



Programming and Optimization for Intel[®] Architecture

The Hands-On Workshop (HOW) Series

Colfax International — @colfaxintl


June 2016 , Rev. 02d

About This Document

This document represents the materials of a Web-based training “Programming and Optimization with Intel Architecture” developed and run by Colfax International.

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Parallel Programming Boot Camp (1-Day) / Workshop (4-Days)



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1-Day Parallel Programming Boot Camp
 For software engineers and architects, providing an overview of parallel programming frameworks and optimization guidelines for multi-core CPUs (Intel® Xeon®) and many-core coprocessors (Intel® Xeon Phi™):

- Discussions about three layers of parallelism: SIMD, Threads, Cluster environment
- Tips for quick porting/development of HPC software applications
- Real-life examples of code and optimization techniques
- Hardware solution and corresponding software implementations, APIs, and frameworks

4-Days Parallel Programming Workshop
 For the developer who wants to hit the ground running with the modern multi-core CPUs (Intel® Xeon®), many-core coprocessors (Intel® Xeon Phi™) and leading software development tools:

- Hardware installation
- MPSS tools and the Linux environment on the Intel® Xeon Phi™ coprocessor
- Exploring differences in serial vs. parallel programming / processing / hardware usage
- Accelerated clusters
- Optimizations of vector arithmetics, memory traffic, thread parallelism and communication
- Using the Intel® Math Kernel Library

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Course Roadmap

- 1 Why Intel Parallel Architectures?
 - ▶ Parallelism and specialization – June 20
 - ▶ Programming model continuity – June 20
- 2 Programming models for Xeon Phi coprocessors
 - ▶ Native programming – June 20
 - ▶ Offload programming – June 21
- 3 Expressing Parallelism
 - ▶ Introduction to vectorization – June 22
 - ▶ Crash-course on OpenMP – June 23
- 4 Optimization – intro on June 24
 - ▶ Vectorization tuning – June 27
 - ▶ Multi-threading – June 28, 29
 - ▶ Memory traffic – June 30
- 5 Distributed Computing: MPI – July 1

June 2016						
S	M	T	W	H	F	S
			1	2	3	4
5	6	7	8	9	10	11
12	13	14	15	16	17	18
19	20	21	22	23	24	25
26	27	28	29	30		

July 2016						
S	M	T	W	H	F	S
					1	2
3	4	5	6	7	8	9
10	11	12	13	14	15	16
17	18	19	20	21	22	23
24	25	26	27	28	29	30
31						

 — 3:00pm UTC
 Lecture+remote access

HOW Online

Course page: colfaxresearch.com/how-16-06

- Slides (including this one), code downloads
- Video of recorded sessions
- Chat (during webinars or offline)



Additional resources:

- More workshops like this one: colfaxresearch.com/training
- Video courses: colfaxresearch.com/video-courses

Get Your Questions Answered

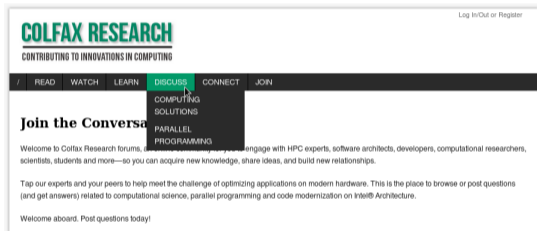
Chat (current):

colfaxresearch.com/how-16-06



Forums (technical):

colfaxresearch.com/discussion

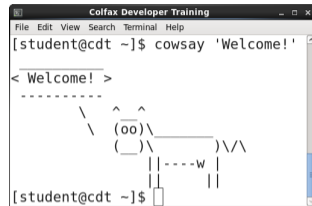


Email (organizational):

training@colfax-intl.com

Hands-On Exercises and Remote Access

- 96 people receive a remote access token
- Can access the system the entire 3 weeks of the workshop
- Not among the 96? Stay tuned: follow along with instructor, use own system, or wait for a seat
- Use it or lose it: if you do not log in for a while, remote access token goes to next student on the list



```
Colfax Developer Training
File Edit View Search Terminal Help
[student@cdt ~]$ cowsay 'Welcome!'
< Welcome! >
-----
      \   ^__^
         (oo)\_____)
            (_____)
                ||----w |
                ||     ||
[student@cdt ~]$
```

