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Reproducible and Accurate Parallel Triangular Solver

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ICIAM 2019, Valencia, Spain.
### IEEE-754 Floating-Point Numbers
- Approximate real numbers on computer.
- $f = \pm \text{mantissa} \cdot 2^{\text{exponent}}$.
- IEEE-754 standard defines formats and rounding modes.
- *binary64* and RTN in this talk.

### Floating-Point Operations
- For $x, y \in \mathbb{F}$ and $x + y \notin \mathbb{F}$, $x + y \neq x \oplus y = \text{round}(x + y)$.
- The same applies for $\ominus, \otimes$ and $\oslash$.

### Operation Order Matters: FP Addition is not Associative
- $a \oplus (b \oplus c) \neq (a \oplus b) \oplus c$.
- For *binary64*’s round-off unit $u = 2^{-53}$:
  - $0 = -1 \oplus (1 \oplus u) \neq (-1 \oplus 1) \oplus u = u$. 
Rounding Errors and Reproducibility

Does Numerical Reproducibility Matter?

Numerical Reproducibility and HPC

- Reproducibility: bitwise identical results for every $p$-parallel run, $p \geq 1$
- Reproducibility $\neq$ Accuracy
- How to debug? to test? to validate? to receive legal agreements?
  - Debug: rounding errors vs. bugs? reproduce errors?
  - Validate: reproduce the reference result? the same results from one run to another?

In Practice?


Telemac2D simulation: a white plot displays a non reproducible result (Nheili et al., 2016)

1 proc., $t = 0.2$ sec.  
2 proc., 0.2 sec.  
2 proc., 0.8 sec.  
2 proc., 1.4 sec.
Strategies for Reproducibility

- **Static order of operations**
  - Static scheduling.
  - Deterministic Reduction.
  - Intel MKL Conditional Numerical Reproducibility (CNR).

- **Pre-rounding Techniques.**
  - ReprodSum and FastReprodSum (Demmel et al., 2013).
  - **Indexed (Binned) floating-point format** (Demmel et al., 2016).
    - Used in ReproBLAS library.

- Higher precision (Villa et al., 2009, Iakymchuk et al., 2015).

- **Correctly rounded** (Chohra et al., 2016).

*a* [http://bebop.cs.berkeley.edu/reproblas/](http://bebop.cs.berkeley.edu/reproblas/)
Rounding Errors and Reproducibility

Our Aim

RARE-BLAS (2017-)

- Reproducible, Accurately Rounded and Efficient BLAS
- Parallel BLAS 1: correctly rounded dot and asum, reproducible and faithfully rounded nrm2
- Parallel BLAS 2: correctly rounded gemv
- Accuracy vs. efficiency
  - Chose and tune summation algorithms wrt. architecture and problem constraints.
  - SIMD (AVX2-512), openMP, MPI
  - Run-time overhead ratio: $\times 1 \rightarrow \times 10$

---

Today: Reproducible Parallel trsv

- Provide a reproducible, accurate and efficient triangular solver.
- Two different approaches are presented and compared.
- Performance evaluation on CPU and Intel Xeon Phi accelerator.

ahttps://gite.lirmm.fr/rare-blas-group/rare-blas
Parallel Triangular Solver

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   • BinnedTrsvIR

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Parallel Triangular Solver

From Classic Forward Substitution to Parallel trsv

Triangular solver

- Given a lower triangular $n \times n$-matrix $T$ and $n$-vector $b$.
- Find $x$ such that $Tx = b$.
- Forward substitution: $x_i = \left( b_i - \sum_{j=1}^{i-1} t_{i,j} \times x_j \right) / t_{i,i}$.
- Dependency of $x_i$ wrt. $x_j$, $j < i$. 
Sequential computation

- $x_1 = b_1 / t_{1,1}$.
- $x_i = (b_i - \sum_{j=1}^{i-1} t_{i,j} \times x_j) / t_{i,i}$.

Sources of non reproducibility

- Dot product accumulation
- SIMD lengths
- SIMD reduction schemes
Parallel Triangular Solver

Triangular Solver: Parallel Case

Parallel Process
- \textit{trsv}: sequential.
- \textit{gemv}: parallel.

Parallel computation
- \( x_i = \left( b_i - \sum_{j=1}^{r} t_{i,j} \times x_j \right. \)  \\
  \left. - \sum_{j=r+1}^{2r} t_{i,j} \times x_j \right) - \sum_{j=2r+1}^{i-1} t_{i,j} \times x_j \right) / t_{i,i}.

