Stochastic Partitioning of Process Networks

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Deterministic case

- Relative affinity
- A GRASP algorithm for the deterministic case

Chance-constrained variant

- Basic ideas and Motivations
- Related works
- Robust binomial approach
- A GRASP algorithm for the stochastic case

5 Computational results

Conclusions and Perspectives

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Context

- Computation intensive embedded systems
 - New Moore law :
 - The number of transistors cores doubles every 2 years
 - New generation of microprocessor architectures : embedded manycores

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- Massively (100+) multi-core systems on-chip
- Difficulties in developing applications for these architectures
 - Running correctly large parallel programs
 - Efficiently exploiting the parallelism
 - Performance constraints and dependability requirements
 - Limited resources
- Need of theoretical and practical advances in :
 - Programming models and languages
 - Innovative compilation technologies
 - Suitable operations research techniques

Manycore architectures

- Manycore system : A parallel computing system integrating a number of processing cores, a mix of shared and local memory, distributed global memory or multilevel cache hierarchy and an interconnection network-on-chip (NoC).
- Example : Kalray MPPA (Massively Parallel Processor Array)
 - A clustered massively (200+) multicore architecture
 - The clusters are MIMD (Multiple Instructions Multiple Data) parallel computing systems with several cores and a shared memory, connected via an on-chip asynchronous packet network with a 2D tore topology



Dataflow programming models and languages

- Dataflow models
 - A network of agents/tasks communicating through unidirectional FIFO channels
 - Exclusively data-driven synchronization
- ΣC Language
 - Adapted to a wide range of embedded applications
 - High-level : no mention of the memory hierarchy or chip layout
 - Explicit expression of parallelism
 - Extension to C



Laplacian computation for an image.



Compilation process

- Lexical, syntactic, semantic etc. analysis.
- Code generation.
- Construction of the process networks.
- Composition of data access patterns, Parallelism reduction.
- Buffer dimensioning.
- Construction of a partial ordering of tasks occurrences.
- Partitioning/Placement/Routing.
- Generation of runtime tables.
- Loadbuild.
- Execution.
- And... Iterative compilation.



Compilation of a ΣC application.

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Placement & routing

- Partitioning :
 - Group together communicating tasks, under multidimensional capacity constraints.
 - Economic function : NoC bandwidth.
 - Class of problem : node capacitated graph partitioning.
 - Order of mag. : thousands of tasks (maybe much more in fact...), tens of partitions.

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- Placing :
 - Assignment of groups of tasks to nearby architectural elements.
 - Economic function : latency.
 - Class of problem : quadratic assignment.
 - Order of mag. : tens of groups, tens of nodes.
- Routing :
 - Computation of data routes accross the NoC.
 - Economic function : latency & link load.
 - Class of problem : (constrained) multi-flow.
 - Order of mag. : tens of flows, tens of nodes.
- NP-hard underlying discrete optimization problems.

• Beginning of the development cycle :

- Sequential approach : partition then place then route (using fast-few seconds-approximate algorithms).
 - GRASP for partioning.
 - Simulated annealing for placing.
 - Integer programming for routing.
- Towards the end of the dev. cycle :
 - Global approach : partition and place and route in one go.
 - But the problem is much more complex and intrinsically multi-criterion, thus its resolution is much more computationally involved.

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- Master (partioning) and slave (routing) approach (leveraging on the previous algorithms) along with parallelization.
- Few tens of minutes on a 50 cores parallel computer.

Partitioning problem statement

- Partitioning of Process Networks
 - Dataflow application graphs
 - Group together tasks which communicate more, under resource constraints, in order to optimize a network bandwidth criterion.
- Let G = (V, A) be a directed graph, R the set of resources and N the set of architecture nodes (i.e., clusters). $s : V \longrightarrow \mathbb{R}^{+|R|}$ is a size function for the vertices, $q : A \longrightarrow \mathbb{R}^+$ is an affinity function for the weights of the edges and $C \in \mathbb{R}^{+|R|}$ a multi-dimensional array for the capacities of the nodes.
- Find an assignment of vertices to nodes, denoted $f: V \longrightarrow N$, which satisfies the capacity constraints

$$\sum_{v \in V: f(v)=n} s(v) \leq C_r, \forall n \in N, \forall r \in R,$$

and minimizes the objective function

$$\sum_{a=(v,w)\in A: f(v)\neq f(w)} q(a).$$

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Partitioning : an example



- Mono-resource case
- Unitary weights for the vertices
- Unitary weights for the edges

•
$$C_{nr} = 5, \forall n \in N$$



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Relative affinity

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Relative affinity of $S \subset V$ to $S' \subset V$ $(S \cap S' = \emptyset)$:

$$\propto lpha(S,S')\left(rac{1}{lpha(S,ar{S})}+rac{1}{lpha(S',ar{S}')}
ight),$$

where $\alpha(S,S') = \sum_{a \in \delta(S,S')} q_a$.

