# DataFlow SuperComputing for BigData Analytics

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## Major Sources of Inspiration

- A. Richard Feynman: Impact of logic/arithmetic and communications/memory
- B. Ilya Prigogine: Impact of energy, entropy, order, and optimization
- C. Daniel Kahneman: Impact of approximate computing on precision
- D. Andre Geim:
  Impact of latency on precision

## The Major Axiom of Optimal Computing

- A. Whenever the Technology changes, the Fundamental Paradigm of Computer Architecture has to change, too.
- B. If several paradigms are available, the most suitable paradigm for adoption is the one most effective for modern **Applications**!

Is the von Neumann Paradigm still the most effective one?

- A. MultiCores?
- B. ManyCores?

## The Holy Trinity of Generalized Computing

## Applications

- -Size
- -Power
- -Speedup
- -Precision

Architecture

Technology

## The von Neumann Paradigm (1940s)

$$\lim_{i \to \infty} \left( \frac{TALU(i)}{TCOMM(i)} \right) \to \infty$$

Optimal Solution: Finite Automata

## The Nobel Laureate Richard Feynman Observations

$$\lim_{i \to \infty} \left( \frac{TALU(i)}{TCOMM(i)} \right) \to 0 (t \to \infty)$$

Where is the technology now?

A. Closer to 1940s?

B. Closer to  $t \rightarrow \infty$ ?

# State of the Art in Technology Today The Power Challenge The Data Movement Challenge

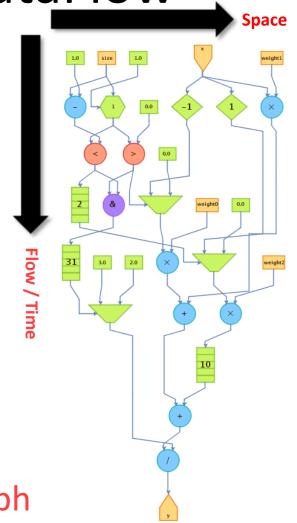
	Today	2018-20
Double precision FLOP	100pj	10рј

- Moving data off-chip will use 200x more energy than computing!
- Moving data in 1940s was using 1/60x ...
- Conclusion: We are getting close to the Feynman Asymptote!
- Important: Power and speed could be traided!

# The Maxeler Technology Vision: MultiScale DataFlow

- ☐ Thinking in space rather than in time
- ☐ Difficult change in mindset to overcome
- ☐ Transformation of data through flow over time
- Instructions are parallelized across the available space

Optimal Solution: Execution Graph



## Comparing the Two Approaches

• The Von-Neumann paradigm resembles an old wall clock



The Feynman paradigm resembles lightning! Why?

## Programming the Two Paradigms

von Neumann:

The Program Moves Data

Feynman:

The Program Configures Hardware

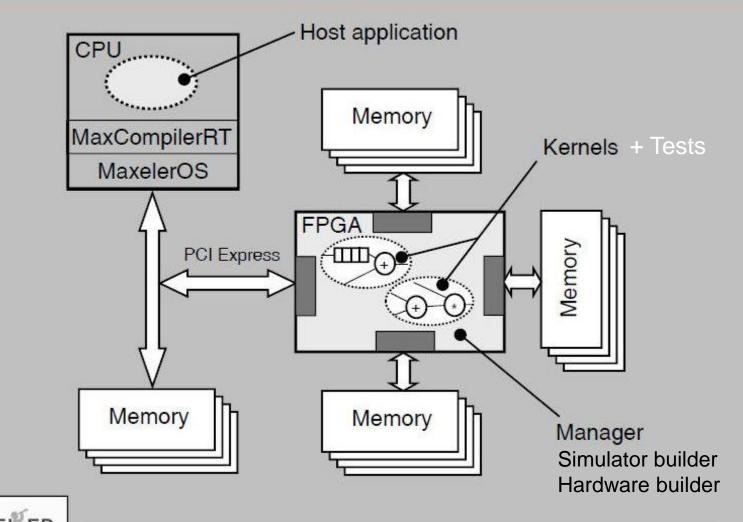
What moves data?

External sources till input.

Voltage difference through FPGAs!

Voltage difference moves the important stuff!

## The Maxeler Generic Architecture Application



Important: Supporting any CL and any OS!

## Why The Acceleration Approach?

Nobel Laureate Ilya Prigogine: Injecting Energy to Decrease Entropy!

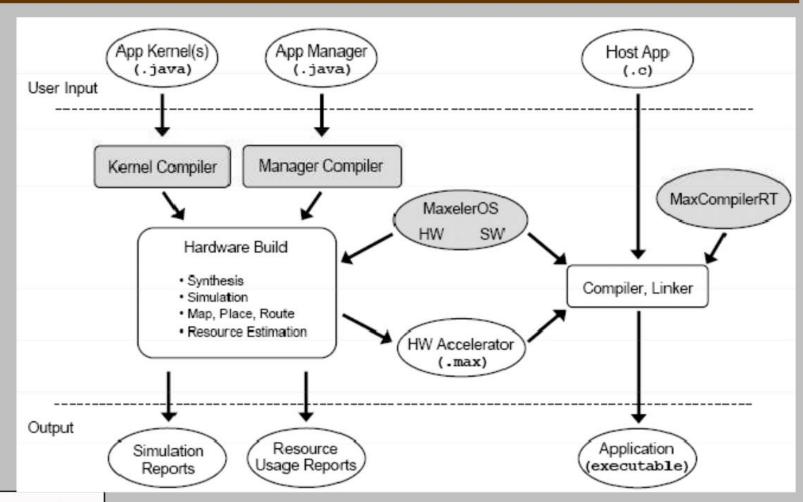
#### Corollary:

Burning energy to split spatial and temporal decreases the entropy of computing and enables the Maxeler compiler to create a maximally effective execution graph.

#### Final goal:

The execution graph with the minimal length of edges.

## MaxCompiler

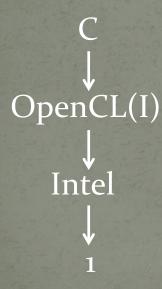


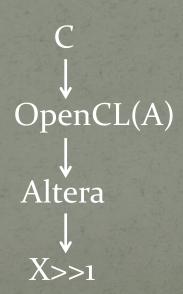


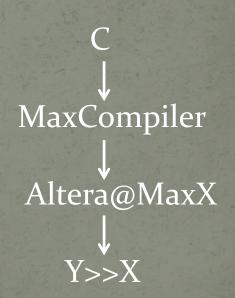
## Alliances Being Formed

- Intel acquired Altera
- Qualcomm and IBM teaming up with Xilinx

#### However:







## Nano Accelerators

- Invisible on the DataFlow Concept Level
- Invisible to DataFlow Programmers
- Visible to the MaxCompiler
- The MaxCompiler knows how to utilize them

Protected by two FPGA protection levels and two Maxeler protection levels!

