



**Towards Exascale Computing  
for Lattice QCD**

Masterarbeit in Physik

Martin Ueding  
mu@martin-ueding.de

Wednesday, 2017-08-09 15:15  
Seminar Room 1, HISKP

# Motivation

## Demands

- ▶ Physical masses
- ▶ Larger physical systems
- ▶ Faster solutions

## Computers

- ▶ More complex machines
- ▶ Hierarchy (Nodes, Sockets, Cores, Threads, SIMD)
- ▶ Heterogeneity (CPU, GPUs)

# Outline

## Today

- ▶ Lattice Theory
- ▶ Hybrid Monte Carlo
- ▶ QPhiX
- ▶ Performance (not Exascale, yet)

## Not in this Talk

- ▶ Meson Masses
- ▶ Chroma

# Lattice QCD

## A too short Introduction

QCD Lagrangian density with gluon tensor  $\mathbf{G} = d\mathbf{A} + \mathbf{A} \wedge \mathbf{A}$

$$L = \frac{1}{2} \text{Tr}_{\text{color}} (\mathbf{G}_{\mu\nu} \mathbf{G}^{\mu\nu}) + \bar{\psi} \underbrace{(i\not{D} - m)}_M \psi,$$

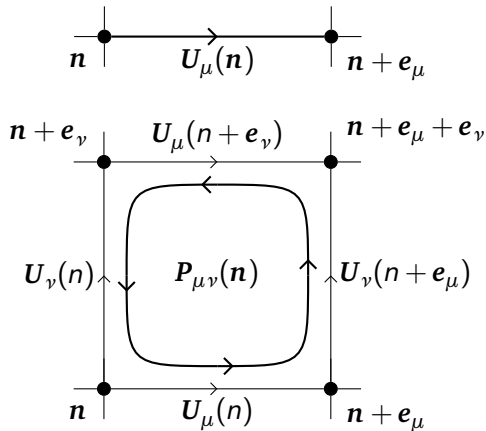
Path Integral with action  $S = \int d^4x L$

$$\langle 0|T\hat{O}|0\rangle = \frac{\int \mathcal{D}\mathbf{A} \mathcal{D}\bar{\psi} \mathcal{D}\psi O(\mathbf{A}, \psi, \bar{\psi}) \exp(iS(\mathbf{A}, \psi, \bar{\psi}))}{\int \mathcal{D}\mathbf{A} \mathcal{D}\bar{\psi} \mathcal{D}\psi \exp(iS(\mathbf{A}, \psi, \bar{\psi}))},$$

# Lattice QCD

## A too short Introduction

- ▶ Fermions on the sites
- ▶ Wilson term to remove doublers
- ▶ Gauge field on the links
- ▶ Gauge invariant trace of plaquette



# Hybrid Monte Carlo

Euclidian Time  $t = i\tau$

$$\langle O \rangle = \frac{1}{Z} \int \mathcal{D}\mathbf{A} \mathcal{D}\bar{\psi} \mathcal{D}\psi O(\mathbf{A}, \psi, \bar{\psi}) \exp(-S(\mathbf{A}, \psi, \bar{\psi}))$$

Importance sampling of probability density

$$P(S) = \frac{\exp(-S)}{Z}$$

Metropolis Algorithm (Metropolis et al. 1953)

$$P(y_i \rightarrow y_j) = \min(1, e^{-\Delta S})$$

# Hybrid Monte Carlo

## Pseudo Fermions

Grassmann fields  $\psi$  not feasible on computer, only c-number fields  $\phi$  possible.

# Hybrid Monte Carlo

## Pseudo Fermions

Grassmann fields  $\psi$  not feasible on computer, only c-number fields  $\phi$  possible.