Example of partitioning using relative affinity :



Algorithm 1 RG PART

- 1: Initialization W = V
- 2: Assign the first min(|V|, |N|) vertices to the |N| nodes and update W
- 3: Find an admissible assignment (v^*, n^*) , if any, with max. relative affinity γ_1
- 4: Find an admissible fusion (n_1^*, n_2^*) , if any, with max. relative affinity γ_2
- 5: If $\gamma_1 \geq \gamma_2$ then assign v^* to n^* and update the set W. Else merge n_1^* and n_2^*
- 6: If W is empty or there is neither any admissible assignment nor any admissible fusion, stop. Else, go to Step 3.



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Uncertainty sources and motivation

- Main sources of uncertainty for the partitioning problem : computing kernel execution times
- Causes :
 - Characteristics of the processor architecture (cache memories, memory access controllers)
 - Internal uncertainty due to execution times for computing kernels of intermediate granularity
 - Uncertainty due to data dependent control flows
- Characteristics :
 - Bounded support for the distributions of execution times
 - Multimodal distributions
 - Dependencies between the random variables (e.g. a target tracking pipeline)
- Difficult to :
 - Fully describe or estimate the parameters of such distributions
 - Make use of existing optimization techniques for dealing with such uncertainty

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Related works : Optimization under uncertainty

Chance-constrained programs

 $\min_{x} f(x)$ $\mathbb{P}(G(x,\xi) \leq 0) \geq 1-\varepsilon.$

- Issues
 - Combinatorial programs
 - Possible non-convexity of the feasible set
 - Complex probability distributions
- Resolution techniques
 - Approaches which guarantee to find optimal solutions
 - Convexities studies (e.g. Prékopa)
 - Relaxation methods for obtaining equivalent deterministic programs (e.g. Bertsimas et Sim, Ben-Tal et. Nemirovski)

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- Sampling approaches (e.g. Calafiore, Ahmed, etc.)
- (Meta)Heuristics
 - Genetic algorithm and Monte-Carlo simulation (Loughlin)
 - Tabu search (Aringhieri, Tanner)
 - Beam search heuristic (Beraldi)

• The weights of the tasks, depending of execution times are random variables (r.v.) with complicated multi-dimensional multi-modal joint distributions.

=>Non parametric sample approach using statistical hypothesis testing and an already existing algorithm for the deterministic case.

- No hypothesis made on the distribution of the random data (especially concerning the dependence between the r.v.)
- Easy adaptation of a heuristic already conceived for the deterministic version of the same problem
- Take advantage of available experimental data
- Elementary tools from statistical hypothesis testing theory

Robust binomial approach 2/2

- Let ξ_1, \ldots, ξ_{NS} be a sample of size NS of i.i.d. realizations of the random vector ξ
- Approximation equivalent of a chance-constrained program :

Initial	
$\min_{x} f(x)$	
$\mathbb{P}(G(x,\xi)\leq 0)\geq 1-\varepsilon.$	

Approximation

$$\begin{split} & \min_{\boldsymbol{x}} f\left(\boldsymbol{x}\right) \\ & \boldsymbol{\Sigma}_{i=1}^{NS} \, \boldsymbol{\chi}_i \geq k(NS, 1-\varepsilon, \alpha) \\ & \boldsymbol{G}(\boldsymbol{x}, \tilde{\xi}_i) \leq (1-\boldsymbol{\chi}_i) \boldsymbol{L}; i=1, \dots, NS \end{split}$$

Binary variable χ_i for observation ξ_i :

$$\chi_i = \begin{cases} 1 & \text{if } G\left(x, \tilde{\xi}^i\right) \leq 0 \\ 0 & \text{otherwise.} \end{cases}$$

- $\sum_{i=1}^{NS} \chi_i \sim \mathscr{B}(NS, p_0) =>$ determine $k(NS, 1-\varepsilon, \alpha)$ such that $p_0 = 1-\varepsilon$
- Parameter α ∈ (0,1), confidence level, is the type I error of the statistical hypothesis test :

$$\left\{ \begin{array}{rcl} \mathsf{H}_0 & : & \mathbb{P}(G(x,\xi) \leq 0) < 1 - \varepsilon \\ \mathsf{H}_1 & : & \mathbb{P}(G(x,\xi) \leq 0) \geq 1 - \varepsilon \end{array} \right.$$

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Randomized greedy algorithm for the stochastic case (1/2)

• If the weights of the vertices S_{vr} are r.v., then the capacity constraints

$$\sum_{v\in V: f(v)=n} s(v) \leq C_r, \forall n \in N, \forall r \in R$$

become

$$\mathbb{P}\left(\bigwedge_{n\in N}\bigwedge_{r\in R}\sum_{v\in V:f(v)=n}S_{vr}\leq C_r\right)\geq 1-\varepsilon.$$

