Scientific Programming 00 (20xx) 1-12 DOI 10 3233/SPR-140404 **IOS Press**

HPC programming on Intel Many-Integrated-Core hardware with MAGMA Port to Xeon Phi

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Abstract. This paper presents the design and implementation of several fundamental dense linear algebra (DLA) algorithms for multicore with Intel Xeon Phi Coprocessors. In particular, we consider algorithms for solving linear systems. Further, we give an overview of the MAGMA MIC library, an open source, high performance library that incorporates the developments presented here, and, more broadly, provides the DLA functionality equivalent to that of the popular LAPACK library while targeting heterogeneous architectures that feature a mix of multicore CPUs and coprocessors. The LAPACK-compliance simplifies the use of the MAGMA MIC library in applications, while providing them with portably performant DLA. High performance is obtained through the use of the high-performance BLAS, hardware-specific tuning, and a hybridization methodology whereby we split the algorithm into computational tasks of various granularities. Execution of those tasks is properly scheduled over the heterogeneous hardware by minimizing data movements and mapping algorithmic requirements to the architectural strengths of the various heterogeneous hardware components. Our methodology and programming techniques are incorporated into the MAGMA MIC API, which abstracts the application developer from the specifics of the Xeon Phi architecture and is therefore applicable to algorithms beyond the scope of DLA.

Keywords: Numerical linear algebra, Intel Xeon Phi processor, Many Integrated Cores, hardware accelerators and coprocessors, dynamic runtime scheduling using dataflow dependences, communication and computation overlap

1. Introduction and background

Solving linear systems of equations and eigenvalue problems is fundamental to scientific computing. The popular LAPACK library [4], and in particular its ven-dor optimized implementations such as Intel's MKL [15] or AMD's ACML [2], have been the software of choice to provide solver routines for dense matrices on shared memory systems. This paper considers a re-design of the LAPACK algorithms and their implemen-tation to add efficient support for heterogeneous sys-tems of multicore processors with Intel Xeon Phi co-processors. This is not the first time that DLA libraries have needed a redesign to be efficient on new architec-tures. Notable examples being the transition from LIN-PACK [10] to LAPACK [4] in the 1980s to make al-

gorithms cache-friendly. Also, ScaLAPACK [8] in the 1990s added support for distributed memory systems. And at present time, the PLASMA and MAGMA libraries [1] target efficiency on, respectively, multicore and heterogeneous architectures.

The Intel Xeon Phi coprocessor is a hardware accel-erator that made its debut in the late 2012 as a platform for high-throughput technical computing. It is some-times known under an alternative name of Many In-tegrated Cores (MIC). For the purposes of this paper, the common mode of operation for the device is called off-load. However, the stand-alone and reverse off-load modes are also valid possibilities. When in off-load mode, the device receives work from the host proces-sor and reports back as soon as the computational task completes. Any such assignment of work proceeds and completes without the host device being involved. In a typical scenario, the host is an Intel x86 CPU such as Sandy Bridge, Ivy Bridge or even more recent Haswell

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and Ivy Town. The CPU may monitor the activity of 1 2 communication and/or computation through an eventbased interface and can also pursue its own compu-3 4 tational activities between events. This is very simi-5 lar to the operation of hardware accelerators based on 6 throughput-oriented GPUs and compute-capable FP-7 GAs that are specialized for certain types of workloads beyond what could be achieved on standard multicore 8 CPUs. In fact, Xeon Phi is often considered to be an al-9 10 ternative to the hardware accelerators from AMD and 11 NVDIA despite the fact that there exist many technical 12 differences between the three.

13 The development of new high-performance numer-14 ical libraries is a complex endeavor, which requires 15 meticulous accounting for the extreme levels of par-16 allelism, heterogeneity, and wide variety of accelera-17 tors and coprocessors available in the current architec-18 tures. Challenges vary from new algorithmic designs to 19 choices of programming models, languages and frame-20 works that ease the development, future maintenance 21 and portability. This paper addresses these issues while 22 presenting our approach and algorithmic designs in the 23 development of the MAGMA MIC [23] library. Spe-24 cific differences between the GPU-based MAGMA [1] 25 and the MIC version are elaborated upon in Section 3.

26 To provide a uniform portability across a variety of 27 coprocessors/accelerators, we developed an API that 28 abstracts the application developer from the low level 29 specifics of the architecture. In particular, we use low 30 level vendor libraries, like SCIF for Intel Xeon Phi (see 31 Section 5), to define API for memory management and 32 off-loading computations to coprocessors and/or accel-33 erators.

To deal with the extreme level of parallelism and 34 35 heterogeneity in the current architectures, MAGMA 36 MIC uses a hybridization methodology, described in 37 Section 6, where we split the algorithms of interest into 38 computational tasks of various granularities, and prop-39 erly schedule those tasks' execution over the hetero-40 geneous hardware. Thus, we use a Directed Acyclic 41 Graph (DAG) approach to parallelism and schedul-42 ing that has been developed and successfully used for 43 dense linear algebra libraries such as PLASMA and 44 MAGMA [1], as well as in general task-based ap-45 proaches to parallelism, such as runtime systems like 46 StarPU [5] and SMPSs [6].

Obtaining high performance depends on a combination of algorithmic and hardware-specific optimizations, discussed in Section 6.4. This is in addition to the use of high-performance low-level libraries, which we address in Section 5. This has implications on the re-

sulting software: in order to maintain the performance52portability across hardware, it is necessary to provide53in the library a number of algorithmic variations that54are tunable, e.g., at installation time. This is the basic55premise of autotuning – a prominent example of these56kinds of advanced optimization techniques.57

A performance study is presented in Section 7. Besides verifying our approach and confirming the appeal of the Intel Xeon Phi coprocessors for highperformance DLA, the results open up a number of future work opportunities discussed in Section 8 that concludes the paper.