§2. Expressing Data Parallelism

Vector Instructions in Intel Architecture

Computing Platforms

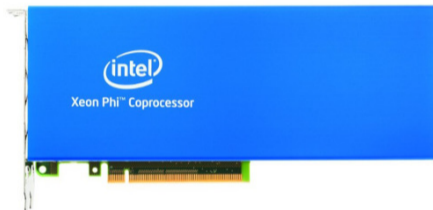
Intel Xeon Processor



Current: Broadwell
Upcoming: Skylake

Multi-Core Architecture

Intel Xeon Phi Coprocessor, 1st generation



Knights Corner (KNC)

Intel Xeon Phi Processor, 2nd generation*



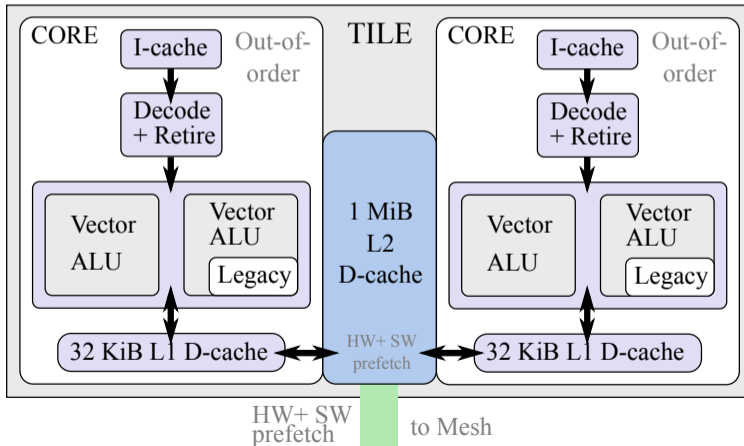
* socket and coprocessor versions

Knights Landing (KNL)

Intel Many Integrated Core (MIC) Architecture

KNL Cores

- Even more power in vector units
- Binary compatible with Xeon, but in legacy mode



Short Vector Support

Vector instructions – one of the implementations of SIMD (Single Instruction Multiple Data) parallelism.

Scalar Instructions

$$\begin{array}{r} 4 + 1 = 5 \\ 0 + 3 = 3 \\ -2 + 8 = 6 \\ 9 + -7 = 2 \end{array}$$

Vector Instructions

$$\begin{array}{r} 4 \\ 0 \\ -2 \\ 9 \end{array} + \begin{array}{r} 1 \\ 3 \\ 8 \\ -7 \end{array} = \begin{array}{r} 5 \\ 3 \\ 6 \\ 2 \end{array}$$

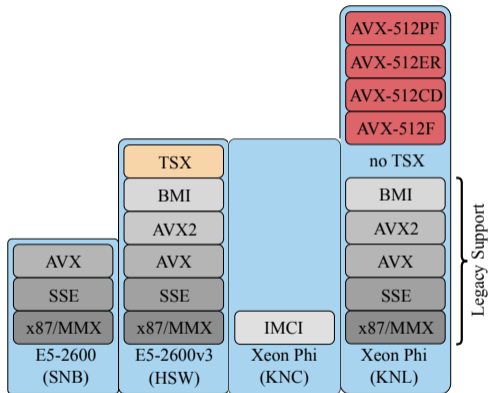
Vector Length

Instruction Sets in Intel Architectures

Instruction Set	Year and Intel Processor	Vector registers	Packed Data Types
MMX	1997, Pentium	64-bit	8-, 16- and 32-bit integers
SSE	1999, Pentium III	128-bit	32-bit single precision FP
SSE2	2001, Pentium 4	128-bit	8 to 64-bit integers; SP & DP FP
SSE3–SSE4.2	2004 – 2009	128-bit	(additional instructions)
AVX	2011, Sandy Bridge	256-bit	single and double precision FP
AVX2	2013, Haswell	256-bit	integers, additional instructions
IMCI	2012, Knights Corner	512-bit	32- and 64-bit integers; single & double precision FP
AVX-512	Knights Landing	512-bit	32- and 64-bit integers; single & double precision FP