Single quark flavor,  $\mathbf{M} = -\not{D}_W/2 + 4 + m$ . Integrate fields out

$$\int \mathcal{D}\bar{\psi} \mathcal{D}\psi \exp(-\bar{\psi} \mathbf{M} \psi) = \det(\mathbf{M})$$

and back in (Fucito et al. 1981; Weingarten and Petcher 1981)

$$\det(\mathbf{M}) = \int \mathcal{D}\bar{\phi} \mathcal{D}\phi \exp(-\bar{\phi} \mathbf{M}^{-1} \phi)$$



# Hybrid Monte Carlo

## Pseudo Fermions

Grassmann fields  $\psi$  not feasible on computer, only c-number fields  $\phi$  possible.

Single quark flavor,  $\mathbf{M} = -\not{D}_W/2 + 4 + m$ . Integrate fields out

$$\int \mathcal{D}\bar{\psi} \mathcal{D}\psi \exp(-\bar{\psi} \mathbf{M} \psi) = \det(\mathbf{M})$$

and back in (Fucito et al. 1981; Weingarten and Petcher 1981)

$$\det(\mathbf{M}) = \int \mathcal{D}\bar{\phi} \mathcal{D}\phi \exp(-\bar{\phi} \mathbf{M}^{-1} \phi)$$

- ▶ Inversions of  $\mathbf{M}$  needed
- ▶ Physical  $\mathbf{M}$  has positive eigenvalues
- ▶ Discrete  $\mathbf{M}$  might have negative eigenvalues
- ▶ No probability density

# Hybrid Monte Carlo

## Pseudo Fermions

### Simple Solution

Need a degenerate doublet!

$$\int \mathcal{D}\bar{\psi}_u \mathcal{D}\psi_u \mathcal{D}\bar{\psi}_d \mathcal{D}\psi_d \exp(-\bar{\psi}_u \mathbf{M} \psi_u - \bar{\psi}_d \mathbf{M} \psi_d) = \det(\mathbf{M})^2$$

$$\det(\mathbf{M})^2 = \det(\gamma_5 \mathbf{M} \gamma_5 \mathbf{M}) = \det(\mathbf{M}^\dagger \mathbf{M}) = \det(\mathbf{Q}^2)$$

$$\det(\mathbf{M}^\dagger \mathbf{M}) = \int \mathcal{D}\bar{\phi} \mathcal{D}\phi \exp(-\bar{\phi} [\mathbf{M}^\dagger \mathbf{M}]^{-1} \phi)$$

One pseudo fermion field, two quark flavors

# Hybrid Monte Carlo

## Rational Approximation

What about single flavors?

$$\det(\mathbf{M}) = \int \mathcal{D}\bar{\phi} \mathcal{D}\phi \exp(-\bar{\phi} \sqrt{[\mathbf{Q}^2]^{-1}} \phi)$$

Rational approximation (Kennedy, Horvath, and Sint 1999)

$$\sqrt{[\mathbf{Q}^2]^{-1}} \approx \sum_i \frac{\alpha_i}{\mathbf{Q}^2 + \beta_i}$$

Multi-Shift solvers (Jegerlehner 1996)

- ▶ Ritz eigenvalues
- ▶ Remez algorithm

# Hybrid Monte Carlo

## Full HMC algorithm

### Full HMC algorithm (Duane et al. 1987)

1. Create pseudo fermion fields, standard normal, one operator application
  2. Generate random momenta (gauge algebra)
  3. Molecular dynamics
  4. Acceptance step (Metropolis)
- ▶ Computational complexity  $O(V)$
  - ▶ Exact in stochastic mean
  - ▶ Ergodic

# Hybrid Monte Carlo

## Inversions Everywhere

Computations of  $M^{-1}\phi$  per configuration:

**HMC** 10 to 100 inversions per monomial

**Point Source** 12 inversions per propagator

**Perambulator** Hundreds of inversions per perambulator

# Hybrid Monte Carlo

## Inversions Everywhere

Computations of  $M^{-1}\phi$  per configuration:

**HMC** 10 to 100 inversions per monomial

**Point Source** 12 inversions per propagator

**Perambulator** Hundreds of inversions per perambulator

**Most expensive part of Lattice QCD**

# Hybrid Monte Carlo

## Inversions Everywhere

Computations of  $M^{-1}\phi$  per configuration:

**HMC** 10 to 100 inversions per monomial

**Point Source** 12 inversions per propagator

**Perambulator** Hundreds of inversions per perambulator

## Most expensive part of Lattice QCD

$M^{-1}$  cannot be stored in memory (PB to EB)

Solve  $Mx = \phi$  with Krylov subspace solvers:

- ▶ Conjugate Gradient (CG) (Hestenes and Stiefel 1952)
- ▶ Biconjugate Gradient Stabilized (BiCGStab) (Van der Vorst 1992)

# Hybrid Monte Carlo

## Inversions Everywhere

Computations of  $M^{-1}\phi$  per configuration:

**HMC** 10 to 100 inversions per monomial

**Point Source** 12 inversions per propagator

**Perambulator** Hundreds of inversions per perambulator

## Most expensive part of Lattice QCD

$M^{-1}$  cannot be stored in memory (PB to EB)

Solve  $Mx = \phi$  with Krylov subspace solvers:

- ▶ Conjugate Gradient (CG) (Hestenes and Stiefel 1952)
- ▶ Biconjugate Gradient Stabilized (BiCGStab) (Van der Vorst 1992)

Multigrid solvers do not exhibit critical slowing down



# Hybrid Monte Carlo

## Even-Odd Preconditioning

Wilson Dirac operator:

$$M = -\frac{1}{2}D_W + \underbrace{4 + m}_{\alpha},$$

Checkerboarding (Degrand and Rossi 1990):

$$M = \begin{pmatrix} M_{ee} & M_{eo} \\ M_{oe} & M_{oo} \end{pmatrix}_{EO}.$$

Even-even and odd-odd part

$$M_{ee/oo} = \alpha$$

# Hybrid Monte Carlo

## Even-Odd Preconditioning

LU decomposition:

$$M = \begin{pmatrix} M_{ee} & \mathbf{0} \\ M_{oe} & \mathbf{1} \end{pmatrix}_{EO} \begin{pmatrix} \mathbf{1} & M_{ee}^{-1}M_{eo} \\ \mathbf{0} & M_{oo} - M_{oe}M_{ee}^{-1}M_{eo} \end{pmatrix}_{EO}.$$

Define

$$\tilde{M}_{oo} = M_{oo} - M_{oe}M_{ee}^{-1}M_{eo}.$$

Easily inverted:

$$M^{-1} = \begin{pmatrix} \mathbf{1} & -M_{ee}^{-1}M_{eo}\tilde{M}_{oo}^{-1} \\ \mathbf{1} & \tilde{M}_{oo}^{-1} \end{pmatrix}_{EO} \begin{pmatrix} M_{ee}^{-1} & \mathbf{0} \\ -M_{oe}M_{ee}^{-1} & \mathbf{1} \end{pmatrix}_{EO}.$$

$$M_{ee}^{-1} = \frac{1}{\alpha}$$

# Hybrid Monte Carlo

## Mass Preconditioning

Rewrite determinant (Hasenbusch 2006):

$$\det(\mathbf{Q}^2) = \frac{\det(\mathbf{Q}^2)}{\det(\mathbf{Q}^2 + \rho_1^2)} \cdot \det(\mathbf{Q}^2 + \rho_1^2).$$

