

Course Description

This course covers the design and implementation of computer systems from the perspective of the hardware software interface. The purpose of this course is for students to understand the relationship between the operating system, software, and computer architecture. Students that complete the course will have learned operating system fundamentals, computer architecture fundamentals, compilation to hardware abstractions, and how software actually executes from the perspective of the hardware software/boundary. The course will focus especially on understanding the relationships between software and hardware, and how those relationships influence the design of a computer system's software and hardware. The course will convey these topics through a series of practical, implementation-oriented lab assignments.

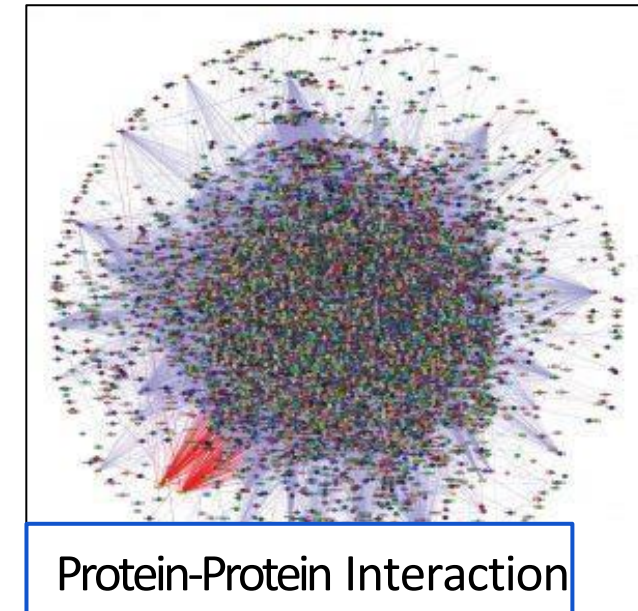
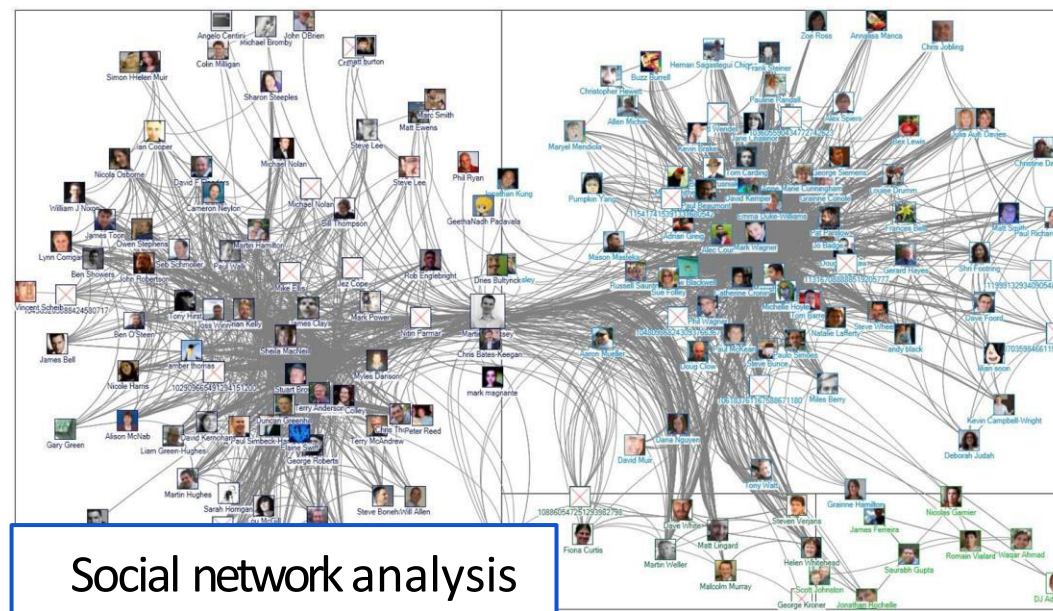
Lecture 15: Sparsity

Credit: Brandon Lucia

Today: Sparse Problems

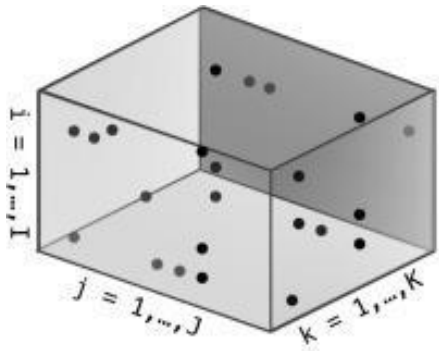
- What is a sparse problem? Why are they called “sparse”?
- What makes sparse problems hard?
- Roofline performance modeling
- Hardware and software strategies for optimizing sparse problems

Graph Processing Problems are Sparse Problems

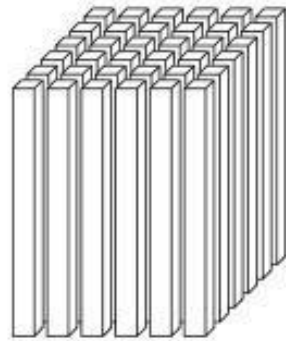


The canonical examples of sparse problems are graph processing applications.

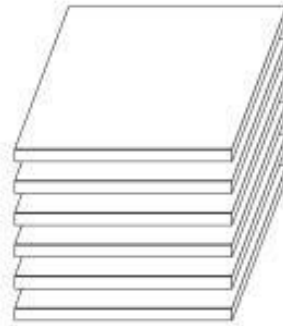
Machine Learning Problems are Sparse Problems



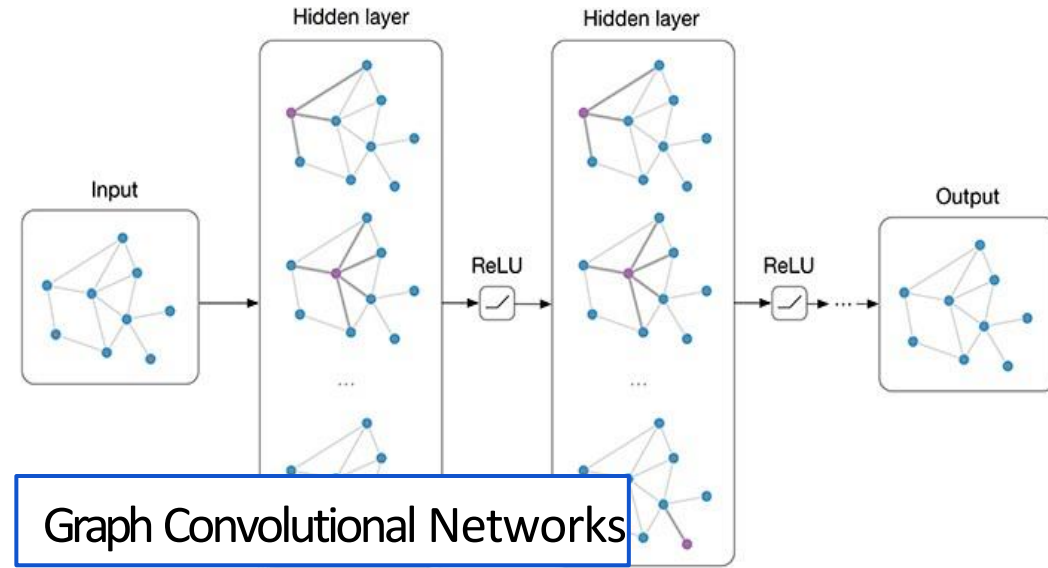
Data Mining



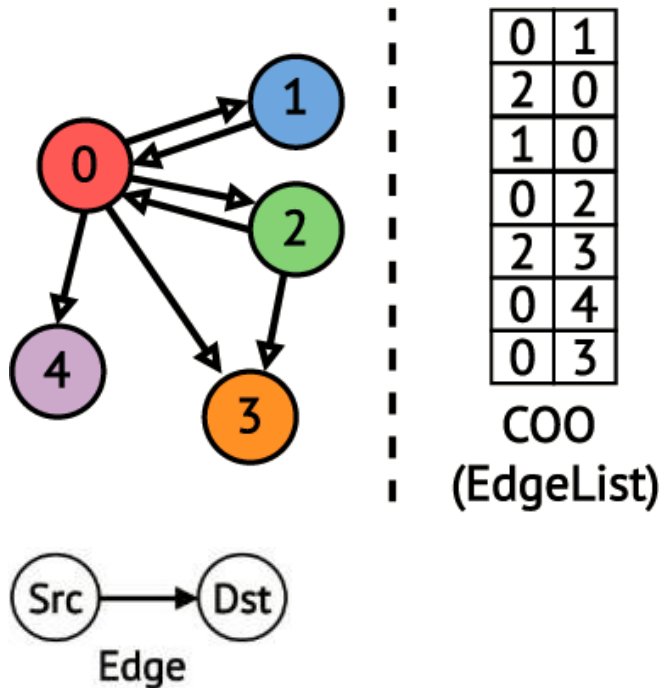
(b) Mode-1 fibers:
 $\mathbf{f}_{:,jk} = \mathcal{X}(:, j, k)$



(c) Slices:
 $\mathbf{S}_{::k} = \mathcal{X}(:, :, k)$



What does a graph processing program look like?



 dstData

 srcData

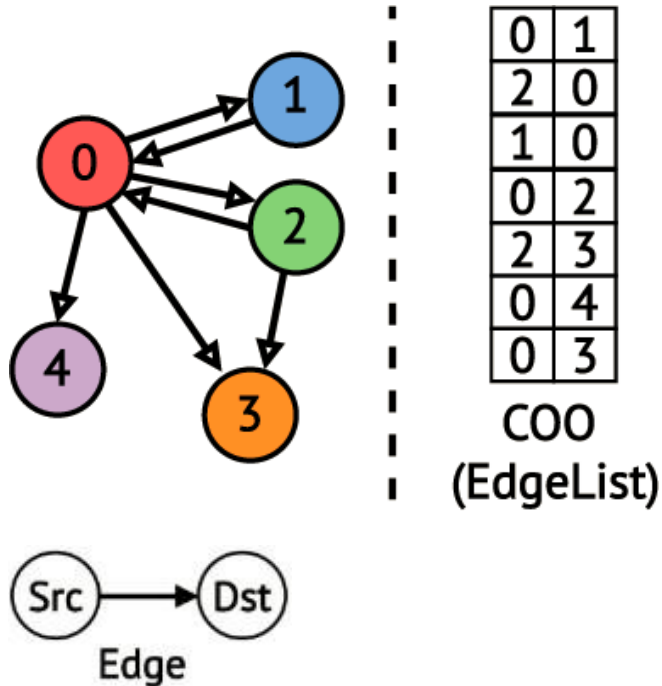
```
for e in EL:  
    dstData[e.dst] =  
        f(srcData[e.src], dstData[e.dst])
```

stores vertex property information

if srcData == dstData, updating in-place;

often “swap” srcData & dstData from 1 iteration to the next iteration

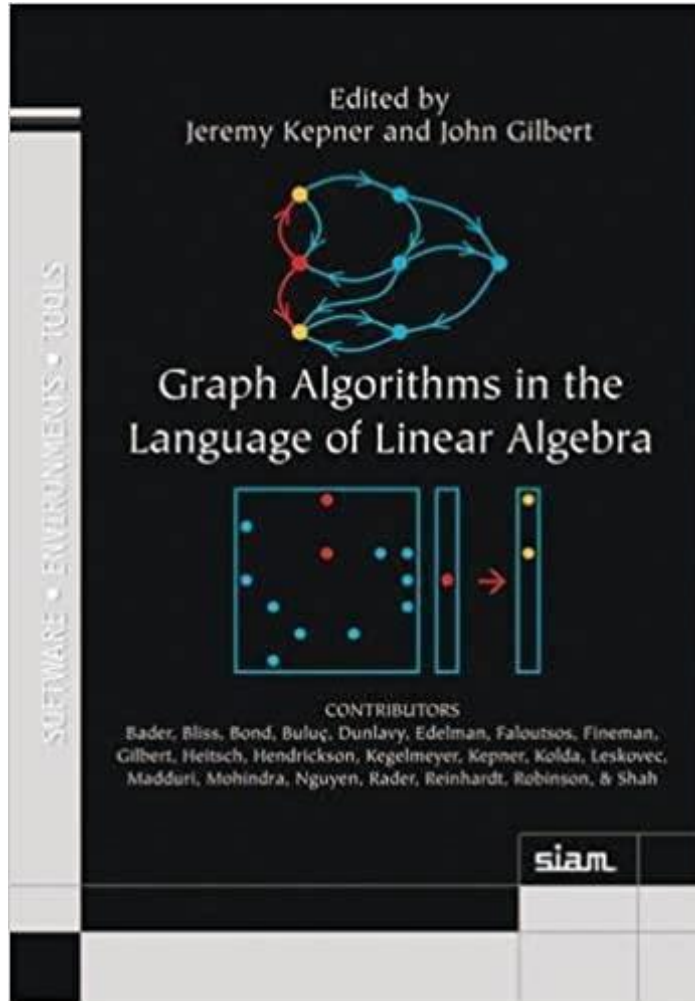
What does a graph processing program look like?



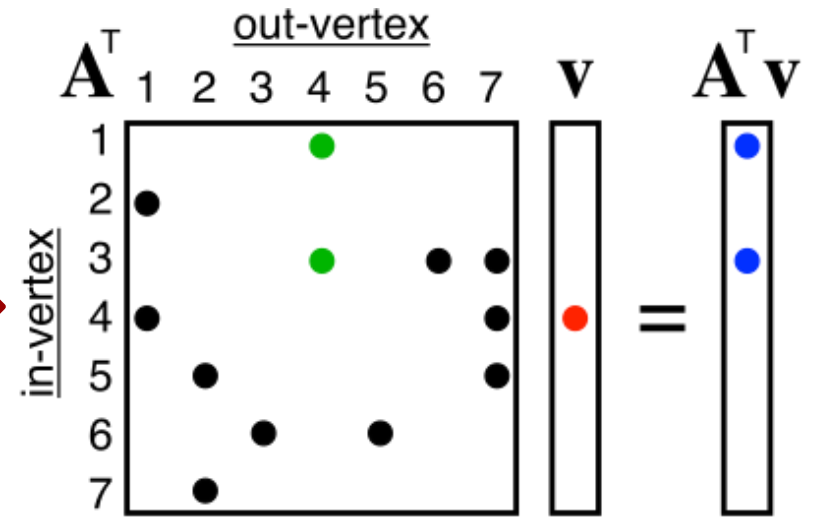
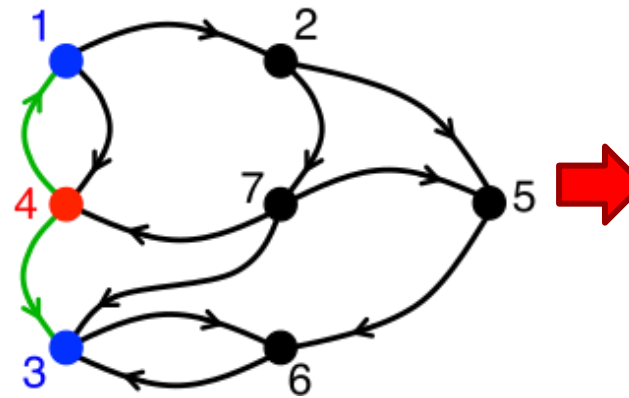
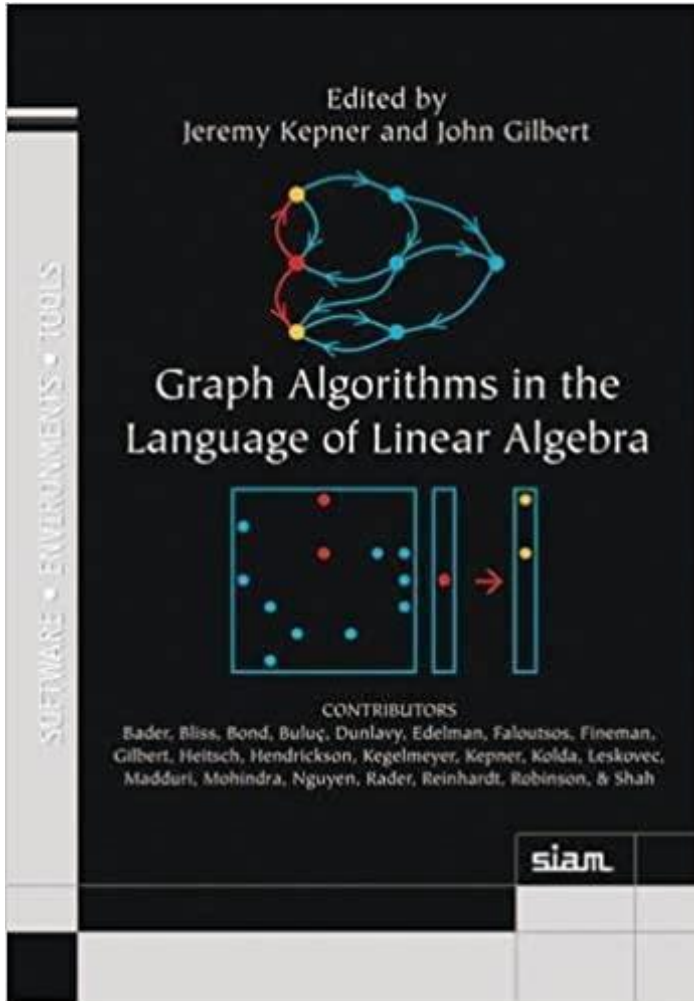
```
PageRank(-ish) {  
  for e in EL:  
    rank_n[e.dst] =  
      rank_nminus1[e.src] + rank_n[e.dst]  
}
```

rank_n is a webpage's rank in this iteration,
rank_nminus1 is rank_n from the last iteration

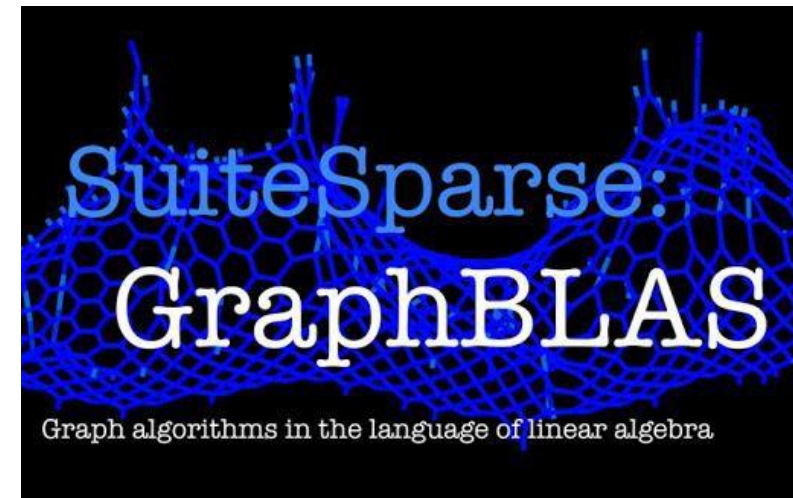
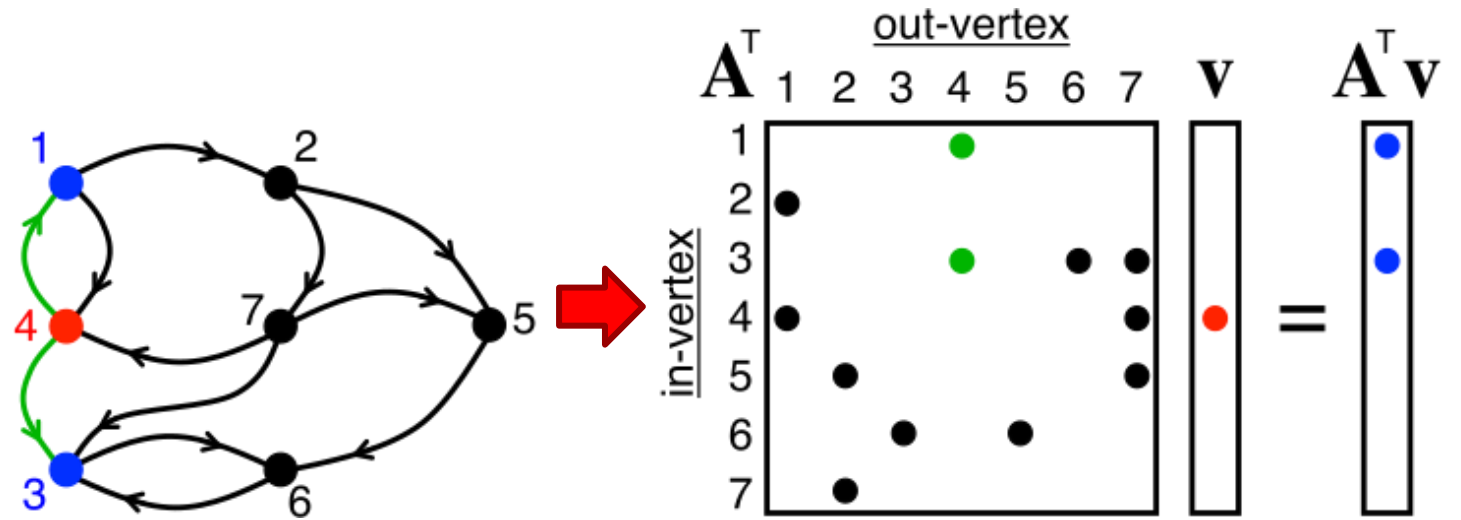
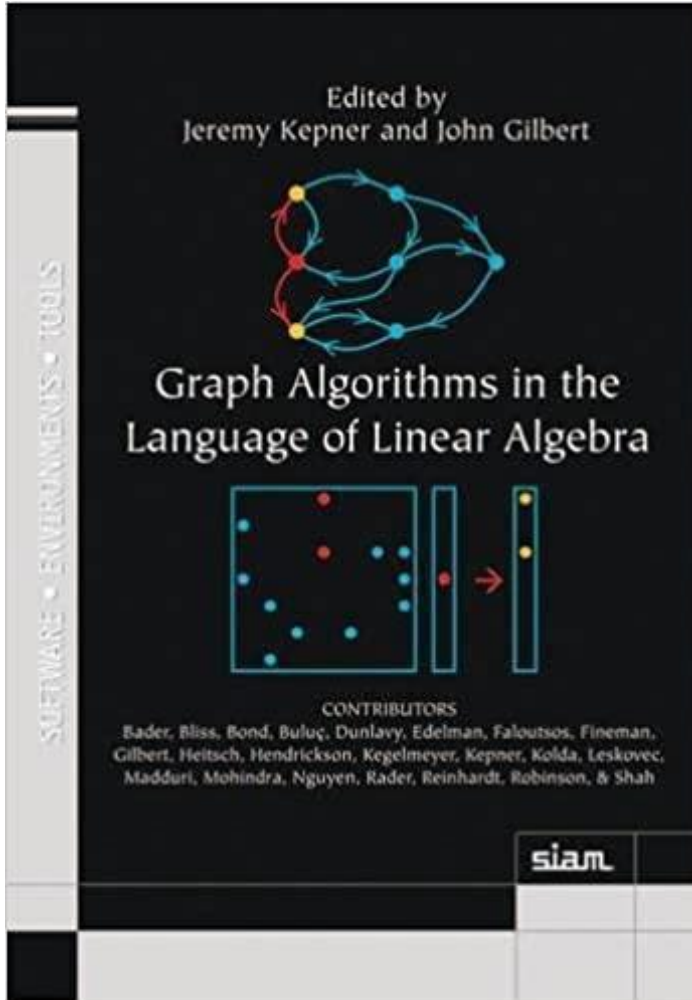
Graph Analytics can be mapped to Sparse Linear Algebra



