DataFlow SuperComputing for BigData Analytics

V. Milutinovic, University of Belgrade, SRB

O. Mencer, Imperial College, London, GBR

M.J. Flynn, Stanford University, Palo Alto, USA

Major Sources of Inspiration

- A. Richard Feynman: Compiler-generated execution graph Impact of logic/arithmetic and communications/memory
- B. Ilya Prigogine: Compiler-generated data separation Impact of energy, entropy, order, and optimization
- C. Daniel Kahneman: Compiler-controlled approx computing Impact of approximate computing on precision
- D. Andre Geim: Compiler-controlled system latency Impact of system latency on precision

The Major Axiom of Optimal Computing

- A. Whenever the Tedhnology of hanges, the Fundamental Paradigm of Computer Auchitecture has to change, too: aSoG (not FPGA)
- B. If several paradigms are available, the most suitable paradigm for adoption is the one most effective for modern Applications: BigData

Is the von Newmann Panadigm still the most effective cone??

- A. MultiCores?
- B. ManyCores?

The Holy Trinity of Generalized Computing

Applications

- -Size
- -Power
- -Speedup
- -Precision

Architecture

Technology

The von Neumann Paradigm (1940s)

$$\lim_{i \to \infty} \left(\frac{TALU(i)}{TCOMM(i)} \right) \to \infty$$

Optimal Solution: Finite Automata

The Nobel Laureate Richard Feynman Observations

$$\lim_{i \to \infty} \left(\frac{TALU(i)}{TCOMM(i)} \right) \to 0 (t \to \infty)$$

Where is the technology now?

A. Closer to 1940s?

B. Closer to $t \rightarrow \infty$?

State of the Art in Technology Today The Power Challenge The Data Movement Challenge

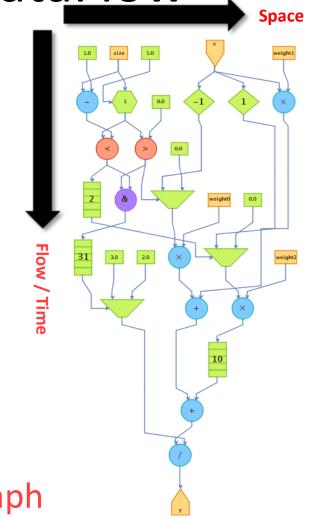
	2015	2020
Double precision FLOP	100рј	10рј

- Moving data off-chip will use 200x more energy than computing!
- Moving data in 1940s was using 1/60x ...
- Conclusion: We are getting close to the Feynman Asymptote!
- Important: Power and speed could be traided!

The Maxeler Technology Vision: MultiScale DataFlow

- ☐ Thinking in space rather than in time
- ☐ Difficult change in mindset to overcome
- ☐ Transformation of data through flow over time
- Instructions are parallelized across the available space

Optimal Solution: Execution Graph



Comparing the Two Approaches

The Von-Neumann paradigm resembles an old wall clock



• The Feynman paradigm resembles lightning! Why?

Programming the Two Paradigms

von Neumann:

The Program Moves Data

Feynman:

The Program Configures Hardware

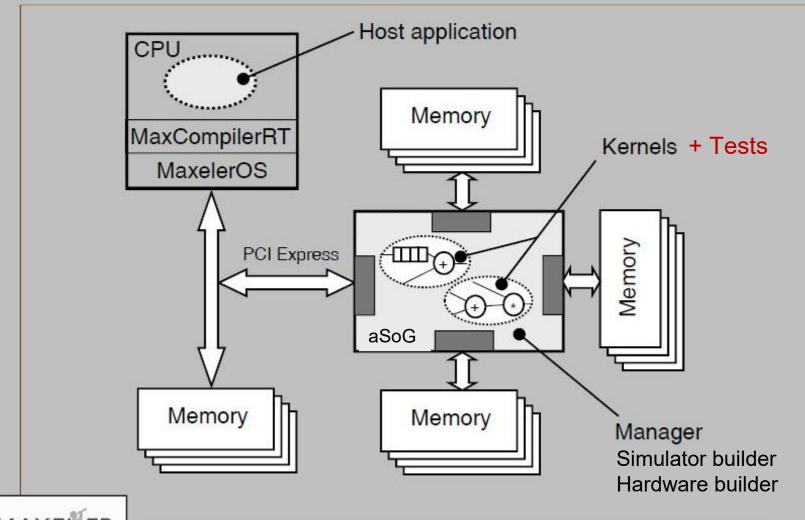
What moves data?

External sources till input.

Voltage difference through aSoG!

Voltage difference moves the important stuff!

The Maxeler Generic Architecture Application



Important: Supporting any CL and any OS!

Why The Acceleration Approach?

Nobel Laureate Ilya Prigogine: Injecting Energy to Decrease Entropy!

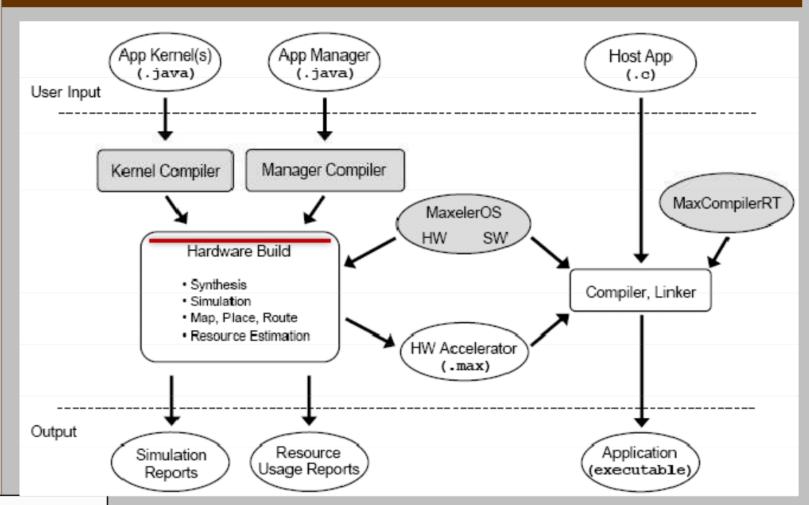
Corollary:

Burning energy to split spatial and temporal decreases the entropy of computing and enables the Maxeler compiler to create a maximally effective execution graph.

Final goal:

The execution graph with the minimal length of edges.

MaxCompiler





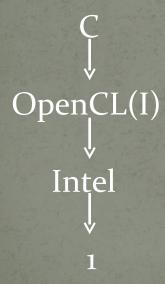
.max -> ASIC brings 30% to 50% in Speedup and Power, at the expense of no reconfigurability and no flexibility!