## Publications of Interest for NanoAcceleration

Tafa, Z., Rakocevic, G., Mihailovic, Dj., Milutinovic, V., Effects of Interdisciplinary Education On Technology-Driven Application Design, IEEE Transactions on Education, August 2011, pp. 462-470. (impact factor 1.328/2010).

Jovanovic, Z., Milutinovic, V., FPGA Accelerator for Floating-Point Matrix Multiplication, IEE Computers & Digital Techniques, 2012, 6, (4), pp. 249-256.

The IET 2014 Premium Award for Computing & Digital Techniques (nano-acceleration).

Flynn, M., Mencer, O., Milutinovic, V., Rakocevic, G., Stenstrom, P., Trobec, R., Valero, M., Moving from Petaflops (on Simple Benchmarks) to Petadata per Unit of Time and Power (On Sophisticated Benchmarks), May 2013 (impact factor 1.919/2010), Communications of the ACM (nano-acceleration).

Trobec, R., Vasiljevic, R., Tomasevic, M., Milutinovic, V., Beiveide, M., Valero, M., Interconnection Networks for SuperComputing, 2017.

ACM Computing Surveys (nano-acceleration).



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#### Moving from Petaflops to Petadata

May 5, 2013

VIEWPOINT: Moving from Petaflops to Petadata

M. Flynn<sup>‡||</sup>, O. Mencer<sup>‡‡</sup>, V. Milutinovic<sup>†</sup>, G. Rakocevic<sup>§</sup>, P. Stenstrom<sup>8</sup>, R.Trobec<sup>6</sup>, M. Valero<sup>‡</sup>

<sup>‡</sup>Maxeler Technologies, <sup>II</sup>Stanford University, <sup>‡</sup> Imperial College London, <sup>†</sup>University of Belgrade, <sup>§</sup>Mathematical Institute of the Serbian Academy of Sciences and Arts in Belgrade, <sup>8</sup> Chalmers University of Technology, <sup>§</sup>Jožef Stefan Institute, <sup>F</sup>Barcelona Supercomputing Centre

Communications of the ACM, Vol. 56 No. 5 May 2013, doi: 10.1145/2447976.2447989

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#### ACM Computing Surveys

From Wikipedia, the free encyclopedia

**ACM Computing Surveys** (CSUR) is a peer reviewed scientific journal published by the Association for Computing Machinery. The journal publishes survey articles and tutorials related to computer science and computing. It was founded in 1969; the first editor-in-chief was William S. Dorn.<sup>[1]</sup>

In ISI Journal Citation Reports, ACM Computing Surveys has the highest impact factor among all computer science journals.<sup>[2]</sup> In a 2008 ranking of computer science journals, ACM Computing Surveys received the highest rank "A\*".<sup>[3]</sup>

#### See also [edit]

· ACM Computing Reviews

#### References [edit]

- 1. ^ Dorn, William S. (1969). "Editor's Preview...". ACM Computing Surveys. 1 (1): 2-5. doi:10.1145/356540.356542 dd.
- 2. ^ "Journal Citation Reports" ☑. ISI Web of Knowledge. Retrieved 2009-10-03. "JCR Science Edition 2008"; subject categories "COMPUTER SCIENCE, ...".
- 3. ^ "Journal Rankings" ☑. CORE: The Computing Research and Education Association of Australasia. July 2008. Archived ☑ from the original on 29 March 2010. Retrieved 2010-03-19..

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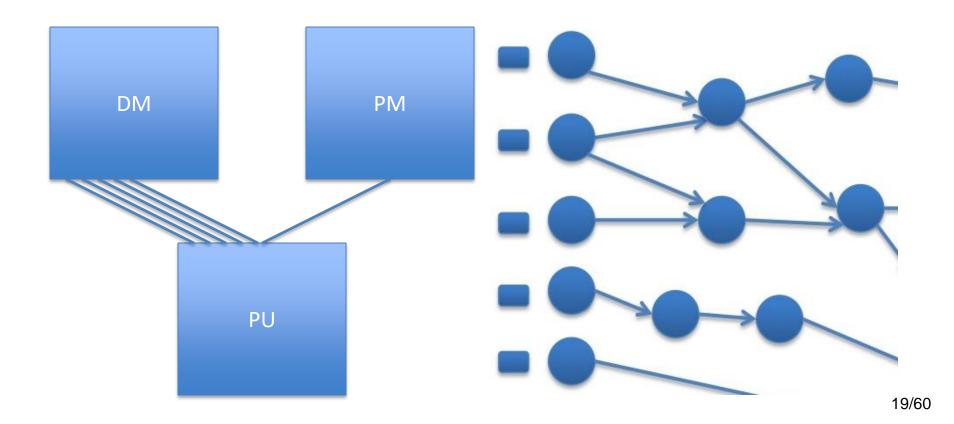
- . ACM Computing Surveys do in ACM Digital Library.
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#### ACM Computing Surveys

Abbreviated title (ISO 4)	ACM Comput. Surv.			
Discipline	Computer science			
Language	English			
Edited by	Sartaj K Sahni			
Publication details				
Publisher	ACM (United States)			
Publication history	1969-present			
Frequency	Quarterly			
Indexing				
ISSN	0360-0300 & (print)			
	1557-7341 d (web)			
Links				
Journal homepage				
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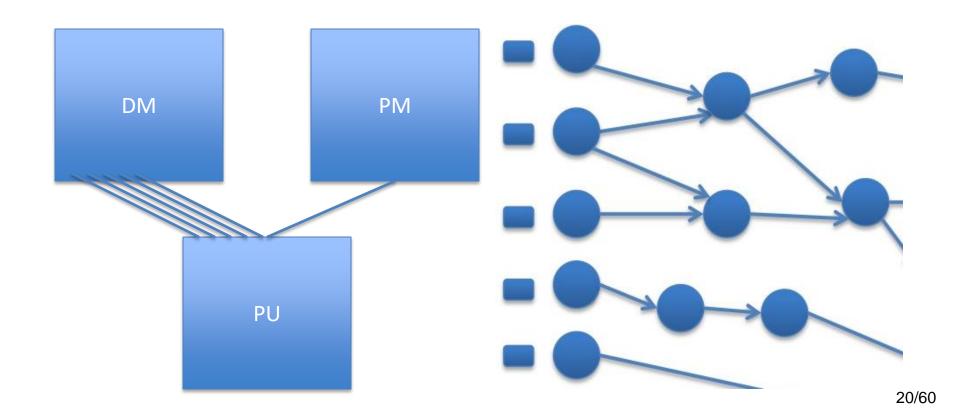
## Essence: Feynman Enabled by Prigogine

