IWOCL & SYCLcon 2023



Nevin ":-)" Liber, Argonne National Laboratory

with Yasaman Ghadar

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WHO AM I?

Nevin ":-)" Liber

- Argonne National Laboratory
 - Computer Scientist
 - Argonne Leadership Computing Facility
 - C++, SYCL, Kokkos
 - Aurora
 - WG21 ISO C++ Committee
 - Vice Chair, Library Evolution Working Group Incubator (LEWGI / SG18)
 - INCITS/C++ US C++ Committee
 - Vice Chair
 - Admin Chair
 - Khronos SYCL Committee Member











CPU & GPU MODELS WITH COMPLEX NUMBER SUPPORT

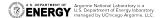
- C
 - floating_point_type _Complex
- C++
 - std::complex<T>
- CUDA
 - cuComplex (float)
- CUDA, ROCm
 - thrust::complex<T>
- OpenMP
 - Relies on underlying C++ and C implementations
- Kokkos
 - Kokkos::complex<T>



SYCL

- Historically based on OpenCL
 - Does not support complex numbers
- Fragmentation in the SYCL ecosystem
 - Some implementations provide it as an extension
 - Intel used (C++17) std::complex for some GPUs







C++20 STD::COMPLEX

Why not standardize C++17/C++20 std::complex for SYCL?

- Implementations not guaranteed to be trivially copyable / device copyable
 - In practice, very likely they are trivially copyable (more on this later)
- SYCL not guaranteed to have same representation, endianness, padding, etc.
 between host and device
 - We'd like to address this in SYCL-Next
- Implementation not guaranteed to avoid host-only language features
 - Virtual functions, exceptions, etc.
 - In practice, very unlikely to be implemented with these features





C++20 STD::COMPLEX

Why not standardize C++17/C++20 std::complex for SYCL?

- Not guaranteed std::complex<sycl::half> compiles or works
 - std::complex<T> was implemented as three specializations
 - float, double, long double
 - Implicit vs. explicit conversions
 - Not future-proof



C++23 STD::COMPLEX

Why not standardize C++23 std::complex for SYCL?

- std::complex<T> requirements on T relaxed
 - Trivially copyable type
 - Literal type
 - Useable as a constexpr variable
 - Numeric type
 - Default constructible, copyable, destructible
 - No operations throw exceptions
 - Still unspecified if T is not a floating point type
- std::complex<T> itself is a trivially copyable, literal, numeric type





C++23 STD::COMPLEX

Why not standardize C++23 std::complex for SYCL?

- "No operations throw exceptions" is about specification, not implementation
 - Implementation might have internal try/throw/catch block
 - In practice, not likely
- Only guaranteed to work on C++23 (extended) floating point types
 - sycl::half is not a C++ floating point type, extended or otherwise
 - C++23 has a requirement that all C++ floating point types have an overload for abs, floor, trigonometry functions, etc.
 - And for the math functions, must be in <cmath> & <math.h>





C++23 STD::COMPLEX

Why not standardize C++23 std::complex for SYCL?

- Required complex<long double> unclear
 - Host
 - Yes
 - Device
 - Not all devices support it
 - Don't want to require emulation
 - Compile time
 - User-defined floating-point literals require long double parameter
 - complex<long double> operator""_Z(long double);











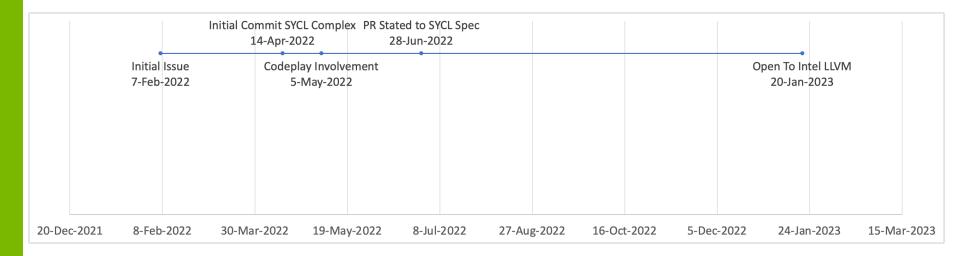
SYCL::COMPLEX PROPOSAL

- sycl::complex specification for the SYCL-Next standard
- S_{YCL}CLPX
 - Reference implementation
 - Validation