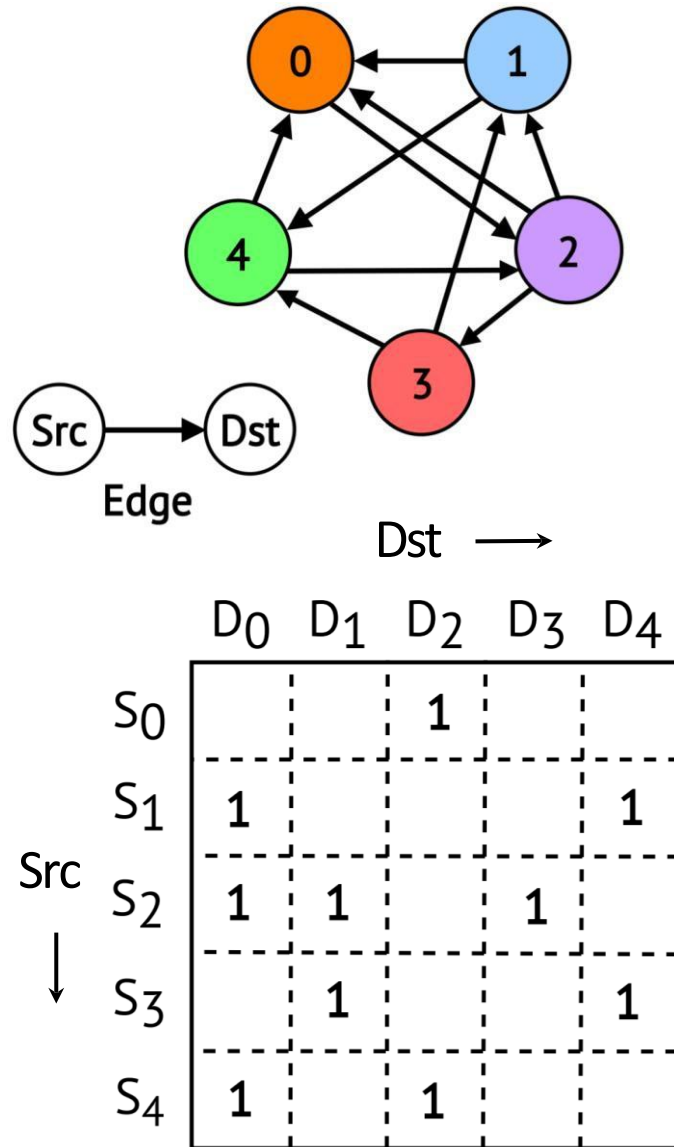
Graph Analytics can be mapped to Sparse Linear Algebra



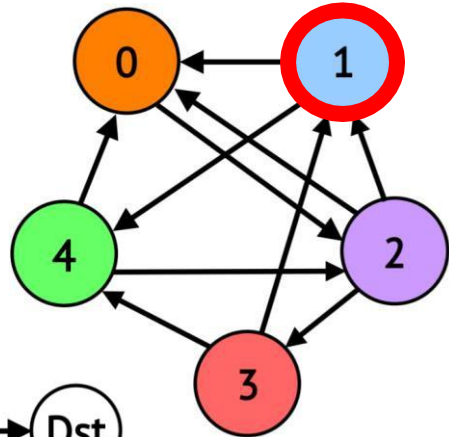
Graph Analytics can be mapped to Sparse Linear Algebra



How do graph applications correspond to linear algebra?

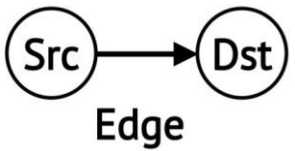


How do graph applications correspond to linear algebra?



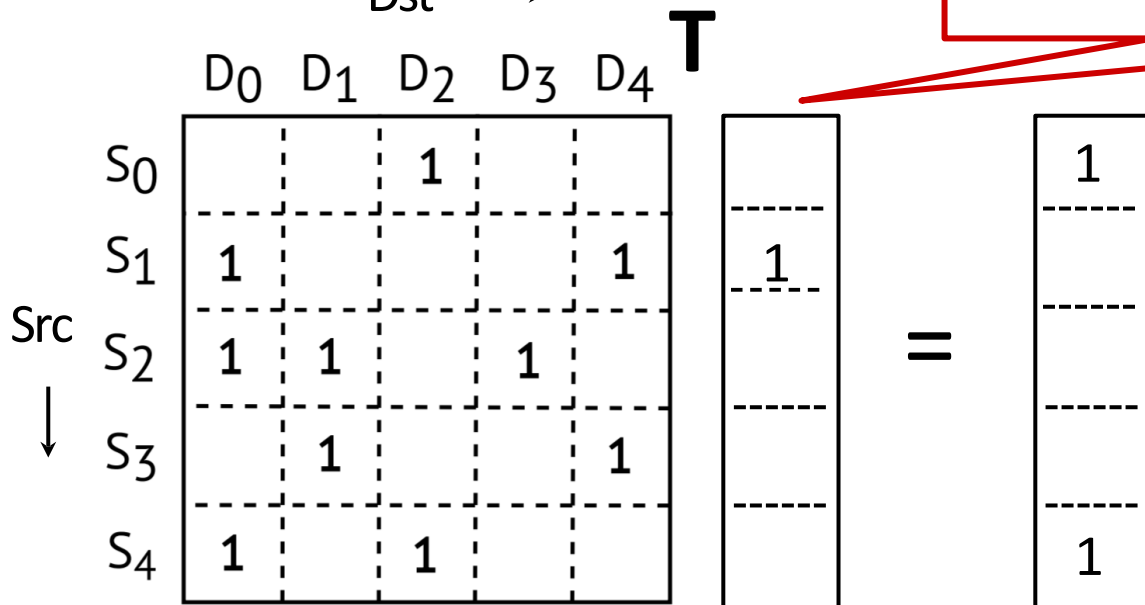
Matrix-transpose-vector product is one BFS iteration

$$\mathbf{A}^T \mathbf{x}_i = \mathbf{x}_{i+1}$$

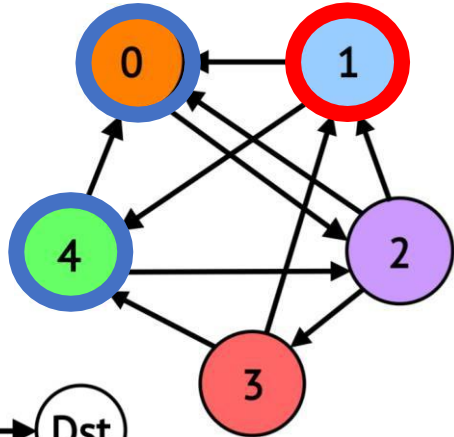


Dst →

Initial \mathbf{x}_i vector is starting vertex for BFS.

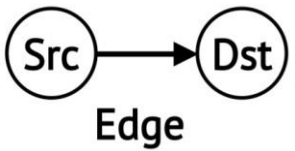


How do graph applications correspond to linear algebra?



Matrix-transpose-vector product is one BFS iteration

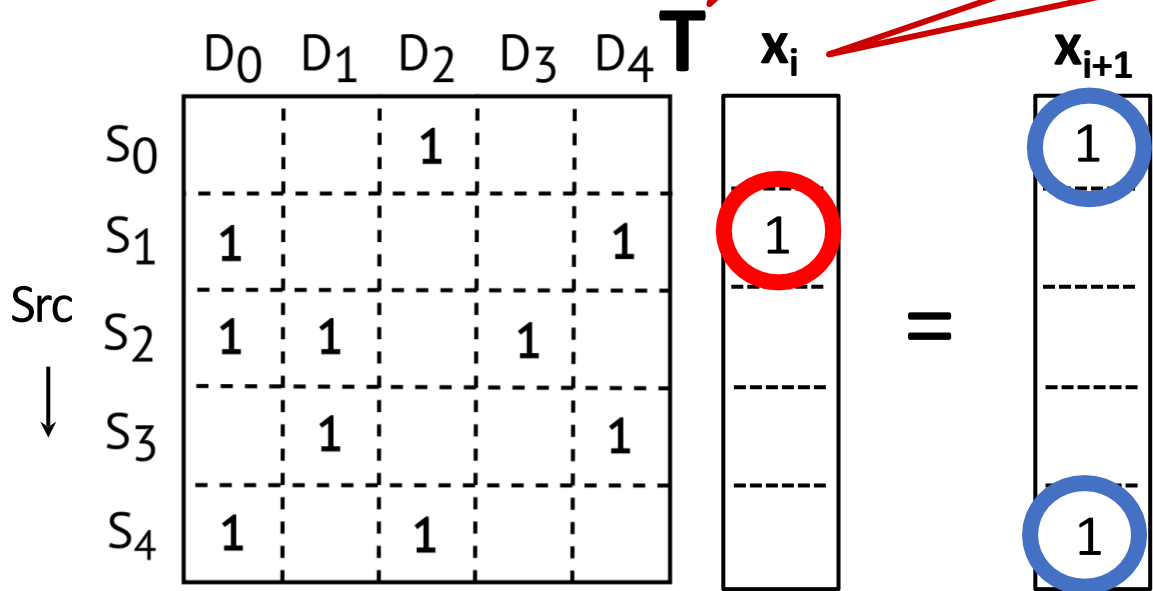
$$\mathbf{A}^T \mathbf{x}_i = \mathbf{x}_{i+1}$$



Dst →

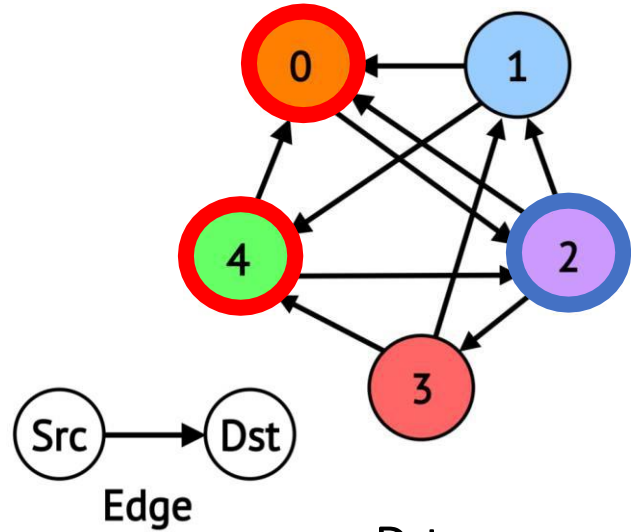
A Transpose

Initial \mathbf{x}_i vector is starting vertex for BFS.



Initial \mathbf{x}_{i+1} is vertices reachable from \mathbf{x}_i

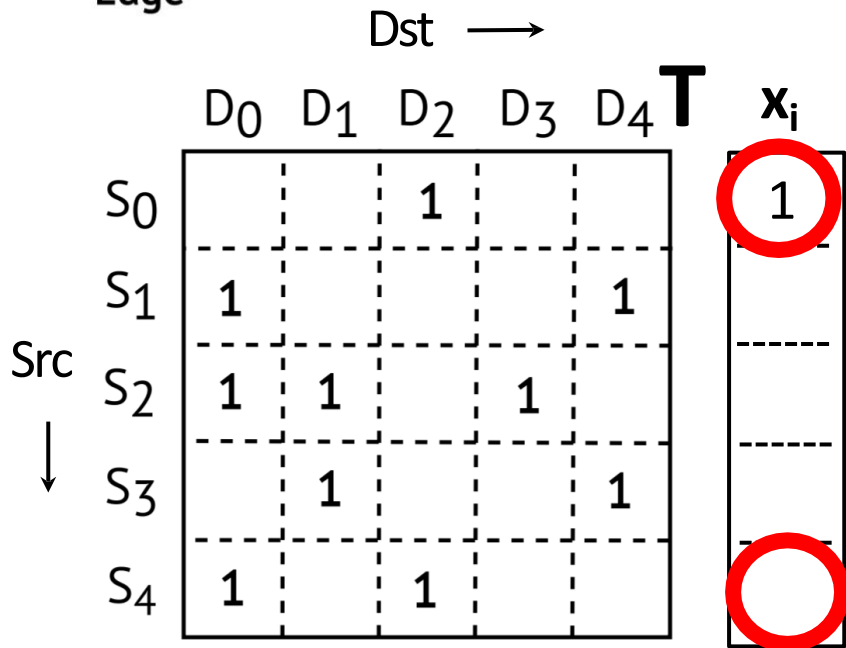
How do graph applications correspond to linear algebra?



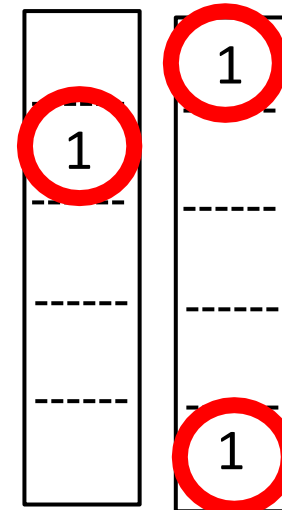
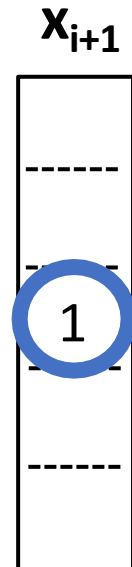
Matrix transpose vector product is one BFS iteration

$$\mathbf{A}^T \mathbf{x}_i = \mathbf{x}_{i+1}$$

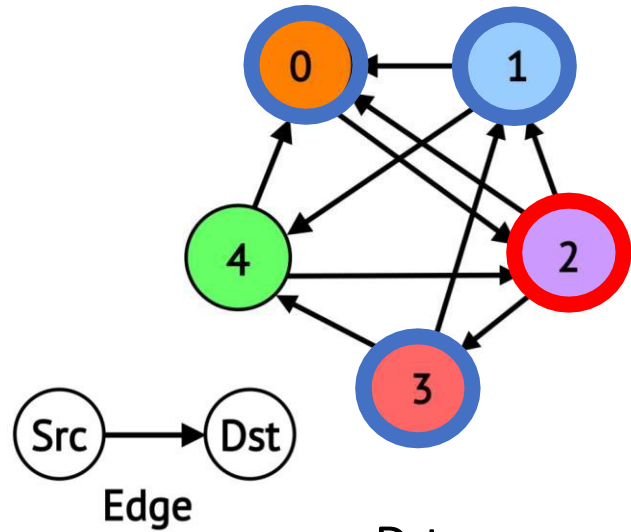
The next iteration is computed by performing the next matrix transpose vector product



=



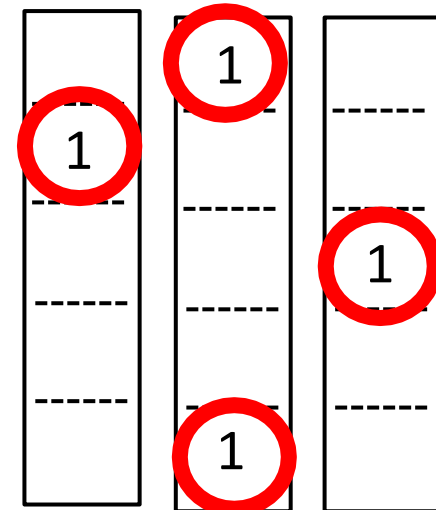
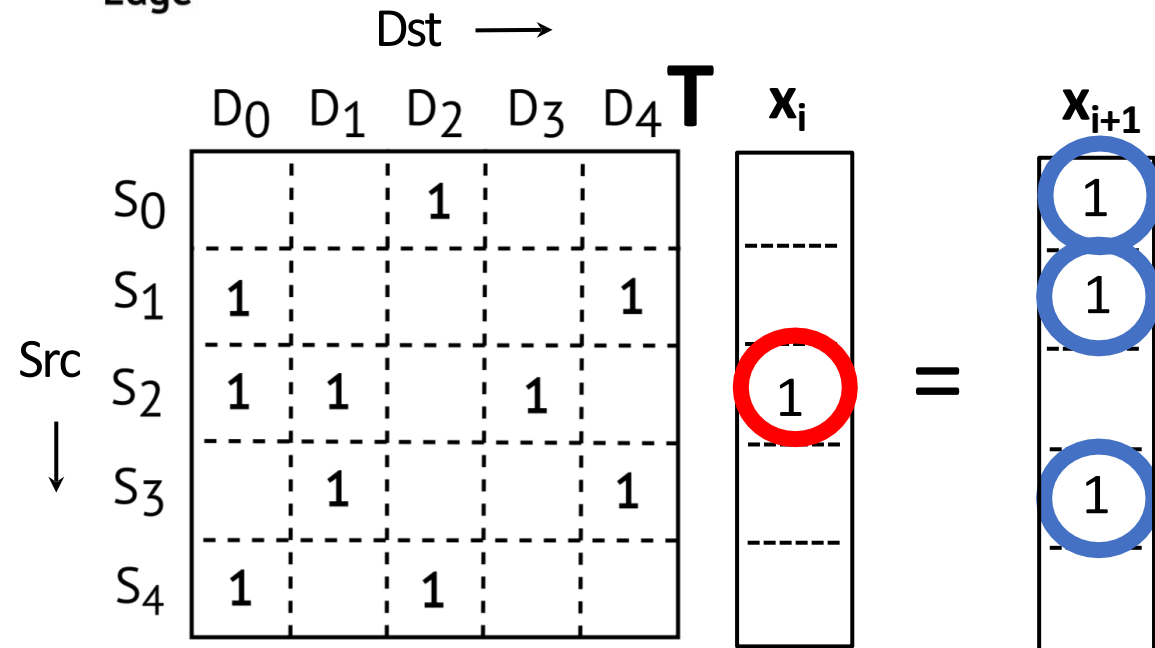
How do graph applications correspond to linear algebra?



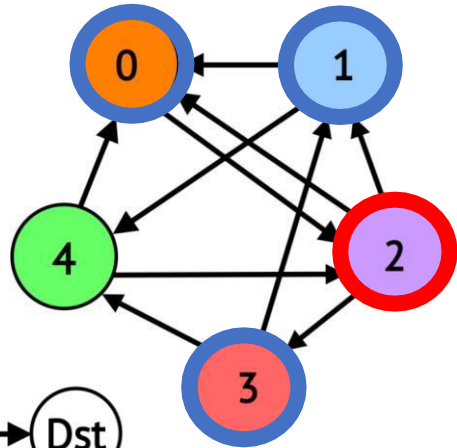
Matrix transpose vector product is one BFS iteration

$$\mathbf{A}^T \mathbf{x}_i = \mathbf{x}_{i+1}$$

The next iteration is computed by performing the next matrix transpose vector product



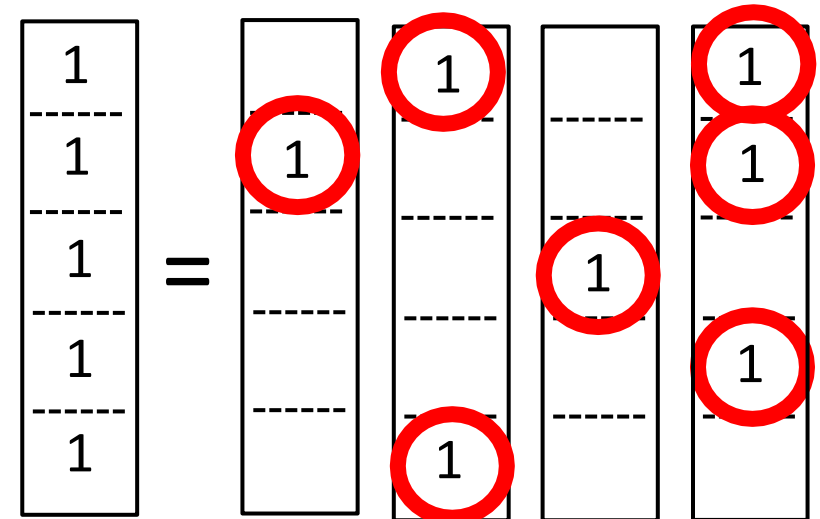
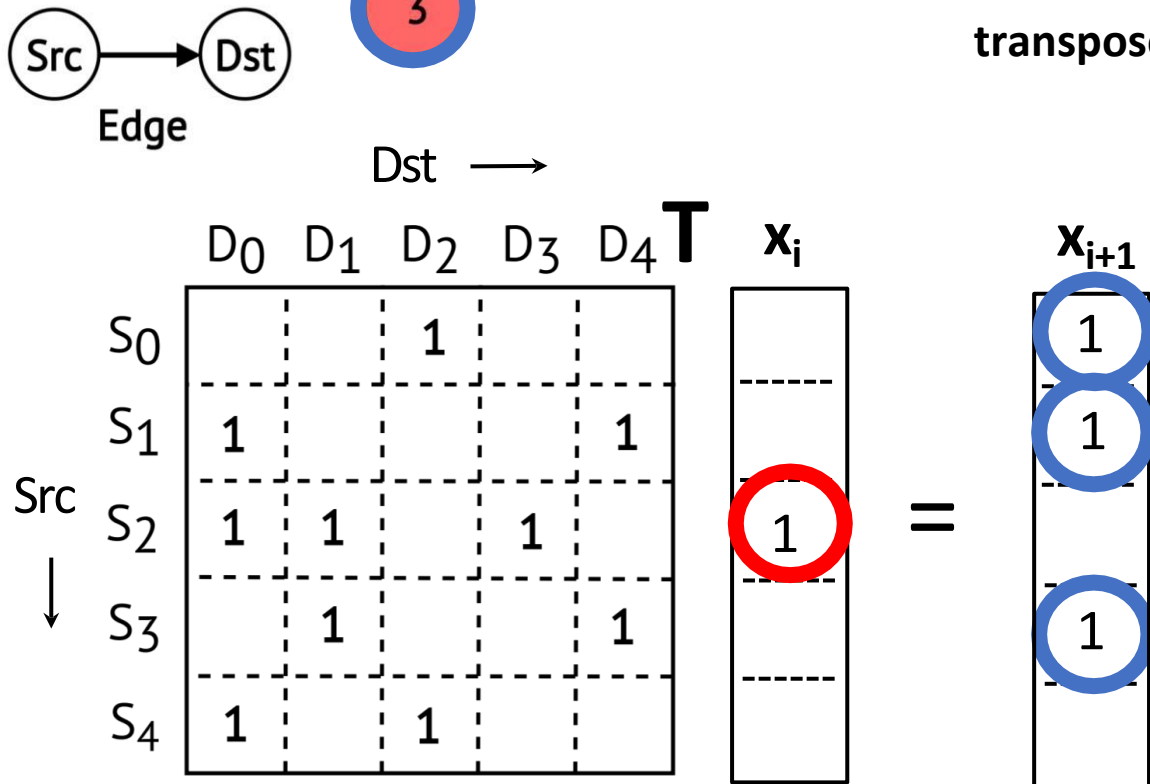
How do graph applications correspond to linear algebra?



