CS 677: Parallel Programming for Many-core Processors
Lecture 7

Instructor: Philippos Mordohai

Webpage: www.cs.stevens.edu/~mordohai

E-mail: Philippos.Mordohai@stevens.edu

Logistics

- Midterm: March 22 (after spring break)
  - Closed book
  - All notes from weeks 2 to 7, except prefix sum
  - No version-specific details and parameters
  - Device parameters will be provided if necessary

Overview

- Homework 4
- Case Study – Electrostatic Potential Calculation
  - A class project at UIUC also resulting in publications
  - Chapter 12 in K&H
- Input Binning
  - From NVIDIA and University of Houston
- Sparse vector matrix multiplication
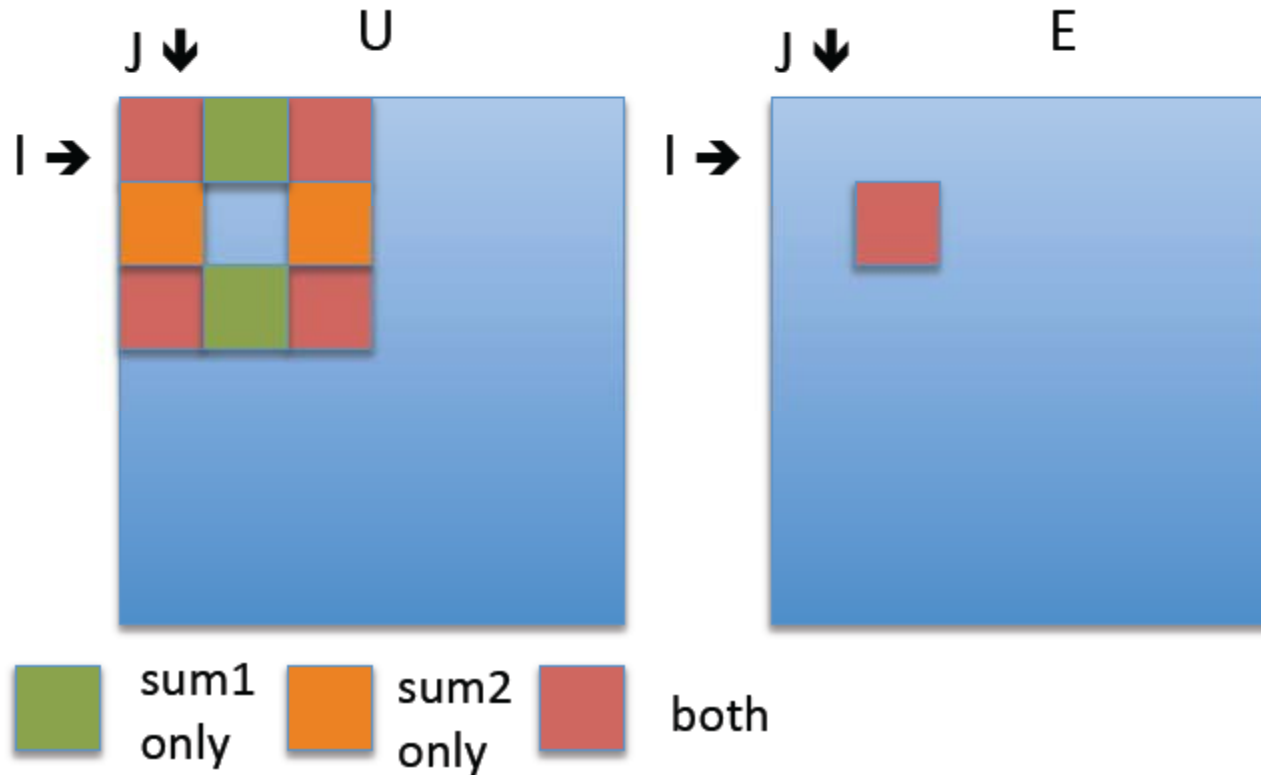- Summed area tables

Homework Assignment 4

- Apply Sobel filter on (grayscale) images

$$G_x = \begin{bmatrix} -1 & 0 & 1 \\ -2 & 0 & 2 \\ -1 & 0 & 1 \end{bmatrix} \qquad G_y = \begin{bmatrix} -1 & -2 & -1 \\ 0 & 0 & 0 \\ 1 & 2 & 1 \end{bmatrix}$$

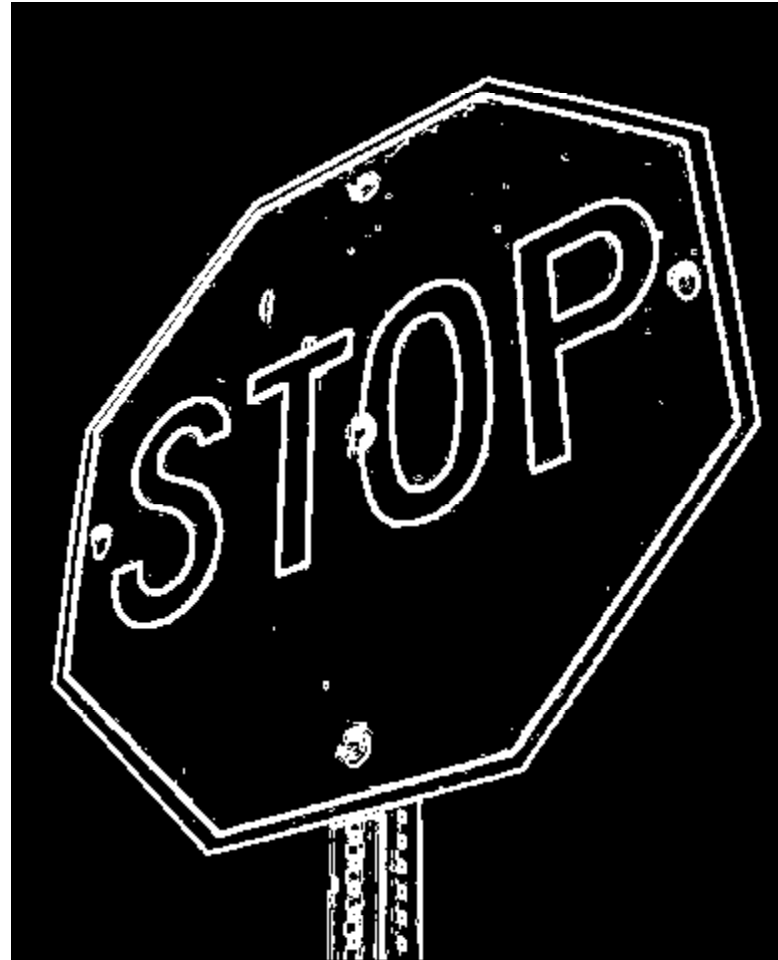# Homework Assignment 4: CPU Version

```
for (i = 1; i < ImageNRows - 1; i++)
  for (j = 1; j < ImageNCols -1; j++)
  {
      sum1 = u[i-1][j+1] - u[i-1][j-1]
            + 2 * u[i][j+1] - 2 * u[i][j-1]
            + u[i+1][j+1] - u[i+1][j-1];
      sum2 = u[i-1][j-1] + 2 * u[i-1][j]
            + u[i-1][j+1] – u[i+1][j-1]
            - 2 * u[i+1][j] - u[i+1][j+1];
      magnitude = sum1*sum1 + sum2*sum2;
      if (magnitude > THRESHOLD)
            e[i][j] = 255;
      else
            e[i][j] = 0;
}
```

Homework Assignment 4

J↓   U   J↓   E

I→   I→

sum1 only   sum2 only   both

- Compute magnitude of filter response $G_x^2 + G_y^2$ and output:
  - 0 if magnitude below threshold
  - 255 if magnitude above threshold
  - 0 pixel is within 1 pixel of image border

Mary Hall
CS6963 University of Utah

Example Output

Open Questions

- Memory bandwidth
- 1D vs. 2D block structure
  - Fetching of pixels at block boundaries
- I prefer solutions without padding, but you can pad for a 10% penalty

- Solutions using global memory only will receive little credit

The PPM Image Format

- PPM is a very simple format
- Each image file consists of a header followed by all the pixel data
- Header

P6
comment 1
comment 2
    .
#comment n
rows columns maxvalue
pixels

P3 means ASCII file
P6 means binary (most practical)

See filereading code in homework zip file

Use Gimp or IrfanView to manipulate images and convert between formats

Reading the Header

```
fp = fopen(filename, "rb");
…
int num = fread(chars, sizeof(char), 1000, fp);
if (chars[0] != 'P' || chars[1] != '6')
{
    fprintf(stderr, "ERROR  file '%s' does not
        start with \"P6\"  I am expecting a binary
        PPM file\n", filename);
    return NULL;
}
```

check for "P6"
in first line

Reading the Header (cont)

```
unsigned int width, height, maxvalue;
char *ptr = chars+3; // P 6 newline
if (*ptr == '#') // comment line!        skip over comments by
{                                        looking for # in first
        ptr = 1 + strstr(ptr, "\n");     column
}
num = sscanf(ptr, "%d\n%d\n%d",
                &width, &height, &maxvalue);
fprintf(stderr, "read %d things   width %d  height %d
        maxval %d\n", num, width, height, maxvalue);
*xsize = width;
*ysize = height;
*maxval = maxvalue;
```

