ECP Math Libraries:

Capabilities, Applications Engagement

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Lois Curfman McInnes Argonne National Laboratory

And the ECP Math Libraries Community

ECP Community BOF Days 03/31/2021





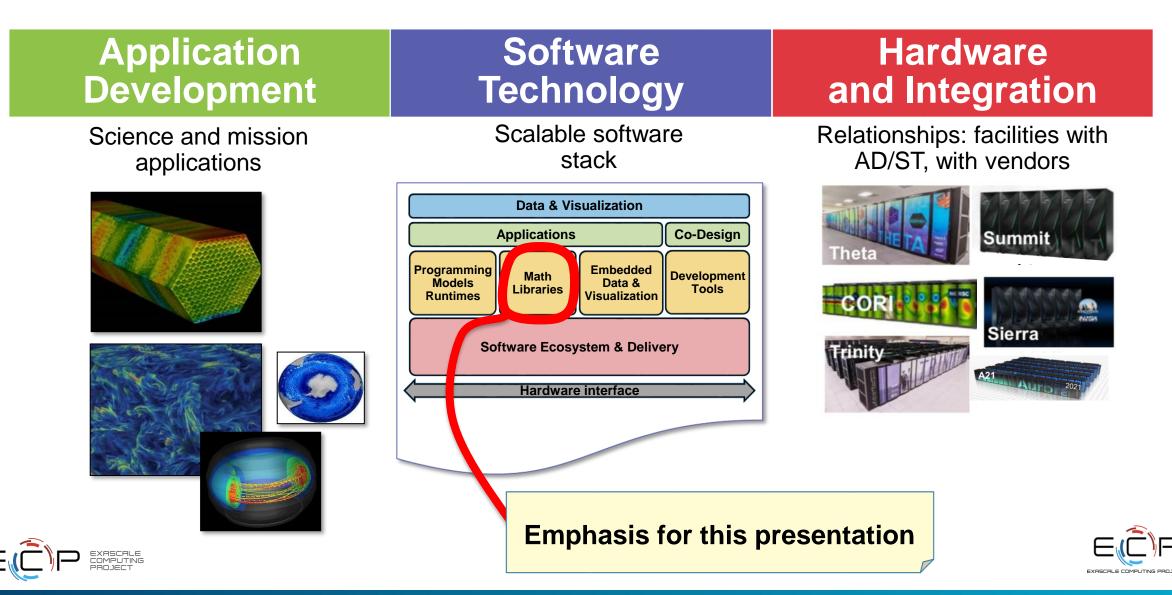
Agenda

- Introduction
- Flash talks of individual math libraries
- Breakout rooms for deep-dive





ECP's holistic approach uses co-design and integration to achieve exascale computing



WBS 2.3.3 Math Libraries: Context for the portfolio

Vision	Provide high-quality, sustainable extreme-scale math libraries that are constantly improved by a robust research and development effort and support exascale needs of the ECP community				
Challenges	Need advances in algorithms and data structures to exploit emerging exascale architectures (high concurrency, limited memory bandwidth, heterogeneity); need new functionality to support predictive simulation and analysis				
Mission	Research, develop, and deliver exascale-ready math libraries to ECP applications				
Objective	Provide scalable, robust, efficient numerical algorithms, encapsulated in libraries that applications can readily use in combination to support next-generation predictive science				
Starting Point	Existing HPC math libraries, used by broad range of ECP applications for the most advanced technologies available in math and computer science R&D				
Portfolio Goals	Advanced algorithms	 Advanced, coupled multiphysics and multiscale algorithms (discretizations, preconditioners & Krylov solvers, nonlinear & timestepping solvers, coupling) Toward predictive simulation & analysis (optimization, sensitivities, UQ, ensembles) 			
	Performance	Performance on new node architecturesExtreme strong scalability			
	Improving library sustainability & complementarity	 Math library interoperability and complementarity through the xSDK Improving package usability, quality, sustainability Community coordination and collaboration while retaining package autonomy 			



ECP applications need sustainable coordination among math libraries

ECP AD Teams

Combustion-Pele, EXAALT, ExaAM, ExaFEL, ExaSGD, ExaSky, ExaStar, ExaWind, GAMESS, MFIX-Exa, NWChemEx, Subsurface, WarpX, WDMApp, WarpX, ExaAM, ATDM (LANL, LLNL, SNL) apps, AMReX, CEED, CODAR, CoPA, ExaLearn

Examples:

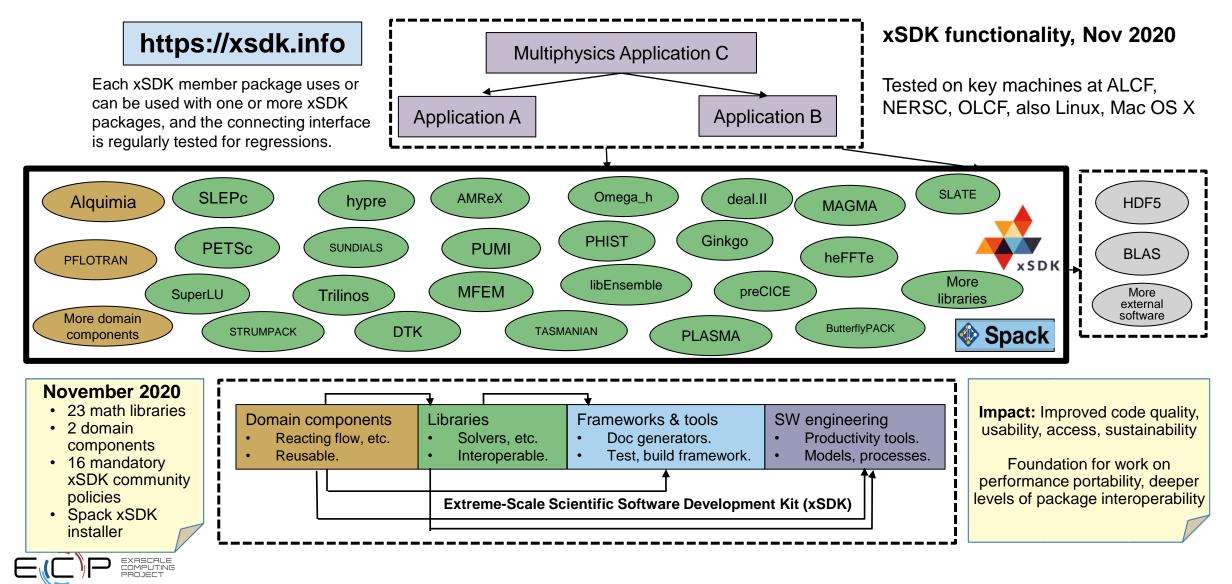
- ExaAM: DTK, hypre, PETSc, Sundials, Tasmanian, Trilinos, FFT, etc.
- ExaWind: hypre, KokkosKernels, SuperLU, Trilinos, FFT, etc.
- WDMApp: PETSc, hypre, SuperLU, STRUMPACK, FFT, etc.
- **CEED:** MFEM, MAGMA, hypre, PETSc, SuperLU, Sundials, etc.
- And many more ...

ECP Math Libraries



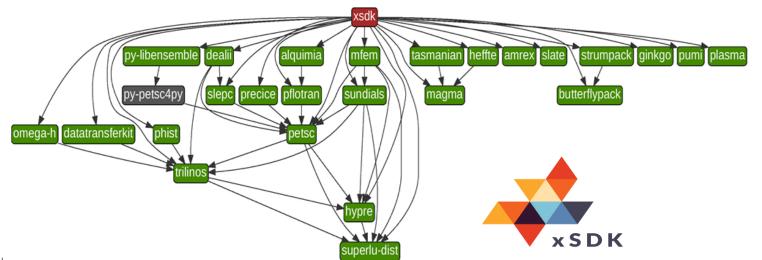


xSDK Version 0.6.0: November 2020



Key elements in xSDK

- xSDK Community Policies https://xsdk.info/policies
- Interoperability
- Spack/Git workflow
 - Installation via spack script
 - CI testing via Gitlab CI infrastructu
 https://gitlab.com/xsdk-project/spack-xsdk
- GPTune autotuner for performance optimization
 <u>https://github.com/gptune/GPTune</u>
- Part of E4S ecosystem: <u>https://e4s.io</u>

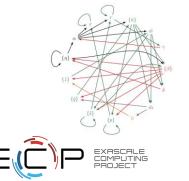


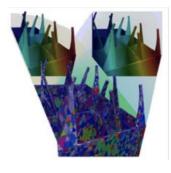


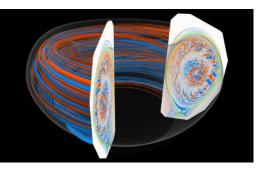


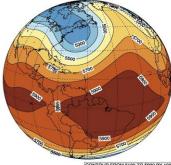
2.3.3 Math Libraries: Projects

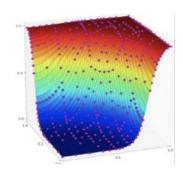
Project Short Name	PI Name, Inst	Short Description/Objective		
xSDK	Ulrike Meier Yang, LLNL	xSDK (Extreme-scale Scientific Software Development Kit): community policy-based approach to value-added aggregation of independently developed math libraries (increasing quality, combined usability, interoperability)		
PETSc / TAO	Todd Munson, ANL	PETSc (scalable linear & nonlinear solvers, integrators), TAO (numerical optimization), libEnsemble (ensemble management for exascale platforms)		
STRUMPACK / SuperLU / FFTX	Xiaoye Li, LBNL	STRUMPACK & SuperLU (scalable sparse direct solvers, preconditioners), FFTX (FFT stack, including symbolic analysis and code generation)		
SUNDIALS / hypre	Carol Woodward, LLNL	SUNDIALS (adaptive time integrators, nonlinear solvers), hypre (scalable linear solvers, with emphasis on algebraic multigrid)		
CLOVER	Jack Dongarra, UTK	SLATE (exascale-capable dense linear algebra), FFT-ECP (scalable FFTs), Ginkgo (preconditioned iterative solvers), MAGMA-sparse		
		DTK (parallel data transfer between grids, search tree capability), Tasmanian (uncertainty quantification, surrogate modeling), ForTrilinos (automatic generation of Fortran interfaces for Trilinos)		
Sake	Siva Rajamanickam, SNL	Trilinos Solvers Stack, KokkosKernels (portable performance kernels for linear algebra and graph algorithms)		











