

# Performance Analysis and Acceleration of Explicit Integration for Large Kinetic Networks using Batched GPU Computations

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**Abstract**—We demonstrate the systematic implementation of recently-developed fast explicit kinetic integration algorithms that solve efficiently  $N$  coupled ordinary differential equations (subject to initial conditions) on modern GPUs. We take representative test cases (Type Ia supernova explosions) and demonstrate two or more orders of magnitude increase in efficiency for solving such systems (of realistic thermonuclear networks coupled to fluid dynamics). This implies that important coupled, multiphysics problems in various scientific and technical disciplines that were intractable, or could be simulated only with highly schematic kinetic networks, are now computationally feasible. As examples of such applications we present the computational techniques developed for our ongoing deployment of these new methods on modern GPU accelerators. We show that similarly to many other scientific applications, ranging from national security to medical advances, the computation can be split into many independent computational tasks, each of relatively small-size. As the size of each individual task does not provide sufficient parallelism for the underlying hardware, especially for accelerators, these tasks must be computed concurrently as a single routine, that we call `batched routine`, in order to saturate the hardware with enough work.

## I. INTRODUCTION

Many important physical processes can be modeled by the coupled evolution of a reaction (kinetic) network and fluid dynamics. A representative example is provided by astrophysical thermonuclear reaction networks, where a proper description of the overall problem typically requires multidimensional hydrodynamics coupled to the network across a spatial grid involving many independent zones. Many other scientifically-interesting problems employ kinetic networks. Representative examples include the networks of chemical reactions required to model atmospheric chemistry, chemical evolution networks

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in contracting molecular clouds during star formation, plasma-surface interactions in magnetically confined fusion devices, fuel depletion in fission power reactors, and chemical burning networks in combustion chemistry. Realistic atmospheric simulations, combustion of larger hydrocarbon molecules, studies of soot formation, core-collapse supernovae, and thermonuclear supernovae all can involve hundreds to thousands of reactive species undergoing thousands to tens of thousands of reaction couplings [1], [2]. The corresponding reaction networks are large. Current techniques based on implicit numerical integration typically are not fast enough to allow coupling of realistic reaction networks to the full dynamics of such problems and even the most realistic simulations have employed highly schematic reaction networks.

There are two general approaches that we might take to address the preceding issues. The first is to seek faster algorithms for solution of the typically large and stiff system of differential equations that describe the kinetic evolution. The second is to take advantage of advances in computational architectures to solve the chosen algorithm more rapidly. In previous work [3], [4], [5], [6], [7], we described a new algebraically-stabilized explicit approach to solving kinetics equations that extends earlier work by Mott [8] and is capable of taking stable integration time-steps comparable to those of standard implicit methods, even for extremely stiff systems of equations. Since the methods are explicit, they do not involve matrix inversions, and thus scale linearly with network size. Because of this much more favorable scaling and competitive integration step size, we demonstrated that such algorithms are capable of performing numerical solution of extremely stiff kinetic networks containing several hundred species about  $36\times$  faster than the best implicit codes [3], [4], [5], [6], [7].

One implication of new algorithms is that they may give new perspectives on optimization. Standard implicit methods spend most of their time on linear algebra operations for larger networks because they must be solved iteratively, which requires inversion of large matrices. Thus, the optimization strategy is clear for implicit algorithms: do the linear algebra faster. Conversely, the new explicit methods do not involve matrix inversions, so optimizing them involves different strategies. These may offer unique opportunities for implementation on

newer architectures such as GPU or many-core accelerators coupled to standard CPUs. In this paper we take a first step in addressing these issues by deploying the explicit integration methods described in our previous work [3], [4], [5], [6], [7] on coupled CPU-GPU systems. We show that using GPUs to exploit the parallelism inherent in the explicit kinetic algorithm for networks of realistic size makes it possible find the solution for a single network on the GPU faster than on the CPU and the solutions for many networks simultaneously on the GPU versus serially on the CPU.