- TALU possible at zero power (Arithmetic+Logic)
- TCOMM not possible at zero power (MEM+MPS)



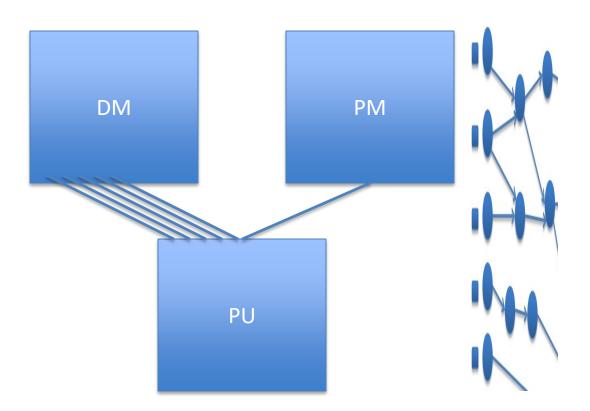
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## Programming the Maxeler Technology Generic Acceleration Architecture

MaxJ, the Maxeler Java, a DSL acting as a SuperSet of classical Java: A. A vector of built-in domain-specific classes B. Two sets of variables: SW + HW

MaxJ is a SubSet of OpenSPL, created by the Imperial-Stanford-Tokyo-Tsinghua consortium.

Possible Future Mutations of OpenSPL:

MaxPython and/or MaxR

(lower Kolmogorov complexity)

MaxHaskel and/or MaxScala

(easier extension to approximate and precision computing).

## Approximate Computing for Better Precision: Kahneman

Note: Small approximations in one domain may bring large benefits in another domain

Example: Weather forecast

A 15-bit computational precision (rather than the 64-bit precision) may decrease the forecast precision for only 2%, and at the same time, may increase the grid precision 25 times.

Easily doable in DataFlow, difficult to do in ControlFlow.

## Delayed Decision for Better Precision: Geim

Note: Small latencies in time domain may bring large benefits in precision domains

Example: Optimal utilization of internal DataFlow pipelines

Compiler optimizations create internal pipelines that experienced DataFlow programmers know how to utilize

## Maxeler @ BigDataAnalytics

## Applications

20 [Size] 20 [Power] 20, 200, 2000 [Speedup] 20 [Precision]

## Architecture

Technology

## Maxeler Dataflow Appliance

- Software Based Solution
- Dataflow Computing in the Datacentre



#### The CPU

Conventional CPU cores and up to 6 DFEs with 288GB of RAM





#### **The Dataflow Appliance**

Dense compute with 8 DFEs, 768GB of RAM and dynamic allocation of DFEs to CPU servers with zero-copy RDMA access





#### The Networking Appliance

Intel Xeon CPUs and 4 DFEs with direct links to up to twelve 40Gbit

Ethernet connections





## The Major Application Successes

#### • Finances:

- Credit derivatives
- Risk assessment
- Stability of economical systems
- Evaluation of econo-political mechanisms

#### GeoPhysics:

- Oil&Gas
- Weather forecast
- Astronomy
- Climate changes

#### • Science:

- Physics
- Chemistry
- Biology
- Genomics
- Engineering: Synergy of all the above



#### J.P.Morgan

## Field Programmable Gate Arrays (FPGAs)

A Field Programmable Gate Array (FPGA) is a silicon chip containing a matrix of configurable logic blocks (CLBs) that are connected through programmable interconnects. By combining optimized use of available silicon with fine-grained parallelism, sustained acceleration improvements of over 300x can be achieved across a range of vanilla and complex mathematical models. The current work is the first time that FPGA technology has been employed at this scale to accelerate computational performance anywhere in the finance industry.

#### Power and Versatility

- Can accelerate performance by between 100 and 1,000x across a range of mathematical models, with the ability to perform a task in less than a second
- Can be reprogrammed and precisely configured to compute exact algorithm(s) at the desired level of numerical accuracy required by any given application, unlike normal microprocessors whose design is fixed by the manufacturer
- Can be deeply pipelined to achieve maximum parallelism from arithmetic, algorithms and data streaming

#### **Key Business Challenges**

- Reduce the execution time of existing applications to meet business and regulatory demands
- · Decrease cost of running existing applications and developing new ones
- Provide fast, cost-effective extra computational capacity to address problems that are currently inextricable
- Achieve a step-change improvement in price-performance and end-to-end compute time across many applications

#### Key Benefits (Business/Clients)

- Competitive advantage to valuation, execution, risk management and complex scenario analyses by speeding up existing applications
- Lower cost of existing applications as hardware costs can be reduced by a factor between 100 and 1,000
- Ability to perform previously difficult calculations, such as complex trading strategies or risk evaluations of global portfolio simulations.

#### **Technology Overview**

- Low clock speed chips
- Maximal usage of available silicon resources
- Acceleration through use of fine-grained parallelism
- Reconfigurable hardware
- Silicon configurable to fit algorithm

#### LOB/Function(s) Impacted

- Credit & interest rates
- Equities & commodities
- Loan & mortgage modeling
- Finance & accounting
- High frequency trading
- Risk management & VaR

#### Industry/External Recognition

- Used by Cisco in all routers
- Simulation of real and theoretical systems
- Geophysics for oil and gas exploration
- Astrophysics & hydrodynamics
- Defense for cryptography
- Video games
- Genotyping

#### Functionality Overview

Double precision floating point-capable FPGAs became commercially available in 2002, but it was the arrival of the Virtex 5 and 6 series chips from market leader Xilinx that really provided the scale required for the development of production-grade accelerated solutions. Using FPGAs in high performance compute solutions provides distinct advantages over conventional CPU clusters.