Matrix transpose vector product is one BFS iteration

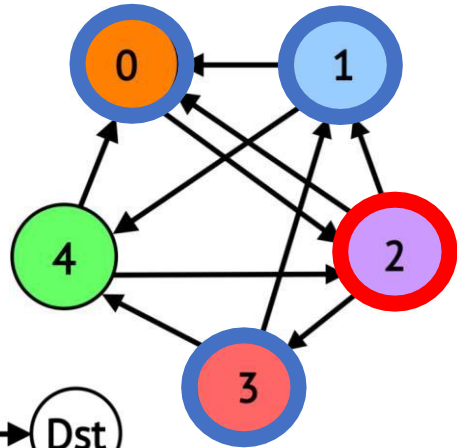
$$\mathbf{A}^T \mathbf{x}_i = \mathbf{x}_{i+1}$$

The next iteration is computed by performing the next matrix transpose vector product



Search done when no new vertices added (or all visited)

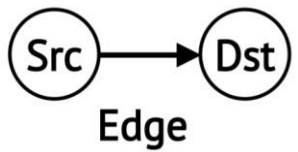
How do graph applications correspond to linear algebra?



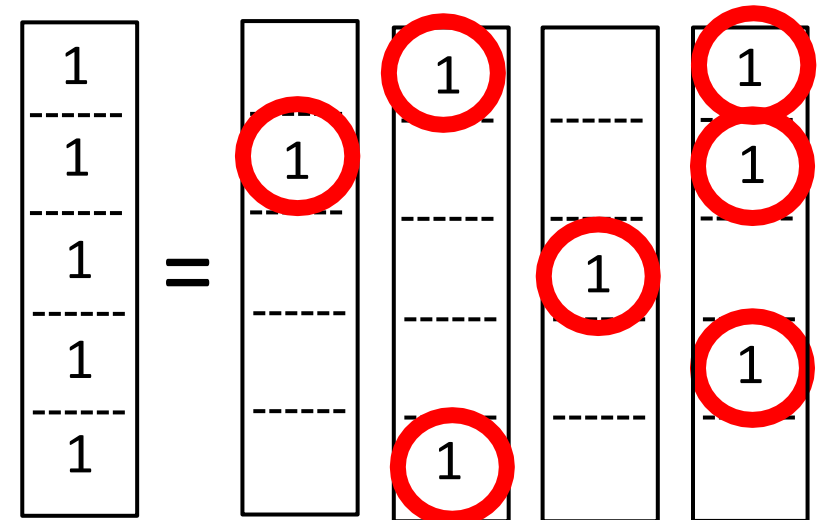
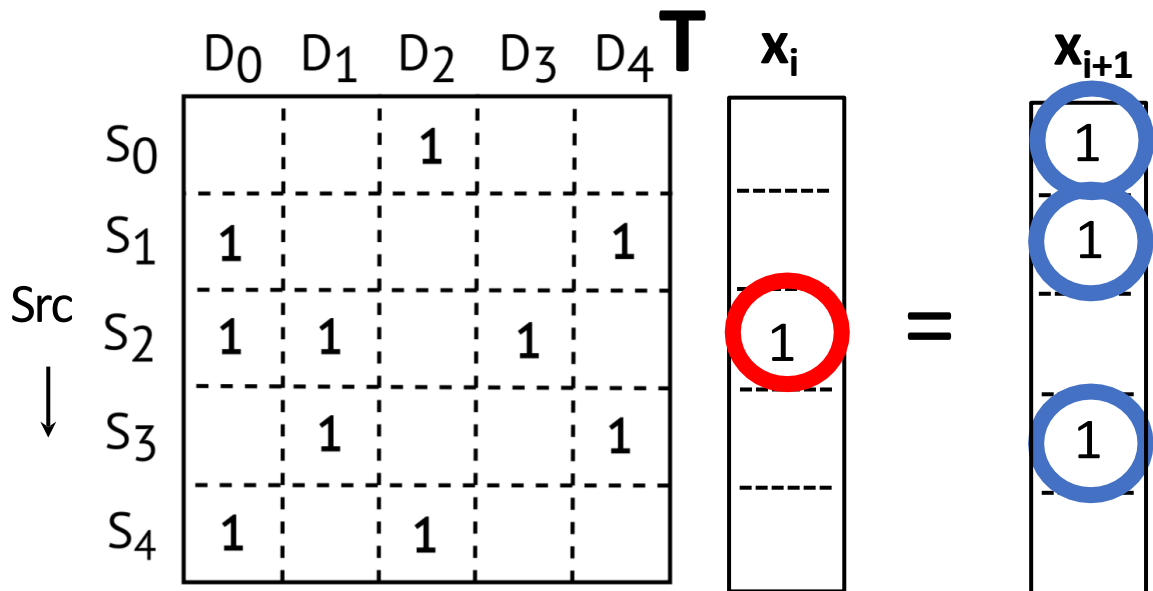
Turns out that other graph applications also correspond to roughly this formulation if you change the operations you use (min/+ instead of +/*) or consider weighted edges

$$\mathbf{A}^T \mathbf{x}_i = \mathbf{x}_{i+1}$$

SSSP, BFS, PageRank, Connected-Components, Betweenness-Centrality, triangle counting... BFS is a representative sparse problem.

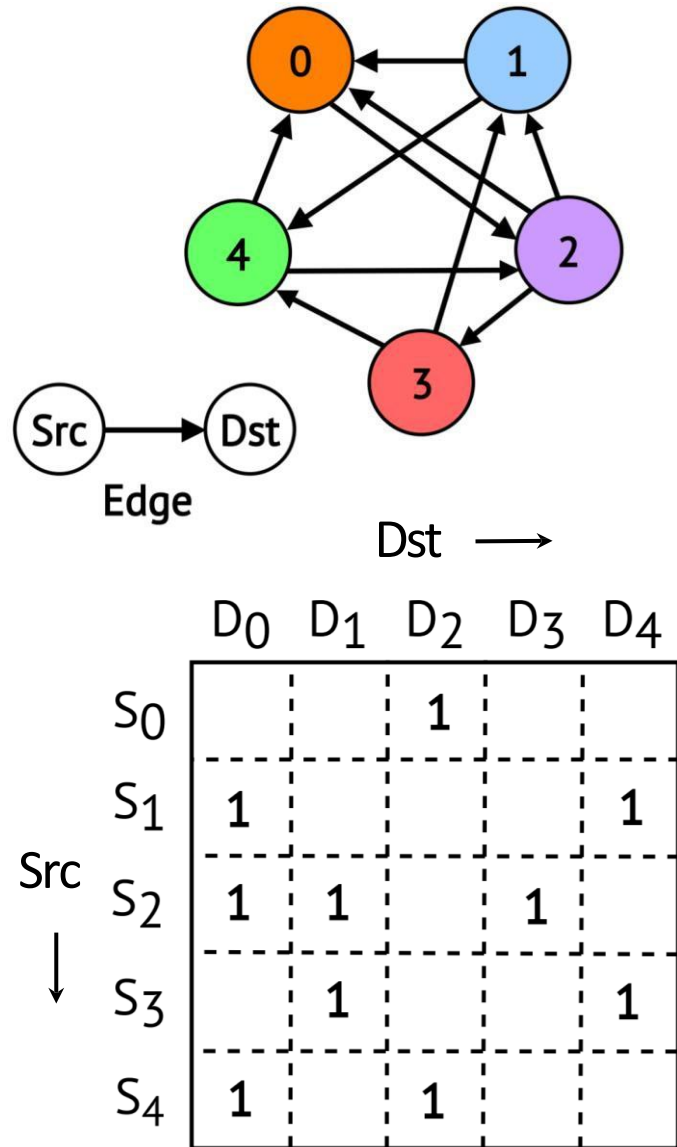


Dst →



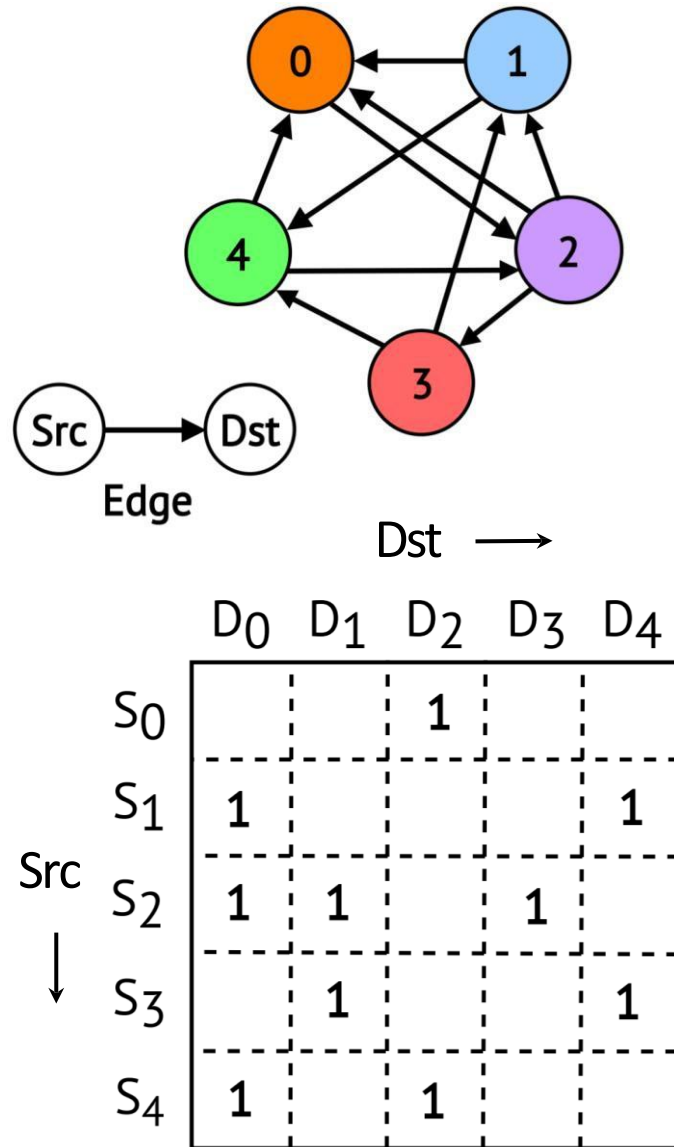
Search done when no new vertices added (or all visited)

Nobody EVER uses the adjacency matrix!



Why would the Adjacency Matrix not be used?

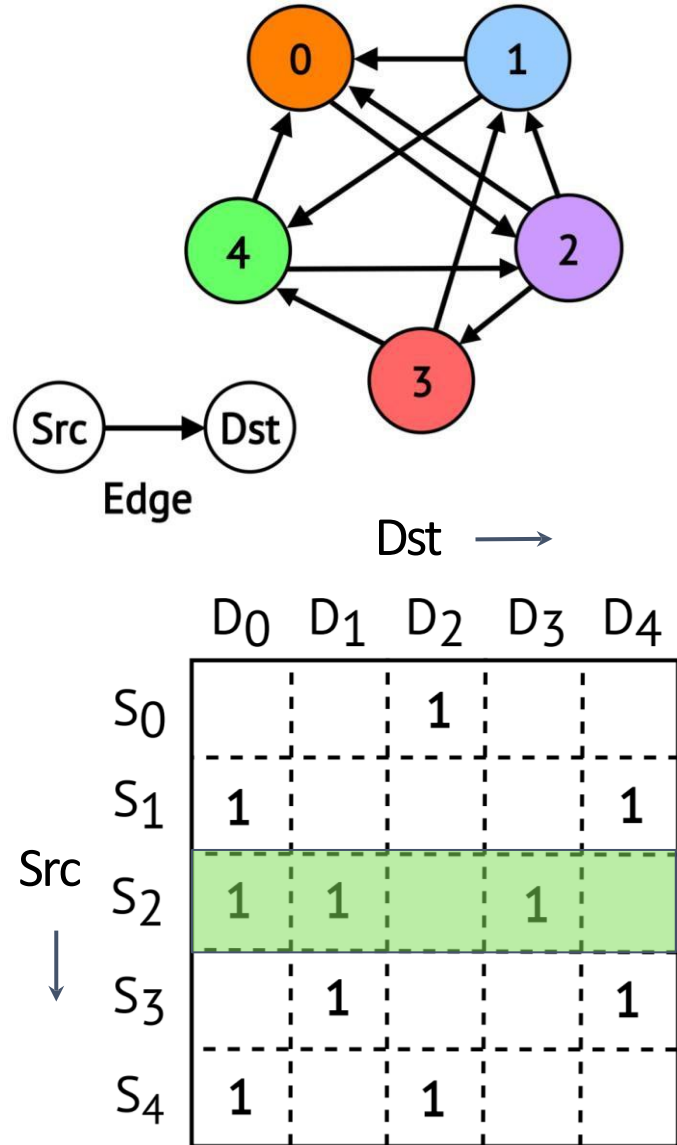
Nobody EVER uses the adjacency matrix!



Reasons Adjacency Matrix is never used:

- **Sparsity:** % of Non-Zero Entries $\sim 10^{-5}$
- **Total Size:** 32M nodes $\Rightarrow (32M * 32M) = 1PB$

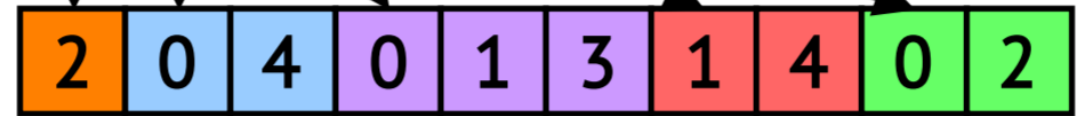
Compressed Sparse Data Structures for Feasible Memory Size



Offsets Array (OA)



Neighbors Array (NA)



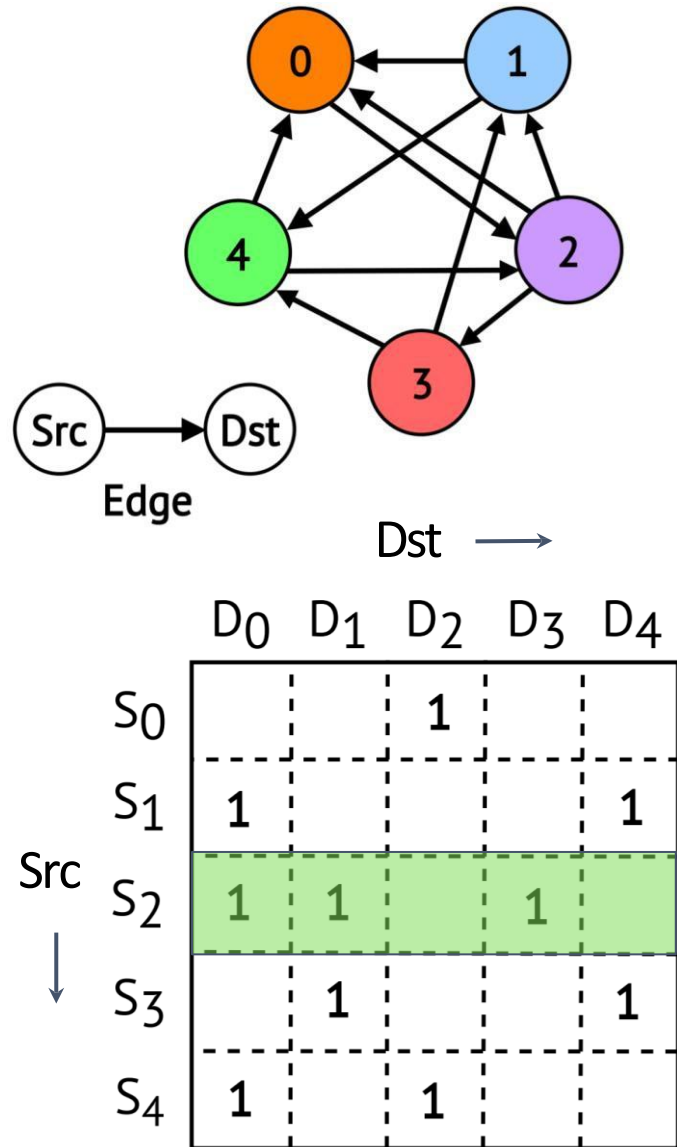
Compressed Sparse Row (CSR)
Outgoing Neighbors

Vertex Property Array
i.e., srcData / dstData



Often we will leave the vertex property array implicitly defined when we talk about sparse structures, but it is always there

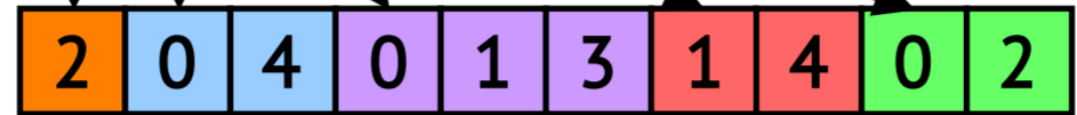
Compressed Sparse Data Structures for Feasible Memory Size



Offsets Array (OA)



Neighbors Array (NA)



EdgeList sorted by SrcIDs

Compressed Sparse Row (CSR)
Outgoing Neighbors

OA indexed by vertex ID of src of edge

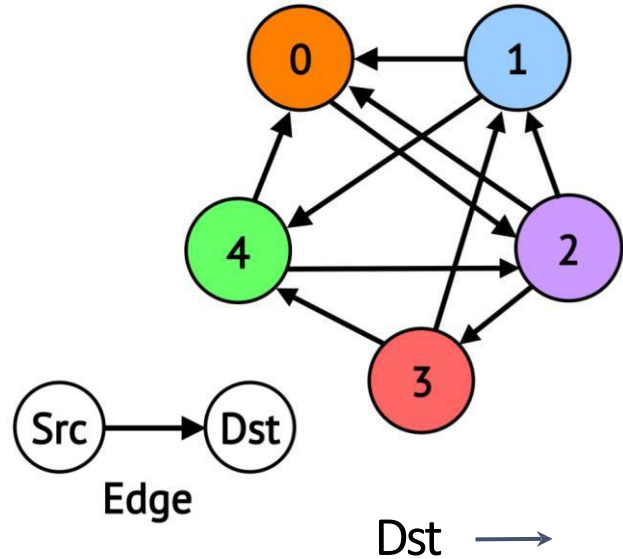
Value in OA is *offset* into NA

start index for edges w/ src == vertex i = OA[i]

#edges with src == vertex i = OA[i+1] - OA[i]

Dense encoding of sparse structure

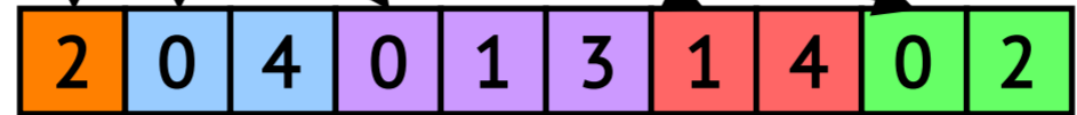
Compressed Sparse Data Structures for Feasible Memory Size



Offsets Array (OA)



Neighbors Array (NA)



EdgeList sorted by SrcIDs

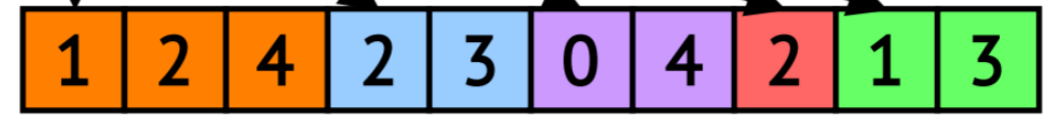
Compressed Sparse Row (CSR)
Outgoing Neighbors

The CSC is the *transpose* of the CSR

Offsets Array (OA)



Neighbors Array (NA)

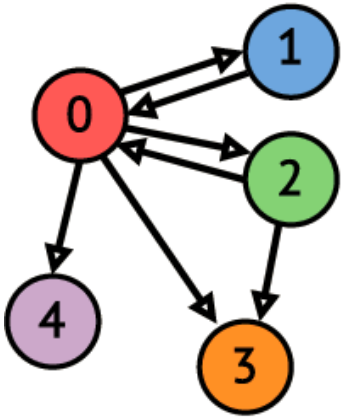


EdgeList sorted by DstIDs

Compressed Sparse Column (CSC)
Incoming Neighbors

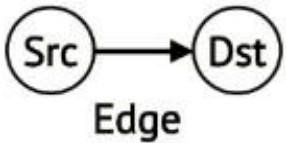
	D ₀	D ₁	D ₂	D ₃	D ₄
S ₀			1		
S ₁	1				1
S ₂	1	1		1	
S ₃		1			1
S ₄	1		1		

Building the CSR / CSC from a Graph's Edge List

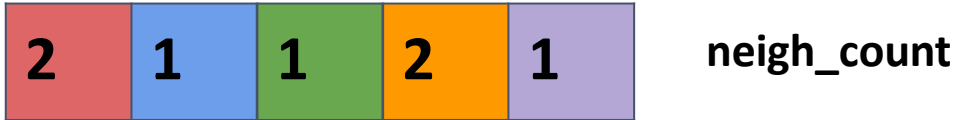


0	1
2	0
1	0
0	2
2	3
0	4
0	3

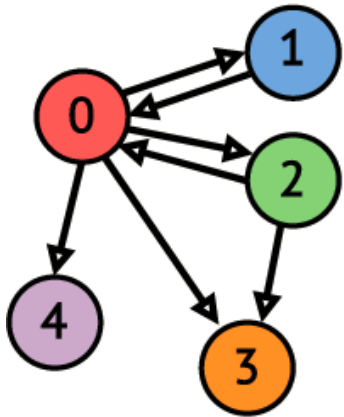
COO
(EdgeList)



```
for e in EL:  
    neigh_count[e.dst]++; /*e.src*/
```

