Generic and Generative Programming for HPC

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Context

In Scientific Computing ...

- there is *Scientific*
  - Applications are domain driven
  - Users $\neq$ Developers
  - Users are reluctant to changes
- there is *Computing*
  - Computing requires performance ...
  - ... which implies architectures specific tuning
  - ... which requires expertise
  - ... which may or may not be available

The Problem

People *using* computers to do science want to do *science* first.

The Problem – and how we want to solve it

The Facts

- The *”Library to bind them all”* doesn’t exist (*or we should have it already*)
- All those users want to take advantage of new architectures
- Few of them want to actually handle all the dirty work

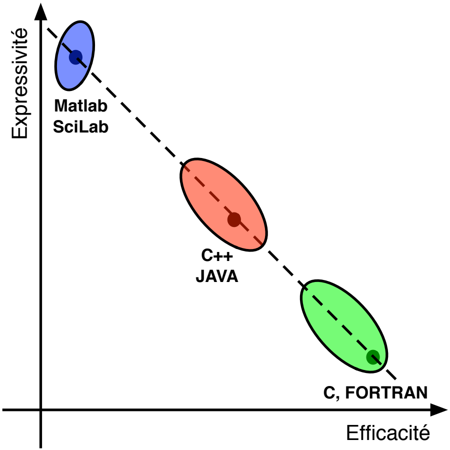
The Ends

- Provide a ”familiar” interface that let users benefit from parallelism
- Helps compilers to generate better parallel code
- Increase sustainability by decreasing amount of code to write

The Means

- Parallel Abstractions: Skeletons
- Efficient Implementation: DSEL
- The Holy Glue: Generative Programming

Efficient or Expressive – Choose one



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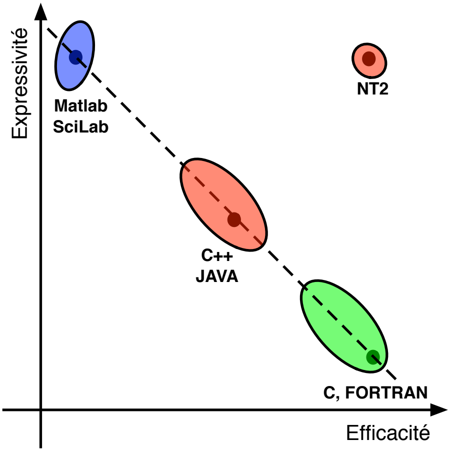


Talk Layout

Talk Layout

Introduction

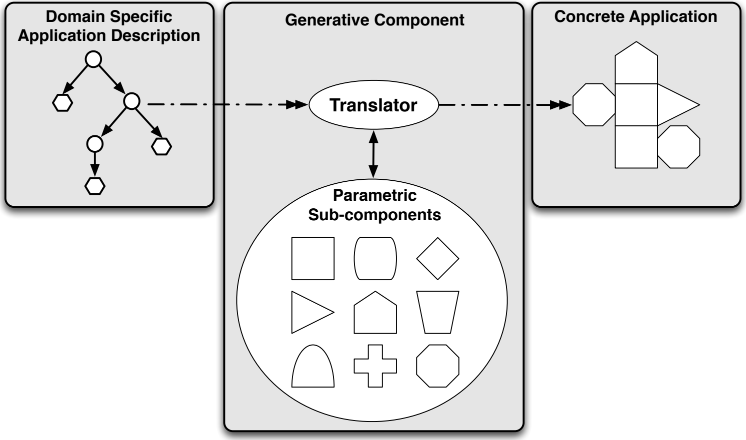
Efficiency

Abstractions

Tools

Conclusion

Generative Programming



Generative Programming as a Tool

Available techniques

- Dedicated compilers
- External pre-processing tools
- Languages supporting meta-programming

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Definition of Meta-programming

Meta-programming is the writing of computer programs that analyse, transform and generate other programs (or themselves) as their data.

From Generative to Meta-programming

Meta-programmable languages

- TEMPLATE HASKELL
- `metaOcaml`
- C++

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C++ meta-programming

- Relies on the C++ TEMPLATE sub-language
- Handles types and integral constants at compile-time
- Proved to be Turing-complete

Domain Specific Embedded Languages

What's an DSEL ?

