Closely Coupled CPU-GPU

- Integrated programming model
- High speed data transfer – up to 5.5GB/sec
- Asynchronous data transfer
- Large GPU memory systems
CUDA Toolkit

Application Software
Industry Standard C Language

Libraries
- cuFFT
- cuBLAS
- cuDPP

GPU: card, system
Multicore CPU

CUDA Compiler
C
Fortran

CUDA Tools
Debugger
Profiler

4 cores
240 cores
CUDA for Many-Core and Multi-Core

- CUDA automatically scales across multiple cores
- CUDA expresses parallelism well
- Easy approach to multi-core CPU programming
- CUDA code feeds into standard optimizing CPU compiler
CUDA Many-core + Multi-core support

C CUDA Application

NVCC

Many-core PTX code

PTX to Target Compiler

Many-core

NVCC

--multicore

Multi-core

CPU C code

gcc and MSVC

Multi-core
CUDA Compiler: nvcc

- Any source file containing CUDA language extensions (.cu) must be compiled with `nvcc`

- NVCC is a **compiler driver**
  - Works by invoking all the necessary tools and compilers like `cudacc`, `g++`, `cl`, ...

- NVCC can output:
  - Either C code (CPU Code)
    - To be compiled with the rest of the application using another tool
  - Or PTX object code directly

- **An executable with CUDA code requires:**
  - The CUDA core library (`cuda`)
  - The CUDA runtime library (`cudart`)
Compiling CUDA for Multi-Core

- Using “—multicore” compile switch with the NVCC compiler generates C code for multi-core CPU
- Alpha targeted for September time-frame
- Performance scales linearly with more cores
- Control numbers of cores with environment variable CUDA_NROF_CORES=n

C/C++ CUDA Application

NVCC --multicore

Multicore CPU C Code

gcc / MSVC

Multicore Optimized Application
CUDA libraries

CUDA includes 2 widely used libraries
- CUBLAS: BLAS implementation
- CUFFT: FFT implementation

CUDPP (Data Parallel Primitives), available from www.gpgpu.org:
- Reduction
- Scan
- Sort
CUBLAS

- Implementation of BLAS (Basic Linear Algebra Subprograms) on top of CUDA driver
  - Self-contained at the API level, no direct interaction with CUDA driver
- Basic model for use
  - Create matrix and vector objects in GPU memory space
  - Fill objects with data
  - Call sequence of CUBLAS functions
  - Retrieve data from GPU
- CUBLAS library contains helper functions
  - Creating and destroying objects in GPU space
  - Writing data to and retrieving data from objects
Supported Features

- **BLAS functions**
  - Single precision data:
    - Level 1 (vector-vector $O(N)$)
    - Level 2 (matrix-vector $O(N^2)$)
    - Level 3 (matrix-matrix $O(N^3)$)
  - Complex single precision data:
    - Level 1
    - CGEMM
  - Double precision data:
    - Level 1: DASUM, DAXPY, DCOPY, DDOT, DNRM2, DROT, DROT, DSCAL, DSWAP, ISAMAX, IDAMIN
    - Level 2: DGEMV, DGER, DSYR, DTRSV
    - Level 3: ZGEMM, DGEMM, DTRSM, DTRMM, DSYMM, DSYRK, DSYR2K
- Following BLAS convention, CUBLAS uses column-major storage
Using CUBLAS

- Interface to CUBLAS library is in `cublas.h`
- Function naming convention
  - `cublas + BLAS name`
  - Eg., `cublasSGEMM`
- Error handling
  - CUBLAS core functions do not return error
    - CUBLAS provides function to retrieve last error recorded
  - CUBLAS helper functions do return error
- Helper functions:
  - Memory allocation, data transfer
- Implemented using C-based CUDA tool chain
  - Interfacing to C/C++ applications is trivial
Calling CUBLAS from FORTRAN

Two interfaces:

- **Thunking** (define CUBLAS_USE_THUNKING when compiling fortran.c)
  - Allows interfacing to existing applications without any changes
  - During each call, the wrappers allocate GPU memory, copy source data from CPU memory space to GPU memory space, call CUBLAS, and finally copy back the results to CPU memory space and deallocate the GPGPU memory
  - Intended for light testing due to call overhead

- **Non-Thunking** (default)
  - Intended for production code
  - Substitute device pointers for vector and matrix arguments in all BLAS functions
  - Existing applications need to be modified slightly to allocate and deallocate data structures in GPGPU memory space (using CUBLAS_ALLOC and CUBLAS_FREE) and to copy data between GPU and CPU memory spaces (using CUBLAS_SET_VECTOR, CUBLAS_GET_VECTOR, CUBLAS_SET_MATRIX, and CUBLAS_GET_MATRIX)
SGEMM example

! Define 3 single precision matrices A, B, C
real, dimension(m1,m1):: A, B, C
......
! Initialize
......
#ifdef CUBLAS
! Call SGEMM in CUBLAS library using THUNKING interface (library takes care of
! memory allocation on device and data movement)
call cublas_SGEMM ('n','n',m1,m1,m1,alpha,A,m1,B,m1,beta,C,m1)
#else
! Call SGEMM in host BLAS library
call SGEMM ('n','n',m1,m1,m1,alpha,A,m1,B,m1,beta,C,m1)
#endif

To use the host BLAS routine:
g95 -O3 code.f90 -L/usr/local/lib -lblas

To use the CUBLAS routine (fortran.c is provided by NVIDIA):
gcc -O3 -DCUBLAS_USE_THUNKING -l/usr/local/cuda/include -c fortran.c
g95 -O3 -DCUBLAS code.f90 fortran.o -L/usr/local/cuda/lib -lcublas
DGEMM Performance

![Graph showing DGEMM performance with different sizes and performance metrics for Xeon Quad-core 2.8 GHz, MKL 10.0.3, Tesla C1060 GPU, 1.296 GHz, and CPU + GPU.]
CUFFT

The Fast Fourier Transform (FFT) is a divide-and-conquer algorithm for efficiently computing discrete Fourier transform of complex or real-valued data sets.