With pseudo fermions,

$$S_f = \phi_0^\dagger (\mathbf{M}_0^\dagger \mathbf{M}_0)^{-1} \phi_0$$

becomes with  $\mathbf{M}_1 = \mathbf{M}_0 + i\rho$

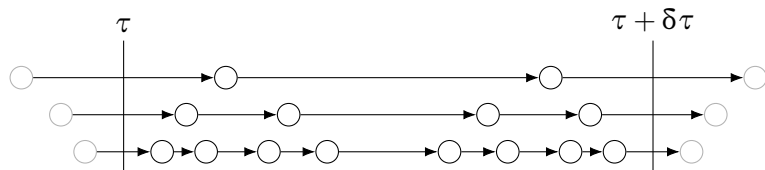
$$S_f = \phi_0^\dagger \mathbf{M}_1^\dagger (\mathbf{M}_0^\dagger \mathbf{M}_0)^{-1} \mathbf{M}_1 \phi_0 + \phi_1^\dagger (\mathbf{M}_1^\dagger \mathbf{M}_1)^{-1} \phi_1.$$

More inversions, each much cheaper

# Hybrid Monte Carlo

## Multiple Time Scales

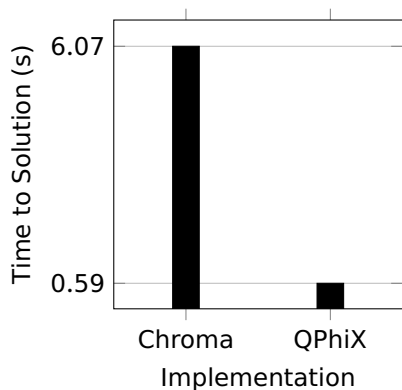
- ▶ Forces of summands differ
- ▶ Want  $\Delta\pi = F\delta t$  similar in summands
- ▶ Use different  $\delta t$  for summands



Second order symplectic integrator (Omelyan, Mryglod, and Folk 2002)

# Performance on JURECA

Chroma/QDP++ against QPhiX



- ▶ Markov Chain not parallelizable
- ▶ Simulations take months to years
- ▶ Fast solver is crucial

### Intel Xeon Phi Knights Landing (KNL)

- ▶ CPU (host) with 64, 68 or 72 cores
  - ▶ Two VPUs per core
  - ▶ Four threads per core
  - ▶ Two cores in a tile (share L2 cache)
  - ▶ 16 GB MCDRAM
- 
- ▶ New architectures like KNL are hard to program *effectively* (like GPUs)
  - ▶ Also benefits AVX, AVX2

Let's see how it works

Operation:  $r = ax + y$

Need tailor-made code for each ISA:

No ISA `ret = (a * x) + y;`

AVX `ret = _mm256_add_pd(_mm256_mul_pd(a, x), y);`

AVX2 `ret = _mm256_fmadd_pd(a, x, y);`

AVX512 `ret = _mm512_fmadd_pd(a, x, y);`

Operation:  $r = ax + y$

Need tailor-made code for each ISA:

No ISA `ret = (a * x) + y;`

AVX `ret = _mm256_add_pd(_mm256_mul_pd(a, x), y);`

AVX2 `ret = _mm256_fmadd_pd(a, x, y);`

AVX512 `ret = _mm512_fmadd_pd(a, x, y);`

## Code Generator

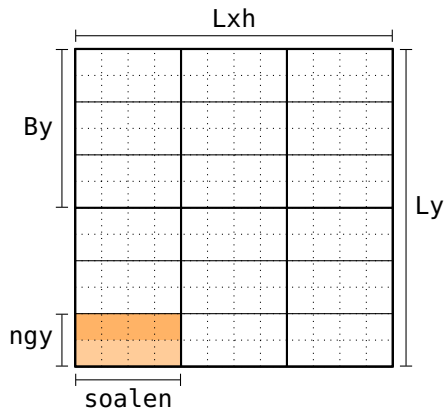
```
fmaddFVec(ivector, Ret, A, X, Y, mask);
```