#### **Operational Advantages**

- Significantly increases performance for two main types of applications: those based around highly complex mathematical models and those using simpler algorithms that can be massively parallelized
- Enables a dramatic increase in compute density per cubic meter by using FPGAs as computational accelerators
- . Consumes around 1% of the power of a single CPU core

#### Performance Improvements

- Performance improvements in the range 200-300x faster than the existing CPU cores used on the Compute BackBone (CBB) have been achieved in credit and interest rates hybrids businesses
- In equities, direct market access can run risk and loan stock at wire speed (3.5 micro secs) using a low-latency FPGA solution
- Benchmarked average throughput for J.P. Morgan's existing 40-node hybrid FPGA machine of 984MFlops/watt/cubic meter
- Potential standing at the top of the Green-500 ecological global supercomputer performance table

#### Development/Delivery

#### Timeline

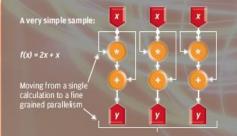
- Initial porting of an algorithm can vary from one to three months depending on complexity.
- Production capabilities then depend on the scale of the application and the scope and intensity of the testing and reconciliation cycle

#### Partners

- London-based Applied Analytics group: includes three technology and business specialists with extensive experience in developing and delivering high performance solutions across a range of asset classes, models and lines of business
- Maxeler Technologies: external consultants trained in Imperial College, Stanford and MIT research labs

#### FPGAs at Work

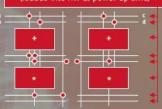
- An algorithm is implemented as a special configuration of a general purpose electric circuit
- Connections between prefabricated wires are programmable
- Function of calculating elements is itself programmable
- FPGAs are two dimensional matrix-structures of configurable logic blocks (CLBs) surrounded by input/output blocks that enable communication with the rest of the environment



A slightly more complex example:

e = (a+b)\*(c+d)

#### Configuration Memory (loaded into HW at power up time)



Migrating algorithms from C++ to FPGAs involves doing a Fourier Transform from time domain execution to spatial domain execution in order to maximize computational throughput. It's a paradigm shift to stream computing that provides acceleration of up to 1,000x compared to an Intel CPU.

Designed for educational use only using Maxeler Technologies' curve construction methodology. This tool uses delayed data and displayed results are indicative representations only.

Please hover your mouse pointer over column titles and links for further information.

OME TI-	Bloomberg	DSF Pricing			DSF Pricing	-	
CME Ticker Ticker	Price	Coupon	PV01	NPV	Implied Rate	Timestamp	
T1UM4 2Y	СТРМ4	100'057	0.750%	\$19.97	\$179.69	0.6600%	4:00:03 PM CT 4/4/2014
F1UM4 5Y	CFPM4	100'115	2.000%	\$48.49	\$359.38	1.9259%	4:00:03 PM CT 4/4/2014
N1UM4 10Y	CNPM4	100'225	3.000%	\$90.16	\$703.12	2.9220%	4:00:03 PM CT 4/4/2014
B1UM4 30Y	СВРМ4	102'270	3.750%	\$195.07	\$2,843.75	3.6042%	4:00:03 PM CT 4/4/2014
T1UU4 2Y	CTPU4	100'085	1.000%	\$19.93	\$265.62	0.8668%	4:00:03 PM CT 4/4/2014
F1UU4 5Y	CFPU4	100'110	2.250%	\$48.27	\$343.75	2.1788%	4:00:03 PM CT 4/4/2014
N1UU4 10Y	CNPU4	101'125	3.250%	\$89.55	\$1,390.62	3.0948%	4:00:03 PM CT 4/4/2014
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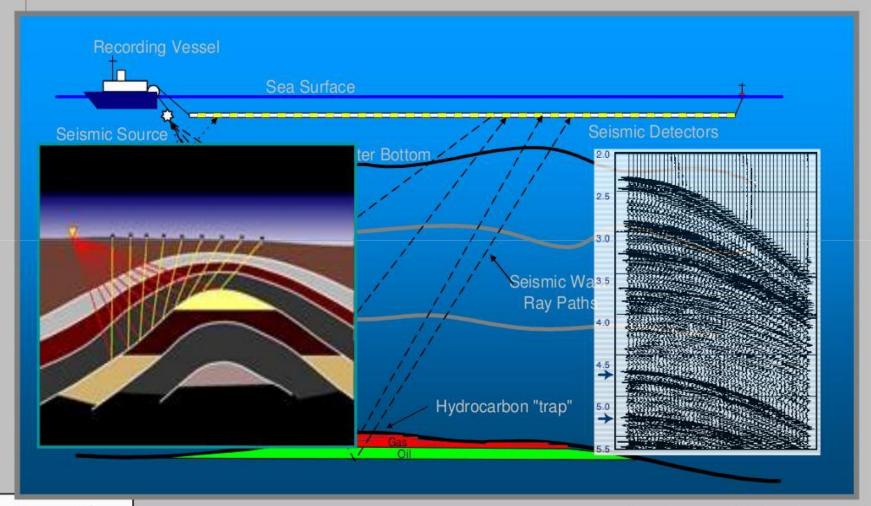
Quotes and analytics are updated every 15 minutes.

#### (1) Analytics powered by Maxeler Technologies®

Instrument	CPU 1U-Node	Max 1U-Node	Comparison
European Swaptions	848,000	35,544,000	42x
American Options	38,400,000	720,000,000	19x
European Options	32,000,000	7,080,000,000	221x
Bermudan Swaptions	296	6,666	23x
Vanilla Swaps	176,000	32,800,000	186x
CDS	432,000	13,904,000	32x
CDS Bootstrap	14,000	872,000	62x



