Lecture 2:
Single processor architecture and memory

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What will this plot look like?

```matlab
for n = 100:10:1000
    tic;
    A = [];
    for i = 1:n
        A(i,i) = 1;
    end
    times(n) = toc;
end
ns = 100:10:1000;
loglog(ns, times(ns));
```
Logistics

- Raised enrollment cap from 50 to 80 on Friday.
- Some new background pointers on references page.
- Will set up cluster accounts in next week or so.
Just for fun

http://www.youtube.com/watch?v=fKK933KK6Gg

Is this a fair portrayal of your CPU?

(See Rich Vuduc’s talk, “Should I port my code to a GPU?”)
The idealized machine

- Address space of named words
- Basic operations are register read/write, logic, arithmetic
- Everything runs in the program order
- High-level language translates into “obvious” machine code
- All operations take about the same amount of time
The real world

- Memory operations are *not* all the same!
  - Registers and caches lead to variable access speeds
  - Different memory layouts dramatically affect performance
- Instructions are non-obvious!
  - Pipelining allows instructions to overlap
  - Functional units run in parallel (and out of order)
  - Instructions take different amounts of time
  - Different costs for different orders and instruction mixes

Our goal: enough understanding to help the compiler out.
A sketch of reality

Today, a play in two acts:\(^1\)

1. Act 1: One core is not so serial
2. Act 2: Memory matters

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\(^1\)If you don’t get the reference to *This American Life*, go find the podcast!
Act 1

One core is not so serial.
Parallel processing at the laundromat

- Three stages to laundry: wash, dry, fold.
- Three loads: darks, lights, underwear
- How long will this take?
Parallel processing at the laundromat

- Serial version:

<table>
<thead>
<tr>
<th>1</th>
<th>2</th>
<th>3</th>
<th>4</th>
<th>5</th>
<th>6</th>
<th>7</th>
<th>8</th>
<th>9</th>
</tr>
</thead>
<tbody>
<tr>
<td>wash</td>
<td>dry</td>
<td>fold</td>
<td></td>
<td></td>
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<td></td>
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<td>wash</td>
<td>dry</td>
<td>fold</td>
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<td>fold</td>
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<td></td>
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<td></td>
<td></td>
<td></td>
</tr>
</tbody>
</table>

- Pipeline version:

<table>
<thead>
<tr>
<th>1</th>
<th>2</th>
<th>3</th>
<th>4</th>
<th>5</th>
<th>Dinner?</th>
<th>Cat videos?</th>
<th>Gym and tanning?</th>
</tr>
</thead>
<tbody>
<tr>
<td>wash</td>
<td>dry</td>
<td>fold</td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
</tr>
<tr>
<td>wash</td>
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</tr>
</tbody>
</table>
Pipelining

- Pipelining improves *bandwidth*, but not *latency*
- Potential speedup = number of stages
  - But what if there’s a branch?
Example: My laptop

2.5 GHz MacBook Pro with Intel Core 2 Duo T9300 processor.
  ▶ 14 stage pipeline (P4 was 31; longer isn’t always better)
  ▶ Wide dynamic execution: up to four full instructions at once
  ▶ Operations internally broken down into “micro-ops”
    ▶ Cache micro-ops – like a hardware JIT?!

In principle, two cores can handle 20 Giga-op/s peak?
SIMD

- Single *Instruction Multiple Data*
- Old idea had a resurgence in mid-late 90s (for graphics)
- Now short vectors are ubiquitous...
My laptop

- SSE (Streaming SIMD Extensions)
- Operates on 128 bits of data at once
  1. Two 64-bit floating point or integer ops
  2. Four 32-bit floating point or integer ops
  3. Eight 16-bit integer ops
  4. Sixteen 8-bit ops
- Floating point handled slightly differently from “main” FPU
- Requires care with data alignment