Solving many networks simultaneously on the GPU can be done very efficiently, as we show, due to the increased parallelism of the computation. To fully benefit from the parallelism, the processing for all networks must be grouped into a single routine, that we refer to as **batched routine**. The purpose of batched routines is to solve a set of independent problems in parallel. Such configuration arises not just at the astrophysics application at hand using explicit solvers, but in many other real applications, including astrophysics with implicit solvers [9], quantum chemistry [10], metabolic networks [11], CFD and resulting PDEs through direct and multifrontal solvers [12], high-order FEM schemes for hydrodynamics [13], direct-iterative preconditioned solvers [14], image [15] and signal processing [16]. If a single computational task in the batch is large enough to allow efficient use of the entire device, there is no benefit of using batched computation; it is preferred to execute the set of independent tasks in serial fashion as a sequence of tasks, to better enforce locality of data and increase the cache reuse. However, this is typically not the case in many real applications, including the ones investigated here. Although the entire computation is extremely large, the separate tasks are so small, that the amount of work needed to perform the computation cannot saturate the device, either CPU or GPU, and thus there is a need for batched routines. In general, the tasks do not necessarily have the same size, which further complicates the development of efficient computing techniques for these types of workloads.

## II. ALGORITHMIC ADVANCEMENTS AND NOVEL APPROACH

### A. Formulation and Novel Approach

The prototype implementation that we describe here is based on an operator split formulation of fluid dynamics coupled to a large kinetic network, where the hydrodynamical solver is evolved for a numerical timestep  $\Delta t_{hydro}$  holding network parameters constant, and then the network is integrated over the interval  $\Delta t_{hydro}$  using adaptive network timesteps  $\Delta t_{net}$  holding the new hydrodynamical variables constant. The computation of the fluid dynamics is implemented on the CPUs while the one of the kinetic networks is implemented on the GPUs. This framework describes qualitatively a large number of potential scientific applications in a variety of fields, but to be definite we shall emphasize astrophysical thermonuclear networks coupled to hydrodynamical simulations in explosive burning scenarios. Our reference example will correspond to a 150-isotope network containing 1604 reactions. The general task

for the kinetic network then is to solve efficiently N coupled ordinary differential equations subject to initial conditions that have been determined in the current hydrodynamical timestep as shown in Figure 1.

$$\begin{aligned}
 \frac{dy_i}{dt} &= F_i^+ - F_i^- \quad \leftarrow \text{Macroscopic equilibration} \\
 &= (f_1^+ + f_2^+ + \dots)_i - (f_1^- + f_2^- + \dots)_i \\
 &= (f_1^+ - f_1^-)_i + (f_2^+ - f_2^-)_i + \dots = \sum_j (f_j^+ - f_j^-)_i \quad \leftarrow \text{Microscopic equilibration}
 \end{aligned}$$

Negative populations

Fig. 1. Sources of stiffness in explicit integration of a set of coupled differential equations. *Negative probabilities* correspond to populations (which cannot be negative) being driven negative by numerical error because of a too-large timestep. This turns damped exponentials into growing exponentials and destabilizes the network. *Macroscopic equilibration* occurs when  $F_i^+$  becomes approximately equal to  $F_i^-$ , so that one is taking numerically the tiny difference of two very large numbers. This too will destabilize the network if the explicit timestep is too large. *Microscopic equilibration* occurs when forward–reverse terms at the reaction level become almost equal. This again implies numerically taking the tiny difference of very large numbers, and will destabilize the network if the timestep is too large.

In this expression, the  $y_{i,(i=1\dots N)}$  describe the dependent variables (typically measures of abundance). The fluxes between species  $i$  and  $j$  are denoted by  $(f_j)_i$ . The sum for each variable  $i$  is over all species  $j$  coupled to  $i$  by a non-zero flux  $(f_j)_i$ , and for later convenience we have decomposed the flux into a component  $F_i^+$  that increases the abundance of  $y_i$  and a component  $F_i^-$  that depletes it. For an N-species network there will be N such equations in the population variables  $y_i$ , generally coupled to each other because of the dependence of the fluxes on the different  $y_j$ .

Two broad classes of numerical integration may be defined. In *explicit* numerical integration, to advance the solution from time  $t_n$  to  $t_{n+1}$  only information already available to the calculation at  $t_n$  is required. In *implicit* numerical integration, to advance the solution from  $t_n$  to  $t_{n+1}$  requires information at  $t_{n+1}$ , which is of course unknown. Thus implicit integration requires an iterative solution. Such solutions are expensive for large sets of equations because they involve matrix inversions.