SYCL::COMPLEX PROPOSAL

Timeline













SYCL::COMPLEX VS STD::COMPLEX

- Can instantiate it with sycl::half
 - Extend in the future, if necessary
- No long double support
 - Some platforms won't support it
- Can convert to/from std::complex
- Cannot reinterpret_cast<cv T(&)[2]> an object of type cv sycl::complex<T>
- Operators are hidden friends
- Support fast-math
- Proposed extension for sycl::marray<sycl::complex<T>, N>
 - Math operators, comparison operators, math functions
- Possible future extension for sycl::vec



SYCL::COMPLEX

Free functions

- Support for SYCL-2020 math functions
 - abs, acos, asin, atan, acosh, asinh, atanh, cos, cosh, exp, log, log10, pow, sin, sinh, sqrt, tan, tanh
- New functions
 - real(z) real component
 - imag(z) imaginary component
 - arg(z) phase angle in radians
 - norm(z) squared magnitude
 - conj(z) conjugate
 - proj(z) projection
 - polar(rho, theta) complex number from polar coordinates

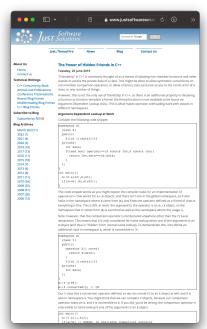






Hidden friend function

- Only considered if one of the parameters is sycl::complex<T>
 - Not hidden from Argument Dependent Lookup (ADL)
 - Hidden from unqualified name lookup
 - Hidden from qualified name lookup
- Avoids accidental implicit conversions
- Smaller overload set
- Speeds up compilation
- The Power of Hidden Friends in C++ Anthony Williams
 - https://www.justsoftwaresolutions.co.uk/cplusplus/hidden-friends.html







std::complex

- std::complex doesn't use hidden friends
 - std::complex originally part of C++98
 - Breaking change

■ The C++ Standard Library is using hidden friends for new libraries



Hidden friend

- First declaration of a function (not just operators)
- Declaration must contain the definition (implementation)

```
class X {
    // hidden friend
    friend bool operator==(X const&, X const&) { /* ... */ }
};
// Not hidden friend
bool operator!=(X const&, X const&);
```



Avoid accidental implicit conversions

```
class X {
    // hidden friend
    friend bool operator==(X const&, X const&) { return true; }
};
// Not hidden friend
inline bool operator!=(X const& lhs, X const& rhs) { return !(lhs == rhs); }
struct Y {
    operator X() const { return X(); } // implicit conversion to X
X x;
Y v;
assert(x == x);
assert(!(x != x)):
assert(x == y);
assert(!(x != y));
assert(!(v != x));
assert( v == v );
assert(!(y != y));
```



Avoid accidental implicit conversions

```
class X {
    // hidden friend
    friend bool operator==(X const&, X const&) { return true; }
};
// Not hidden friend
inline bool operator!=(X const& lhs, X const& rhs) { return !(lhs == rhs); }
struct Y {
    operator X() const { return X(); } // implicit conversion to X
X x;
Y v;
assert(x == x);
assert(!(x != x)):
assert(x == y);
assert(!(x != y));
assert( y == x);
assert(!(v != x));
                  // error: no match for 'operator==' (operand types are 'Y' and 'Y')
assert(!(y != v));
```



Argument Dependent Lookup (ADL) not triggered

```
class X {
   // hidden friend
    friend bool operator==(X const&, X const&) { return true; }
};
// Not hidden friend
inline bool operator!=(X const& lhs, X const& rhs) { return !(lhs == rhs); }
struct Y {
    operator X() const { return X(); } // implicit conversion to X
};
X x;
Y y;
  operator==(x, x);
::operator==(x, x);
  operator!=(x, x);
::operator!=(x, x);
```



Argument Dependent Lookup (ADL) not triggered

```
class X {
   // hidden friend
    friend bool operator==(X const&, X const&) { return true; }
};
// Not hidden friend
inline bool operator!=(X const& lhs, X const& rhs) { return !(lhs == rhs); }
struct Y {
    operator X() const { return X(); } // implicit conversion to X
};
X x;
Y y;
  operator==(x, x);
::operator==(x, x); // error: no member named 'operator==' in the global namespace
  operator!=(x, x);
::operator!=(x, x);
```









- std::complex<T> is implicitly convertible to std::complex<U>
- sycl::complex<T> implicitly convertible with sycl::complex<U>
- sycl::complex<T> implicitly convertible with std::complex<U>