Tons of kernel code (20 MSLOC on KNL), ridiculous compilation time



# QPhiX

## Data Layout

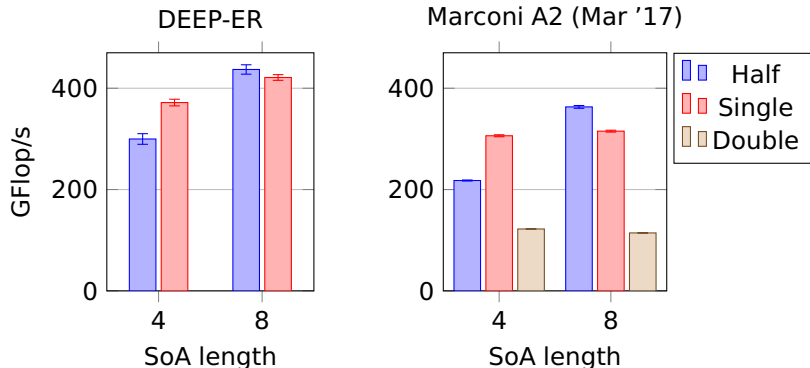


- ▶ SIMD oriented
- ▶ Vector folding
- ▶ Cache blocking

```
typedef FT FourSpinorBlock[3][4][2][soalen];  
typedef FT TwoSpinorBlock[3][2][2][veclen];  
typedef FT SU3MatrixBlock[8][(compress12 ? 2 : 3)][3][2][veclen];
```

# Performance on KNL

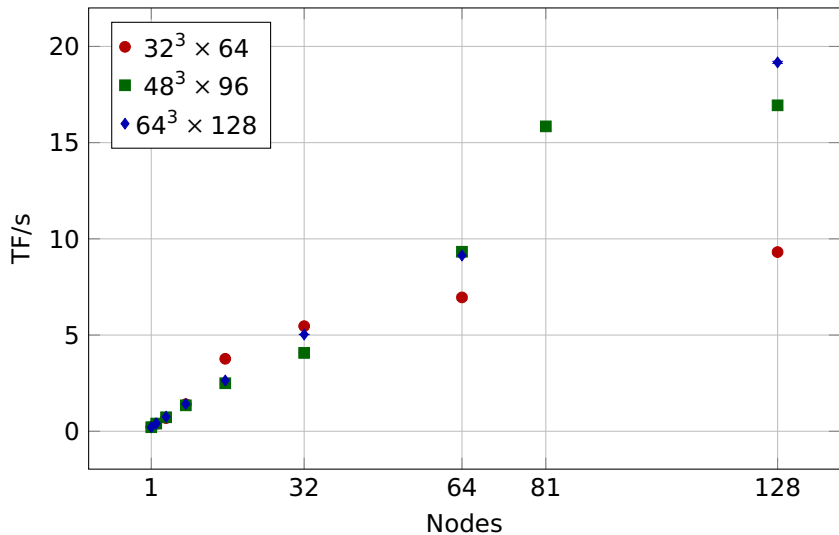
Single Node



- ▶ One KNL, one MPI rank,  $64 \times 4$  threads,  $L = 48$ ,  $T = 96$
- ▶ KNL has  $450 \text{ GB s}^{-1}$  of MCDRAM bandwidth
- ▶ Arithmetic intensity is 1.17 in float, roofline  $526 \text{ GFlops}^{-1}$
- ▶ Plots from (Labus and Ueding 2017), action is W-Clover

# Performance on JURECA

## QPhiX Strong Scaling



## Extending QPhiX

QPhiX already has *degenerate doublet* even-odd preconditioned

- ▶ Wilson and Clover (Joó et al. 2013)
- ▶ Twisted Mass (Schröck, Simula, and Strelchenko 2016)
- ▶ Twisted Mass Clover (Labus 2016)

## Extending QPhiX

QPhiX already has *degenerate doublet* even-odd preconditioned

- ▶ Wilson and Clover (Joó et al. 2013)
- ▶ Twisted Mass (Schröck, Simula, and Strelchenko 2016)
- ▶ Twisted Mass Clover (Labus 2016)

We want

TM and TM clover with  $N_f = 1 + 1$  (non-degenerate doublet)

