Optimizing a 3D Multigrid Algorithm for the IA-64 Architecture

Markus Stürmer, Jan Treibig, Ulrich Rüde System Simulation (Computer Science 10) University Erlangen-Nuremberg

Outline

- Motivation and Introduction
 - The Itanium 2 Processor
 - Model Problem
 - Simple Multigrid V-Cycle
- Optimization
 - Reduction of Floating Point Operations
 - Reduction of Memory Throughput
 - Prefetching Techniques
- Results
- Conclusions



IA-64 - Itanium 2

key concept:

- simpler control logic...
 - in-order execution
 - Explicitly Parallel Instruction Computing
 - no hardware prefetchers
- ... but more resources
 - large register file
 - big and fast caches
 - multiple execution units
 - up to 6 instructions per cycle (2 fused multiply-add)
- looks suitable for scientific computing
- more predictable behavior enables better study of optimization techniques



Poisson's Equation...

elliptic PDE

$$\Delta \phi = f \qquad 3D \qquad \frac{\partial^2}{\partial x^2} + \frac{\partial^2}{\partial y^2} + \frac{\partial^2}{\partial z^2} = f$$

discretized by finite differences to

$$\frac{U_{x+1,y,z}+U_{x-1,y,z}+U_{x,y+1,z}+U_{x,y-1,z}+U_{x,y,z+1}+U_{x,y,z+1}-6\cdot U_{x,y,z}}{h^2}=F_{x,y,z}$$

7-point stencil update:

```
 \begin{array}{l} U(x,y,z) = (1/6) \cdot (\\ U(x+1,y,z) + U(x-1,y,z) + U(x,y+1,z) \\ + U(x,y-1,z) + U(x,y,z+1) + U(x,y,z-1) \\ - h^2 \cdot F(x,y,z) \\ ) \end{array}
```

here: Dirichlet boundary conditions only



Relaxation Methods

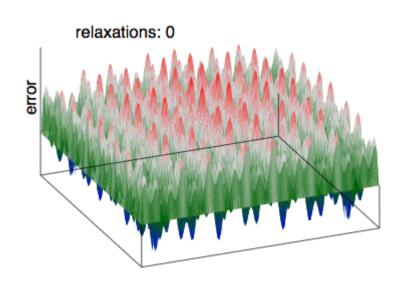
linear system of equations from descretized PDE