Reading the Data

```
// allocate buffer to read the rest of the file into
int bufsize =  3 * width * height * sizeof(unsigned char);
if ((*maxval) > 255) bufsize *= 2;
unsigned char *buf = (unsigned char *)malloc( bufsize );

…

long numread = fread(buf, sizeof(char), bufsize, fp);

…

int pixels = (*xsize) * (*ysize);
for (int i=0; i<pixels; i++)
     pic[i] = (int) buf[3*i];  // red channel
return pic; // success
```
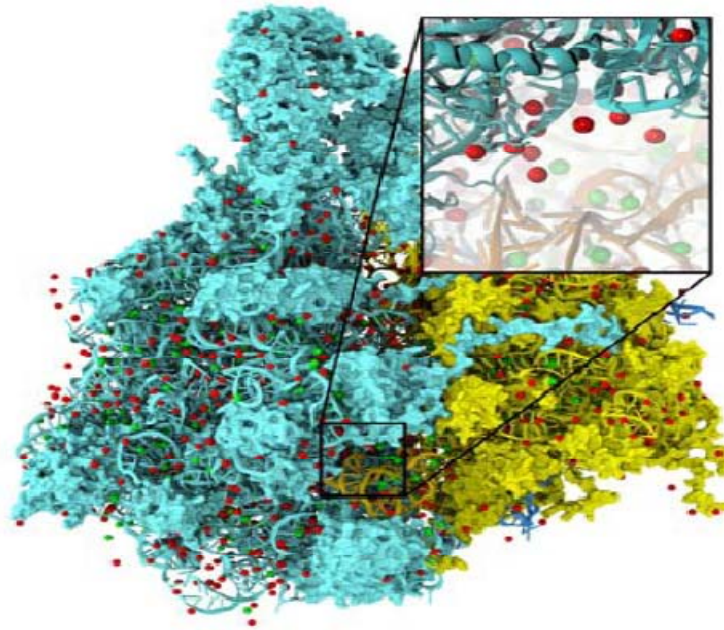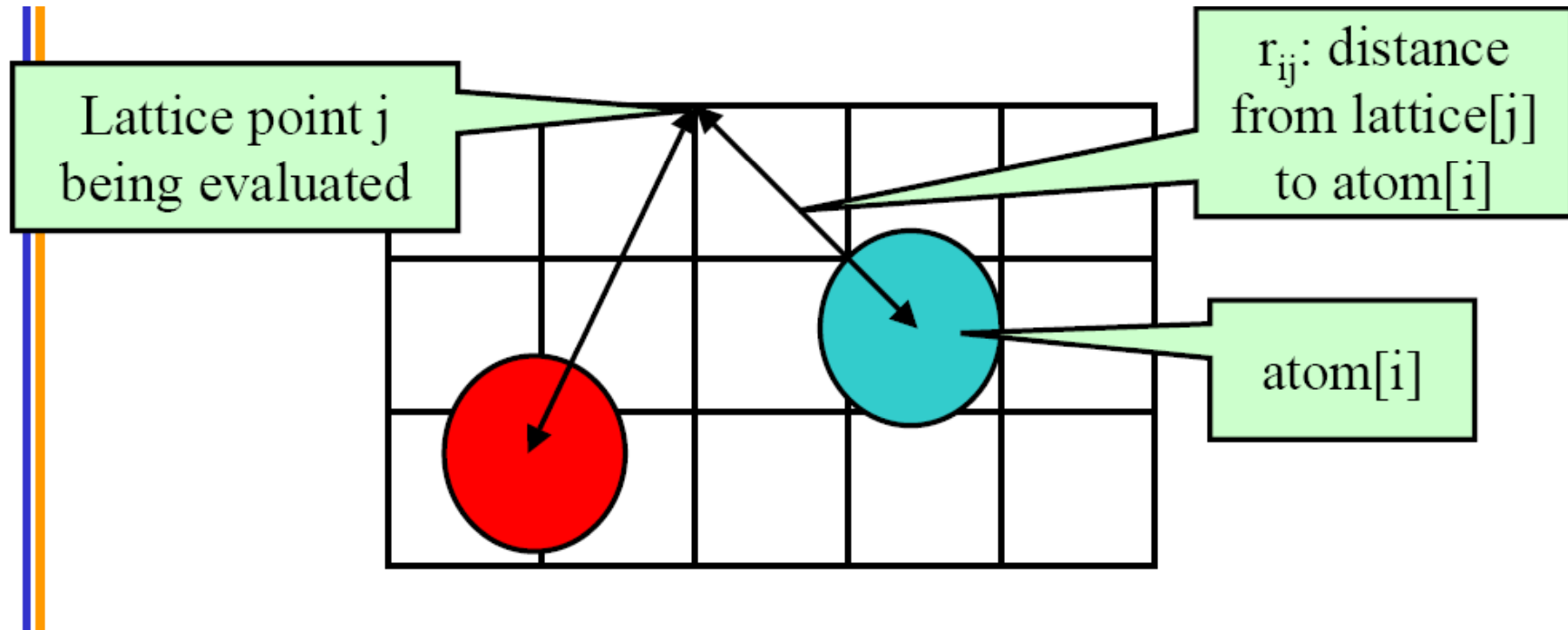
Motivation

Electrostatic potential map is used in building stable structures for molecular dynamics simulation

Core Computation

Lattice point j being evaluated

r_{ij}: distance from lattice[j] to atom[i]

atom[i]

- The contribution of atom[i] to the electrostatic potential at lattice point j is atom[i].charge / r_{ij}
- The total potential at lattice point j is the sum of contributions from all atoms in the system

Sequential CPU Code

```
void cenergy(float *energygrid, dim3 grid, float gridspacing, float z, const float *atoms,
                int numatoms) {
  int i,j,n;
  int atomarrdim = numatoms * 4;
  for (j=0; j<grid.y; j++) {
    float y = gridspacing * (float) j;
    for (i=0; i<grid.x; i++) {
      float x = gridspacing * (float) i;
      float energy = 0.0f;
      for (n=0; n<atomarrdim; n+=4) {    // calculate potential contribution of each atom
        float dx = x - atoms[n   ];
        float dy = y - atoms[n+1];
        float dz = z - atoms[n+2];
        energy += atoms[n+3] / sqrtf(dx*dx + dy*dy + dz*dz);
      }
      energygrid[grid.x*grid.y*k + grid.x*j + i] = energy;
    }
  }
}
```

Computes a single slice (const z)
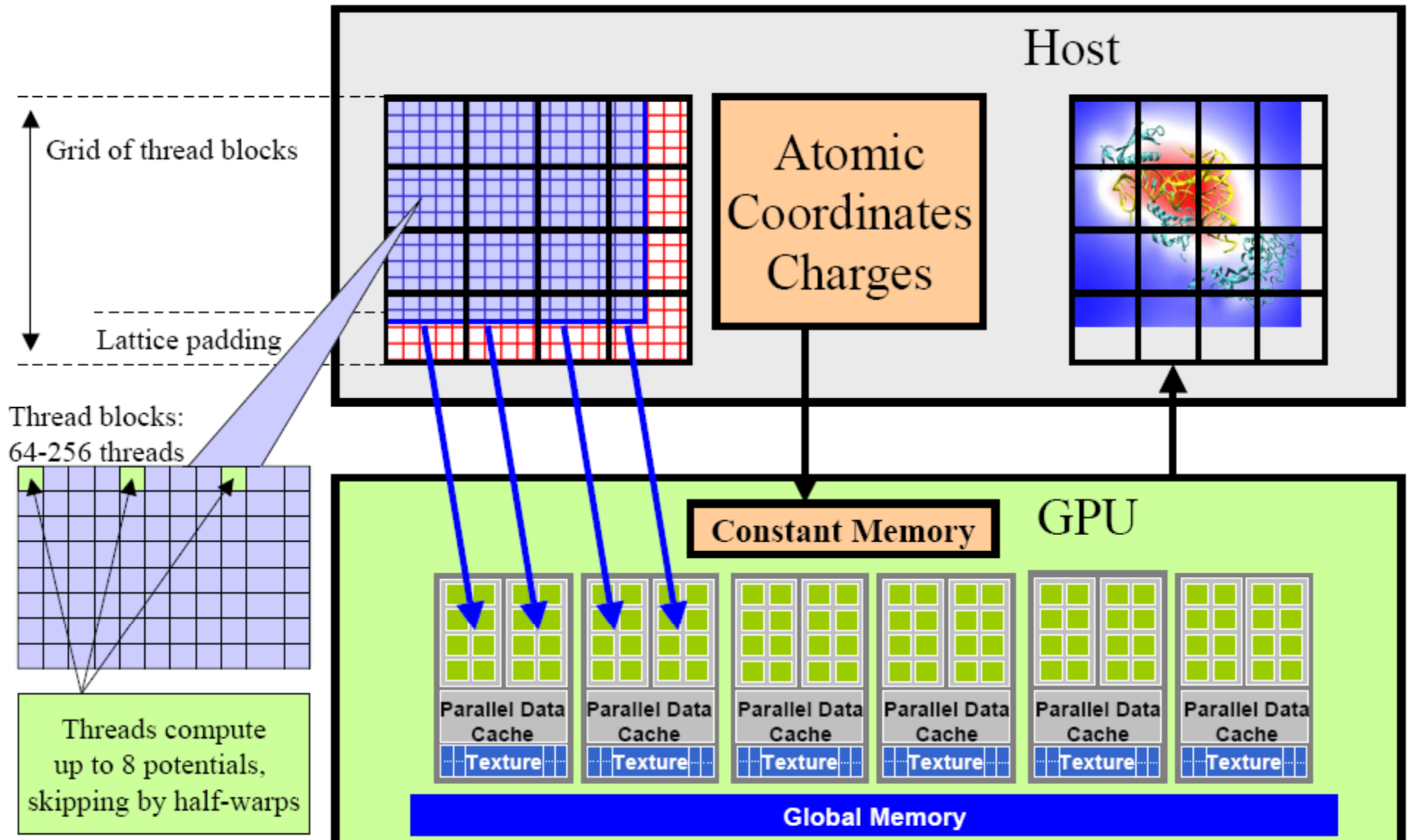
GPU Implementation

- Option 1: each thread calculates the contribution of one atom to all grid points
  - "Scatter"
- Option 2: each thread calculates the accumulated contributions of all atoms to one grid point
  - "Gather"
- Pros/cons?

Loop Transformation

- **Need perfectly nested loops**
  - as in MRI example

  - Move calculation of y into inner loop

  - Pros/cons?

```
for (j=0; j<grid.y; j++) {
    float y = gridspacing * (float) j;
    for (i=0; i<grid.x; i++) {
        float x = gridspacing * (float) i;
        float energy = 0.0f;
        for (n=0; n<atomarrdim; n+=4) {
            float dx = x - atoms[n    ];
            float dy = y - atoms[n+1];
            float dz = z - atoms[n+2];
            energy += atoms[n+3] / sqrtf(dx*dx + dy*dy + dz*dz);
        }
        energygrid[grid.x*grid.y*k + grid.x*j + i] = energy;
    }
}
```

DCS Kernel Design Overview

Grid of thread blocks

Lattice padding

Thread blocks: 64-256 threads

Threads compute up to 8 potentials, skipping by half-warps

Host

Atomic Coordinates Charges

GPU

Constant Memory

Parallel Data Cache — Texture

Parallel Data Cache — Texture

Parallel Data Cache — Texture

Parallel Data Cache — Texture

Parallel Data Cache — Texture

Parallel Data Cache — Texture

Global Memory

DCS Kernel Version 1

```
…
float curenergy = energygrid[outaddr];
float coorx = gridspacing * xindex;
float coory = gridspacing * yindex;
int atomid;
float energyval=0.0f;
 for (atomid=0; atomid<numatoms; atomid++) {
  float dx = coorx - atominfo[atomid].x;
  float dy = coory - atominfo[atomid].y;
  energyval += atominfo[atomid].w *
            rsqrtf(dx*dx + dy*dy + atominfo[atomid].z);
}
energygrid[outaddr] = curenergy + energyval;
```

Start global memory reads early. Kernel hides some of its own latency.

Only dependency on global memory read is at the end of the kernel…

qsqrtf(): reciprocal square root

DCS Kernel Version 1

...

```
float curenergy = energygrid[outaddr];
float coorx = gridspacing * xindex;
float coory = gridspacing * yindex;
int atomid;
float energyval=0.0f;
 for (atomid=0; atomid<numatoms; atomid++) {
  float dx = coorx - atominfo[atomid].x;
  float dy = coory - atominfo[atomid].y;
  energyval += atominfo[atomid].w *
            rsqrtf(dx*dx + dy*dy + atominfo[atomid].z);
 }
energygrid[outaddr] = curenergy + energyval;
```

Start global memory reads early. Kernel hides some of its own latency.