2. Related work

Intel Xeon Phi [14,16] is a family of Intel coprocessors known before under the MIC (Many Integrated Cores) moniker. Knights Corner (KNC) is the first official product accelerator card in a series that will be followed by Knights Landing (KNL). Phi is a hardware platform based on x86 instruction set with modifications for throughput-oriented workloads. In some sense, Phi may be regarded as an alternative to NVIDIA's compute GPU cards that require CUDA programming [19] or AMD's compute GPU cards that are programmed with OpenCL [17] and the AMD's GPU libraries [3].

Phi's use for scientific applications that require solution to PDEs (Partial Differential Equations) was studied and under some scenarios revealed opportunities and advantages [28,29].

There is a rich area of work on execution environments that begin with serial code and result in parallel execution, often using task superscalar techniques, for example Jade [22], Cilk [9], Sequoia [12], OmpSS [20], Habanero [7], StarPU [5] or the DepSpawn [13] project.

3. Differences between GPU and MIC versions of MAGMA

We mostly focus on the CUDA-based version of MAGMA for the comparison because it is the basis for functional interface and, in terms of the feature set, it is our aim to reproduce it on the Intel MIC coprocessor.

Fundamentally, hardware accelerators require refactoring of the existing code base to accommodate the new compute device and include it harmoniously into the mix with the CPU so that the performance gains

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may be fully realized. In terms of raw performance 1 2 across a broad spectrum of applications, the most ef-3 ficient programming language is CUDA [19]. Our ex-4 periments show that it easily outperforms portable 5 standards-based APIs such as OpenCL [11]. While it 6 might be tempting to include CUDA in the family of 7 languages derived from C and C++, it is worth noting that the clear syntactic differences from the base 8 language (mostly C++ and its 1998 standard) form an 9 easily distinguishable delineation of the computational 10 11 spaces of the CPU and the GPU. At the CPU code 12 level the triple-chevron launch notation, for example: <<<blocks, threadsPerBlock >>>gpu_kernel(args), 13 14 launches GPU kernels by means of incompatible syn-15 tax that requires NVIDIA's own nvcc compiler. This divergent syntax has spurred over the years a num-16 ber of ways to simplify the coding with the use of 17 directive-based code and as of lately, these efforts 18 19 have coalesced into the OpenACC initiative [21,25] directive-based approach that hides some of the CUDA 20 21 complexity behind compiler's pragma syntax.

22 The directive-based approach is what Intel MIC fea-23 tured from the beginning and this is what MAGMA's 24 port to the coprocessor used. However, the MIC port 25 of MAGMA accommodated changes in the interfaces, feature set and performance levels. Thus, the end user 26 27 was shielded from the effects of the growth of the platform and the flux of the software ecosystem. A particu-28 lar example of such an underlying change was the early 29 30 use of SCIF (see Section 5) which was essential for ex-31 changing non-contiguous memory regions between the host and the device with a very low overhead. This has 32 been progressively phased as the need for SCIF dimin-33 ished with richer functionality available through the di-34 35 rectives and improvements in the Linux kernel drivers 36 and runtime overheads. From the user perspective, this change was transparent for programming on Xeon Phi 37 while the recent changes in event-driven APIs of CU-38 39 DAs had to percolated to MAGMA's publicly visible interface. 40

Another departure from the CUDA-based MAGMA
was the device- and software-specific tuning and optimization (described in more detail in Section 6). There

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is very little commonality between the targeted systems, both in terms of hardware and software. The Xeon Phi implementation has to balance the performance sensitivity of the BLAS calls in MKL, custom kernels, and their mapping onto the much different hardware substrate. Similarly, the levels and layering of parallelism nesting (software threads, hardware threads, versus BLAS threads) is anything but what is presented to the CUDA programmer. Despite the differences, however, MAGMA's external interface remains almost indistinguishable.

4. Compiler support for off-load

In this paper, we consider the off-load mode as the primary mode of operation for the Xeon Phi coprocessor. The device receives work from the host processor and reports back upon completion of the assignment without the host being involved in between these two events. This is very similar to the operation of network off-load engines, specifically, the TCP Off-load Engines (TOEs) that feature an optimized implementation of the TCP stack that handles the majority of the network traffic to lessen the burden of the main processor, which handles other operating system and user application tasks.

The off-load mode for the Xeon Phi devices has direct support from the compiler in that it is possible to issue requests to the device and ascertain the completion of tasks directly from the user's C/C++ code. The support for this mode of operation is offered by the Intel compiler through Phi-specific pragma directives: offload, offload_attribute, offload_transfer and offload_wait [14]. This is very closely related to the offload directives now included in the OpenMP 4 standard. In fact, the two are syntactically and semantically equivalent, barring the difference in the "omp" prefix for the OpenMP syntax. A similar standard for GPUs is called OpenACC. A summary of various programming methods on Xeon Phi is provided in Table 1. From our rudimentary experiments we concluded that the compiler directive overhead is very close that of the Common Offload Interface (COI) library.