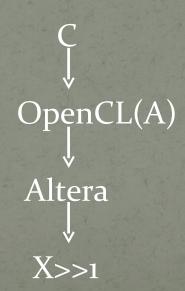


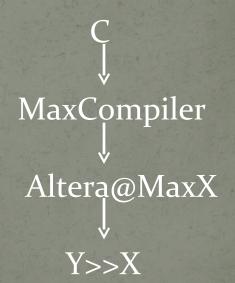
Alliances Being Formed

- Intel acquired Altera
- Qualcomm and IBM teaming up with Xilinx

However:







Nano Accelerators

- Invisible on the DataFlow Concept Level
- Invisible to DataFlow Programmers
- Visible to the MaxCompiler
- The MaxCompiler knows how to utilize them

Protected by two aSoG protection levels and two Maxeler protection levels!

Publications of Interest for NanoAcceleration

1. Milutinovic, V., Mapping of Neural Networks on the Honeycomb Architectures, Inspired by: Proceedings of the IEEE, Vol. 77, No 12, December 1989, pp. 1875-1878. Feynman 2. Trobec, R., Vasiljevic, R., Tomasevic, M., Milutinovic, V., Beiveide, M., Valero, M., Interconnection Networks for SuperComputing, ACM Computing Surveys (nano-acceleration), 2017. Milutinovic, V., Tomasevic, M., Markovic, B., Tremblay, M., 3. The Split Temporal/Spatial Cache: Initial Performance Analysis, Proceedings of the SCIzzL-5, Santa Clara, California, USA, March 26, 1996, pp 72-78. Prigogine Milutinovic, V., Tomasevic, M., Markovic, B., Tremblay, M., 4. The Split Temporal/Spatial Cache: Initial Complexity Analysis, Proceedings of the SCIzzL-5, Santa Clara, California, USA, September, 1996. 5. Milutinovic. V... A Comparison of Suboptimal Detection Algorithms Applied to the Additive Mix of Orthogonal Sinusoidal Signals, IEEE Transactions on Communications, Vol. COM-36, No. 5, May 1988, pp. 538-543. 6. Flynn, M., Mencer, O., Milutinovic, V., Rakocevic, G., Stenstrom, P., Trobec, R., Valero, M., Moving from Petaflops (on Simple Benchmarks) to Petadata per Unit of Time and Power (On Sophisticated Benchmarks), Communications of the ACM (nano-acceleration), May 2013. 7. Helbig, W., Milutinovic, V., The RCA's DCFL E/D MESFET GaAs 32-bit Experimental RISC Machine, IEEE Transactions on Computers, Vol. 36, No. 2, February 1989, pp. 263-274. 8. Jovanovic, Z., Milutinovic, V., FPGA Accelerator for Floating-Point Matrix Multiplication, IEE Computers & Digital Techniques (nano-acceleration), 2012, 6, (4), pp. 249-256. The IET 2014 Premium Award for Computing & Digital Techniques.



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Moving from Petaflops to Petadata

May 5, 2013

VIEWPOINT: Moving from Petaflops to Petadata

M. Flynn^{‡||}, O. Mencer^{‡‡}, V. Milutinovic[†], G. Rakocevic[§], P. Stenstrom⁸, R. Trobec^b, M. Valero[‡]

*Maxeler Technologies, "Stanford University, **Imperial College London, **University of Belgrade, **Mathematical Institute of the Serbian Academy of Sciences and Arts in Belgrade, ⁸ Chalmers University of Technology, ⁵Jožef Stefan Institute, ^FBarcelona Supercomputing Centre

Communications of the ACM, Vol. 56 No. 5 May 2013, doi: 10.1145/2447976.2447989

ACM Computing Surveys

From Wikipedia, the free encyclopedia

ACM Computing Surveys (CSUR) is a peer reviewed scientific journal published by the Association for Computing Machinery. The journal publishes survey articles and tutorials related to computer science and computing. It was founded in 1969; the first editor-in-chief was William S. Dorn.^[1]

In ISI Journal Citation Reports, *ACM Computing Surveys* has the highest impact factor among all computer science journals.^[2] In a 2008 ranking of computer science journals, *ACM Computing Surveys* received the highest rank "A*".^[3]

See also [edit]

· ACM Computing Reviews

References [edit]

- 1. ^ Dorn, William S. (1969). "Editor's Preview...". ACM Computing Surveys. 1 (1): 2-5. doi:10.1145/356540.356542 &.
- 2. ^ "Journal Citation Reports" ☑. ISI Web of Knowledge. Retrieved 2009-10-03. "JCR Science Edition 2008"; subject categories "COMPUTER SCIENCE, ...".
- 3. ^ "Journal Rankings" ☑. CORE: The Computing Research and Education Association of Australasia. July 2008. Archived ☑ from the original on 29 March 2010. Retrieved 2010-03-19..

External links [edit]

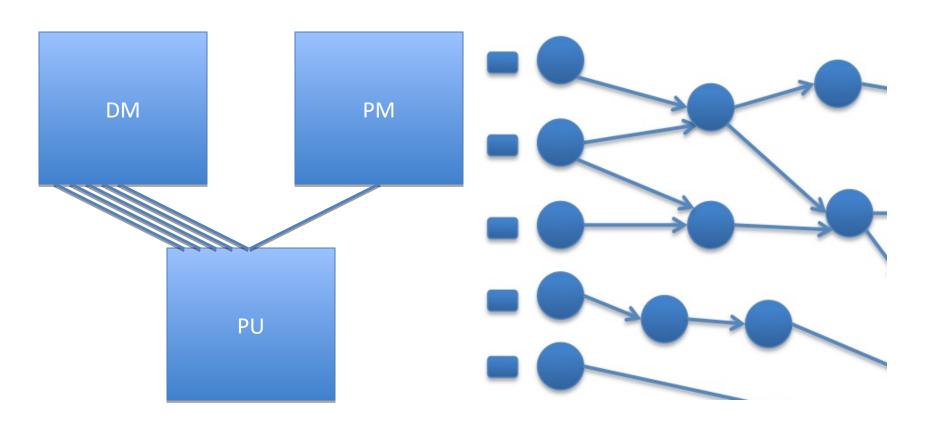
- . ACM Computing Surveys do in ACM Digital Library.
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ACM Computing Surveys