ILP vs. TLP

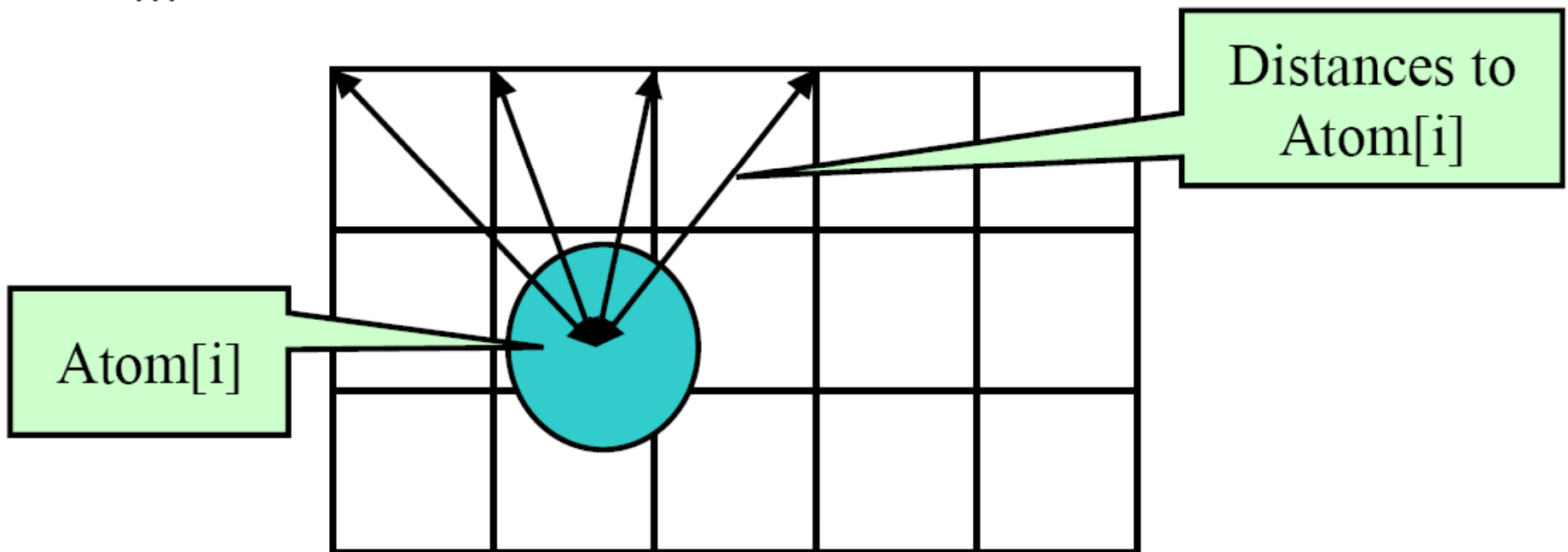atominfo[].z is already squared

Only dependency on global memory read is at the end of the kernel...

© David Kirk/NVIDIA and Wen-mei W. Hwu, 2007-2010
ECE408, University of Illinois, Urbana-Champaign

qsqrtf(): reciprocal square root
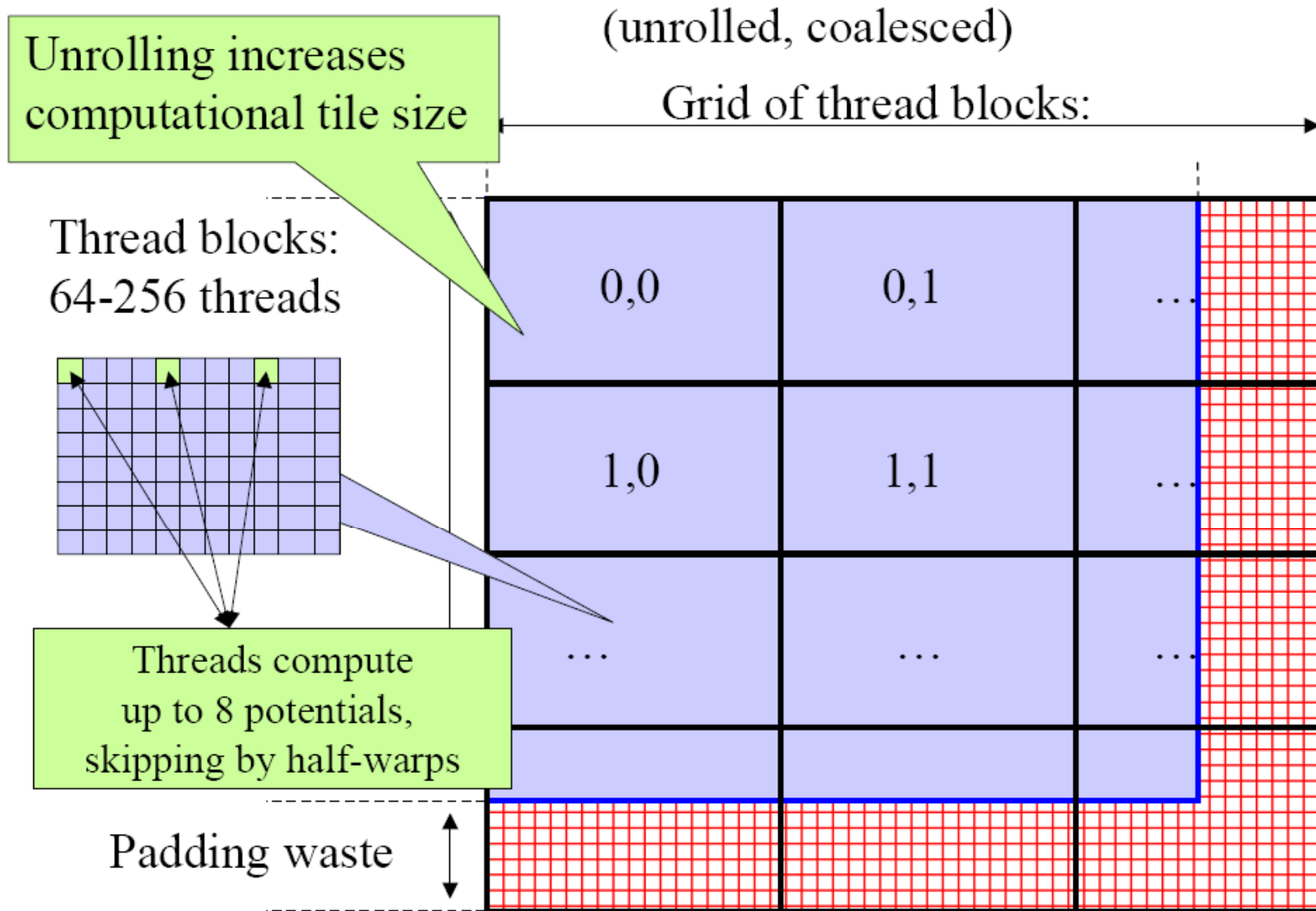
20

Information Reuse

DCS kernel Version 2

```
…for (atomid=0; atomid<numatoms; atomid++) {
    float dy = coory - atominfo[atomid].y;
    float dysqpdzsq = (dy * dy) + atominfo[atomid].z;
    float x = atominfo[atomid].x;
    float dx1 = coorx1 - x;
    float dx2 = coorx2 - x;
    float dx3 = coorx3 - x;
    float dx4 = coorx4 - x;
    float charge = atominfo[atomid].w;
    energyvalx1 += charge * rsqrtf(dx1*dx1 + dysqpdzsq);
    energyvalx2 += charge * rsqrtf(dx2*dx2 + dysqpdzsq);
    energyvalx3 += charge * rsqrtf(dx3*dx3 + dysqpdzsq);
    energyvalx4 += charge * rsqrtf(dx4*dx4 + dysqpdzsq);
}
```

Compared to non-unrolled kernel: memory loads are decreased by 4x, and FLOPS per evaluation are reduced, but register use is increased…

Memory Coalescing

- Two issues:

  - Each thread calculates potentials of four adjacent grid points

  - If grid width is not multiple of tile width, boundary management becomes complicated

Memory Layout for Coalescing

Unrolling increases computational tile size

(unrolled, coalesced)

Grid of thread blocks:

Thread blocks: 64-256 threads

Threads compute up to 8 potentials, skipping by half-warps

Padding waste

0,0	0,1	...
1,0	1,1	...
...	...	...

DCS Kernel Version 3

```
…float coory = gridspacing * yindex;
   float coorx = gridspacing * xindex;
   float gridspacing_coalesce = gridspacing * BLOCKSIZEX;
   int atomid;
   for (atomid=0; atomid<numatoms; atomid++) {
     float dy = coory - atominfo[atomid].y;
     float dyz2 = (dy * dy) + atominfo[atomid].z;
     float dx1 = coorx - atominfo[atomid].x;
[…]
     float dx8 = dx7 + gridspacing_coalesce;
     energyvalx1 += atominfo[atomid].w * rsqrtf(dx1*dx1 + dyz2);
[…]
     energyvalx8 += atominfo[atomid].w * rsqrtf(dx8*dx8 + dyz2);
   }
   energygrid[outaddr                     ] += energyvalx1;
[...]
   energygrid[outaddr+7*BLOCKSIZEX] += energyvalx7;
```
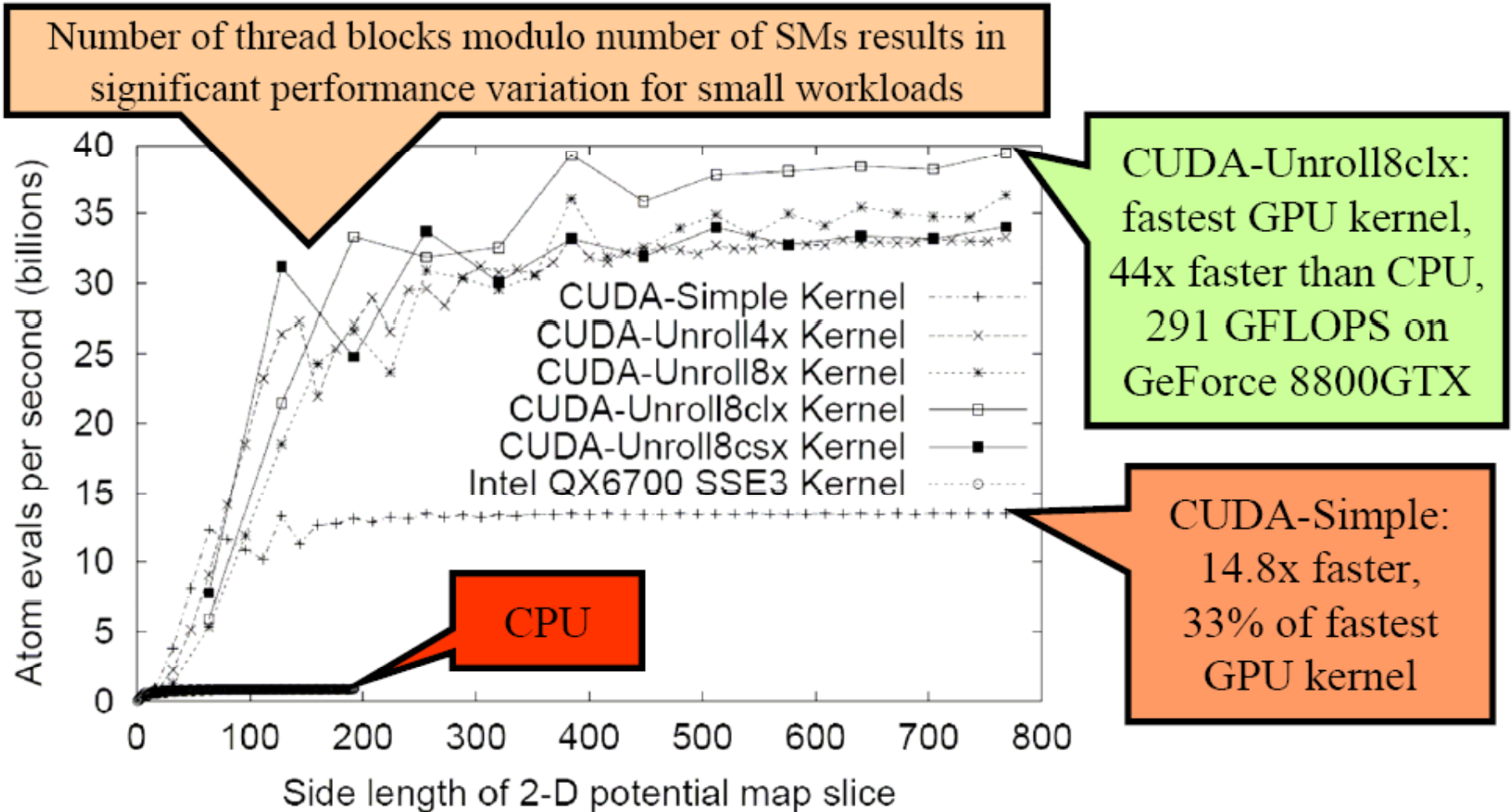
Points spaced for memory coalescing