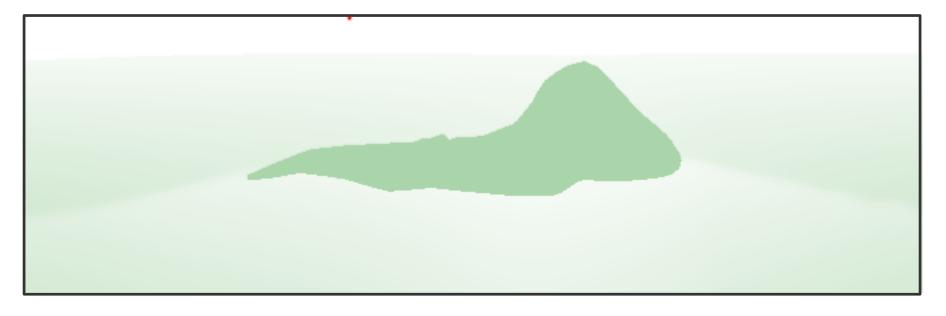
## Seismic Data Acquisition





Courtesy of Schlumberger

## Seismic Imaging



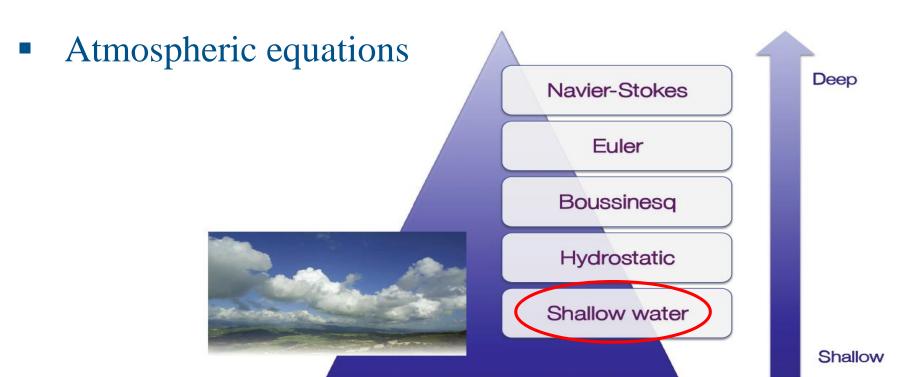
## Running on MaxNode servers

- 8 parallel compute pipelines per chip
- 10x less power: 150MHz vs 1.5GHz
- 30x faster than microprocessors

#### An Implementation of the Acoustic Wave Equation on FPGAs

T. Nemeth<sup>†</sup>, J. Stefani<sup>†</sup>, W. Liu<sup>†</sup>, R. Dimond<sup>‡</sup>, O. Pell<sup>‡</sup>, R.Ergas<sup>§</sup>
<sup>†</sup>Chevron, <sup>‡</sup>Maxeler, <sup>§</sup>Formerly Chevron, SEG 2008

### Global Weather Simulation



Equations: Shallow Water Equations (SWEs)
$$\frac{\partial Q}{\partial t} + \frac{1}{\Lambda} \frac{\partial (\Lambda F^1)}{\partial x^1} + \frac{1}{\Lambda} \frac{\partial (\Lambda F^1)}{\partial x^2} + S = 0$$

[L. Gan, H. Fu, W. Luk, C. Yang, W. Xue, X. Huang, Y. Zhang, and G. Yang, Accelerating solvers for global atmospheric equations through mixed-precision data flow engine, FPL2013] 32/60













### Weather Model – Performance Gain

Platform	<u>Performance</u>	Speedup
	()	
6-core CPU	4.66K	1
Tianhe-1A node	110.38K	23x
MaxWorkstation	468.1K	100x
MaxNode	1.54M	330x

Meshsize:  $1024 \times 1024 \times 6$ 

14x

MaxNode speedup over Tianhe node: 14 times













## Weather Model -- Power Efficiency

Platform	Efficiency	Speedup
	( )	
6-core CPU	20.71	1
Tianhe-1A node	306.6	14.8x
MaxWorkstation	2.52K	121.6x
MaxNode	3K	144.9x

