



**HAL**  
open science

# Warp-Level Parallelism: Enabling Multiple Replications In Parallel on GPU

Jonathan Passerat-Palmbach, Jonathan Caux, Pridi Siregar, Claude Mazel,  
David R.C. Hill

► **To cite this version:**

Jonathan Passerat-Palmbach, Jonathan Caux, Pridi Siregar, Claude Mazel, David R.C. Hill. Warp-Level Parallelism: Enabling Multiple Replications In Parallel on GPU. European Simulation and Modelling, Oct 2011, Guimaraes, Portugal. hal-01083163v1

**HAL Id: hal-01083163**

**<https://inria.hal.science/hal-01083163v1>**

Submitted on 22 Dec 2014 (v1), last revised 1 Jan 2015 (v2)

**HAL** is a multi-disciplinary open access archive for the deposit and dissemination of scientific research documents, whether they are published or not. The documents may come from teaching and research institutions in France or abroad, or from public or private research centers.

L'archive ouverte pluridisciplinaire **HAL**, est destinée au dépôt et à la diffusion de documents scientifiques de niveau recherche, publiés ou non, émanant des établissements d'enseignement et de recherche français ou étrangers, des laboratoires publics ou privés.



Distributed under a Creative Commons Attribution 4.0 International License



## Warp-Level Parallelism: Enabling Multiple Replications In Parallel on GPU

Jonathan PASSERAT-PALMBACH<sup>\*† ‡ §</sup> ,  
Claude MAZEL<sup>† ‡ §</sup> ,  
David R.C. HILL<sup>† ‡ §</sup>

Originally published in: European Simulation and Modeling Conference

2011 — October 2011 — pp 76-83

ISBN: 978-90-77381-66-3

*Best paper award*

©2011 Eurosis

**Abstract:** *Stochastic simulations need multiple replications in order to build confidence intervals for their results. Even if we do not need a large amount of replications, it is a good practice to speed-up the whole simulation time using the Multiple Replications In Parallel (MRIP) approach. This approach usually supposes to have access to a parallel computer such as a symmetric multiprocessing machine (with many cores), a computing cluster or a computing grid. In this paper, we propose Warp-Level Parallelism (WLP), a GP-GPU-enabled solution to compute MRIP on GP-GPUs (General-Purpose Graphics Processing Units). These devices display a great amount of parallel computational power at low cost, but are tuned to process efficiently the same operation on several data, through different threads. Indeed, this paradigm is called Single Instruction, Multiple Threads (SIMT). Our approach proposes to rely on small threads groups, called warps, to perform independent computations such as replications. We have benchmarked WLP with three different models: it allows MRIP to be computed up to six times faster than with the SIMT computing paradigm.*

**Keywords:** Stochastic Simulation; Multiple Replications In Parallel (MRIP); GP-GPU; CUDA; Warp-Level Parallelism (WLP)

---

\* This author's PhD is partially funded by the Auvergne Regional Council and the FEDER

† ISIMA, Institut Supérieur d'Informatique, de Modélisation et de ses Applications, BP 10125, F-63173

AUBIERE

‡ Clermont Université, Université Blaise Pascal, LIMOS, BP 10448, F-63000 CLERMONT-FERRAND

§ CNRS, UMR 6158, LIMOS, F-63173 AUBIERE

**RESEARCH CENTRE  
LIMOS - UMR CNRS 6158**

Campus des Cézeaux  
Bâtiment ISIMA  
BP 10125 - 63173 Aubière Cedex  
France



## 1 INTRODUCTION

Replications are a widespread method to obtain confidence intervals for stochastic simulation results. It consists in running the same stochastic simulation with different random sources and averaging the results. According to the Central Limit Theorem, the average result is approximated in an accurate enough way by a Gaussian Law, for a number of replications greater than 30. Thus, for a number of replications greater than 30, we can obtain a confidence interval with a satisfactory precision.