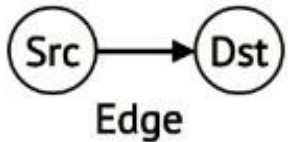


Building the CSR / CSC from a Graph's Edge List

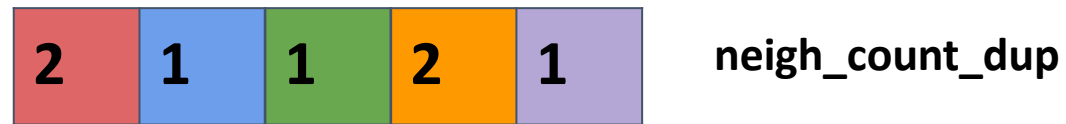


0	1
2	0
1	0
0	2
2	3
0	4
0	3

COO
(EdgeList)

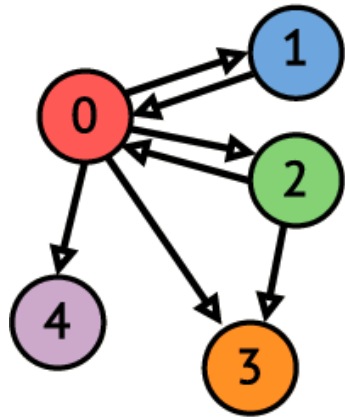


```
for e in EL:  
    neigh_count[e.dst]++; /*e.src*/
```



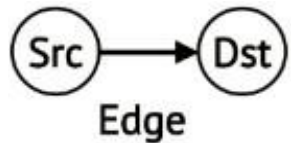
```
sum = 0  
for i in 0 .. |V|:  
    tmp = neigh_count[i]  
    neigh_count[i] = sum;  
    neigh_count_dup[i] = sum;  
    sum += tmp
```

Building the CSR / CSC from a Graph's Edge List



0	1
2	0
1	0
0	2
2	3
0	4
0	3

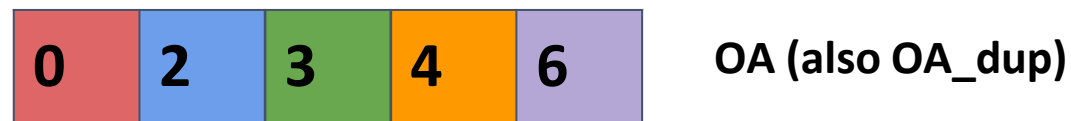
COO
(EdgeList)



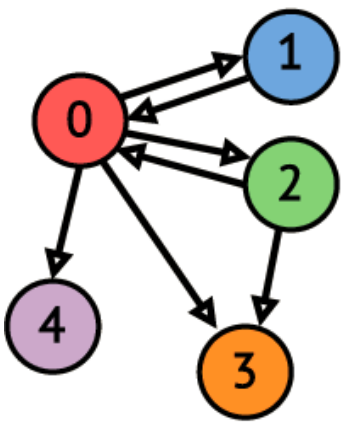
```
for e in EL:  
    neigh_count[e.dst]++; /*e.src*/
```



```
sum = 0  
for i in 0 .. |V|:  
    tmp = neigh_count[i]  
    neigh_count[i] = sum; //OA  
    neigh_count_dup[i] = sum;  
    sum += tmp
```

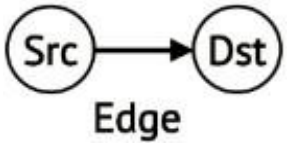


Building the CSR / CSC from a Graph's Edge List



0	1
2	0
1	0
0	2
2	3
0	4
0	3

COO
(EdgeList)

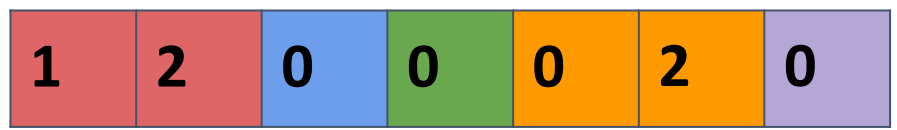


OA (also OA_dup)

```
for e in EL:
    neigh_ind = OA[e.src]
    NA[neigh_ind] = e.dst
    OA[e.src]++ /*sacrificial OA*/
    //i.e., NA[ OA[e.src]++ ] = e.dst
```



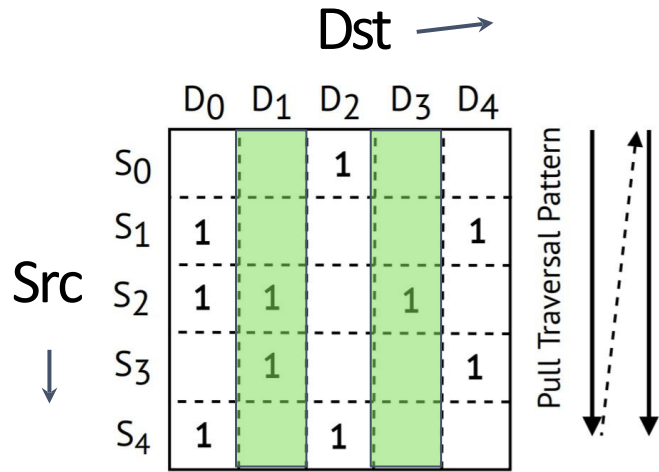
OA_dup



NA

Completed CSC

Compressed Representations \Rightarrow Irregular Memory Accesses

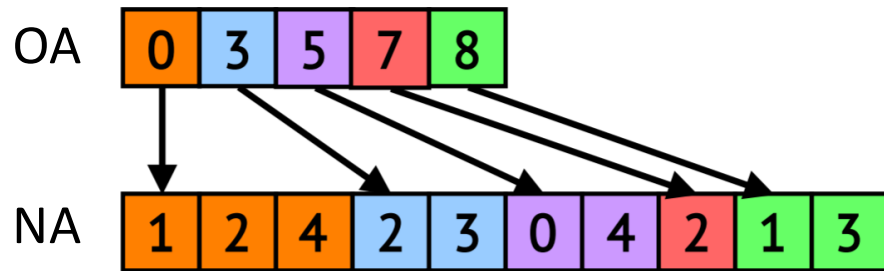


Pull (CSC Traversal)

```

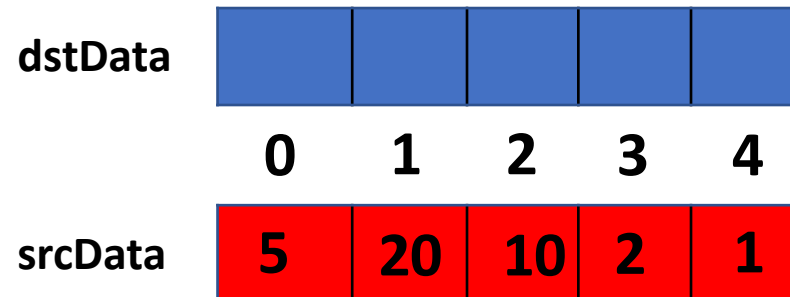
for dst in G:
    for src in in_neighs(dst):
        dstData[dst] += srcData[src]
    
```

Pull traversal performs *irregular read operations* that lack locality



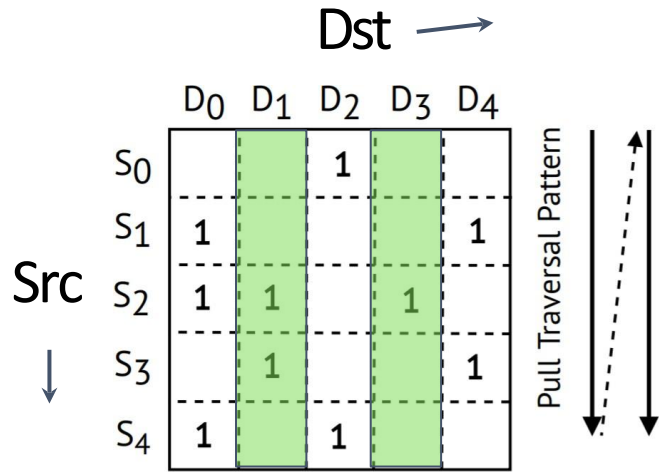
CSC

i.e., x_{i+1}



e.g., current rank of page l ,
 e.g., current shortest path
 from source vertex

Compressed Representations \Rightarrow Irregular Memory Accesses

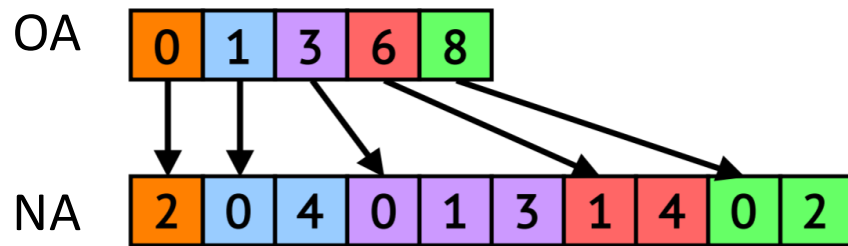


Push (CSR Traversal)

```

for src in G:
    for dst in out_neighs(src):
        dstData[dst] += srcData[src]
    
```

Push traversal performs *irregular write operations* that lack locality



CSR

i.e., x_{i+1}

dstData



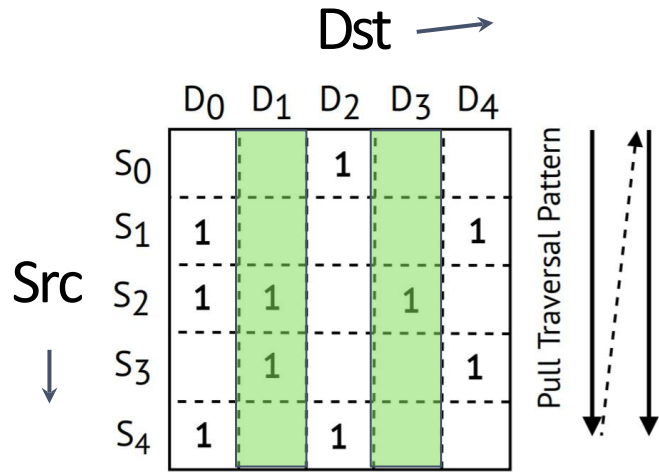
0 1 2 3 4

srcData



e.g., current rank of page l ,
 e.g., current shortest path
 from source vertex

Compressed Representations \Rightarrow Irregular Memory Accesses



Push (CSR Traversal)

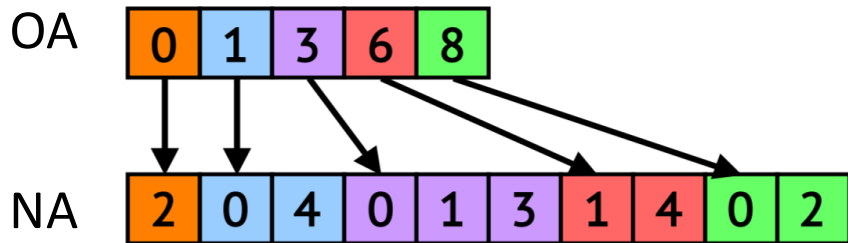
```
for src in G:
    for dst in out_neighs(src):
        dstData[dst] += srcData[src]
```

Push traversal performs *irregular write operations* that lack locality

i.e., x_{i+1}

dstData	0	1	2	3	4
srcData	5	20	10	2	1

e.g., current rank of page l ,
e.g., current shortest path
from source vertex



CSR

Irregular Data Footprint \gg LLC Size

Size of srcData \sim **256MB** (32M vertices * 8B)

Irregular Accesses Lead to Poor Locality

LLC Miss Rate (%)



**Running on RMat27
Graph w/ 35MB LLC**

**Why such bleak cache performance?
Consequence of bleak cache performance?**

Irregular Accesses Lead to Poor Locality

LLC Miss Rate (%)

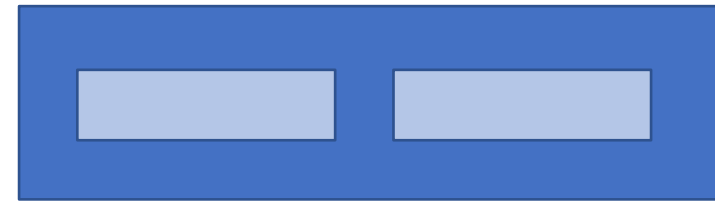


Running on RMat27
Graph w/ 35MB LLC

0	1
2	0
1	0
0	2
2	3
0	4
0	1

COO
(EdgeList)

Dst coordinate of edge is index in dstData:
totally input dependent & random!!!



dstData

Remember: `dstData[e.dst] ++`
and `e.dst` is random, from edge list

Irregular Accesses Lead to Poor Locality

LLC Miss Rate (%)

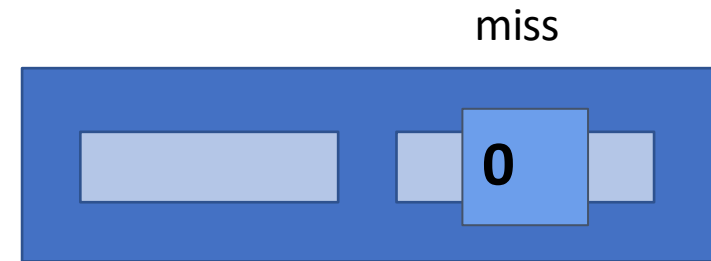


Running on RMat27
Graph w/ 35MB LLC

0	1
2	0
1	0
0	2
2	3
0	4
0	1

COO
(EdgeList)

Dst coordinate of edge is index in dstData:
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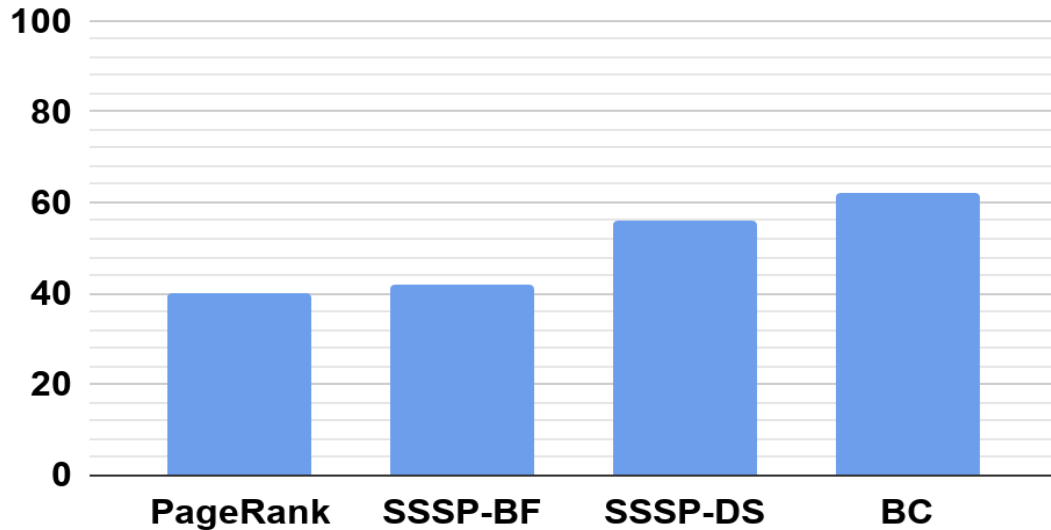


dstData

Remember: `dstData[e.dst] ++`
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Irregular Accesses Lead to Poor Locality

LLC Miss Rate (%)

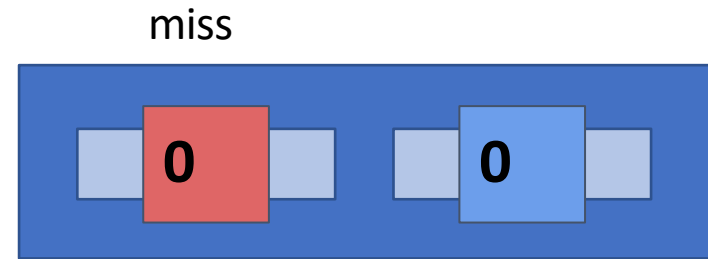


Running on RMat27
Graph w/ 35MB LLC

Dst coordinate of edge is index in dstData:
totally input dependent & random!!!

0	1
2	0
1	0
0	2
2	3
0	4
0	1

COO
(EdgeList)



dstData

Remember: `dstData[e.dst] ++`
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Irregular Accesses Lead to Poor Locality

LLC Miss Rate (%)



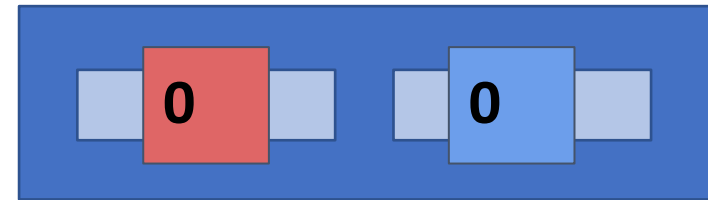
Running on RMat27
Graph w/ 35MB LLC

Dst coordinate of edge is index in dstData:
totally input dependent & random!!!

0	1
2	0
1	0
0	2
2	3
0	4
0	1

COO
(EdgeList)

(You get lucky sometimes)
hit



dstData

Remember: `dstData[e.dst] ++`
and `e.dst` is random, from edge list

Irregular Accesses Lead to Poor Locality

LLC Miss Rate (%)

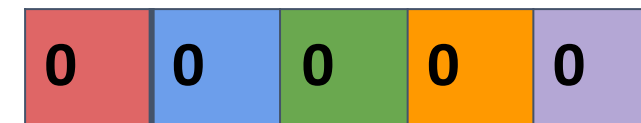
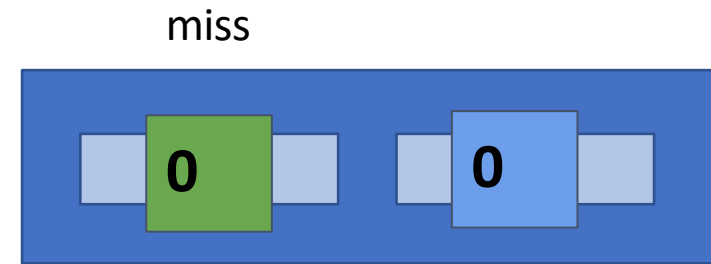


Running on RMat27
Graph w/ 35MB LLC

0	1
2	0
1	0
0	2
2	3
0	4
0	1

COO
(EdgeList)

Dst coordinate of edge is index in dstData:
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dstData

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LLC Miss Rate (%)

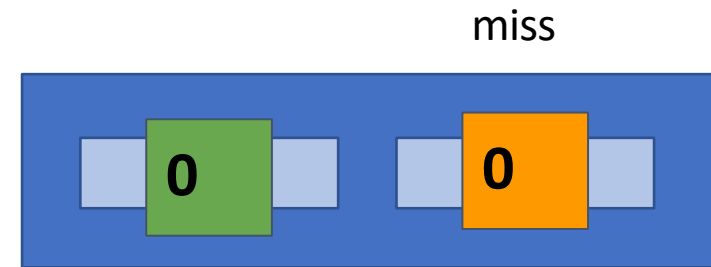


Running on RMat27
Graph w/ 35MB LLC

0	1
2	0
1	0
0	2
2	3
0	4
0	1

COO
(EdgeList)

Dst coordinate of edge is index in dstData:
totally input dependent & random!!!