Abbreviated title (ISO 4)	ACM Comput. Surv.				
Discipline	Computer science				
Language	English				
Edited by	Sartaj K Sahni				
Publication details					
Publisher	ACM (United States)				
Publication history	1969-present				
Frequency	Quarterly				
Indexing					
ISSN	0360-0300 & (print) 1557-7341 & (web)				
Links					
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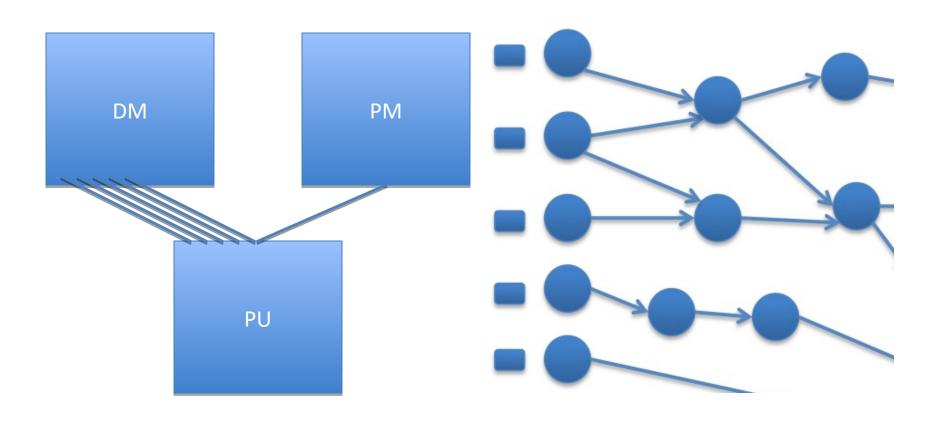
Essence: Feynman Enabled by Prigogine

- TALU possible at zero power (Arithmetic+Logic)
- TCOMM not possible at zero power (MEM+MPS)



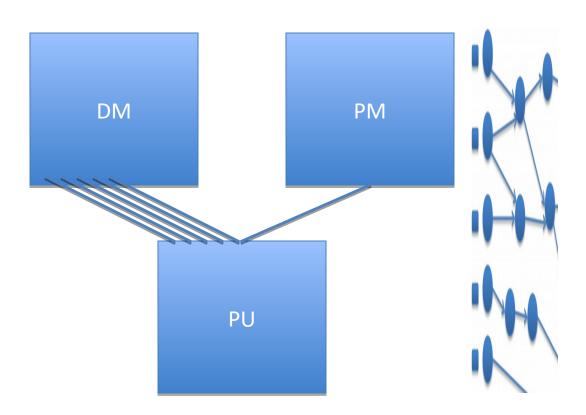
Essence: Feynman

- TALU possible at zero power (Arithmetic+Logic)
- TCOMM not possible at zero power (MEM+MPS)



Essence: Feynman

- TALU possible at zero power (Arithmetic+Logic)
- TCOMM not possible at zero power (MEM+MPS)



Programming the Maxeler Technology Generic Acceleration Architecture

MaxJ, the Maxeler Java, a DSL acting as a SuperSet of classical Java: A. A vector of built-in domain-specific classes B. Two sets of variables: SW + HW

MaxJ is a SubSet of OpenSPL, created by the Imperial-Stanford-Tokyo-Tsinghua consortium.

Possible Future Mutations of OpenSPL:
MaxPython and/or MaxR
(lower Kolmogorov complexity)
MaxHaskel and/or MaxScala
(easier extension to approximate and precision computing).

Approximate Computing for Better Precision: Kahneman

Note: Small approximations in one domain may bring large benefits in another domain

Example: Weather forecast

A 15-bit computational precision (rather than the 64-bit precision) may decrease the forecast precision for only 2%, and at the same time, may increase the grid precision 25 times, and the forecast precision at grid intersections up to 104.

Easily doable in DataFlow, difficult to do in ControlFlow.

Delayed Decision for Better Precision: Geim

Note: Small latencies in time domain may bring large benefits in precision domains

Example: Optimal utilization of internal DataFlow pipelines

Compiler optimizations create internal pipelines that experienced DataFlow programmers know how to utilize

BigDataAnalytics

Existing Maxeler-based publications:

Ultimate aSoG-based future:

20 [Size] 20 [Power] 20, 200 [Speedup] 20 [Precision]

Applications

20-200 [Size] 20-200 [Power] 20, 200, 2000, 20000 [Speedup] 20 [Precision]

Architecture

Technology

Maxeler Dataflow Appliance



The CPU

Conventional CPU cores and up to 6 DFEs with 288GB of RAM





The Dataflow Appliance

Dense compute with 8 DFEs, 768GB of RAM and dynamic allocation of DFEs to CPU servers with zero-copy RDMA access





The Networking Appliance

Intel Xeon CPUs and 4 DFEs with direct links to up to twelve 40Gbit Ethernet connections





The Major Application Successes

- •
- Credit derivatives
- Risk assessment
- Stability of economical systems
- Evaluation of econo-political mechanisms
- •
- · Oil&Gas
- Weather forecast
- Astronomy
- Climate changes
- •
- Physics
- Chemistry
- Biology
- Genomics

J.P.Morgan

Field Programmable Gate Arrays (FPGAs)

A Field Programmable Gate Array (FPGA) is a silicon chip containing a matrix of configurable logic blocks (CLBs) that are connected through programmable interconnects. By combining optimized use of available silicon with fine-grained parallelism, sustained acceleration improvements of over 300x can be achieved across a range of vanilla and complex mathematical models. The current work is the first time that FPGA technology has been employed at this scale to accelerate computational performance anywhere in the finance industry.

Power and Versatility

- Can accelerate performance by between 100 and 1,000x across a range of mathematical models, with the ability to perform a task in less than a second
- Can be reprogrammed and precisely configured to compute exact algorithm(s) at the desired level of numerical accuracy required by any given application, unlike normal microprocessors whose design is fixed by the manufacturer
- Can be deeply pipelined to achieve maximum parallelism from arithmetic, algorithms and data streaming

Key Business Challenges

- Reduce the execution time of existing applications to meet business and regulatory demands
- · Decrease cost of running existing applications and developing new ones
- Provide fast, cost-effective extra computational capacity to address problems that are currently inextricable
- Achieve a step-change improvement in price-performance and end-to-end compute time across many applications

Key Benefits (Business/Clients)

- Competitive advantage to valuation, execution, risk management and complex scenario analyses by speeding up existing applications
- Lower cost of existing applications as hardware costs can be reduced by a factor between 100 and 1,000
- Ability to perform previously difficult calculations, such as complex trading strategies or risk evaluations of global portfolio simulations.

Technology Overview

- Low clock speed chips
- Maximal usage of available silicon resources
- Acceleration through use of fine-grained parallelism
- Reconfigurable hardware
- Silicon configurable to fit algorithm

LOB/Function(s) Impacted

- Credit & interest rates
- Equities & commodities
- Loan & mortgage modeling
- Finance & accounting
- High frequency trading
- Risk management & VaR

Industry/External Recognition

- Used by Cisco in all routers
- Simulation of real and theoretical systems
- Geophysics for oil and gas exploration
- Astrophysics & hydrodynamics
- Defense for cryptography
- Video games
- Genotyping

Functionality Overview

Double precision floating point-capable FPGAs became commercially available in 2002, but it was the arrival of the Virtex 5 and 6 series chips from market leader Xilinx that really provided the scale required for the development of production-grade accelerated solutions. Using FPGAs in high performance compute solutions provides distinct advantages over conventional CPU clusters.

