

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

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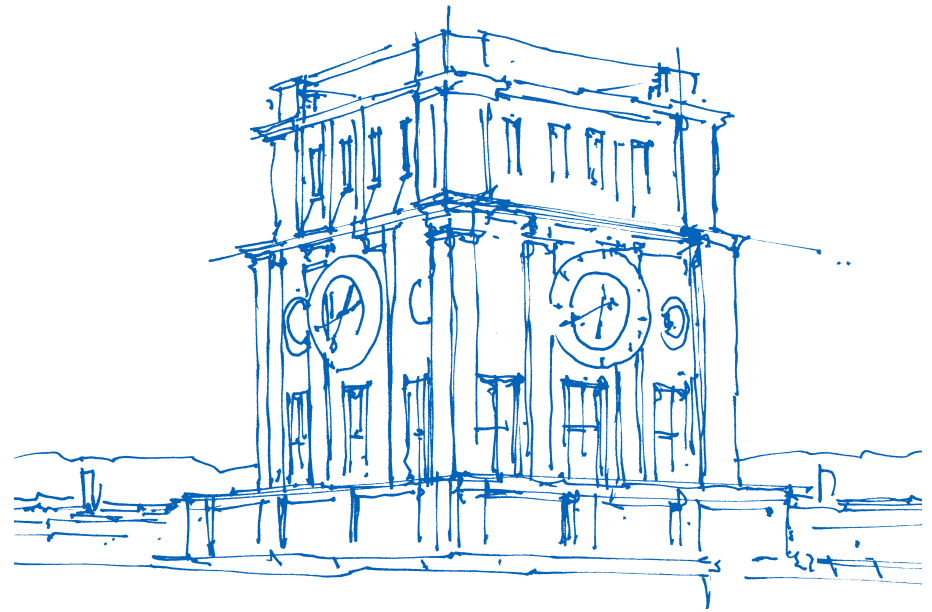
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Uhrenturm der TUM

# Motivation

Intel® Parallel Computing Center (IPCC) at Leibniz Supercomputing Center (LRZ)<sup>1</sup>

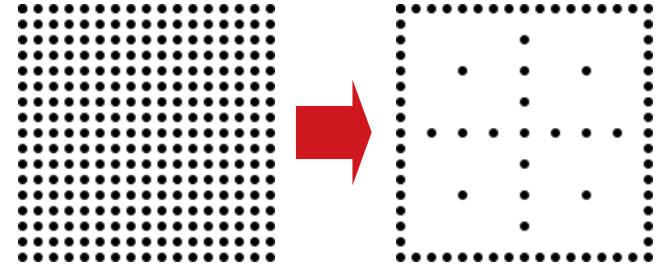
GADGET	SeisSol
ls1-mardin	<b>SG++</b>

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

<sup>1</sup>Intel® Parallel Computing Center at Leibniz Supercomputing Centre and Technische Universität München