There are many cases where a single simulation can last for a while, so 30 of them run sequentially may represent a very long computation time. Because of this overhead, 30 replications are hardly run in most simulations. Instead, a good practice is often to run 3 replications when debugging, and 10 replications are commonly used to compute a confidence interval. To maintain an acceptable computation time while running 30 or more replications, many scientists proposed to run in parallel these independent simulations. This approach has been named Multiple Replication in Parallel (MRIP) in the nineties Pawlikowski et al. (1994). As its name suggests, its main idea is to run each replication in parallel Hill (1997); Pawlikowski (2003). In addition, when we explore an experimental plan we have to run different sets of replications, with different factor levels according to the experimental framework Hill (1996); Amblard et al. (2003). In this paper, we will not consider any constraints that need to be satisfied when implementing MRIP. One of the main barriers that often prevents simulationists to achieve a decent amount of replications is, on the one hand, the lack of knowledge in the parallelization techniques and on the other hand the parallel computing facilities available. Our work tackles this problem by introducing a way to harness the computational power of GP-GPUs (General-Purpose Graphics Processing Units – GPUs hereafter), which are rather cheap compared to regular parallel computers, to process MRIP quicker than on a scalar CPU (Central Processing Unit).

GPUs deliver such an overwhelming power at a low cost that they now play an important role in the High Performance Computing world. However, this kind of devices display major constraints, tied to its intrinsic architecture. Basically, GPUs have been designed to deal with computation intensive applications such as image processing. One of their well-known limits is memory access. Indeed, since GPUs are designed to be efficient at computation, they badly cope with applications frequently accessing memory. Except by choosing the right applications, the only thing we can do to overcome this drawback is to wait for the hardware to evolve in such a way. Last NVIDIA GPUs generations, codenamed Fermi, show a move in this way by improving cache memories available on the GPU. This leads to better performances for most applications at no development cost, only by replacing the old hardware by the state-of-the-art one.

Now, what we can actually think about is the way we program GPUs. Whatever the programming language or architecture one chooses to develop his application with, CUDA (Compute Unified Device Architecture) or OpenCL, the underlying paradigm is the same: SIMT (Single Instruction, Multiple Threads). Thus, applications are tuned to exploit the hardware configuration, which is a particular kind of SIMD architecture (Single Instruction, Multiple Data). To obtain speed-ups, we must propose parallel applications that will be SIMD compliant. This point reduces the scope of GPU-enabled applications.

In the SIMT paradigm, threads are automatically grouped into 32-wide bundles called warps. Warps are the base unit used to schedule both computation on Arithmetic and Logic Units (ALUs) and memory accesses. Threads within the same warp follow the SIMD pattern, i.e. they are supposed to execute the same operation at a given clock cycle. If they do not, a different

execution branch is created and executed sequentially every time a thread needs to compute differently from its neighbours. The latter phenomenon is called branch divergence, and leads to significant performance drops. However, threads contained in different warps do not suffer the same constraint. They are executed independently, since they belong to different warps.

In this paper, we introduce Warp-Level Parallelism (WLP), a paradigm to evaluate the approach of using GPUs to compute MRIP, using an independent warp for each replication. Our study will:

- Describe a mechanism to run MRIP on GPU;
- Propose an implementation of our approach: WLP;
- Benchmark WLP with three different simulation models.

## 2 GENERAL CONCEPTS OF GPU PROGRAMMING AND ARCHITECTURE

This section does a brief recall of the major concepts introduced by GPU programming and especially by CUDA. It also basically describes how a GPU architecture is organized, since these aspects are directly tied to our approach.

### 2.1 The Single Instruction Multiple Threads (SIMT) paradigm

SIMT is the underlying paradigm of any CUDA application. It is based on the well-known SIMD paradigm. While using SIMD, the same instruction is executed in parallel on multiple computational units, but take different data flows in input. Instead of viewing SIMT as a simple SIMD variant, one needs to understand that it has been created to simplify applications development on GPU. The main idea is first to allow developers to deal with a unique function, named a kernel, which is going to be run in parallel on the GPU. Second, developers manipulate threads in SIMT, which are a much more common tool nowadays than traditional vectors enabling SIMD parallelization.

In order to handle SIMT more easily, CUDA introduces different bundles of threads. As a matter of fact, threads are grouped into blocks, which size and 3D-geometry are defined by the user. The whole blocks of a kernel form a 2D grid. Each thread will be uniquely identified in the kernel thanks to an identifier computed from a combination of its own coordinates and of its belonging block's. More precisely, in addition to grid and blocks, CUDA devices automatically split threads into fixed-size bundles called warps. Currently, warps contain 32 threads. This group is extremely important in the low-level mechanisms running on a GPU.

As long as NVIDIA has defined both its GPU architecture and the SIMT paradigm, the latter is not only convenient, it also perfectly fits its host architecture. Its sole purpose is to be used on GPU architecture, which is quite different from other multi-core architectures, especially from CPU ones, as we will see in the next part.

