Modern C++ Programming

19. Performance Optimization I

Basic Concepts

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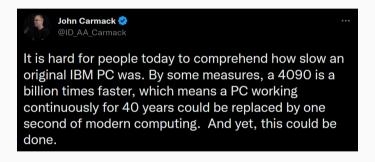
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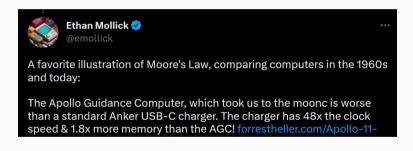
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Overview

Performance and Technological Progress

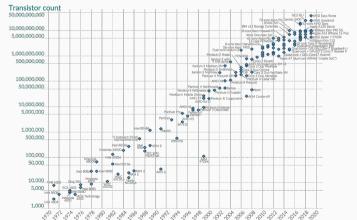


Performance and Technological Progress

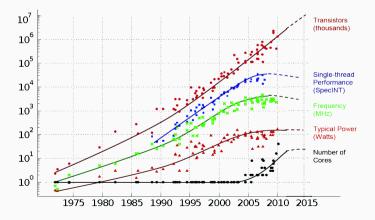


"The number of <u>transistors</u> incorporated in a chip will approximately double every 24 months." (40% per year)

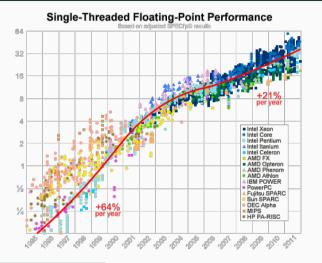
Gordon Moore, Intel co-founder



The Moore's Law is not (yet) dead but the same concept is not true for *clock* frequency, single-thread performance, power consumption, and cost. How we can provide value?



Single-Thread Performance Trend



Reasons for Optimizing

- In the first decades, the *computer performance was extremely limited*. Low-level optimizations were essential to fully exploit the hardware
- Modern systems provide much higher performance, but we cannot more rely on hardware improvement on short-period
- Performance and efficiency add market value (fast program for a given task), e.g. search, page loading, etc.
- Optimized code uses less resources, e.g. in a program that runs on a server for months or years, a small reduction in the execution time/power consumption translates in a big saving of power consumption

The Role of Software Engineering and Algorithms

Forget Moore's Law. Algorithms drive technology forward

"Algorithmic improvements make more efficient use of existing resources and allow computers to do a task faster, cheaper, or both. Think of how easy the smaller MP3 format made music storage and transfer. That compression was because of an algorithm."

Technology	01010011 01100011 01101001 01100101 01101110 01100011 01100101 00000000				
	Software	Algorithms	Hardware architecture		
Opportunity	Software performance engineering	New algorithms	Hardware streamlining		
Examples	Removing software bloat	New problem domains	Processor simplification		
	Tailoring software to hardware features	New machine models	Domain specialization		

- Forget Moore's Law
- What will drive computer performance after Moore's law?

Software Optimization is Complex

Going the Other Way

- Computing systems are unfathomably complex
- Optimization is complicated and surprising
- Doing something sensible had opposite effectWe often try clever things that don't work
- ...

How about trying something silly then?

from "Speed is Found in the Minds of People",

Andrei Alexandrescu, CppCon 2019

References

- Optimized C++, Kurt Guntheroth
- Awesome C/C++ performance optimization resources, Bartlomiej Filipek
- Optimizing C++, wikibook
- Optimizing software in C++, Agner Fog
- Hacker Delight (2nd), Henry S. Warren
- Algorithms for Modern Hardware

Basic Concepts

The **asymptotic analysis** refers to estimate the execution time or memory usage as function of the input size (the *order of growing*)

The asymptotic behavior is opposed to a low-level analysis of the code (instruction/loop counting/weighting, cache accesses, etc.)