Operational Advantages

- Significantly increases performance for two main types of applications: those based around highly complex mathematical models and those using simpler algorithms that can be massively parallelized
- Enables a dramatic increase in compute density per cubic meter by using FPGAs as computational accelerators
- · Consumes around 1% of the power of a single CPU core

Performance Improvements

- Performance improvements in the range 200-300x faster than the existing CPU cores used on the Compute BackBone (CBB) have been achieved in credit and interest rates hybrids businesses
- In equities, direct market access can run risk and loan stock at wire speed
 (3.5 micro secs) using a low-latency FPGA solution
- Benchmarked average throughput for J.P. Morgan's existing 40-node hybrid FPGA machine of 984MFlops/watt/cubic meter
- Potential standing at the top of the Green-500 ecological global supercomputer performance table

Development/Delivery

Timeline

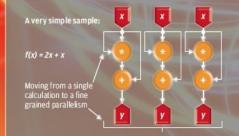
- Initial porting of an algorithm can vary from one to three months depending on complexity.
- Production capabilities then depend on the scale of the application and the scope and intensity of the testing and reconciliation cycle

Partners

- London-based Applied Analytics group: includes three technology and business specialists with extensive experience in developing and delivering high performance solutions across a range of asset classes, models and lines of business
- Maxeler Technologies: external consultants trained in Imperial College, Stanford and MIT research labs

FPGAs at Work

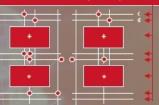
- An algorithm is implemented as a special configuration of a general purpose electric circuit
- Connections between prefabricated wires are programmable
- Function of calculating elements is itself programmable
- FPGAs are two dimensional matrix-structures of configurable logic blocks (CLBs) surrounded by input/output blocks that enable communication with the rest of the environment



A slightly more complex example:

e = (a+b)*(c+d)

Configuration Memory (loaded into HW at power up time)



Migrating algorithms from C++ to FPGAs involves doing a Fourier Transform from time domain execution to spatial domain execution in order to maximize computational throughput. It's a paradigm shift to stream computing that provides acceleration of up to 1,000x compared to an Intel CPU.

Designed for educational use only using Maxeler Technologies' curve construction methodology. This tool uses delayed data and displayed results are indicative representations only.

Please hover your mouse pointer over column titles and links for further information.

CME Ticker	Bloomberg	DSF Pricing				T lt	
	Ticker	Price	Coupon	PV01	NPV	Implied Rate	Timestamp
T1UM4 2Y	CTPM4	100'057	0.750%	\$19.97	\$179.69	0.6600%	4:00:03 PM CT 4/4/2014
F1UM4 5Y	CFPM4	100'115	2.000%	\$48.49	\$359.38	1.9259%	4:00:03 PM CT 4/4/2014
N1UM4 10Y	CNPM4	100'225	3.000%	\$90.16	\$703.12	2.9220%	4:00:03 PM CT 4/4/2014
B1UM4 30Y	CBPM4	102'270	3.750%	\$195.07	\$2,843.75	3.6042%	4:00:03 PM CT 4/4/2014
T1UU4 2Y	CTPU4	100'085	1.000%	\$19.93	\$265.62	0.8668%	4:00:03 PM CT 4/4/2014
F1UU4 5Y	CFPU4	100'110	2.250%	\$48.27	\$343.75	2.1788%	4:00:03 PM CT 4/4/2014
N1UU4 10Y	CNPU4	101'125	3.250%	\$89.55	\$1,390.62	3.0948%	4:00:03 PM CT 4/4/2014
B1UU4 30Y	CBPU4	106'020	4.000%	\$193.47	\$6,062.50	3.6868%	4:00:03 PM CT 4/4/2014

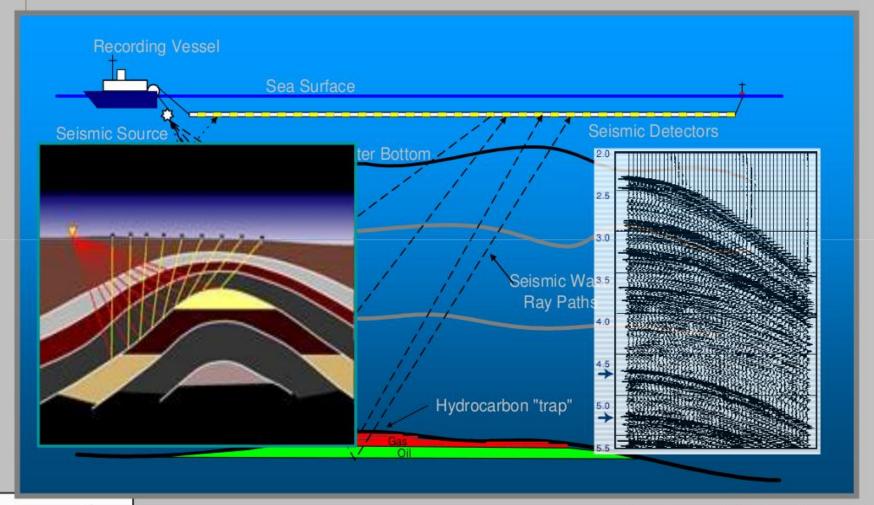
Quotes and analytics are updated every 15 minutes.

(4) Analytics powered by Maxeler Technologies®

Instrument	CPU 1U-Node	Max 1U-Node	Comparison
European Swaptions	848,000	35,544,000	42x
American Options	38,400,000	720,000,000	19x
European Options	32,000,000	7,080,000,000	221x
Bermudan Swaptions	296	6,666	23x
Vanilla Swaps	176,000	32,800,000	186x
CDS	432,000	13,904,000	32x
CDS Bootstrap	14,000	872,000	62x