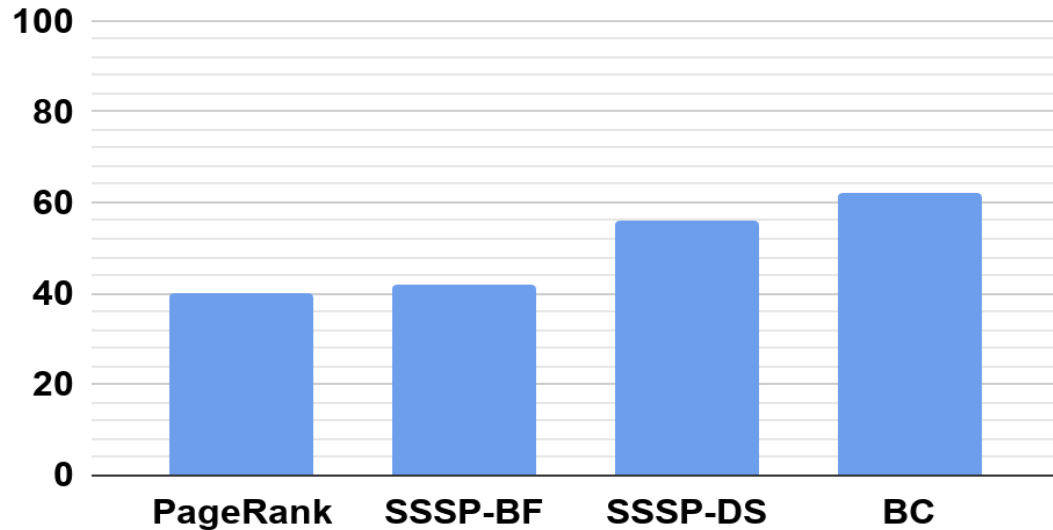


dstData

Remember: $\text{dstData}[\text{e.dst}]++$
and e.dst is random, from edge list

Irregular Accesses Lead to Poor Locality

LLC Miss Rate (%)

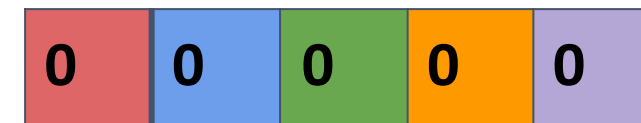
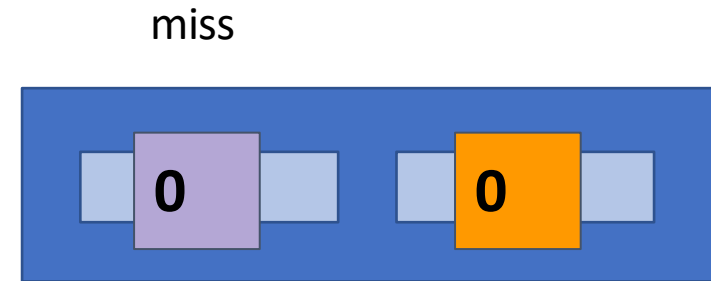


Running on RMat27
Graph w/ 35MB LLC

0	1
2	0
1	0
0	2
2	3
0	4
0	1

COO
(EdgeList)

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dstData

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Irregular Accesses Lead to Poor Locality

LLC Miss Rate (%)

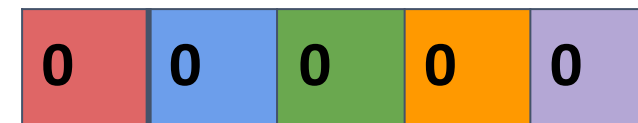
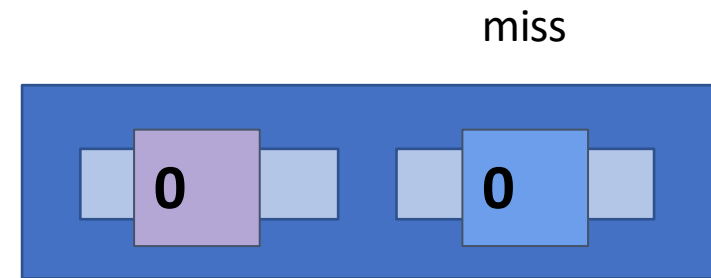


Running on RMat27
Graph w/ 35MB LLC

0	1
2	0
1	0
0	2
2	3
0	4
0	1

COO
(EdgeList)

Dst coordinate of edge is index in dstData:
totally input dependent & random!!!



dstData

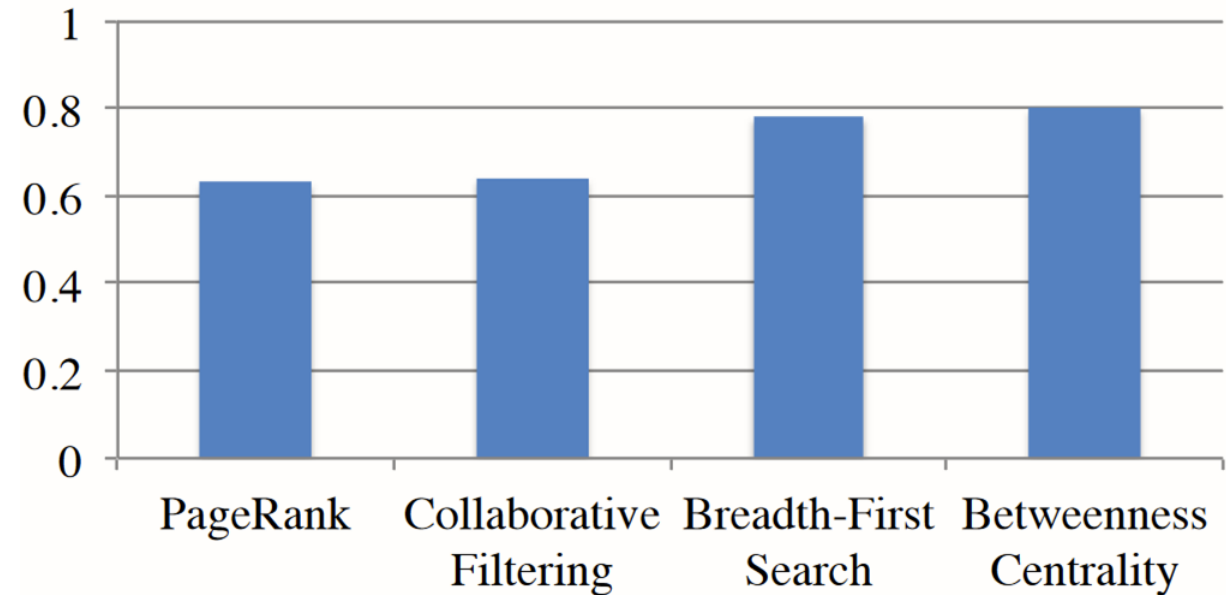
Remember: `dstData[e.dst] ++`
and `e.dst` is random, from edge list

Irregular Accesses Lead to Poor Locality

LLC Miss Rate (%)



Cycles stalled on DRAM / Total Cycles



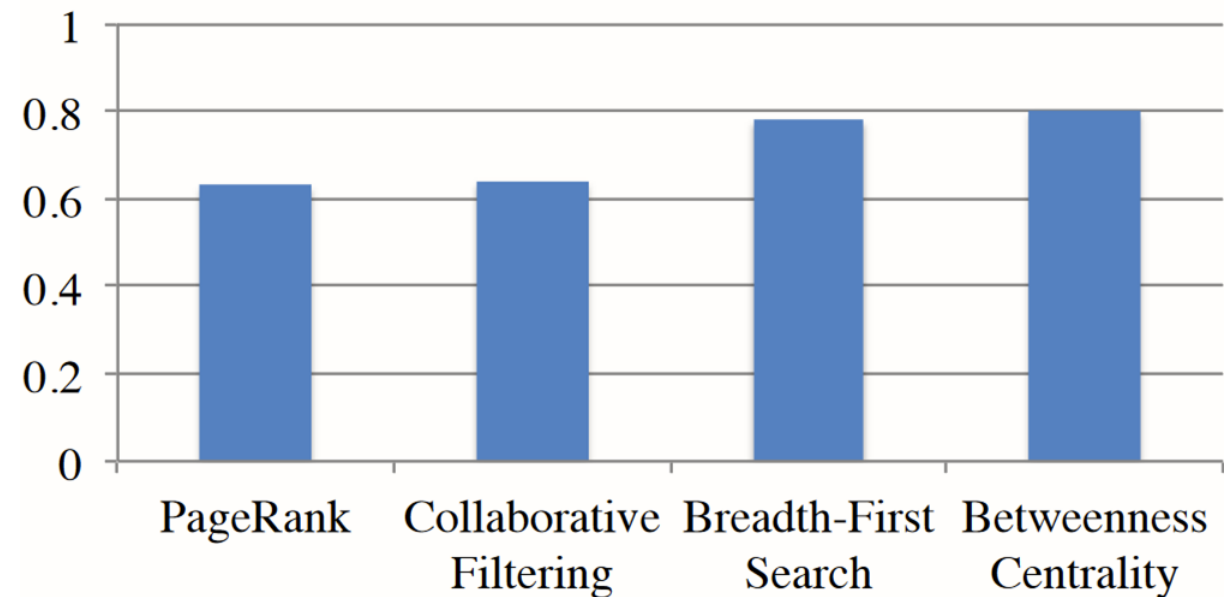
Cache miss latency *cannot be hidden by anything else in the program.* Each miss incurs DRAM latency!

Irregular Accesses Lead to Poor Locality

LLC Miss Rate (%)

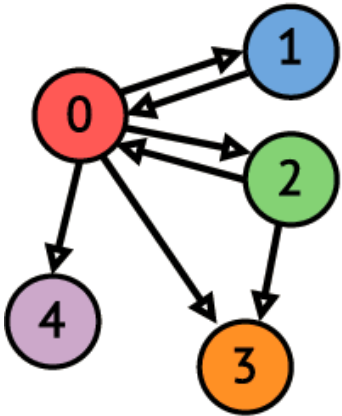


Cycles stalled on DRAM / Total Cycles



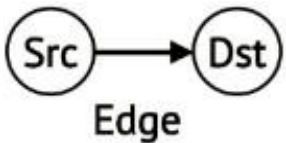
Problem: Sparse representations make processing large graphs feasible, but graph processing still entails a large working set with poor locality

Even Building the CSR / CSC is an Irregular Access Pattern!

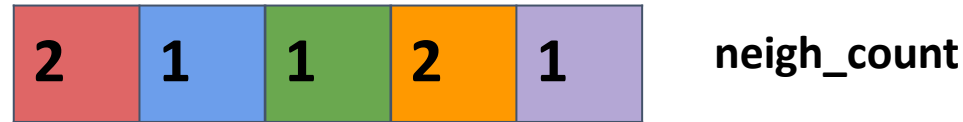


0	1
2	0
1	0
0	2
2	3
0	4
0	3

COO
(EdgeList)

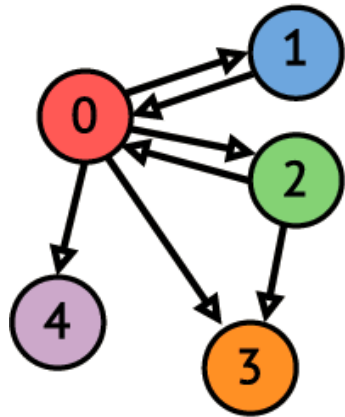


```
for e in EL:  
    neigh_count[e.dst]++;
```



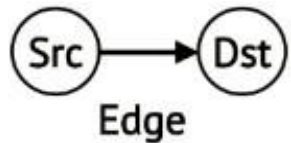
Why is this irregular?

Even Building the CSR / CSC is an Irregular Access Pattern!

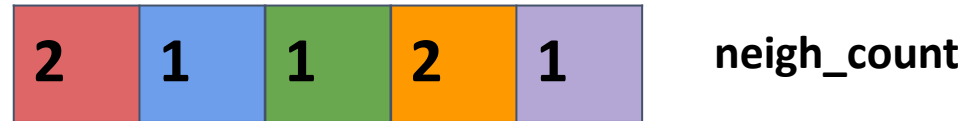


0	1
2	0
1	0
0	2
2	3
0	4
0	3

COO
(EdgeList)

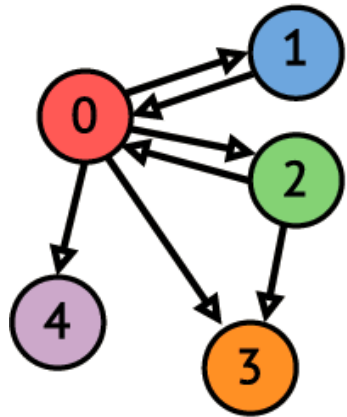


```
for e in EL:  
    neigh_count[e.dst]++; /*e.src*/
```



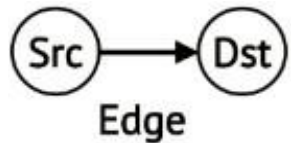
Updates to the neigh_count array are to random elements determined by order of edges in edge list

Even Building the CSR / CSC is an Irregular Access Pattern!

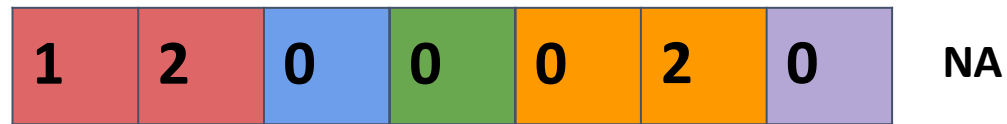


0	1
2	0
1	0
0	2
2	3
0	4
0	3

COO
(EdgeList)



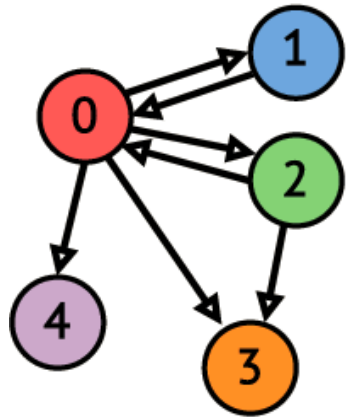
```
for e in EL:  
    NA[ OA[e.src]++ ] = e.dst
```



Completed CSC

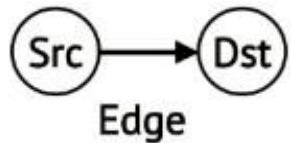
Why is the NA update part irregular?

Even Building the CSR / CSC is an Irregular Access Pattern!

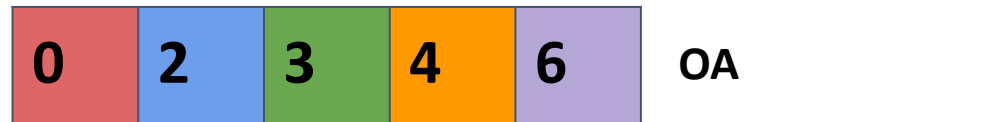


0	1
2	0
1	0
0	2
2	3
0	4
0	3

COO
(EdgeList)



```
for e in EL:  
    NA[ OA[e.src]++ ] = e.dst
```

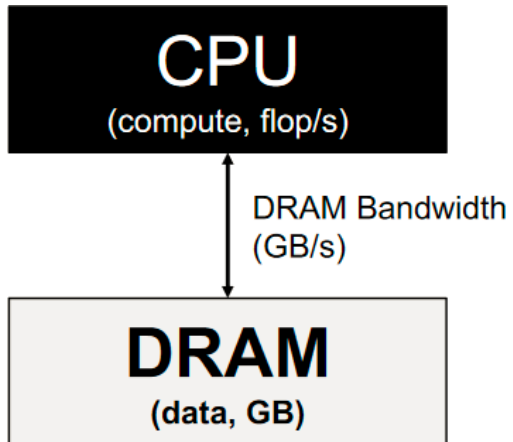


Completed CSC

Updates to NA based on EL order & OA[e.src]
 $NA[OA[e.src]++] = e.dst$

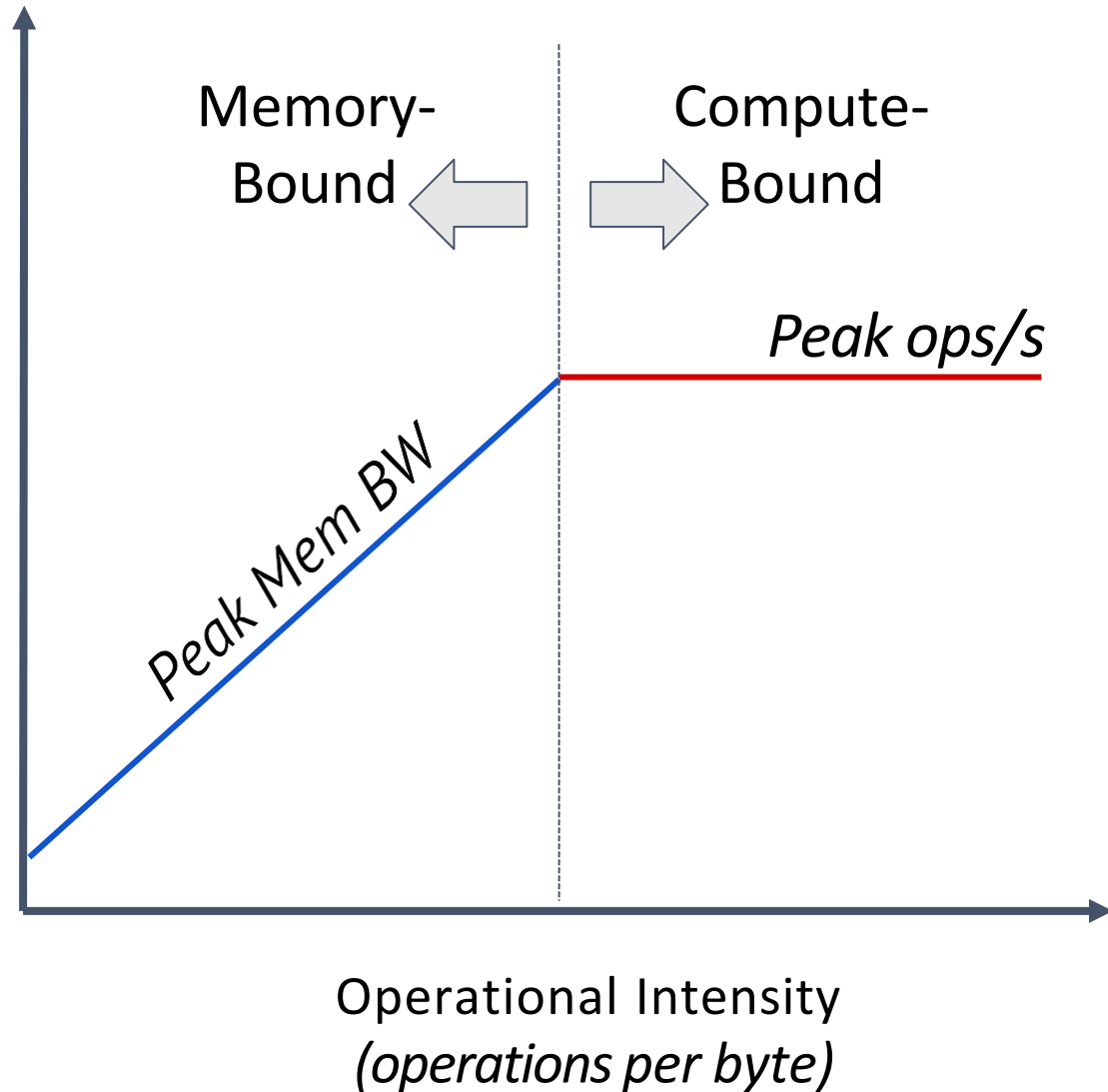
Roofline Performance Analysis of Graph Applications

The Roofline Model

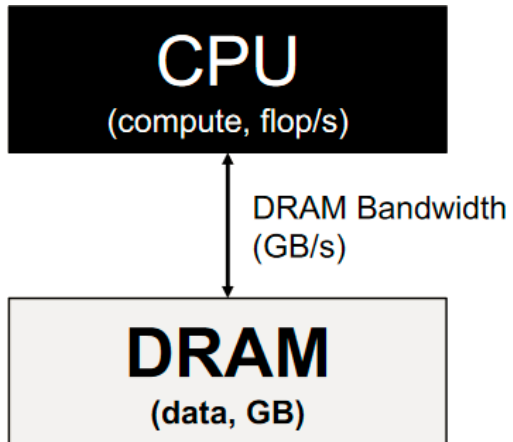


*GFLOPS = Giga-Floating
Point Operations Per Second*
Yes, this is not a proper acronym

Throughput
(operations per second)

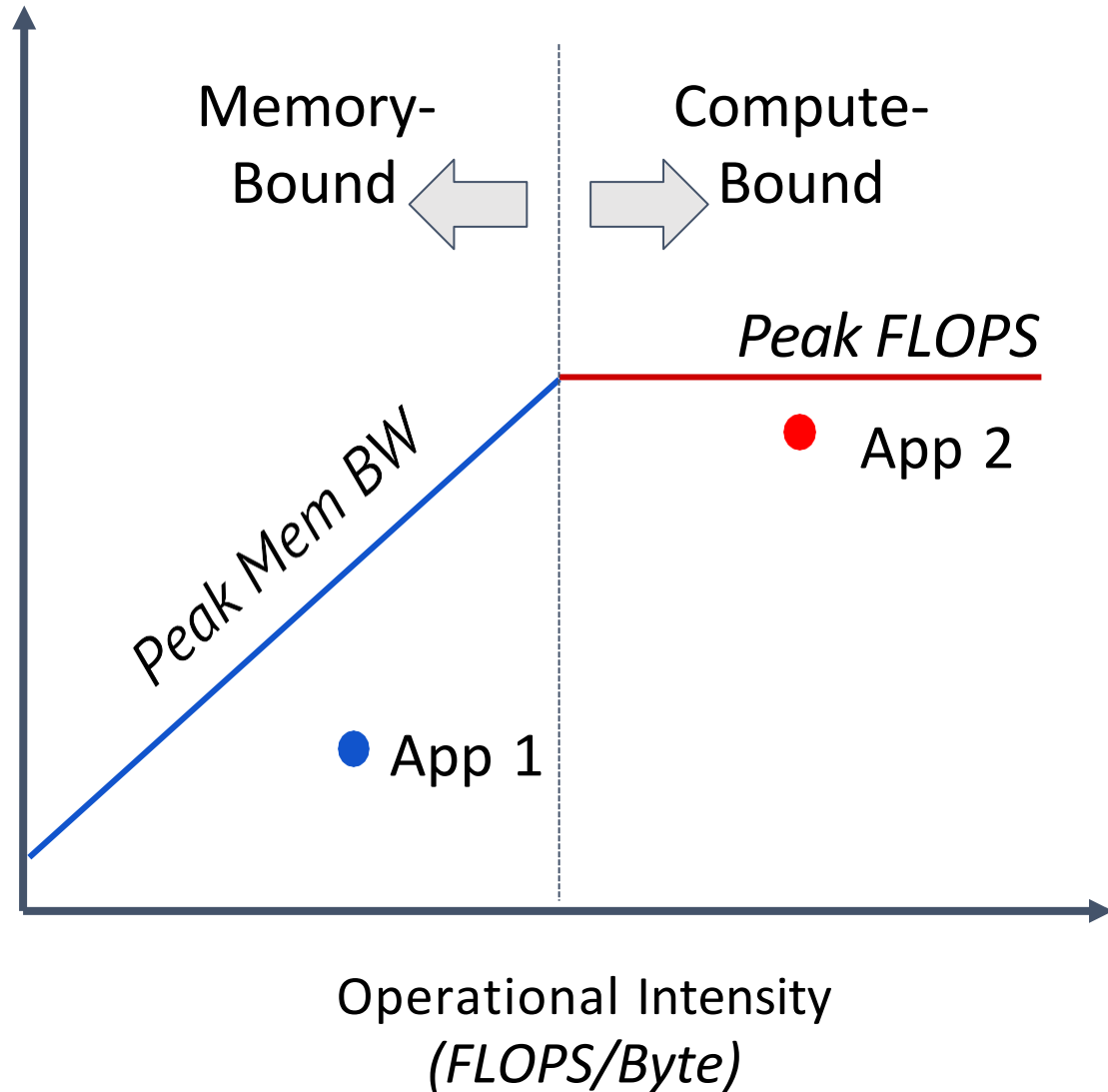


The Roofline Model

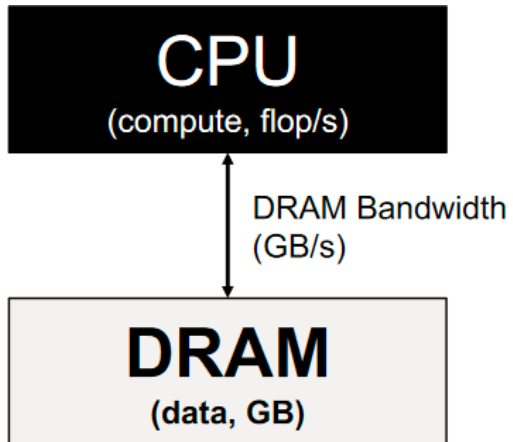


Throughput
(GFLOP/s)

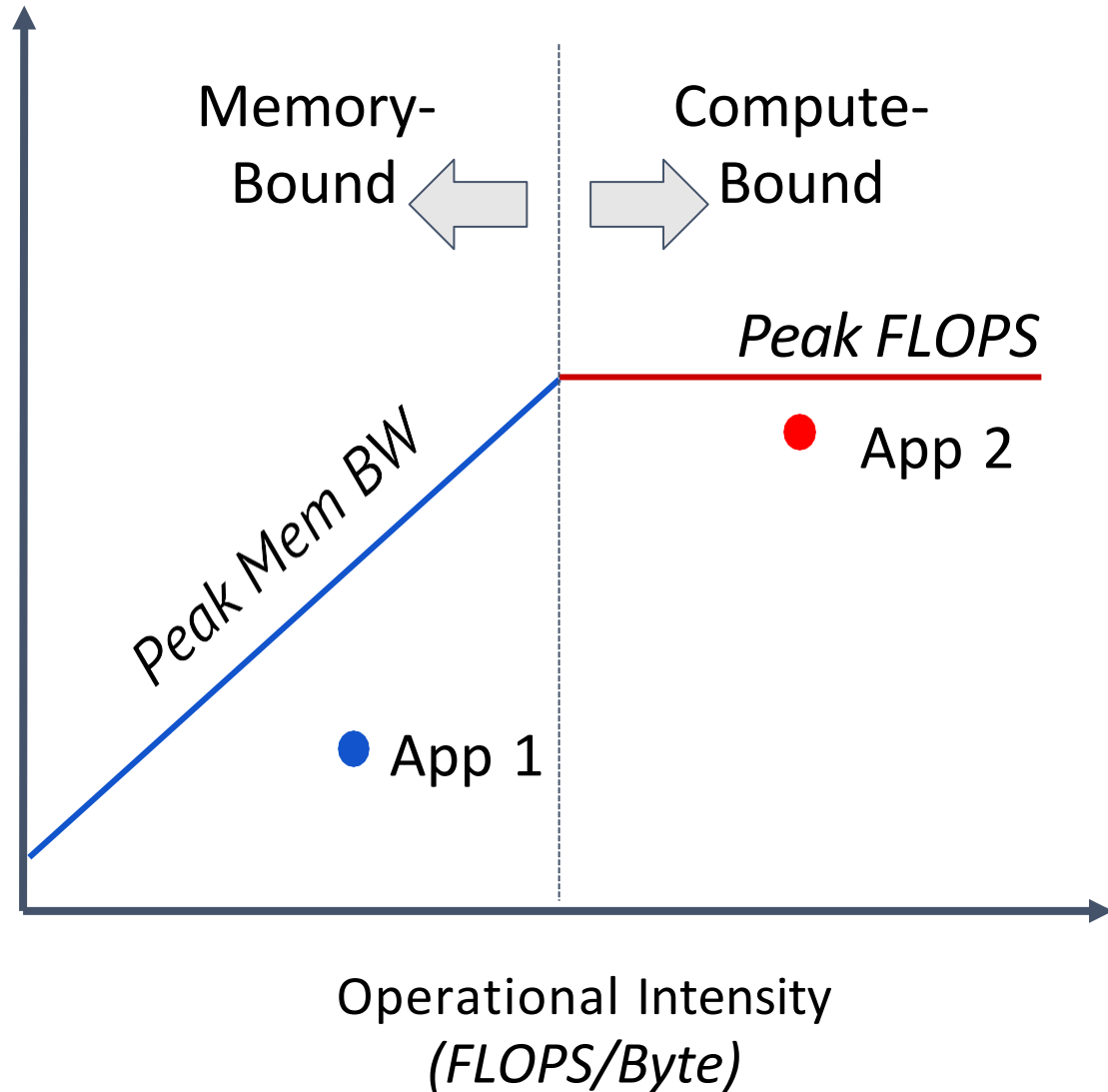
What does Roofline help us understand about a program?



