Towards Realistic Performance Bounds for Implicit CFD Codes

W. D. Gropp, a* D. K. Kaushik, b† D. E. Keyes, c‡ and B. F. Smith d§

a Mathematics and Computer Science Division, Argonne National Laboratory, Argonne, IL 60439, gropp@mcs.anl.gov.

b Mathematics and Computer Science Division, Argonne National Laboratory, Argonne, IL 60439 and Computer Science Department, Old Dominion University, Norfolk, VA 23529, kaushik@cs.odu.edu.

c Mathematics & Statistics Department, Old Dominion University, Norfolk, VA 23529, ISCR, Lawrence Livermore National Laboratory, Livermore, CA 94551, and ICASE, NASA Langley Research Center, Hampton, VA 23681, keyes@icase.edu.

d Mathematics and Computer Science Division, Argonne National Laboratory, Argonne, IL 60439, bsmith@mcs.anl.gov.

The performance of scientific computing applications often achieves a small fraction of peak performance [7,17]. In this paper, we discuss two causes of performance problems—insufficient memory bandwidth and a suboptimal instruction mix—in the context of a complete, parallel, unstructured mesh implicit CFD code. These results show that the performance of our code and of similar implicit codes is limited by the memory bandwidth of RISC-based processor nodes to as little as 10% of peak performance for some critical computational kernels. Limits on the number of basic operations that can be performed in a single clock cycle also limit the performance of “cache-friendly” parts of the code.

1. Introduction and Motivation

Traditionally, numerical analysts have evaluated the performance of algorithms by counting the number of floating-point operations. It is well-known that this is not a good estimate of performance on modern computers; for example, the performance advantage of the level-2 and level-3 BLAS over the level-one BLAS for operations that involve the same number of floating-point operations is due to better use of memory, particularly the
reuse of fast memory [5,6]. Paradoxically, however, the success of the level-2 and level-3 BLAS at reaching near-peak levels of performance has obscured the difficulties faced by many other numerical algorithms. On the algorithmic side, tremendous strides have been made; many algorithms now require only a few floating-point operations per mesh point. However, on the hardware side, memory system performance is improving at a rate that is much slower than that of processor performance [8,11]. The result is a mismatch in capabilities: algorithm design has minimized the work per data item, but hardware design depends on executing an increasing large number of operations per data item.

The importance of memory bandwidth to the overall performance is suggested by the performance results shown in Figure 1. These show the single-processor performance for our code, PETSc-FUN3D [2,9], which was originally written by W.K. Anderson of NASA Langley [1]. The performance of PETSc-FUN3D is compared to the peak performance and the result of the STREAM benchmark [11] which measures achievable performance for memory bandwidth-limited computations. These show that the STREAM results are much better indicator of performance than the peak numbers. We illustrate the performance limitations caused by insufficient available memory bandwidth with a discussion of sparse matrix-vector multiply, a critical operation in many iterative methods used in implicit CFD codes, in Section 2.

Even for computations that are not memory intensive, computational rates often fall far short of peak performance. This is true for the flux computation in our code, even when the code has been well tuned for cache-based architectures [10]. We show in Section 3 that instruction scheduling is a major source of the performance shortfall in the flux computation step.

Figure 1. Sequential performance of PETSc-FUN3D for a small grid of 22,677 vertices (with 4 unknowns per vertex) run on IBM SP (120 MHz, 256 MB per processor), SGI Origin 2000 (250 MHz, 512 MB per node), and T3E (450 MHz, 256 MB per processor).
for (i = 0, i < m; i++) {
    jrow = ia(i+1) // 1 Of, AT, Ld
    ncol = ia(i+1) - ia(i) // 1 Iop
    Initialize, sum1, ..., sumN // N Ld
    for (j = 0; j < ncol; j++) { // 1 Ld
        fetch ja(jrow), a(jrow),
        x1(ja(jrow)), ..., xN(ja(jrow)) // 1 Of, N+2 AT, N+2 Ld
        do N fmadd (floating multiply add) // 2N Fop
        jrow++
    } // 1 Iop, 1 Br
    Store sum1, ..., sumN in
    y1(i), ..., yN(i) // 1 Of, N AT, N St
} // 1 Iop, 1 Br

Figure 2. General Form of Sparse Matrix-Vector Product Algorithm: storage format is
AIJ or compressed row storage; the matrix has m rows and nz non-zero elements and
gets multiplied with N vectors; the comments at the end of each line show the assembly
level instructions the current statement generates, where AT is address translation, Br is
branch, Iop is integer operation, Fop is floating-point operation, Of is offset calculation,
LD is load, and St is store.