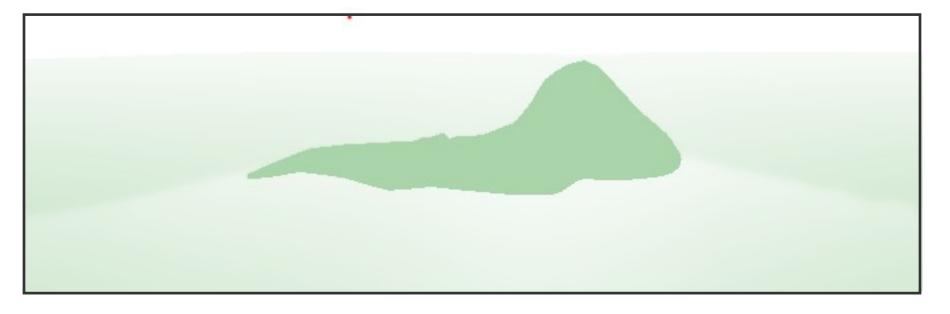


Seismic Data Acquisition

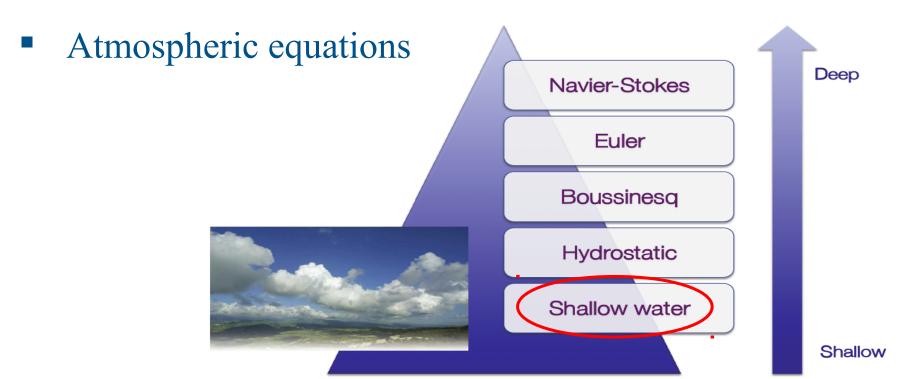




Seismic Imaging



Global Weather Simulation



Equations: Shallow Water Equations (SWEs)
$$\frac{\partial Q}{\partial t} + \frac{1}{\Lambda} \frac{\partial (\Lambda F^1)}{\partial x^1} + \frac{1}{\Lambda} \frac{\partial (\Lambda F^1)}{\partial x^2} + S = 0$$

[L. Gan, H. Fu, W. Luk, C. Yang, W. Xue, X. Huang, Y. Zhang, and G. Yang, Accelerating solvers for global atmospheric equations through mixed-precision data flow engine, FPL2013]





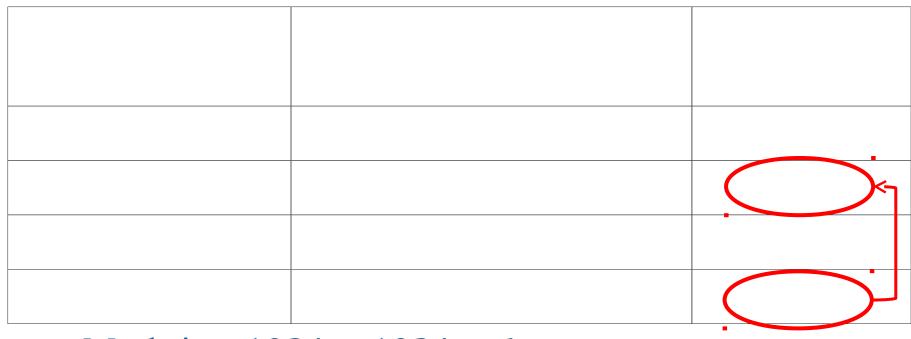








Weather Model – Performance Gain



Meshsize: $1024 \times 1024 \times 6$

14x

MaxNode speedup over Tianhe node: 14 times



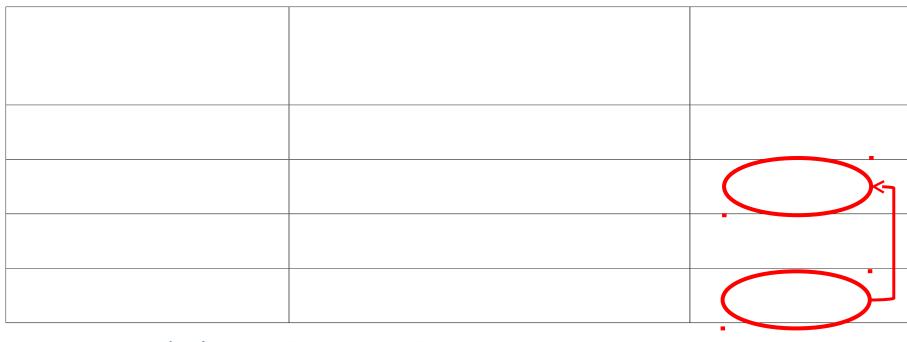


Imperial College London





Weather Model -- Power Efficiency



Meshsize: $1024 \times 1024 \times 6$ MaxNode is 9 times more power efficient



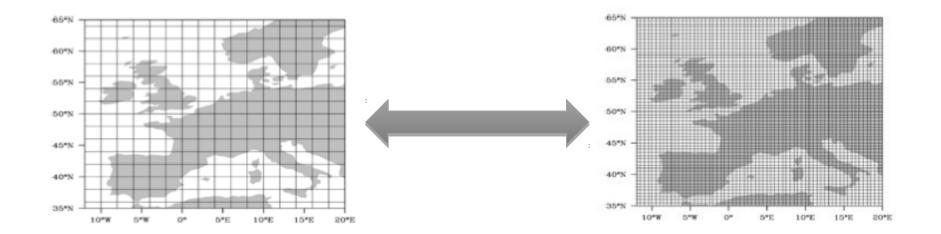


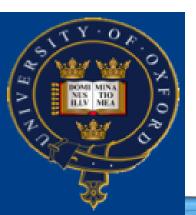






Weather and Climate Models



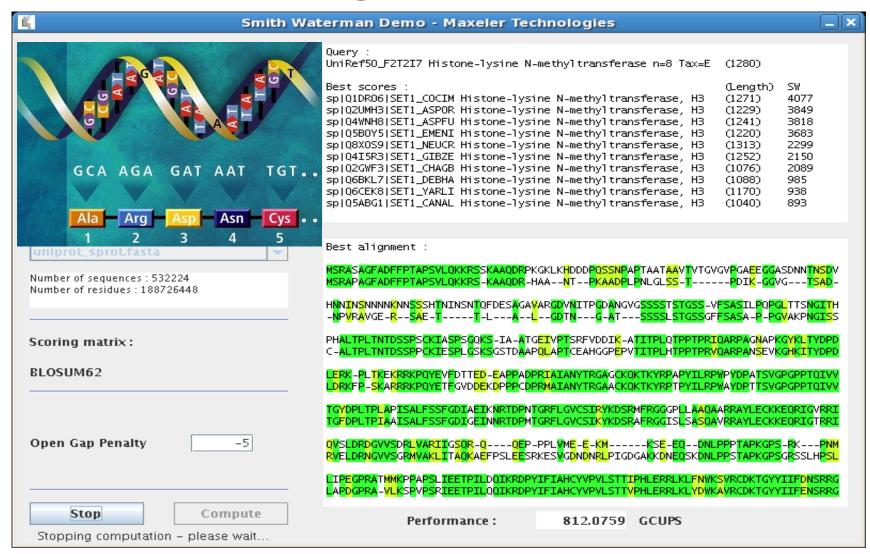


We use only 15 bits for 98% of the computation:

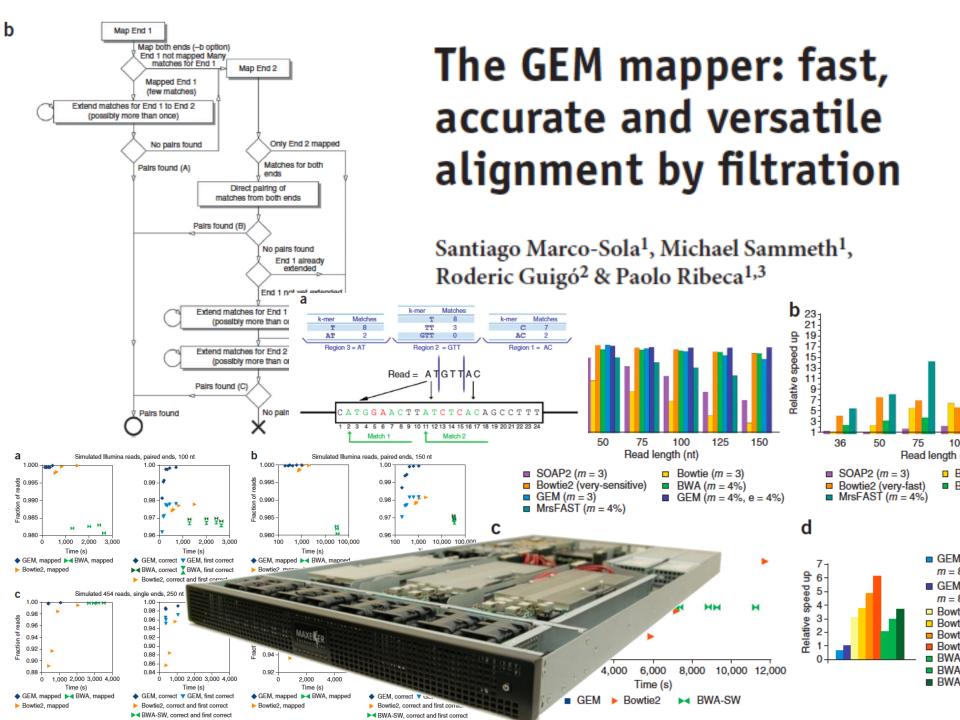




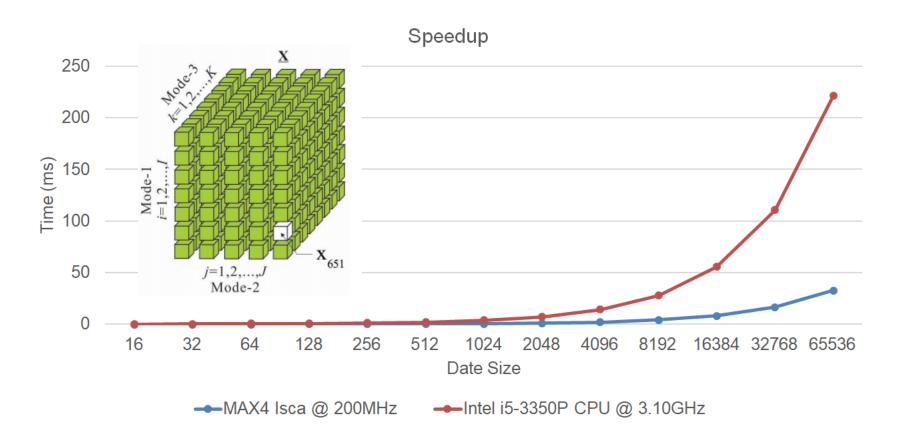
Maxeler Running Smith Waterman







Analysis of the Tensor Calculus Operations on DataFlow (PhD Thesis by Miloš Kotlar, on DataFlow-based Machine Learning)



The speedup of **6.75x** achieved as early as for KiloData (Perceptron), with **10x** less on-chip transistors and the power savings of **4.6x**



Conditions for the Y-Chart-Based "Kernelization" of Loops (PhD Thesis by Nenad Korolija, on the Mapping of Algorithms onto DataFlow)

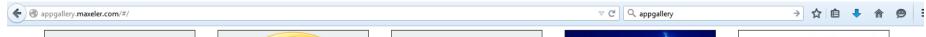
1.	BigData (RAM vs. STREAM)	O(n ²)
2.	Code reusability (WORO vs. WORM)	+
3.	Overall application tolerance to latency	+
4.	Over 95% of run time in loops	++
5.	Reusability of the data in loops	++
6.	Potential for utilization of pipes	O(n)

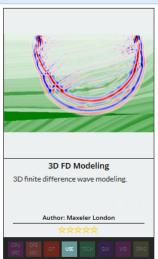




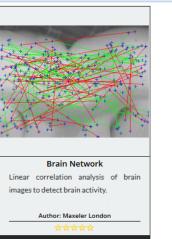
Essentials for speedup: algorithmic modifications, pipeline utilization, data choreography, decision making on precision