## 2.2 Basic architecture of a GPU

While a CPU possesses few cores, each of them allowing the execution of one thread at a time, a GPU possesses a small number of Streaming Multiprocessors (SM) (for instance an NVIDIA Fermi C2050 has 14 SMs). Each SM embeds an important number of computational units (there are 32 floating point computational units - called Streaming Processor (SP) - on each SM of a Fermi C2050). In theory, the floating-point computation power of a GPU board is equal to the number of SMs multiplied by the number of SPs. Another figure that needs to be considered in the architecture is the number of warp schedulers. The latter are key elements of CUDA performance. In fact, memory accesses are done per warp. However, because of memory latency, the warps-schedulers select the warps that have their data ready to process. Consequently, the more warps can be scheduled, the more the memory latency can be hidden.

When the former generation of NVIDIA GPUs was issued with a single warp-scheduler per SM Lindholm et al. (2008), Fermi now owns two warp schedulers per SM Wittenbrink et al. (2011). They are first employed when threads need to be scheduled on the SM they have been assigned to. In fact, threads within a warp also achieve memory accesses in parallel, before processing the same instruction on these data. To sum up, when threads are bound to each other, and must execute the same instructions according to SIMD machinery, warps are the smallest unit that run in parallel on the different SMs of a GPU, and are the smallest GPU element that is able to process independent code sections. Indeed, given that different warps either run on different SMs, or on the same but at different clock ticks, they are fully independent to each other. Figure 1 shows a simplified representation of a SM of the Fermi architecture.

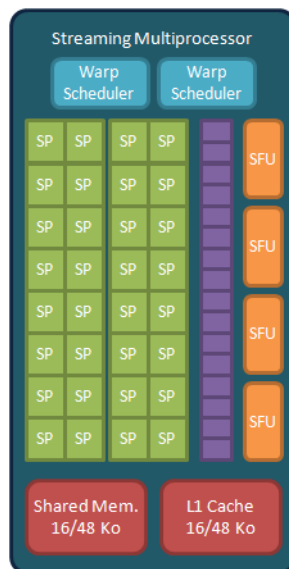


Figure 1: Simplified architecture of an NVIDIA Fermi C2050 streaming multiprocessor

## 2.3 Blocks dispatching and warps scheduling in NVIDIA GPUs

Now that we have introduced the basic functioning of CUDA-enabled GPUs, let us detail the particular features that will help us to achieve MRIP on such architectures. We will see in this part how our GPU-enabled MRIP implementation relies on the scheduling features provided by

NVIDIA CUDA devices. Previously, NVIDIA GPUs were only able to run a single kernel at a time. Thus, blocks of threads were dispatched through all the available SMs in a more or less logical way: SMs were activated in turn, striding indices four by four. When every SM had been activated, the process started again.

One of the key features of the cutting-edge Fermi architecture is the ability to run several kernels in parallel on the same device. To do so, the way blocks of threads are dispatched through the device has been redesigned in a new fashion. Now, every block of threads, no matter which kernel it belongs to, is first handled by a top-level scheduler referred to as the GigaThread Engine. It is supposed to dispatch blocks of threads to the Streaming Multiprocessors (SMs). The point is CUDA has always proposed asynchronous kernels calls to developers. Now that Fermi-enabled devices can run several kernels in parallel, GigaThread needs to take into account any potential upcoming kernel. Consequently, the dispatcher cannot reserve all the SMs to run a first kernel, given that a second one could be launched at any time. When the second kernel appears, some resources will still be available so that they can be assigned to the new kernel blocks.

Moreover, GigaThread enables immediate replacement of blocks on an SM when one completes executing. Since context switching has been fastened with Fermi, blocks of threads can fully take advantage of the hardware device thanks to GigaThread dispatching capabilities. From an external point of view, and since we do not have the real specifications, we have noted that the dispatching of blocks does not seem to be deterministic. NVIDIA uses a specific way to place blocks on SMs: indeed, SMs will not be enabled in order. SMs bearing non-consecutive identifiers will in fact run consecutively ordered blocks.

### 3 A WARP MECHANISM TO SPEED UP REPLICATIONS

Two problems arise when trying to port replications to GPU threads, considering a replication per thread. First, we generally compute few replications, whereas we have seen that GPUs needed to achieve large amounts of computations to hide their memory latency. Second, replications of stochastic simulations are not renowned for their SIMD-friendly behaviour. Usually, replications fed with different random sources will draw different random numbers at the same point of the execution. If a condition result is based on this draw, divergent execution paths are likely to appear, forcing threads within a same warp to be executed sequentially because of the intrinsic properties of the device.

