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Block Low-Rank Algebraic Clustering for Sparse Direct Solvers

March 12th, 2019 - Journées Ondes du Sud-Ouest

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Context - PhD thesis of Gregoire Pichon

Current sparse direct solvers for 3D problems of size n

- $\Theta(n^2)$ time complexity
- $\Theta(n^{\frac{4}{3}})$ memory complexity
- BLAS Level 3 operations with computations on blocks

Low-rank compression in sparse direct solvers

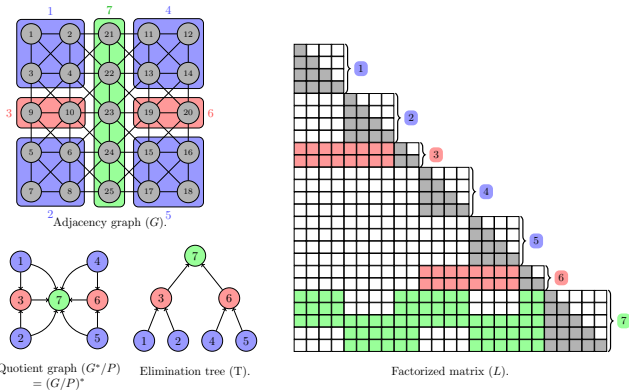
- Compress diagonal and off-diagonal blocks
- Use different compression formats: BLR, \mathcal{H} , HODLR, HSS, \mathcal{H}^2 ..
- Recently introduced in many solvers: MUMPS, PASTIX, STRUMPACK and many others

Objective of this talk: study low-rank clustering strategies to enhance blocks compressibility in the Block Low-Rank (BLR) case

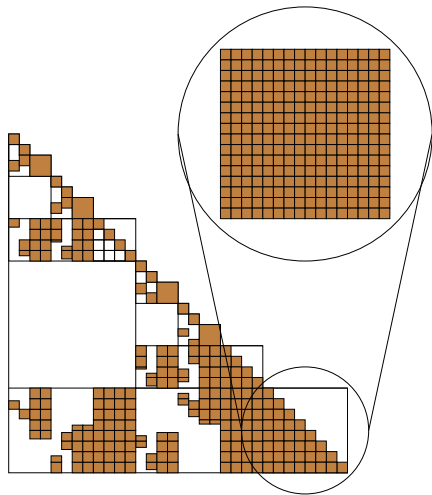
Symbolic Factorization

General approach

1. Build a partition with the nested dissection process
2. Compress information on data blocks
3. Compute the block elimination tree using the block quotient graph



BLR compression – Symbolic factorization



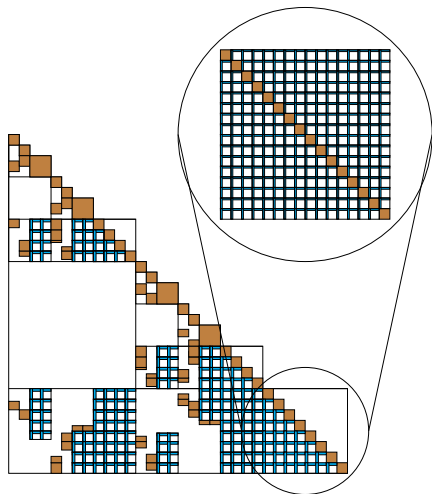
Approach

- Large supernodes are split
- It increases the level of parallelism

Operations

- Dense diagonal blocks
- TRSM are performed on dense off-diagonal blocks
- GEMM are performed between dense off-diagonal blocks

BLR compression – Symbolic factorization



Approach

- Large supernodes are split
- Large off-diagonal blocks are **low-rank**

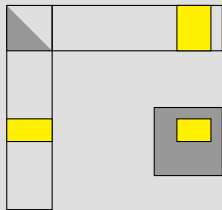
Operations

- Dense diagonal blocks
- TRSM are performed on **low-rank** off-diagonal blocks
- GEMM are performed between **low-rank** off-diagonal blocks

Summary of the possible updates

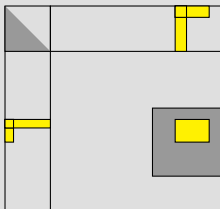
Cost of applying a $m \times n$ update to a $M \times N$ block.