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ECP Early Access Systems status among the ECP math libraries

Package	On AMD GPU	On Intel GPU	Installation method	E4S Spack ready for EAS
ArborX	Yes	Yes	Cmake	No
DTK	No	No	Cmake	No
ForTrilinos	No	No	Cmake	No
Ginkgo	yes	yes	Cmake	Tulip HIP; not Intel DPC++
heFFTe	Yes	Yes	Cmake	No
hypre	"Redwood" Nvidia GPU, not yet AMD GPU	No	Autoconf	No
KokkosKernels	Yes	Starting	Cmake	No
libEnsemble	Yes (GPU not applicable)	Yes (GPU not applicable)	Pip, conda, spack	Not applicable
MAGMA	Yes	Yes	Makefiles	No
MFEM	Yes	Yes	Cmake, makefiles	Iris/Yarrow; Tulip in progress
PETSc/TAO	Yes	Yes	Own build system	In progress
PLASMA	Yes	Yes	Cmake	Yes
SLATE	In progress	No	Cmake, makefiles	No
STRUMPACK	yes	No	Cmake	Tulip ROCm
Sundials	Yes	Yes	Cmake	Tulip soon; Yarrow later with SYCL
SuperLU	Yes	No	Cmake	No
SWIG	No	No	Autoconf	No
Tasmanian	Yes	Yes	Cmake	No
Trilinos	Yes (depends on KokkosKernels)	No	Cmake	No

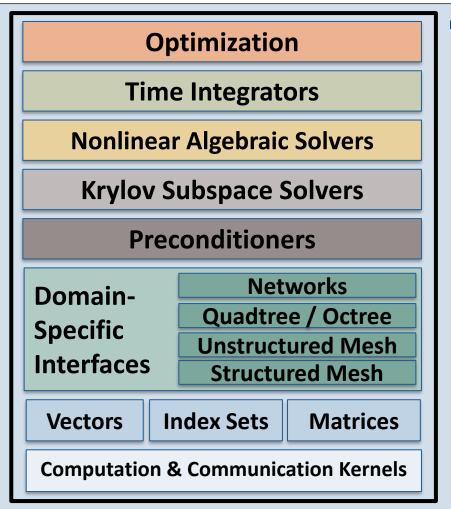
Flash talks of individual packages





EXTENSIBLE TOOLKIT FOR Scientific

Portable, Extensible Toolkit for Scientific Computation / Toolkit for Advanced Optimization

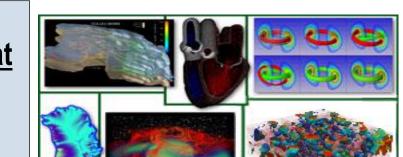


Easy customization and composability of solvers <u>at</u> <u>runtime</u>

- Enables optimality via flexible combinations of physics, algorithmics, architectures
- Try new algorithms by composing new/existing algorithms (multilevel, domain decomposition, splitting, etc.)

Portability & performance

- Largest DOE machines, also clusters, laptops; NVIDIA, AMD, and Intel GPUs
- Thousands of users worldwide Argonne
 Argonne



PETSc provides the backbone of diverse scientific applications. clockwise from upper left: hydrology, cardiology, fusion, multiphase steel, relativistic matter, ice sheet modeling





https://www.mcs.anl.gov/petsc



Scalable algebraic solvers for PDEs. Encapsulate parallelism in high-level objects. Active & supported user community. Full API from Fortran, C/C++, Python.

STRUMPACK

Structured Matrix Package



Hierarchical solvers for dense rank-structured matrices and fast algebraic sparse solver and robust and scalable preconditioners.



Dense Matrix Solvers using Hierarchical Approximations

- Hierarchical partitioning, low-rank approximations
- Hierarchically Semi-Separable (HSS), Hierarchically Off-Diagonal Low-Rank
 (HODLR), Hierarchically Off-Diagonal Butterfly (HODBF), Block Low-Rank (BLR), Butterfly
- C++ Interface to ButterflyPACK (Fortran)
- Applications: BEM, Cauchy, Toeplitz, kernel & covariance matrices, ...
- Asymptotic complexity much lower than LAPACK/ScaLAPACK routines