	Table 1 Programming models for the Intel Xeon Phi coprocessors and their current status and properties					
	Programming model/API	Status	Portability	Overhead	Language support	
	SCIF	Mature	No	None	No	
	COI	Mature	Yes	Minimal	Yes	
	OpenMP 4.0	Early	Yes	Varies	Yes	
	OpenCL	Experimental	Yes	Minimal	No	

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5. Programming model: Host-device with a server based on LLAPI

4 For many scientific applications, the off-load model 5 offered by the Intel compiler, described in Section 4, 6 is sufficient. This is not the case for a fully equiv-7 alent port of MAGMA to the Xeon Phi because of 8 the very rich functionality that MIC MAGMA inher-9 its from both its CUDA and OpenCL ports. We had 10 to use the LLAPI (Low-Level API) based on Symmet-11 ric Communication InterFace (SCIF) that offers, as the 12 name suggests, a very low level interface to the host 13 and device hardware. The use of this API is discour-14 aged for most workloads as it tends to be error-prone 15 and offers very little abstraction on top of the hardware 16 interfaces. What motivated us to use it for the port of 17 our library was: (1) the asynchronous events capabil-18 ity that allows low-latency messaging between the host 19 and the device to notify about completion of kernels on 20 Xeon Phi; (2) the possibility of hiding the cost of data 21 transfer between the host and the device which requires 22 the transfer of submatrices to overlap with the compu-23 tation. The direct access to the DMA (Direct Memory 24 Access) engine allowed us to maximize the bandwidth 25 of data transfers over the PCI Express bus. The only 26 requirement was that the memory regions for transfer 27 be page-aligned and pinned to guarantee their fixed lo-28 cation in the physical memory. Figure 1(a) shows the 29 interaction between the host and the server running 30 on the Xeon Phi and responding to requests that are 31 remote invocations of numerical kernels on data that 32 have already been transferred to the device.



Fig. 1. (a) MIC MAGMA programming model with a LLAPI server
mediating requests between the host CPU and the Xeon Phi device. (b) DLA algorithm as a collection of BLAS-based tasks and their dependencies. The algorithm's critical path is, in general, scheduled on the CPUs, and large data-parallel tasks on the Xeon Phi. (Colors are visible in the online version of the article;
http://dx.doi.org/10.3233/SPR-140404.)

6. Hybridization methodology and optimization strategies

The hybridization methodology used in CUDA MAGMA [26], adopted for MIC MAGMA, is an extension of the task-based approach for parallelism and developing DLA on homogeneous multicore systems [1]. In particular,

- the computation is split into BLAS-based tasks of various granularities, with their data dependencies, as shown in Fig. 1(b);
- small, non-parallelizable tasks with significant control-flow are scheduled on the CPUs;
- large, parallelizable tasks are scheduled on Xeon Phi.

The difference with multicore algorithms is the task splitting, which here is of various granularities to make different tasks suitable for particular architectures, and the scheduling itself. Specific algorithms using this methodology, and covering the main classes of DLA, are described in the subsections below.