Full rank



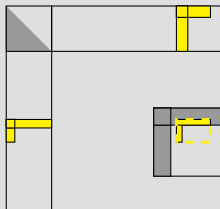
- A single GEMM kernel
- Cost depends on mn

Just-In-Time (non-fully structured)



- Serie of small GEMM kernels
- Cost depends on mn

Minimal Memory (fully structured)



- Complex extend-add operation
- Cost depends on MN

Can we reduce the number small updates, especially for fully structured case?

Compression kernels

Kernel	Complexity
Singular Value Decomposition (SVD)	$\Theta(mn^2)$
Rank-Revealing QR (RRQR)	$\Theta(mnr)$
RRQR with randomization	$\Theta(mnr)$
ACA, BDLR, CUR	$\Theta((m+n)r)$

Properties

- SVD provides the best ranks at a given accuracy with $\|\cdot\|_2$
- RRQR keeps a control of accuracy, but efficiency is poor due to pivoting
- Randomization techniques are suitable to perform a rank- r approximation but may be costly for computing an accurate representation
- The accuracy of ACA/BDLR/CUR is problem dependent

Experimental setup

Machine: 2 INTEL Xeon E5 – 2680v3 at 2.50 GHz

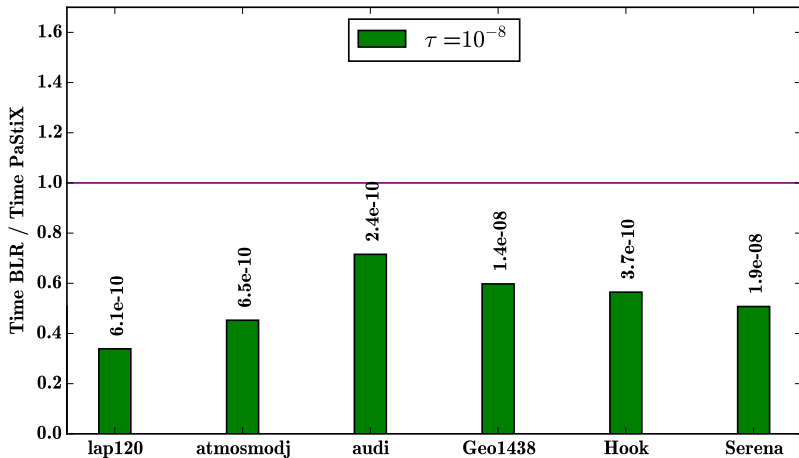
- 128 GB
- 24 threads
- Parallelism is obtained following PASTIX static scheduling for multi-threaded architectures (PARSEC version will be discussed later)

Entry parameters

- Tolerance τ : absolute parameter (normalized for each block)
- Compression method is RRQR
- Blocking sizes: between 128 and 256 in following experiments

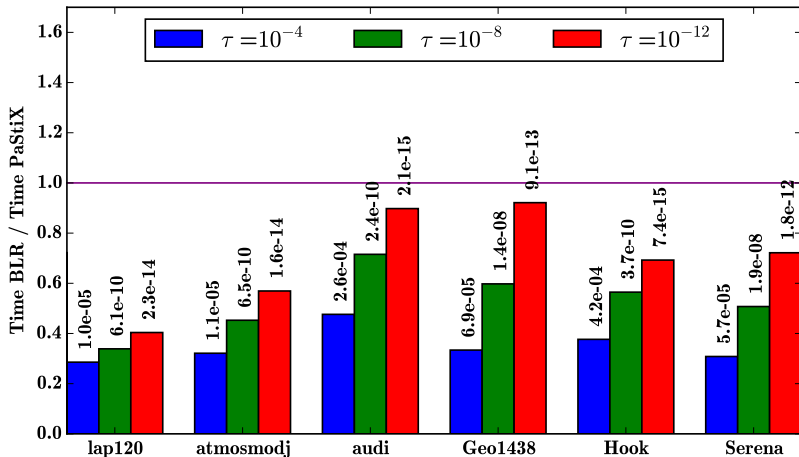
Matrix	Fact.	Size	Field
lap120	LDL^t	120 ³	Poisson problem
Atmosmodj	LU	1 270 432	atmospheric model
Audi	LL^t	943 695	structural problem
Geo1438	LL^t	1 437 960	geomechanical model of earth
Hook	LDL^t	1 498 023	model of a steel hook
Serena	LDL^t	1 391 349	gas reservoir simulation