Meshsize:  $1024 \times 1024 \times 6$ 

9 x

MaxNode is 9 times more power efficient





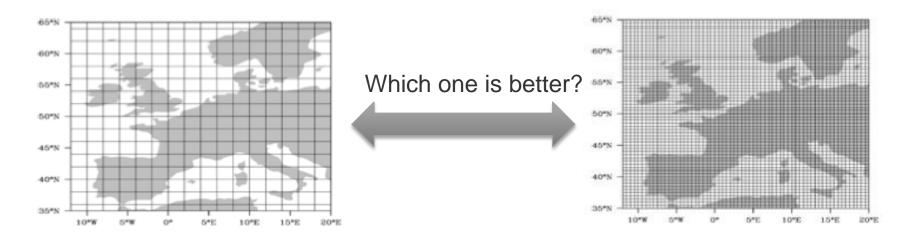








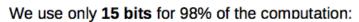
## Weather and Climate Models



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

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

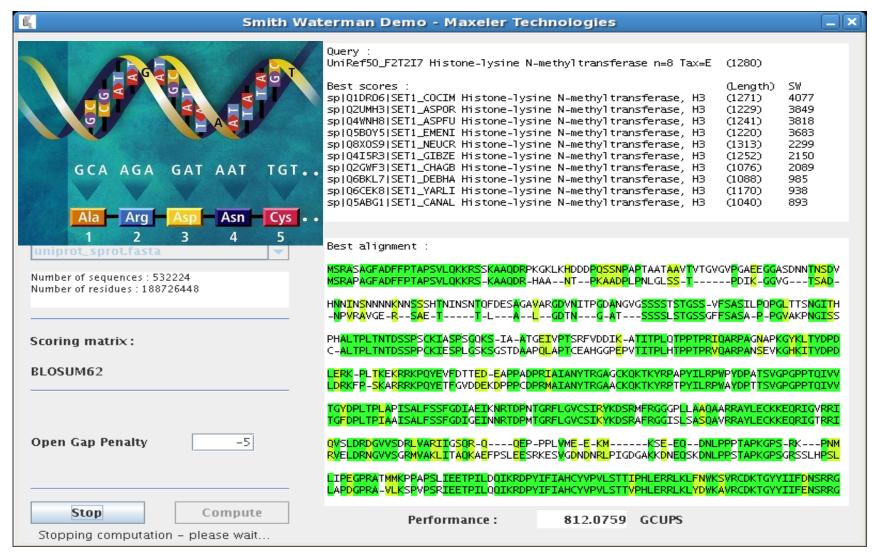




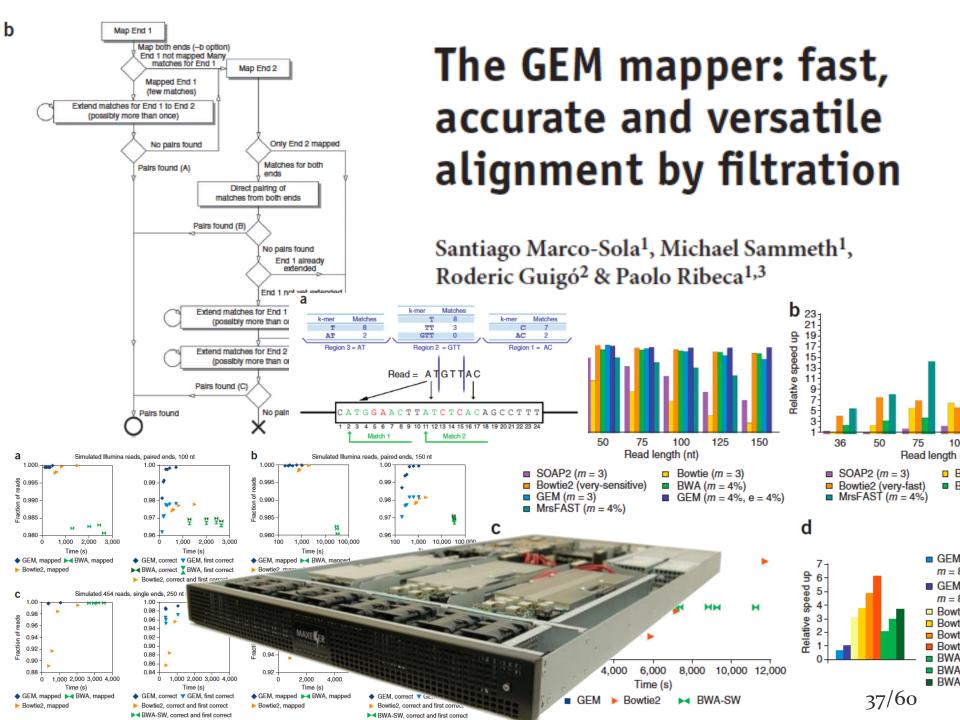


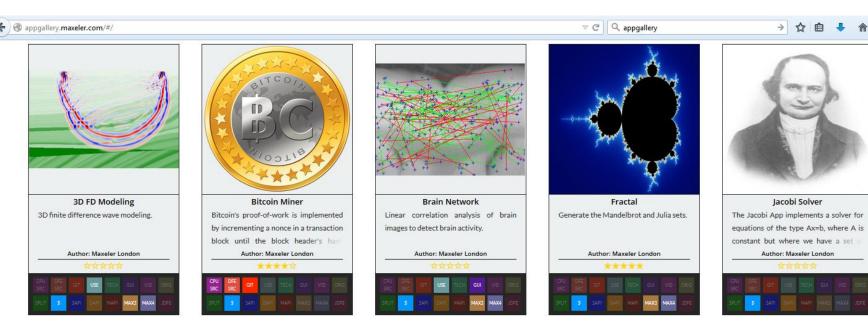


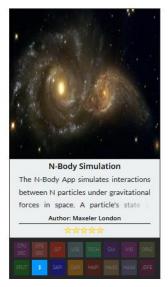
## Maxeler Running Smith Waterman

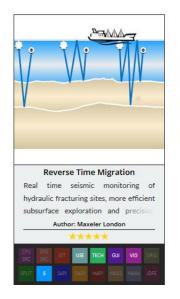




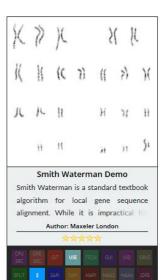


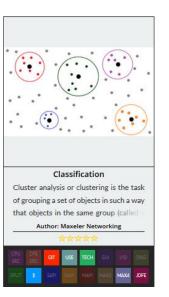




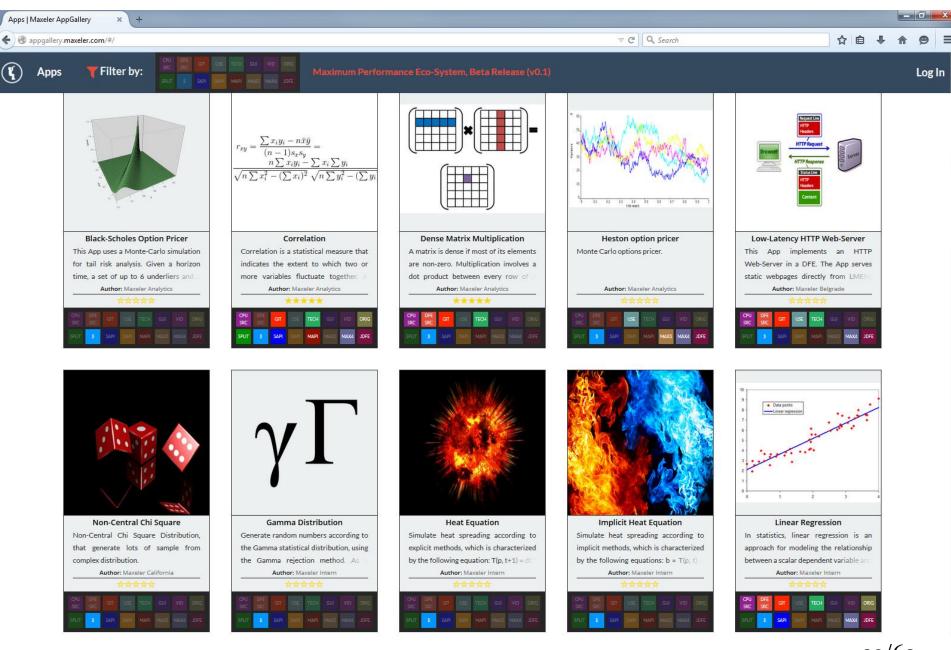


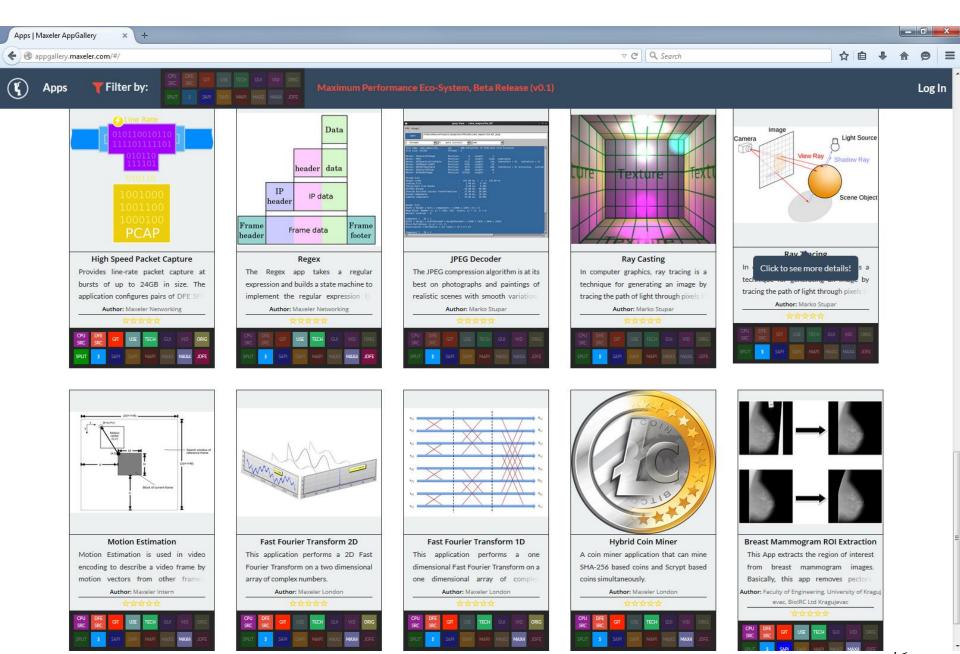






# appgallery.maxeler.com











#### MultiCore



Which way are the horses going?



## ManyCore

 Is it possible to use 2000 chicken instead of two horses?

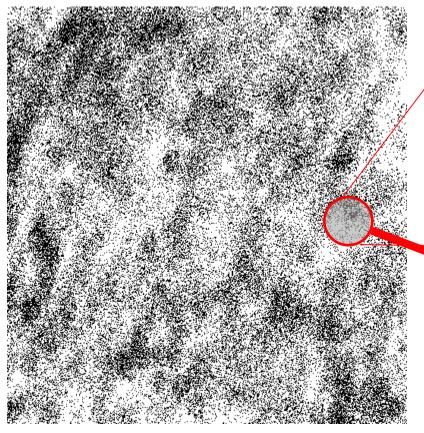


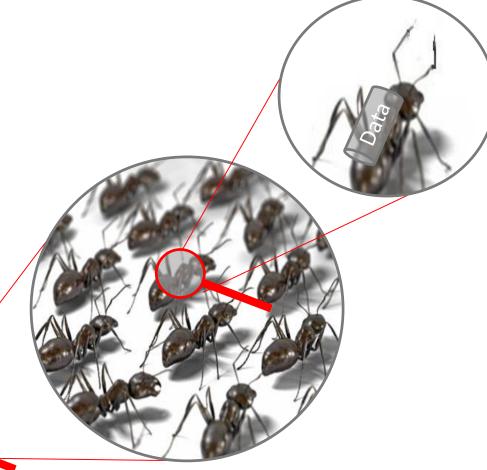
?



What is better, real and anecdotic?

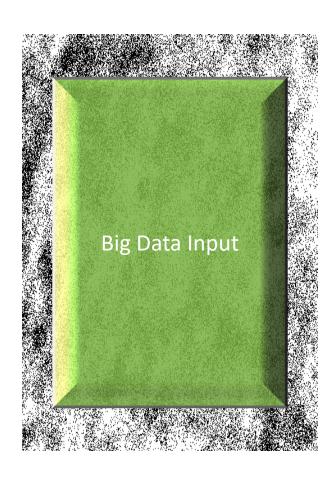
MAXELER Technologies





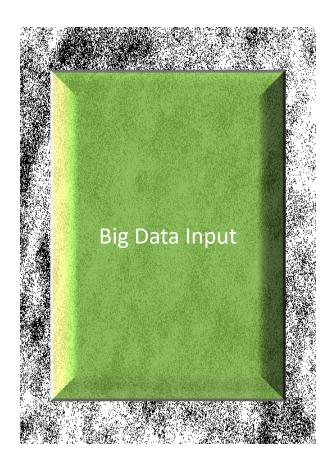
How about 2 000 000 ants?