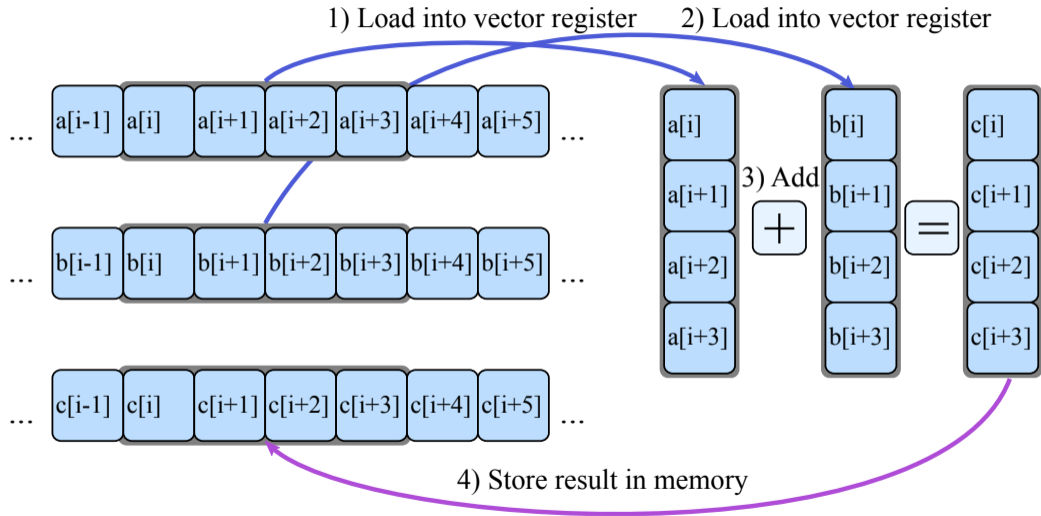
Supported Instruction Sets on KNL

- Intel[®] Advanced Vector Extensions 512 (AVX-512)
 - ▶ 512-bit vector registers.
 - ▶ Hardware gather/scatter, DP transcendental functions support and more.
 - ▶ Supported by non-Intel compilers like GCC.
- \leq Intel[®] AVX2
 - ▶ Legacy mode operation.
 - ▶ Binary compatibility with Xeon.
 - ▶ Does *not* include IMCI (from KNC).



Explicit Vectorization, Intrinsic

Workflow of Vector Computation



Intel Intrinsic Guide

<https://software.intel.com/sites/landingpage/IntrinsicsGuide>

The Intel Intrinsic Guide is an interactive reference tool for Intel intrinsic instructions, which are C style functions that provide access to many Intel instructions - including Intel® SSE, AVX, AVX-512, and more - without the need to write assembly code.

MMX
 SSE
 SSE2
 SSE3
 SSSE3
 SSE4.1
 SSE4.2
 AVX
 AVX2
 FMA
 AVX-512
 KNC
 SVML
 Other

Application-Targeted
 Arithmetic
 Bit Manipulation
 Cast
 Compare
 Convert
 Cryptography
 Elementary Math
 Functions
 General Support

`__m128i __mm_add_epi16 (__m128i a, __m128i b)` paddw
`__m128i __mm_add_epi32 (__m128i a, __m128i b)` paddq
`__m128i __mm_add_epi64 (__m128i a, __m128i b)` paddq
`__m128i __mm_add_epi8 (__m128i a, __m128i b)` paddb
`__m128d __mm_add_pd (__m128d a, __m128d b)` addpd

Synopsis

```
__m128d __mm_add_pd (__m128d a, __m128d b)
#include "emmintrin.h"
Instruction: addpd xmm, xmm
CPUID Flags: SSE2
```

Description

Add packed double-precision (64-bit) floating-point elements in *a* and *b*, and store the results in *dst*.

Operation

```
FOR j := 0 to 1
  i := j*64
  dst[i+63:i] := a[i+63:i] + b[i+63:i]
ENDFOR
```

Performance

Architecture	Latency	Throughput
Haswell	3	0.8
Ivy Bridge	3	1

Detecting Available Instructions

In the OS:

```
[student@cdt ~]% cat /proc/cpuinfo
...
fpu_exception    : yes
cpuid level      : 11
wp               : yes
flags            : fpu vme de pse tsc msr pae mce
cx8 apic mtrr pge mca cmov pat pse36 clflush mmx
fxsr sse sse2 ss ht syscall nx lm constant_tsc
unfair_spinlock pni ssse3 cx16 sse4_1 sse4_2
x2apic popcnt aes hypervisor lahf_lm fsgsbase
bogomips        : 5985.17
clflush size     : 64
cache_alignment : 64
address sizes    : 46 bits physical, 48 bits virtual
...
```