- Adaptation of the randomized greedy algorithm for the stochastic case
 - Compare the number of constraint violations to $k(NS, 1-\varepsilon, \alpha)$
 - Modification of the notions of admissible assignment and of admissible fusion
 - Respect the prescribed probability level ε with a given confidence level α
- Complexity : a linear increase with a factor of NS

Algorithm 2 RG_PART_STOCH

Input: W, N, R, ε , α , NS, $\tilde{S}_{vr}^{(k)}$ for each { $v \in V$, $r \in R$, k = 1...NS }

- 1: Initialization W = V
- 2: Assign the first min(|V|, |N|) vertices in lexicographic order to the |N| nodes and update the set W
- 3: Find an admissible stochastic assignment (v^*, n^*) $(v^* \in W, n^* \in N)$, if any, with max. relative affinity γ_1
- 4: Find admissible stochastic fusion (n_1^*, n_2^*) $(n_1^* \in N, n_2^* \in N)$, if any, with max. relative affinity γ_2
- 5: If $\gamma_1 \ge \gamma_2$ then assign v^* to n^* and update the set W. Else merge n_1^* and n_2^* .
- 6: If W is empty or there is neither any admissible assignment nor any admissible fusion, stop. Else, go to Step 3.

Benchmark

- Uncertain Parameters Generation
 - Simulation of a joint bimodal distribution (modes uniform in their intervals and selected in an equally likely manner)
 - 1st mode : hypercube $[0,8;0,9]^{|V|}$
 - 2nd mode : hypercube $[1,1;1,2]^{|V|}$
 - Sample size : 100 or 1000
- Data sets (modified for stochastic case)
 - Examples of grids, representative in size for our application
 - Johnson et al. bisection instances
 - Mono-dimensional resource
- Deterministic case
 - Unitary weights for vertices and edges
 - Average differential approximation ratios of 5.22% compared to best known solutions

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- Evaluation of stochastic algorithm
 - Overall : cost, robustness, computation time
 - Test 1 : number of nodes (same node capacity)
 - Test 2 : capacity of nodes (same number of nodes)

Table : NS = 100, $\varepsilon = 0.05$, $\alpha = 0.05$

	1st test			2n	d test	
Name	#nodes	sol	time	С	sol	time
Grid 4×4	6 (4)	14 (8)	≈ 0	4.71 (4)	12	pprox 0
Grid 10×10	6 (5)	38 (28)	0.02 s	23.3 (20)	29	0.01 s
Grid 23×23	16 (16)	182 (150)	1.12 s	44.1 (40)	173	0.99 s

Table : NS = 1000, $\varepsilon = 0.01$, $\alpha = 0.01$

	1st test			2nd test		
Name	#nodes	sol	time	С	sol	time
Grid 4×4	6	14	pprox 0	4.74	10	\approx 0
Grid 10×10	6	37	0.15 s	23.36	37	0.13 s
Grid 23×23	16	182	10.75 s	44.183	193	9.67 s

SQC.

- Johnson instances
 - 25 graphs with the number of vertices varying between 124 and 1000
 - Tests with samples of 100 (ε = 0.05, α = 0.05) and 1000 (ε , α \in 0.01, 0.05)
- Results
 - 14 and respectively 15 robust solutions with a gap in the cost quality of less than 5% from the deterministic solutions for $\varepsilon = 0.05$, $\alpha = 0.05$
 - 14 robust solutions with a relative 5% gap in the cost quality to the deterministic solutions for $\varepsilon = 0.01, \ \alpha = 0.01$
 - Execution times : an average of 48.04 sec. for a sample size of 1000 against 25.93 sec. for a sample size of 100

- Similar results when increasing the sample size
- 1st test
 - Ratio of 1.5 between the number of nodes needed for finding a stochastic feasible solution and the number of nodes in the deterministic case for both data sets
- 2nd test
 - $\bullet\,$ Equally large increase in the capacity of the nodes in the order of 1.1
- Acceptable execution time
- Solutions of good quality, statistically significantly guaranteed (α) with a target probability level (ε)
- $\bullet\,$ Solutions found by the algorithm for the deterministic case not robust in $\approx 50\%$ of cases

- Conclusion
 - Problem of chance-constrained partitioning networks of communicating processes arising in dataflow compilation
 - A qualitative analysis of the sources of uncertainty lead to the choice of a non parametric approach
 - Heuristic algorithm combining a sample statistical approach with an existing (software engineering consideration) greedy method for the deterministic version
 - Statistically significantly **robust** solutions of an acceptable quality within an admissible average running time
- Perspectives
 - Design of a parallelized implementation of the method
 - Apply the robust binomial approach to other optimization problems related to the compilation for manycore systems (e.g. placement/routing)

Thank you ! Questions ?

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