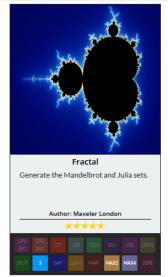


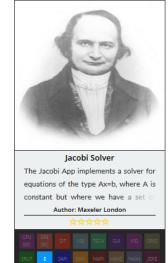








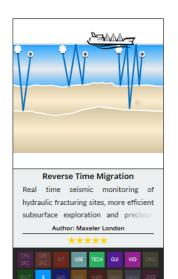




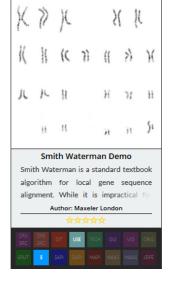


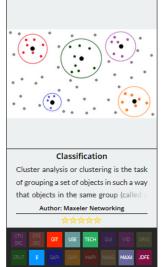


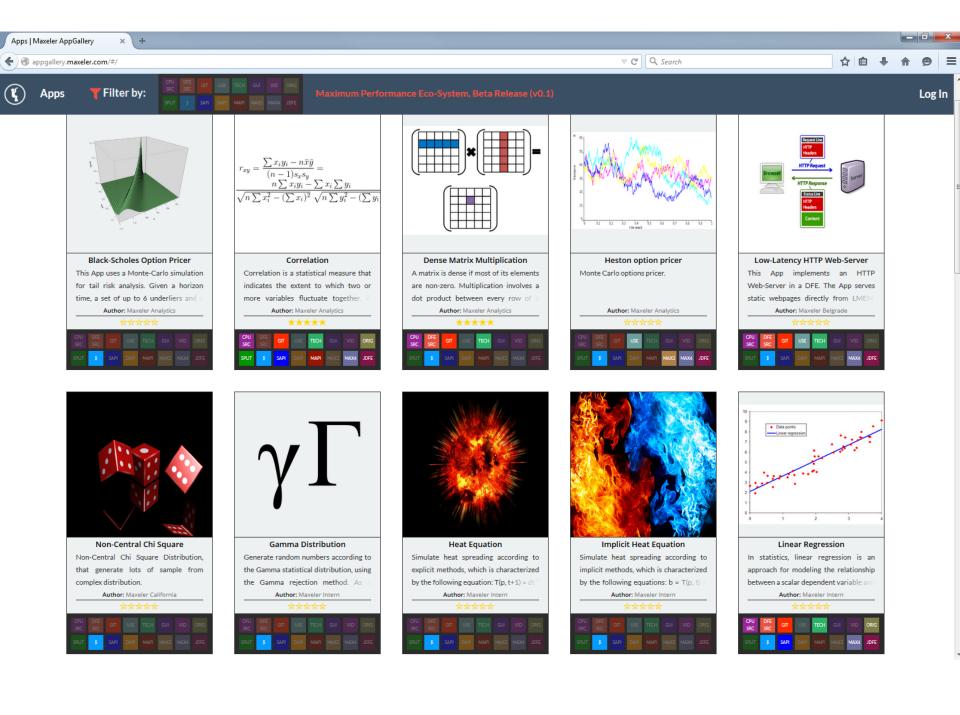


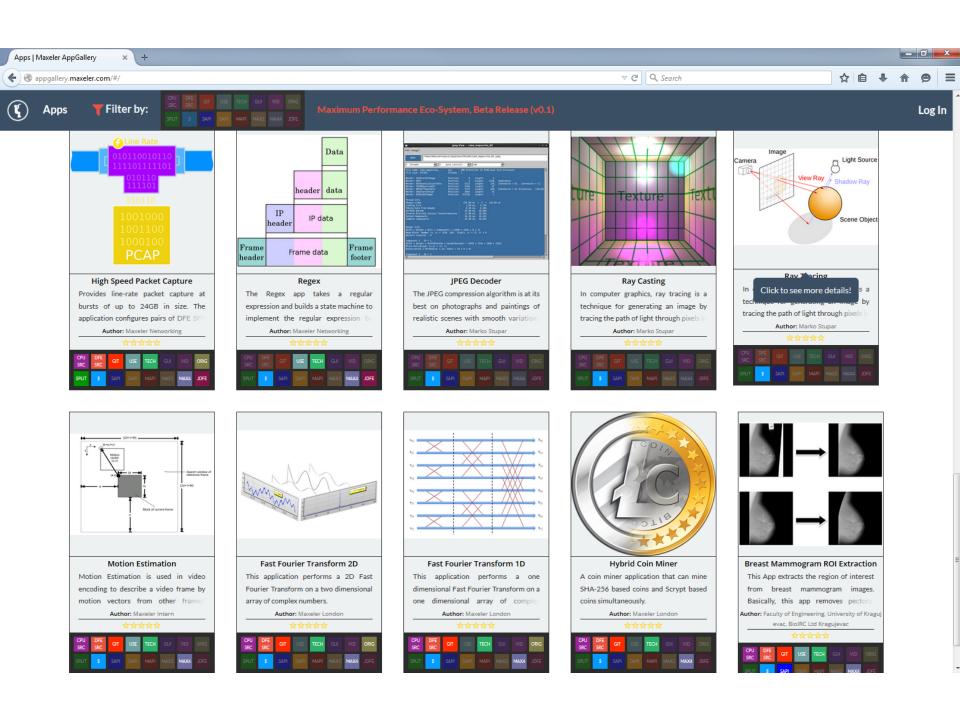


















MultiCore

DualCore?

Which way are the horses going?



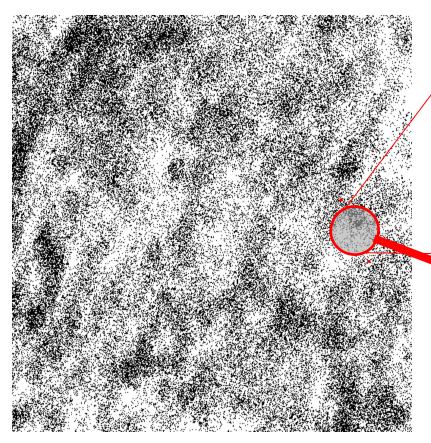


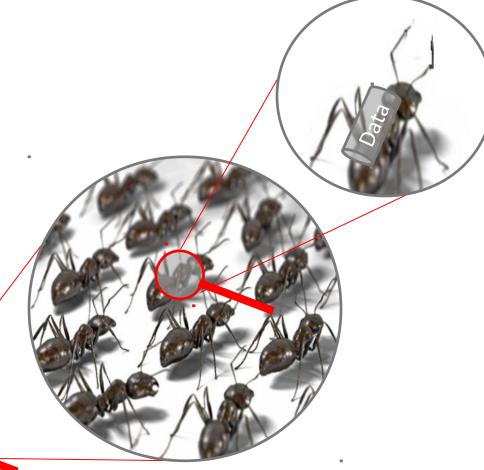
ManyCore

• Is it possible to use 2000 chicken instead of two horses?