6.1. Design and functionality

The MIC MAGMA interface is similar to LAPACK. For example, compare LAPACK's LU factorization interface vs. MIC MAGMA's:

```
lapackf77_dgetrf(&M, &N, hA,
&lda, ipiv, &info)
magma_dgetrf_mic(M, N, dA, 0,
ldda, ipiv, &info, queue)
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Here, hA is the typical CPU pointer (double *) to the matrix of interest in the CPU memory and dA is a pointer in the Xeon Phi memory (its type is magmaDouble_ptr). The last argument in every MIC MAGMA call is an Xeon Phi queue, through which the computation will be streamed on the Xeon Phi device (its type is magma_queue_t).

91 To abstract the user away from knowing the low-92 level directives, library functions (such as BLAS), 93 CPU-Phi data transfers, and memory allocations and 94 deallocations are redefined in terms of MIC MAGMA 95 data types and functions. This design allows us to more easily port the MIC MAGMA library to many devices 96 97 as was the case for the GPU accelerators that either 98 use CUDA [19] or OpenCL [11,17] and eventually to merge them in order to maintain a single source code 99 100 tree with conditional compilation options that allow seamless targeting of specific hardware. Also, the MIC 101 MAGMA wrappers provide a complete set of func-102

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tions for programming hybrid high-performance nu-1 2 merical libraries. Thus, not only users but application developers as well can opt to use the MIC MAGMA 3 4 wrappers. MIC MAGMA provides the four standard floating-point arithmetic precisions - single and dou-5 ble precision real as well as single and double precision 6 complex. It has routines for the so called one-sided 7 factorizations (LU, QR and Cholesky), and recently 8 we are developing the two-sided factorizations (Hes-9 senberg, bi- and tridiagonal reductions), linear system 10 and least squares solvers, matrix inversions, symmet-11 12 ric and non-symmetric standard eigenvalue problems, SVD and orthogonal transformation routines. 13

6.2. Task distribution based on hardware capability 15

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Programming models that raise the level of ab-17 straction are of great importance for reducing soft-18 ware development efforts. A traditional approach has 19 been to organize algorithms in terms of BLAS calls, 20 where hardware specific optimizations would be hid-21 den in BLAS implementations such as Intel's MKL 22 or AMD's ACML. This is still valid and used but has 23 shown some drawbacks on new architectures. In par-24 ticular, parallelization is achieved using a fork-join ap-25 proach since each BLAS call, e.g., a matrix-matrix 26 multiplication, can be performed in parallel (fork) but 27 a synchronization is needed before performing the next 28 call (join). The number of synchronizations thus can 29 become a prohibitive bottlenecks for performance on 30 highly parallel devices such as the MICs. This type 31 of programming has been popularized under the Bulk 32 Synchronous Processing name [27]. 33

Instead, the algorithms (like matrix factorizations) 34 are broken into computational tasks (e.g., panel fac-35 torizations followed by trailing submatrix updates) and 36 pipelined for execution on the available hardware com-37 ponents (see below). Moreover, particular tasks are 38 scheduled for execution on the hardware components 39 that are best suited for them. Thus, this task distribu-40 tion based on hardware capability allows the user for 41 the efficient use of each hardware component. In the 42 case of DLA factorizations, the less parallel panel tasks 43 are scheduled for execution on multicore CPUs, and 44 the parallel updates mainly on the MICs. We illustrate 45 this in Algorithm 1. 46

6.3. LU, QR and Cholesky factorizations for Intel 48 Xeon Phi 49

50 The one-sided factorization routines implemented 51 and currently available through MIC MAGMA are:

Algorithm 1. Two-phase (first: panel, two: update)					
factorization of $A = [P_1, P_2, \ldots]$ with lookahead					
of depth 1. Matrix A and the result are assumed to					
reside on the MIC memory					
1 PanelStartReceiving _{on CPU} (P_1);					
2 for $P_i = P_1, P_2, \dots$ do					
PanelFactorize _{on CPU} (P_i);					
4 PanelSend _{to MIC} (P_i);					
TrailingMatrixUpdate _{on MIC} (P_{i+1});					

- PanelStartReceiving_{on CPU}(P_{i+1});
- TrailingMatrixUpdate_{on MIC}($P_{i+2},..$ 7 .);



Fig. 2. Typical computational pattern for the hybrid one-sided factorizations in MIC MAGMA. (The colors are visible in the online version of the article; http://dx.doi.org/10.3233/SPR-140404.)

- magma_zgetrf_mic computes an LU factorization of a general M-by-N matrix A using partial pivoting with row interchanges;
- magma zgeqrf mic computes a QR factorization of a general M-by-N matrix A;
- magma_zpotrf_mic computes the Cholesky factorization of a complex Hermitian positive definite matrix A.

Routines in all standard four floating-point precision arithmetics are available, following LAPACK's naming convention. Namely, the first letter of the routine name (after the prefix magma_) indicates the precision - z, c, d or s for double complex, single complex, double real or single real, respectively. The suffix _mic indicates that the input and the output matrices are in the Xeon Phi memory.

The typical hybrid computation and communication 95 pattern for the one-sided factorizations (LU, QR and 96 Cholesky) is shown in Fig. 2. At a given iteration, panel 97 *i* is copied to the CPU and factored using LAPACK, 98 and the result is copied back to Xeon Phi. The trailing 99 matrix, consisting of the next panel i+1 and the rest of 100 the matrix, is updated on the Xeon Phi. After receiving 101 panel *i* back from the CPU, panel i + 1 is updated first 102

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1	Al	gorithm 2. Cholesky factorization in MIC						
2	M	AGMA						
3	1 fc	$pr i = 0, nb, 2nb, 3nb, \dots, n-1$ do						
4	2	jb = min(nb, n-j);						
-	3	magma_zherk_mic(MagmaUpper, MagmaConjTrans, jb, j, m_one,						
5		dA(0,j), ldda, one, $dA(j,j)$, ldda, queue);						
6	4	magma_zgetmatrix_async_mic(jb,jb,dA(j,j), ldda, work, 0, jb,						
0		queue, & event);						
7	5	if $j+jb < n$ then						
_	6	magma_zgemm_mic(MagmaConjTrans, MagmaNoTrans, jb,						
8		$[$ n-j-jb, j, mz_one, dA(0,j), idd, dA(0, j+jb), idda, queue);						
٩	7	magma_event_sync_mic(event);						
5	8	lapackf77_zpotrf(MagmaUpperStr, &jb, work, &jb, info) ;						
10	9	if $info = 0$ then						
	10							
11	11	magma_zsetmatrix_async_mic(jb, jb, work, 0, jb, dA(j,j), ldda,						
12		queue, &event);						