# 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

$\lambda$  = regularization parameter

- Optimizing two matrix-vector operations

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

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

# Legacy implementation

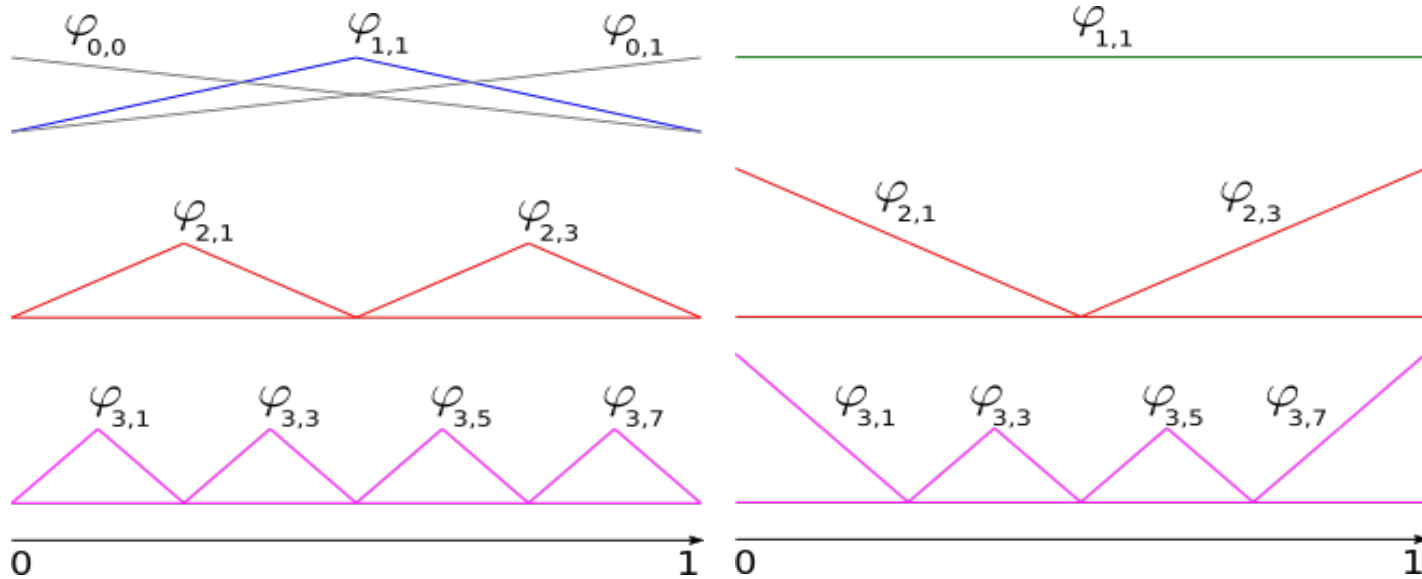
3 loops, iterative scheme, manual vectorization, optimized for AVX2

```
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 LRZ<sup>1</sup>