Performance of RRQR/Just-In-Time wrt full-rank version



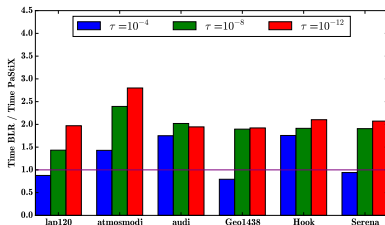
Factorization time reduced by a factor of 2 for $\tau = 10^{-8}$

Performance of RRQR/Just-In-Time wrt full-rank version



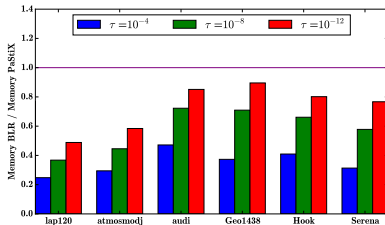
Factorization time reduced by a factor of 2 for $\tau = 10^{-8}$

Behavior of RRQR/Minimal Memory wrt full-rank version



Performance

- Increase by a factor of 1.9 for $\tau = 10^{-8}$
- Better for a lower accuracy



Memory peak

- Reduction by a factor of 1.7 for $\tau = 10^{-8}$
- Close to the results obtained using SVD

Related work

BLR

MUMPS BLR compression in a multifrontal solver with dense assembly, which can perform pivoting

Hierarchical

H-LIB Hierarchical matrices for sparse by Hackbusch et al. which does not exploit all structural zeroes

Hmat-OSS A. Falco's thesis that uses hierarchical matrices together with a symbolic factorization

CHOLMOD Supernodal solver using randomization with fixed rank

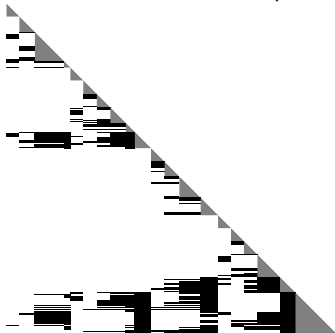
STRUMPACK HSS by Ghysels et al. with randomized sampling

Many other solvers

- Weak admissibility: HODLR, HSS
- Nested bases: HSS, \mathcal{H}^2
- Often used as preconditioners

Ordering for sparse matrices

One can reorder separators without modifying the fill-in



Symbolic factorization of a $8 \times 8 \times 8$ Laplacian

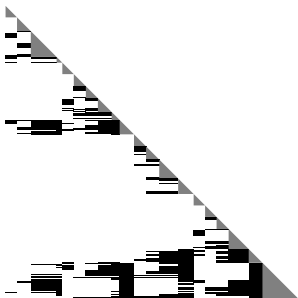
Enhance ordering

- Modify the partitioning process to enhance compressibility
- Reorder unknowns within a separator:
 - ▶ To enhance clustering within the separator
 - ▶ To enhance the coupling part

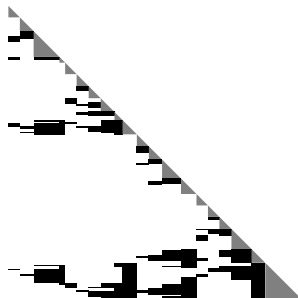
Reordering to minimize the number of off-diagonal blocks

Proposition

- Ordering of separators to minimize the number of off-diagonal blocks
- Does not impact memory consumption or the number of operations
- Increase granularity
 - ▶ Reduce the number of low-rank updates
 - ▶ Enhance the use of heterogeneous architectures (GPUs, Xeon Phi)



Without reordering (RCM)



With reordering

Reordering results

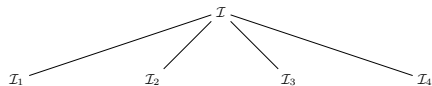
Summary

- Reduce the number of off-diagonal blocks and thus the overhead associated with low-rank updates
- Lead to larger data blocks suitable for modern architectures
- Always increase performance wrt SCOTCH