	12	$\mathbf{if} \ j+jb < n \ \mathbf{then}$						
13	13	magma_event_sync_mic(event);						
	14	magma_ztrsm_mic(MagmaLeft, MagmaUpper,						
14		MagmaConj Irans, MagmaNonUnit, jb, n-j-jb, z_one, dA(j,j),						
15		[$[$ $[$ $[$ $[$ $[$ $[$ $[$ $[$ $[$						

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18 using panel i and the result is sent to the CPU (as being 19 the next panel to be factored there). While the CPU 20 starts the factorization of *i*, the rest of trailing matrix, 21 panels i + 1, i + 2, ..., is updated on the Xeon Phi 22 device in parallel with the CPU factorization of panel 23 i+1. In this pattern, only data to the right of the current 24 panel is accessed and modified, and the factorizations 25 that use it are known as right-looking. The computation 26 can be organized differently - to access and modify 27 data only to the left of the panel - in which case the 28 factorizations are known as left-looking. 29

An example of a left-looking factorization, demon-30 31 strating a hybrid implementation, is given in Algorithm 2 for the Cholesky factorization. The algorithm 32 33 introduces a notion of a blocking factor denoted as 34 nb, which is the algorithm-level entity that defines the 35 number of columns in the panel and the inner dimen-36 sion of the outer-product update to the trailing subma-37 trix. Copying the panel to the CPU, in this case just a 38 square block on the diagonal, is done on line 4. The 39 data transfer is asynchronous, so before we factor it 40 on the CPU (line 8), we synchronize on line 7 to en-41 force that the data has arrived. Note that the CPU work 42 from line 8 is overlapped with the Xeon Phi work on 43 line 6. This is indeed the case because line 6 is an asyn-44 chronous call/request from the CPU to Xeon Phi to 45 start a ZGEMM operation. Thus, the control is passed 46 to lines 7 and 8 while Xeon Phi is performing the 47 ZGEMM. The resulting factored panel from the CPU 48 work is sent to Xeon Phi on line 11 and used on line 14, 49 after making sure that it has arrived through the sync 50 51 command on line 13.

6.4. Hybrid implementation and optimization techniques

In order to explain our hybrid methodology and the 55 optimization that we have developed, let us give a de-56 tailed analysis for the QR decomposition algorithm. 57 While the description below only addresses the QR 58 factorization, it is straightforward to derive with the 59 same ideas the analysis for both the Cholesky and LU 60 factorizations. For that we start briefly by recalling the 61 description of the QR algorithm. 62

The QR factorization is a transformation that factor-63 izes an $m \times n$ matrix A into its factors Q and R where 64 Q is a unitary matrix of size $m \times m$ and R is an up-65 per trapezoidal matrix of size $m \times n$. The QR algo-66 rithm can be described as a sequence of steps where, at 67 each step, a QR of a panel is performed based on ac-68 cumulating a number of Householder transformations 69 in what is called a "panel factorization" which are, 70 then, applied all at once by means of high performance 71 Level 3 BLAS operations in what is called the "trail-72 ing matrix update". Despite that this approach can ex-73 ploit the parallelism of the Level 3 BLAS during the 74 trailing matrix update, it has a number of limitations 75 when implemented on massively multithreaded system 76 such as the Intel Xeon Phi coprocessor due to the na-77 ture of its operations. On the one hand, the panel fac-78 torization relies on Level 2 BLAS operations that can-79 not be efficiently parallelized on either Xeon Phi or 80 any accelerator such as GPU-based architectures, and 81 thus it can be considered to be close to sequential op-82 erations that limit the scalability of the algorithm. On 83 the other hand, this algorithm is referred as the fork-84 join approach since the execution flow will show a se-85 quence of sequential operations (panel factorizations) 86 interleaved with parallel ones (trailing matrix updates). 87 In order to take advantage of the high execution rate 88 of the massively multithreaded system, in particular, 89 the Phi coprocessor we redesigned the standard algo-90 rithm in a way to perform the Level 3 BLAS opera-91 tions (trailing matrix update) on the Xeon Phi while 92 performing the Level 2 BLAS operations (panel factor-93 ization) on the CPU. We also proposed an algorithmic 94 change to remove the fork-join bottleneck and to min-95 imize the overhead of the panel factorization by hid-96 ing its costs behind the parallel trailing matrix update. 97 This approach can be described as the scalable look 98 ahead techniques [24]. Our idea is to split the trailing 99 matrix update into two phases, the update of the looka-100 head panel (panel of step i + 1, i.e., dark blue portion 101 of Fig. 2) and the update of the remaining trailing sub-102 (2)

matrix (clear blue portion of Fig. 2). Thus, during the submatrix update the CPU can receive asynchronously the panel i + 1 and performs its factorization. As a result, our MIC MAGMA implementation of the QR factorization can be described by a sequence of the three phases described below. Consider a matrix A that can be represented as:

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$$A = \begin{bmatrix} A_{11} & A_{12} & A_{13} \\ A_{21} & A_{22} & A_{23} \\ A_{31} & A_{32} & A_{33} \end{bmatrix}.$$
 (1)

• Phase 1, the panel factorization: at a step *i*, this phase consists of a QR transformation of the panel $A_{i:n,i}$ as in Eq. (2). This operation consists of calling two routines. The DGEQR2 that factorizes the panel and produces *nb* Householder reflectors (V_{*i}) and an upper triangular matrix R_{ii} of size $nb \times nb$, which is a portion of the final *R* factor, and the DLARFT that generates the triangular matrix T_{ii} of size $nb \times nb$ used for the trailing matrix update. This phase is performed on the CPU,

$$\begin{bmatrix} A_{11} \\ A_{21} \\ A_{31} \end{bmatrix} \Longrightarrow \begin{bmatrix} V_{11} \\ V_{21} \\ V_{31} \end{bmatrix}, [R_{1,1}], [T_{1,1}].$$

• Phase 2, the look ahead panel update: the transformation that was computed in the panel factorization needs to be applied to the rest of the matrix (trailing matrix, i.e., the blue portion of Fig. 2). This phase consists into updating only the next panel (dark blue portion of Fig. 2) in order to let the CPU start its factorization as soon as possible while the update of the remaining portion of the matrix is performed in phase 3. The idea is to hide the cost of the panel factorization. This operation presented in Eq. (3), is performed on the Phi coprocessor and involves the DLARFB routine which has been redesigned as a sequence of DGEMM's to better take advantage of the Level 3 BLAS operations,