148 nodes of 64-cored Xeon  
Phi 7210-F @ 1.30 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
- ...

- CoolMUC-2 cluster at LRZ<sup>1</sup>

28-core Xeon E5-2697 v3  
(Haswell) nodes @ 2.60  
Ghz, Turbo Mode ON



**baseline  
architecture**

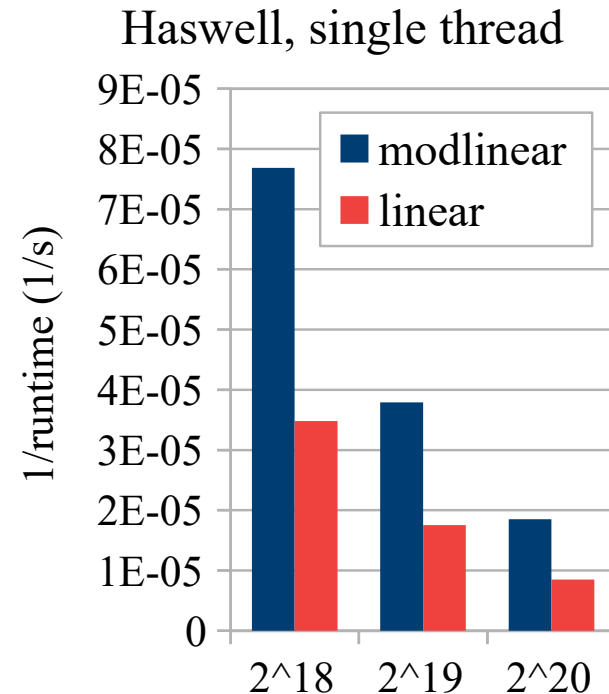
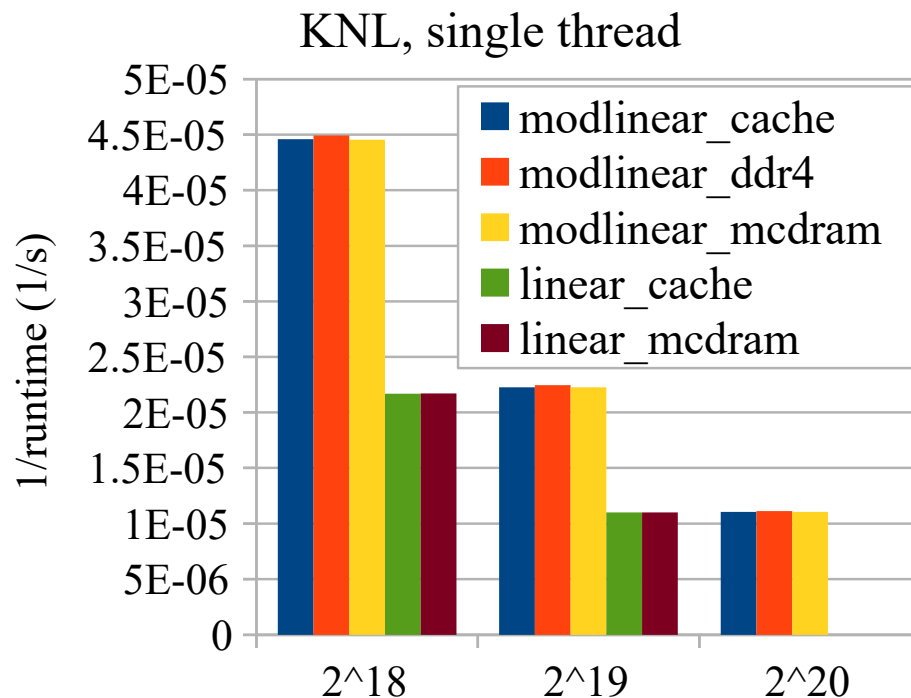
# Optimization results

- Intrinsic 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	<del>13</del> 12	<del>13</del> 12	<del>2</del> 4