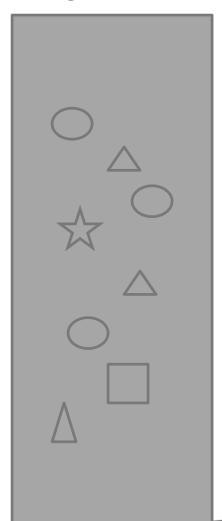




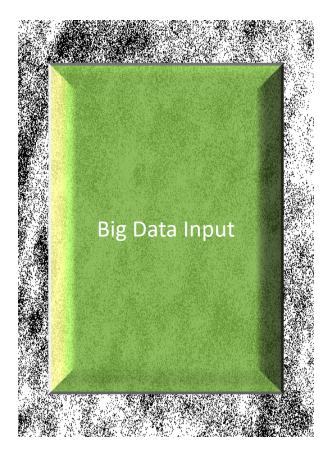




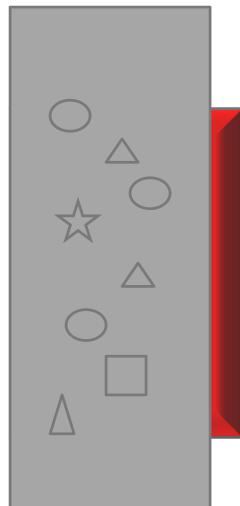
#### **FPGA**







#### **FPGA**



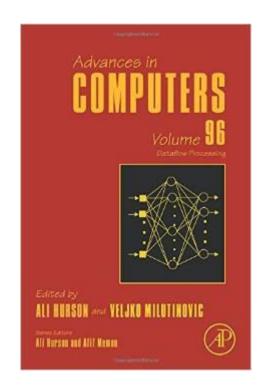


Marmelade



#### An Edited Book Covering the Applications

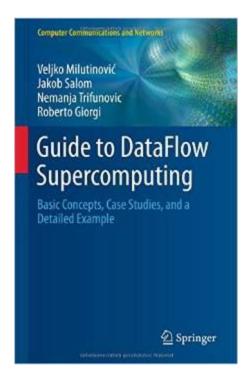
- □ <a href="http://www.amazon.com/Dataflow-Processing-Volume-Advances-Computers/dp/0128021349">http://www.amazon.com/Dataflow-Processing-Volume-Advances-Computers/dp/0128021349</a>
- http://www.elsevier.com/books/dataflow-processing/milutinovic/978-0-12-802134-7



Contributions welcome for the follow-ups: Vol. 102 + Vol. 104

## An Original Book Covering the Essence

- http://www.amazon.com/Guide-DataFlow-Supercomputing-Concepts-Communications/dp/3319162284
- http://www.springer.com/gp/book/9783319162287



The first source to use the term the Feynman Paradigm in contrast with the Von Neumann Paradigm

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#### CLOUD // SOFTWARE AS A SERVICE



# Google I/O: Hello Dataflow, Goodbye MapReduce

Google introduces Dataflow to handle streams and batches of big data, replacing MapReduce and challenging other public cloud services.