Sparse Direct Solver

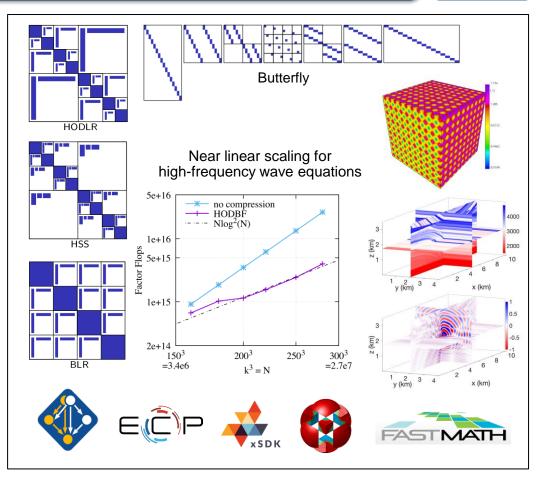
- Algebraic sparse direct solver
- GPU: CUDA, HIP/ROCm, DPC++ (in progress)
- Orderings: (Par)METIS, (PT)Scotch, RCM

Preconditioners

- Approximate sparse factorization, using hierarchical matrix approximations
- Scalable and robust, aimed at PDE discretizations, indefinite systems, ...
- Iterative solvers: GMRES, BiCGStab, iterative refinement

Software

- BSD license
- Interfaces from PETSc, MFEM, Trilinos, available in Spack



github.com/pghysels/STRUMPACK

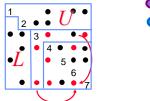


SuperLU



Supernodal Sparse LU Direct Solver. Flexible, user-friendly interfaces. Examples show various use scenarios. Testing code for unit-test. BSD license.

- Capabilities
 - Serial (thread-safe), shared-memory (SuperLU_MT, OpenMP or Pthreads), distributed-memory (SuperLU_DIST, hybrid MPI+ OpenM + CUDA/HIP).
 - Written in C, with Fortran interface
 - Sparse LU decomposition (can be nonsymmetric sparsity pattern), triangular solution with multiple right-hand sides
 - Incomplete LU (ILUTP) preconditioner in serial SuperLU
 - Sparsity-preserving ordering: minimum degree or graph partitioning applied to A^TA or A^T+A
 - User-controllable pivoting: partial pivoting, threshold pivoting, static pivoting
 - Condition number estimation, iterative refinement, componentwise error bounds
- Exascale early systems GPU-readiness
 - Available: Nvidia GPU (CUDA), AMD GPU (HIP)
 - In progress: Intel GPU (DPC++ planned)
- Parallel Scalability
 - Factorization strong scales to 32,000 cores (IPDPS'18, PARCO'19)
 - Triangular solve strong scales to 4000 cores (SIAM CSC'18, SIAM PP'20)
- Open source software
 - Used in a vast range of applications, can be used through PETSc and Trilinos, available on github









ITER tokamak

quantum mechanics

Widely used in commercial software, including AMD (circuit simulation), Boeing (aircraft design), Chevron, ExxonMobile (geology), Cray's LibSci, FEMLAB, HP's MathLib, IMSL, NAG, SciPy, OptimaNumerics, Walt Disney Animation.







Next-Generation Fast Fourier Transforms for GPUs. C++ code generation using Spiral analysis tools. Performance portable on CPUs and GPUs. BSD license.

Goals

- Performance portable, open-source FFT software system for modern heterogeneous architectures (i.e. GPUs) to provide a capability analogous to FFTW.
- Support applications-specific optimizations corresponding to integrating more of the algorithms into the analysis / code generation process.
- Approach
 - Code generation based on Spiral, an analysis and code generation tool chain for discrete Fourier Transforms and tensor algebra algorithms
 - FFTX user API implemented in standard C++.
 - Factored design that allows FFTX / Spiral to be more easily ported across multiple GPU platforms.
- Capabilities
 - Complete FFTX C++ API for single-processor / single device. Automated invocation of Spiral to generate code and header file.
 - CPU, cuda code generation. Examples include forward / inverse FFTs (c-to-c and r-to-c); periodic and free-space convolutions.
- Planned Work
 - ExaScale platforms: AMD GPU (HIP) (6/2021), Intel GPU (SYCL) (2022).
 - Distributed memory: native FFTX API (7/2021), extensions of single-device API to support other distributed frameworks, e.g. heFFTe (10/2021)
- Performance
 - Within 2x of vendor FFTs, with more complete coverage of the algorithm space.
 - Demand-driven performance engineering of specific use cases, higher-level algorithms.

	const int nx=80; const int ny=80; const int nz=80;
	<pre>box_t<3> domain(point_t<3>(({1,1,1})), point_t<3>(({nx,ny,nz})));</pre>
	<pre>array_t<3,std::complex<double>> inputs(domain); array_t<3,std::complex<double>> outputs(domain); std::array<array_t<3,std::complex<double>>,1> intermediates {domain};</array_t<3,std::complex<double></double></double></pre>
	<pre>setInputs(inputs); setOutputs(outputs);</pre>
	openScalarDAG();
	<pre>MDDFT(domain.extents(), 1, intermediates[0], inputs); IMDDFT(domain.extents(), 1, outputs, intermediates[0]);</pre>
	<pre>closeScalarDAG(intermediates, "fimddft");</pre>
	<pre>i:: if (((threadidx.x == 1))) { for(int i44 = 0; i44 == 1; i44+) { for(int i44 = 0; i44 == 1; i44+) { for(int i44 = 0; i44 == 1; i44+) {</pre>
BE	RKELEY LAB

https://github.com/spiral-software/{spiral-software,fftx



SUNDIALS

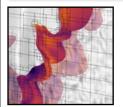
Suite of Nonlinear and Differential /Algebraic Equation Solvers

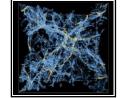


Adaptive time integrators for ODEs and DAEs and efficient nonlinear solvers Used in a variety of applications. Freely available. Encapsulated solvers & parallelism.