$$Au = f$$

we usually only have an approximation with unknown error

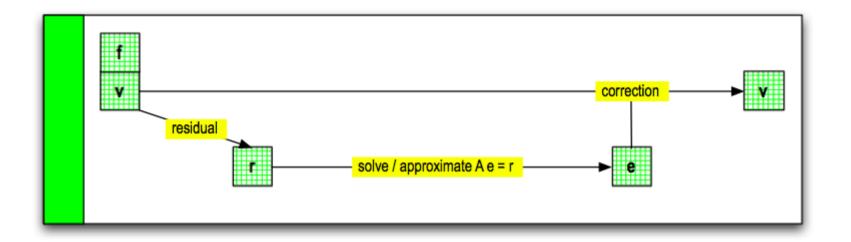
$$A(v+e)=f$$

 most iterative solvers have error smoothing property





Residual Equation



The residual

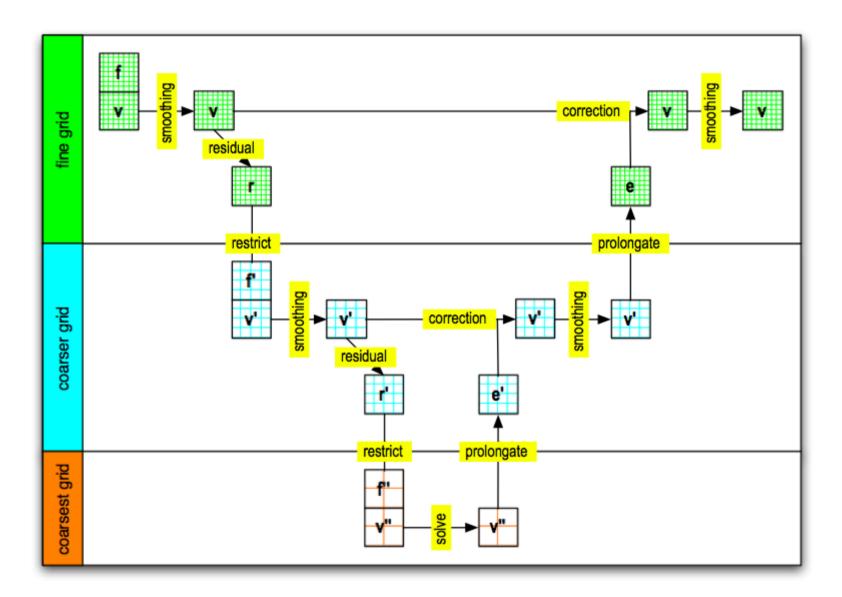
$$r = f - A v$$

and the error satisfy the original relationship

$$Ae=r$$



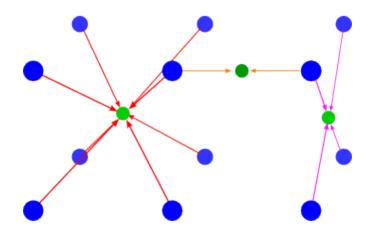
The Multigrid V-Cycle





Components Poisson 3D MG V-Cycle

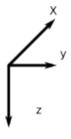
- smoother
 - Red-Black Gauss-Seidel
- calculate residual
- restriction
 - 27 point stencil (full weighting)
- prolongation and correction
 - tri-linear interpolation

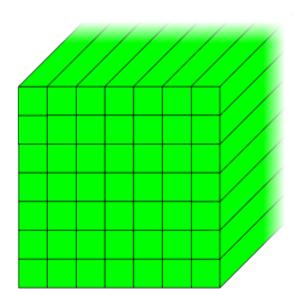


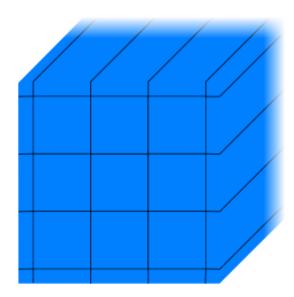


Optimization I

- prolongation / interpolation
 - can neglect "red" points if at least one post-smoothing step
 - local blocking
 - fine grid points visited only once



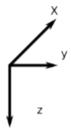


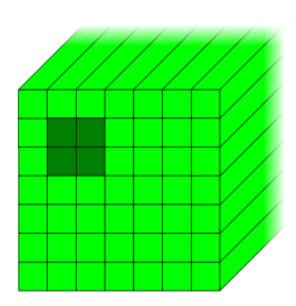


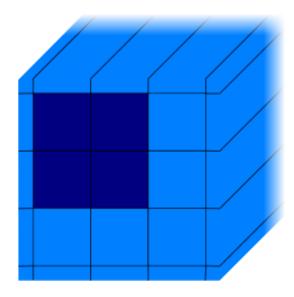