$$\begin{bmatrix} R_{12} \\ \tilde{A}_{22} \\ \tilde{A}_{32} \end{bmatrix} = \begin{bmatrix} I - V_{*i} T_{ii}^T V_{*i}^T \end{bmatrix} \begin{bmatrix} A_{12} \\ A_{22} \\ A_{32} \end{bmatrix}.$$
 (3)

• Phase 3, the trailing matrix update: Similarly to phase 2, this phase consists of applying the Householder reflectors generated during the panel



Fig. 3. Effect of the blocking factor on performance of MAGMA MIC factorizations. (Colors are visible in the online version of the article; http://dx.doi.org/10.3233/SPR-140404.)

factorization of step i according to Eq. (3), to the remaining portion of the matrix (the trailing submatrix i.e., the clear blue portion of Fig. 2). This operation is also performed on the Phi coprocessor, while in parallel to it, the CPU performs the factorization of the panel i + 1 that has been computed in phase 2.

This hybrid technique of distribution of tasks be-77 tween CPU-Phi allows us to hide the memory bound 78 operations occurred during the panel factorization 79 (phase 1) by performing such operation on the CPU 80 in parallel with the trailing submatrix update (phase 3) 81 on the Phi coprocessor. However, one of the key pa-82 rameters to performance tuning is the blocking size as 83 the performance and the overlap between the CPU-Phi 84 will be solely guided by it. Figure 3 illustrates the ef-85 fect of the blocking factor on the performance. It is ob-86 vious that, a small *nb* will reduce the cost of the panel 87 factorization phase 1, but it decreases the efficiency 88 of the Level 3 BLAS kernel of phase 2 and phase 89 3 and thus resulting a bad performance. As opposed, 90 a large nb will dramatically affect the panel factoriza-91 tion phase 1 which becomes slow and thus the CPU-92 Phi computation cannot be overlapped, providing a de-93 terioration in the performance as shown in Fig. 3. As 94 a consequence, the challenging problem is the follow-95 ing: on the one hand, the blocking size nb needs to 96 be large enough to extract high performance from the 97 Level 3 BLAS phase 3 and on the other hand, it has 98 to be small enough to extract efficiency (thanks to the 99 cache speed up) from the Level 2 BLAS phase 1 and 100 overlap CPU/Phi computation. Figure 3 shows the per-101 formance obtained for different blocking sizes and we 102

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can see a trade-off between small and large nb's. Either 1 2 nb = 480 or nb = 960 can be considered as a good choice because MKL Phi BLAS is optimized for multi-3 4 ples of 240. Moreover, to extract the maximum perfor-5 mance and allow the maximum overlap between both 6 of the CPU and the Xeon Phi coprocessor, we devel-7 oped a new variant that can use a variable *nb* during the steps of the algorithm. The flexibility of our implemen-8 tation allows an efficient task execution overlap be-9 10 tween the CPU host and the Phi coprocessor which en-11 ables the implementation to scale almost linearly with 12 the number of cores on the Phi coprocessor, which we 13 see (below) from very good performance that is close 14 to the practical peak obtained on such a system from 15 matrix-matrix multiply and related dense linear algebra operations, which achieve over 70% of the theoreti-16 cal peak performance. Our tuned variable implementa-17 18 tion is represented by the red curve of Fig. 3 where we 19 can easily observe its advantages over the other vari-20 ants.

21 The Phi-specific techniques had to be employed in 22 order to reap the benefits of the above design in the 23 presence of particular constraints and opportunities 24 present on the Intel hardware. One opportunity is to 25 choose the best one out of a number of interfaces for 26 transferring data between the CPU and the coproces-27 sor - refer to Table 1 for details. The Phi implemen-28 tation of MAGMA seeks to minimize the latency and 29 maximize the bandwidth of the PCIe transfers while 30 maintaining a good computational load of both the host 31 and the device. If the proper API for the right size of 32 data transfer is chosen, the DMA hardware can take 33 over and off-load the transfer logistics so that the compute components can remain the busy computing on 34 35 matrix elements and not polluting their cache hierar-36 chy with spurious messaging data. In particular, SCIF 37 offers the lowest latency but the large data transfers create complexity burden of dealing of many smaller 38 39 transfer requests. Higher level mechanisms, such as 40 COI and virtual shared memory regions, carry a larger 41 overhead but allow the handling of large volumes of 42 data in a much more automated fashion. The switching between these interfaces occurs seamless behind the 43 familiar MIC MAGMA functions. 44

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6.5. Task-based runtime model

The scheduling of tasks for execution can be static
 or dynamic. In either case, the small and not easy to
 parallelize tasks from the critical path (e.g., panel fac torizations) are executed on CPUs, and the large and

highly parallel task (like the matrix updates) mostly on the MICs.

The use of multiple coprocessors complicates the 54 development using static scheduling. Instead, the use 55 of a light-weight runtime system is preferred as it can 56 keep scheduling overhead low, while enabling the ex-57 pression of parallelism through sequential-like code. 58 The runtime system relieves the developer from keep-59 ing track of the computational activities that, in the 60 case of heterogeneous systems, are further exacerbated 61 by the separation between the address spaces of the 62 main memory of the CPU and the MICs. Our runtime 63 model is build on the QUARK [30] superscalar exe-64 cution environment that has been originally used with 65 great success for linear algebra software on just multi-66 core platforms [18]. The conceptual work though could 67 be replicated within other models such as StarPU [5], 68 OmpSS [20], Cilk [9] and Jade [22], to just mention a 69 few. 70

Dynamic runtime scheduling plays an important role in translating dependences annotated at the source code level and discovered at runtime when the execution traverses the Direct Acyclic Graph of computational tasks. For example, one of the symbolic dependences of tasks in Algorithm 1 could be:

PanelFactorize_{CPU}(P_i) \rightarrow TrailingMatrixUpdate_{MIC}(P_{i+1})

At runtime, this dependence formula is repeatedly applied to form a sequence of tasks:

PanelFactorize _{CPU} (P_1)		