### B. Algebraically-Stabilized Explicit Integration

The key to stabilizing explicit integration is to understand that there are three basic sources of stiffness for a typical reaction network. We have termed these as:

- 1) Negative populations
- 2) Macroscopic equilibration
- 3) Microscopic equilibration

and they are illustrated in Figure 1. We have developed a systematic set of algebraic constraints within the context of explicit numerical integration that remove these sources of stiffness and permit the algebraically-stabilized explicit method to take stable and accurate timesteps that are competitive with that of standard implicit methods. Since the stabilized explicit method can execute each timestep faster for large networks (no matrix inversions), the resulting algorithm is intrinsically faster

than implicit algorithms. We have documented the details of this novel approach and documented a set of experiments that shows a speed of  $\sim 6$  times faster than that of the state of the art implicit code for this problem [3], [4], [5], [6], [7].

### III. PERFORMANCE ANALYSIS AND OPTIMIZATION TECHNIQUES FOR A SINGLE NETWORK

In this paper we focus on developing high-performance GPU algorithms, implementations, and optimization techniques for the Kinetic network, which is the the most expensive phase of the simulations of interest. We start by studying the performance behavior of a single network, proposing different optimization techniques and algorithmic designs, and then we study the case of many network simulations.

#### A. The Algorithm

In order to analyze and understand the computational challenges of the kinetic simulation, we concentrate on the main steps of the integration process, described in Algorithm 1. The integration consists of a main loop until convergence. Each iteration follows four major steps. In our example, the average number of iterations is 32,182. We denote by  $s$  the number of species. The first step of the algorithm populates the components  $F_i^+$  and  $F_i^-$  that increase and deplete, respectively, the abundance of each species. In order to perform this step efficiently, we propose to store all the  $F_i^+$  and the  $F_i^-$  consecutively in two vectors:  $F^+$  and  $F^-$ . In our example the sizes of  $F^+$  and  $F^-$  are in the range of 2,720 elements. The computation is described in step 1 of Algorithm 1. An efficient implementation is to assign to each thread the computation of one or more elements of  $F^+$  or  $F^-$  in a coalescent order. Next, in step 2, we compute the effect of the increasing and depleting abundance for each species. In other words, for every species  $k$ , we compute  $\sum_j f_{jk}^+$  and  $\sum_j f_{jk}^-$ . This step can be viewed as one tensor contraction computation that involves Level 1 BLAS routine. The implementation is not straightforward, as it consists of “ $2 \times s$ ” summations of chunks of elements of  $F^+$  and  $F^-$  that are of different length. The third and the fourth steps are straightforward. Step 3 updates the flux  $F$  of size  $s$  by the stabilization formula that depends on the result of the summation from step 2, while step 4 checks the convergence criteria, and prepares the parameters of the next iteration in case of non-convergence.

In conclusion, our analyses shows that computationally the algorithm can be viewed as a set of tensor contractions and Level 1 BLAS operations on small size vectors. Thus, this is a memory-bound algorithm. Since our main focus is to describe a general framework of designing and optimizing a GPU kernel for batched computations on GPUs, the proposed analyses and optimization techniques presented below hold for any memory-bound and tensor contraction algorithm.

#### B. Methodology and Performance Analysis

A recommended way of writing efficient memory bound GPU kernels is to use the GPU’s whole shared memory, load it with data, and reuse that data in the computations as much as

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#### Algorithm 1 The kinetic integration algorithm.

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copy data from CPU
while convergence do
  // 1. Populate  $F^+$  and  $F^-$ 
  for  $i \in \{1 \dots \#components\}$  do
     $F^+(i) = FFac^+(i) \times Flux(\text{map}^+[i])$ 
     $F^-(i) = FFac^-(i) \times Flux(\text{map}^-[i])$ 
  end for
  // 2. Compute the contribution of each  $\sum f^+$  and  $\sum f^-$ 
  for  $k \in \{1 \dots \#species\}$  do
     $\text{sum}^+(k) = \sum_j f_{jk}^+$ 
     $\text{sum}^-(k) = \sum_j f_{jk}^-$ 
    where  $jk$  are the indices of the fluxes  $f_{jk}^*$  from species
     $j$  to species  $k$  in  $F^+$  and  $F^-$ 
  end for
  // 3. Update the Mass fraction  $X$ , the abundance  $Y$  and
  // the flux  $F$  based on the resulting  $\text{sum}^+$  and  $\text{sum}^-$ 