This paper focuses on the per-processor performance of compute nodes used in parallel
computers. Our experiments have shown that PETSc-FUN3D has good scalability [2]. In
fact, since good per-processor performance reduces the fraction of time spent computing
as opposed to communication, achieving the best per-processor performance is a critical
prerequisite to demonstrating uninflated parallel performance [3].

2. Performance Analysis of the Sparse Matrix-Vector Product

The sparse matrix-vector product is an important part of many iterative solvers used
in scientific computing. While a detailed performance modeling of this operation can
be complex, particularly when data reference patterns are included [14–16], a simplified
analysis can still yield upper bounds on the achievable performance of this operation. In
order to illustrate the effect of memory system performance, we consider a generalized
sparse matrix-vector multiply that multiplies a matrix by N vectors. This code, along
with operation counts, is shown in Figure 2.

2.1. Estimating the Memory Bandwidth Bound

To estimate the memory bandwidth required by this code, we make some simplifying
assumptions. We assume that there are no conflict misses, meaning that each matrix and
vector element is loaded into cache only once. We also assume that the processor never
waits on a memory reference; that is, that any number of loads and stores are satisfied in
a single cycle.
For the algorithm presented in Figure 2, the matrix is stored in compressed row storage format (similar to PETSc’s AIJ format [4]). For each iteration of the inner loop in Figure 2, we need to transfer one integer (ja array) and \( N + 1 \) doubles (one matrix element and \( N \) vector elements) and we do \( N \) floating-point multiply-add (fmadd) operations or \( 2N \) flops. Finally, we store the \( N \) output vector elements. This leads to the following estimate of the data volume:

Total Bytes Transferred = \( m \cdot \text{sizeof\_int} + 2 \cdot m \cdot N \cdot \text{sizeof\_double} \)

\[ + nz \cdot (\text{sizeof\_int} + \text{sizeof\_double}) \]

\[ = 4 \cdot (m + nz) + 8 \cdot (2 \cdot m \cdot N + nz). \]

This gives us an estimate of the bandwidth required in order for the processor to do \( 2 \cdot nz \cdot N \) flops at the peak speed:

\[
\frac{\text{Bytes Transferred}}{\text{fmadd}} = \left( 16 + \frac{4}{N} \right) \frac{m}{nz} + \frac{12}{N}.
\]

Alternatively, given a memory performance, we can predict the maximum achievable performance. This results in

\[
M_{BW} = \frac{2}{(16 + \frac{4}{N}) \frac{m}{nz} + \frac{12}{N}} \times BW,
\]

where \( M_{BW} \) is measured in Mflops/sec and \( BW \) stands for the available memory bandwidth in Mbytes/s, as measured by STREAM [11] benchmark. (The raw bandwidth based on memory bus frequency and width is not a suitable choice since it can not be sustained in any application; at the same time, it is possible for some applications to achieve higher bandwidth than that measured by STREAM).

In Table 1, we show the memory bandwidth required for peak performance and the achievable performance for a matrix in AIJ format with 90,708 rows and 5,047,120 non-zero entries on an SGI Origin2000 (unless otherwise mentioned, this matrix is used in all subsequent computations). The matrix is a typical Jacobian from a PETSc-FUN3D application (incompressible version) with four unknowns per vertex. The same table also shows the memory bandwidth requirement for the block storage format (BAIJ) [4] for this matrix with a block size of four; in this format, the ja array is smaller by a factor of the block size. We observe that the blocking helps significantly by cutting down on the memory bandwidth requirement. Having more than one vector also requires less memory bandwidth and boosts the performance: we can multiply four vectors in about 1.5 times the time needed to multiply one vector.

2.2. Estimating the Operation Issue Limitation

To analyze this performance bound, we assume that all the data items are in primary cache (that is equivalent to assuming infinite memory bandwidth). Referring to the sparse matrix-vector algorithm in Figure 2, we get the following composition of the workload for each iteration of the inner loop:

- \( N + 5 \) integer operations
- \( 2 \cdot N \) floating-point operations (\( N \) fmadd instructions)
Table 1
Effect of Memory Bandwidth on the Performance of Sparse Matrix-Vector Product on SGI Origin 2000 (250 MHz R10000 processor). The STREAM benchmark memory bandwidth [11] is 358 MB/s; this value of memory bandwidth is used to calculate the ideal Mflops/s; the achieved values of memory bandwidth and Mflops/s are measured using hardware counters on this machine. Our experiments show that we can multiply four vectors in 1.5 times the time needed to multiply one vector.