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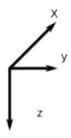


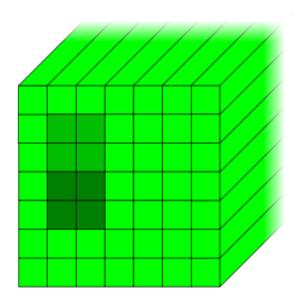


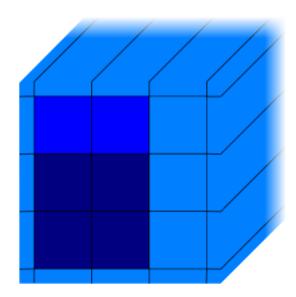


Optimization I

- prolongation / interpolation
 - can neglect "red" points if at least one post-smoothing step
 - local blocking
 - fine grid points visited only once









Optimization II

- prolongation / interpolation
 - can neglect "red" points if at least one post-smoothing step
 - local blocking
 - fine grid points visited only once
- restriction
 - local blocking
 - residual at "black" points equals zero if at least one presmoothing step

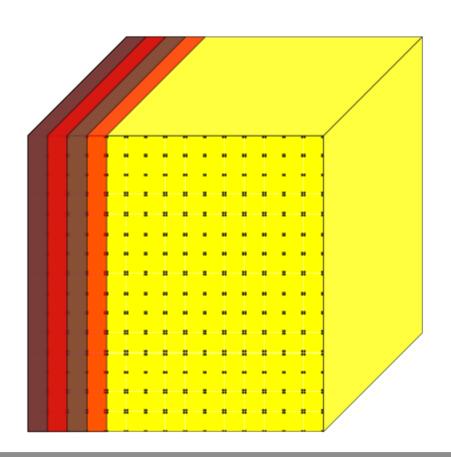


Optimization III

- prolongation / interpolation
 - can neglect red points if at least one post-smoothing step
 - local blocking
 - fine grid points visited only once
- restriction
 - local blocking
 - residual at "black" points equals zero if at least one presmoothing step
- calculation of residual
 - only necessary for "red" points
 - can be written over "red" unknowns