# Extending QPhiX

## Even-Odd Preconditioning

Twisted mass kinetic operator

$$M = -\frac{1}{2}\not{D}_W + \alpha + i\mu\gamma_5\tau^3 - \epsilon\tau^1$$

Odd-odd preconditioned operator

$$\tilde{M}_{oo} = M_{oo} - M_{oe}M_{ee}^{-1}M_{eo}$$

$$\tilde{M}_{oo} = \alpha + i\mu\gamma_5\tau^3 - \epsilon\tau^1 - \frac{1}{4}\not{D}_{oe} \frac{\alpha - i\mu\gamma_5\tau^3 + \epsilon\tau^1}{\alpha^2 + \mu^2 - \epsilon^2} \not{D}_{eo}$$

Previously implemented in QPhiX:

$$\tilde{M}_{oo}^{uu} = \alpha + i\mu\gamma_5 - \frac{1}{4d}\not{D}_{oe}(\alpha - i\mu\gamma_5)\not{D}_{eo}.$$

# Extending QPhiX

Reusing the existing implementation

Flavor structure of two-flavor operator
























































$$\tilde{M}_{oo} = \begin{pmatrix} \alpha + i\mu\gamma_5 - \frac{1}{4d}\not{D}_{oe}(\alpha - i\mu\gamma_5)\not{D}_{eo} & -\epsilon - \frac{\epsilon}{4d}\not{D}_{oe}\not{D}_{eo} \\ -\epsilon - \frac{\epsilon}{4d}\not{D}_{oe}\not{D}_{eo} & \alpha - i\mu\gamma_5 - \frac{1}{4d}\not{D}_{oe}(\alpha + i\mu\gamma_5)\not{D}_{eo} \end{pmatrix}_f$$

Implementation in QPhiX now

$$\begin{aligned} (\tilde{M}_{oo}\chi_o)^u &= \left[ \alpha + i\mu\gamma_5 - \frac{1}{4d}\not{D}_{oe}(\alpha - i\mu\gamma_5)\not{D}_{eo} \right] \chi_o^u - \left[ \epsilon + \frac{\epsilon}{4d}\not{D}_{oe}\not{D}_{eo} \right] \chi_o^d \\ (\tilde{M}_{oo}\chi_o)^d &= \left[ \alpha - i\mu\gamma_5 - \frac{1}{4d}\not{D}_{oe}(\alpha + i\mu\gamma_5)\not{D}_{eo} \right] \chi_o^d - \left[ \epsilon + \frac{\epsilon}{4d}\not{D}_{oe}\not{D}_{eo} \right] \chi_o^u \end{aligned}$$

# Software Engineering

## Travis CI

 mg_mods  8 builds	 #276 passed  about 16 hours ago	 5741190  Balint Joo					
 devel  59 builds	 #272 passed  a day ago	 a4bbaea  Martin Ueding					
 cmake-generator  1 build	 #273 failed  a day ago	 cab8960  Martin Ueding					
 tm_funcor  15 builds	 #270 failed  a day ago	 eccf3a6  Martin Ueding					
 two-flav-mshift  7 builds	 #238 passed  21 days ago	 58d27a4  Martin Ueding					



## Conclusion

- ▶ Lattice QCD needs a fast inverter
- ▶ QPhiX is fast for heavy masses
- ▶ And it now has new features
- ▶ Interface to tmLQCD

## Outlook

- ▶ Make two-flavor operator faster
- ▶ Optimize QPhiX communication strategy
- ▶ Interface new features to Chroma



# Towards Exascale Computing for Lattice QCD

Masterarbeit in Physik

Martin Ueding  
mu@martin-ueding.de

Wednesday, 2017-08-09 15:15  
Seminar Room 1, HISKP

# Bibliography I



Degrand, Thomas A. and Pietro Rossi (1990). “Conditioning techniques for dynamical fermions”. In: *Computer Physics Communications* 60.2, pp. 211–214. ISSN: 0010-4655. DOI: [10.1016/0010-4655\(90\)90006-M](https://doi.org/10.1016/0010-4655(90)90006-M).