\rightarrow TrailingMatrixUpdate _{MIC} (P_2)	86	
PanelFactorize _{CPU} (P_2)		
	88	
\rightarrow TrailingMatrixUpdate _{MIC} (P ₃)		
	91	
runtime environment for scheduling maintains the	92	

The runtime environment for scheduling maintains the current set of tasks and the future set of tasks. The completed tasks enable execution of their dependent tasks and are discarded from the system.

6.6. Improving off-load mode communication

It is well known that the off-load transfer mode 99 copies only continuous chunks of data from and to the 100 coprocessors. However most of the scientific application algorithms require to exchange data with 2D or 102 J. Dongarra et al. / HPC programming on Intel Many-Integrated-Core hardware with MAGMA Port to Xeon Phi

3D storage and thus this may create an issue when us-1 2 ing the off-load transfer mode. In particular, the one-3 sided factorizations (Cholesky, LU and QR) require to 4 send the panel to the CPU and then receive it later af-5 ter being factorized by the CPU. A simple implemen-6 tation loops over one direction and calls the off-load 7 section to send and receive a contiguous vector. Such 8 an implementation behaves poorly and as a result the 9 communication will become expensive and will slow 10 down the algorithm. Indeed, another alternative is to 11 copy the 2D panel to a contiguous temporary space on 12 the MIC, and then to send it and vice versa. Hence, 13 there are two points that need to be taken into consid-14 eration. Firstly, the copy needs to be implemented as a 15 multi-threaded operation in order to hide its cost. For 16 that, we implemented a parallel copy that uses all of 17 the 240 hardware threads of the MIC to perform the 18 copy. This might be against the common wisdom that 19 multi-threading is of little help for bandwidth-limited 20 operations such as a memory copy. This is not the ex-21 perience on the MIC, where the clock frequency of the 22 compute cores is twice as low as that of the memory -23 the exact opposite of what is the case in Intel x86 mul-24 ticore processors. In addition to the low frequency, the 25 current MIC hardware is to a large degree an in-order 26 architecture with dual-pipeline execution and single-27 issue fetch/decode units [16] which poses constraints 28 on the amount of bandwidth that can be utilized by a 29 single core. These can be overcome in multiple ways, 30 including the use of streaming loads and have the mul-31 tiple threads requesting data. Secondly, when the MIC 32 copies data to or from the temporary space, it should 33 be the only kernel running, otherwise, it will run simul-34 taneously with another executing kernel and this may 35 slow down both of the kernels. To that end, we repre-36 sented the copy kernel as a task with high priority and 37 the scheduler is responsible for executing it as soon 38 as possible and to handle the dependencies such as no 39 other kernel will be running at the same time. Xeon Phi 40 requires multiple cores driving a single FPU, which is 41 similar to Hyperthreading in the recent Intel x86 pro-42 cessors. In fact, the core-to-FPU ratio must be two-to-43 one to satisfy the data rate that a single FPU can sus-44 tain. If the ratio is lower, the FPU goes largely under-45 utilized because the data request rate from memory is 46 47 too low.

Experiments showed that when using these optimizations the performance of the off-load communication mode is comparable to both the SCIF and the COI
mode with a variance of less than 5%.

6.7. Trading extra computation for higher execution rate

The optimization discussed here is MIC-specific but 55 is often valid for any hardware architecture with mul-56 tilayered memory hierarchy. The dlarfb routine used 57 by the QR decomposition consists of two dgemms and 58 one dtrmm. Since coprocessors are better at handling 59 compute-bound tasks, for computational efficiency, we 60 replace the dtrmm by dgemm, yielding 5-10% perfor-61 mance improvement. For the Cholesky factorization, 62 the trailing matrix update requires a dsyrk. Due to un-63 even storage, the multi-device dsyrk cannot be assem-64 bled purely from regular dsyrk calls on each device. In-65 stead, each block column must be processed individu-66 ally. The diagonal blocks require special attention. One 67 can use a dsyrk to update each diagonal block, and a 68 dgemm to update the remainder of each block column 69 below the diagonal block. The small dsyrk operations 70 have little parallelism and therefore their execution is 71 inefficient on MICs. This can be improved to some 72 degree by using pragma to run several dsyrk's simul-73 taneously. Nevertheless, because we have copied the 74 data to the device, we can consider the space above the 75 diagonal to be a scratch workspace. Thus, we update 76 the entire block column, including the diagonal block, 77 writing extra data into the upper triangle of the diago-78 nal block, which is subsequently ignored. We do extra 79 computation for the diagonal block, but gain efficiency 80 overall by launching fewer BLAS kernels on the device 81 and using the more efficient dgemm kernels, instead of 82 small dsyrk kernels. 83

The per-kernel improvement in performance exceeds 20% and for the entire factorization a 5–10% improvement levels may be observed.

7. Performance results

This section presents the performance results obtained by our hybrid CPU–Xeon Phi implementation in the context of the development of the state-of-the-art numerical linear algebra libraries.

7.1. Experimental environment

Our experiments were performed on a system 98 equipped with Intel Xeon Phi formerly known as 99 Knights Corner. It is representative of a vast class of 100 servers and workstations commonly used for computationally intensive workloads. We benchmarked all im-

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plementations on an Intel multicore system with dual-1 2 socket, 8 core Intel Xeon E5-2670 (Sandy Bridge) processors, each running at 2.6 GHz. Each socket has a 3 4 24 MB shared L3 cache, and each core has a private 5 256 KB L2 and 64 KB L1. The system is equipped with 6 52 Gbytes of memory. The theoretical peak for this architecture in double precision is 20.8 Gflop/s per core, 7 giving 332 Gflops in total. The system is also equipped 8 with an Intel Xeon Phi cards with 7.7 Gbytes per card 9 10 running at 1.09 GHz, and giving a double precision 11 theoretical peak of 1046 Gflops. 12 There are a number of software packages available.