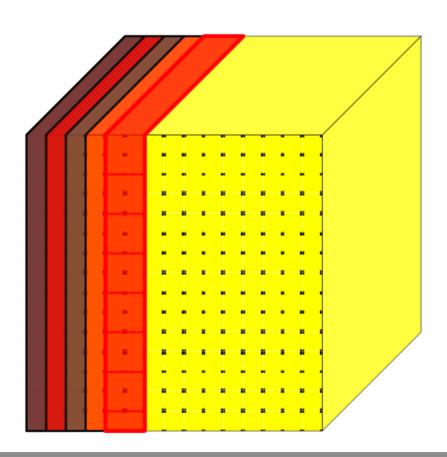


smoother calculate residual



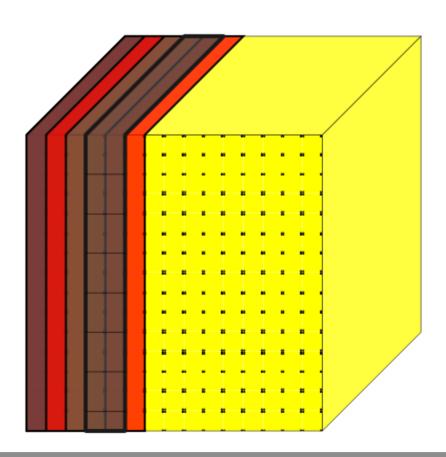


smoother calculate residual



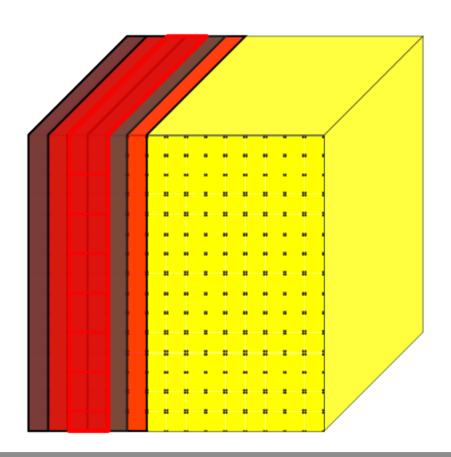


smoother calculate residual



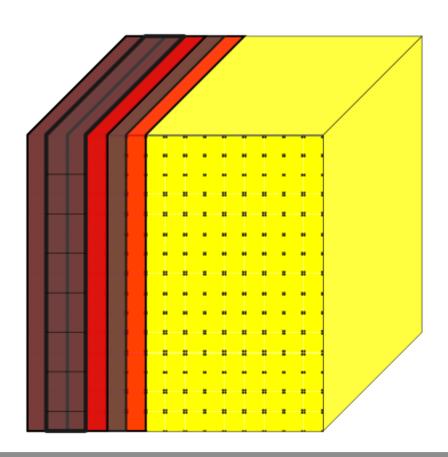


smoother calculate residual



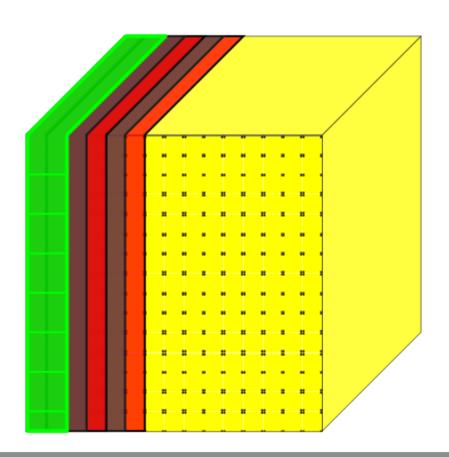


smoother calculate residual



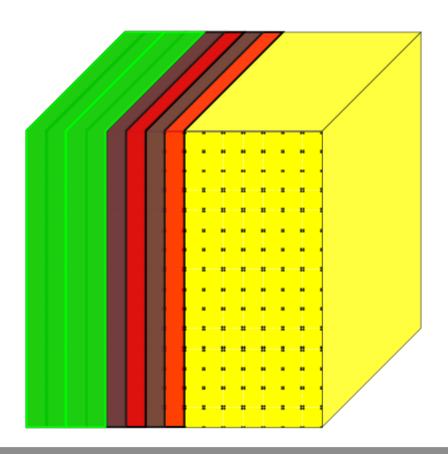


smoother calculate residual



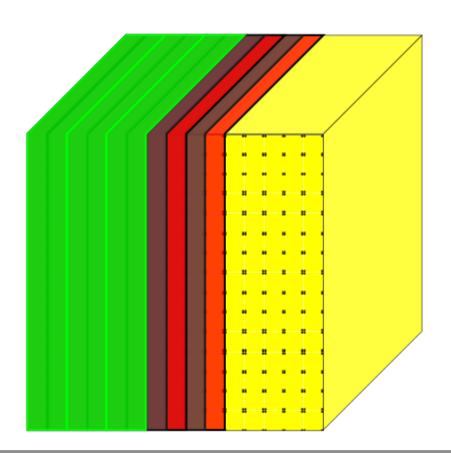


smoother calculate residual





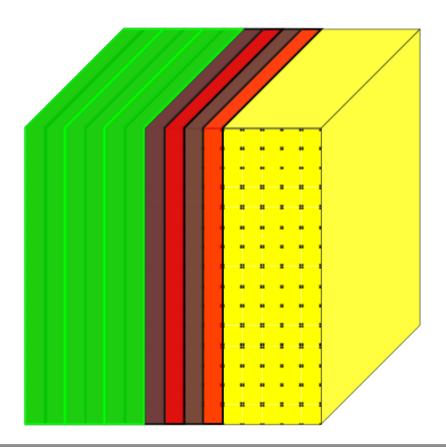
smoother calculate residual





 smoother calculate residual temporal blocking

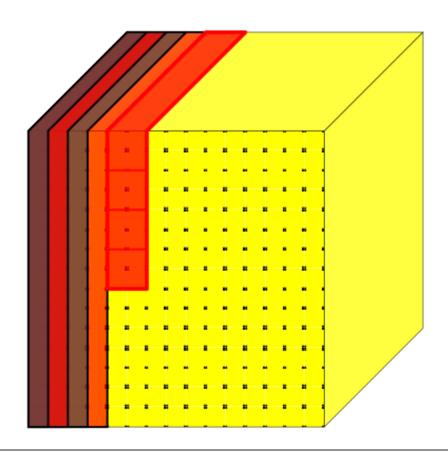
What to do for larger planes?