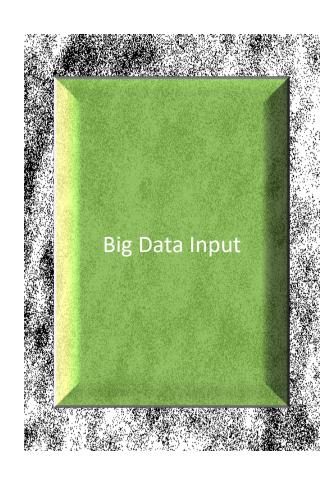






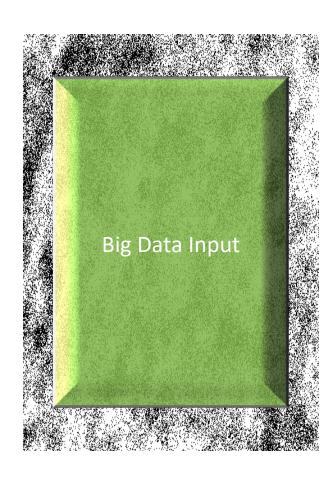


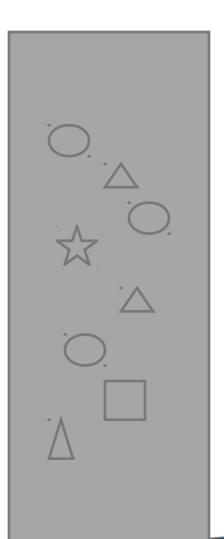




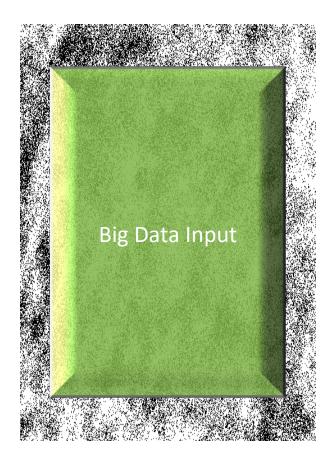


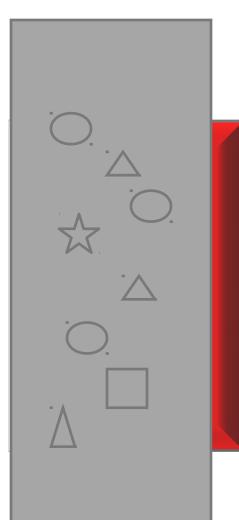










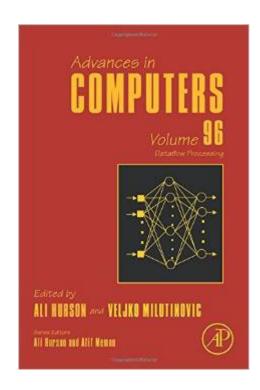






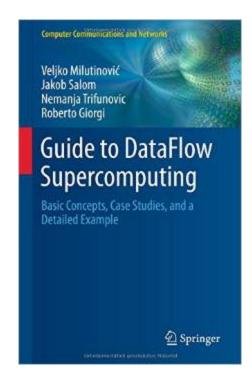
An Edited Book Covering the Applications

- http://www.amazon.com/Dataflow-Processing-Volume-Advances-C omputers/dp/0128021349
- http://www.elsevier.com/books/dataflow-processing/milutinovic/978 -0-12-802134-7



An Original Book Covering the Essence

- http://www.amazon.com/Guide-DataFlow-Supercomputing-Concepts-Communications/dp/3319162284
- → http://www.springer.com/gp/book/9783319162287



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CLOUD // SOFTWARE AS A SERVICE



Google I/O: Hello Dataflow, Goodbye MapReduce

Google introduces Dataflow to handle streams and batches of big data, replacing MapReduce and challenging other public cloud services.



Charles Babcock News

Connect Directly







Google I/O this year was overwhelmingly dominated by consumer technology, the end user interface, and extension of the Android universe into a new class of mobile devices. the computer you wear on your wrist.

At the same time, there were one or two enterprise-scale data handling and cloud slideshow.)

computing gems scattered among all the end user announcements.

















Intel says logic is faster than GPUs



Intel's Programmable Systems Group takes its first step towards an FPGA based system in package portfolio

28 June 2016

Speaking in 2012, Danny Biran – then Altera's senior VP for corporate strategy – said he saw a time when the company would be offering 'standard products' devices featuring an FPGA, with different dice integrated in the package. "It's also possible these devices may integrate customer specific circuits if the business case is good enough," he noted.

There was a lot going on behind the scenes then; already, Altera was talking with Intel about using its foundry service to build 'Generation 10' devices, eventually being acquired by Intel in 2015.



Jordan Inkeles, Altera's director of product marketing for high end **FPGAs**

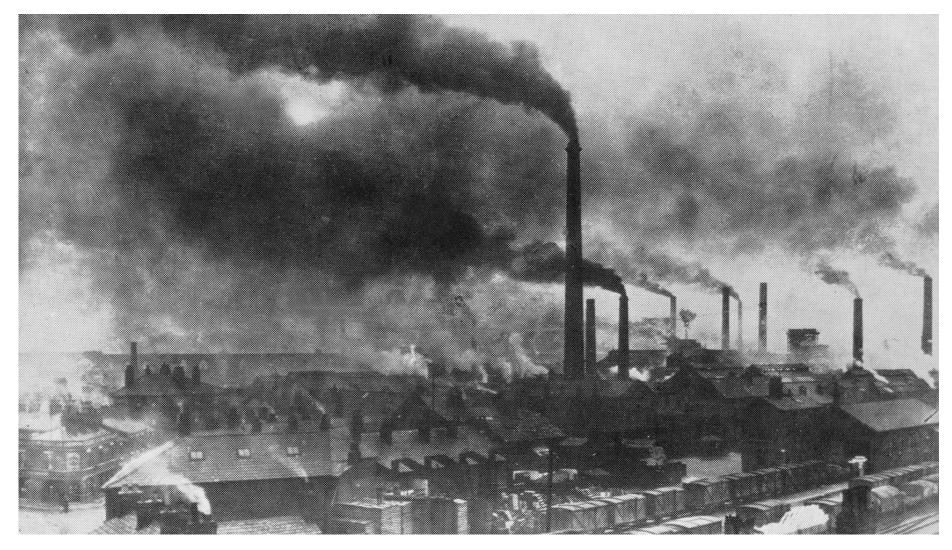
Now the first fruit of that work has appeared in the form of

Stratix 10 MX. Designed to meet the needs of those developing high end communications systems, the device integrates stacked memory dice alongside an FPGA die, providing users with a memory bandwidth of up to 1Tbyte/s.

QoL

www.scientificcomputing.com/articles/2014/11

How About QoL?



SW HW AW

Essence of the Paradigm:

For Big Data algorithms and for the same hardware price as before, achieving:

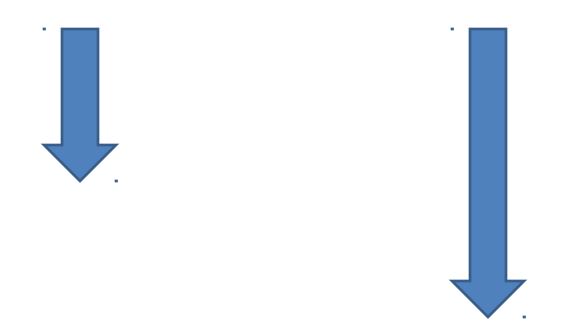
- a) speed-up, 20-200
- b) monthly electricity bills, reduced 20 times
- c) size, 20 times smaller

The major issues of engineering are: design cost and design complexity.

Remember, economy has its own rules: production count and market demand!

Why is DataFlow so Much Faster?

Factor: 20 to 200



Why are Electricity Bills so Small?

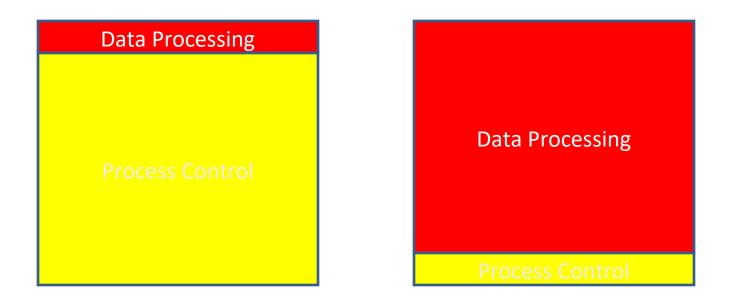
• Factor: 20



$$P = \mathbb{R}^2$$

Why is the Cubic Foot so Small?

Factor: 20



Successes of 2018

Amazon AWS