Reuse partial distance components $dy^2 + dz^2$

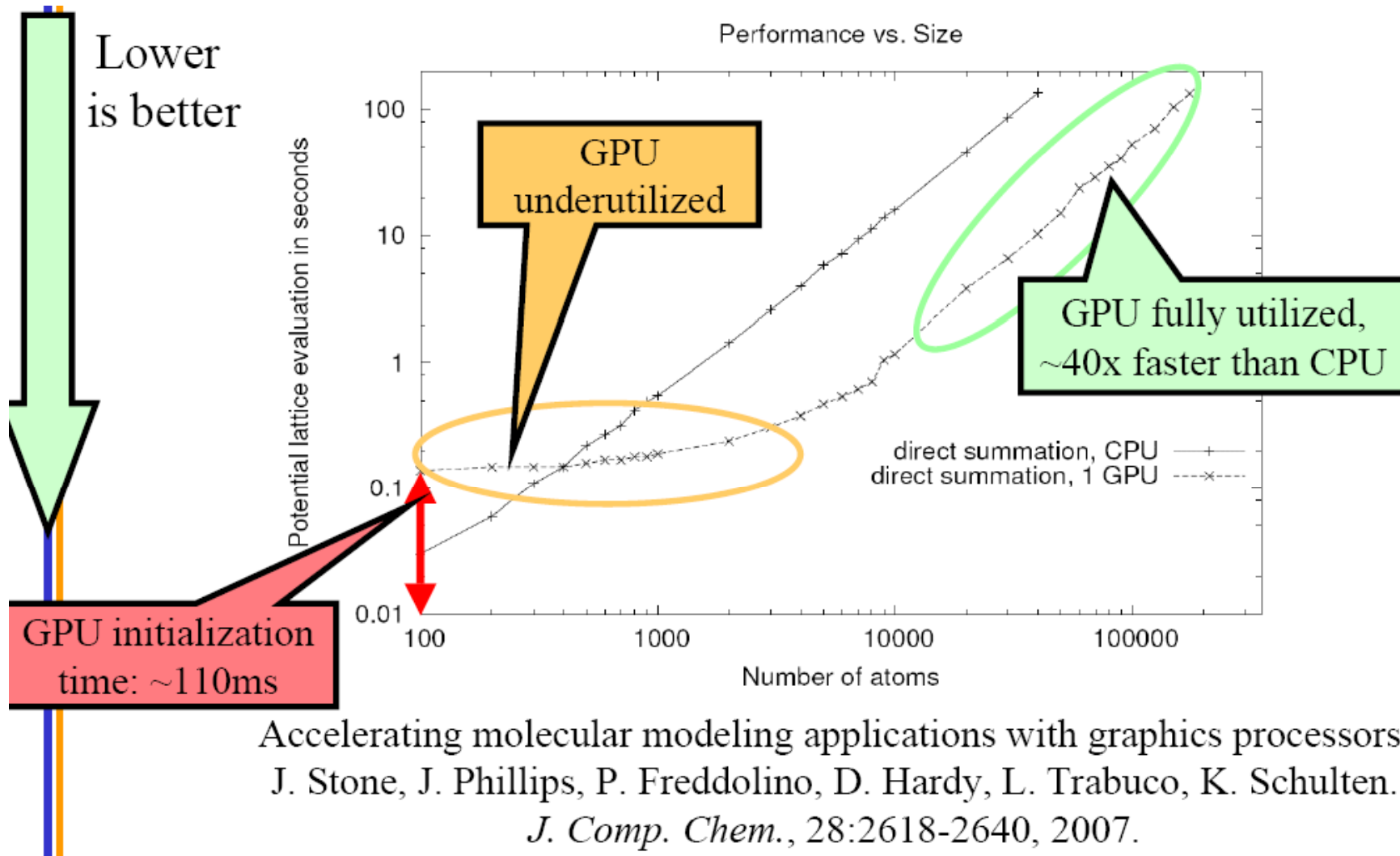Global memory ops occur only at the end of the kernel, decreases register use

ILP vs. TLP

Performance Comparison

Number of thread blocks modulo number of SMs results in significant performance variation for small workloads

CUDA-Unroll8clx: fastest GPU kernel, 44x faster than CPU, 291 GFLOPS on GeForce 8800GTX

CUDA-Simple: 14.8x faster, 33% of fastest GPU kernel

CPU

CUDA-Simple Kernel
CUDA-Unroll4x Kernel
CUDA-Unroll8x Kernel
CUDA-Unroll8clx Kernel
CUDA-Unroll8csx Kernel
Intel QX6700 SSE3 Kernel

Atom evals per second (billions)

Side length of 2-D potential map slice

GPU computing. J. Owens, M. Houston, D. Luebke, S. Green, J. Stone, J. Phillips. *Proceedings of the IEEE*, 96:879-899, 2008.

CPU vs. CPU-GPU Comparison

Accelerating molecular modeling applications with graphics processors.
J. Stone, J. Phillips, P. Freddolino, D. Hardy, L. Trabuco, K. Schulten.
J. Comp. Chem., 28:2618-2640, 2007.

UIUC ECE 598HK

Computational Thinking for Many-core Computing

Input Binning

Objective

- To understand how data scalability problems in gather parallel execution motivate input binning

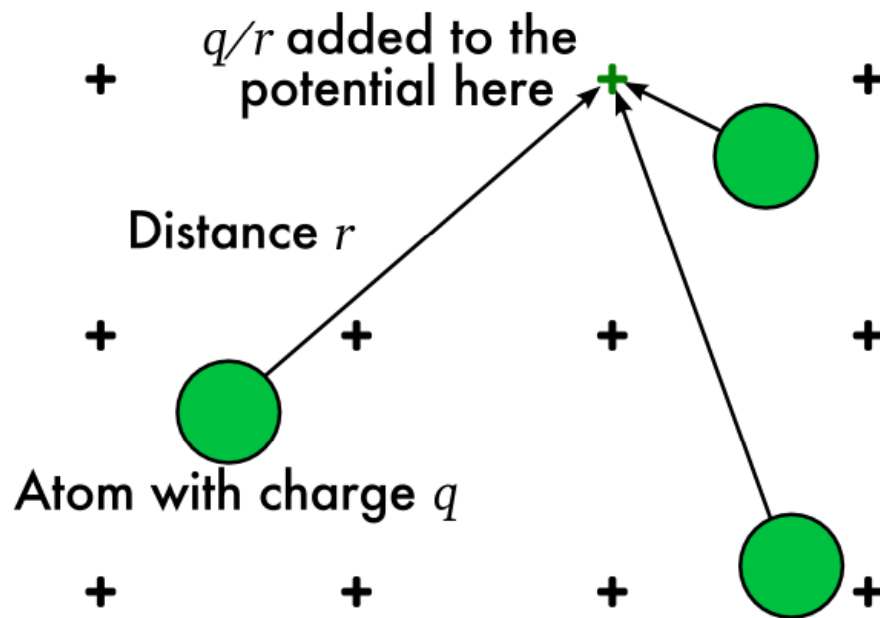- To learn basic input binning techniques

- To understand common tradeoffs in input binning

Scatter to Gather Transformation

in

out

Thread 1   Thread 2 · · ·

in

Thread 1   Thread 2 · · ·

out

However

- Input tends to be much less regular than output
  - It may be difficult for each thread to efficiently locate all inputs relevant to its output
  - Or, to efficiently exclude all inputs irrelevant to its output
- In a naïve arrangement, all threads may have to process all inputs to decide if each input is relevant to its output
  - This makes execution time scale poorly with data set size
  - Important problem when processing large data sets

DCS Algorithm for Electrostatic Potentials Revisited

q/r added to the potential here

Distance r

Atom with charge q

- At each grid point, sum the electrostatic potential from all atoms
  - All threads read all inputs
- Highly data-parallel
- But has quadratic complexity
  - Number of grid points $\times$ number of atoms
  - Both proportional to volume
  - Poor data scalability

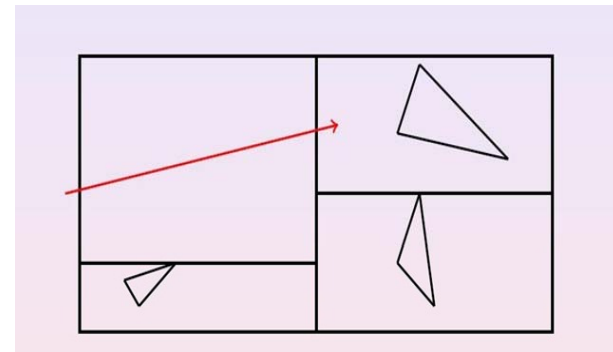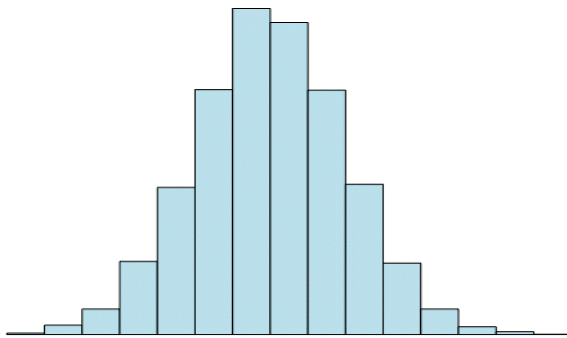# Algorithm for Electrostatic Potentials With a Cutoff

Atoms outside cutoff distance are skipped

- Ignore atoms beyond a *cutoff distance*, r_c
  - Typically 8Å-12Å
  - Long-range potential may be computed separately
- Number of atoms within cutoff distance is roughly constant (uniform atom density)
  - 200 to 700 atoms within 8Å-12Å cutoff sphere for typical biomolecular structures

