## Area-Time-Precision on Demand

# The Space-Time-Value Challenges of Reconfigurable Accelerator Design 

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## Thinking Vertically about Computing Problems



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## James Wilkinson on Value+Error

Computation can be described as ideal infinite precision results + error (J. Wilkinson)


## Space, Time and Value (STV)

Multiscale (Dataflow) Reconfigurable Computing enables the discretization of STV and direct tradeoff with performance, computational density, power consumption and total cost of computation.

## Optimizations at all abstraction levels



| Multiple scales of computing | Important features for optimization |
| :---: | :---: |
| complete system level | $\Rightarrow$ balance compute, storage and IO |
| parallel node level | $\Rightarrow$ maximize utilization of compute and interconnect |
| microarchitecture level | $\Rightarrow$ minimize data movements |
| arithmetic level | $\Rightarrow$ tradeoff range, precision and accuracy = discretize in Time, Space and Value |
| bit level | $\Rightarrow$ encode and add redundancy |
| transistor level | => manipulate ' 0 ' and ' 1 ' |
| and more, e.g., trade for/behind Computatior | hide Communication (Time) (Space), etc |

## Easy it is not (and not really new)

Slotnick's law (of effort):
"The parallel approach to computing does require that some original thinking be done about numerical analysis and data management in order to secure efficient use.

In an environment which has represented the absence of the need to think as the highest virtue this
 is a decided disadvantage."

Daniel Slotnick (1931-1985) Chief Architect of Illiac IV


## Depends heavily on what is computed

Imaging: What does it mean for the result to be good enough?


IEEE Floating Point: Bit-accurate IEEE Floating Point, needed?
Accounting: Computing certain exact digits? Decimal? Binary?
Risk: Qualitative feedback might be enough? 1 bit: will it rain or not?

## Optimize representation for arithmetic and data movements

## Floating Point

- Vary mantissa \& exponent sizes
- Radix-4, radix 16 , etc
- Block floating point
- Decimal floating point, etc

Advanced

- Logarithmic numbers
- Modulo Arithmetic (Chinese Remainder Theorem)
- Redundant Numbers


## Integer

- Fixed Point
- Dual fixed point


## Encode the wave field (STV):

- Predictive coding
- Arithmetic coding
- Lossless vs lossy
- Wavelets
- Curvelets, de-noising, etc


## Limits on Computing + and $\times$ [Shmuel Winograd, 1965]

## Bounds on Addition

- Binary: O(log n)
- Residue Number System: O(log $2 \log \alpha(N))$
- Redundant Number System: O(1)


## Bounds on Multiplication

- Binary: O(log n)
- Residue Number System: $\mathrm{O}(\log 2 \log \beta(\mathrm{~N}))$
- Using Tables: O(2[log n/2]+2+[log 2n/2])
- Logarithmic Number System: O(Addition)

However, Binary and Log numbers are easy to compare, others are not!

Also, constant multiplication complexity depends on the number of ' 1 's

## From '1's to distance between '1's

## Rational Approximations \& Continued Fractions

## The M-log-Fraction



$$
M_{i}=\alpha_{i}-M_{i-1}
$$

is equivalent to

$$
\begin{aligned}
& \equiv \frac{1}{2^{M_{1}}+\frac{1}{-\left(2^{-M_{1}}+2^{M_{2}}\right)+\frac{1}{\left(2^{-M_{2}}+2^{M_{3}}\right) \cdot}}=} \\
& =\left[0 ; 2^{M_{1}},-\left(2^{-M_{3}}+2^{M_{2}}\right),\left(2^{-M_{2}}+2^{M_{3}}\right),-\left(2^{-M_{3}}+2^{M_{4}}\right),\left(2^{-M_{4}}+2^{M_{5}}\right) \ldots\right]
\end{aligned}
$$

Oskar Mencer, Rational Arithmetic Units in Computer Systems PhD Thesis, Stanford University, 2000.

