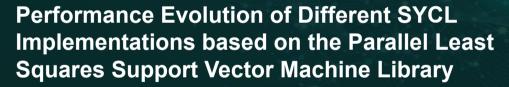
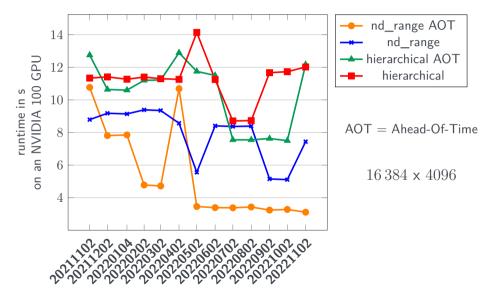
IWOCL & SYCLcon 2023



Marcel Breyer, University of Stuttgart

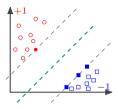
Alexander Van Craen, Dirk Pflüger

Motivation

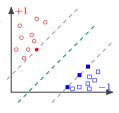


What to know about PLSSVM

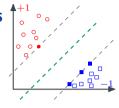
- SVMs as supervised machine learning technique
- originally meant for binary classification



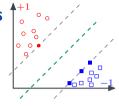
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- SVMs have to solve a convex quadratic problem
 - → state-of-the-art: Sequential Minimal Optimization (SMO) (proposed by Platt in 1998)
 - → inherently sequential algorithm



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- many SVM implementations modify SMO to exploit some parallelism
 - → still not well suited for modern, highly parallel hardware



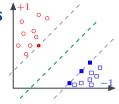
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→ Least Squares Support Vector Machine (LS-SVM)

(proposed by Suykens and Vandewalle in 1999)

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→ Least Squares Support Vector Machine (LS-SVM)

(proposed by Suykens and Vandewalle in 1999)

- reformulation of standard SVM to solving a system of linear equations
- massively parallel algorithms known

LS-SVMs solve the system of linear equations:

$$\begin{bmatrix} \boldsymbol{Q} & \vec{1}_n \\ \vec{1}_n^T & 0 \end{bmatrix} \cdot \begin{bmatrix} \boldsymbol{\alpha} \\ b \end{bmatrix} = \begin{bmatrix} \boldsymbol{y} \\ 0 \end{bmatrix}$$

where ${\it Q}$ is the kernel matrix according to

$$m{Q}_{ij} = k(ec{x}_i, ec{x}_j) + rac{1}{C} \cdot \delta_{ij} \quad \left(ext{with } \delta_{ij} = egin{cases} 1 & i = j \\ 0 & ext{else} \end{cases}
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 with $\delta_{ij} = \begin{cases} 1 & i = j \\ 0 & \text{else} \end{cases}$

- $\rightarrow Q$ is symmetric positive-definite
- → Conjugate Gradient algorithm: (variant of Shewchuk et al.)

```
1 \cdot i \leftarrow 0
 2 \cdot r \leftarrow h - Ar
 3 \cdot d \leftarrow r
 4. \delta_{new} \leftarrow r^T r
 5: \delta_0 \leftarrow \delta_{new}
 6: while i < i_{max} and \delta_{new} > \epsilon^2 \delta_0 do
 7: a \leftarrow Ad
 8: \alpha \leftarrow \frac{\delta_{new}}{dT}
 9: x \leftarrow x + \alpha d
           if i is divisible by 50 then
10.
11: r \leftarrow b - Ax
12.
            else
13:
             r \leftarrow r - \alpha a
14.
            end if
            \delta_{old} \leftarrow \delta_{new}
16: \delta_{new} \leftarrow r^T r
17: \beta \leftarrow \frac{\delta_{new}}{\varsigma}
           d \leftarrow r + \beta d
            i \leftarrow i + 1
```