The idea that we propose in this paper is to take advantage of the previously introduced warp mechanism to enable fast replications of a simulation. Instead of having to deal with Thread-Level Parallelism (TLP) and its constraints mentioned above, we place ourselves at a slightly higher scope to manipulate warps only. Let this paradigm be called Warp-Level Parallelism (WLP), as opposed to TLP. Now running only one replication per warp, it is possible to have each replication to execute different instructions without being faced to the branch divergence problem.

But to successfully enable easy development of simulation replications on GPU using one thread per warp, two mechanisms are needed.

First, it is necessary to restrict each warp to use only one valid thread. By doing so, we ensure not to have divergent paths within a warp. Moreover, we artificially increase the device's

occupancy, and consequently, we take advantage of the quick context switching between warps to hide slow memory accesses. Theoretically, we should use the lowest block size maximizing occupancy. For instance, a C2050 board owns 14 SMs, and can schedule at most 8 blocks per SM. In this case, the optimal block size when running 50 replications would be 32 threads per block. This situation is represented in Figure 2, where we can see two warps running their respective first threads only. The 31 remaining threads are disabled, and will stall until the end of the kernel. Unfortunately, the GigaThread scheduler, introduced in the previous section, does not always enable a kernel to run on every available SM. In addition, SMs' memory constraints might compromise this ideal case by reducing the number of available blocks per SM.

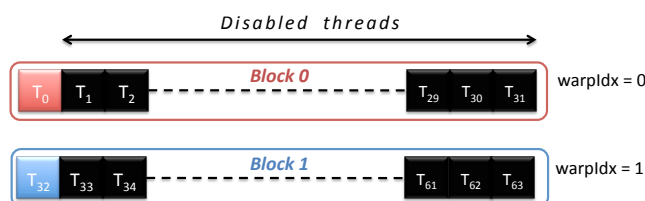


Figure 2: Representation of thread disabling to place the application at a warp-level

Second, there has to be an easy solution to get a unique index for each warp. TLP relies essentially on threads identifiers to retrieve or write data back. Thus, WLP needs to propose an equivalent mechanism so that warps can be distinguished to access and compute their own data.

Thanks to the two tools introduced in this section, it is possible to create a kernel where only one thread per warp will be valid, and where it will be easy to make each valid thread compute different instructions, or work on different data depending on the new index.

Although we could not figure out the real behavior of the GigaThread Engine dispatcher, the characteristics noticed in this part are sufficient to evaluate the performance of the dispatching policy. Furthermore, the new scheduling features introduced in Fermi significantly enhance the overall performance of our warp-based approach, given that it highly relies on warp scheduling and block dispatching.

## 4 IMPLEMENTATION

Now that we have defined our solution, we will propose an implementation in this section. To do so, we need to focus on two major constraints: first, we should keep a syntax close to C++ and CUDA, so that users are not confused when they use our approach. Second, we need to propose compile-time mechanisms as much as possible. Indeed, since WLP only exploits a restricted amount of the device's processing units, we have tried to avoid any overhead implied by our paradigm.

This paper intends to prove that our approach is up and running. Thus, this section will only introduce a restricted number of keywords used by WLP. As we have seen previously, we first have to be able to identify the different warps, in the same way SIMT does with threads. One way to obtain the warp identifier is to compute it at runtime. Indeed, we know that warps are formed by 32 threads in current architectures [NVIDIA2011a]. Thus, knowing the running kernel configuration thanks to CUDA defined data-structures, we are able to figure out the warp



identifier with simple operations only, similarly to what have done Hong et al. (2011). The definition of a `warpIdx` variable containing the warp’s identifier can be written as in Figure 3:

```
const unsigned int warpIdx = (
    threadIdx.x + blockDim.x * (
        threadIdx.y + blockDim.y * (
            threadIdx.z + blockDim.z * (
                blockIdx.x + gridDim.x * blockIdx.y
            )
        )
    )
) / warpSize;
```

Figure 3: Const-definition of `warpIdx`

Conceptually, this definition is ideal because `warpIdx` is declared as a ‘constant variable’, and the warp identifier does not change during a kernel execution. This formula fits with the CUDA way to number threads, which first considers threads’ x indices, then y and finally z, within a block. The same organization is applied to blocks numbering Kirk and Hwu (2010). Please note that the `warpSize` variable is provided by CUDA. This makes our implementation portable since warp sizes may evolve in future CUDA architectures.