Drawbacks:

- The worst-case is not the average-case
- Asymptotic complexity does not consider small inputs (think to insertion sort)
- The hidden constant can be relevant in practice
- Asymptotic complexity does not consider instructions cost and hardware details

Be aware that only **real-world problems** with a small asymptotic complexity or small size can be solved in a "user" acceptable time

Three examples:

- Sorting: $O(n \log n)$, try to sort an array of some billion elements
- Diameter of a (sparse) graph: $\mathcal{O}(V^2)$, just for graphs with a few hundred thousand vertices it becomes impractical without advanced techniques
- Matrix multiplication: $\mathcal{O}(N^3)$, even for small sizes N (e.g. 8K, 16K), it requires special accelerators (e.g. GPU, TPU, etc.) for achieving acceptable performance

Time-Memory Trade-off

The **time-memory trade-off** is a way of solving a problem or calculation in less time by using more storage space (less often the opposite direction)

Examples:

- Memoization (e.g. used in dynamic programming): returning the cached result when the same inputs occur again
- Hash table: number of entries vs. efficiency
- Lookup tables: precomputed data instead branches
- Uncompressed data: bitmap image vs. jpeg

"If you're not writing a program, don't use a programming language" Leslie Lamport, Turing Award

"First solve the problem, then write the code"

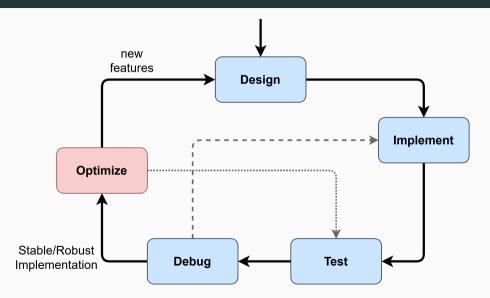
"Inside every large program is an algorithm trying to get out"

Tony Hoare, Turing Award

"Premature optimization is the root of all evil"

Donald Knuth, Turing Award

"Code for correctness first, then optimize!"



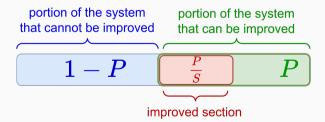
- One of the most important phase of the optimization cycle is the application profiling for finding regions of code that are critical for performance (hotspot)
 - → Expensive code region (absolute)
 - → Code regions executed many times (cumulative)
- Most of the times, there is no the perfect algorithm for all cases (e.g. insertion, merge, radix sort). Optimizing also refers in finding the correct heuristics for different program inputs/platforms instead of modifying the existing code

Ahmdal's Law

The **Ahmdal's law** expresses the maximum improvement possible by improving a particular part of a system

Observation: The performance of any system is constrained by the speed of the slowest point

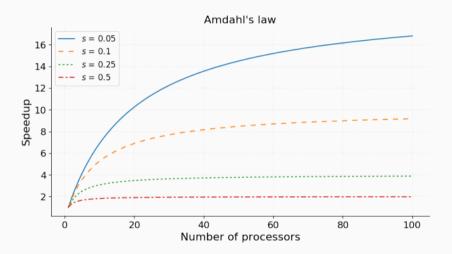
S: improvement factor expressed as a factor of P



Overall Improvement =
$$\frac{1}{(1-P) + \frac{P}{S}}$$

$P\setminusS$	25%	50%	75%	2x	3x	4x	5x	10x	∞
10%	1.02×	1.03×	1.04×	1.05×	1.07×	1.08×	1.09×	1.10×	1.11×
20%	1.04×	1.07×	1.09×	1.11×	1.15×	1.18×	1.19×	1.22x	1.25×
30%	1.06×	$1.11 \times$	$1.15 \times$	$1.18 \times$	1.25×	1.29×	1.31×	1.37×	1.49×
40%	1.09x	1.15×	1.20x	1.25×	1.36x	1.43×	1.47×	1.56×	1.67×
50%	1.11x	1.20x	1.27x	1.33x	1.50x	1.60×	1.66×	1.82x	2.00x
60%	1.37×	1.25×	1.35×	1.43x	1.67×	1.82x	1.92x	2.17x	2.50x
70%	1.16×	1.30x	1.43x	1.54x	1.88x	2.10x	2.27x	2.70x	3.33x
80%	1.19×	1.36×	1.52×	1.67×	2.14×	2.50×	2.78×	3.57×	5.00×
90%	1.22x	1.43x	1.63x	1.82x	2.50x	3.08x	3.57x	5.26x	10.00×