Duane, S. et al. (1987). “Hybrid Monte Carlo”. In: *Phys. Lett. B* 195, pp. 216–222. DOI: [10.1016/0370-2693\(87\)91197-X](https://doi.org/10.1016/0370-2693(87)91197-X).



Fucito, F. et al. (1981). “A Proposal for Monte Carlo Simulations of Fermionic Systems”. In: *Nucl. Phys. B* 180. [,586(1980)], p. 369. DOI: [10.1016/0550-3213\(81\)90055-9](https://doi.org/10.1016/0550-3213(81)90055-9).



Hasenbusch, Martin (2006). “Speeding up the HMC algorithm: Some new results”. In: *PoS LAT2005*, p. 116. arXiv: [hep-lat/0509080](https://arxiv.org/abs/hep-lat/0509080) [hep-lat].

## Bibliography II

-  Hestenes, Magnus Rudolph and Eduard Stiefel (1952). “Methods of conjugate gradients for solving linear systems”. In: 49.1. DOI: 10.6028/jres.049.044.
-  Jegerlehner, Beat (1996). “Krylov space solvers for shifted linear systems”. In: arXiv: hep-lat/9612014 [hep-lat].
-  Joó, Bálint et al. (2013). “Lattice QCD on Intel<sup>®</sup> Xeon Phi™ Coprocessors”. In: *Supercomputing: 28th International Supercomputing Conference, ISC 2013, Leipzig, Germany, June 16-20, 2013. Proceedings*. Berlin, Heidelberg: Springer, pp. 40–54. ISBN: 978-3-642-38750-0. DOI: 10.1007/978-3-642-38750-0\_4. URL: [http://www.opencirrus.intel-research.net/publications/QCD\\_ISC13\\_Full\\_Final.pdf](http://www.opencirrus.intel-research.net/publications/QCD_ISC13_Full_Final.pdf).

## Bibliography III



Kennedy, A. D., Ivan Horvath, and Stefan Sint (1999). “A New exact method for dynamical fermion computations with nonlocal actions”. In: *Nucl. Phys. Proc. Suppl.* 73, pp. 834–836. DOI: [10.1016/S0920-5632\(99\)85217-7](https://doi.org/10.1016/S0920-5632(99)85217-7). arXiv: [hep-lat/9809092](https://arxiv.org/abs/hep-lat/9809092) [hep-lat].



Labus, Peter (2016). “Lattice Quantum Chromodynamics on Intel Xeon Phi based supercomputers”. [MA thesis](#).



Labus, Peter and Martin Ueding (2017). *Lattice QCD Stencils on Intel Xeon Phis*. Talk given at Cineca, Bologna, Italy on 2017-03-23.



Metropolis, Nicholas et al. (1953). “Equation of state calculations by fast computing machines”. In: *The journal of chemical physics* 21.6, pp. 1087–1092.

## Bibliography IV

-  Omelyan, I. P., I. M. Mryglod, and R. Folk (2002). “New optimized algorithms for molecular dynamics simulations”. In: *Condensed Matter Physics* 5.3(31), pp. 369–390. URL: <http://www.icmp.lviv.ua/journal/zbirnyk.31/001/art01.pdf>.
-  Schröck, Mario, Silvano Simula, and Alexei Strelchenko (2016). “Accelerating Twisted Mass LQCD with QPhiX”. In: *PoS LATTICE2015*, p. 030. arXiv: 1510.08879 [hep-lat].
-  Van der Vorst, Henk A (1992). “Bi-CGSTAB: A fast and smoothly converging variant of Bi-CG for the solution of nonsymmetric linear systems”. In: *SIAM Journal on scientific and Statistical Computing* 13.2, pp. 631–644.
-  Weingarten, D. H. and D. N. Petcher (1981). “Monte Carlo Integration for Lattice Gauge Theories with Fermions”. In: *Phys. Lett.* 99B, pp. 333–338. DOI: 10.1016/0370-2693(81)90112-X.