13 On the CPU side we used the MKL (Math Kernel Li-14 brary) [15] which is a commercial software package 15 from Intel that is a highly optimized numerical library. On the Intel Xeon side, we used the MPSS 2.1.5889-16 16 as the software stack, icc 13.1.1 20130313 which 17 18 comes with the composer_xe_2013.3.163 suite as the compiler and the Level 3 BLAS routine GEMM from 19 20 MKL 11.00.03. 21

22 7.2. Experimental results

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24 Figure 4 reports the performance of the three linear algebra factorization operations, the Cholesky, QR and 25 26 LU factorizations with our hybrid implementation and compare it to the performance of the CPU implementa-27 tion of the MKL libraries. For our implementation, the 28 blocking factor has been chosen to be flexible in order 29 30 to achieve the best performance. A detailed descrip-31 tion of how to choose this factor is included in Section 6.4 and in the results presented in this section we 32 choose the factor to be in the range between 480 and 33 960. As a general rule, we use smaller blocking fac-34 tors for smaller matrices and larger ones for the larger 35 matrices. The graphs show the performance measured 36 using all the cores available on the system (i.e., 60 for 37 the Intel Phi and 16 for the CPU) with respect to the 38 problem size. In order to reflect the time to completion, 39 for each algorithm the operation count is assumed to be 40 the same as that of the LAPACK algorithm, i.e., $\frac{1}{3}N^3$, 41 $\frac{2}{3}N^3$ and $\frac{4}{3}N^3$ for the Cholesky factorization, the LU 42 43 factorization and the QR decomposition, respectively.

44 Figure 4(a), (b) and (c) provides the common type 45 of information that is characteristic of dense linear al-46 gebra computations. Clearly, our algorithms from the 47 MIC MAGMA library, that employ hybrid techniques, 48 deliver higher execution rates than their CPU counter-49 parts optimized by the vendor. This is in correspon-50 dence with the difference of the peak performance rates 51 between the two hardware components. It should be



Fig. 4. Comparison of the performance versus the optimized CPU version of the MKL libraries for the three one-sided factorizations. (a) Cholesky factorization (magma_zpotrf_mic). (b) LU factorization (magma_zgetrf_mic). (c) QR factorization (magma_zgeqrf_mic). (Colors are visible in the online version of the article; http://dx.doi.org/10.3233/SPR-140404.)

obvious from the graphs that the combination of a CPU ¹⁰¹ and a Phi coprocessor with a tuned implementation ¹⁰²

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provides substantial performance benefits as opposed 1 2 to a CPU-only implementation. The figures show that the MIC MAGMA hybrid algorithms are capable of 3 4 completing any of the three factorization algorithms as 5 much as twice as fast as the CPU optimized version 6 for a matrix of size larger than 10,000; and more than three times faster when the matrix size is large enough 7 (larger than 20,000). The actual curves of Fig. 4 illus-8 trates the efficiency of our hybrid techniques where we 9 10 note that the performance obtained by our implementa-11 tion, achieves a very close level to the practical peak of 12 the Intel Xeon Phi coprocessor computed by running the GEMM routine (which is around 850 Gflop/s). This 13 14 gain is mostly obtained by two improvements. First, 15 the nature of the operations involved on the Phi side 16 which are mostly BLAS Level 3 operations were re-17 designed and implemented as a combination of vendor's DGEMM calls. For more details we denote below 18 19 the routines executed on the Xeon Phi coprocessor:

- The DSYRK operations for the Cholesky factorization where the DSYRK has been redesigned as a combination of DGEMM's routines;
- The DGEMM for the LU factorization;
- The DLARFB for the QR decomposition where also its has been redesigned as a combination of DGEMM's.

Second, all of the Level 2 BLAS routines that are
memory bound and that represent a limit for the performance (i.e., DPOTF2, DGETF2 and DGEQR2 for
Cholesky, LU and QR factorization, respectively) are
executed on the CPU side while being overlapped with
the Phi coprocessor execution as described in Section 6.4.

35 An important remark has to be made here for the 36 Cholesky factorization: the *left-looking* algorithm as 37 implemented in LAPACK is considered as well opti-38 mized for memory reuse but at the price of less par-39 allelism and thus is not suitable for massively multi-40 core machines. This variant delivers poor performance 41 when compared to the right-looking variant that allows 42 more parallelism and thus run at higher speed.

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8. Conclusions and future work

In this article, we have shown how to extend our
hybridization methodology from existing systems to a
new hardware platform. The challenge of the porting
effort stemmed from the fact that the new coprocession
sor from Intel, the Xeon Phi, featured programming

models and relative execution overheads, that were 52 markedly different from what we have been targeting 53 on GPU-based accelerators. Nevertheless, we believe 54 that the techniques used in this paper adequately adapt 55 our hybrid algorithm to best take advantage of the new 56 heterogeneous hardware. We have derived an imple-57 mentation schema of the dense linear algebra kernels 58 that also can be applied to either the two-sided factor-59 ization used for solving the eigenproblem and the SVD 60 or to the sparse linear algebra algorithms. We plan to 61 62 further study the implementation of multi-Xeon Phi al-63 gorithms in a distributed computing environment. We think that the techniques presented will become more 64 popular and will be integrated into dynamic runtime 65 66 system technologies. The ultimate goal is that this in-67 tegration will help to tremendously decrease develop-68 ment time while retaining high-performance.

In addition, we see an opportunity in fully automating the tuning process of various algorithmic parameters of our implementation including the blocking factor *nb*, the number of threads used in various computational kernel, etc. This will become even more important as the number of linear algebra operations included in MIC MAGMA grows.

Acknowledgements

Work was funded in part by the Ministry of Education and Science of the Russian Federation, Agreement N 14.607.21.0006 (unique identifier RFMEFI57714X0020).

The authors would like to thank the National Science Foundation for supporting this work under Grant No. ACI-1339822, the Department of Energy and ISTC for Big Data for supporting this research effort.

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