- std::complex<T> is implicitly convertible to std::complex<U>
 - explicitly when T is a narrowing conversion to U (loses information)
 - e.g., double to float
 - Implicitly otherwise
- Do the same from sycl::complex<T> to sycl::complex<U>
- Do the same from sycl::complex<T> to std::complex<U>
- Do the same from std::complex<T> to sycl::complex<U>



```
namespace sycl {
template<typename T>
struct complex {
    constexpr complex(complex const&) = default;
    template<typename U>
    explicit(/* see below */) constexpr complex(complex<U> const&);
    template<typename U>
    explicit(/* see below */) constexpr complex(std::complex<U> const&);
    template<typename U>
    explicit(/* see below */) operator std::complex<U>() const;
    //...
```

Assignment

```
sycl::complex<float> cf;
std::complex<double> cd;

cd = cf; // cf implicitly converted to sycl::complex<double> cf = cd; // error
```



- Conversions change types
 - (Small) run-time cost, usually optimized away
- Converting const std::complex<T>& and const sycl::complex<U>&
 - Temporary can bind to a const reference
- No conversions between std::complex<T>* and sycl::complex<U>*
 - They really are different types











TYPE PUNNING SYCL::COMPLEX TO STD::COMPLEX

```
template<typename T>
void bar(std::complex<T>& stc) { /* ... */ }

template<typename T>
void baz(sycl::complex<T> syc) {
    bar(reinterpret_cast<std::complex<T>&>(syc));
}
```

"This works because both types have the same in-memory layout"





TYPE PUNNING SYCL::COMPLEX TO STD::COMPLEX

```
template<typename T>
void bar(std::complex<T>& stc) { /* ... */ }

template<typename T>
void baz(sycl::complex<T> syc) {
    bar(reinterpret_cast<std::complex<T>&>(syc));
}
```

- "This works because both types have the same in-memory layout"
 - Undefined Behavior!



TYPE PUNNING & STRICT ALIASING

C++23 [basic.lval]p11

- Type punning via reinterpret_cast or a union is <u>undefined behavior</u> if a type is not <u>similar</u> to:
 - The dynamic type of the object
 - A type that is the signed or unsigned type corresponding to the object's dynamic type
 - A char, unsigned char or std::byte type
- Compiler assumes objects of dissimilar types are not aliased (for optimizations)
 - If non-empty, do not occupy the same memory
- Special dispensation for punning std::complex<T> and T[2] (_Complex harmony)
- What is the Strict Aliasing Rule and Why do we care? Shafik Yaghmour
 - https://gist.github.com/shafik



28 Numerics library

[numerics]

28.4 Complex numbers

[complex.numbers]

28.4.1 General

[complex.numbers.general]

- ¹ The header <complex> defines a class template, and numerous functions for representing and manipulating complex numbers.
- ² The effect of instantiating the template complex for any type that is not a cv-unqualified floating-point type ([basic.-fundamental]) is unspecified. Specializations of complex for cv-unqualified floating-point types are trivially-copyable literal types ([basic.types.general]).
- ³ If the result of a function is not mathematically defined or not in the range of representable values for its type, the behavior is undefined.

```
4 If z is an lvalue of type cv complex<T> then:
```

- the expression reinterpret cast<cv T(&) [2]>(z) is well-formed,
- (4.2) reinterpret cast<cv T(&) [2]>(z) [0] designates the real part of z, and
- (4.3) reinterpret_cast<cv T(&)[2]>(z)[1] designates the imaginary part of z.

Moreover, if a is an expression of type cv complex<T>* and the expression a[i] is well-defined for an integer expression i, then:

- reinterpret cast<cv T*>(a) [2*i] designates the real part of a[i], and
- reinterpret_cast<cv T*>(a) [2*i + 1] designates the imaginary part of a[i].