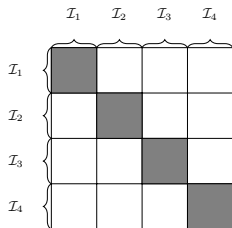
Architecture	Nb. units	Mean gain	Max gain
Westmere	12 cores	2%	6%
Xeon E5	24 cores	7%	13%
Fermi	12 cores + 1 to 3 M2070	10%	20%
Kepler	24 cores + 1 to 4 K40	15%	40%
Xeon Phi	64 cores	20%	40%

Performance gain for the full-rank factorization when using PARSEC runtime system with TSP instead of SCOTCH

BLR clustering for a dense matrix



Cluster tree



Flat clustering

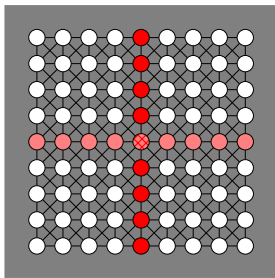
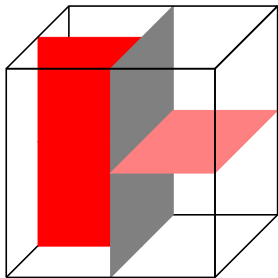
$\sigma \times \tau$ is admissible $\iff \max(\text{diam}(\sigma), \text{diam}(\tau)) \leq \eta \text{dist}(\sigma, \tau)$

Can be computed with the knowledge of geometry; otherwise, k-way partitioning can be used for clustering separators

Towards sparse ordering dedicated to low-rank

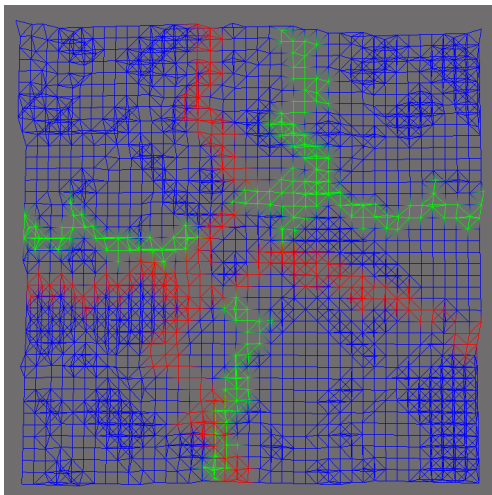
Nested dissection

1. Partition $V = A \cup B \cup C$
2. Order C with larger indices: $V_A < V_C$ and $V_B < V_C$
3. Apply the process recursively on A and B



As A and B are processed independently, their interaction with C is not the same, even for a perfect nested dissection of a $N \times N \times N$ cube

Example on a cube partitioned with SCOTCH



First separator of a $40 \times 40 \times 40$ Laplacian partitioned with SCOTCH

Suitable clustering strategy

Let us consider the last separator A_{22} and its interactions with previous supernodes A_{11} :

$$\begin{pmatrix} A_{11} & A_{12} \\ A_{21} & A_{22} \end{pmatrix}$$

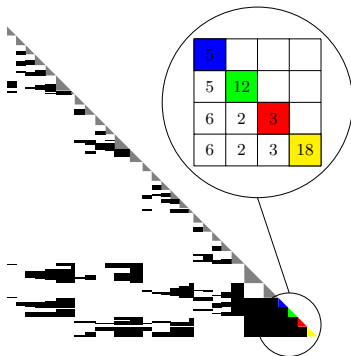
Existing approaches

- K-way partitioning orders correctly A_{22}
- The reordering strategy reduces the number of off-diagonal blocks in A_{12} and A_{21}

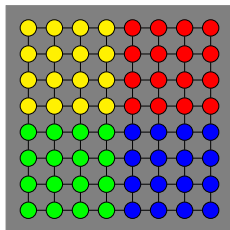
We introduce a new strategy to couple the advantages of both approaches, with suitable structure for both intra and inter separators blocks

Clustering techniques: existing solutions

- k-way partitioning (dense, multifrontal)