Sources of non reproducibility
- Dot product: partial accumulations wrt. block size \( r \)
- Accumulation order wrt. \textit{gemv} scheduling
- \textit{gemv}: SIMD lengths, SIMD reduction schemes
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Trade-off
Efficiency vs. Accuracy vs. Reproducibility

RTrsv
- Correctly rounded \( b_i - \sum_{j=1}^{i-1} t_{i,j} \times x_j \)
- EFT: TwoProd, HybridSum (Zhu-Hayes, 2009)

BinnedTrsvIR
- Reproducibility: BinnedTrsv
  - Binned accumulation à la Demmel-Nguyen’s ReproBLAS.
  - Efficiency: “only” target reproducibility
- Accuracy: Iterative refinement
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RTrsv: Relies on HybridSum (Zhu-Hayes, 2009)

Parallel Process
- EFT blocks use HybridSum to transform several rows in parallel.
- trsv blocks build on previous transformation to ensure correctly rounded $b_i - \sum_{j=1}^{i-1} t_{i,j} \times x_j$ and then divide it by $t_{i,i}$. 

\[
trsv \quad Parallel \ EFT \quad trsv \\
\quad Parallel \ EFT \quad trsv \\
\quad Parallel \ EFT \quad trsv \\
\]
Error-Free Transformation for summation

\[ V \]

\[ \text{Split}(v_j, H, L) \]

\[ C_{\text{exp}}(L) += L \]

\[ C_{\text{exp}}(H) += H \]

\[ \sum_{j=1}^{n} v_j = \sum_{j=1}^{2048} c_j \]
Error-Free Transformation for trsv

\[ T[i, :] X[:], T[i, :] \]

\[ \text{TwoProd}(t_{i,j}, x_j) \]

\[ \text{result} \]

\[ \text{error} \]

\[ C \]

Philippe Langlois (UPVD)

Reproducible Triangular Solvers

RTrsv

ICIAM 2019, Valencia, Spain
Error-Free Transformation for trsv

\[
T[i, :] \times X[:]
\]

\[
C
\]

\[
T_{\text{TwoProd}}(t_{i, j}, x_j)
\]

\[
\text{result}
\]

\[
\text{error}
\]

Parallel EFT
Error-Free Transformation for \texttt{trsv}

\[
T[i, :] \times X[:]
\]

Parallel EFT

\[
\text{TwoProd}(t_{i,j}, x_j)
\]

\[
b_i - \sum_{j=1}^{m} t_{i,j} \times x_j - \sum_{j=m+1}^{i-1} t_{i,j} \times x_j = \sum_{j=1}^{2048} C_j
\]
First Results (detail later)

Reproducible but a bit disappointing

- Reproducible solver
- but correctly rounded accumulation $\Rightarrow$ solution accuracy improvement
- with run-time overhead.
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Parallel Process

- The input matrix is recursively decomposed into:
  - Square \textit{GEMV} blocks.
  - Triangular \textit{TRSV} blocks.
- Sequential small \textit{TRSV} blocks
- Parallel \textit{GEMV} blocks.

Reproducibility

- FP multiplications and divisions
- All accumulations are performed into a $n$-vector of Indexed FP numbers: one for every $x_i$
Indexed Floating-Point Numbers (Demmel-Nguyen, 2016)

\[ p_i = \sum_k v_k \]

\[ v_1 \]
\[ v_2 \]
\[ v_3 \]
\[ \vdots \]
\[ v_n \]
Fixed exponent range decomposition

\[ p_i = \sum_k v_k \]

\[ v_1 \]
\[ v_2 \]
\[ v_3 \]
\[ \vdots \]
\[ v_n \]
De facto parallel sharing

\[ p_i = \sum_{k} v_k \]

\[
\begin{array}{c}
\text{Thread 0} \\
\text{Thread 1} \\
\text{Thread 2}
\end{array}
\]

\[
\begin{array}{c}
v_1 \\
v_2 \\
v_3 \\
\vdots \\
v_n
\end{array}
\]
Indexed Floating-Point Numbers (Demmel-Nguyen, 2016)

Independent first significant shrunk

\[ p_i = \sum_{k_i} v_k \]

\[ \begin{align*}
  v_1 & \quad \text{Thread 0} \\
  v_2 & \quad \text{Thread 1} \\
  v_3 & \quad \text{Thread 2}
\end{align*} \]
Indexed Floating-Point Numbers (Demmel-Nguyen, 2016)

Operand splitting: $K = 1$

$$p_i = \sum_k v_k$$

Thread 0

Thread 1

Thread 2
Operand splitting: $K = 2$

$$p_i = \sum_{k} v_k$$

Thread 0

Thread 1

Thread 2
"Exact" thread accumulations

\[ p_i = \sum_k v_k \]