Implementation Challenge

- For each tile of grid points, we need to identify the set of atoms that need to be examined
  - One could naively examine all atoms and only use the ones whose distance is within the given range
  - But this examination still takes time, and brings the time complexity right back to
    - number of atoms × number of grid points
  - Each thread needs to avoid examining the atoms outside the range of its grid point(s)
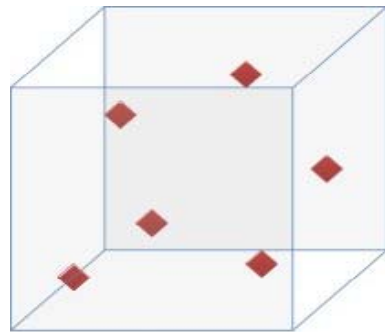
Binning

- A process that groups data to form a chunk called *bin*

- Helps problem solving due to data coarsening

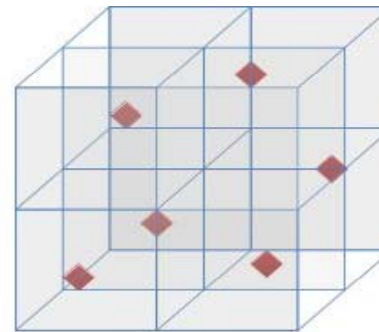- Uniform bin arrays, Variable bins, KD Trees, …

Binning for Cut-Off Potential

- Divide the simulation volume with non-overlapping uniform cubes

- Every atom in the simulation volume falls into a cube based on its spatial location
  - Bins represent location property of atoms

- After binning, each cube has a unique index in the simulation space for easy parallel access
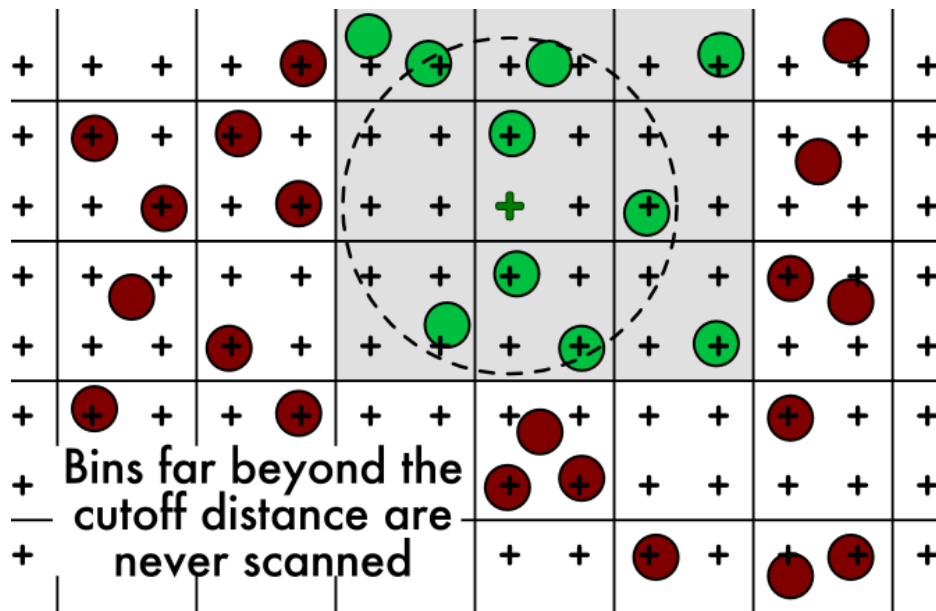
(a) Simulation volume

(b) Simulation volume with eight bins

Spatial Sorting Using Binning

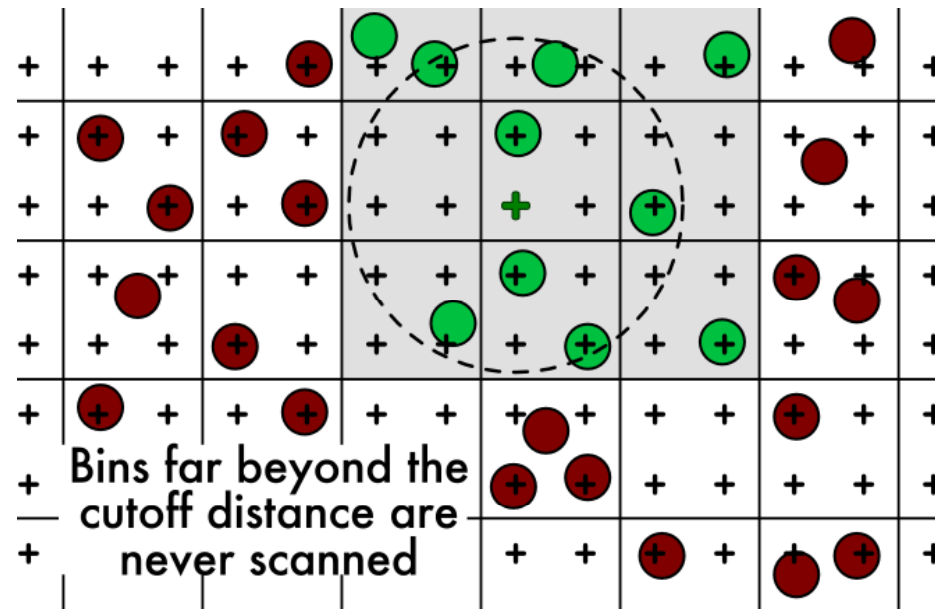Bins far beyond the cutoff distance are never scanned

- Presort atoms into *bins* by location in space
- Each bin holds several atoms
- Cutoff potential only uses bins within r_c
  - Yields a linear complexity cutoff potential algorithm

Bin Size Considerations

- Capacity of atom bins needs to be balanced
  - Too large – many dummy atoms in bins
  - Too small – some atoms will not fit into bins
  - Target bin capacity to cover more than 95% or atoms

- CPU places all atoms that do not fit into bins into an overflow bin
  - Use a CPU sequential algorithm to calculate their contributions to the energy grid lattice points.
  - CPU and GPU can do potential calculations in parallel

Bin Design

- Uniform sized/capacity bins allow array implementation
  - And the relative offset list approach
- Bin capacity should be big enough to contain all the atoms that fall into a bin
  - Cut-off will screen away atoms that weren't processed
  - Performance penalty if too many are screened away

Bins far beyond the cutoff distance are never scanned

Going from DCS Kernel to Large Bin Cut-off Kernel

- Adaptation of techniques from the direct Coulomb summation kernel for a cutoff kernel

- Atoms are stored in constant memory as with DCS kernel

- CPU loops over potential map regions that are $(24\text{Å})^3$ in volume (cube containing cutoff sphere)

- Large bins of atoms are appended to the constant memory atom buffer until it is full, then GPU kernel is launched

- Host loops over map regions reloading constant memory and launching GPU kernels until completion
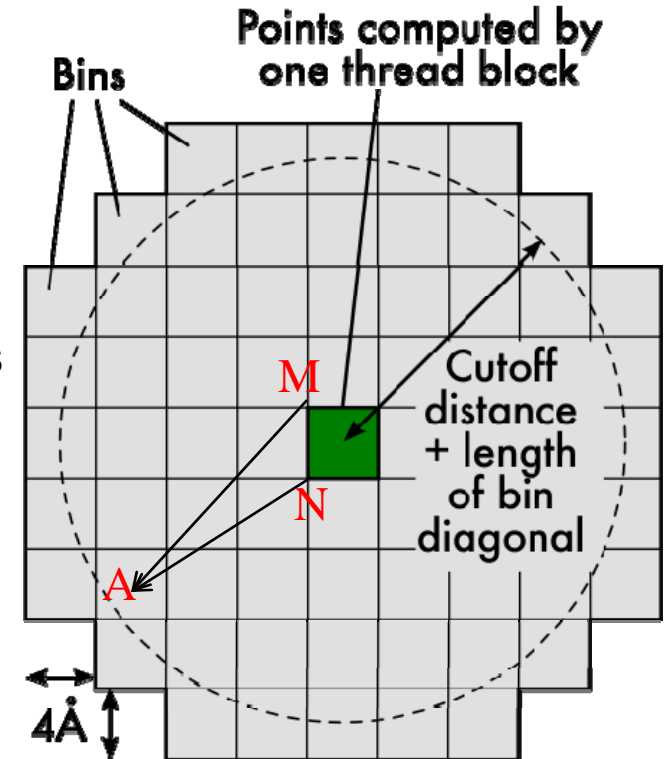
Large Bin Design Concept

- Map regions are $(24\text{Å})^3$ in volume
- Regions are sized large enough to provide the GPU enough work in a single kernel launch
  - $(48 \text{ lattice points})^3$ for lattice with 0.5Å spacing
  - Small bins don't provide the GPU enough work to utilize all SMs, to amortize constant memory update time, or kernel launch overhead

Large-bin Cutoff Kernel Evaluation

- $6\times$ speedup relative to fast CPU version
- Work-inefficient
  - Coarse spatial hashing into $(24\text{Å})^3$ bins
  - Only 6.5% of the atoms a thread tests are within the cutoff distance
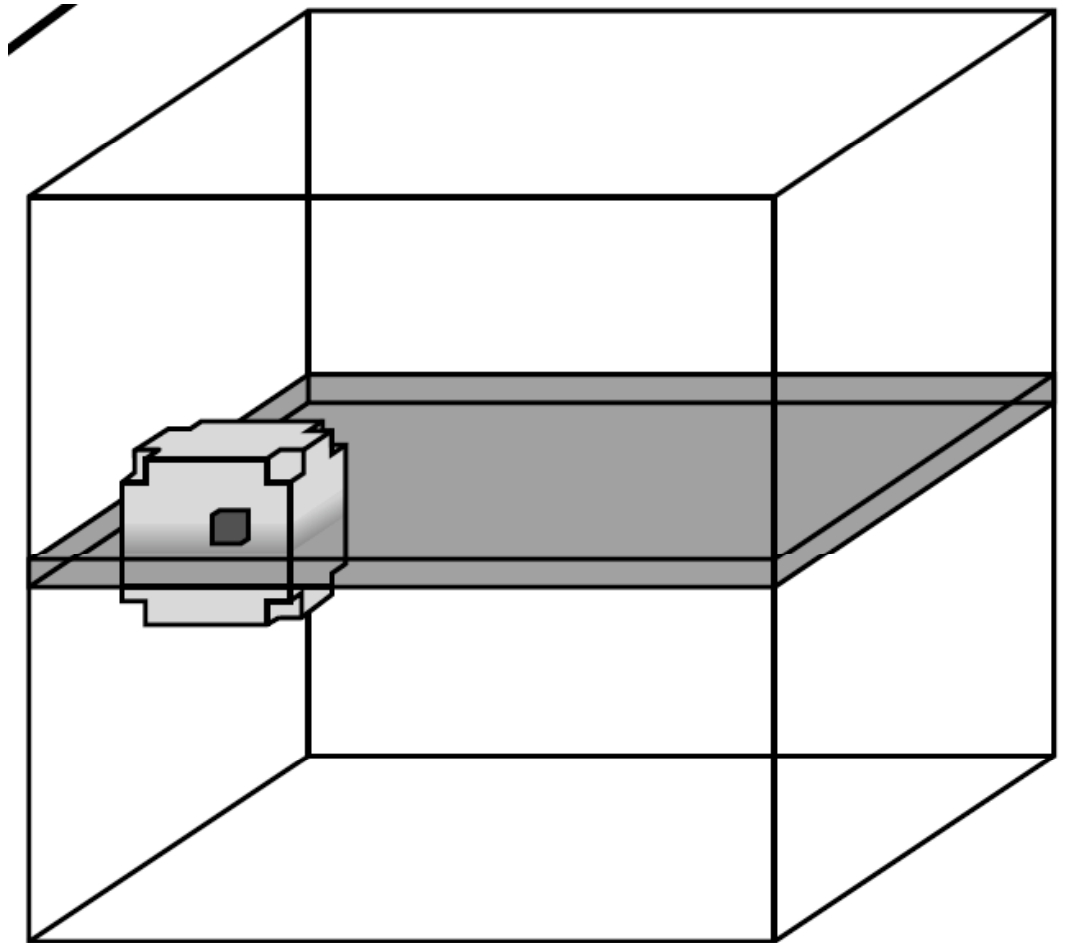- Better adaptation of the algorithm to the GPU will gain another $2.5\times$