Although this method introduces superfluous computations to figure out the kernel’s configuration, we find it easier to understand for developers. Another way to compute the warp’s identifier would have been to write CUDA PTX assembly NVIDIA (2011). The latter is the Instruction Set Architecture (ISA) currently used by CUDA-enabled GPUs. CUDA enables developers to insert inlined PTX assembly into CUDA high-level code, as explained in [NVIDIA2011b]. However, this method is far less readable than ours, and would not be more efficient since we only compute `warpIdx` once: at initialization.

This warp identifier will serve as a base in WLP. When classical CUDA parallelism makes a heavy use of the runtime-computed global thread identifier, WLP proposes `warpIdx` as an equivalent.

Now that we are able to figure out threads’ parent warps, let us restrain the execution of the kernel to a warp scope. Given that we need to determine whether or not the current thread is the first within its belonging warp, we will be faced to problems similar to those encountered when trying to determine the warp identifier. In fact, a straightforward solution reckoning on our knowledge of the architecture quickly appears. It consists in determining the global thread identifier within the block to ensure it is a multiple of the current warp size. Once again, the kernel configuration is issued by CUDA intrinsic data structures, but we still need a reliable way to get the warp size to take into account any potential evolution. Luckily, we can figure out this size at runtime thanks to the aforementioned `warpSize` variable. Consequently, here is how we begin a warp-scope kernel in WLP:

```
if ( ( threadIdx.x + blockDim.x *
      ( threadIdx.y + blockDim.y * threadIdx.z ) )
    % warpSize == 0 )
```

Figure 4: Directive enabling warp-scope execution

We now own the bricks to perform WLP, but still lack a user-friendly API. Indeed, it would not be adapted to ask our users to directly use complex formulas without having wrapped them up before in higher-level calls. To do so, we chose to use macros, for the sake that they are compile-time mechanisms, thus not causing any runtime overhead, and that they are perfectly handled by *nvcc*, the CUDA compiler. Our previous investigations result in two distinct macros: `WARP_BEGIN` and `WARP_INIT`, which respectively mark the beginning of the warp-scope code portion, and correctly fill the warp identifier variable. When `WARP_INIT` presents no particularities, except the requirement to be called before any operations bringing into play `warpIdx`, `WARP_BEGIN` voluntarily forgets the block-starting brace following the if statement. By doing so, we expect users to place both opening and closing braces of their WLP code if needed, just as they would do with any other block-initiating keyword.

To sum up, please note once again that this implementation mainly targets to validate our approach. Still, it lays the foundation of a more complete API dedicated to WLP. The efficient but not appealing intrinsic mechanisms are totally masked to users thanks to macros introduced in WLP.

## 5 RESULTS

In this part, we introduce three well-known stochastic simulation models in order to benchmark our solution. We have compared WLP's performances on a Tesla C2050 board to those of a state-of-the-art scalar CPU: an Intel Westemere running at 2.527 GHz. For all of the three following models, each replication runs in a different warp when considering the GPU, whereas the CPU runs the replications sequentially. The following implementations use L'Ecuyer's Tausworthe three-component PRNG, which is available on both CPU and GPU respectively through `Boost.Random` and `Thrust.Random` Hoberock and Bell (2010) libraries. Random streams issued from this PRNG are then split into several sub-sequences according to the Random Spacing distribution technique Hill (2010).

### 5.1 Description of the models

First, we have a classical Monte Carlo simulation used to approximate the value of Pi. The application draws a succession of random points coordinates. The number of random points present in the quarter of a unit circle are counted and stored. At the end of the simulation, the Pi approximation corresponds to a ratio of the points in the quarter of a unit circle to the total number of drawn points. The output of the simulation is therefore an approximate of Pi value. This model takes two input parameters: the number of random points to draw and the number of replications to compute.

The second simulation is a M/M/1 queue. For each client, the time duration before its arrival and the service time is randomly drawn. All other statistics are computed from these values. The program outputs are the average idle time, the average time in queue of the clients and the average time spent by the clients in the system. Because it did not impact the performances, the parameters of the random distribution are static in our implementation. Only the number of clients in the system and the number of replications, which modify the execution time, can be specified when running the application.