In code (see also):

```
1 // Intel compiler
2 // preprocessor macros:
3
4 #ifdef __SSE__
5 // ...SSE code path
6 #endif
7
8 #ifdef __SSE4_2__
9 // ...SSE code path
10 #endif
11
12 #ifdef __AVX__
13 // ...AVX code path
14 #endif
```

Example: Numerical Integration

$$I(a, b) = \int_a^b \frac{1}{\sqrt{x}} dx$$

Rectangle method:

$$\Delta x = \frac{b-a}{n},$$

$$x_i = (i+1)\Delta x,$$

$$I(a, b) = \sum_{i=0}^{n-1} \frac{1}{\sqrt{x_i}} \Delta x + O(\Delta x).$$

```

1 float Integrate(const float a,
2                 const float b,
3                 const int N) {
4     const float dx = (b-a)/float(n);
5     float S = 0.0f;
6     for (int i = 0; i < n; i++) {
7         const float xi = dx*float(i+1);
8         S += 1.0f/sqrtf(xi) * dx;
9     }
10    return S;
11 }

```

Implementation with SSE4.2

```

1  float Integrate(const float a,
2                    const float b, const int n) {
3    __m128 dx = _mm_set1_ps((b - a)/float(n));
4    __m128 S  = _mm_set1_ps(0.0f);
5    for (int i = 0; i < n; i += 4) {
6      __m128i ip1  =
7        _mm_set_epi32(i+4, i+3, i+2, i+1);
8      __m128 ip1f = _mm_cvtepi32_ps(ip1);
9      __m128 xi   = _mm_mul_ps(dx, ip1f);
10     __m128 fi   = _mm_rsqrt_ps(xi);
11     __m128 dS  = _mm_mul_ps(fi, dx);
12     S  = _mm_add_ps(S, dS);
13   }
14   ConverterType c;
15   c.v = S;
16   return c.f[0] + c.f[1] + c.f[2] + c.f[3];
17 }

```

That is fine, *but...*

- Assuming n is a multiple of 4
- Only for SSE4.2 (circa 2011)
- No memory access. If we had some, peeling may be needed

Automatic Vectorization of Loops

Automatic Vectorization of Loops

```

1  #include <stdio.h>
2
3  int main(){
4      const int n=8;
5      int i;
6      int A[n] __attribute__((aligned(64)));
7      int B[n] __attribute__((aligned(64)));
8
9      // Initialization
10     for (i=0; i<n; i++)
11         A[i]=B[i]=i;
12
13     // This loop will be auto-vectorized
14     for (i=0; i<n; i++)
15         A[i]+=B[i];
16
17     // Output
18     for (i=0; i<n; i++)
19         printf("%2d %2d %2d\n", i, A[i], B[i]);
20 }

```

```

vega@lyra% icpc autovec.cc \
> -qopt-report -qopt-report-phase:vec
vega@lyra% cat autovec.optrpt
...
LOOP BEGIN at autovec.cc(14,3)
remark #15399: vectorization support:
unroll factor set to 2 [autovec.cc(14,3)]
remark #15300: LOOP WAS VECTORIZED
[autovec.cc(14,3)]
LOOP END
...
vega@lyra% ./a.out
0 0 0
1 2 1
2 4 2
3 6 3
4 8 4
5 10 5
6 12 6
7 14 7

```

What Can Be Automatically Vectorized

Limitations:

- Only for-loops can be auto-vectorized. Number of iterations must be known at a runtime and/or compilation time
- By default, compiler targets the innermost loop for vectorization
- Memory access in the loop must have regular pattern, ideally with unit stride

What Cannot be Automatically Vectorized

Non-standard loops that cannot be automatically vectorized:

- loops with irregular memory access pattern
- calculations with vector dependence
- `while`-loops, `for`-loops with undetermined number of iterations
- outer loops (unless `#pragma simd` overrides this restriction)
- loops with complex branches (i.e., `if`-conditions)
- anything else that cannot be, or is very difficult to vectorize.

Vectorize more loops: `#pragma simd`

Statement `#pragma simd` is used to “enforce vectorization of loops”, which includes:

- Loops with SIMD-enabled functions (see below)
- Second innermost loops
- Failed vectorization due to compiler decision
- Loops where guidance is required (vector length, reduction, etc.)

See compiler reference on `#pragma simd` for more information.