The Roofline Model

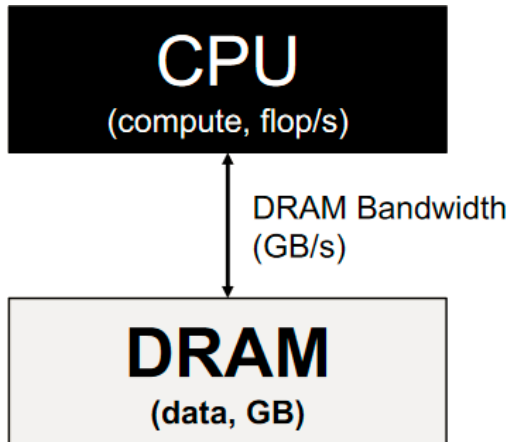


Throughput
(GFLOP/s)



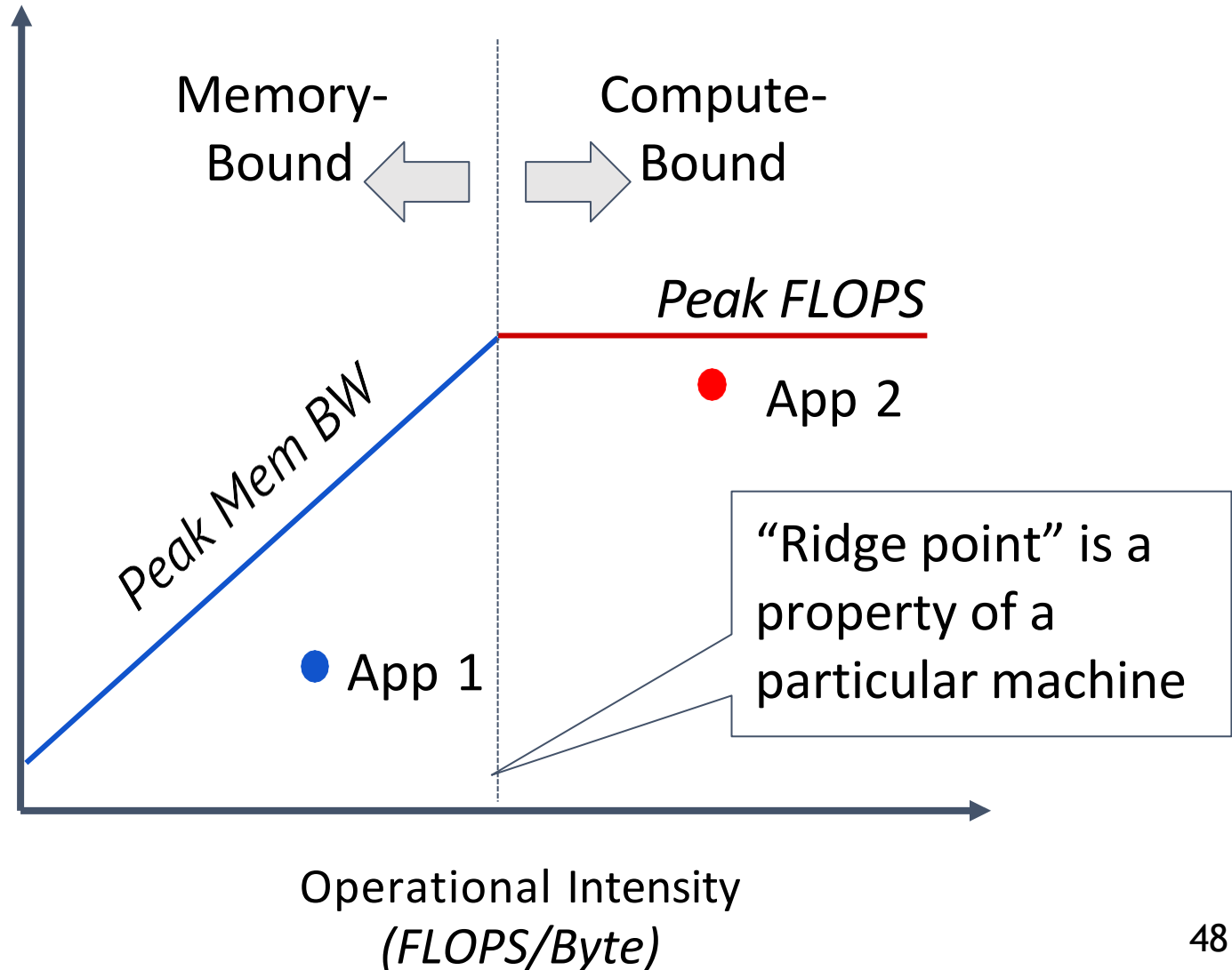
What does Roofline help us understand about a program?
Tell us what limits performance & how close to peak an app is.

The Roofline Model

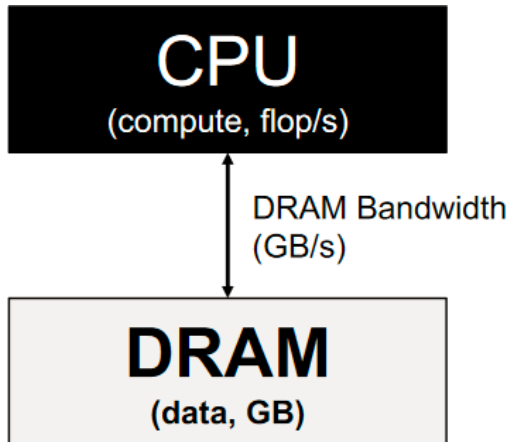


Throughput
(GFLOP/s)

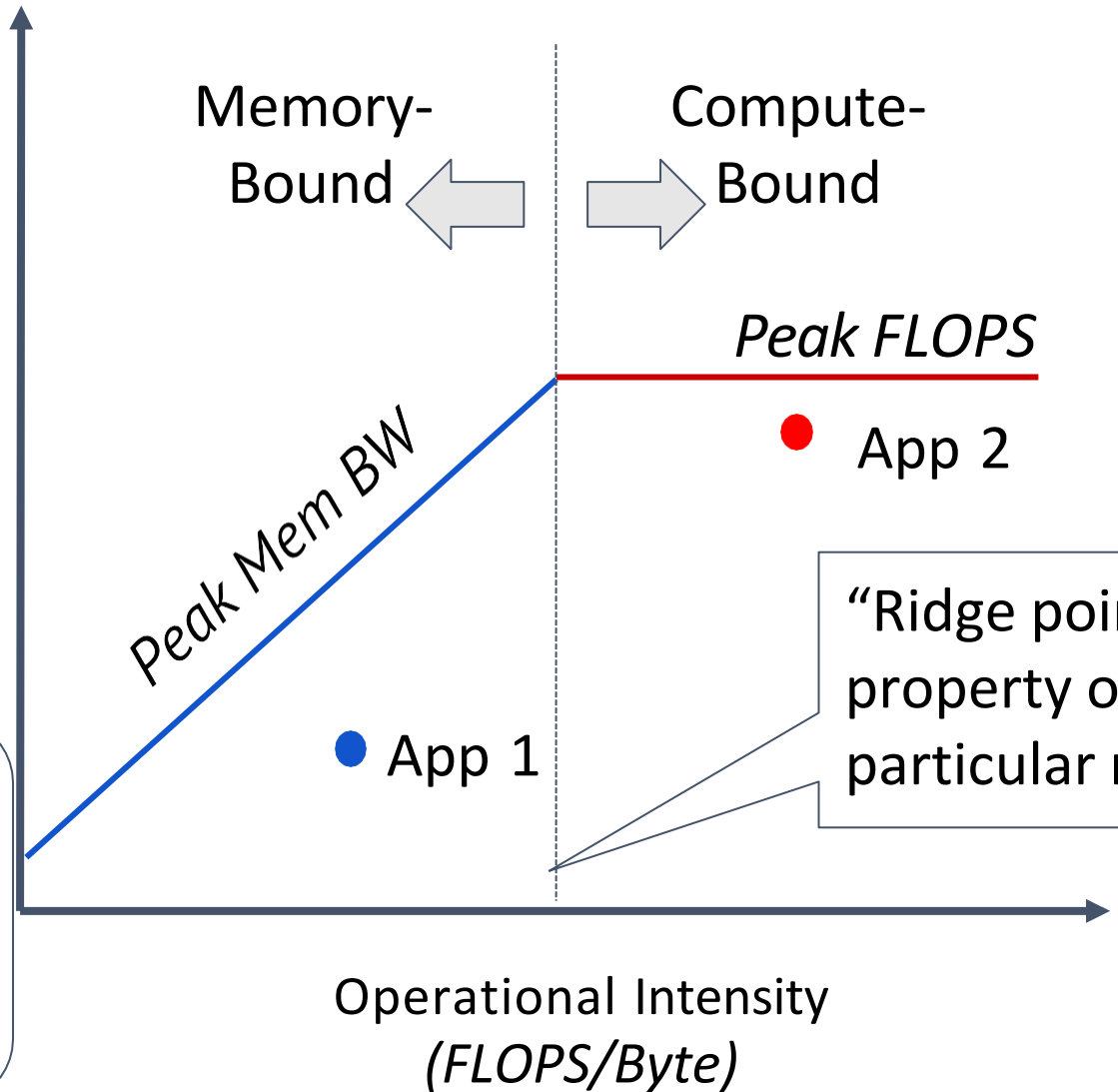
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Tell us what limits performance & how close to peak an app is.



The Roofline Model



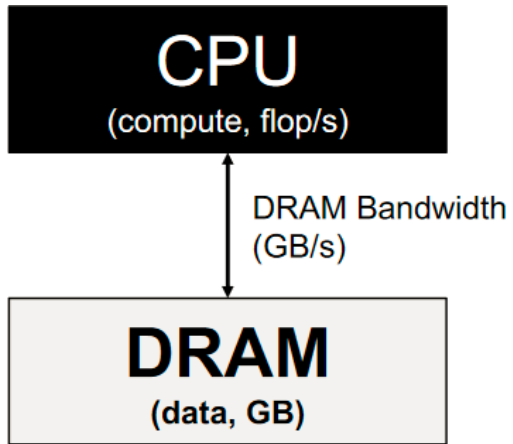
Throughput
(GFLOP/s)



“Ridge point” is a property of a particular machine

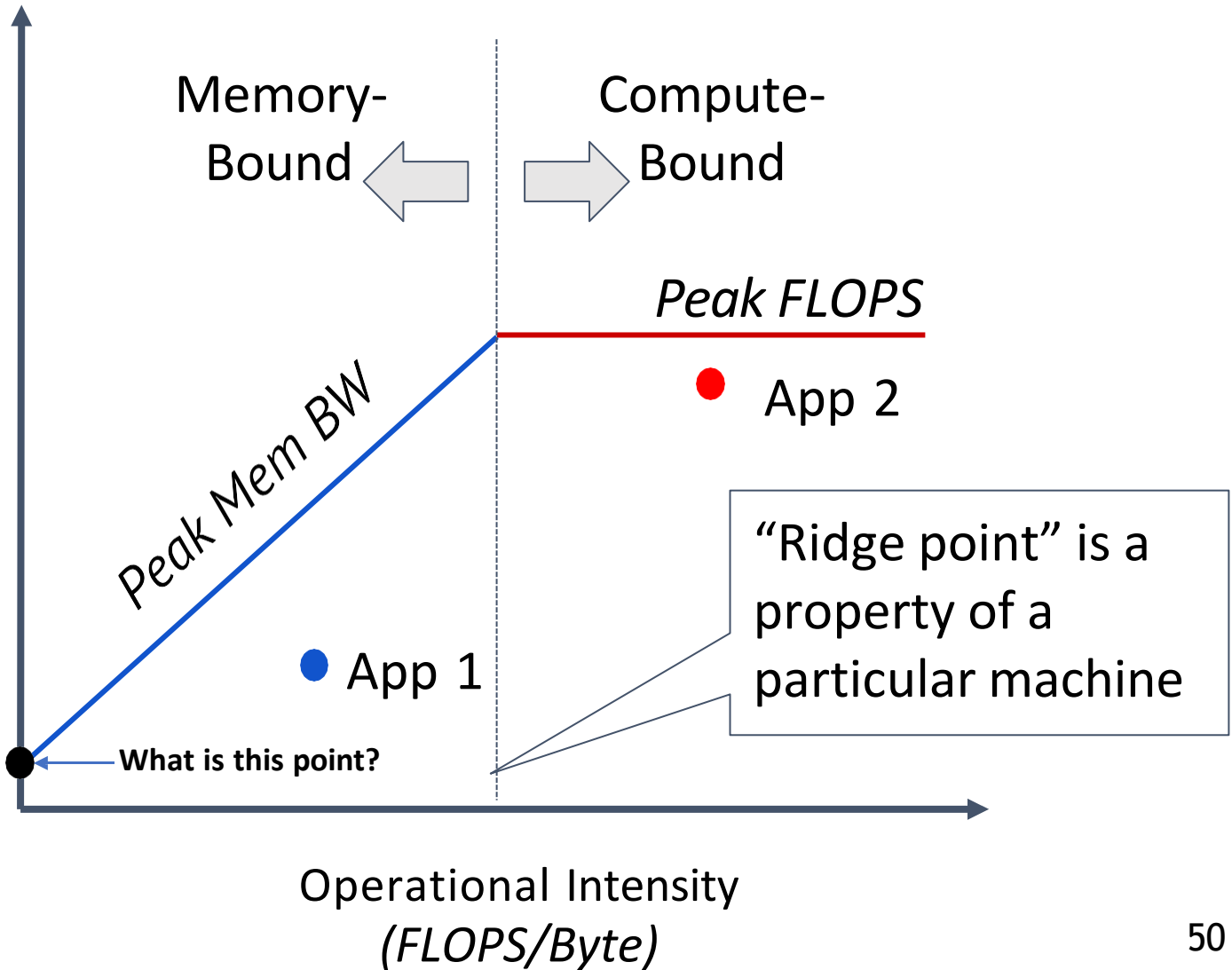
As a program does more operations per byte, memory has more time to deliver next byte, **relieving Mem BW pressure & increasing compute pressure**

The Roofline Model

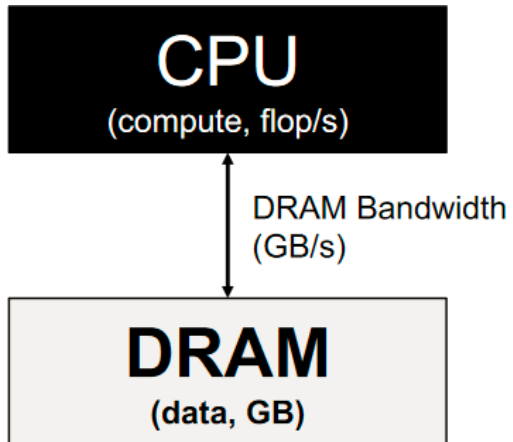


Throughput
(GFLOP/s)

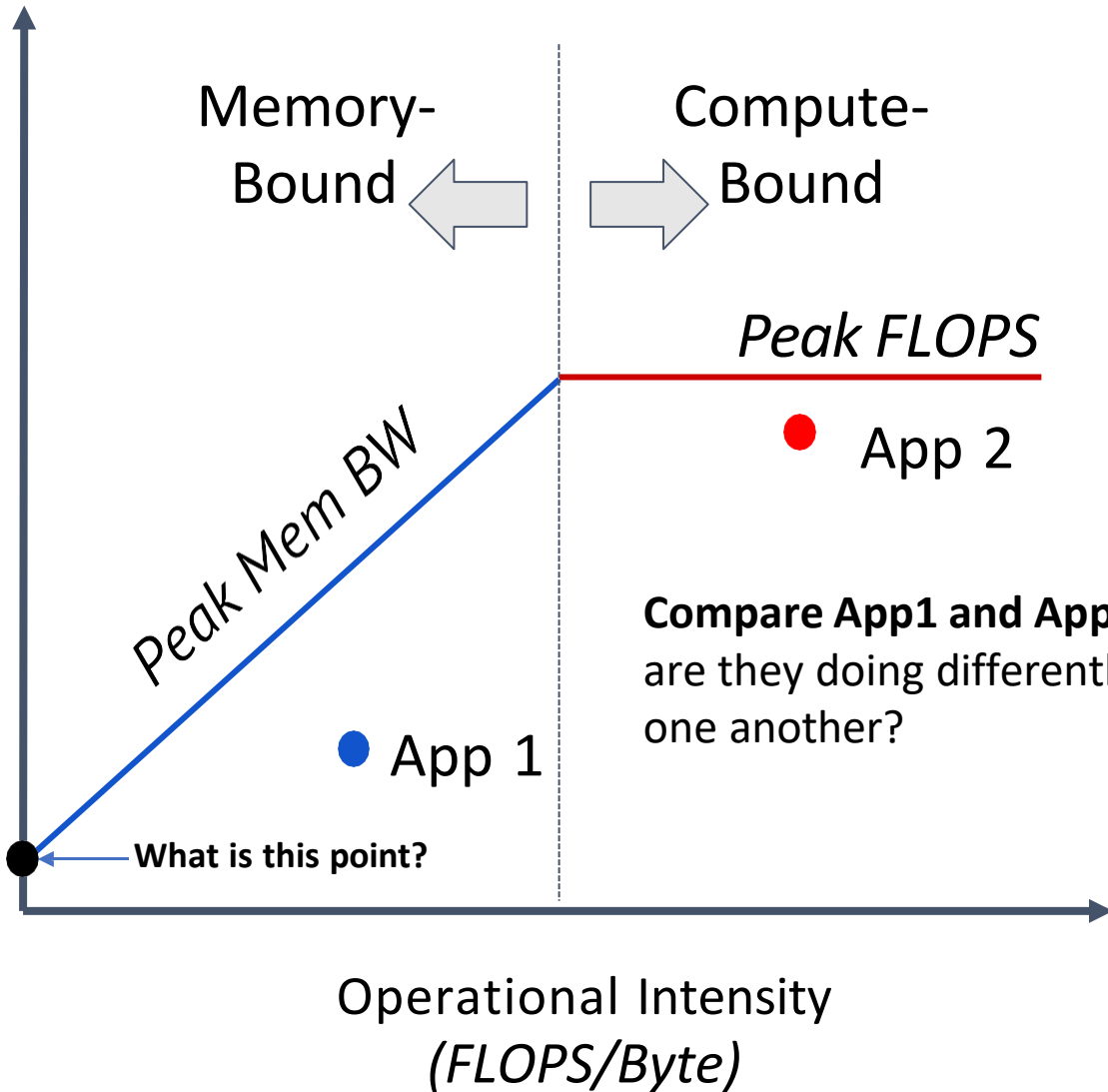
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The Roofline Model



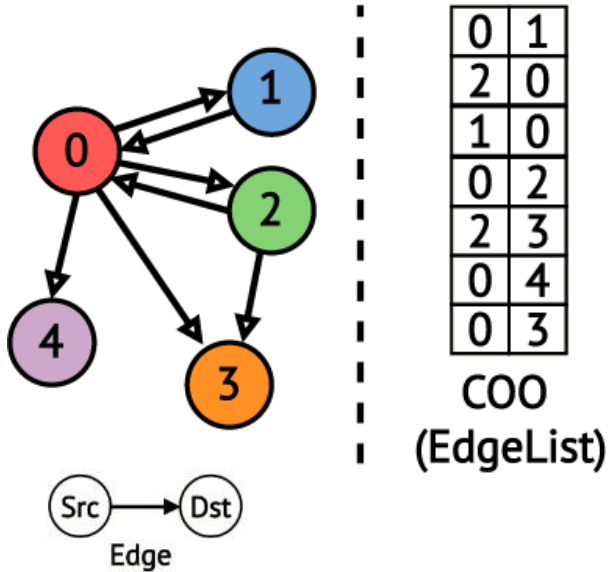
Throughput
(GFLOP/s)



As a program does more operations per byte, memory has more time to deliver next byte, **relieving Mem BW pressure & increasing compute pressure**

Compare App1 and App2. What are they doing differently from one another?