The last simulation is an adaptation of the random walk tests for PNRGs exposed in Vatulainen and Ala-Nissila (1995). The idea is to simulate a walker moving randomly on a

chessboard-like map. The original application tests the independence of multiple flows of the same PRNG. To achieve this, multiple random walkers are run with different initializations of a generator on identically configured maps. Basically, each walker computes a replication. In the end, we count the number of walkers in every area of the map. Depending on the PRNG quality, we should find an equivalent number of walkers in each area. When the original version splits the map in four quarters, our implementation uses 30 chunks to put the light on the opportunity of our approach when there are many divergent branches in an application.

## 5.2 Comparison CPU versus GPU warp

As we can see in Figure 5, the CPU computation time of the Monte Carlo application approximating the value of Pi grows linearly with the number of replications. The GPU computation time increases only by steps. This behaviour is due to the huge parallel capability of the device. Until the GPU card is fully used, adding another replication does not impact the computation time, because they are all done in parallel. So, when the board is full, any new iteration will increase the computation time. This only happens on the 65<sup>th</sup> replication because the GPU saved some resources in case a new kernel would have to be computed simultaneously. The same mechanism explains that after this first overhead, a new threshold appears and so on.

Due to this behaviour, GPUs are less efficient than CPUs when the board is nearly empty. When less than 30 replications are used, more than two-thirds of the board computational power is idle. Because sequential computation on CPU is widely faster than sequential computation on GPU, if only a little of the parallel capability of the card is used, the GPU runs slower. But when the application uses more of the card parallel computation power, the GPU becomes more efficient than the CPU.

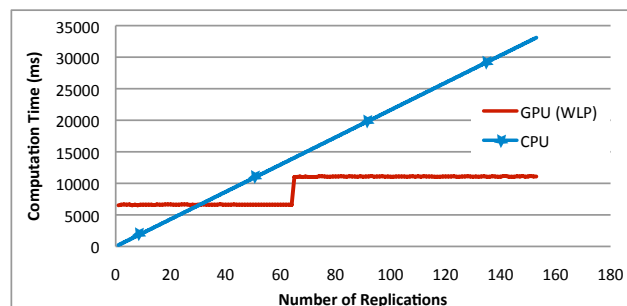


Figure 5: Computation time versus number of replications for the Monte Carlo Pi approximation with 10000000 draws

The pattern is very similar for the second model: the M/M/1 queue (see Figure 6). When the board does not run enough warps in parallel, the CPU computation is faster than the GPU one. But with this model, the number of replications needed for the GPU approach to outperform the CPU is smaller than what we obtained with the previous simple model. The GPU computation is here faster as soon as 20 replications are performed, when it required 30 replications to show its efficiency with the first model. This can be explained by GPUs' architecture, where memory accesses are far more costly than floating point operations in terms of processing time. If the application has a better computational operations per memory accesses ratio, it will run more efficiently on GPU. Thus, the GPU approach will catch with the CPU one faster.

This point is very important because it means that depending on the application characteristics, it can be adequate to use this approach from a certain number of replications, or not. A solution is to consider the warp approach only when the number of replications is big enough to guaranty that most of the applications will run faster.

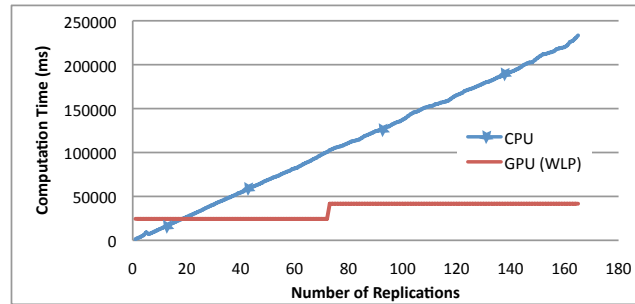


Figure 6: Computation time versus number of replications for a M/M/1 queue model with 10000 clients

### 5.3 Comparison GPU warp versus GPU thread

If the advantages of WLP-enabled replications compared to CPU ones in terms of computation time have been demonstrated with the previous examples, it is necessary to determine if WLP outperforms the classic TLP.

This case study has been achieved using the last model introduced: our adaptation of the random walk. Figure 7 shows the computation time noticed for each approach: CPU, GPU with WLP and GPU with TLP (named *thread* in the caption). Obviously, CPU and WLP results confirm the previous pattern: the CPU computation time increases linearly when the WLP one increases by steps. TLP follows logically the same evolution shape as WLP. Although it is impossible to see it here because the number of replications is too small, it also evolves step by step, similarly to the warp approach. WLP consumes a whole warp for each replication. In the same time, TLP activates 32 threads per warp. Thus, the latter's steps will be 32 times as long as WLP's. Having said that, we easily conclude that the first step in TLP will occur after the 2048<sup>th</sup> replication.