  for  $k \in \{1 \dots \#species\}$  do
     $D(k) = \text{sum}^+(k) - \text{sum}^-(k)$ 
     $Y(k) = \text{function}(D, Y, \text{sum}^+, \text{sum}^-)$ 
     $X(k) = M(k) * Y(k)$ 
     $F(k) = R(k) * Y[u] * Y[v] * Y[t]$ 
    where  $u, v, t$  are mapping indices for the abundance
    reactions of species  $k$ ,  $R$  is the rate parameter,  $M$ 
    is the Mass data,  $X$  is the Mass fraction, and  $Y$  is
    the vector of abundance.
  end for
  // 4. Check convergence and compute parameters of
  // next iteration
  ...
end while
send data to CPU

```

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possible. The goal of this idea is to do the maximum amount of computation before writing the result back to the main memory. However, the implementation of such technique may be sensitive and not portable as it depends on the hardware, the precision, and the algorithm. Moreover, our experience showed that this procedure might provide good performance when only one Thread-block (TB) is running but is not that appealing for batched computation (where many TBs need to be executed simultaneously on the GPU) for two main reasons. First, the current size of the shared memory is 48 KB per streaming multiprocessor (SMX) for the Nvidia K40 (Kepler) GPUs, which is low for the amount of data that we want to load and use. Second, completely saturating the shared memory of a SMX by one TB can decrease the performance of the memory bound routines, since only that TB will be mapped to the SMX (no shared memory is available to host another TB) while our bandwidth benchmark showed that an SMX requires to host more than one TB in order to achieve the maximal bandwidth that can be retrieved from the hardware. Indeed, due to its low computational rate, the memory-bound algorithm will result in low occupancy, and subsequently poor

core utilization.

To obtain a near optimal performance, we conducted an extensive study over the performance counters using the Nvidia profiler tools [17]. Our analysis concluded that in order to achieve an efficient execution for such memory bound computation, we need to maximize the occupancy and minimize the data traffic while respecting the underlying memory design. Unfortunately, today's compilers cannot introduce highly sophisticated shared memory/register-based loop transformations, and consequently, this kind of optimization effort should be studied and implemented by the developer. This includes techniques like reordering the data so that it can be easily vectorized, reducing the number of instructions so that the unit spends less time in decoding them, and targeting the use of predefined loop boundary strategies in order to enable loop unrolling techniques.

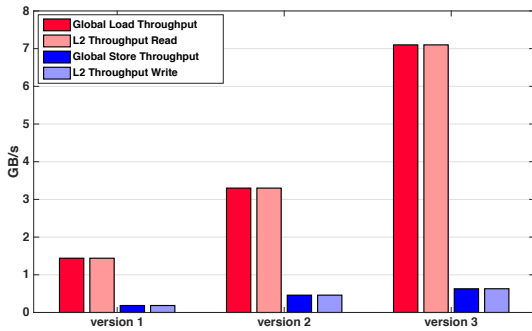


Fig. 2. Performance counters measurement: global memory load/store efficiency

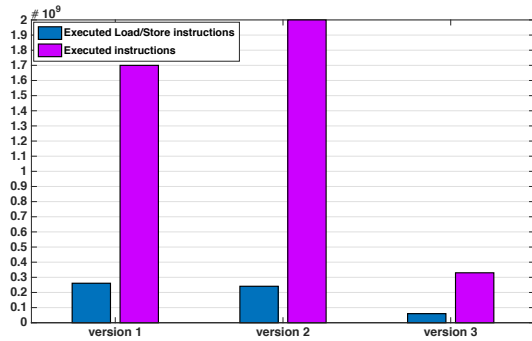


Fig. 3. Performance counters measurement: executed load/store instructions and executed total instructions

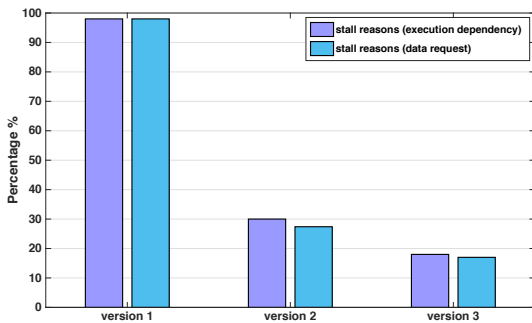


Fig. 4. Performance counters measurement: stalling percentage and reasons

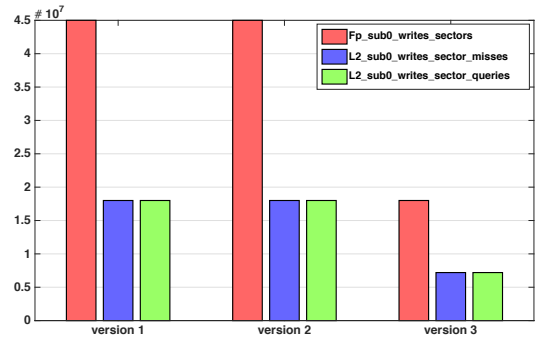


Fig. 5. Performance counters measurement: number of write requests from L2 to DRAM (red), number of write requests from L1 to L2 (green), which is equal to the number of write misses in L2 (blue)