- ODE and DAE time integrators:
 - CVODE: adaptive order and step BDF (stiff) & Adams (non-stiff) methods for ODEs
 - ARKODE: adaptive step implicit, explicit, IMEX, and multirate Runge-Kutta methods for ODEs
 - IDA: adaptive order and step BDF methods for DAEs
 - CVODES and IDAS: provide forward and adjoint sensitivity analysis capabilities
- Nonlinear Solvers: *KINSOL* Newton-Krylov; accelerated Picard and fixed point
- Modular Design: Easily incorporated into existing codes; Users can supply their own data structures and solvers or use SUNDIALS provided modules
- Support on NVIDIA, AMD, and Intel GPUs:
 - Vectors: CUDA, HIP, OpenMP Offload, RAJA, SYCL (DPC++)
 - Linear solvers: cuSOLVER, MAGMA, iterative methods (GMRES, PCG, etc.)
- Future GPU Features: Ginkgo linear solver interface, Kokkos vector module
- **Open Source:** Available via LLNL site, GitHub, and Spack; BSD License; Supported by extensive documentation, a user email list, and an active user community

SUNDIALS is used worldwide in applications throughout research and industry





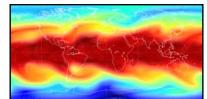
Cosmology

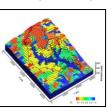
(Nyx)





Dislocation dynamics (ParaDiS)





Atmospheric Dynamics (Tempest)

Subsurface flow (ParFlow)





http://www.llnl.gov/casc/sundials



hypre

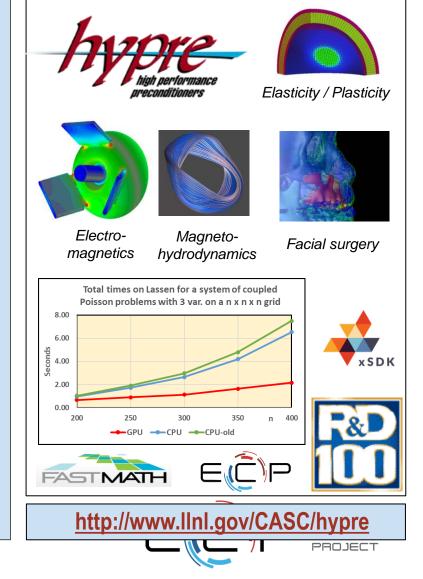
Lawrence Livermore National Laboratory

L

Highly scalable multilevel solvers and preconditioners. Unique user-friendly interfaces. Flexible software design. Used in a variety of applications. Freely available.

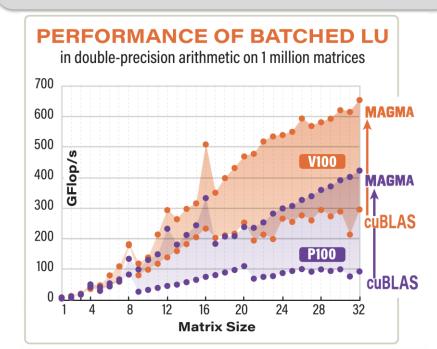
Conceptual interfaces

- Structured, semi-structured, finite elements, linear algebraic interfaces
- Provide natural "views" of the linear system
- Provide for efficient (scalable) linear solvers through effective data storage schemes
- Scalable preconditioners and solvers
 - Structured and unstructured algebraic multigrid solvers
 - Maxwell solvers, H-div solvers
 - Multigrid solvers for nonsymmetric systems: pAIR, MGR
 - Matrix-free Krylov solvers
- Exascale early systems GPU-readiness
 - Available: Nvidia GPU (CUDA)
 - In progress: AMD GPU (HIP), Intel GPU (DPC++ planned)
- Open-source software
 - Used worldwide in a vast range of applications
 - Can be used through PETSc and Trilinos
 - Provide CPU and GPU support
 - Available on github: <u>https://www.github.com/hypre-space/hypre</u>