smoother calculate residual

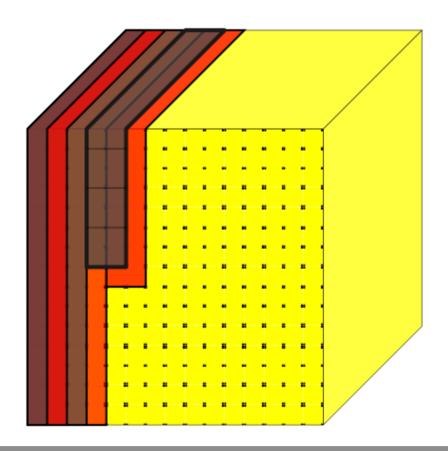
temporal blocking





smoother calculate residual

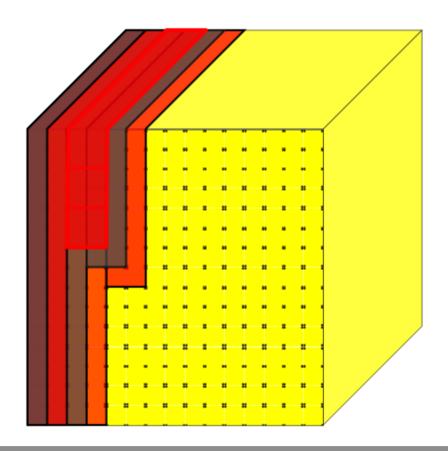
temporal blocking





smoother calculate residual

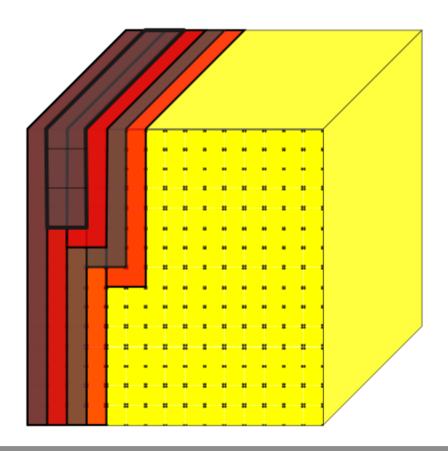
temporal blocking





smoother calculate residual

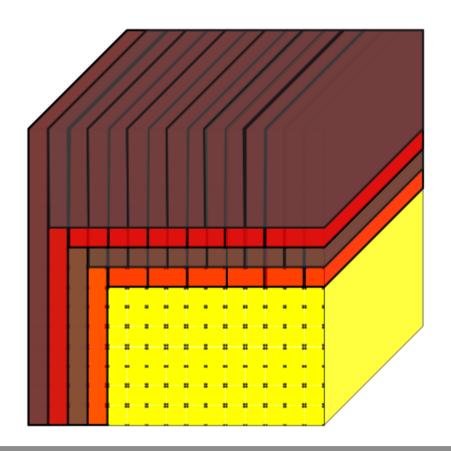
temporal blocking





smoother calculate residual

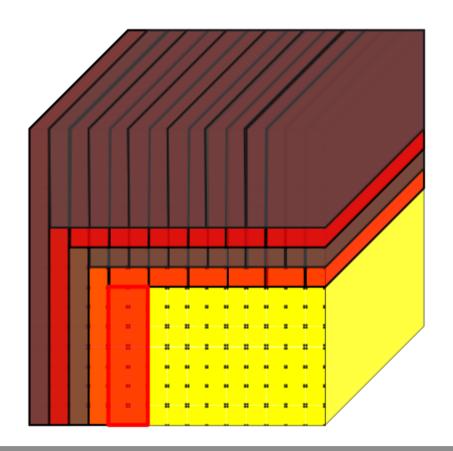
temporal blocking





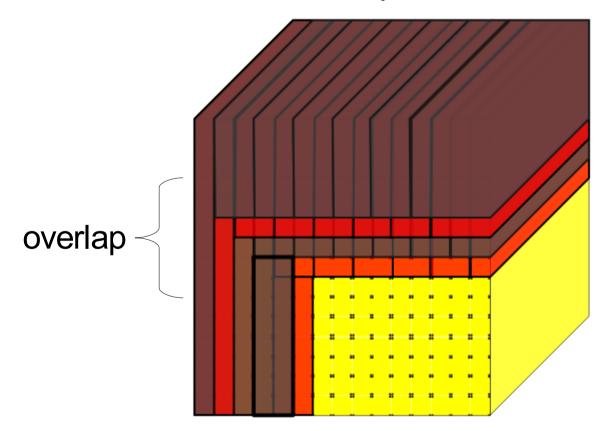
smoother calculate residual

temporal blocking





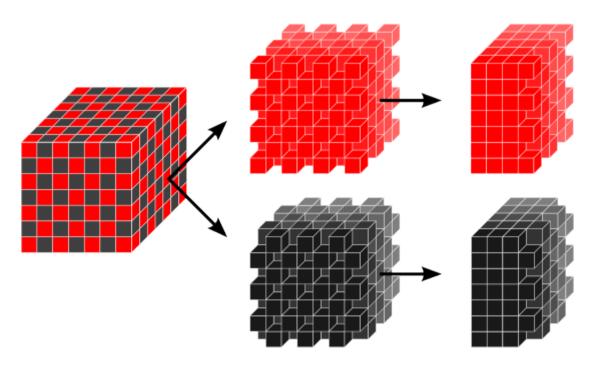
- smoother calculate residual
- temporal blocking
- additional blocking level
- can be used for thread level parallelization





Memory Layout

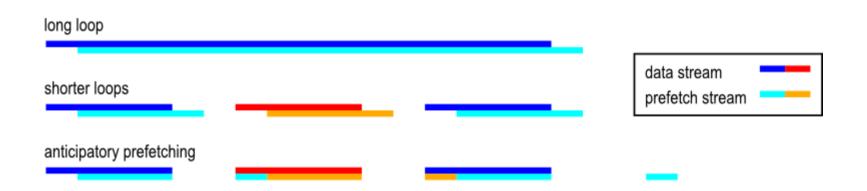
- separates "red" and "black" points
- reduces memory transfer
 - interpolation/correction and restriction operate on half as much fine grid data
 - lower inter-cache transfer for blocked smoother
- more complicated address calculation





