamma$
- Level 2: Vector and Matrix operations, $\gamma \rightarrow \alpha A \chi + \beta \gamma$
- Level 3: Matrix and Matrix operations, $\mathbf{C} \to \alpha \mathbf{AB} + \beta \mathbf{C}$

- \circ Scalars: α , β
- Vectors: χ, γ
- o Matrices: A, B, C

cuBLAS Level 1

https://docs.nvidia.com/cuda/cublas

| \triangledown 2.5. cuBLAS Level-1 Function Reference |
|--|
| 2.5.1. cublasI <t>amax()</t> |
| 2.5.2. cublasI <t>amin()</t> |
| 2.5.3. cublas <t>asum()</t> |
| 2.5.4. cublas <t>axpy()</t> |
| 2.5.5. cublas <t>copy()</t> |
| 2.5.6. cublas <t>dot()</t> |
| 2.5.7. cublas <t>nrm2()</t> |
| 2.5.8. cublas <t>rot()</t> |
| 2.5.9. cublas <t>rotg()</t> |

| 2.5.10. cublas <t>rotm()</t> |
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| 2.5.11. cublas <t>rotmg()</t> |
| 2.5.12. cublas <t>scal()</t> |
| 2.5.13. cublas <t>swap()</t> |

cuBLAS Level 2

https://docs.nvidia.com/cuda/cublas

| \triangledown 2.6. cuBLAS Level-2 Function Reference | 2.6.12. cublas <t>tbsv()</t> |
|--|------------------------------|
| 2.6.1. cublas <t>gbmv()</t> | 2.6.13. cublas <t>tpmv()</t> |
| 2.6.2. cublas <t>gemv()</t> | 2.6.14. cublas <t>tpsv()</t> |
| 2.6.3. cublas <t>ger()</t> | 2.6.15. cublas <t>trmv()</t> |
| 2.6.4. cublas <t>sbmv()</t> | 2.6.16. cublas <t>trsv()</t> |
| 2.6.5. cublas <t>spmv()</t> | 2.6.17. cublas <t>hemv()</t> |
| 2.6.6. cublas <t>spr()</t> | 2.6.18. cublas <t>hbmv()</t> |
| 2.6.7. cublas <t>spr2()</t> | 2.6.19. cublas <t>hpmv()</t> |
| 2.6.8. cublas <t>symv()</t> | 2.6.20. cublas <t>her()</t> |
| 2.6.9. cublas <t>syr()</t> | 2.6.21. cublas <t>her2()</t> |
| 2.6.10. cublas <t>syr2()</t> | 2.6.22. cublas <t>hpr()</t> |
| 2.6.11. cublas <t>tbmv()</t> | 2.6.23. cublas <t>hpr2()</t> |

cuBLAS Level 3

https://docs.nvidia.com/cuda/cublas

| \triangledown 2.7. cuBLAS Level-3 Function Reference |
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| 2.7.1. cublas <t>gemm()</t> |
| 2.7.2. cublas <t>gemm3m()</t> |
| 2.7.3. cublas <t>gemmBatched()</t> |
| 2.7.4. cublas <t>gemmStridedBatched()</t> |
| 2.7.5. cublas <t>symm()</t> |
| 2.7.6. cublas <t>syrk()</t> |
| 2.7.7. cublas <t>syr2k()</t> |
| 2.7.8. cublas <t>syrkx()</t> |
| 2.7.9. cublas <t>trmm()</t> |
| |

| 2.7.10. cublas <t>trsm()</t> |
|-------------------------------------|
| 2.7.11. cublas <t>trsmBatched()</t> |
| 2.7.12. cublas <t>hemm()</t> |
| 2.7.13. cublas <t>herk()</t> |
| 2.7.14. cublas <t>her2k()</t> |
| 2.7.15. cublas <t>herkx()</t> |

The various cuBLAS types

- Every function exists in different versions for different number types
 - S, s: single precision (32 bit) real float
 - o D, d: double precision (64 bit) real float
 - C, c : single precision (32 bit) complex float (implemented as a float2*)
 - Z, z : double precision (64 bit) complex float
 - H, h: half precision (16 bit) real float

* float2 is a struct of two floats

cuBLAS function types

- cublasIsamax -> cublas I s amax
 - I: stands for index.
 - s: this is the single precision float variant of the isamax operation
 - o amax: finds a maximum
- cublasSgemm → cublas S gemm
 - S : single precision real float
 - o gemm: general matrix-matrix multiplication
- cublasHgemm
 - H: half precision real float
 - o gemm: general matrix-matrix multiplication
- cublasDgemv → cublas D gemv
 - o D: double precision real float
 - o gemv : general matrix vector multiplication

Using cuBLAS

- https://developer.nvidia.com/sites/default/files/akamai/cuda/files/Misc/mygpu.pdf
 - o cuBLAS examples in different implementations
- http://docs.nvidia.com/cuda/cublas/index.html the official NVIDIA docs.
- Include the header "cublas v2.h" and link the library with "-lcublas"
- must create a handle before using cuBLAS functions:

```
cublasHandle_t handle;
stat = cublasCreate(&handle);
   if (stat != CUBLAS_STATUS_SUCCESS) {
       printf ("CUBLAS initialization failed\n");
       return EXIT_FAILURE;
   }
... use cuBLAS functions ...
cublasDestroy(handle);
```

Example: Matrix-Matrix Multiplication

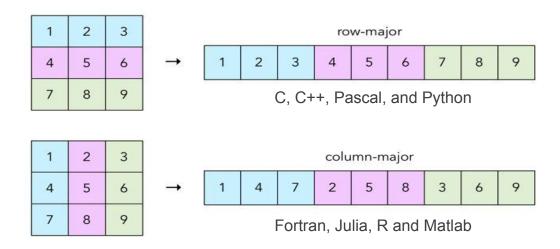
```
cublasSgemm(h, transpA, transpB, m, n, k, &alpha, &A, lda, &B, ldb, &beta, &C, ldc)
```

implements $C = \alpha \text{ op}(A) \text{ op}(B) + \beta C$

```
where op(A) is A if transpA = CUBLAS_OP_N transpose(A) if transpA = CUBLAS_OP_T ...similar for op(B) ...
```

Ida,Idb,Idc = number of rows of A,B,C m,n,k are according to the dimensions of $op(A) : m \times k$, $op(B): k \times n$, C: m × n

CuBLAS - Column Major



For efficiency, traverse matrices the way they are stored.

https://craftofcoding.wordpress.com/2017/02/03/column-major-vs-row-major-arrays-does-it-matter/

Array Indexing

use an indexing macro:

#define IDX2C(i,j,ld) (((j)*(ld))+(i))

Where "i" is the row, "j" is the column, and "ld" is the leading dimension.

In column major storage "ld" is the number of rows.