LS-SVMs solve the system of linear equations:

$$\begin{bmatrix} \boldsymbol{Q} & \vec{1}_n \\ \vec{1}_n^T & 0 \end{bmatrix} \cdot \begin{bmatrix} \boldsymbol{\alpha} \\ b \end{bmatrix} = \begin{bmatrix} \boldsymbol{y} \\ 0 \end{bmatrix}$$

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 - Setup or constant operations
- → host

```
2: r \leftarrow \overline{b} - Ax
 4: \delta_{new} \leftarrow r^T r
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 7: a \leftarrow Ad
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 9: x \leftarrow x + \alpha d
           if i is divisible by 50 then
10.
11:
               r \leftarrow h - Ar
12.
           else
13:
               r \leftarrow r - \alpha a
14.
           end if
15:
           \delta_{new} \leftarrow r^T r
16:
17:
18.
           d \leftarrow r + \beta d
19.
```

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BLAS Level 1

→ host

```
2: r \leftarrow b - Ax
 4: \delta_{new} \leftarrow r^T r
 6: while i < i_{max} and \delta_{new} > \epsilon^2 \delta_0 do
         a \leftarrow Ad
          if i is divisible by 50 then
10.
11:
              r \leftarrow b - Ar
12.
          else
13:
              r \leftarrow r - \alpha q
14.
          end if
15:
16:
17:
18.
           d \leftarrow r + \beta d
19.
```

nd while

LS-SVMs solve the system of linear equations:

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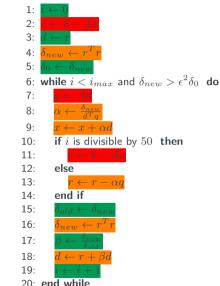
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 - **BLAS** Level 1

- → host
- → host
- → device



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 - Setup or constant operations

→ host

→ host

- **BLAS** Level 1
- BLAS Level 2
- $ightharpoonup Q \in \mathbb{R}^{\text{num_data_points} \times \text{num_data_points}}$
- → device

- 4: $\delta_{new} \leftarrow r^T r$
- 6: while $i < i_{max}$ and $\delta_{new} > \epsilon^2 \delta_0$ do
- 7: 8:
- if i is divisible by 50 then 10.
- 11:
- 12. else
- 13: $r \leftarrow r - \alpha q$
- 14. end if
- 15:
- 16: 17:
- 18. 19.

LS-SVMs solve the system of linear equations:

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 - ons

→ host

→ host

→ device

- BLAS Level 1
- BLAS Level 2
- BLAS Level 2
- $ightarrow Q \in \mathbb{R}^{\mathsf{num_data_points} imes \mathsf{num_data_points}}$
- \rightarrow implicitly calculate Q in each iteration

- 1: $i \leftarrow 0$ 2: $r \leftarrow b - \lambda$ 3: $d \leftarrow r$
- 4: $\delta_{new} \leftarrow r^T r$
- 6: while $i < i_{max}$ and $\delta_{new} > \epsilon^2 \delta_0$ do
- 7: $q \leftarrow Ad$ 8: $\alpha \leftarrow \frac{\delta_{new}}{d^T q}$
- 9: $x \leftarrow x + \alpha c$
- 10: **if** i is divisible by 50 **then** 11:
- 12: **else**
- 12: els
- 13: $r \leftarrow r \alpha q$ 14: end if
- 14: end if 15: $\delta_{old} \leftarrow$
- 16: $\delta_{new} \leftarrow r^T$
- 17: **β**
- 18: $d \leftarrow r$
- 20: **end**

PLSSVM - Parallel Least Squares Support Vector Machine

- modern C++17
- open source & on GitHub
- single and double precision via template parameter
- parallelizes implicit matrix-vector multiplication in CG





https://github.com/SC-SGS/PLSSVM

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- backend and target platform selectable at runtime





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PLSSVM - Parallel Least Squares Support Vector Machine

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- backends: OpenMP, CUDA, HIP, OpenCL, and SYCL
- backend and target platform selectable at runtime
- multi-GPU support for linear kernel function
- drop-in replacement for LIBSVM's svm-train, svm-predict, and svm-scale executables
- currently only binary classification and dense calculations