Charles Babcock News

Connect Directly







Google I/O this year was overwhelmingly dominated by consumer technology, the end user interface, and extension of the Android universe into a new class of mobile devices, the computer you wear on your wrist.

At the same time, there were one or two enterprise-scale data handling and cloud

**Phedoop** 

Hadoop Jobs: 9 Ways To Get Hired

(Click image for larger view and slideshow.)

computing gems scattered among all the end user announcements.













#### 



#### Intel's Programmable Systems Group takes its first step towards an FPGA based system in package portfolio

28 June 2016

Speaking in 2012, Danny Biran – then Altera's senior VP for corporate strategy – said he saw a time when the company would be offering 'standard products' devices featuring an FPGA, with different dice integrated in the package. "It's also possible these devices may integrate customer specific circuits if the business case is good enough," he noted.

There was a lot going on behind the scenes then; already, Altera was talking with Intel about using its foundry service to build 'Generation 10' devices, eventually being acquired by Intel in 2015.



Jordan Inkeles, Altera's director of product marketing for high end **FPGAs** 

Now the first fruit of that work has appeared in the form of Stratix 10 MX. Designed to meet the needs of those developing high end communications systems, the device integrates stacked memory dice alongside an FPGA die, providing users with a memory bandwidth of up to 1Tbyte/s.

#### QoL

Maxeler is one of the Top 10 HPC projects to impact QoL in the World:)

Scientific Computing

[www.scientificcomputing.com/articles/2014/11]

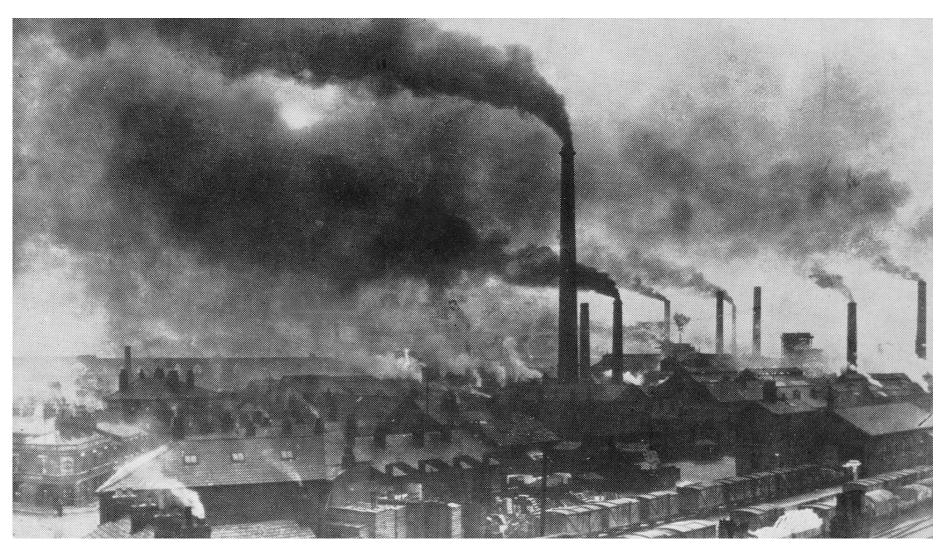
by

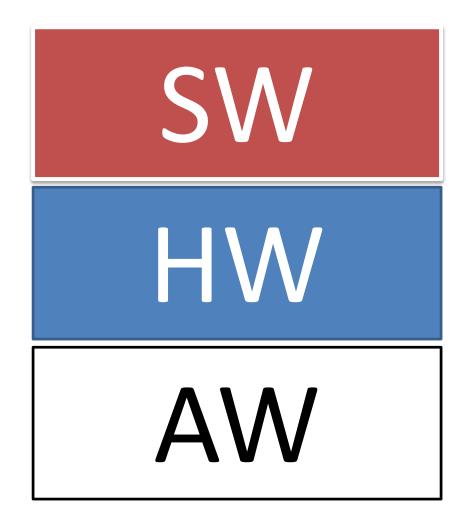
Don Johnson

of

Lawrence Livermore National Labs [editor@ScientificComputing.com]

# How About QoL?





# Essence of the Paradigm:

For Big Data algorithms and for the same hardware price as before, achieving:

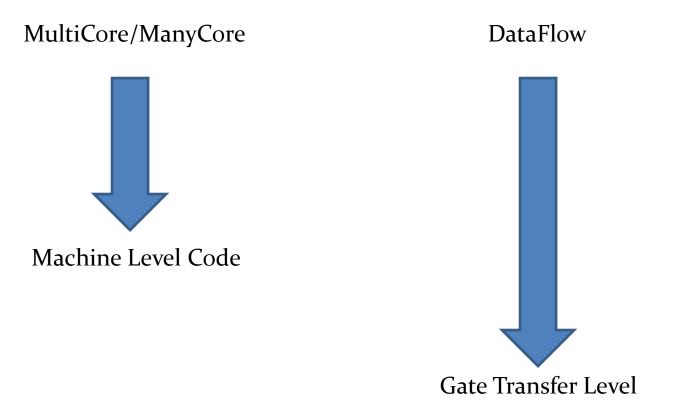
- a) speed-up, 20-200
- b) monthly electricity bills, reduced 20 times
- c) size, 20 times smaller

The major issues of engineering are: design cost and design complexity.

Remember, economy has its own rules: production count and market demand!

## Why is DataFlow so Much Faster?

• Factor: 20 to 200



# Why are Electricity Bills so Small?

• Factor: 20

MultiCore/ManyCore

**DataFlow** 





$$P = ||f||^2$$

## Why is the Cubic Foot so Small?

Factor: 20

MultiCore/ManyCore

Data Processing

Process Control

Data Process Control

Process Control

#### New Challenges of 2017

# Amazon AWS

# Hitachi