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Throughput, Bandwidth, Latency

The throughput is the rate at which operations are performed

Peak throughput:

(CPU speed in Hz) x (CPU instructions per cycle) x (number of CPU cores) x (number of CPUs per node)

NOTE: modern processors have more than one computation unit

The **memory bandwidth** is the amount of data that can be loaded from or stored into a particular memory space

Peak bandwidth:

(Frequency in Hz) x (Bus width in bit / 8) x (Pump rate, memory type multiplier)

The **latency** is the amount of time needed for an operation to complete

The performance of a program is *bounded* by one or more aspects of its computation. This is also strictly related to the underlying hardware

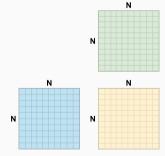
- Memory-bound. The program spends its time primarily in performing memory accesses. The performance is limited by the memory bandwidth (rarely memory-bound also refers to the amount of memory available)
- Compute-bound (Math-bound). The program spends its time primarily in computing arithmetic instructions. The performance is limited by the speed of the CPU

- Latency-bound. The program spends its time primarily in waiting the data are ready (instruction/memory dependencies). The performance is limited by the latency of the CPU/memory
- I/O Bound. The program spends its time primarily in performing I/O operations (network, user input, storage, etc.). The performance is limited by the speed of the I/O subsystem

Arithmetic Intensity

Arithmetic/Operational Intensity is the ratio of total operations to total data movement (bytes or words)

The naive matrix multiplication algorithm requires $N^3 \cdot 2$ floating-point operations (multiplication + addition), while it involves $(N^2 \cdot 4B) \cdot 3$ data movement



$$R = \frac{ops}{bytes} = \frac{2n^3}{12n^2} = \frac{n}{6}$$

which means that for every byte accessed, the algorithm performs $\frac{n}{6}$ operations \rightarrow compute-bound

N	Operations	Data Movement	Ratio	Exec. Time
512	$268 \cdot 10^{6}$	3 MB	85	2 ms
1024	$2\cdot 10^9$	12 MB	170	21 ms
2048	$17 \cdot 10^9$	50 MB	341	170 ms
4096	$137 \cdot 10^9$	201 MB	682	1.3 s
8192	$1\cdot 10^{12}$	806 MB	1365	11 s
16384	$9\cdot 10^{12}$	3 GB	2730	90 s

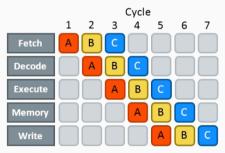
A modern CPU performs 100 GFlops, and has about 50 GB/s memory bandwidth

Concepts

Basic Architecture

Modern processor architectures are deeply pipelined \rightarrow superscalar processor Instruction-Level Parallelism (ILP) is a measure of how many instructions in a computer program can be executed simultaneously by issuing *independent* instructions in sequence (out-of-order)

Instruction pipelining is a technique for implementing ILP within a single processor



Microarchitecture	Pipeline stages		
Core	14		
Bonnell	16		
Sandy Bridge	14		
Silvermont	14 to 17		
Haswell	14		
Skylake	14		
Kabylake	14		

The pipeline efficiency is affected by

- Instruction stalls, e.g. cache miss, an execution unit not available, etc.
- Bad speculation, branch misprediction

```
for (int i = 0; i < N; i++) // with no optimizations, the loop
C[i] = A[i] * B[i]; // is executed in sequence</pre>
```

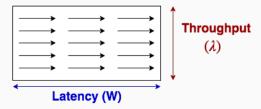
can be rewritten as:

ILP and Little's Law

The **Little's Law** expresses the relation between *latency* and *throughput*. The *throughput* of a system λ is equal to the number of elements in the system divided by the average time spent (*latency*) \boldsymbol{W} for each element in the system:

$$L = \lambda W \rightarrow \lambda = \frac{L}{W}$$

- L: average number of customers in a store
- λ: arrival rate (throughput)
- **W**: average time spent (*latency*)



Data-Level Parallelism (DLP)

Data-Level Parallelism (DLP) refers to the execution of the same operation on multiple data in parallel