https://eel.is/c++draft/complex.numbers.general#4





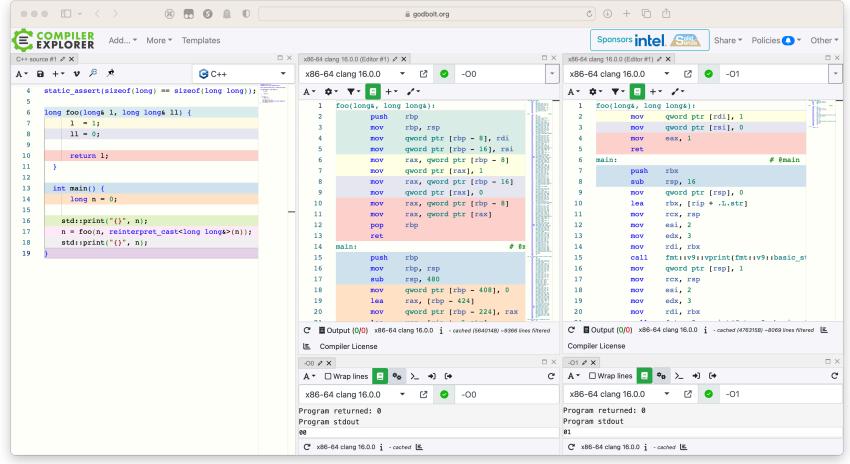
TYPE PUNNING & STRICT ALIASING

reinterpret_cast between long and long long

```
static assert(sizeof(long) == sizeof(long long));
long foo(long& l, long long& ll) {
      l = 1;
      11 = 0:
      return l:
  int main() {
      long n = 0;
    std::print("{}", n);
    n = foo(n, reinterpret_cast<long long&>(n));
    std::print("{}", n);
What is the expected output?
```







https://godbolt.org/z/Gnog7hPf7





BIT CAST — SAFE TYPE PUNNING

C++23

template<typename To, typename From>
constexpr To bit_cast(const From& from) noexcept;

- sizeof(To) == sizeof(From)
- is_trivially_copyable_v<To>
- is_trivially_copyable_v<From>
- Note: One can bit_cast between sycl::complex* & std::complex*
 - But dereferencing the type punned pointer is still <u>undefined behavior!</u>

MEMCPY — SAFE TYPE PUNNING (IF CAREFUL)



For two distinct objects obj1 and obj2 of trivially copyable type T, where neither obj1 nor obj2 is a potentially-overlapping subobject, if the underlying bytes ([intro.memory]) making up obj1 are copied into obj2,³⁰ obj2 shall subsequently hold the same value as obj1.

```
[Example 2:

T* t1p;
```

```
T* t2p;
    // provided that t2p points to an initialized object ...
std::memcpy(t1p, t2p, sizeof(T));
    // at this point, every subobject of trivially copyable type in *t1p contains
    // the same value as the corresponding subobject in *t2p
```

— end example]

http://eel.is/c++draft/basic.types.general#3





MEMCPY — SAFE TYPE PUNNING (IF CAREFUL)

C++20 (or earlier with appropriate changes)











SYCLCPLX

SYCL implementation of complex numbers and associated math functions

- https://github.com/argonne-lcf/SyclCPLX
 - Open-source
 - IEEE compliant
 - Header-only







VALIDATION OF IMPLEMENTATION

AIDEN BELTON-SCHURE, JEFFERSON LE QUELLEC & THOMAS APPLENCOURT





- Based on LLVM (libc++) std::complex
 - Robust on CPUs
- Syci CPLX uses SYCL built-ins
 - Run on both CPUs & GPUs
- Test suite
 - Valid mathematical outputs
 - Valid error code handling
 - Drop-in replacement for std::complex
 - Supports double, float and sycl::half
 - API matches proposed API for SYCL Standard

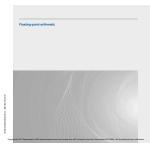




Complex math standard

- Test suite compares results to std::complex
- Have to understand complex math
 - Have to understand floating point math
- ISO/IEC 60559 / IEEE Std 754™
 - https://www.iso.org/standard/80985.html
 - "Operations not specified by this standard, such as complex arithmetic..."
 - Signaling of (floating point) exceptions is language-defined
 - C++ punts that to C









Inverse trigonometric functions

- Trig functions on complex numbers can be multi-valued
 - Mathematically, a "branch cut" is picked by convention

$$-\sqrt{1} = \pm 1$$

- C++ does not specify which cut is used
- Specifically, the CPU and GPU can pick different values
- We check that $f^{-1}(f(x)) == x$
 - Floating point is not exact
 - Error handling (NaN, Inf, etc.) might be different as well
 - Metamorphic relation / metamorphic testing