## Tradeoff compute versus memory

Computing $\mathrm{f}(\mathrm{x})$ in the range $[\mathrm{a}, \mathrm{b}]$ with $|\mathrm{E}| \leq 2^{-n}$
Table Table+Arithmetic

Arithmetic-only

$$
\text { and }+,-, \times, \div \quad+,-, \times, \div
$$

- uniform vs non-uniform
- number of table entries
- how many coefficients
- polynomial or rational approx
- continued fractions
- multi-partite tables

Underlying hardware/technology changes the optimum

## in Practice: Tradeoff Representation, Memory and Arithmetic

Minimal Latency (Optimized for Latency)


Dong-U Lee, et.al.,Optimizing Hardware Function Evaluation, IEEE Transactions on Computers. vol. 54, no. 12, pp. 1520-1531. Dec, 2005

## Next: Minimize '1's => Sparse Coefficients $m_{i}$ <br> a) <br>  <br> b) <br> 

$p=\frac{32799}{32768}-\frac{609}{32768} x-\frac{14881}{32768} x^{2}$.
$p=-\frac{75}{32768}+\frac{34538}{32768} x-\frac{6169}{32768} x^{2}$.
$p=\frac{32793}{32768}+\frac{31836}{32768} x+\frac{21146}{32768} x^{2}$.


Fig. 2. Target format for cos function.


Fig. 3. Target format for $\sin$ function.


Fig. 4. Target format for $\exp$ function.

Nicolas Brisebarre, Jean-Michel Muller and Arnaud Tisserand Sparse Coefficient Polynomial Approximations for Hardware Implementation, Asilomar Conference, 2004.

## Coefficients, Coefficients, FD Coefficients...

3D Finite Difference Coefficients

(a) 7-point star stencil

(b) $3 \times 3 \times 3$ cube stencil Figure 1: 2 Alternative stencil choices.

19 MADDs

27 MADDs

Time to compute is consequence of distance of coefficients in memory


Local Buffer $=6$ slices Local Buffer $=3$ slices

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## Motivation for Elementary Functions

- Used by compute intensive applications
- Evaluating on CPU
- Many cycles in software or CPU microcode
- Evaluating on Reconfigurable HW (FPGA):
- Evaluation stages add latency
- Resources reduce to required precision and bit width
- Function composition at the cost of just one function
- Similar costs in terms of hardware resources for approximating the value at a given $x$ for expressions like $f(x)=\log \left(1+\exp \left(-x^{2} / 2\right)\right)$ and $g(x)=\exp (x)$.


## Resource utilisation: floating point ${ }^{1}$

|  | LUT | FF | BRAM | DSP | LUT | FF | BRAM | DSP |
| :--- | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: |
|  | dfeFloat(8,24) |  |  |  |  | dfeFloat(11,53) |  |  |
| multiplication | 155 | 364 | 2 | 1 | 343 | 696 | 3 | 4 |
| addition | 582 | 657 | 4 | 0 | 1,025 | 1,307 | 2 | 0 |
| division | 3,302 | 3,188 | 10 | 0 | 9,713 | 7,881 | 24 | 0 |
| sqrt | 470 | 897 | 1 | 0 | 1,741 | 3,356 | 1 | 0 |
| sin | 679 | 1,082 | 7 | 4 | 2,053 | 3,928 | 28 | 16 |
| cos | 693 | 1,072 | 7 | 4 | 2,082 | 3,908 | 28 | 16 |
| exp | 781 | 1,201 | 3 | 5 | 2,495 | 3,759 | 6 | 22 |
| pow2 | 684 | 961 | 3 | 3 | 2,097 | 3,131 | 6 | 14 |
| log2 | 541 | 916 | 5 | 4 | 1,533 | 3,163 | 26 | 16 |

${ }^{1}$ Maia DFE, pipelining 1.0. Numbers may differ for each compilation. Sampled with MaxCompiler 2016.1.1