Vector processors or array processors provide SIMD (Single Instruction-Multiple Data) or vector instructions for exploiting data-level parallelism

The popular vector instruction sets are:

MMX MultiMedia eXtension. 80-bit width (Intel, AMD)

SSE (SSE2, SSE3, SSE4) Streaming SIMD Extensions. 128-bit width (Intel, AMD)

AVX (AVX, AVX2, AVX-512) Advanced Vector Extensions. 512-bit width (Intel, AMD)

NEON Media Processing Engine. 128-bit width (ARM)

SVE (SVE, SVE2) Scalable Vector Extension. 128-2048 bit width (ARM)

Thread-Level Parallelism (TLP)

A **thread** is a single sequential execution flow within a program with its state (instructions, data, PC, register state, and so on)

Thread-level parallelism (TLP) refers to the execution of separate computation "thread" on different processing units (e.g. CPU cores)

Single Instruction Multiple Threads (SIMT)

An alternative approach to the classical data-level parallelism is **Single Instruction Multiple Threads (SIMT)**, where multiple threads execute the same instruction simultaneously, with each thread operating on different data.

GPUs are successful examples of SIMT architectures.

SIMT can be thought of as an evolution of *SIMD* (Single Instruction Multiple Data). *SIMD* requires that all data processed by the instruction be of the same type and requires no dependencies or inter-thread communication. On the other hand, **SIMT** is more flexible and does not have these restrictions. Each thread has access to its own memory and can operate independently.

RISC, CISC Instruction Sets

The **Instruction Set Architecture** (ISA) is an abstract model of the CPU to represent its behavior. It consists of addressing modes, instructions, data types, registers, memory architecture, interrupt, etc.

It does not defined how an instruction is processed

The **microarchitecture** (μ arch) is the implementation of an **ISA** which includes pipelines, caches, etc.

CISC

Complex Instruction Set Computer (CISC)

- Complex instructions for special tasks even if used infrequently
- Assembly instructions follow software. Little compiler effort for translating high-level language into assembly
- Initially designed for saving cost of computer memory and disk storage (1960)
- High number of instructions with different size
- Instructions require complex micro-ops decoding (translation) for exploiting ILP
- Multiple low-level instructions per clock but with high latency

Hardware implications

- High number of transistors
- Extra logic for decoding. Heat dissipation
- Hard to scale

RISC

Reduced Instruction Set Computer (RISC)

- Simple instructions
- Small number of instructions with fixed size
- 1 clock per instruction
- Assembly instructions does not follow software
- No instruction decoding

Hardware implications

- High ILP, easy to schedule
- Small number of transistors
- Little power consumption
- Easy to scale

Instruction Set Comparison

x86 Instruction set

```
MOV AX, 15; AH = 00, AL = 0Fh
AAA; AH = 01, AL = 05
RET
```

ARM Instruction set

```
MOV R3, # 10
AND R2, R0, # 0xF
CMP R2, R3
IT LT
BLT elsebranch
ADD R2. # 6
ADD R1. #1
elsebranch:
END
```

CISC vs. RISC

Hardware market:

- RISC (ARM, IBM): Qualcomm Snapdragon, Amazon Graviton, Nvidia Grace, Nintendo Switch, Fujitsu Fukaku, Apple M1, Apple Iphone/Ipod/Mac, Tesla Full Self-Driving Chip, PowerPC
- CISC (Intel, AMD): all x86-64 processors

Software market:

- RISC: Android, Linux, Apple OS, Windows
- CISC: Windows, Linux

Power consumption:

- CISC: Intel i5 10th Generation: 64W
- RISC: Arm-based smartphone < 5W

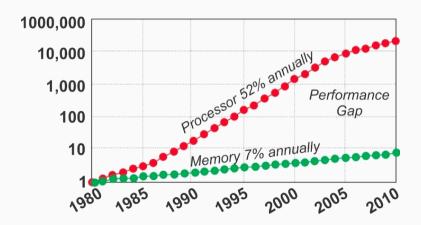
ARM Quote

"Incidentally, the first ARM1 chips required so little power, when the first one from the factory was plugged into the development system to test it, the microprocessor immediately sprung to life by drawing current from the IO interface – before its own power supply could be properly connected."