Half emulation

- C++ is not required to support half precision
 - Note: C++23 introduces optional float16_t
- Emulation
 - All calculations are done in (32-bit) float
 - Initial input and final output are truncated to 16-bits
 - Note: underlying operations higher precision than true 16-bit floating point



SYCL Implementations

- Need to run across multiple SYCL implementations
 - Initial development under Intel oneAPI
 - Tested under hipSYCL
 - Needed workaround for a different alias to namespace sycl
 - SYCL-2020 isinf, isfinite, ldexp, signbit not yet supported
 - Need an implementation for each Open SYCL backend





BRYCE ALLEN & THOMAS APPLENCOURT





Setup

- Intel oneAPI already supports std::complex in device code
- Benchmarks were added to S_{YCL}CPLX to compare with oneAPI std::complex
- Large device arrays with random data and ran in all threads:

```
Q.parallel_for(sycl::range<1>(N), [=](sycl::id<1> i) {
    c[i] = op(a[i], b[I]);
}).wait();
```

- *op* is one of addition, subtraction, multiplication, division
- Tested on Intel hardware at Argonne ALCF with N=16×2²⁰



- SYCLCPLX & oneAPI similar results for addition, subtraction, multiplication
- oneAPI 50% faster for single precision division
 - Uses fast-math
 - Allows reordering (associativity)
 - Assumes all math is finite
 - Compiler didn't optimize away S_{YCL}CPLX non-finite checks



```
template <typename T>
_SYCL_EXT_CPLX_INLINE_VISIBILITY constexpr bool isnan(const T a) {
#ifdef _SYCL_EXT_CPLX_FAST_MATH
    return false;
#else
    return sycl::isnan(a);
#endif
}
```

- SYCLCPLX still 20% slower on division by a complex number
 - oneAPI doesn't scale the values
 - Technique for reducing floating point error
 - Add non-scaling to S_{YCL}CPLX



```
template <class Tp>
friend complex< Tp> operator/(const complex< Tp>& z,
                              const complex< Tp>& w) {
#ifdef _SYCL_EXT_CPLX_FAST_MATH
                   b + d * d;
                    _{c} - _{a} * _{d}) / _{n};
   return complex<_Tp>(__x, __y);
#else
   // full implementation
#endif
```







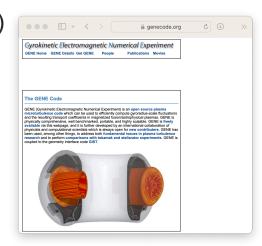






GENE

- GENE (Gyrokinetic Electromagnetic Numerical Experiment)
 - https://genecode.org
 - Initially written in modern Fortran
 - Ported to GPUs via gtensor
 - Advanced linear algebra and other math libraries
 - LU solvers, sparse solvers, matrix operations, FFT

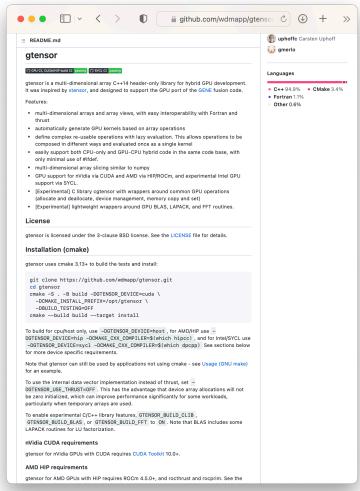






gtensor

- gtensor
 - https://github.com/wdmapp/gtensor
 - C++ performance portability library
 - gt::complex alias
 - oneAPI: std::complex
 - CUDA & ROCm: thrust::complex







GPU support

- gt-blas, gt-fft, gt-solver
- CUDA & ROCm
 - CUDA: cuBLAS, cuSPARSE, cuFFT
 - ROCm: rocBLAS, rocSolver, rocSPARSE, rocFFT
 - C _Complex for the above
 - Required reinterpret_cast from thrust::complex
 - *SIGH*





- Alignment issues
 - Fortran aligns complex numbers on component types (each float aligned)
 - GPUs typically align on the whole type (complex type aligned)
 - Solution:
 - Copy one to the other for single values
 - Assert alignment for arrays passed by pointer





Steps

- 1. Add the sycl_ext_complex.hpp header to the gtensor repository
- 2. Change the gt::complex type for SYCL backend from std::complex to sycl::complex
- 3. Run tests and benchmarks and insure CI is passing
- 4. Update the SYCL backend for gt-* library wrappers to properly handle arguments of sycl::complex
- 5. Update GENE to use the new version of gtensor with the above changes
- 6. Run GENE CI and unit tests