- DSL = Domain Specific Language
- Declarative language, easy-to-use, fitting the domain
- DSEL = DSL within a general purpose language

EDSL in C++

- Relies on operator overload abuse (Expression Templates)
- Carry semantic information around code fragment
- Generic implementation become self-aware of optimizations

Exploiting static AST

- At the expression level: code generation
- At the function level: inter-procedural optimization

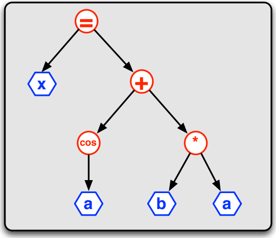
Expression Templates

```
matrix x(h,w),a(h,w),b(h,w);

x = cos(a) + (b*a);
```

```
expr<assign
    ,expr<matrix&>
    ,expr<plus
         , expr<cos
               ,expr<matrix&>
               >
         , expr<multiplies
               ,expr<matrix&>
               ,expr<matrix&>
               >
         >(x,a,b);
```

Arbitrary Transforms applied on the meta-AST




```
#pragma omp parallel for
for(int j=0;j<h;++j)
{
  for(int i=0;i<w;++i)
  {
    x(j,i) = cos(a(j,i))
           + ( b(j,i)
             * a(j,i)
           );
  }
}
```

Embedded Domain Specific Languages

EDSL in C++

- Relies on operator overload abuse
- Carry semantic information around code fragment
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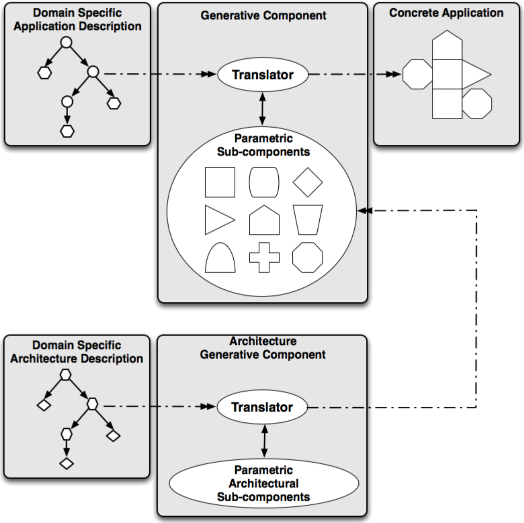
Advantages

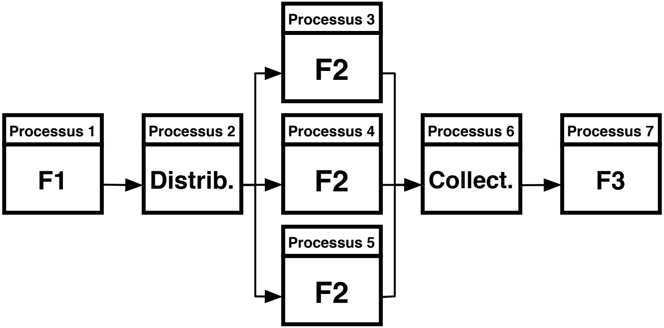
- Allow introduction of DSLs without disrupting dev. chain
- Semantic defined as type informations means compile-time resolution
- Access to a large selection of runtime binding

Architecture Aware Generative Programming



Talk Layout

Spotting abstraction when you see one



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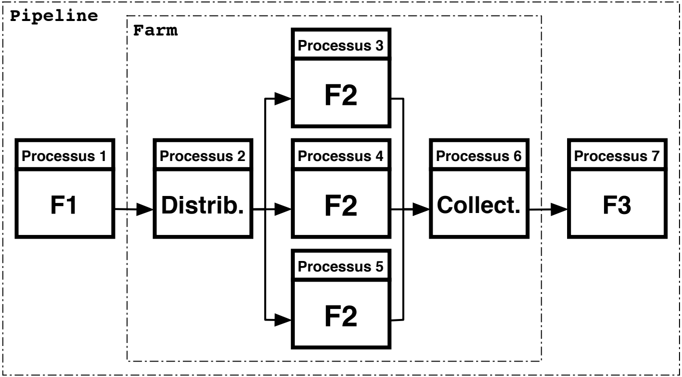

Parallel Skeletons in a nutshell

Basic Principles [COLE 89]

- There are patterns in parallel applications
- Those patterns can be generalized in *Skeletons*
- Applications are assembled as combination of such patterns

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Functionnal point of view

- Skeletons are *Higher-Order Functions*
- Skeletons support a compositionnal semantic
- Applications become composition of state-less functions

Classic Parallel Skeletons

Data Parallel Skeletons

- `map`: Apply a n-ary function in SIMD mode over subset of data
- `fold`: Perform n-ary reduction over subset of data
- `scan`: Perform n-ary prefix reduction over subset of data

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Task Parallel Skeletons

- `par`: Independant task execution
- `pipe`: Task dependency over time
- `farm`: Load-balancing

Why using Parallel Skeletons

Software Abstraction

- Write without bothering with parallel details
- Code is scalable and easy to maintain
- Debuggable, Provable, Certifiable

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Hardware Abstraction

- Semantic is set, implementation is free
- Composability $\Rightarrow$ Hierarchical architecture

Talk Layout

Different Strokes

Objectives

- Apply DSEL generation techniques for different kind of hardware
- Demonstrate low cost of abstractions
- Demonstrate applicability of skeletons