Example for #pragma simd

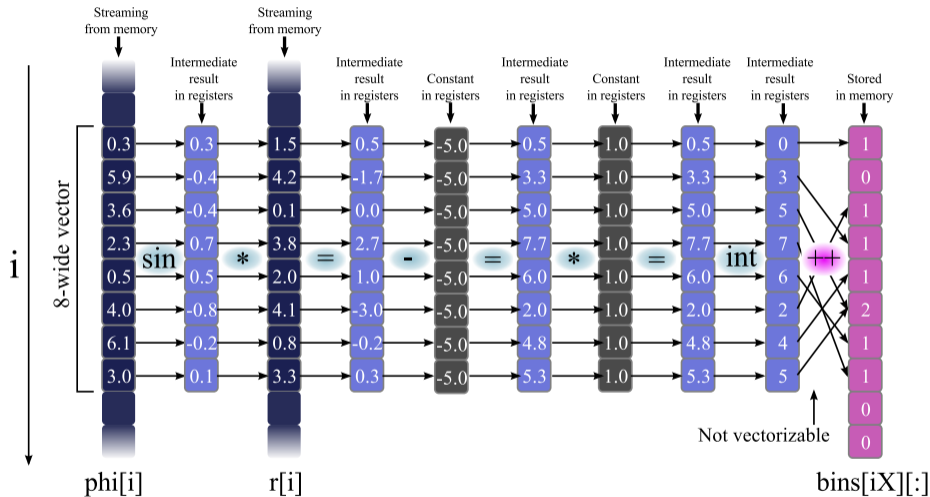
```
1  const int N=128;
2  const int T=4;
3  float A[N*N], B[N*N], C[T*T];
4
5  for (int jj = 0; jj < N; jj+=T) // Tile in j
6      for (int ii = 0; ii < N; ii+=T) // and tile in i
7          // Using pragma simd to vectorize outer loop:
8          #pragma simd
9          for (int k = 0; k < N; ++k) // long loop, vectorize it
10             for (int i = 0; i < T; i++) { // Loop between ii and ii+T
11                 // Instead of a loop between jj and jj+T, unrolling that loop:
12                 C[0*T + i] += A[(jj+0)*N + k]*B[(ii+i)*N + k];
13                 C[1*T + i] += A[(jj+1)*N + k]*B[(ii+i)*N + k];
14                 C[2*T + i] += A[(jj+2)*N + k]*B[(ii+i)*N + k];
15                 C[3*T + i] += A[(jj+3)*N + k]*B[(ii+i)*N + k];
16             }
```

Auto-Vectorized Loops May Be Complex (Example 1)

```
1  for (int i = ii; i < ii + tileSize; i++) { // Target for auto-vectorization
2
3      // Newton's law of universal gravity
4      const float dx = particle.x[j] - particle.x[i]; // x[j] is a const
5      const float dy = particle.y[j] - particle.y[i]; // x[i] makes SIMD vector
6      const float dz = particle.z[j] - particle.z[i];
7      const float rr = 1.0f/sqrtf(dx*dx + dy*dy + dz*dz + softening);
8      const float drPowerN32 = rr*rr*rr;
9
10     // Calculate the net force
11     Fx[i-ii] += dx * drPowerN32;
12     Fy[i-ii] += dy * drPowerN32;
13     Fz[i-ii] += dz * drPowerN32;
14 }
```

also [this presentation](#)

Auto-Vectorized Loops May Be Complex (Example 2)



See [this paper](#) for more details

Array Notation

Extensions for Array Notation

Array notation is a method for specifying

- slices of arrays (begin, length)

```
1 A[0:16] += B[32:16]; // B[32]...B[47] added to A[0]...A[15]
```

- a stride (begin, length, stride)

```
1 A[0:16:2] += B[32:16:4]; // B[32],B[36]...B[92] added A[0],A[2]...A[30]
```

- Multi-dimensional arrays

```
1 A[:, :] += B[:, :]; // Add B to A; arrays are of the same shape
```

Better than strided loops (e.g., [this paper](#)).

Expressions with Array Notation May Be Complex

Example from <http://xeonphi.com/papers/efft>

```

1 evenrek[:] = evens[kk :kTILE:2];
2 evenimk[:] = evens[kk+1:kTILE:2];
3 oddrek[:] = odds [kk :kTILE:2];
4 oddimk[:] = odds [kk+1:kTILE:2];
5
6 evens[kk :kTILE:2] = evenrek[:] + coslist[:] * oddrek[:] - sinlist[:] * oddimk[:];
7 evens[kk+1:kTILE:2] = evenimk[:] + sinlist[:] * oddrek[:] + coslist[:] * oddimk[:];
8
9 oddmirrek[:] = odds[size-kk :kTILE:-2];
10 oddmirimk[:] = odds[size-kk+1:kTILE:-2];
11
12 odds[size-kk :kTILE:-2] =
13     evenrek[:] - coslist[:] * oddrek[:] + sinlist[:] * oddimk[:];
14 odds[size-kk+1:kTILE:-2] =
15     -evenimk[:] + sinlist[:] * oddrek[:] + coslist[:] * oddimk[:];
16 // ...