- namespace issues
 - Ambiguity with gt::backend::sycl and sycl
 - Added support to S_{YCL}CPLX for custom namespace via _SYCL_CPLX_NAMESPACE
- gt-* library wrappers involve pointers to complex numbers





- namespace issues
 - Ambiguity with gt::backend::sycl and sycl
 - Added support to SYCLCPLX for custom namespace via _SYCL_CPLX_NAMESPACE
- gt-* library wrappers involve pointers to complex numbers
 - reinterpret_cast





- namespace issues
 - Ambiguity with gt::backend::sycl and sycl
 - Added support to SYCLCPLX for custom namespace via _SYCL_CPLX_NAMESPACE
- gt-* library wrappers involve pointers to complex numbers
 - reinterpret cast^H^H^H^H^H^H^H^H^H^H^H^H^H^H^H^H
 - I won't bore you with the details on how it was solved
 - Coincidentally, I have some work to do when I get back
- Results
 - All tests passed! Performance and build times unaffected!









- Benchmark simulates 4-dimension SU(3) lattice-gauge theory
 - https://gitlab.com/NERSC/nersc-proxies/milc-dslash
 - Multiple matrix vector products of double precision complex numbers
- Sequential version
 - 5 nested for loop structures
- Parallel version
 - Loop level parallelism







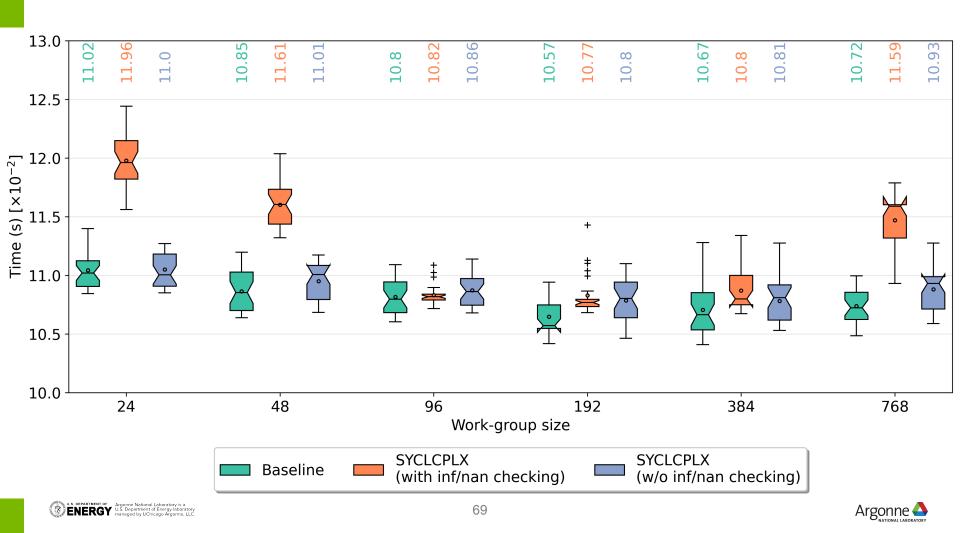
- Baseline implementation
 - struct { double r; double i; }; to represent complex numbers
- Second implementation
 - SYCLCPLX
- Third implementation
 - SYCLCPLX disabling invalid entry (NaN, infinity, etc.) checking



- Single NVIDIA A100 GPU
- Various work-group sizes
 - **24**, 48, 96, 192, 384, 768
- For each implementation
 - 30 runs
 - 1 warmup iteration
 - 100 kernel iterations
- Mean/median kernel runtimes
 - std::chrono::system_clock







- Checking for invalid elements negatively affects performance (sometimes)
 - 5-8% for work-group sizes of 24, 48, 768
 - Not detectible for work-group sizes of 96, 192, 384
- Baseline < 2% better than S_{YCL}CPLX
 - May not be reproducible or generalizable to other systems
- Performance varies little with work-group size
 - Peak performance with a work-group size of 192











SPECIAL THANKS

- Gordon Brown
 - Managing this project on the Codeplay side
- Brandon Cook
 - Letting us work on this project
- The SYCLcon / IWOCL Program Committee
 - Their comments helped shape this presentation
- The Khronos SYCL Committee
 - Invaluable discussions & comments while developing this proposal



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