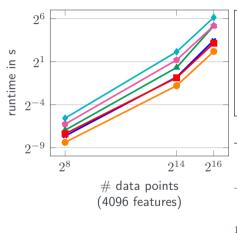


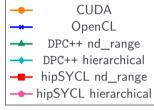


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NVIDIA A100



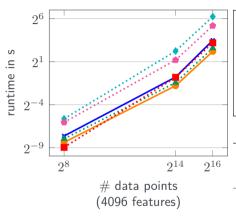


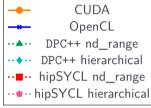


Source: www.nvidia.com

	CUDA	OpenCL	DPC++ (20220202)		hipSYCL (Feb 01)	
			nd_range	hierarchical	nd_range	hierarchical
256	0.003	0.005	0.008	0.021	0.006	0.013
16 384	0.287	0.576	1.242	4.418	0.543	2.281
65 536	4.547	11.113	35.71	70.42	8.848	36.10

NVIDIA A100







Source: www.nvidia.com

	CUDA	OpenCL	DPC++ (20221102)		hipSYCL (Oct 20)	
			nd_range	hierarchical	nd_range	hierarchical
256	0.003	0.005	$0.004 \\ -50 \%$	$0.02 \\ -4 \%$	$0.002 \\ -67\%$	0.015 +15 %
16 384	0.287	0.576	$0.358 \\ -71 \%$	$4.695 \\ +6 \%$	$0.565 \\ +4\%$	$2.279 \\ +0\%$
65 536	4.547	11.113	$5.961 \\ -83 \%$	75.31 + 7%	9.126 + 3%	36.11 + 0%

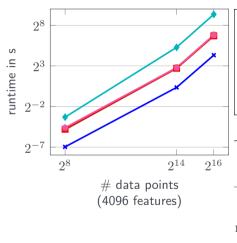
16 384 × 4096	DPC++ 20220202	DPC++ 20221102	CUDA
runtime	$1.242\mathrm{s}$	$0.358\mathrm{s}$	0.287 s

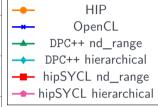
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runtime	$1.242\mathrm{s}$	$0.358\mathrm{s}$	$0.287\mathrm{s}$
branch efficiency	65.06%	99.97%	99.97%
avg divergent branches	3972456	170	170

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register count	164	164	162
memory	more memory transfers involving shared memory and between global memory \longleftrightarrow L1 cache		better usage of registers; overall 43% more memory throughput

AMD Radeon Pro VII



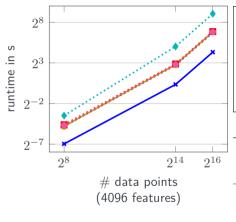


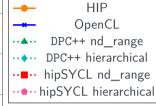


Source: www.amd.com

	HIP	OpenCL	DPC++ (20220202)		hipSYCL (Feb 01)	
			nd_range	hierarchical	nd_range	hierarchical
256	0.036	0.008	0.035	0.101	0.036	0.041
16 384	6.93	1.275	6.532	38.93	6.517	6.875
65 536	112.21	20.0	104.1	649.8	103.6	110.4

AMD Radeon Pro VII



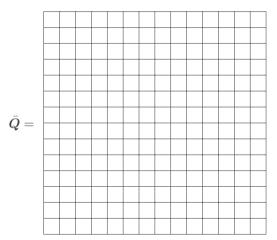




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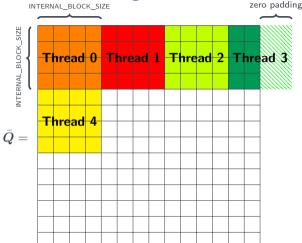
	HIP	OpenCL	DPC++ (20221102)		hipSYCL (Oct 20)	
			nd_range	hierarchical	nd_range	hierarchical
256	0.036	0.008	0.036 +3%	$0.089 \\ -12\%$	0.041 +14 %	$0.039 \\ -5 \%$
16 384	6.93	1.275	$6.547 \\ +0\%$	$32.551 \\ -16 \%$	7.327 + 12%	$6.902 \\ +0 \%$
65 536	112.21	20.0	$104.4 \\ +0\%$	$530.2 \\ -18 \%$	$^{115.8}_{+12\%}$	$110.5 \\ +0\%$