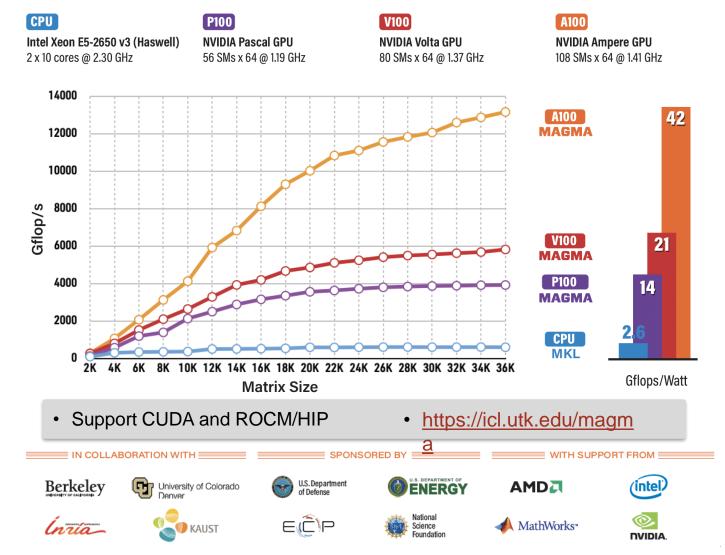
- Shared memory systems
- BLAS/LAPACK on GPUs
- Hybrid CPU-GPU Algorithms
 - Linear system solvers (+ mixed precision)
 - Eigenvalue problem solvers
- Batched LA
 - All BLAS-3 (fixed/variable), LU, QR, Cholesky
- Sparse LA
 - Solvers: BiCG, BiCGSTAB, GMRES
 - Preconditioners: ILU, Jacobi,
 - SPMV, SPMM (CSR, ELL, ... etc.)



Matrix Algebra on GPU and Multicore

PERFORMANCE & ENERGY EFFICIENCY

MAGMA LU factorization in double-precision arithmetic



SLATE Software for Linear Algebra Targeting Exascale



Distributed, GPU-accelerated, dense linear algebra library. Modern replacement for ScaLAPACK. BSD license.

Made for distributed HPC with accelerators

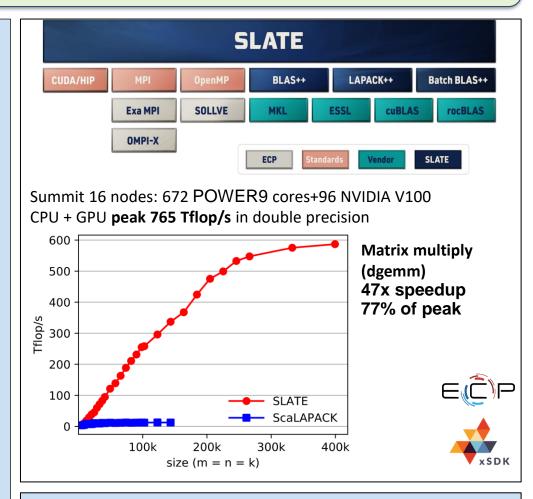
- BLAS: matrix multiply (C = AB), etc.
- Linear systems (Ax = b): LU, Cholesky, symmetric indefinite
- − Least squares (Ax \approx b): QR, LQ
- Eigenvalue (Ax = λx)
- SVD (A = U Σ VH)

• GPU-readiness: Uses BLAS++ as abstraction layer

- Initial implementation: Nvidia GPUs (cuBLAS)
- Recent: AMD GPU (hip/rocBLAS).
- In progress Intel GPUs (OpenMP, oneAPI).

Software design

- C++ library built on MPI, OpenMP, batch-BLAS, vendor-BLAS.
- Build: CMake, Makefile, Spack. APIs: C, Fortran, ScaLAPACK.
- BLAS++ and LAPACK++
 - C++ wrappers for BLAS and LAPACK routines. Independent projects.



https://icl.utk.edu/slate/

PLASMA: Parallel Linear Algebra for Multicore Architectures

Functional scope

- Dense: linear systems, least-squares, EIG/SVD
- Tile matrix layout and tile algorithms
- OpenMP: v4 tasking, v4.5 priorities, v5 offload variants

```
int dev = omp_get_default_device(); double *a = mkl_malloc(a_ld * n * 8, 64);
#pragma omp target data map(to:a,b) map(tofrom:c)
{
    #pragma omp target variant dispatch use_device_ptr(a,b,c) device(dev) nowait
    mkl_dgemm(tA, tB, m, n, k, alpha, a, a_ld, b, b_ld, beta, c, c_ld);
#pragma omp taskwait
}
```

Compiler framework targets: Clang 11, AOMP 11, XL 16, OneAPI 1, Cray 9, NVHPC

double*a_dev=omp_target_alloc(device, a_ld * n);



Device-resident pointers for persistent on-device storage

Accessing native libraries for vendor-level ondevice performance

Accessing device-specific asynchronous dispatch for low-level runtime integration #pragma omp target data map(a[0:n*n],b[0:n*n]) map(alloc:c[0:n*n])
#pragma omp target data use_device_ptr(a,b,c)

cudaStream_t omp_stream = (cudaStream_t) omp_get_cuda_stream(dev); cublasSetStream(handle, stream); cublasDgemm(handle, CUBLAS_OP_N, CUBLAS_OP_N, m, n, k, &alpha, a, a_ld, b, b_ld, &beta, c, c_ld);