Improving Work Efficiency

- Thread block examines atom bins up to the cutoff distance
  - Use a sphere of bins
  - All threads in a block scan the same bins and atoms
    - No hardware penalty for multiple simultaneous reads of the same address
    - Simplifies fetching of data
  - The sphere has to be big enough to cover all grid point at corners
  - There will be a small level of divergence
    - Not all grid points processed by a thread block relate to all atoms in a bin the same way
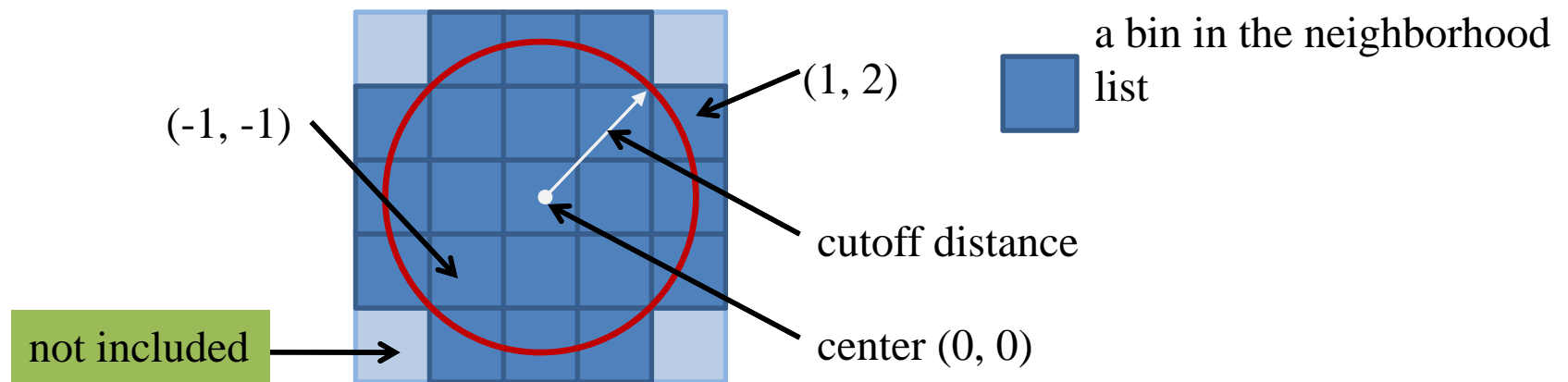   - (A within cut-off distance of N but outside cut-off of M)

Points computed by one thread block

Bins

M

N

A

Cutoff distance + length of bin diagonal

4Å

The Neighborhood is a volume

- **Calculating and specifying all bin indexes of the sphere can be quite complex**
  - Rough approximations reduce efficiency

Neighborhood Offset List (Pre-calculated)

- A list of relative offsets enumerating the bins that are located within the cutoff distance for a given location in the simulation volume

- Detection of surrounding atoms becomes realistic for output grid points
  - By visiting bins in the neighborhood offset list and iterating over the atoms they contain
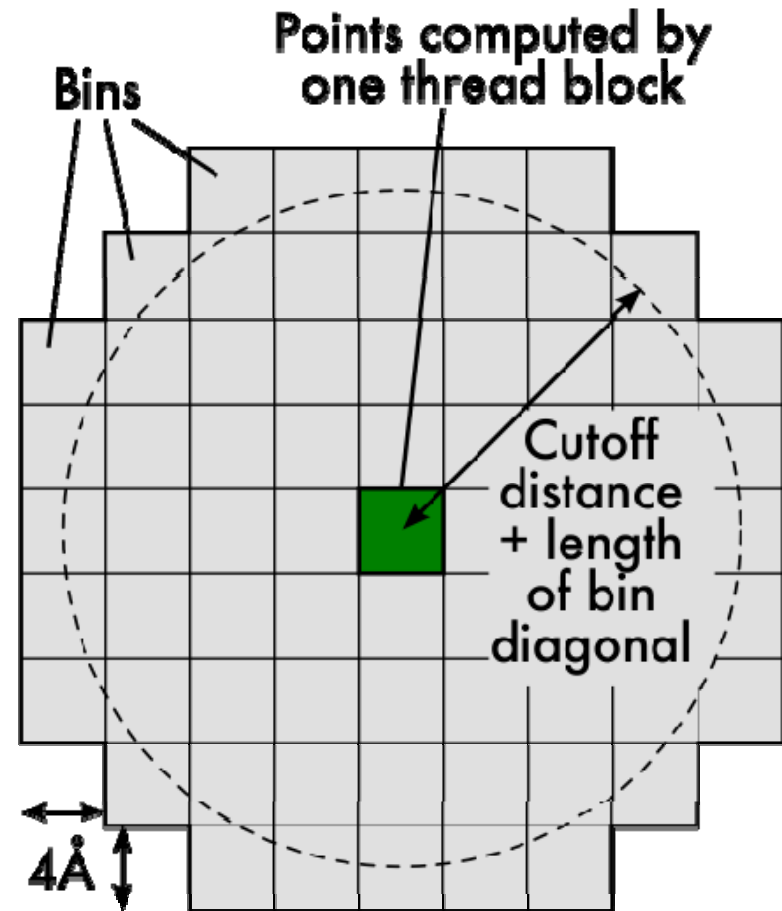

a bin in the neighborhood list

(1, 2)

(-1, -1)

cutoff distance

center (0, 0)

not included

Performance

- O(MN') where M and N' are the number of output grid points and atoms in the neighborhood offset list, respectively

  – In general, N' is small compared to the number of all atoms

- Works well if the distribution of atoms is uniform

Details on Small Bin Design

- For 0.5Å lattice spacing, a $(4Å)^3$ cube of the potential map is computed by each thread block

  - $8 \times 8 \times 8$ potential map points
  - 128 threads per block (4 points/thread)
  - 34% of examined atoms are within cutoff distance

Bins

Points computed by one thread block

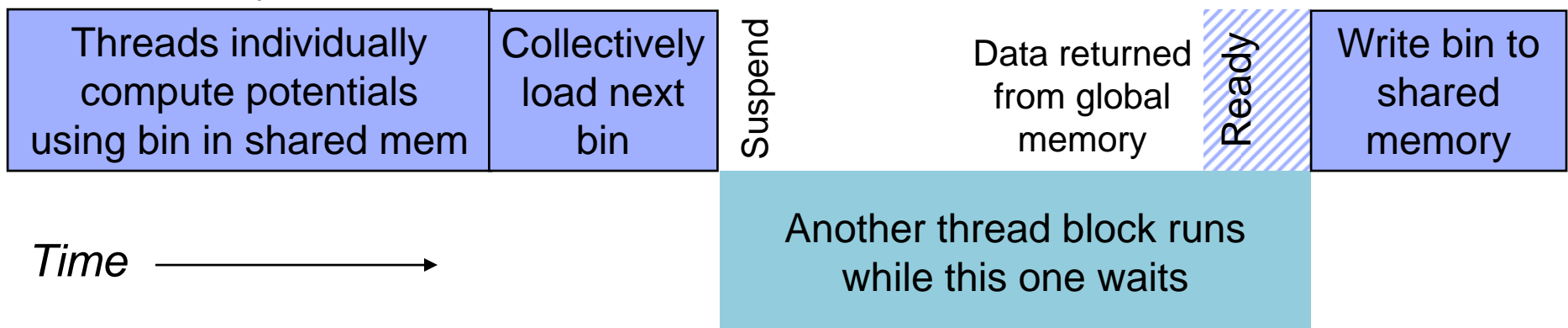Cutoff distance + length of bin diagonal

4Å

More Design Considerations for the Cutoff Kernel

- High memory throughput to atom data essential

  - Group threads together for locality

  - Fetch bins of data into shared memory

  - Structure atom data to allow fetching

- After taking care of memory demand, optimize to reduce instruction count

  - Loop and instruction-level optimization

Tiling Atom Data

- Shared memory used to reduce Global Memory bandwidth consumption
  - Threads in a thread block collectively load one bin at a time into shared memory
  - Once loaded, threads scan atoms in shared memory
  - Reuse: Loaded bins used 128 times

Execution cycle of a thread block

| Threads individually compute potentials using bin in shared mem | Collectively load next bin | Suspend | Data returned from global memory | Ready | Write bin to shared memory |

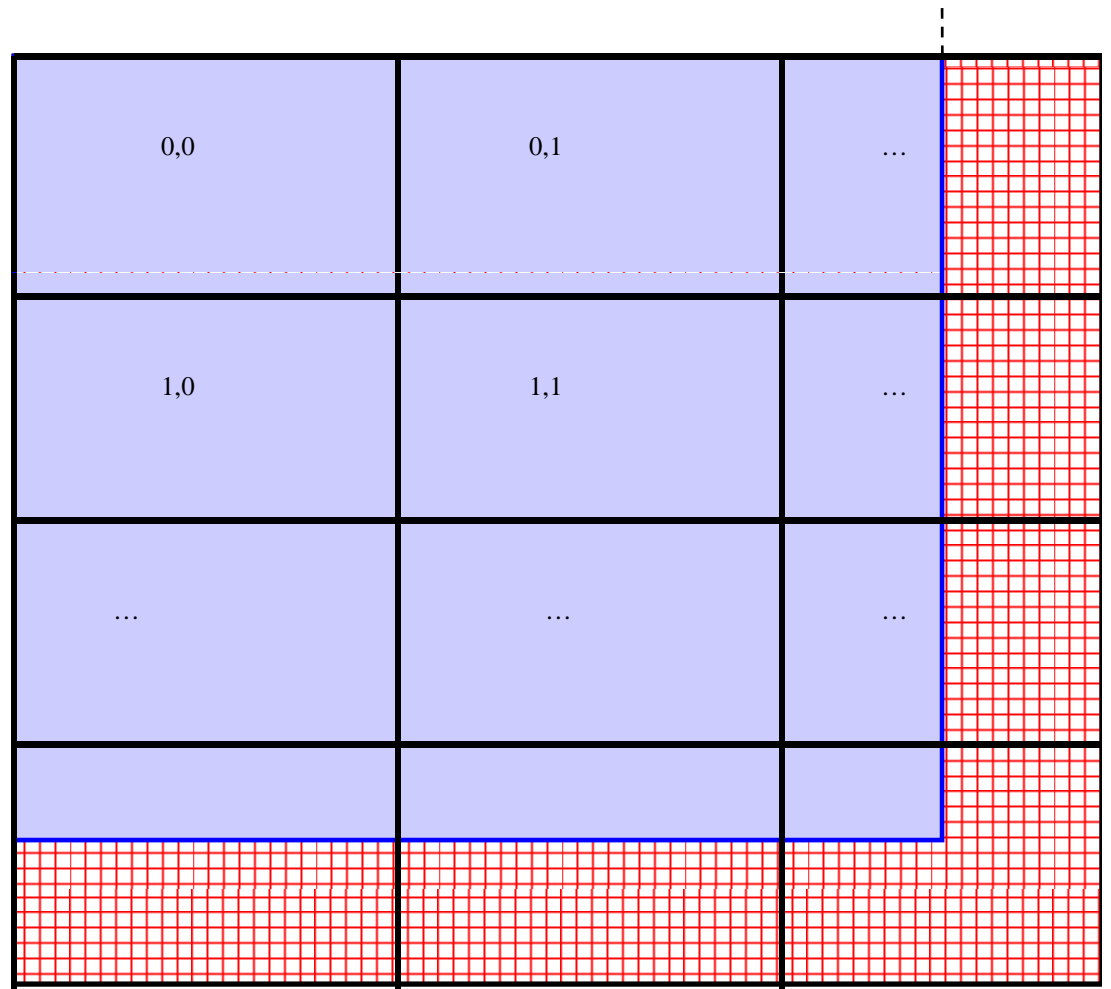Another thread block runs while this one waits