# Optimization results

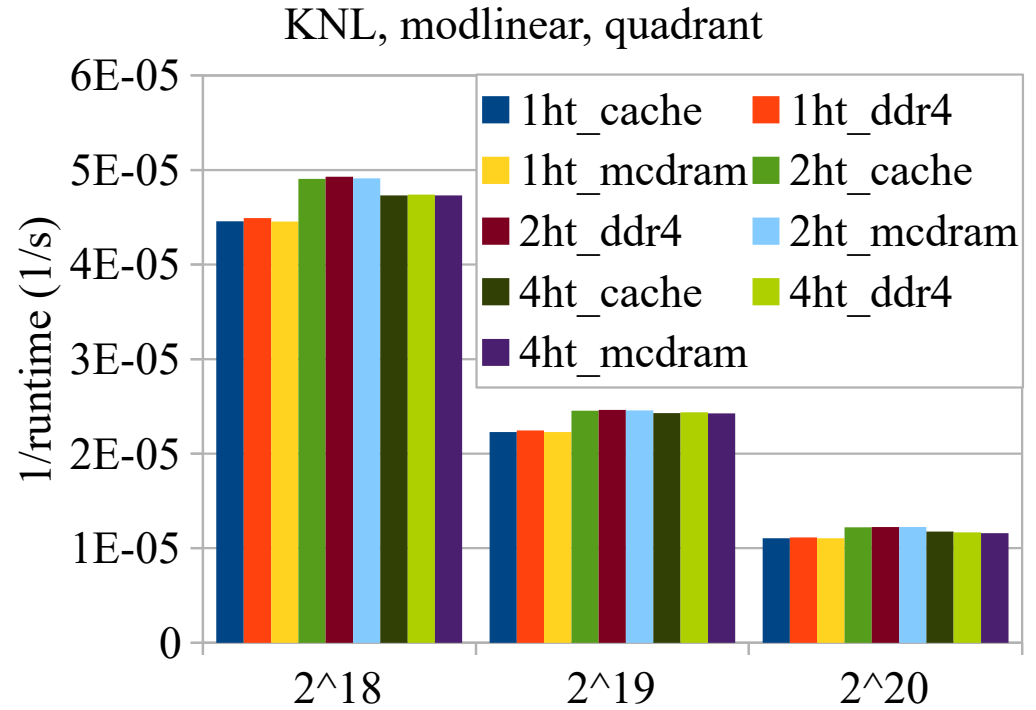
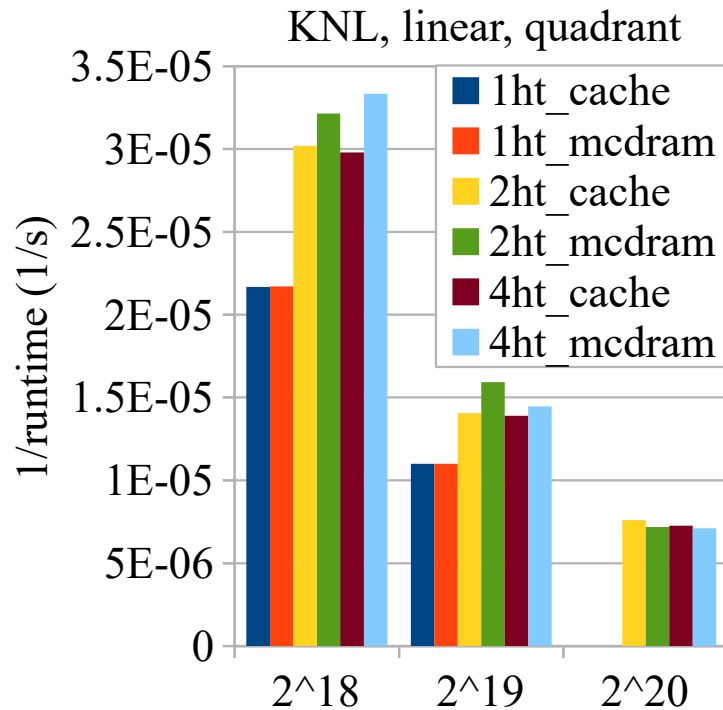
- 5D binary classification problem, chessboard dataset, up to  $2^{28}$  data points (  $\approx 20\text{GB}$  )
- Thread-level runs





# Optimization results

- Core-level runs

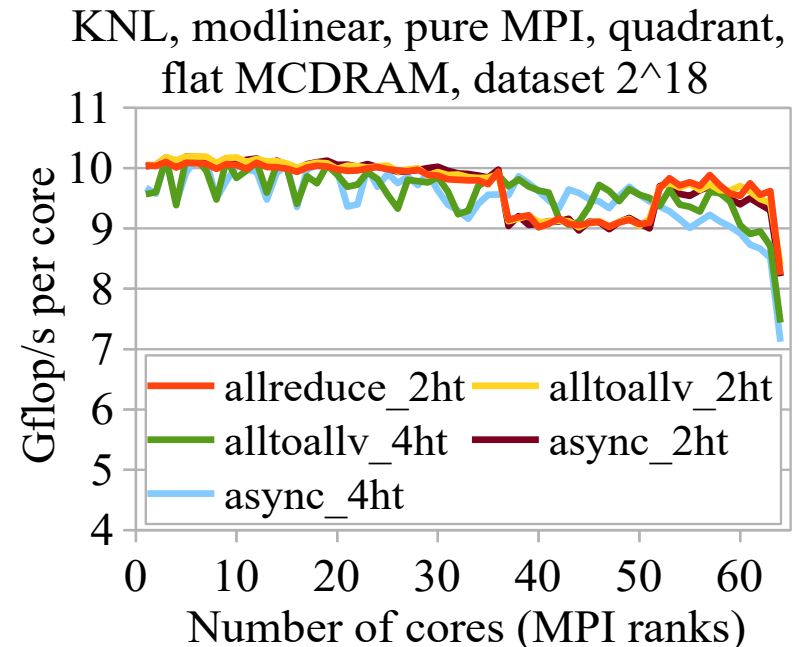
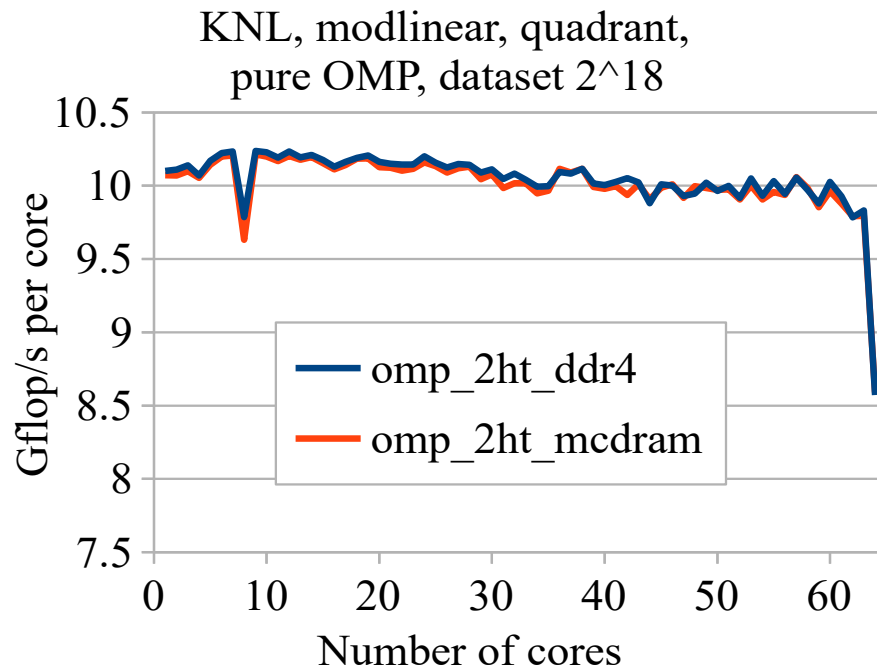


# Optimization results

- Node-level runs

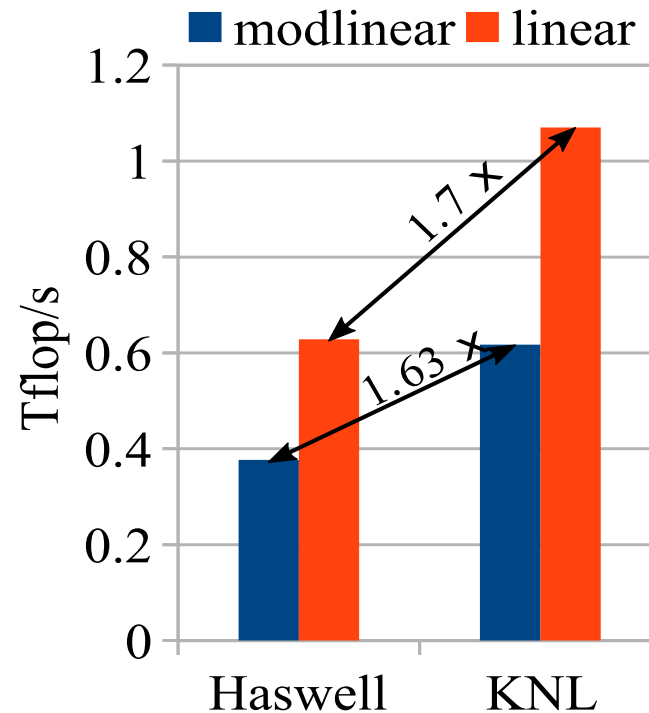