```

SIMD-Enabled Function

SIMD-Enabled Functions

(formerly “elemental functions”)

What if the implementation of a function is in a separate source code file (e.g., a library function)?

```
1 float my_simple_add(float x1, float x2){  
2     return x1 + x2;  
3 }
```

```
1 // ...in a separate source file:  
2 for (int i = 0; i < N, ++i) {  
3     output[i] = my_simple_add(inputa[i], inputb[i]);  
4 }
```

will refuse to automatically vectorize this loop.

SIMD-enabled Functions May Be Complex

Example from <http://xeonphi.com/papers/simd-lib>

```
1  __attribute__((vector)) float MyErfElemental(const float inx){
2      // Computes analytic approximation of the error function
3      const float x = fabsf(inx); // Take absolute value (in each vector lane)
4      const float p = 0.3275911f; // Constant parameter across vector lanes
5      const float t = 1.0f/(1.0f+p*x); // Expression in each vector lanes
6      const float l2e = 1.442695040f; // log2f(expf(1.0f))
7      const float e = exp2f(-x*x*l2e); // Transcendental in each vector lane
8      float res = -1.453152027f + 1.061405429f*t; // Computing a polynomial
9      res = 1.421413741f + t*res; // in each vector lane
10     res = -0.284496736f + t*res;
11     res = 0.254829592f + t*res;
12     res *= e;
13     res = 1.0f - t*res; // Analytic approximation in each vector lane
14     return copysignf(res, inx); // Copy sign in each vector lane
15 }
```

Helping the Compiler

Assumed Vector Dependence

- True vector dependence makes vectorization impossible:

```

1 float *a, *b;
2 for (int i = 1; i < n; i++)
3     a[i] += b[i]*a[i-1]; // dependence on the previous element

```

- *Assumed vector dependence*: when compiler cannot determine whether vector dependence exists, auto-vectorization fails:

```

1 void mycopy(int n,
2             float* a, float* b) {
3     for (int i = 0; i < n; i++)
4         a[i] = b[i];
5 }

```

```

vega@lyra% icpc -c vdep.cc -qopt-report \
> -qopt-report-phase:vec
vega@lyra% cat vdep.optrpt
...
remark #15304: loop was not
vectorized: non-vectorizable loop
instance from multiversioning
...

```

Ignoring Assumed Vector Dependence

To ignore assumed vector dependence

```
#pragma ivdep
```

```
1 void mycopy(int n,  
2           float* a, float* b) {  
3     #pragma ivdep  
4     for (int i = 0; i < n; i++)  
5         a[i] = b[i];  
6 }
```

```
vega@lyra% icpc -c vdep.cc -qopt-report \  
> -qopt-report-phase:vec  
vega@lyra% cat vdep.optrpt  
...  
LOOP BEGIN at vdep.cc(4,1)  
<Multiversed v2>  
remark #15300: LOOP WAS VECTORIZED  
LOOP END
```

Multiversioning

```
user@host% icpc -c code.cc -qopt-report -qopt-report-phase:vec
user@host% cat code.optrpt
...
LOOP BEGIN at code.cc(4,1)
<Multiversioned v1>
    remark #25228: LOOP WAS VECTORIZED
LOOP END
...
LOOP BEGIN at code.cc(4,1)
<Multiversioned v2>
    remark #15304: loop was not vectorized: non-vectorizable loop instance ....
LOOP END
```

(true vector dependence) checked at *runtime* to choose the implementation.

Pointer Disambiguation to Prevent Multiversioning

Prevent multiversioning by using `#pragma ivdep`

```
1 #pragma ivdep  
2   for (int i = 0; i < n; i++)  
3     // ...
```

```
user@host% icpc -c code.cc -qopt-report -qopt-report-phase:vec  
user@host% cat vdep.optrpt  
...  
LOOP BEGIN at code.cc(4,1)  
    remark #25228: LOOP WAS VECTORIZED  
LOOP END  
...
```

When keyword `restrict` is used instead, may not disambiguate different offsets of same pointer (e.g, `A[i*n+j] += A[b*n+j]`).