NT^2

A Scientific Computing Library

- Provide a simple, MATLAB-like interface for users
- Provide high-performance computing entities and primitives
- Easily extendable

Components

- Use Boost.SIMD for in-core optimizations
- Use recursive parallel skeletons for threading
- Code is made independant of architecture and runtime

The Numerical Template Toolbox

Comparison to other libraries

Feature	Armadillo	Blaze	Eigen	MTL	uBlas	NT^2
MATLAB-like API	✓	–	–	–	–	✓
BLAS/LAPACK binding	✓	✓	✓	✓	✓	✓
MAGMA binding	–	–	–	–	–	✓
SSE2+ support	✓	✓	✓	–	–	✓
AVX support	✓	✓	–	–	–	✓
AVX2 support	–	–	–	–	–	✓
Xeon Phi support	–	–	–	–	–	✓
Altivec support	–	–	✓	–	–	✓
ARM support	–	–	✓	–	–	✓
Threading support	–	–	–	–	–	✓
CUDA support	–	–	–	–	–	✓

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Principles

- `table<T,S>` is a simple, multidimensional array object that exactly mimics MATLAB array behavior and functionalities
- 500+ functions usable directly either on `table` or on any scalar values as in MATLAB

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- Add `#include <nt2/nt2.hpp>` and do cosmetic changes

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How does it works

- Take a `.m` file, copy to a `.cpp` file
- Add `#include <nt2/nt2.hpp>` and do cosmetic changes
- Compile the file and link with `libnt2.a`

NT2 - From MATLAB ...

```
A1   = 1:1000;
A2   = A1 + randn(size(A1));

X = lu(A1*A1');

rms = sqrt( sum(sqr(A1(:) - A2(:))) / numel(A1) );
```

NT2 - ... to C++

```
table<double> A1 = _(1.,1000.);
table<double> A2 = A1 + randn(size(A1));

table<double> X = lu( mtimes(A1, trans(A1) );

double rms = sqrt( sum(sqr(A1(_) - A2(_))) / numel(A1) );
```

Sigma-Delta Motion Detection

Context

- Mono-modal algorithm based on background substraction
- Use local gaussian model of lightness variation to detect motion
- Target applications: robotic, video survey and analytics, defence
- **Challenge**: Very low arithmetic density
- **Challenge**: Integer-based implementation with small range

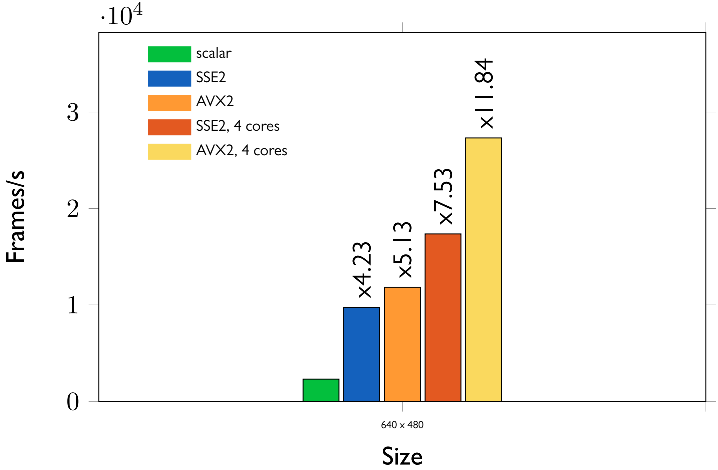
Motion Detection

NT^2 Code

```
table<char> sigma_delta( table<char>& background
                       , table<char> const& frame
                       , table<char>& variance
                       )
{
  // Estimate Raw Movement
  background = selinc( background < frame
                 , seldec(background > frame, background)
                 );

  table<char> diff = dist(background, frame);

  // Compute Local Variance
  table<char> sig3 = muls(diff,3);

  var = if_else( diff != 0
               , selinc( variance < sig3
                       , seldec( var > sig3, variance)
                       )
               , variance
               );

  // Generate Movement Label
  return if_zero_else_one( diff < variance );
}
```

Motion Detection

Performance



Context

- Mathematical model of a financial market containing certain derivative investment instruments.

$$\frac{\partial V}{\partial t} + \frac{1}{2}\sigma^2 S^2 \frac{\partial^2 V}{\partial S^2} + rS\frac{\partial V}{\partial S} - rV = 0$$

- Implementation of European-style option call and pricing
- Target applications: finance, insurance
- **Challenge**: Sensitive to data locality
- **Challenge**: Use complex statistical functions