Prefetching on IA-64

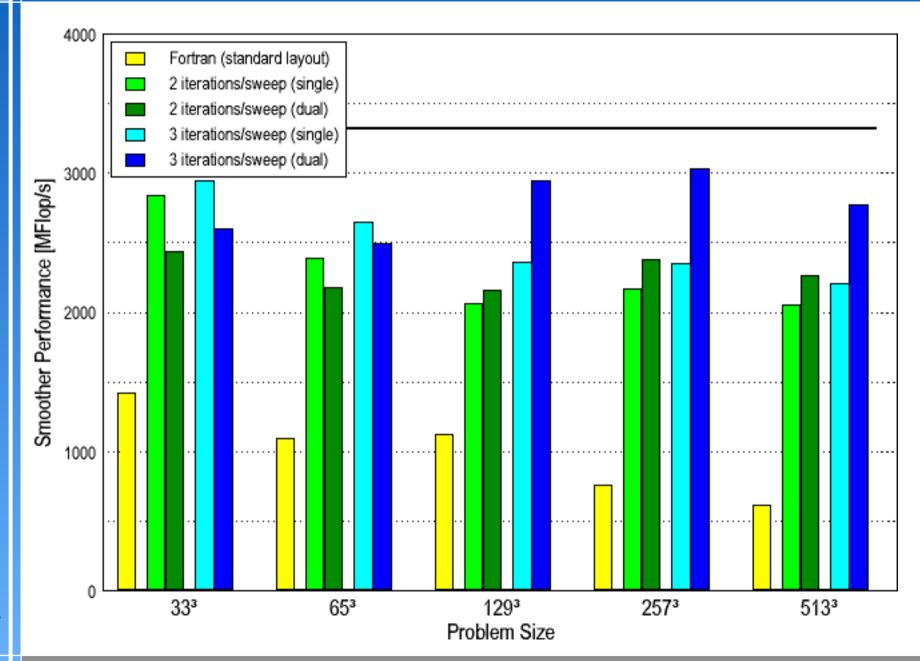
anticipatory prefetching



- extended prefetching for RBGS-smoother
 - blocking methods suffers from memory bursts
 - prefetching of data for next block is distributed over current blocked calculation
 - results in smoother memory throughput