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## Resource utilisation: fixed point ${ }^{2}$

|  | LUT | FF | BRAM | DSP | LUT | FF | BRAM | DSP |
| :--- | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: |
|  | dfeFix( $\mathbf{1 6 , 1 6 , ~ T W O S C O M P L E M E N T ) ~}$ |  | dfeFix(32,32, TWOSCOMPLEMENT) |  |  |  |  |  |
| multiplication | 36 | 33 | 0 | 2 | 193 | 536 | 0 | 8 |
| addition | 16 | 17 | 0 | 0 | 32 | 33 | 0 | 0 |
| division | 1210 | 2,378 | 0 | 0 | 4,786 | 8,509 | 19 | 0 |
| sqrt | 347 | 352 | 0 | 0 | 1,271 | 1,275 | 0 | 0 |
| sin | 349 | 431 | 4 | 8 | 1,255 | 2,909 | 26 | 26 |
| cos | 365 | 448 | 4 | 8 | 1,287 | 2,947 | 26 | 26 |
| exp | 1053 | 1,485 | 4 | 8 | 1,699 | 2,920 | 5 | 16 |
| pow2 | 904 | 1,198 | 1 | 4 | 1,322 | 1,868 | 1 | 7 |
| log | 248 | 317 | 2 | 5 | 659 | 1,193 | 4 | 14 |

${ }^{2}$ Maia DFE, pipelining 1.0. Numbers may differ for each compilation. Sampled with MaxCompiler 2016.1.1

## What about custom functions

- Function value is approximated at a given point
- vast literature on function approximations in hardware
- libraries: CPU (e.g. fdlibm), FPGA (e.g. FloPoCo), ...
- multi-precision approximations: Maple, Mathematica, etc.
- Options in hardware:
- Simple lookup table
- Iterative methods (e.g., Newton-Raphson)
- Approximations on one interval [a,b]
- Piece-wise approximations on many subintervals
- Combination of lookup tables and shifts
- Various combinations of all above


## Small lookup table example

Problem: implement $f(x)=\sin (x)$ for 12 bit fixed point $x$

- There are $2^{12}=4,096$ function values in total
- Each value is only 12 bit wide
- hardware implementation as a lookup into FMEM Cost: no more than 4 BRAMs

A bit of CPU work:

- tabulate the function on CPU
- define mapped ROM


## Iterative methods

- E.g., Newton-Raphson $\varphi(x)=0 \quad \Rightarrow x_{n+1}=x_{n}-\frac{\varphi\left(x_{n}\right)}{\varphi^{\prime}\left(x_{n}\right)}$
- Works well when rhs simplifies to a polynomial
- Example: evaluate $f(x)=\frac{1}{\sqrt{x}}$ at $x=a$.

Choose $\varphi(x)=\frac{1}{x^{2}}-a$

$$
\Rightarrow \quad x_{n+1}=\frac{x_{n}}{2}\left(3-a x_{n}^{2}\right)
$$

- Notes
- Needs differentiable $\varphi(x)$, converges to a local minimum
- sensitive to initial guess
- quadratic convergence: precision roughly doubles => you can start iterations in small bit width


## Approximations on one interval

- 3 steps to compute $f(x)$
- Step 1: Argument Reduction $=g(x)$ (bare for the next slide)
- Step 2: Approximation of $g(x)$ over interval [a,b]

1. Lookup Table for a small number of bits
2. Lookup Table + Add/Sub => Bi-partite tables
3. Lookup Table + Mult-Add => Piecewise Linear Approx
4. Shift-and-Add Methods => e.g., CORDIC
5. Polynomial and Rational Approximations
6. Almost never use Taylor series: converges slowly!

- Step 3: Reconstruction to original argument (if necessary)


## Simple argument reduction

- Function is periodic: can shift $x$ towards the origin
- Example: sin(float $x$ )

```
float sin(float x){
    float y = x mod (\pi/2); // argument reduction
        float r1 = c0*Y*y+c1*y+c2;
        float r2 = c3*Y*y+c4*y+c5;
        return (r1/r2); // rational approximation
}
```

- $\mathrm{C}_{0}-\mathrm{C}_{5}$ are coefficients of a rational approximation of $\sin (x)$ in $[0, \pi / 2]$
- How to generate coefficients $\mathrm{c}_{0}-\mathrm{C}_{5}$. Use computer algebra system: Wolfram alpha (Mathematica), Maple,...