Basic idea of the used blocking scheme

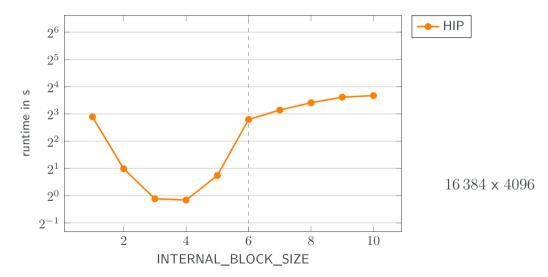


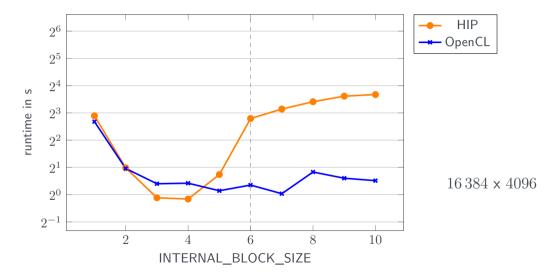
Note: each matrix entry Q_{ij} is calculated using the kernel function $k(\vec{x}_i, \vec{x}_j)$! (e.g., dot products in the linear kernel)

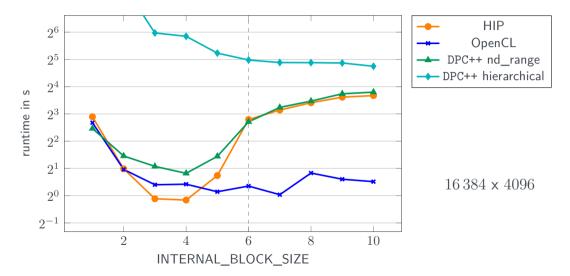
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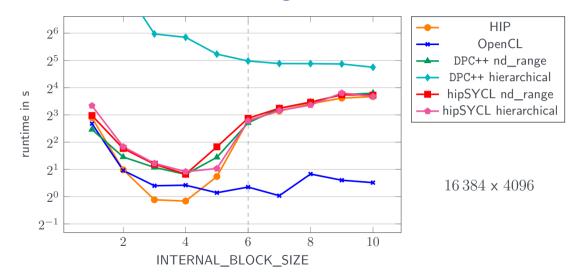


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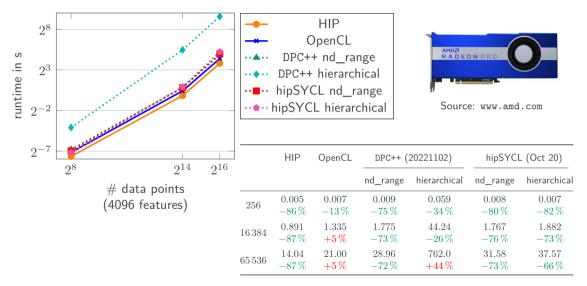








AMD Radeon Pro VII: updated runtimes with blocking size 4



AMD Radeon Pro VII: explaining the results using profiling

16 384 × 4096	F	IIP	OpenCL	
INTERNAL_BLOCKING_SIZE	4	6	4	6
runtime	$0.891\mathrm{s}$	$6.930\mathrm{s}$	$1.335\mathrm{s}$	$1.275\mathrm{s}$

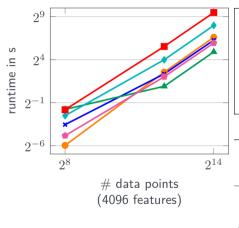
AMD Radeon Pro VII: explaining the results using profiling