<table>
<thead>
<tr>
<th>Format</th>
<th>Number of vectors</th>
<th>Bytes/fmadd</th>
<th>Bandwidth (MB/s)</th>
<th>Mflops/s</th>
</tr>
</thead>
<tbody>
<tr>
<td></td>
<td></td>
<td></td>
<td>Required</td>
<td>Achieved</td>
</tr>
<tr>
<td>AIJ</td>
<td>1</td>
<td>12.36</td>
<td>3090</td>
<td>276</td>
</tr>
<tr>
<td>AIJ</td>
<td>4</td>
<td>3.31</td>
<td>827</td>
<td>221</td>
</tr>
<tr>
<td>BAIJ</td>
<td>1</td>
<td>9.31</td>
<td>2327</td>
<td>280</td>
</tr>
<tr>
<td>BAIJ</td>
<td>4</td>
<td>2.54</td>
<td>635</td>
<td>229</td>
</tr>
</tbody>
</table>

- \( N + 2 \) loads and stores

Most contemporary processors can issue only one load or store in one cycle. Since the number of floating-point instructions is less than the number of memory references, the code is bound to take at least as many cycles as the number of loads and stores. This leads to the following expression for this performance bound (denoted by \( M_{IS} \) and measured in Mflops/sec):

\[
M_{IS} = \frac{2nzN}{nz(N+2) + m} \times \text{Clock Frequency.}
\]  

(2)

2.3. Performance Comparison

In Figure 3, we compare three performance bounds: the peak performance based on the clock frequency and the maximum number of floating-point operations per cycle, the performance predicted from the memory bandwidth limitation in Equation 1, and the performance based on operation issue limitation in Equation 2. For the sparse matrix-vector multiply, it is clear that the memory-bandwidth limit on performance is a good approximation. The greatest differences between the performance observed and predicted by memory bandwidth are on the systems with the smallest caches (IBM SP and T3E), where our assumption that there are no conflict misses is likely to be invalid.

3. Flux Calculation

A complete CFD application has many computational kernels. Some of these, like the sparse matrix-vector product analyzed in Section 2, are limited in performance by the available memory bandwidth. Other parts of the code may not be limited by memory bandwidth, but still perform significantly below peak performance. In this section, we consider such a step in the PETSc-FUN3D code.

The flux calculation is a major part of our unstructured mesh solver and accounts for over 50% of the overall execution time. Since PETSc-FUN3D is vertex-centered code, the flow variables are stored at nodes. While making a pass over an edge, the flow
variables from the node-based arrays are read, many floating-point operations are done, and residual values at each node of the edge are updated. An analysis of the code suggests that, because of the large number of floating-point operations, memory bandwidth is not a limiting factor. Measurements on our Origin2000 support this; only 57 MB/sec are needed. However, the measured floating-point performance is 209 Mflops/sec out of a peak of 500 Mflops/sec. While this is good, it is substantially under the performance that can be achieved with dense matrix-matrix operations. To understand where the limit on the performance of this part of the code comes from, we take a close look at the assembly code for the flux calculation function. This examination yields the following mix of the workload for each iteration of the loop over edges:

- 519 total instructions
- 111 integer operations
- 250 floating-point instructions of which there are 55 are \texttt{fmadd} instructions, for 305
flops

- 155 memory references

If all operations could be scheduled optimally — say, one floating-point instruction, one integer instruction, and one memory reference per cycle — this code would take 250 instructions and achieve 305 Mflops/s. However, there are dependencies between these instructions, as well as complexities in scheduling the instructions [12,13], making it very difficult for the programmer to determine the number of cycles that this code would take to execute. Fortunately, many compilers provide this information as comments in the assembly code. For example, on Origin2000, when the code is compiled with cache optimizations turned off (consistent with our assumption that data items are in primary cache for the purpose of estimating this bound), the compiler estimates that the above work can be completed in about 325 cycles. This leads to a performance bound of 235 Mflops/sec (47% of the peak on 250 MHz processor). We actually measure 209 Mflops/sec using hardware counters. This shows that the performance in this phase of the computation is actually restricted by the instruction scheduling limitation. We are working on an analytical model for this phase of computation.

4. Conclusions

We have shown that a relatively simple analysis can identify bounds on the performance of critical components in an implicit CFD code. Because of the widening gap between CPU and memory performance, those parts of the application whose performance is bounded by the available memory bandwidth are doomed to achieve a declining fraction of peak performance. Because these are bounds on the performance, improvements in compilers cannot help. For these parts of the code, we are investigating alternative algorithms, data structures, and implementation strategies. One possibility, suggested by the analysis in Section 2, is to use algorithms that can make use of multiple vectors instead of a single vector with each sparse-matrix multiply.

For another part of our code, the limitation is less fundamental and is related to the mix of floating-point and non-floating-point instructions. Analyzing this code is more difficult; we relied on information provided by the compiler to discover the instruction mix and estimates on the number of cycles that are required for each edge of the unstructured mesh. Improving the performance of this part of the code may require new data-structures (to reduce non-floating-point work) and algorithms (to change the balance of floating-point to other instructions).

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