First, we developed a reference implementation of Algorithm 1, denoted by “*version 1*”. A collection of the hardware counter readings is shown in Figures 2 to 5. The data read/write throughput of such implementation is very low and since the algorithm is memory bound (mostly reading data), one can expect a very low performance. This version requires about 12.5 seconds to solve the integration of one kinetic network and is far from the theoretical lower limit, which we derive to be about 1.3 seconds (see Figure 6). We performed a set of extensive experiments and found that the third step (the summation step) is the most time consuming (about 95% of the total time). This summation involves vectors of variable length. For our example, we analyzed the length of each of these summations and found that most of them are of size less than 40, except for a few of them, where the size is about 400. Our experiments also showed that 73% of the summation time is spent in computations involving large vectors (number of elements larger than 40) and about 27% in all the rest. There are several reasons for step 3 being slow. First, the variable size summation involves irregular data accesses which generate many memory-bank conflicts and high thread divergence. Second, the variation of the length of each summation makes it hard for the compiler to perform unrolling and optimizations. Third, parallel variable-size summations involve synchronizations, thread idle time, and load imbalance. This is verified by the performance counters illustrated in Figures 2-5. The read throughput obtained from *version 1* is about 1.5 GB/s, which is very low compared to about 8.1 GB/s that one TB can achieve based on a bandwidth benchmark that we performed. This irregular access generates huge amount of integer instructions that the Nvidia profiler was not able to measure. The profiler returned overflow for the number of integer instructions. We found that for most of the time, the threads are stalling for either execution dependency or data requests (see Figure 4).

A possible optimization for the summation step is to implement it as a tree reduction. We developed a tree reduction routine to compute the summation. It is similar to the one proposed by Nvidia [18], which has been proven to be the most efficient technique for such calculations on vector of length larger than two warps. The computation involves copying the

version exhibit very high read throughput, close to the peak bandwidth, and requires  $7\times$  less instructions than the previous two versions. Moreover, the percentage of time the threads are idles is about half of that for version 1, and the amount of data to be written to the main memory is about  $2.3\times$  less than the other versions (see Figure 5). We also propose to merge the  $F^+$  and  $F^-$  data structure into one matrix in order to expose more parallelism, which increases the occupancy of the kernel and minimizes the amount of time threads "idle". This version runs close to the optimal bound, as shown in Figure 6. This GPU implementation is about  $6\times$  faster than its CPU counter part. Note that the CPU implementation of the explicit integration approach presented in [3], [4], [5], [6] was also about  $6\times$  faster than the state-of-the art implicit method for our 150-isotope example.

#### IV. PERFORMANCE ANALYSIS FOR MULTIPLE NETWORK

A factor of 36 speedup ( $6\times$  from the explicit approach and  $6\times$  from the GPU acceleration) over current state of the art for thermonuclear networks coupled to hydrodynamics is impressive, but the GPU is computing a single kinetic network, and thus is highly under-utilized. There is only one Thread-block performing the computation of one network. In typical applications the CPUs will host multiple independent fluid dynamics zones, which results in independent networks. This motivates us to investigate launching many networks in parallel on the GPU, as illustrated schematically in Figure 8.

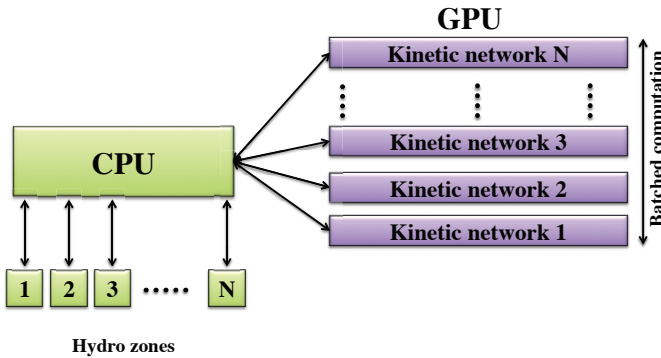


Fig. 8. Integrating multiple kinetic networks in parallel on a GPU by a batched computation.