As we can see in Figure 7, the computation time needed by the thread approach is significantly more important than the computation time of the warp approach (about 6 times bigger for the first 64 replications). But WLP catches up with TLP when the number of replications increases. When more than 700 replications are performed, the benefit of using the warp approach is greatly reduced. The best use of the warp approach for this model is obtained when running between 20 and 700 replications. Please note that this perfectly matches our replications amount requirement. It even allows the user to run another set of replications according to an experimental plan, or to run another set of replications with a different high quality PRNG. The latter practice is a good way to ensure that the input pseudo-random streams do not bias the results.

These results are backed up by the output of the NVIDIA Compute Profiler for CUDA applications. The latter tool allows developers to visualize many data about their applications. In our case, we have studied the ratio between the time spent accessing global memory versus

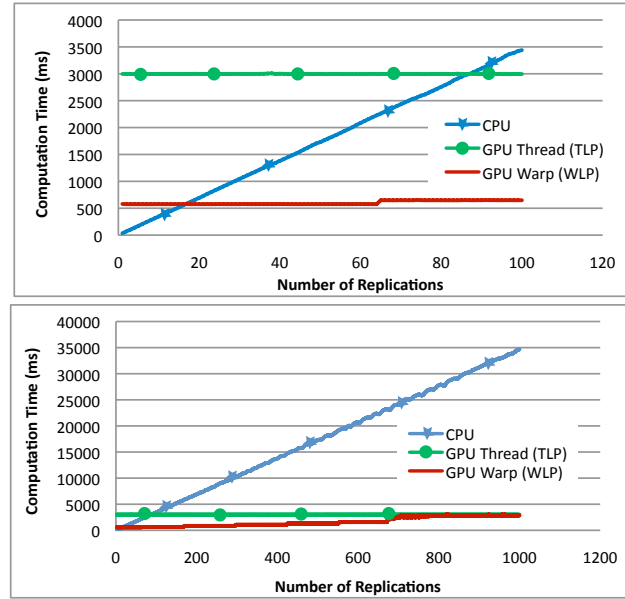


Figure 7: Computation time versus number of replications for a random walk model with 1000 steps (above: 100 replications, below: 1000 replications)

computing data. Such figures are displayed in Figure 8 for both TLP and WLP versions of the random walk simulation. Our approach obviously outperforms TLP, given that the ratio of overall Global Memory access time versus computation time is about 2.5 times bigger for TLP.

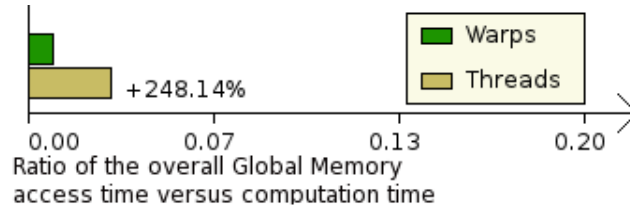


Figure 8: Comparison of TLP and WLP ratio of the overall Global Memory access time versus computation time

To explain this ratio, let us recall that computation time was lower for WLP. Since the same algorithm is computed by the two different approaches, we should have noticed the same amount of Global Memory accesses in the two cases. In the same way, the profiler indicates significant differences between Global Memory reads and writes for TLP and WLP. These figures are summed up in Table 1:

	<i>TLP</i>	<i>WLP</i>
Reads	225	18
Writes	302	104

Table 1: Number of read and write accesses to Global Memory for TLP and WLP versions of the Random Walk

## 6 CONCLUSION

This paper has shown that using GPUs to compute MRIP was both possible and relevant. Having depicted nowadays GPUs' architecture, we have detailed how warp scheduling was achieved on such devices, and especially how we could take advantage of this feature to process codes with a high rate of branch divergent parts. Our approach, WLP (Warp-Level Parallelism), intends to allow users to easily distribute their experimental plans with replications on GPU.

WLP has been implemented thanks to simple arithmetic operations. Consequently, WLP displays a minimalist impact on the overall runtime performance. For the sake of user-friendliness, the internal mechanisms enabling WLP have been wrapped in high-level macros. At the time of writing, our version is functional and allows users to create blocks of code that will be executed independently on the GPU. Each warp will run an independent replication of the same simulation, determined by the warp identifier figured out at runtime. By doing so, we prevent performances to drop as they would do in an SIMT environment confronted to branch-divergent execution paths. WLP also tackles the GPU underutilization problem by artificially increasing the occupancy.