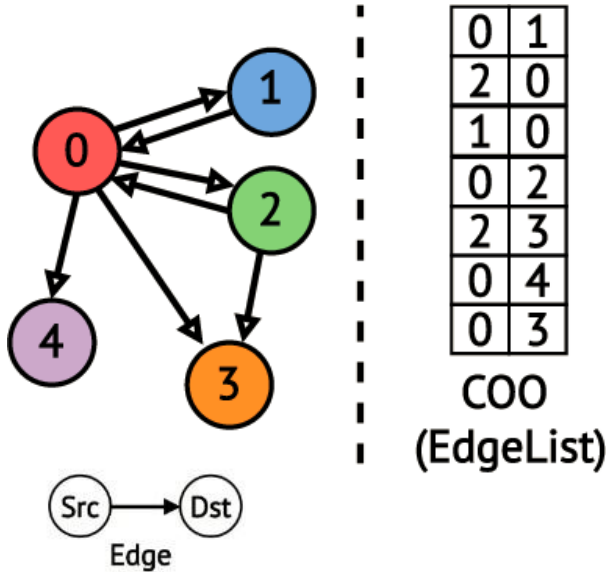
Operational Intensity of Irregular Graph Applications



```
for e in EL:  
    dstData[e.dst] += srcData[e.src]
```

What is the operational intensity of a random update kernel like this one?

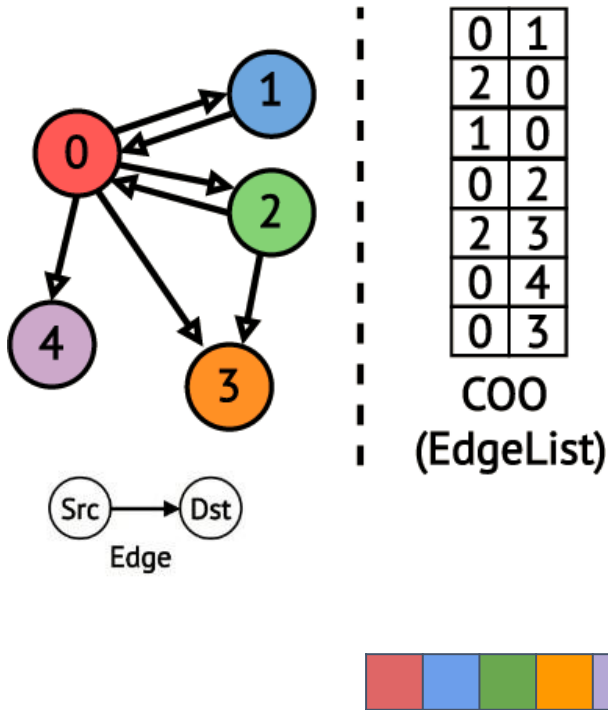
Operational Intensity of Irregular Graph Applications



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Operations per byte:

Operational Intensity of Irregular Graph Applications



```
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```

What is the operational intensity of a random update kernel like this one?

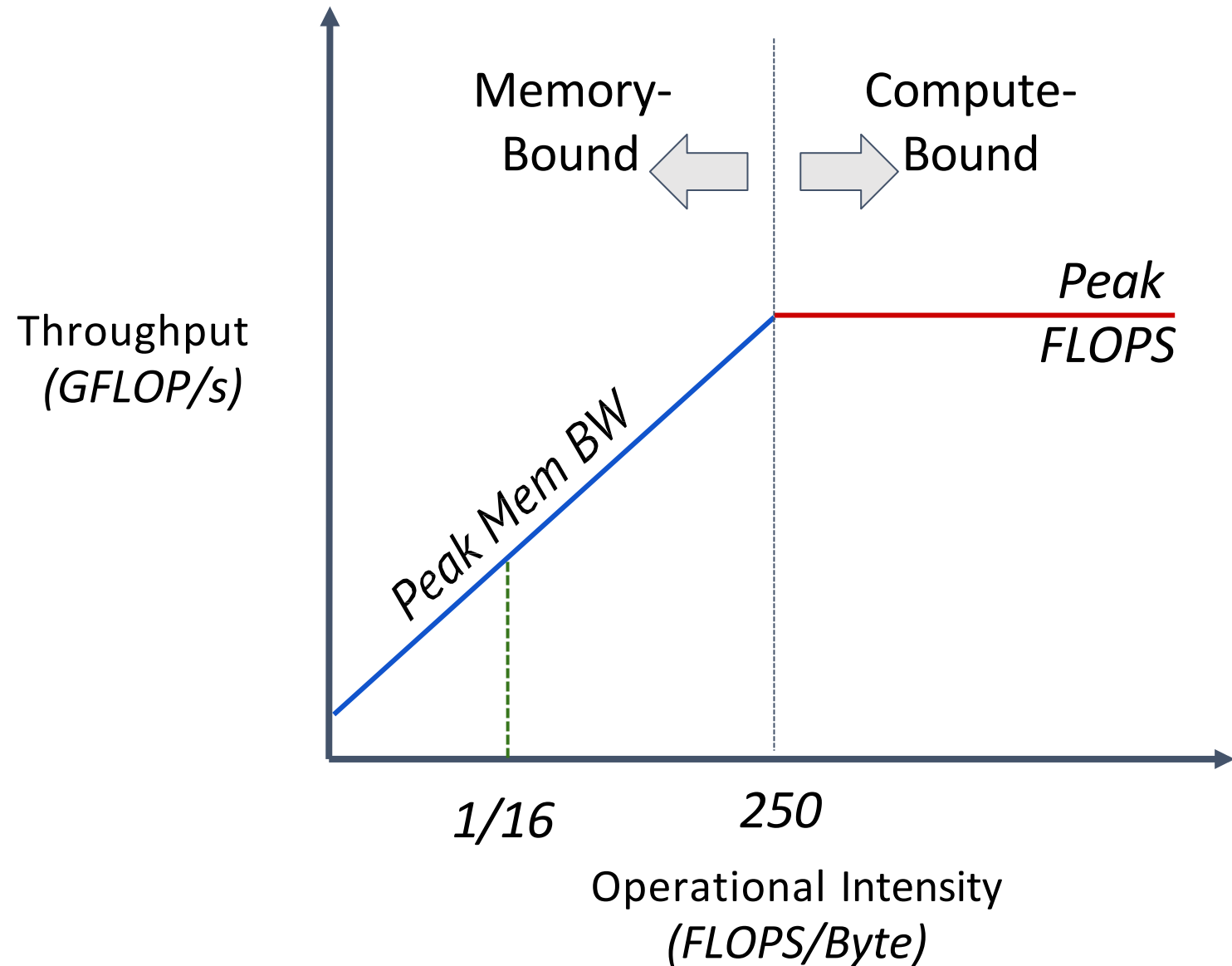
Operations per byte:

Operations: 1 addition

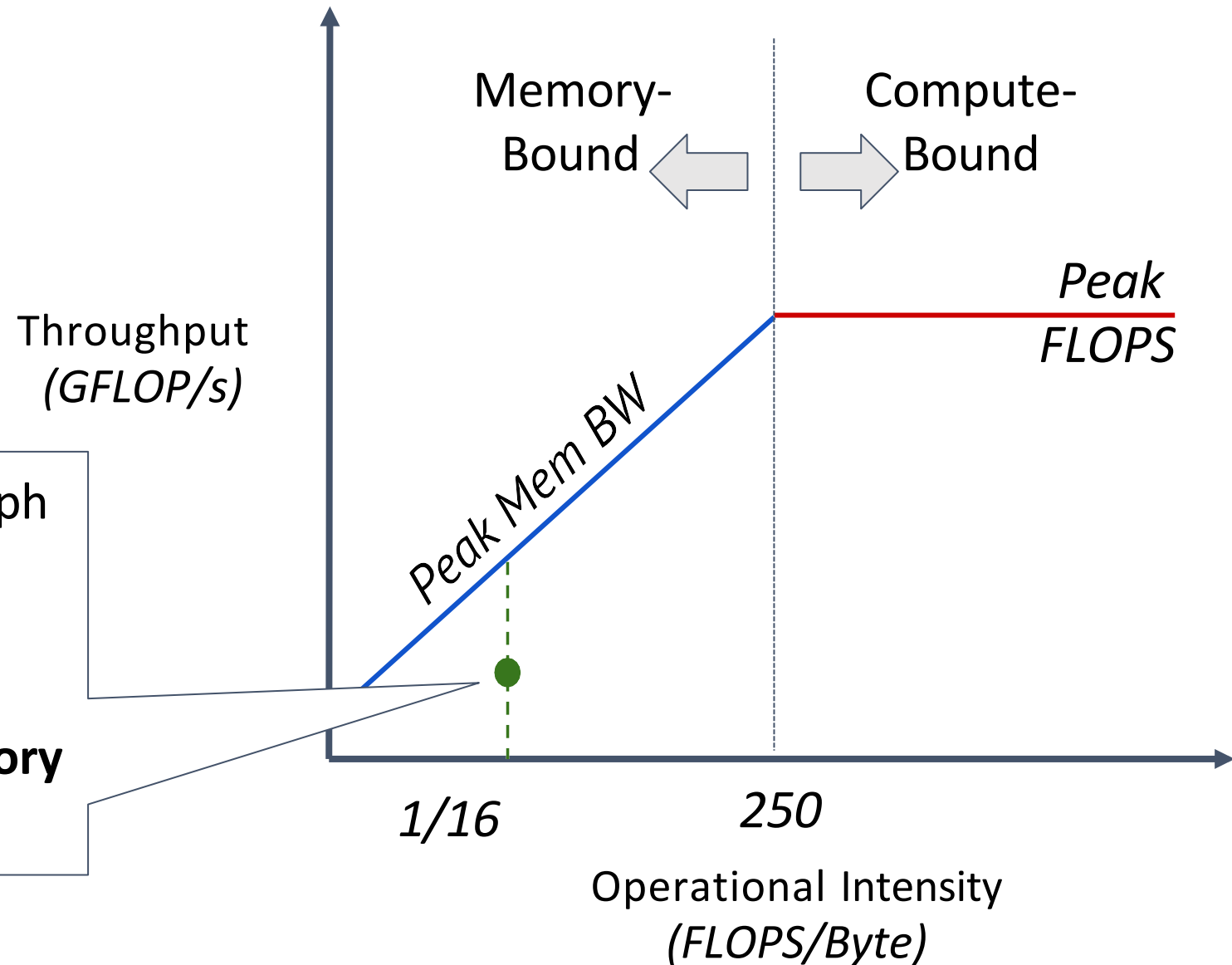
Bytes to Load: 8B for edge, 4B srcData, 4B dstData

Operational Intensity = $1 / (8+4+4) = 1/16$

Graph Applications are Memory-Bound



Graph Applications are Memory-Bound



DRAM BW utilization in graph apps is ~50%

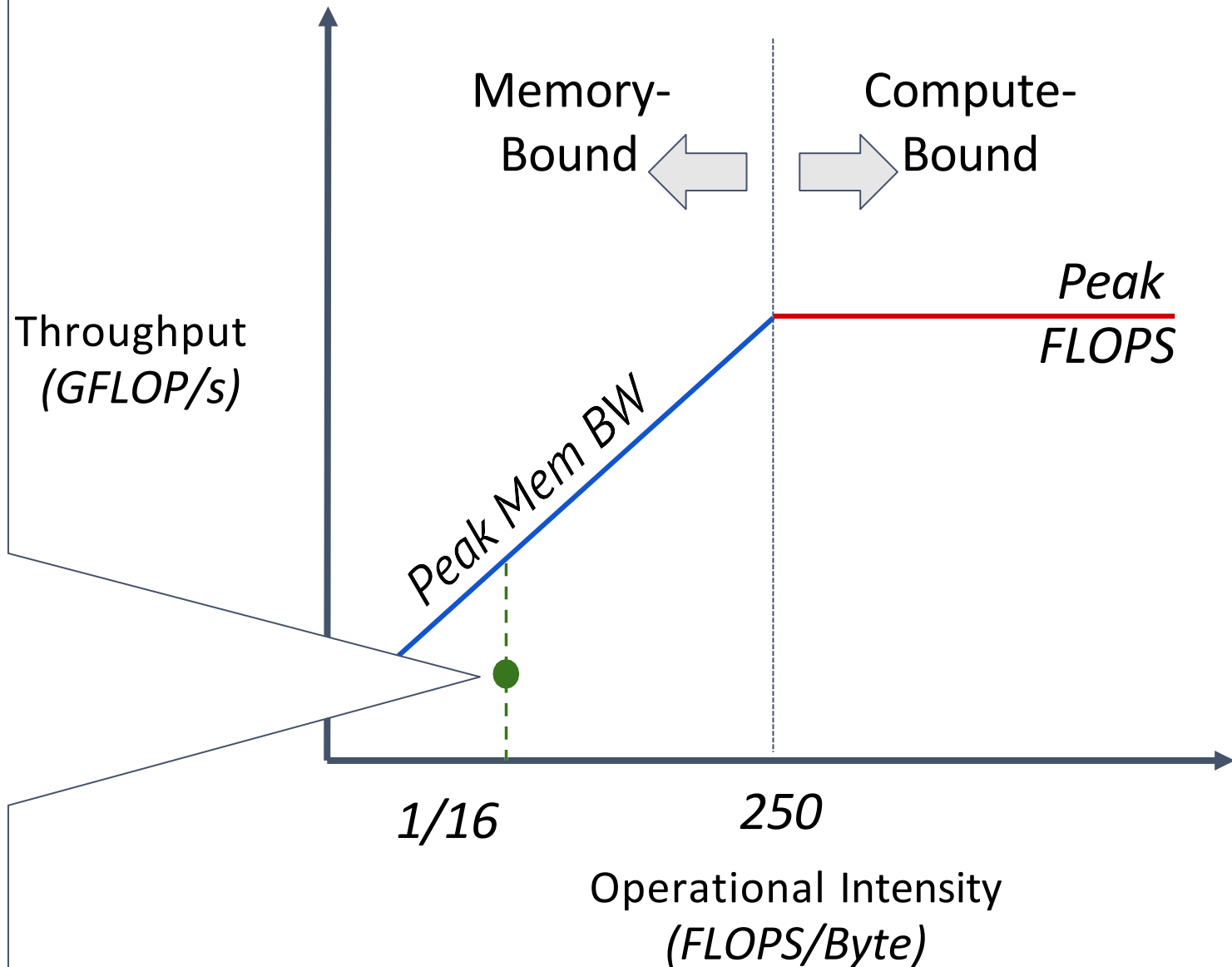
Why would we have spare BW capacity to go to memory and not use it?

Graph Applications are Memory-Bound

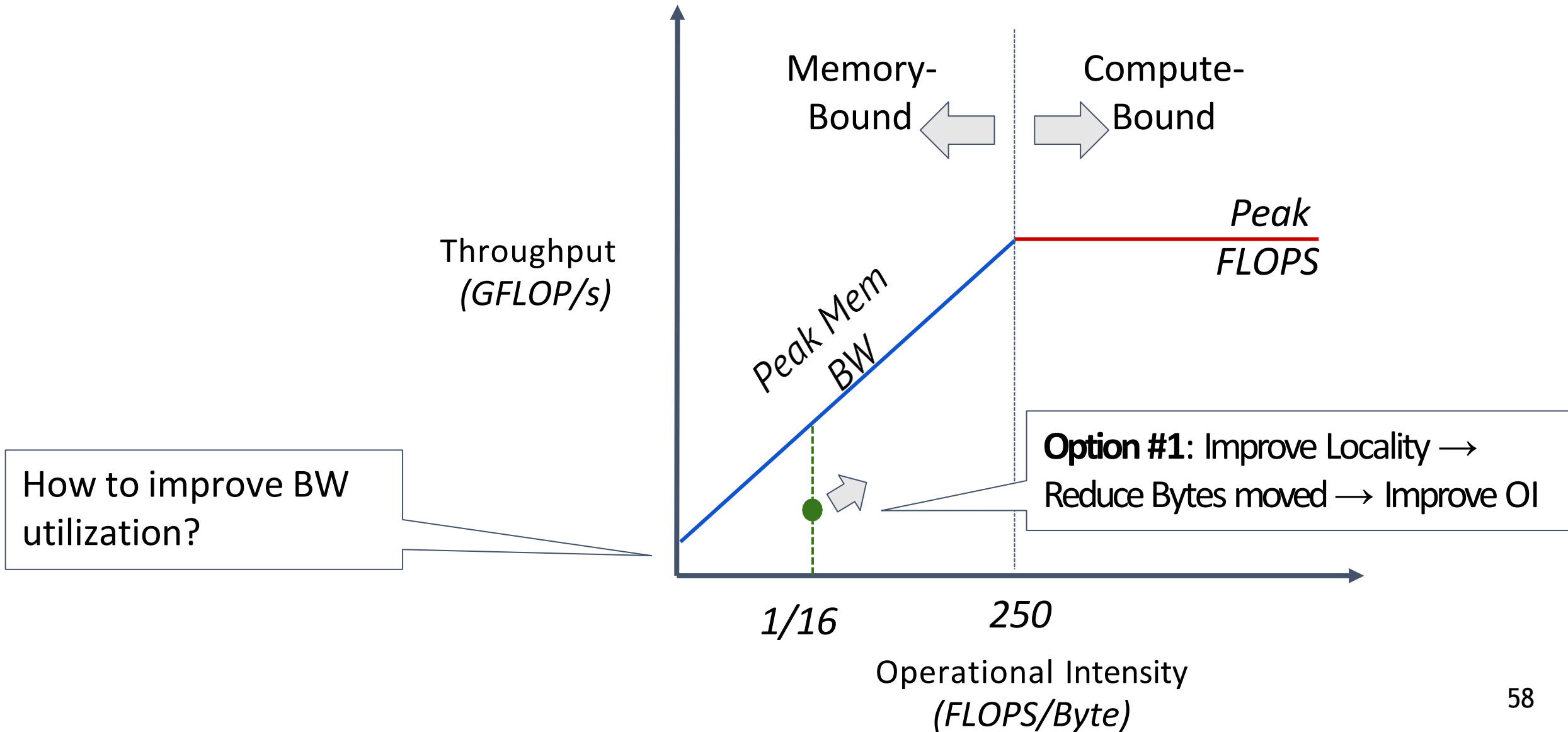
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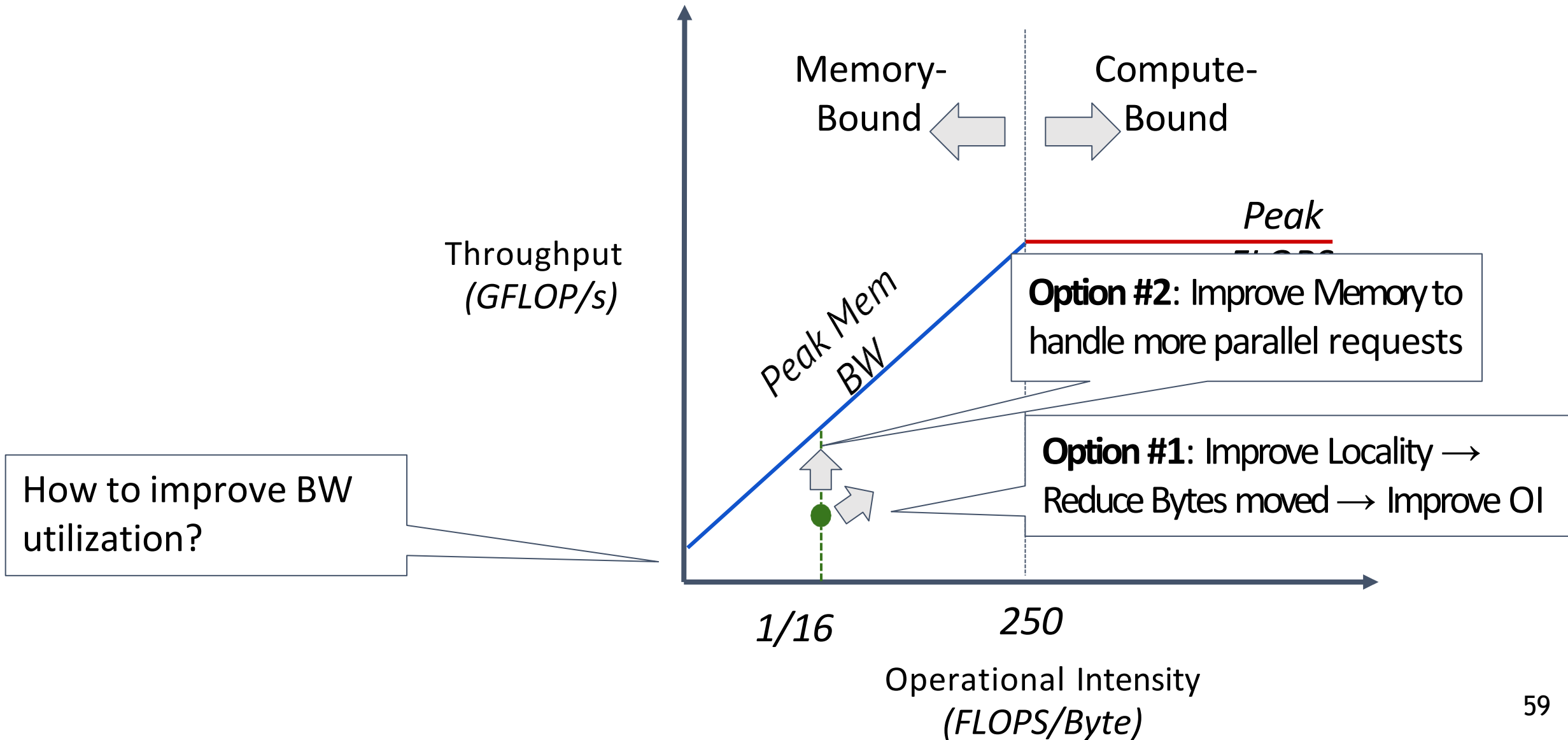
Don't know what to fetch next (no temporal locality), can't use extra stuff we fetch (no spatial locality). Limited ability to send more memory requests (limited mem. parallelism).



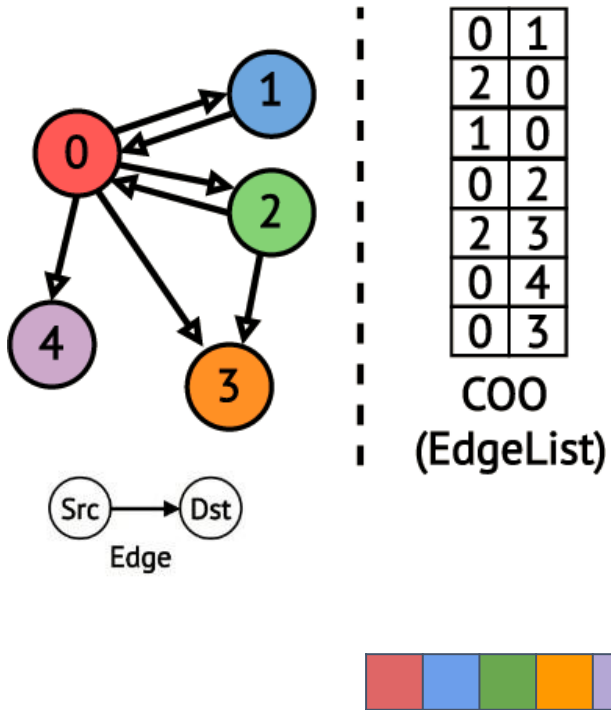
Graph Applications are Memory-Bound



Graph Applications are Memory-Bound



Operational Intensity of Irregular Graph Applications



```
for e in EL:  
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```

Ideal Best Possible Operational Intensity?