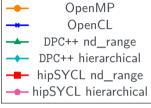
16384×4096	H	IIP	OpenCL	
INTERNAL_BLOCKING_SIZE	4	6	4	6
runtime	$0.891\mathrm{s}$	$6.930\mathrm{s}$	$1.335\mathrm{s}$	$1.275\mathrm{s}$
local data share	1024	1563	1024	1563
scratch memory	0	172	0	0
vector general purpose register	64	64	56	108

AMD Radeon Pro VII: explaining the results using profiling

16 384 × 4096	ŀ	HIP	OpenCL		
INTERNAL_BLOCKING_SIZE	4	6	4	6	
runtime	$0.891\mathrm{s}$	$6.930\mathrm{s}$	$1.335\mathrm{s}$	$1.275\mathrm{s}$	
local data share	1024	1563	1024	1563	
scratch memory	0	172	0	0	
vector general purpose register	64	64	56	108	
video memory fetches	84.29 GB	2039.79 GB	80.69 GB	53.48 GB	
video memory writes	$22.26\mathrm{MB}$	1952.76GB	$19.45\mathrm{MB}$	$12.73\mathrm{MB}$	
bank conflicts (lower is better)	13.11%	0.10%	20.34%	4.74%	

Intel Xeon E-2146G



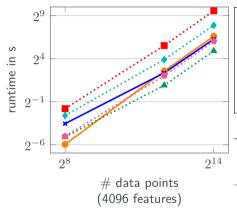


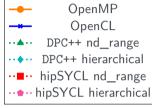


Source: www.intel.com

	OpenMP	OpenCL	DPC++ (20220202)	hipSYCL (Feb 01)		
			nd_range	hierarchical	nd_range	hierarchical	
256	0.016	0.085	0.290	0.175	0.282	0.035	
4096	5.855	5.066	1.869	15.82	46.20	4.020	
16 384	97.16	76.77	29.84	252.2	711.6	61.04	

Intel Xeon E-2146G



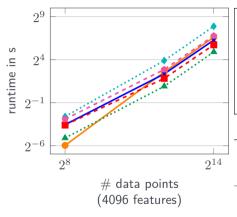


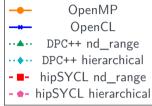


Source: www.intel.com

	OpenMP	OpenCL	DPC++ (20221102)		hipSYCL (Oct 20)	
			nd_range	hierarchical	nd_range	hierarchical
256	0.016	0.085	0.029 -90 %	$0.163 \\ -7 \%$	0.284 +1 %	$0.031 \\ -11 \%$
4096	5.855	5.066	$1.866 \\ +0\%$	$14.81 \\ -6 \%$	$45.95 \\ +0\%$	$4.049 \\ +0\%$
16 384	97.16	76.77	$29.73 \\ +0 \%$	$234.3 \\ -7 \%$	$755.1 \\ +6\%$	$65.15 \\ +7\%$

Intel Xeon E-2146G







Source: www.intel.com

	OpenMP	OpenCL	DPC++ (20221102)		hipSYCL acc (Oct 20	
			nd_range	hierarchical	nd_range	hierarchical
256	0.016	0.085	0.029 -90 %	$0.163 \\ -7 \%$	$0.082 \\ -71 \%$	0.132 +277 %
4096	5.855	5.066	$1.866 \\ +0\%$	$14.81 \\ -6 \%$	$3.521 \\ -92 \%$	$7.235 \\ +80\%$
16 384	97.16	76.77	$29.73 \\ +0 \%$	$234.3 \\ -7 \%$	$52.72 \\ -93 \%$	$109.2 \\ +79\%$

Intel Xeon E-2146G: GCC vs. Clang hierarchical profiling results

GCC 9.4.0	Clang (DPC++ 20221102)	Clang (DPC++ 20221102) omp.accelerated
4.049 s	6.690s	$7.235\mathrm{s}$