- best configuration: 63 cores x 2 hyperthreads, pure OpenMP, quadrant mode

*> 97% parallel efficiency*



# Optimization results

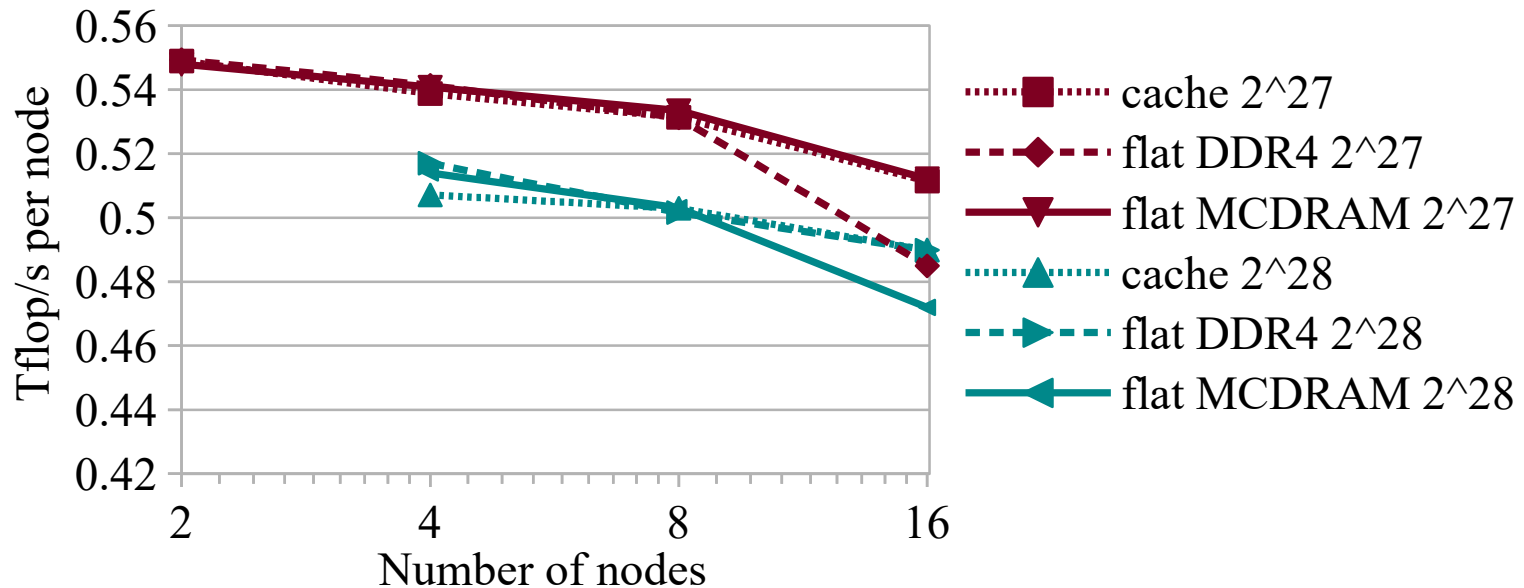
- Node-level runs
  - 1.63 – 1.7x speedup versus Haswell



# 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

- Successful node-level optimization on KNL
- 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
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# 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