There are two possible design strategies to execute concurrent networks on a GPU: either using CUDA streams or using batched computations [19]. The batched computation recently attracted increased research interest due to its feature in exploiting all the SMX of a GPU, providing efficient high-performance computation for problems of very small size [20], which are similar to our test cases. We investigated and developed prototypes using both design strategies.

Timing results for the launch of many representative networks of 150-isotopes running in parallel using either the streamed or the batched implementation are displayed in Figure 9. We see that the time to run  $n$  networks scales almost perfectly. For the cuda-stream design, we observe that the time

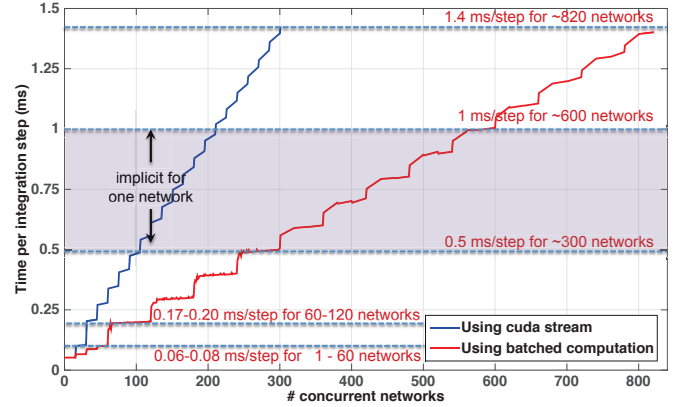


Fig. 9. Massively parallel integration of many 150-isotope networks on a Tesla K40c GPU. The approximate range of integration times for integrating a single network on a CPU with current implicit codes is indicated by the horizontal band. In this example the GPU has 15 available streaming multiprocessors and we have used batched methods to launch 4 networks per multiprocessor. This accounts for the step structure with width  $4\times 15 = 60$  networks.

to solve up to 15 networks is roughly the same as solving one network. The period of 15 concurrent networks in the steps reflects the availability of 15 SMX of the K40c GPU. The batched design is advantageous; it follows the same stair shape observed for cuda-stream, but with a period of 60. The batched computation takes advantage of all the 15 SMX of the GPU, but is also able to schedule about 3-4 Thread-block per SMX. As a result, our batched design was about 3-4 $\times$  faster than the cuda-stream design, as shown in Figure 9. The slight rise in execution time on any given period reflects a small increase in the CPU overhead associated with the preparation of increasing number of networks concurrently (since the timing includes the CPU processing and copying overhead as well as kernel execution time).

The results implied by Figure 9 have large implications for simulations in a variety of scientific fields. They demonstrate that not only a single realistic network can run fast enough to couple the fluid dynamics, but in fact many such networks can be executed in a time short enough to make the simulation feasible. Here we see that the new algorithms are capable of running  $\sim 300 - 600$  realistic networks (150-isotopes) in a time that a standard implicit code can run one such network on a CPU.

#### V. CONCLUSION

In summary, our new algebraically-stabilized explicit algorithms are intrinsically faster than standard implicit algorithms by factors of  $\sim 5 - 10$  for network with several hundred species. For a single network, GPU acceleration increases this to a factor of  $\sim 20 - 40$  for networks with several hundred species. The GPU is capable of running  $\sim 300 - 600$  networks in parallel in about the same length of time that a standard implicit code can run one such network on a CPU (this is also true presently within a factor of two or so for an implicit code accelerated with a GPU). These potential orders of magnitude increases in computational efficiency imply that much more

realistic kinetic networks coupled to fluid dynamics are now feasible in a broad range of large problems in astrophysics and other disciplines. Presently we are investigating applications of these new methods to large-scale computer simulation for Type Ia supernovae, neutrino transport in core-collapse supernovae, real-time atmospheric forecasting, climate science, and materials science.

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