- Thread 0
- Thread 1
- Thread 2
"Exact" reduction and final rounding

\[ p_i = \sum_{k} v_k \]

\begin{align*}
&v_1 & & \text{Thread 0} \\
&v_2 & & \text{Thread 1} \\
&v_3 & & \text{Thread 2} \\
&\vdots & & \\
&v_n & & \\
\end{align*}
Reproducible Triangular Solvers

BinnedTrsvIR: BinnedTrsv + Iterative Refinement

Reproducible Iterative Refinement

1. Solve the system with \textit{BinnedTrsv} and \( K = 2 \).
   - Reproducibility
   - Tradeoff efficiency vs. initial accuracy

2. Compute \( r^{(i)} = b - T\hat{x} \) using higher precision.
   - \( \times \rightarrow \text{TwoProd} \)
   - Higher precision indexed FP numbers: \( K = 3 \)
   - Parallel and reproducible

3. Solve the system \( Ad^{(i)} = r^{(i)} \) with reproducible \textit{BinnedTrsv}

4. Update \( \hat{x} = \hat{x} + d^{(i)} \).

5. Repeat from 2 until \( \hat{x} \) is accurate enough.
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Experimental Framework: Hardware and Software Configurations

**CPU Configuration**
- Dual Intel Xeon E5-2650 v2 16 cores (8 per socket).
- Memory bandwidth 59.7 GB/s.

**Many-core Accelerator**
- Intel Xeon Phi 7120 accelerator, 60 cores.
- Memory bandwidth 352 GB/s.

**Compiler and Options**
- Intel compiler (17.0.1)
- Intel OpenMP 5.0
- `-O3 -fp-model double -fp-model strict -funroll-all-loops`
  - `-fp-model double`: rounds intermediate results to 53-bit precision
  - `-fp-model strict`: disable contractions
Accuracy and Performance Experiments

Experiments

- System size
  - Accuracy: \( n = 1000 \)
  - Run-time: \( n \in [10000, 15000] \)
- \( \text{Cond}(T, x) = \frac{\|T^{-1}\| \|T\| \|x\|_\infty}{\|x\|_\infty} \)
  - Accuracy: \( \text{Cond} \in [10^5, 10^{15}] \)
  - Run-time: \( \text{Cond} = 10^8 \)
- Reference solution: \( \tilde{x} = \text{MPFR}(T^{-1}b) \)
- Relative error = \( \frac{\|\tilde{x} - \hat{x}\|_\infty}{\|\tilde{x}\|_\infty} \)
- Normalized Residual = \( \frac{\|b - T\hat{x}\|_\infty}{\|b\|_\infty} \)

Challenging solutions

- Accuracy: Intel MKL Trsv (b64)
- High accuracy: XBLAS double-doubled Trsv
- Performance: Intel MKL Trsv
Reproducible Solvers: Accuracy Results

Accuracy: correctly rounded (RTrsv) vs. reproducible (BinnedTrsv) dot prods → slightly but not significantly better

More accuracy: similar and classic iterative refinement effect

Residual: no condition effect, nor solution accuracy significance, slight effect of the correctly rounded version (RTrsv)
Reproducible Solvers: Performance Results

Run-time overhead ratio vs. MKL Trsv, Cond = 10^8.

<table>
<thead>
<tr>
<th></th>
<th>Sequential</th>
<th>Parallel CPU</th>
<th>Parallel Accelerator</th>
</tr>
</thead>
<tbody>
<tr>
<td>RTrsv</td>
<td>×10</td>
<td>×5</td>
<td>×5 – 10</td>
</tr>
<tr>
<td>BinnedTrsv</td>
<td>×2</td>
<td>×1</td>
<td>×0.7 – 1.2</td>
</tr>
<tr>
<td>BinnedTrsvIR</td>
<td>×15 – 20</td>
<td>×8 – 10</td>
<td>×2</td>
</tr>
</tbody>
</table>

Note: no accelerator benefit (trsv dependencies – as it)

- Parallel solutions scale well
- Reproducibility: from no over-cost to very reasonable cost with BinnedTrsv
- Accuracy cost: not free (iterative refinement) but interesting for accelerator
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Conclusion

- Numerical reproducibility for SIMD, multi-core, many-core architectures
- Accuracy: similar to XBLAS
- Run-time performance (vs. MKLTrsv):

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Future Works

- Higher level BLAS: compute bound algorithms ⇒ need for other strategies
- Auto tuning to easy optimization
- Build a reproducible LAPACK upon RARE-BLAS