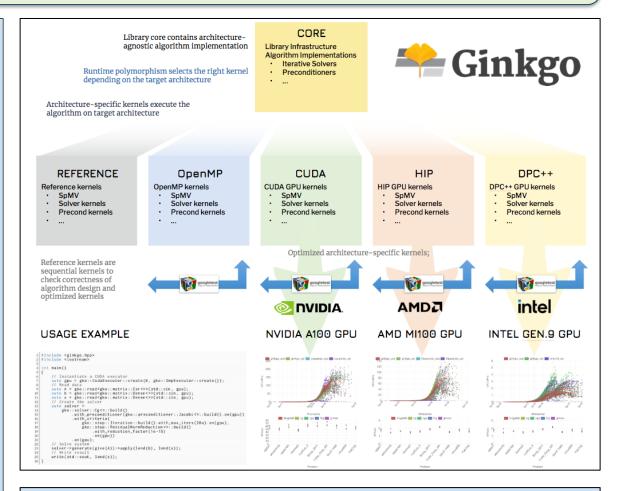
Ginkgo



GPU-centric high performance sparse linear algebra. Sustainable and extensible C++ ecosystem with full support for AMD, NVIDIA, Intel GPUs.

- High performance sparse linear algebra
 - Linear solvers: BiCG, BiCGSTAB, CG, CGS, FCG, GMRES, IDR;
 - Advanced preconditioning techniques: ParILU, ParILUT, SAI;
 - Mixed precision algorithms: adaptive precision Jacobi, FSPAI;
 - Decoupling of arithmetic precision and memory precision;
 - Batched iterative solvers;
 - Linear algebra building blocks: SpMV, SpGEAM,...;
 - Extensible, sustainable, production-ready;
- Exascale early systems GPU-readiness
 - Available: Nvidia GPU (CUDA), AMD GPU (HIP),
 Intel GPU (DPC++), CPU Multithreading (OpenMP);
 - C++, CMake build;
- Open source, community-driven
 - Freely available (BSD License), GitHub, and Spack;
 - Part of the xSDK and E4S software stack;
 - Can be used from deal.II and MFEM;





https://ginkgo-project.github.io/







Highly Efficient FFT for Exascale (heFFTe). Scalable, high-performance multidimensional FFTs; Flexible; User-friendly interfaces (C++/C/Fortran/python); Examples & benchmarks; Testing; Modified BSD license.

Capabilities:

- Multidimensional FFTs
- C2C, R2C, C2R
- Support flexible user data layouts
- Leverage and build on existing FFT capabilities

Pre-exascale environment:

- Summit @ OLCF (Nvidia GPUs), Poplar (AMD GPUs), and others
- In progress: Intel GPU

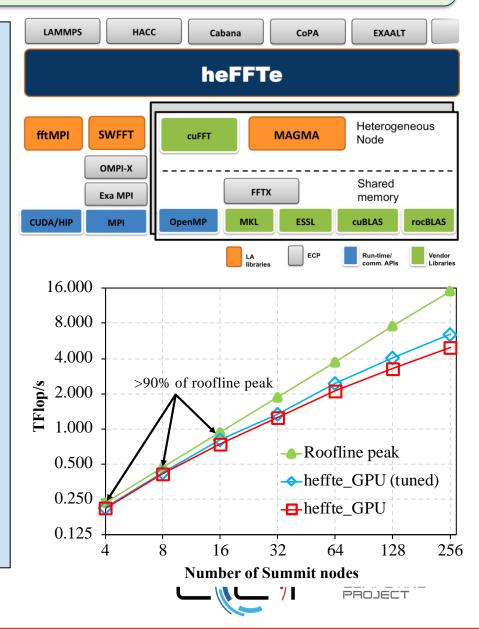
Current status:

- heFFTe 2.0 with support for CPUs, Nvidia GPUs, AMD GPUs
- Very good strong and weak scaling, reaching up to 90% of roofline peak

Open Source Software

- **spack** installation and integration in xSDK
- heFFTe Integration and acceleration of CoPA projects using LAMMPS and HACC
- Homepage: <u>http://icl.utk.edu/fft/</u>

Repository: https://bitbucket.org/icl/heffte/



ArborX/ DataTransferKit



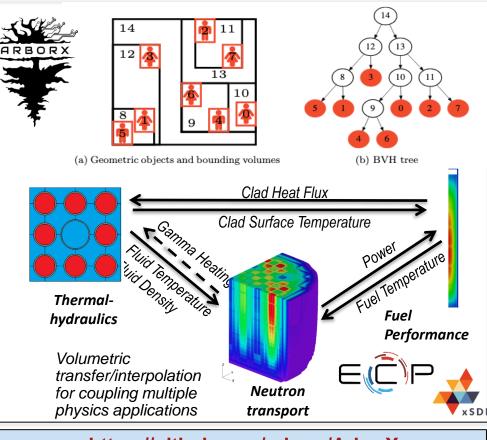
Open source libraries for geometric search and parallel solution transfer. Support for grid-based and mesh-free applications.