Vectorization Pragmas, Keywords and Compiler Arguments

- `#pragma simd`
- `#pragma vector always`
- `#pragma vector aligned | unaligned`
- `__assume_aligned` keyword
- `#pragma vector nontemporal | temporal`
- `#pragma novector`
- `#pragma ivdep`
- `restrict` qualifier and `-restrict` command-line argument
- `#pragma loop count`
- `-qopt-report -qopt-report-phase:vec`
- `-O[n]`
- `-x[code]`

Loop Was Vectorized, What Now?

Loop Was Vectorized, Now What?

- 1 Ensure unit stride access
- 2 Align data
- 3 Pad multi-dimensional containers
- 4 Eliminate peel loops
- 5 Eliminate multiversioning
- 6 **Optimize data re-use in caches**

Good to Know

Vector FLOPs are cheap compared to memory access.

If your data is served by RAM and not caches, it does not matter if you have vectorization: you will be bottlenecked by memory access.

Review and What's Next

Discussed today:

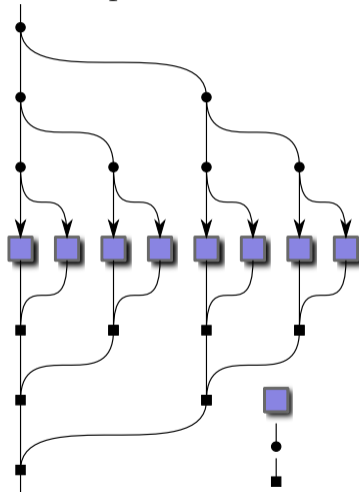
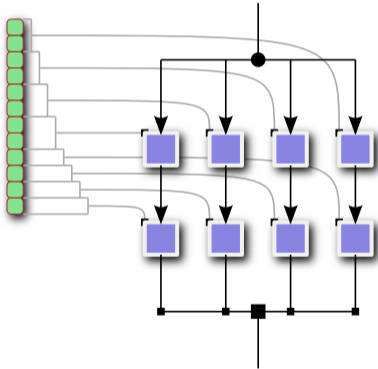
- Vectorization – support for data parallelism in each core
- Automatic vectorization enabled at default optimization level
- Argument `-qopt-report` produces a report on vectorization success
- SIMD-enabled functions, array notation and compiler hints

Later in the course – tuning automatic vectorization:

- alignment
- unit-stride data structures
- vectorization pattern regularization
- programming techniques for exposing automatic vectorization
- compiler hints.

What's Next

Next session: expressing thread parallelism with OpenMP.



[Learn More](#)

HOW “Tools” Series

Hands-On Workshop (HOW “Tools” Series): webinars on efficient programming for the Intel architecture with the help of dedicated software development tools



GOT THE TOOLS - NOW WHAT?

Learn workflows and methodology with the “HOW” tools* training and hands-on demos

* Intel MKL | Intel Advisor | Intel VTune Amplifier

PARALLEL STUDIO XE

The graphic features a blue header with the text 'GOT THE TOOLS - NOW WHAT?'. Below this is a light-colored wood-grain background. On the left is a book cover for 'PARALLEL STUDIO XE' with the Intel logo. To the right of the book is the text 'Learn workflows and methodology with the “HOW” tools* training and hands-on demos' and a list of tools: '* Intel MKL | Intel Advisor | Intel VTune Amplifier'. At the bottom right are three silver wrenches of different sizes.

colfaxresearch.com/how-tools-16-06

Developer's Guide to Knights Landing



colfaxresearch.com/knl-webinar/

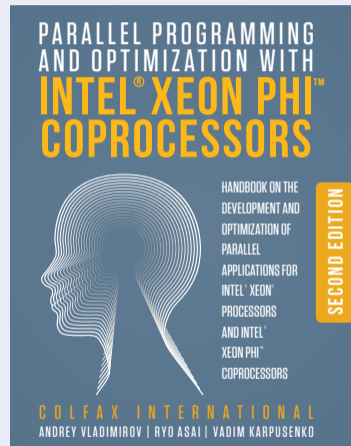
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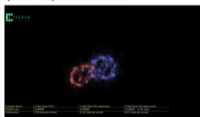


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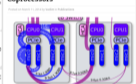
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