Intel Xeon E-2146G: GCC vs. Clang hierarchical profiling results

```
GCC 9.4.0 Clang (DPC++ 20221102) Clang (DPC++ 20221102) omp.accelerated 4.049 s 6.690 s 7.235 s
```

Intel Xeon E-2146G: GCC vs. Clang hierarchical profiling results

GCC 9.4.0	Clang (DPC++ 20221102)	Clang (DPC++ 20221102) omp.accelerated
4.049 s	6.690 s	$7.235\mathrm{s}$

analysis (4096×4096)	GCC	Clang
Memory Bound (% of Pipeline Slots)	9.6%	14.8%
Cache Bound (% of Clockticks)	10.2%	20%
FP Arith/Mem Rd Instr. Ratio	0.986	0.474
FP Arith/Mem Wr Instr. Ratio	1.042	0.868
Thread Oversubscription (% of CPU-time)	97.1%	6.2%
Spin and Overhead Time ($\%$ of CPU-time)	0.0%	12.6%

Performance portability (application efficiency): (proposed by Pennycook, Sewall, and Lee in 2016)

$$\Phi(a,p,H) = \begin{cases} \frac{|H|}{\sum_{i \in H} \frac{1}{e_i(a,p)}} & \text{if } i \text{ is supported } \forall i \in H \\ 0 & \text{otherwise} \end{cases}$$

a: an application

(implicit matrix-vector multiplication)

 (16384×4096)

H: a set of platforms

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version	CUDA	HIP	OpenMP	OpenCL	DPC++	hipSYCL
20220202/Feb 01	0 %	0 %	0 %			

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20220202/Feb 01	0 %	0 %	0 %	49.92%	41.15 %	50.82 %

Performance portability (application efficiency): (proposed by Pennycook, Sewall, and Lee in 2016)

$$\label{eq:posterior} \Phi(a,p,H) = \begin{cases} \frac{|H|}{\sum_{i \in H} \frac{1}{e_i(a,p)}} & \text{if } i \text{ is supported } \forall i \in H \\ 0 & \text{otherwise} \end{cases}$$

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20220202/Feb 01	0 %	0 %	0 %	49.92%	41.15%	50.82%
20221102/Oct 20	0 %	0 %	0 %	49.83%	69.23%	52.40%

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If performance portability is important, SYCL should be chosen over OpenCL!



Thank your for your attention!



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Prof. Dr. Dirk Pflüger 👨

Dirk.Pflueger@ipvs.unistuttgart.de

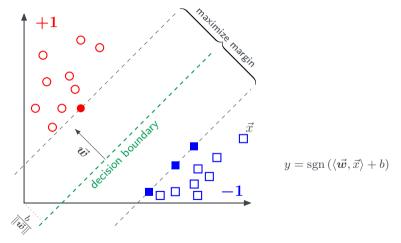
Further reading about PLSSVM

- [1] Alexander Van Craen, Marcel Breyer, and Dirk Pflüger. "PLSSVM: A (multi-)GPGPU-accelerated Least Squares Support Vector Machine". In: 2022 IEEE International Parallel and Distributed Processing Symposium Workshops (IPDPSW). 2022, pp. 818–827. DOI: 10.1109/IPDPSW55747.2022.00138.
- [2] Marcel Breyer, Alexander Van Craen, and Dirk Pflüger. "A Comparison of SYCL, OpenCL, CUDA, and OpenMP for Massively Parallel Support Vector Machine Classification on Multi-Vendor Hardware". In: International Workshop on OpenCL. IWOCL'22. Bristol, United Kingdom, United Kingdom: Association for Computing Machinery, 2022. ISBN: 9781450396585. DOI: 10.1145/3529538.3529980. URL: https://doi.org/10.1145/3529538.3529980.
- [3] Alexander Van Craen, Marcel Breyer, and Dirk Pflüger. "PLSSVM—Parallel Least Squares Support Vector Machine". In: Software Impacts 14 (2022), p. 100343. ISSN: 2665-9638. DOI: https://doi.org/10.1016/j.simpa.2022.100343. URL: https://www.sciencedirect.com/science/article/pii/S2665963822000641.