Also have vector processing on GPU
Punchline

- Special features: SIMD instructions, maybe FMAs, ...
- Compiler understands how to utilize these *in principle*:
  - Rearranges instructions to get a good mix
  - Tries to make use of FMAs, SIMD instructions, etc
- In practice, needs some help:
  - Set optimization flags, pragmas, etc
  - Rearrange code to make things obvious and predictable
  - Use special intrinsics or library routines
  - Choose data layouts, algorithms that suit the machine
- Goal: You handle high-level, compiler handles low-level.
Act 2

Memory matters.
My machine

- Clock cycle: 0.4 ns
- DRAM access: 60 ns (about)
- *Getting data* $> 100 \times$ slower than *computing*!
- So what can we do?
Cache basics

Programs usually have *locality*

- *Spatial locality*: things close to each other tend to be accessed consecutively
- *Temporal locality*: use a “working set” of data repeatedly

Cache hierarchy built to use locality.
Cache basics

- Memory *latency* = how long to get a requested item
- Memory *bandwidth* = how fast memory can provide data
- Bandwidth improving faster than latency

Caches help:
- Hide memory costs by reusing data
  - Exploit temporal locality
- Use bandwidth to fetch a *cache line* all at once
  - Exploit spatial locality
- Use bandwidth to support multiple outstanding reads
- Overlap computation and communication with memory
  - Prefetching

This is mostly automatic and implicit.
We have \( N = 10^6 \) two-dimensional coordinates, and want their centroid. Which of these is faster and why?

1. Store an array of \((x_i, y_i)\) coordinates. Loop \( i \) and simultaneously sum the \( x_i \) and the \( y_i \).

2. Store an array of \((x_i, y_i)\) coordinates. Loop \( i \) and sum the \( x_i \), then sum the \( y_i \) in a separate loop.

3. Store the \( x_i \) in one array, the \( y_i \) in a second array. Sum the \( x_i \), then sum the \( y_i \).

Let’s see!
Notes if you’re following along at home

▶ Try the experiment yourself (*lec01mean.c* is posted online) — I’m not giving away the punchline!

▶ If you use high optimization `-O3`, the compiler may optimize away your timing loops! This is a common hazard in timing. You could get around this by putting `main` and the test stubs in different modules; but for the moment, just compile with `-O2`. 
Cache basics

- Store cache *lines* of several bytes
- Cache *hit* when copy of needed data in cache
- Cache *miss* otherwise. Three basic types:
  - *Compulsory* miss: never used this data before
  - *Capacity* miss: filled the cache with other things since this was last used – working set too big
  - *Conflict* miss: insufficient associativity for access pattern

- **Associativity**
  - Direct-mapped: each address can only go in one cache location (e.g. store address xxxx1101 only at cache location 1101)
  - *n*-way: each address can go into one of *n* possible cache locations (store up to 16 words with addresses xxxx1101 at cache location 1101).

Higher associativity is more expensive.
Caches on my laptop (I think)

- 32K L1 data and memory caches (per core)
  - 8-way set associative
  - 64-byte cache line
- 6 MB L2 cache (shared by both cores)
  - 16-way set associative
  - 64-byte cache line
A memory benchmark (membench)

for array A of length L from 4 KB to 8MB by 2x for stride s from 4 bytes to L/2 by 2x
time the following loop
  for i = 0 to L by s
    load A[i] from memory
membench on my laptop
Visible features

- Line length at 64 bytes (prefetching?)
- L1 latency around 4 ns, 8 way associative
- L2 latency around 14 ns
- L2 cache size between 4 MB and 8 MB (actually 6 MB)
- 4K pages, 256 entries in TLB
The moral

Even for simple programs, performance is a complicated function of architecture!