CUFFT is the CUDA FFT library

- Provides a simple interface for computing parallel FFT on an NVIDIA GPU
- Allows users to leverage the floating-point power and parallelism of the GPU without having to develop a custom, GPU-based FFT implementation
Supported Features

- 1D, 2D and 3D transforms of complex and real-valued data
- Batched execution for doing multiple 1D transforms in parallel
- 1D transform size up to 8M elements
- 2D and 3D transform sizes in the range $[2, 16384]$
- In-place and out-of-place transforms for real and complex data.
Transform Types

- Library supports real and complex transforms
  - CUFFT_C2C, CUFFT_C2R, CUFFT_R2C

- Directions
  - CUFFT_FORWARD (-1) and CUFFT_INVERSE (1)
  - According to sign of the complex exponential term

- Real and imaginary parts of complex input and output arrays are interleaved
  - cufftComplex type is defined for this

- Real to complex FFTs, output array holds only nonredundant coefficients
  - N -> N/2+1
  - N0 x N1 x … x Nn -> N0 x N1 x … x (Nn/2+1)
  - For in-place transforms the input/output arrays need to be padded
More on Transforms

- For 2D and 3D transforms, CUFFT performs transforms in row-major (C-order)
- If calling from FORTRAN or MATLAB, remember to change the order of size parameters during plan creation
- CUFFT performs un-normalized transforms:
  \[ \text{IFFT}(\text{FFT}(A)) = \text{length}(A) \times A \]
- CUFFT API is modeled after FFTW. Based on plans, that completely specify the optimal configuration to execute a particular size of FFT
- Once a plan is created, the library stores whatever state is needed to execute the plan multiple times without recomputing the configuration
  - Works very well for CUFFT, because different kinds of FFTs require different thread configurations and GPU resources
Code example:
2D complex to complex transform

```c
#define NX 256
#define NY 128

cufftHandle plan;
cufftComplex *idata, *odata;
cudaMalloc((void**)&idata, sizeof(cufftComplex)*NX*NY);
cudaMalloc((void**)&odata, sizeof(cufftComplex)*NX*NY);
...
/* Create a 2D FFT plan. */
cufftPlan2d(&plan, NX,NY, CUFFT_C2C);

/* Use the CUFFT plan to transform the signal out of place. */
cufftExecC2C(plan, idata, odata, CUFFT_FORWARD);

/* Inverse transform the signal in place. */
cufftExecC2C(plan, odata, odata, CUFFT_INVERSE);

/* Note:
   Different pointers to input and output arrays implies out of place transformation */

/* Destroy the CUFFT plan. */
cufftDestroy(plan);

cudaFree(idata), cudaFree(odata);
```
Wide Developer Acceptance and Success

- Interactive visualization of volumetric white matter connectivity
- Ionic placement for molecular dynamics simulation on GPU
- Transcoding HD video stream to H.264
- Simulation in Matlab using .mex file CUDA function
- Astrophysics N-body simulation

- Financial simulation of LIBOR model with swaptions
- GLAME@lab: An M-script API for linear Algebra operations on GPU
- Ultrasound medical imaging for cancer diagnostics
- Highly optimized object oriented molecular dynamics
- Cmatch exact string matching to find similar proteins and gene sequences
<table>
<thead>
<tr>
<th>Time</th>
<th>Topic</th>
<th>Presenter</th>
</tr>
</thead>
<tbody>
<tr>
<td>1:30</td>
<td>Introduction</td>
<td>John Nickolls</td>
</tr>
<tr>
<td>1:35</td>
<td>Scaling Demonstrations</td>
<td>Massimiliano Fatica</td>
</tr>
<tr>
<td>1:45</td>
<td>CUDA Parallel Programming Model</td>
<td>Michael Garland</td>
</tr>
<tr>
<td>2:45</td>
<td>CUDA Toolkit and Libraries</td>
<td>Massimiliano Fatica</td>
</tr>
<tr>
<td>3:00</td>
<td>Break</td>
<td></td>
</tr>
<tr>
<td>3:30</td>
<td>Optimizing Performance</td>
<td>Patrick Legresley</td>
</tr>
<tr>
<td>4:00</td>
<td>Application Development Experience</td>
<td>Wen-mei Hwu</td>
</tr>
<tr>
<td>4:25</td>
<td>CUDA Directions</td>
<td>Ian Buck</td>
</tr>
<tr>
<td>4:40</td>
<td>Q &amp; A Panel Session</td>
<td>All</td>
</tr>
<tr>
<td>5:00</td>
<td>End</td>
<td></td>
</tr>
</tbody>
</table>