Time ⟶

Handling Overfull Bins

- In typical use, 2.6% of atoms exceed bin capacity
- Spatial sorting puts these into a list of extra atoms
- Extra atoms processed by the CPU
  - Computed with CPU-optimized algorithm
  - Takes about 66% as long as GPU computation
  - Overlapping GPU and CPU computation yields additional speedup
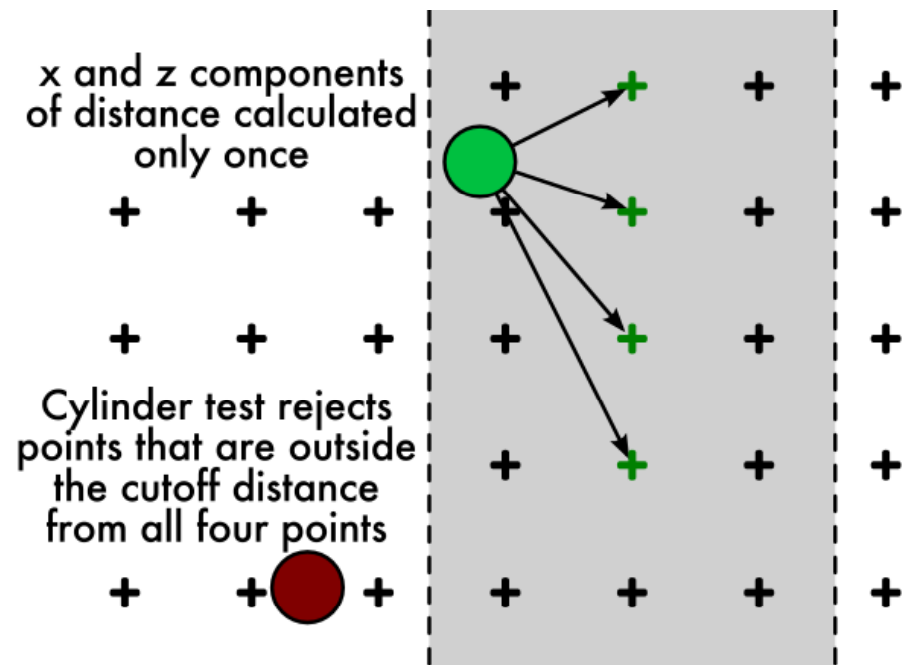 - CPU performs final integration of grid data

CPU Grid Data Integration

- Effect of overflow atoms are added to the CPU master energygrid array

- Slice of grid point values calculated by GPU are added into the master energygrid array while removing the padded elements

GPU Thread Coarsening

- Each thread computes potentials at four potential map points
  - Reuse x and z components of distance calculation
  - Check x and z components against cutoff distance (cylinder test)
- Exit inner loop early upon encountering the first empty slot in a bin

x and z components of distance calculated only once

Cylinder test rejects points that are outside the cutoff distance from all four points

GPU Thread Inner Loop

Exit when an empty atom bin entry is encountered

Cylinder test

Cutoff test and potential value calculation

```
for (i = 0;  i < BIN_DEPTH;  i++) {
  aq = AtomBinCache[i].w;
  if (aq == 0) break;

  dx = AtomBinCache[i].x - x;
  dz = AtomBinCache[i].z - z;
  dxdz2 = dx*dx + dz*dz;
  if (dxdz2 > cutoff2) continue;

  dy = AtomBinCache[i].y - y;
  r2 = dy*dy + dxdz2;
  if (r2 < cutoff2)
    poten0 += aq * rsqrtf(r2);
    // Simplified example

  dy = dy - 2 * grid_spacing;
  /* Repeat three more times */
}
```
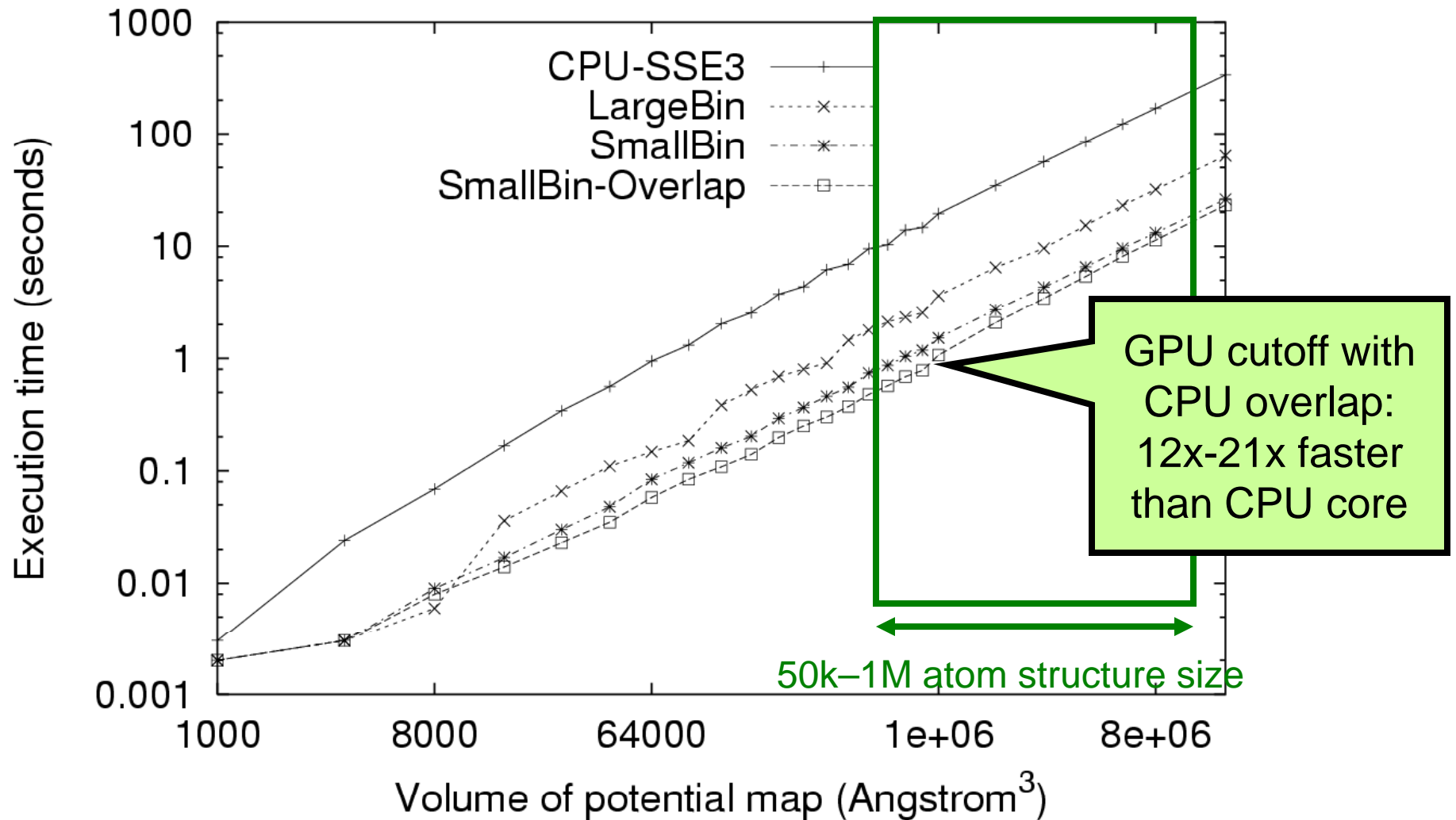
Cutoff Summation Runtime

GPU cutoff with CPU overlap: 12x-21x faster than CPU core

50k–1M atom structure size

Summary

- Large bins allow re-use of all-input kernels with little code change
    - But work efficiency can be very low
- Use of small-sized bins require more sophisticated kernel code to traverse list of small bins
    - Much higher work efficiency
    - Small bins also serve as tiles for locality
- CPU processes overflow atoms from fixed capacity bins

Sparse Matrix-Vector Multiplication
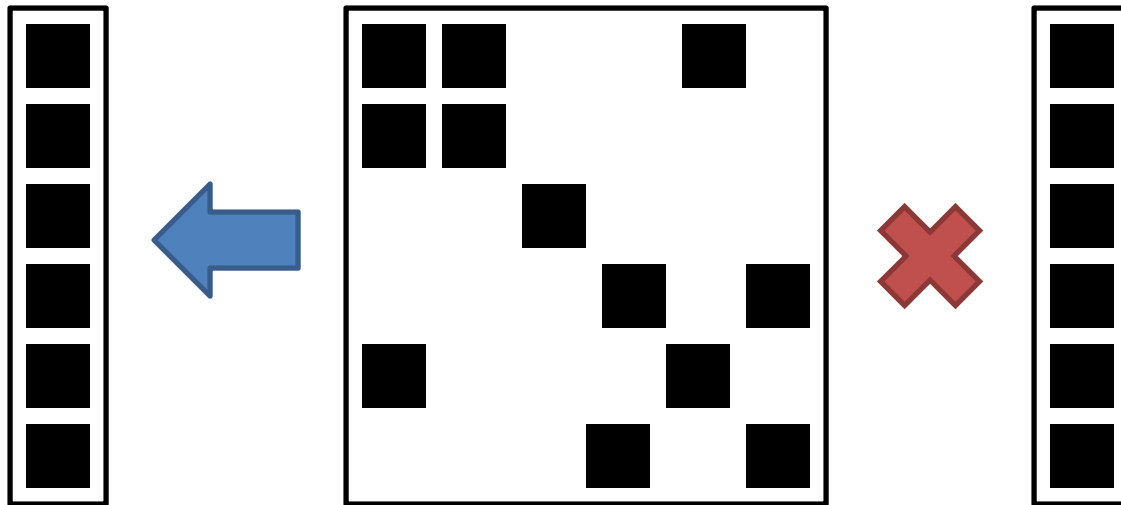
slides by