▶ Need to understand at least a little to write fast programs
▶ Would like simple models to help understand efficiency
▶ Would like common tricks to help design fast codes
   ▶ Example: *blocking* (also called *tiling*)
Matrix multiply

Consider naive square matrix multiplication:

```c
#define A(i,j) AA[j*n+i]
#define B(i,j) BB[j*n+i]
#define C(i,j) CC[j*n+i]

for (i = 0; i < n; ++i) {
    for (j = 0; j < n; ++j) {
        C(i,j) = 0;
        for (k = 0; k < n; ++k)
            C(i,j) += A(i,k)*B(k,j);
    }
}
```

How fast can this run?
Note on storage

Two standard matrix layouts:

- Column-major (Fortran): $A(i,j)$ at $A+j*n+i$
- Row-major (C): $A(i,j)$ at $A+i*n+j$

I default to column major.

Also note: C doesn’t really support matrix storage.
1000-by-1000 matrix multiply on my laptop

- Theoretical peak: 10 Gflop/s using both cores
- Naive code: 330 MFlops (3.3% peak)
- Vendor library: 7 Gflop/s (70% peak)

Tuned code is $20 \times$ faster than naive!

Can we understand naive performance in terms of membench?
1000-by-1000 matrix multiply on my laptop

- Matrix sizes: about 8 MB.
- Repeatedly scans $B$ in memory order (column major)
- 2 flops/element read from $B$
- 3 ns/flop = 6 ns/element read from $B$
- Check membench — gives right order of magnitude!
Simple model

Consider two types of memory (fast and slow) over which we have complete control.

- $m$ = words read from slow memory
- $t_m$ = slow memory op time
- $f$ = number of flops
- $t_f$ = time per flop
- $q = f/m$ = average flops / slow memory access

Time:

$$ft_f + mt_m = ft_f \left(1 + \frac{t_m}{t_f} \frac{q}{q}\right)$$

Larger $q$ means better time.
How big can $q$ be?

1. Dot product: $n$ data, $2n$ flops
2. Matrix-vector multiply: $n^2$ data, $2n^2$ flops
3. Matrix-matrix multiply: $2n^2$ data, $2n^3$ flops

These are examples of level 1, 2, and 3 routines in *Basic Linear Algebra Subroutines* (BLAS). We like building things on level 3 BLAS routines.
$q$ for naive matrix multiply

$q \approx 2$ (on board)
Better locality through blocking

Basic idea: rearrange for smaller working set.

for (I = 0; I < n; I += bs) {
    for (J = 0; J < n; J += bs) {
        block_clear(&(C(I,J)), bs, n);
        for (K = 0; K < n; K += bs)
            block_mul(&(C(I,J)), &(A(I,K)), &(B(K,J)), bs, n);
    }
}

Q: What do we do with “fringe” blocks?
For naive matrix multiply

\( q \approx b \) (on board). If \( M_f \) words of fast memory, \( b \approx \sqrt{M_f/3} \).

Th: (Hong/Kung 1984, Irony/Tishkin/Toledo 2004): Any reorganization of this algorithm that uses only associativity and commutativity of addition is limited to \( q = O(\sqrt{M_f}) \)

Note: Strassen uses distributivity...
Better locality through blocking

Timing for matrix multiply

- Naive
- Blocked
- DSB

Dimension vs. Mflop/s
Truth in advertising
Coming attractions

HW 1: You will optimize matrix multiply yourself!

Some predictions:
- You will make no progress without addressing memory.
- It will take you longer than you think.
- Your code will be rather complicated.
- Few will get anywhere close to the vendor.
- Some of you will be sold anew on using libraries!

Not all assignments will be this low-level.
A little perspective

“We should forget about small efficiencies, say about 97% of the time: premature optimization is the root of all evil.”

– C.A.R. Hoare (quoted by Donald Knuth)

▶ Best case: good algorithm, efficient design, obvious code
▶ Speed vs readability, debuggability, maintainability?
▶ A sense of balance:
    ▶ Only optimize when needed
    ▶ Measure before optimizing
    ▶ Low-hanging fruit: data layouts, libraries, compiler flags
    ▶ Concentrate on the bottleneck
    ▶ Concentrate on inner loops
    ▶ Get correctness (and a test framework) first