Black and Scholes Option Pricing

NT^2 Code

```
table<float> blackscholes( table<float> const& Sa, table<float> const& Xa
                         , table<float> const& Ta
                         , table<float> const& ra, table<float> const& va
                         )
{
  table<float> da = sqrt(Ta);
  table<float> d1 = log(Sa/Xa) + (sqr(va)*0.5f+ra)*Ta/(va*da);
  table<float> d2 = d1-va*da;

  return Sa*normcdf(d1)- Xa*exp(-ra*Ta)*normcdf(d2);
}
```

Black and Scholes Option Pricing

NT^2 Code with loop fusion

```
table<float> blackscholes( table<float> const& Sa, table<float> const& Xa
                         , table<float> const& Ta
                         , table<float> const& ra, table<float> const& va
                         )
{
  // Preallocate temporary tables
  table<float> da(extent(Ta)), d1(extent(Ta)), d2(extent(Ta)), R(extent(Ta));

  // tie merge loop nest and increase cache locality
  tie(da,d1,d2,R) = tie( sqrt(Ta)
                       , log(Sa/Xa) + (sqr(va)*0.5f+ra)*Ta/(va*da)
                       , d1-va*da
                       , Sa*normcdf(d1)- Xa*exp(-ra*Ta)*normcdf(d2)
                       );

  return R;
}
```

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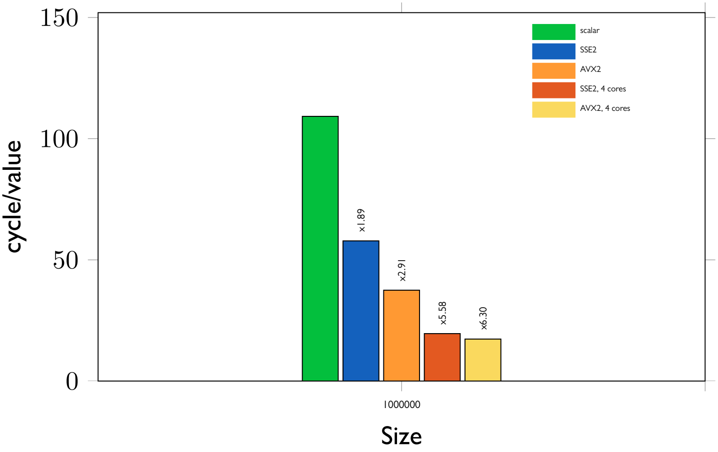
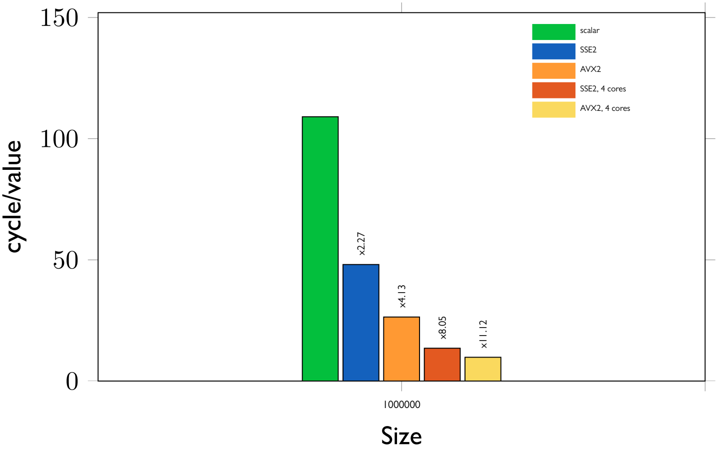
Performance



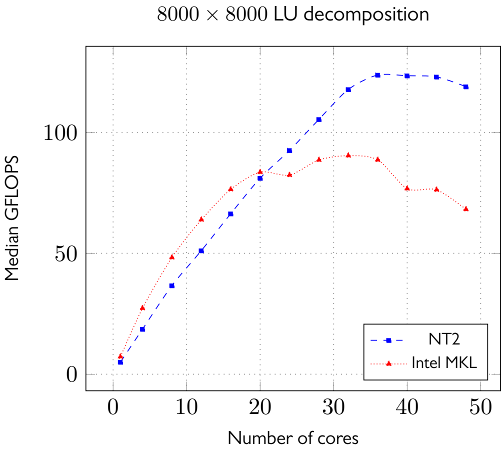
Black and Scholes Option Pricing

Performance with loop fusion



LU Decomposition

Performance



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Let's round this up!

Parallel Computing for Scientist

- Software Libraries built as Generic and Generative components can solve a large chunk of parallelism related problems while being easy to use.
- Like regular language, EDSL needs informations about the hardware system
- Integrating hardware descriptions as Generic components increases tools portability and re-targetability

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Recent activity

- Follow us on `http://www.github.com/MetaScale/nt2`
- Prototype for single source GPU support
- Toward a global generic approach to parallelism

Thanks for your attention