Jared Hoberock and David Tarjan

(Stanford CS 193G)

Overview

- GPUs deliver high Sparse Matrix Vector (SpMV) performance

- No one-size-fits-all approach
  - Match method to matrix structure

- Exploit structure when possible
  - Fast methods for regular portion
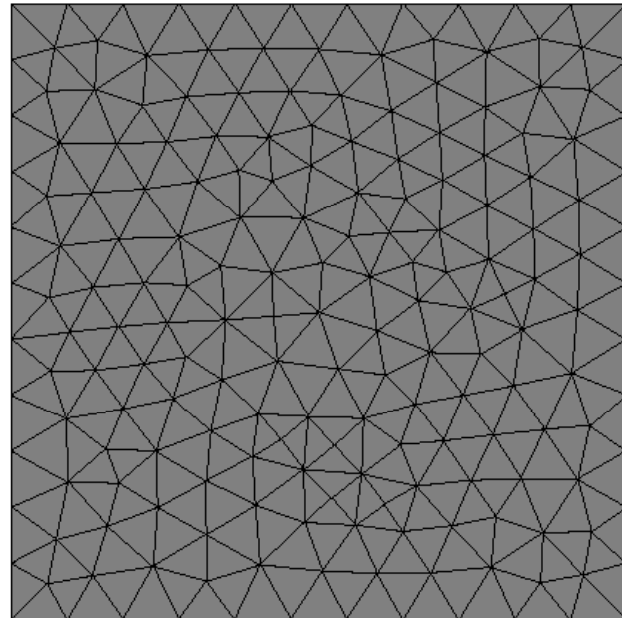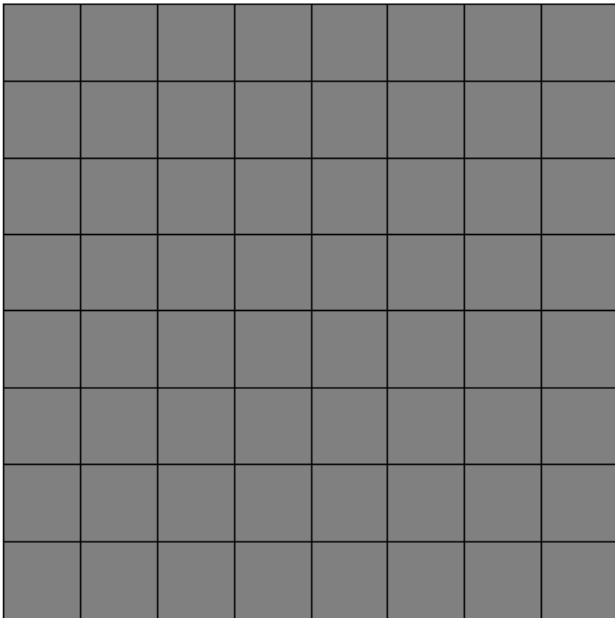 - Robust methods for irregular portion

Characteristics of SpMV

- Memory bound
  - FLOP : MemOp ratio is very low
- Generally irregular & unstructured
  - Unlike dense matrix operations
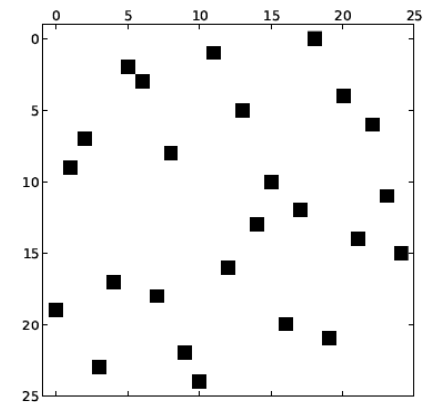
Finite-Element Methods

- Discretized on structured or unstructured meshes
  - Determines matrix sparsity structure

Objectives

- Expose sufficient parallelism
  - Develop 1000s of independent threads

- Minimize execution path divergence
  - SIMD utilization

- Minimize memory access divergence
  - Memory coalescing

Sparse Matrix Formats

(DIA) Diagonal

(ELL) ELLPACK

(CSR) Compressed Row

(HYB) Hybrid

(COO) Coordinate

Structured   Unstructured

Compressed Sparse Row (CSR)

- Rows laid out in sequence
- Inconvenient for fine-grained parallelism

CSR (scalar) kernel

- One thread per row
  - Poor memory coalescing
  - Unaligned memory access

CSR (vector) kernel

- One SIMD vector or *warp* per row
  - Partial memory coalescing
  - Unaligned memory access

ELLPACK (ELL)

- Storage for K nonzeros per row
  - Pad rows with fewer than K nonzeros
  - Inefficient when row length varies

Hybrid Format

- ELL handles *typical* entries
- COO handles *exceptional* entries
  - Implemented with segmented reduction

Exposing Parallelism

- ## DIA, ELL & CSR (scalar)
  - One thread per row

- ## CSR (vector)
  - One warp per row

- ## COO
  - One thread per nonzero

Finer Granularity

Exposing Parallelism

Execution Divergence

- Variable row lengths can be problematic
  - Idle threads in CSR (scalar)
  - Idle processors in CSR (vector)

- Robust strategies exist
  - COO is insensitive to row length

Memory Access Divergence

- **Uncoalesced memory access is costly**
  - Sometimes mitigated by cache

- **Misaligned access is suboptimal**
  - Align matrix format to coalescing boundary

- **Access to matrix representation**
  - DIA, ELL and COO are fully coalesced
  - CSR (vector) is partially coalesced
  - CSR (scalar) is seldom coalesced

Performance Comparison

System	Cores	Clock (GHz)	Notes
GTX 285	240	1.5	NVIDIA GeForce GTX 285
Cell	8 (SPEs)	3.2	IBM QS20 Blade (half)
Core i7	4	3.0	Intel Core i7 (Nehalem)

Sources:

Implementing Sparse Matrix-Vector Multiplication on Throughput-Oriented Processors
N. Bell and M. Garland, Proc. Supercomputing '09, November 2009

Optimization of Sparse Matrix-Vector Multiplication on Emerging Multicore Platforms
Samuel Williams et al., Supercomputing 2007.

Performance Comparison

ELL kernel

```
__global__ void ell_spmv(const int num_rows,          const int num_cols,
                          const int num_cols_per_row, const int stride,
                          const double * Aj,           const double * Ax,
                          const double * x,                  double * y)
{
    const int thread_id = blockDim.x * blockIdx.x + threadIdx.x;
    const int grid_size = gridDim.x * blockDim.x;

    for (int row = thread_id; row < num_rows; row += grid_size) {
        double sum = y[row];

        int offset = row;

        for (int n = 0; n < num_cols_per_row; n++) {
            const int col = Aj[offset];

            if (col != -1)
                sum += Ax[offset] * x[col];

            offset += stride;
        }

        y[row] = sum;
    }
}
```

```
#include <cusp/hyb_matrix.h>
#include <cusp/io/matrix_market.h>
#include <cusp/krylov/cg.h>

int main(void)
{
    // create an empty sparse matrix structure (HYB format)
    cusp::hyb_matrix<int, double, cusp::device_memory> A;

    // load a matrix stored in MatrixMarket format
    cusp::io::read_matrix_market_file(A, "5pt_10x10.mtx");

    // allocate storage for solution (x) and right hand side (b)
    cusp::array1d<double, cusp::device_memory> x(A.num_rows, 0);
    cusp::array1d<double, cusp::device_memory> b(A.num_rows, 1);

    // solve linear system with the Conjugate Gradient method
    cusp::krylov::cg(A, x, b);

    return 0;
}
```


cusplibrary.github.com

A library for **sparse linear algebra** and **graph** computations on CUDA

Summed Area Tables

Patrick Cozzi
University of Pennsylvania
CIS 565 - Spring 2011

Summed Area Table

- Summed Area Table (SAT): 2D table where each element stores the sum of all elements in an input image between the lower left corner and the entry location.

Summed Area Table

- Example:

Input image

2	1	0	0
0	1	2	0
1	2	1	0
1	1	0	2

SAT

4	9	12	14
2	6	9	11
2	5	6	8
1	2	2	4

$$(1 + 1 + 0) + (1 + 2 + 1) + (0 + 1 + 2) = 9$$

Summed Area Table

- Benefit
  - Used to compute different width filters at every pixel in the image in constant time per pixel
  - Just sample four pixels in SAT:

$$s_{filter} = \frac{s_{ur} - s_{ul} - s_{lr} + s_{ll}}{w \times h},$$

Summed Area Table

- Uses
  - Glossy environment reflections and refractions
  - Approximate depth of field

Summed Area Table

Input image

2	1	0	0
0	1	2	0
1	2	1	0
1	1	0	2

SAT

Summed Area Table

Input image

2	1	0	0
0	1	2	0
1	2	1	0
1	1	0	2

SAT

1			

Summed Area Table

Input image

2	1	0	0
0	1	2	0
1	2	1	0
1	**1**	0	2

SAT

1	**2**		

Summed Area Table

Input image

2	1	0	0
0	1	2	0
1	2	1	0
1	**1**	**0**	2

SAT

1	2	**2**	

Summed Area Table

Input image

2	1	0	0
0	1	2	0
1	2	1	0
1	**1**	**0**	**2**

SAT

1	2	2	**4**

Summed Area Table

Input image

2	1	0	0
0	1	2	0
1	2	1	0
1	1	0	2

SAT

2			
1	2	2	4

Summed Area Table

Input image

2	1	0	0
0	1	2	0
1	**2**	1	0
1	**1**	0	2

SAT

2	**5**		
1	2	2	4

Summed Area Table

Input image

2	1	0	0
0	1	2	0
1	2	1	0
1	1	0	2

SAT

4	9		
2	6	9	11
2	5	6	8
1	2	2	4

Summed Area Table

Input image

2	1	0	0
0	1	2	0
1	2	1	0
1	1	0	2

SAT

4	9	12	
2	6	9	11
2	5	6	8
1	2	2	4

Summed Area Table

Input image

2	1	0	0
0	1	2	0
1	2	1	0
1	1	0	2

SAT

4	9	12	14
2	6	9	11
2	5	6	8
1	2	2	4

Summed Area Table

How would you implement
this on the GPU?

Summed Area Table

- Recall Inclusive Scan:

0	1	2	3	4	5	6	7
0	1	3	6	10	15	21	28

Summed Area Table

- Step 1 of 2:

Input image

2	1	0	0
0	1	2	0
1	2	1	0
1	1	0	2

Partial SAT

2	3	3	3
0	1	3	3
1	3	4	4
1	2	2	4

One inclusive scan for each row

Summed Area Table

- Step 2 of 2:

Partial SAT

2	3	3	3
0	1	3	3
1	3	4	4
1	2	2	4

Final SAT

4	9	12	14
2	6	9	11
2	5	6	8
1	2	2	4

One inclusive scan for each
Column, bottom to top