Memory Hierarchy

The Von Neumann Bottleneck

Access to memory dominates other costs in a processor

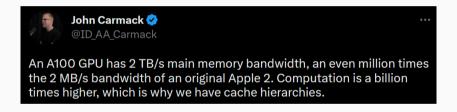


The Von Neumann Bottleneck

The efficiency of computer architectures is limited by the **Memory Wall** problem, namely the memory is the slowest part of the system

Moving data to and from main memory consumes the vast majority of time and energy of the system

Memory Hierarchy



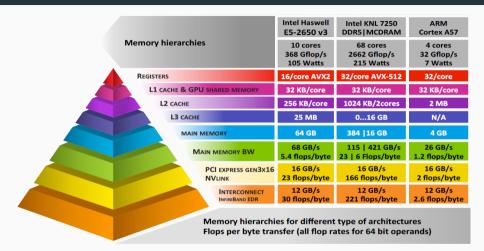
Modern architectures rely on complex memory hierarchy (primary memory, caches, registers, scratchpad memory, etc.). Each level has different characteristics and constrains (size, latency, bandwidth, concurrent accesses, etc.)



1 byte of RAM (1946)



IBM 5MB hard drive (1956)



Source:

"Accelerating Linear Algebra on Small Matrices from Batched BLAS to Large Scale Solvers", ICL, University of Tennessee

Intel Coffee Lake Core-i7-8700 example:

Hierarchy level	Size	Latency	Latency Ratio	Bandwidth	Bandwidth Ratio
L1 cache	192 KB	1.5 ns	1.0×	1,600 GB/s	1.0×
L2 cache	1.5 MB	4 ns	2.6x	570 GB/s	2.8x
L3 cache	12 MB	12 - 40 ns	8-27×	320 GB/s	5×
DRAM	/	60 ns	40×	40 GB/s	40×
SDD Disk (swap)	/	70μ s	$4.7 * 10^4 \times$	2 GB/s	800x
HDD Disk (swap)	/	10 ms	6.6 * 10 ⁶ x	2 GB/s	800×

en.wikichip.org/wiki/WikiChip

[■] Memory Bandwidth Napkin Math

A **cache** is a small and fast memory located close to the processor that stores frequently used instructions and data. It is part of the processor package and takes 40 to 60 percent of the chip area

Characteristics and content:

Registers Program counter (PC), General purpose registers, Instruction Register (IR), etc.

- L1 Cache Instruction cache and data cache, private/exclusive per CPU core, located on-chip
- **L2 Cache** Private/exclusive per single CPU core or a cluster of cores, located off-chip
- L3 Cache Shared between all cores and located off-chip



A **cache line** or **cache block** is the unit of data transfer between the cache and main memory, namely the memory is loaded at the *granularity* of a cache line. The typical size of the cache line is 64 bytes. A cache line can be further organized in banks or sectors

Cache access type:

Hot Closest-processor cached, L1Warm L2 or L3 cachesCold First load, cache empty

- A cache hit occurs when a requested data is successfully found in the cache memory
- The cache hit rate is the number of cache hits divided by the number of memory requests
- A cache miss occurs when a requested data is *not found* in the cache memory
- The **miss penalty** refers to the *extra time required to load the data* into cache from the main memory when a cache miss occurs
- A page fault occurs when a requested data is in the process address space, but it
 is not currently located in the main memory (swap/pagefile)
- Page thrashing occurs when page faults are frequent and the OS spends significant time to swap data in and out the physical RAM

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Memory Locality

- Spatial Locality refers to the use of data elements within
 relatively close storage locations e.g. scan arrays in increasing order, matrices by
 row. It involves mechanisms such as memory prefetching and access granularity
 When spatial locality is low, many words in the cache line are not used
- Temporal Locality refers to the reuse of the same data within a relatively small time duration, and, as consequence, exploit lower levels of the memory hierarchy (caches), e.g. multiple sparse accesses
 Heavily used memory locations can be accessed more quickly than less heavily used locations