## More complicated argument reduction

- Function $y=\exp (x)$. Reducing $x$ to $r$ in $[-\ln (2) / 2,+\ln (2) / 2]$ :
- Find integer $N$ such that $r:=\left(x-N^{*} \ln (2)\right) / 2$ is in the interval
- Equivalently, $x=N(0.5 \ln 2)+r$
- Using identities: $\exp (x):=2^{0.5 \mathrm{~N}} \exp (r)$
- Step 1:
- $\mathrm{N}:=$ integer quotient of $\mathrm{x} /(0.5 \ln 2)$. Adjust N to make it even!
- calculate $r$ as accurate as you can
- Step 2:
- Compute $\exp (r)$ by approximation (e.g. polynomial)
- Inaccurate r yields inaccurate $\exp (r) \ldots$
- Step 3:
- Compute $\exp (x)=2^{0.5 N} \exp (r)=2^{\mathrm{k}} \exp (r)--$ just a shift! If $\mathrm{N}=2 \mathrm{k}$


## Evaluating Polynomials

$$
\begin{aligned}
f(x) & \approx \cdots+c_{3} x^{3}+c_{2} x^{2}+c_{1} x+c_{0} \\
& =\left(\left(\left(\cdots+c_{3}\right) x+c_{2}\right) \cdot x+c_{1}\right) \cdot x+c_{0}
\end{aligned}
$$

- Horner Rule transforms polynomial into a "Multiply-Add Structure"
- Multiply-Add is more numerically stable
- Multiply-Add takes less HW resources than multiply and add as 2 separate operations


## Piece-wise approximations

- Many approximations locally defined on their subintervals [ai, bi].
- Approximations only differ by e.g., polynomial coefficients
- For every x find its interval
- Table lookup: get coefficients for this interval
- Evaluate e.g., polynomial
- Does not hurt to employ argument reduction: less intervals, higher convergence in each interval
- How to generate: use compute algebra system. Remez method (minimax polynomial), splines...


## Further Reading on Function Evaluation

- J.M. Muller, "Elementary Functions," Birkhaeuser, Boston, 1997.
- Story, S. and Tang, P.T.P., "New algorithms for improved transcendental functions on IA-64," in Proceedings of 14th IEEE symposium on computer arithmetic, IEEE Computer Society Press, 1999.
- D.E. Knuth, "The Art of Computer Programming", Vol 2, Seminumerical Algorithms, Addison-Wesley, Reading, Mass., 1969.
- C.T. Fike, "Computer evaluation of mathematical functions," Englewood Cliffs, N.J., Prentice-Hall, 1968.
- L.A. Lyusternik, "Handbook for computing elementary functions", available in English translation.

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## Euclids Elements, Representing $a^{2}+b^{2}=c^{2}$ => optimal representation is important



## Maximum Performance Computing => Kolmogorov Complexity (K)

Definition (Kolmogorov*):
"If a description of string $s, d(s)$, is of minimal length, [...]
it is called a minimal description of $s$. Then the length of $d(s),[\ldots]$ is the Kolmogorov complexity of $s$, written $K(s)$, where $K(s)=|d(s)|$ "

Of course $K(s)$ depends heavily on the Language $L$ used to describe actions in K. (e.g. Java, Esperanto, an Executable file, etc)

Optimal Representation is a hard problem ontop of a hard problem.
*Kolmogorov, A.N. (1965). "Three Approaches to the Quantitative Definition of Information". Problems Inform. Transmission 1 (1):1-7.

## Comparing an x86 based 1 U machine

 with a Multiscale Dataflow based 1U machine with 8 DFEs

Modelling 25x


Finite Difference 60x


Data Correlation 22x


Smith-Waterman 16-32x
TUDelft


Fluid Flow 30x


Imaging 29x
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## Weather and climate models on DFEs



Finer grid and higher precision are obviously preferred but the computational requirements will increase $\rightarrow$ Power usage $\rightarrow \$$

What about using reduced precision? (15 bits instead of 64bit double precision FP)


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

## Weather models precision comparison




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## What about 15 days of simulation?