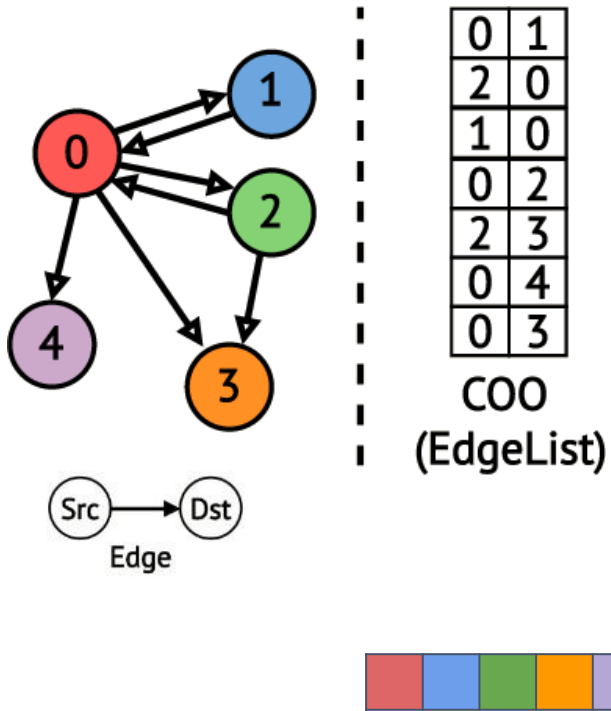
Operations per byte:

Operations: 1 addition

Bytes to Load:

Operational Intensity =

Ideal Operational Intensity of Irregular Graph Applications



```
for e in EL:  
    dstData[e.dst] += srcData[e.src]
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Ideal Best Possible Operational Intensity?

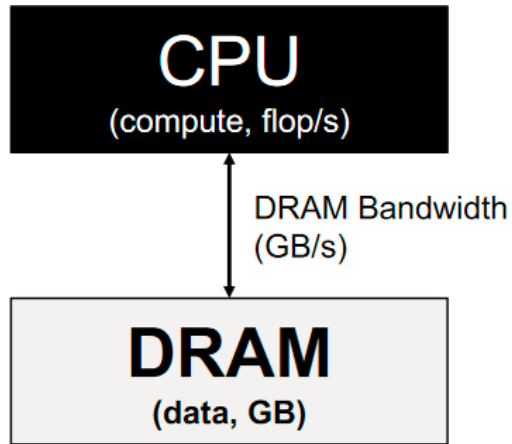
Operations per byte:

Operations: 1 addition

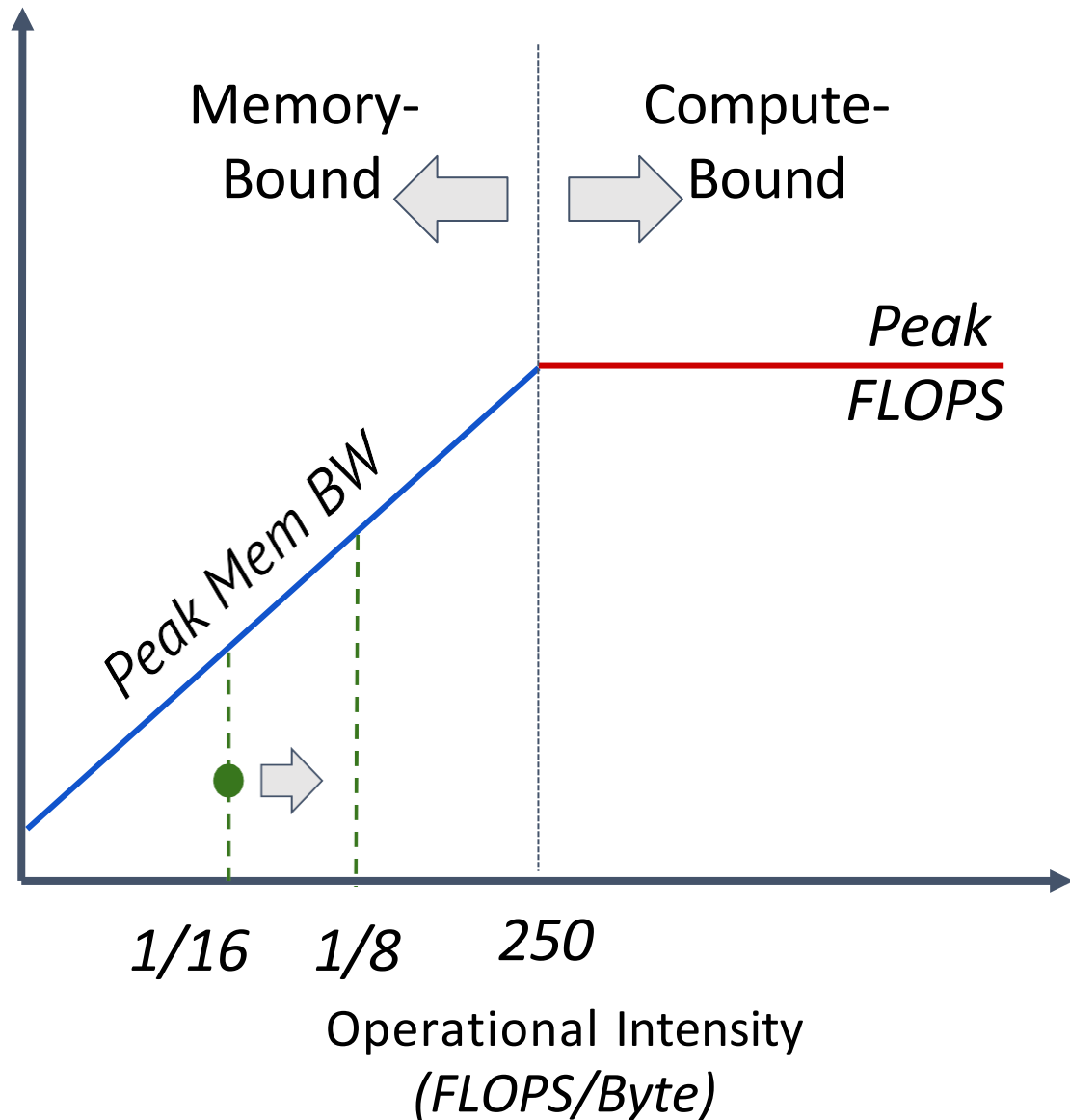
Bytes to Load: 8B for edge, 0B srcData, 0B dstData

Operational Intensity = $1 / (8+0+0) = 1/8$

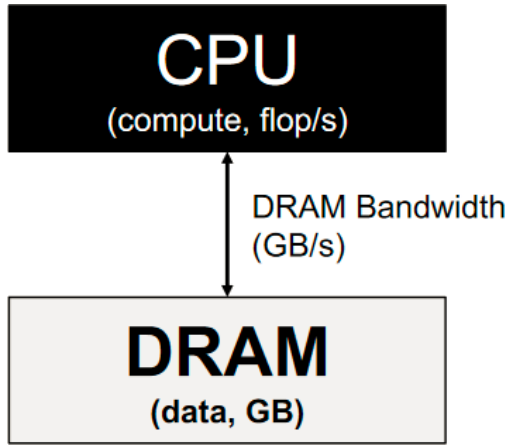
Improving Operational Intensity (OI) by Improving Locality



Throughput
(GFLOP/s)



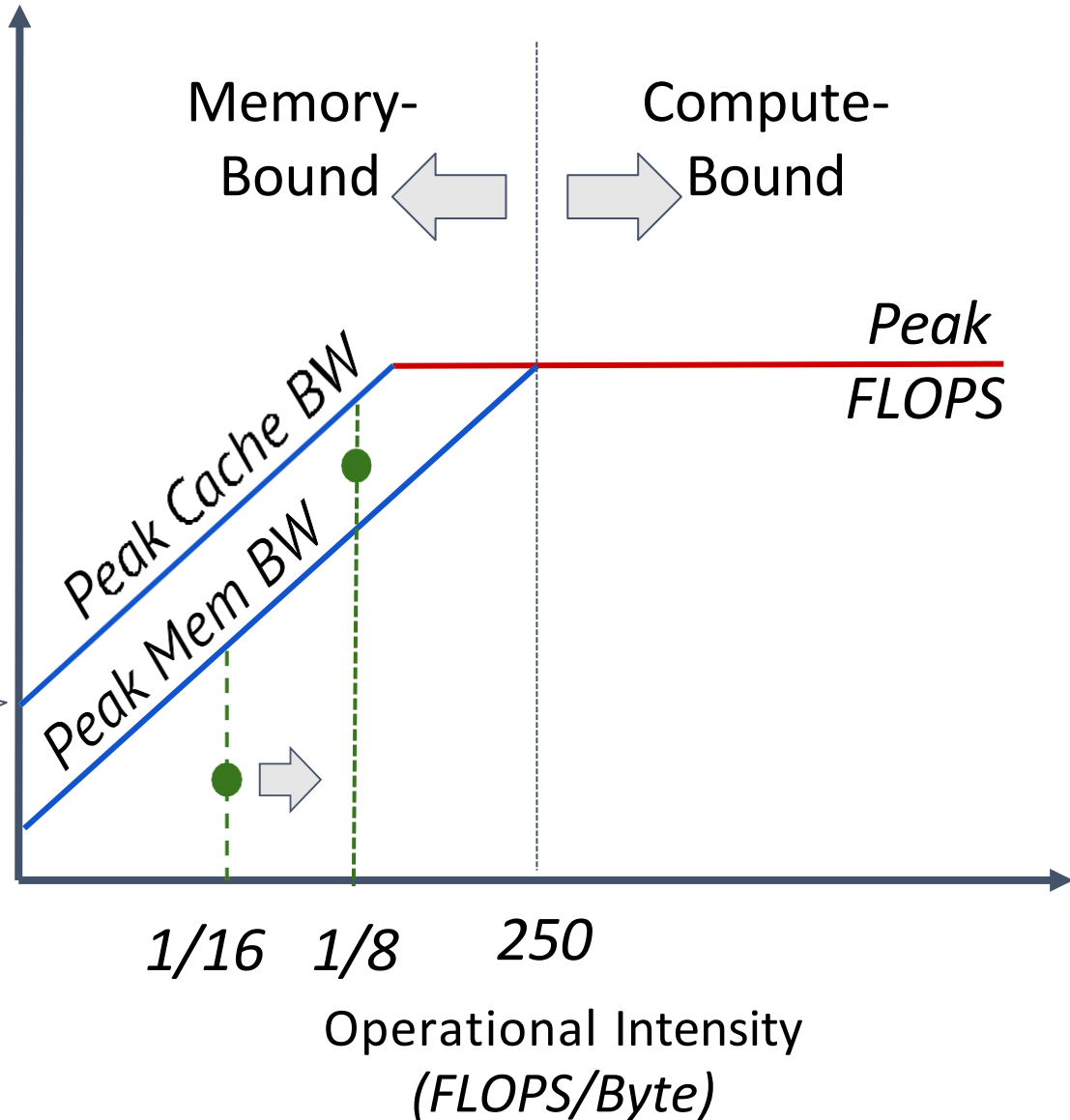
Improving Operational Intensity (OI) by Improving Locality



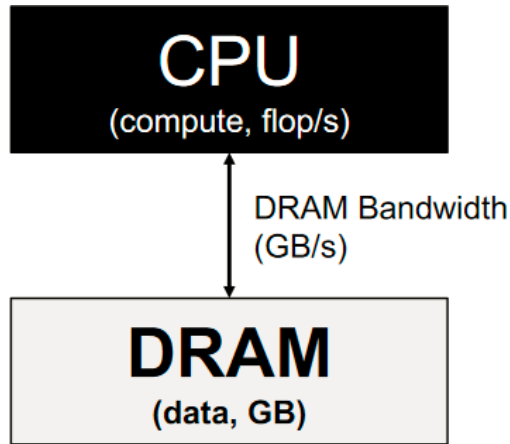
Throughput
(GFLOP/s)

Locality wins: If we can operate out of cache, higher ceiling & more leftward ridge point.

Why is cache BW > DRAM BW?



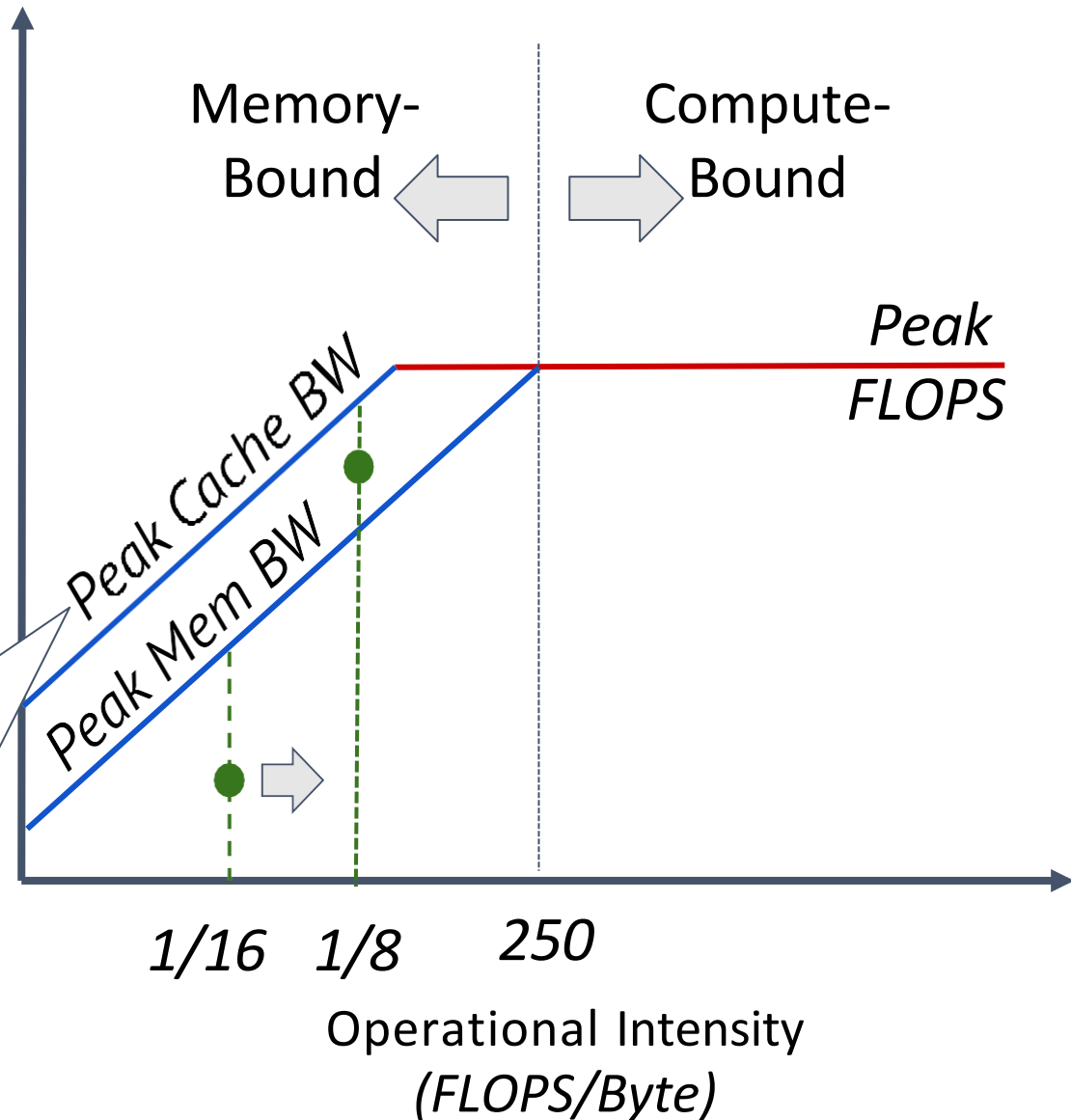
Improving Operational Intensity (OI) by Improving Locality



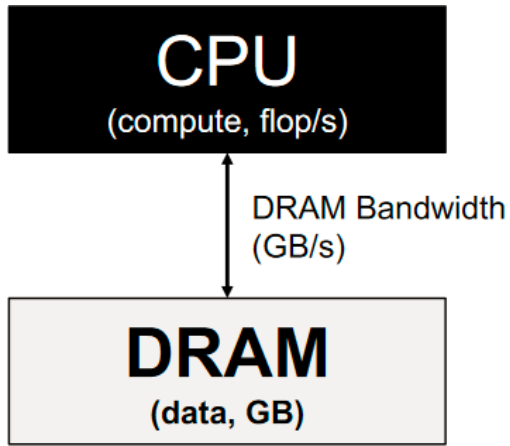
Throughput
(GFLOP/s)

Locality wins: If we can operate out of cache, higher ceiling & more leftward ridge point.

Why is cache BW > DRAM BW?
Smaller SRAM caches much faster.



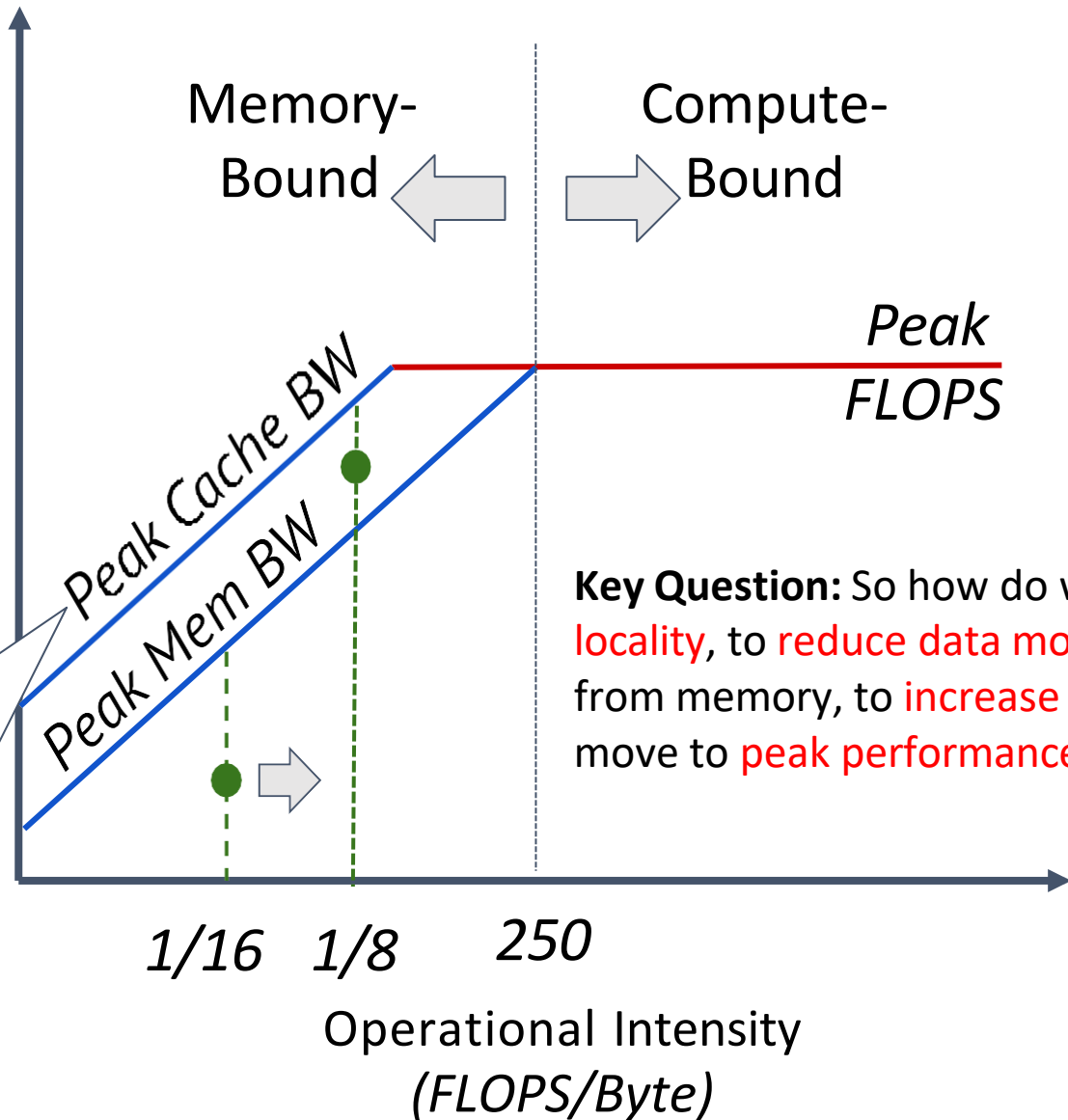
Improving Operational Intensity (OI) by Improving Locality



Throughput
(GFLOP/s)

Locality wins: If we can operate out of cache, higher ceiling & more leftward ridge point.

Why is cache BW > DRAM BW?
Smaller SRAM caches much faster.



What did we just learn?

- Sparse problems are ones that manipulate large, mostly-zero matrices
- Sparsity makes caching a useful part of the matrix hard
- Roofline model shows how close to peak perf. an app is