To demonstrate our approach performances, we have compared the execution times of a sequence of independent replications for three different stochastic simulations. Results show that WLP is at least twice as fast as cutting-edge CPUs when asked to compute a reasonable amount of replications, that is to say more than 30 replications. This will always be the case when a stochastic simulation is studied with a design of experiments, where for each combination of deterministic factors we have to run at least 30 replications, according to the previously mentioned Central Limit Theorem. WLP also overcomes the traditional CUDA SIMT performances by up to 6 to compute the same set of replications. Here, SIMT suffers of an underutilized GPU, whereas WLP takes advantage of a quick warp scheduling.

Insofar performances of WLP increase with the recent Fermi architecture compared to Tesla, we can expect this approach to be even more efficient with future CUDA architectures. We will validate this approach with bigger simulation models. As a matter of fact, two parameters need to be considered to determine how WLP will scale. On the one hand, a bigger model will often be more complicated, and will consequently contain much more divergent branches. When our approach should benefit of this aspect, on the other hand, bigger models will also consume more memory, which is the bottleneck of GPU devices.

The current version of WLP forces users to distribute their replications with our keywords. The target audience of our approach should, for the moment, be familiar with CUDA or GPU development. To lower the level of technical difficulty, we are currently thinking about an automatic tool, taking a simulation model and the number of replications to process in input, and producing the WLP equivalent in output, thus fully automating MRIP on GPU.

## References

- Amblard, F., Hill, D., Bernard, S., Truffot, J., and Deffuant, G. (2003). Mda compliant design of simexplorer a software tool to handle simulation experimental frameworks. In *Summer Computer Simulation Conference*, pages 279–284. Citeseer.
- Hill, D. (1996). *Object-oriented analysis and simulation*. Addison-Wesley Longman Publishing Co., Inc.
- Hill, D. (1997). Object-oriented pattern for distributed simulation of large scale ecosystems. In *SCS Summer Computer Simulation Conference*, pages 945–950.
- Hill, D. (2010). Practical distribution of random streams for stochastic high performance computing. In *IEEE International Conference on High Performance Computing & Simulation (HPCS 2010)*, pages 1–8. invited paper.
- Hoerock, J. and Bell, N. (2010). Thrust: A parallel template library. <http://thrust.github.io/>. Version 1.3.0.
- Hong, S., Kim, S., Oguntebi, T., and Olukotun, K. (2011). Accelerating cuda graph algorithms at maximum warp. In *Proceedings of the 16th ACM symposium on Principles and practice of parallel programming*, pages 267–276. ISBN: 978-1-4503-0119-0.
- Kirk, D. and Hwu, W. (2010). *Programming Massively Parallel Processors*. Morgan Kaufmann.
- Lindholm, J., Nickolls, J., Oberman, S., and Montrym, J. (2008). Nvidia tesla : A unified graphics and computing architecture. *IEEE Micro*, 28(2):39–55.
- NVIDIA (2011). *NVIDIA Compute - PTX: Parallel Thread Execution - ISA Version 2.3*. Section 3.1.
- Pawlikowski, K. (2003). Towards credible and fast quantitative stochastic simulation. In *Proceedings of International SCS Conference on Design, Analysis and Simulation of Distributed Systems, DASD*, volume 3.
- Pawlikowski, K., Yau, V., and McNickle, D. (1994). Distributed stochastic discrete-event simulation in parallel time streams. In *Proceedings of the 26th conference on Winter simulation*, pages 723–730. Society for Computer Simulation International.
- Vattulainen, I. and Ala-Nissila, T. (1995). Mission impossible: Find a random pseudorandom number generator. *Computers in Physics*, 9(5):500–510.
- Wittenbrink, C., Kilgariff, E., and Prabhu, A. (2011). Fermi gf100 gpu architecture. *IEEE Micro*, 31(2):50–59.



UMR 6158 CNRS

**RESEARCH CENTRE  
LIMOS - UMR CNRS 6158**

Campus des Cézeaux  
Bâtiment ISIMA  
BP 10125 - 63173 Aubière Cedex  
France

Publisher  
LIMOS - UMR CNRS 6158  
Campus des Cézeaux  
Bâtiment ISIMA  
BP 10125 - 63173 Aubière Cedex  
France  
<http://limos.isima.fr/>