Additional resources

Basics of Support Vector Machines (SVMs) (proposed by Boser, Guyon, and Vapnik in 1992)

supervised machine learning: binary classification



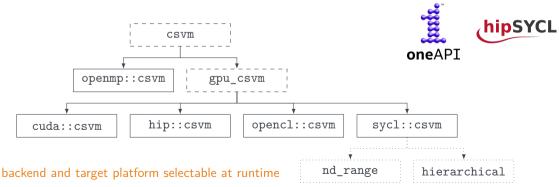
PLSSVM supports many different backends











Different SYCL kernel invocation types

reverse all elements in an array

```
svcl::nd range<1> exec{ global, local }:
     local_accessor<int> loc{ local , cgh };  // local memory
     cgh.parallel_for(exec, [=](sycl::nd_item<1> item) {
           const int idx = item.get global linear id();
           const int priv = n - idx - 1;  // private memory
           loc[idx] = res[idx]:
           sycl::group barrier(item.get group()); // explicit barrier
           res[idx] = loc[priv]:
        });
     cgh.parallel_for_work_group(global, local, [=](sycl::group<1> group){
          int loc[LOCAL SIZE];
                                                    // local memory
           sycl::private_memory<int> priv{ group }; // private memory
           group.parallel_for_work_item([&](sycl::h_item<1> item) {
                const int idx = item.get_local_id(0);
                priv(item) = n - idx - 1:
                loc[idx] = res[idx]:
             }):
          // implicit barrier
          group.parallel for work item([&](svcl::h item<1> item) {
10
                const int idx = item.get local id(0):
11
                res[idx] = loc[priv(item)]:
12
             }):
13
14
       }):
```

nd_range (bottom-up) (CI

hierarchical (top-down)

Used software and hardware



Source: www.nvidia.com

NVIDIA A100 CUDA 11.4.3 Driver Version 510.85.02

DPC++
OpenSource LLVM fork

hipSYCL OpenSource



Source: www.amd.com

Radeon Pro VII ROCm 5.3.0 Driver Version 5.18.2.22.40



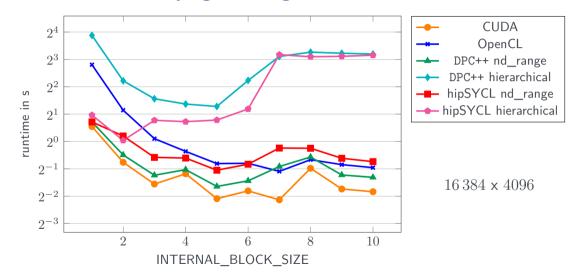
Source: www.intel.com

Intel Xeon E-2146G Intel DevCloud

sycl-nightly/20220202 (February 02, 2022) sycl-nightly/20221102 (November 02, 2022)

develop 6962942 (February 01, 2022) develop 012e16d (October 20, 2022)

NVIDIA A100: varying blocking size



Key takeaways: new versions improve the performance

	DF	PC++	hipSYCL		
	nd_range	hierarchical	nd_range	hierarchical	
NVIDIA A100	^	\rightarrow	→	\rightarrow	
AMD Radeon Pro VII	\rightarrow	^	•	\rightarrow	
Intel Xeon E-2146G	\rightarrow	71	→ / ↑	→ / ↓	

Key takeaways: SYCL needs fewer lines of code than OpenCL

	kernel function	device discovery	other setup and bookkeeping code
CUDA	67	-	-
HIP	67	-	-
OpenMP	29	-	-
OpenCL	65	96	166 (kernel compilation & caching) 83 (custom sha256 for caching) 60 (3 custom RAII classes) 27 (custom atomic add) → 336
nd_range hierarchical	71 99	77	20 (used function object)