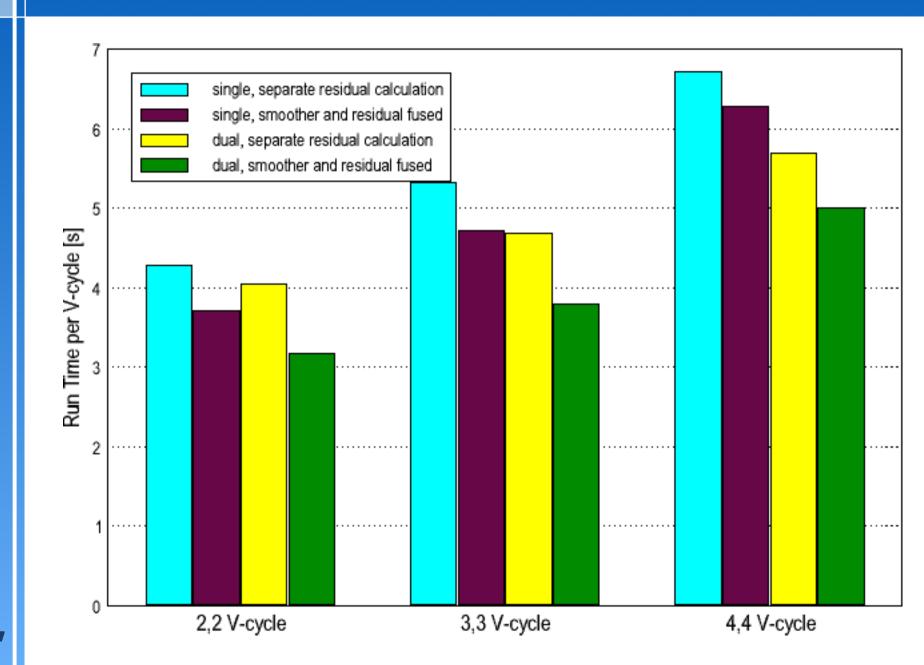


Smoother Performance



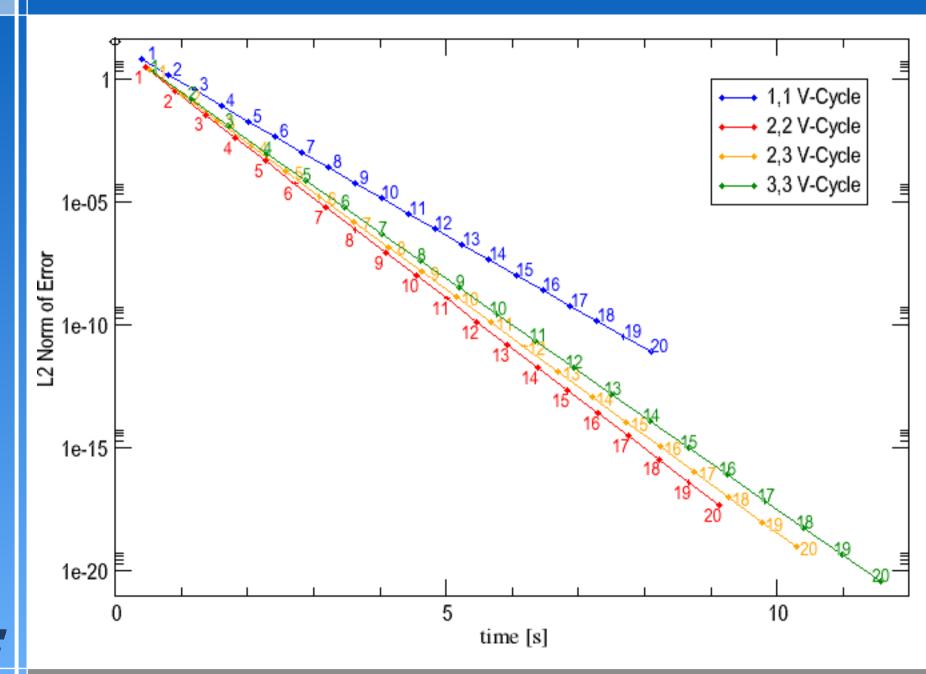


V-Cycle Performance



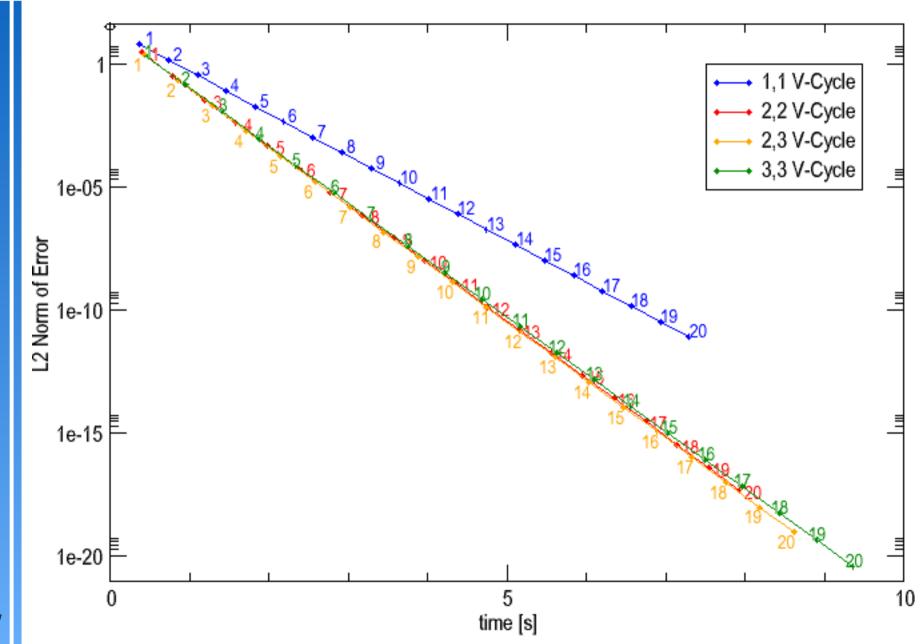


Convergence - 257³ on single CPU





Convergence - 257³ on two CPUs





Conclusions

- Itanium 2 has huge potential but is hard to program
- optimization techniques must be tuned for specific platform
- speed-up of factor 3 to 5 possible
- optimal parameters for algorithm can depend on machine configuration
- elaborate prefetching can dramatically improve performance of blocked code