Surface pressure after 15 days of simulation for the double precision and the reduced precision simulations (quality of the simulation hardly reduced)


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## Concluding remarks

- Reconfigurable acceleration success points to the weakness of evolutionary approaches to parallel processing: hardware (multi core) and software (C++, etc.), at least for HPC applications
- The automation of acceleration is still early on; still required: tools, methodology for writing apps., analysis methodologies, and
- a new hardware substrate (coarser grain, higher speed, shorter P\&R times) maybe DFRA (way too many letters)


## Concluding remarks (2)

- Reconfigurable HPC can become a reality if underlying software problems can be solved
- In HPC the parallel approach demands rethinking algorithms, data representation, programming approach, models of computation and environment (and hardware)
- There's a lot of research ahead to effectively create parallel translation and array based technology
- How much automation?
- Tools, Tools, Tools + dedicated methodologies

> Example:
> data flow graph generated by
> MaxCompiler 4,866
static dataflow cores in 1 chip

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MAXELER Doable with VHDL / Verilog? Also for nuclear physicists?

## Thank you very much for your attention

## Fixed-point bit-width exploration



'true' image: single-precision floating-point


Different parts are explored separately, i.e., when we investigate one part, we keep the bit-widths in other parts a constant high value

Similarly, we observe a significant drop of the error when the SQRT bit-width increases from 8 to 10

Similar precision thresholds observed in both synthetic and field results. This behavior enables an automatic tool to determine the minimum precision that still keeps the result good enough

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## Floating-point bit-width exploration




We use the Marmousi synthetic data set as the test data, and explore different combinations of exponent and mantissa bit-width

A precision threshold at exponent width of 6 bits:

- The error drops significantly when we increase the exponent width from 5 bits to 6 bits
- The image also turns from nearly random noise at 5 bits, to almost identical to the 32-bit image at 6 bits
$\underset{\text { Technologies }}{\operatorname{MAXENER}}$
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## Global Weather Simulation (10 years ago!)

- Atmospheric equations


## Always double-precision needed?

- Range analysis to track the absolute values of all variables


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## What about error vs area tradeoffs

- Bit accurate simulations for different bit-width configurations.


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## Accuracy validation



Figure 15．Surface level distribution of the atmosphere at day 15 in the isolated mountain test．Results are obtained on a $10,240 \quad 10,2406$ cubed－sphere mesh using 1，536 nodes of the Tianhe－1A．The conical mountain is outlined by the dotted circle in the figure．


Figure 16．Surface level distribution of the atmosphere at day 15 in the real－topography test．We compare results at a $40-\mathrm{km}$ resolution （upper panel）and a $1-\mathrm{km}$ resolution（lower panel）．
［Chao Yang，Wei Xue，Haohuan Fu，Lin Gan，et al．＇A Peta－scalable CPU－GPU Algorithm for Global Atmospheric Simulations’，PPoPP＇2013］

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## And there is also performance gain

| Platform | Performance <br> () | Speedup |
| :---: | :---: | :---: |
| 6-core CPU | 4.66 K | 1 |
| Tianhe-1A node | 110.38 K | 23 x |
| MaxWorkstation | 468.1 K | $\mathbf{1 0 0 x}$ |
| MaxNode | 1.54 M | $\mathbf{3 3 0 x}$ |
| Meshsize: $1,024 \times 1,024 \times 6$ |  | $\mathbf{1 4 x}$ |

MaxNode speedup over Tianhe node: 14 times

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## And power efficiency too

| Platform | Efficiency <br> () | Speedup |
| :---: | :---: | :---: |
| 6－core CPU | 20.71 | 1 |
| Tianhe－1A node | 306.6 | 14.8 x |
| MaxWorkstation | 2.52 K | $\mathbf{1 2 1 . 6 x}$ |
| MaxNode | 3 K | $\mathbf{1 4 4 . 9 \times}$ |

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