ArborX

- Geometric search and clustering algorithms
 - Provides both neighborhood search (rNN) and nearest neighbors (kNN)
 - Provides density-based clustering algorithms (DBSCAN, HDBSCAN)
- Performance portable
 - Serial performance is comparable to widely used libraries (Boost R-tree, Nanoflann)
 - Supports all DOE leadership class machines
- Used for Kokkos performance benchmarking
 - The first libraries to support all Kokkos backends (OpenMP, CUDA, HIP, SYCL, OpenMPTarget)

DataTransferKit

- Efficient and accurate solution transfers between applications of different mesh layouts on parallel accelerated architectures
- Used for a variety of applications including conjugate heat transfer, fluid structure interaction, computational mechanics, and reactor analysis



https://github.com/arborx/ArborX https://github.com/ORNL-CEES/DataTransferKit



Tasmanian

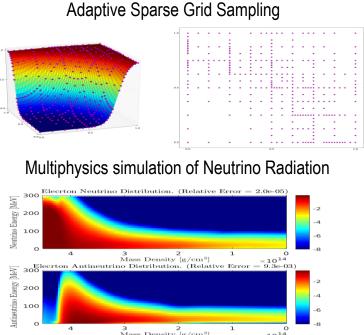
Toolkit for Adaptive Stochastic Modeling and Non-Intrusive ApproximatioN. Open Source Library for Uncertainty Quantification, surrogate modeling, data compression, Bayesian inference, and optimization.

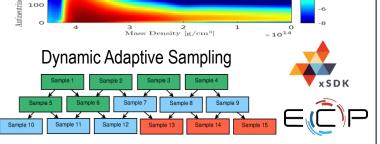
Capabilities

- Sparse Grid Surrogate modeling using structured and unstructured data
 - Statistical analysis
 - Fast surrogates for multiphysics simulations
- Hierarchical data representation for data-reduction and data-mining
- Markov Chain Monte Carlo methods for Bayesian inference

CAK RIDGE

- Model calibration and validation
- Sensitivity analysis and multidimensional anaisotropy
- GPU Accelerated Capabilities
 - Fast surrogates using Nvidia (CUDA), AMD (HIP), Intel (DPC++)
 - Accelerated linear algebra using UTK MAGMA
 - Parallel surrogate construction using libEnsemble
 - Mixed single-double precision methods for low memory footprint

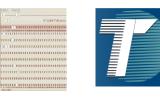




https://github.com/ORNL/TASMANIAN



ForTrilinos



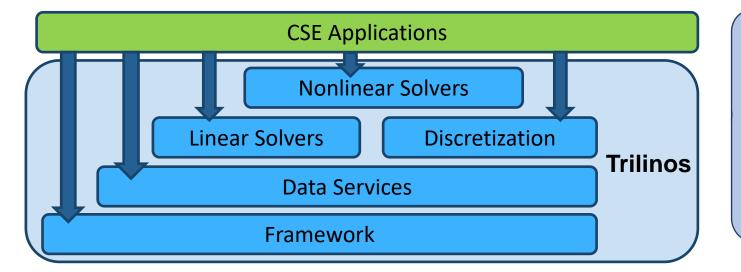
ForTrilinos. Native Fortran interfaces. Extensive examples and testing. BSD license.

- Capabilities
 - ForTrilinos: idiomatic Fortran-2003 bindings to Trilinos numerical solvers, linear and nonlinear
 - SWIG-Fortran: generate similar bindings for any C++ library/headers
 - Flibcpp: Fortran bindings to C++ standard library containers/algorithms/random
- Readiness
 - Thin wrappers require pre-installed Trilinos and Fortran 2003– compatible compiler
 - Supports Trilinos GPU backends, currently with host-only interfaces



Trilinos and Kokkos: Open-Source Toolkits of Mathematical Algorithms for HPC





Application Impact

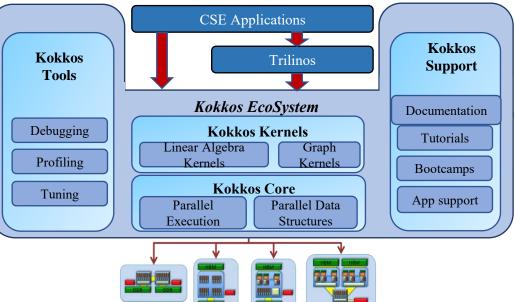
- Solid mechanics, fluid dynamics, electrical circuits, etc.
- SIERRA, Empire, SPARC, Xyce, Drekar, Charon, etc.

Trilinos Software

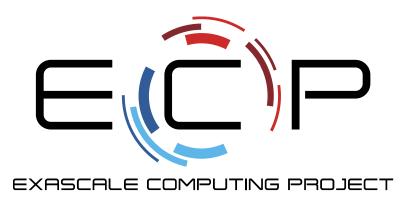
- 53 packages in five areas
- ~100 contributors in total
- ~50+ active contributors 30-140 commits per week

Kokkos Core: parallel patterns and data structures; supports several execution and memory spaces Kokkos Kernels: performance portable BLAS; sparse, dense and graph algorithms Kokkos Tools: debugging and profiling support

Trilinos provides scalable algorithms to CSE applications, enabling high performance on current and next generation HPC platforms including several NVIDIA and AMD GPUs (experimental). Intel GPU support planned. Kokkos Ecosystem addresses complexity of supporting numerous many/multi-core architectures such as NVIDIA, AMD, and Intel GPUs (planned) that are central to DOE HPC enterprise



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Gaps?

Questions?