(a) Symbolic factorization

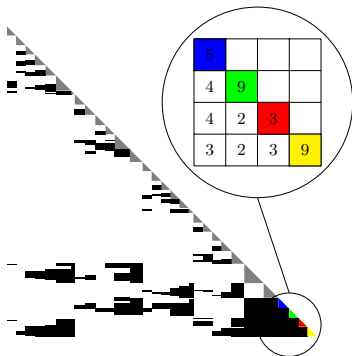


(b) First separator clustering

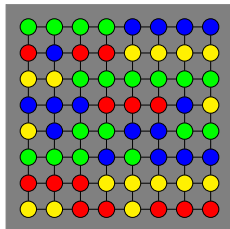
$8 \times 8 \times 8$ Laplacian partitioned using SCOTCH and k-way clustering on the first separator

Clustering techniques: existing solutions

- k-way partitioning (dense, multifrontal)
- Supernode reordering techniques (supernodal)



(a) Symbolic factorization



(b) First separator clustering

$8 \times 8 \times 8$ Laplacian partitioned using SCOTCH and Reordering clustering on the first separator

New heuristic based on projections

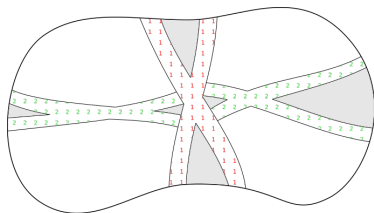
Pre-selected vertices of a separator are vertices connected to a close child in the elimination tree

For each separator we have:

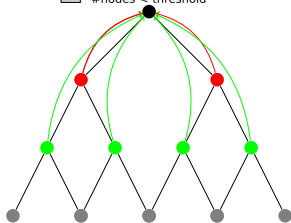
$$A_{22} = \begin{pmatrix} A_{kk} & A_{ks} \\ A_{sk} & A_{ss} \end{pmatrix}$$

where A_{ss} corresponds to pre-selected vertices.

Only interactions between non pre-selected vertices A_{kk} are compressed

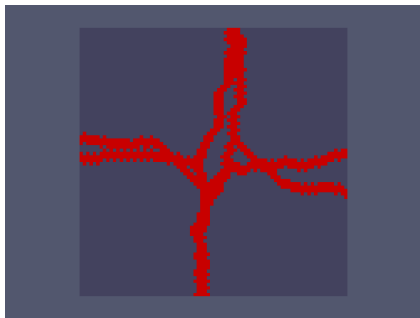


- Trace of the 1st separator
- Trace of the 2nd separator
- #nodes > threshold
- #nodes < threshold



Example - $80 \times 80 \times 80$ Laplacian matrix

Interactions with pre-selected vertices (in red) are not compressed

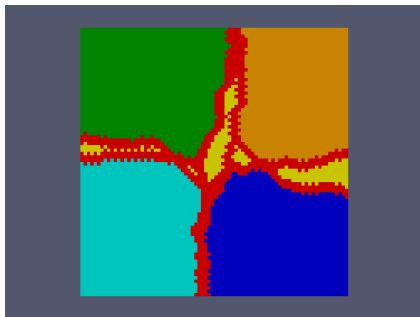


1. Compute pre-selected vertices

Projections heuristic on last separator of size 80×80

Example - $80 \times 80 \times 80$ Laplacian matrix

Interactions with pre-selected vertices (in red) are not compressed

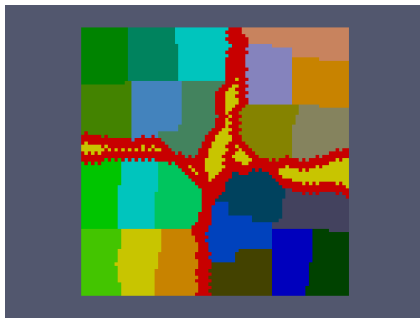


Projections heuristic on last separator of size 80×80

1. Compute pre-selected vertices
2. Isolate connected components
3. Merge small components

Example - $80 \times 80 \times 80$ Laplacian matrix

Interactions with pre-selected vertices (in red) are not compressed



Projections heuristic on last separator of size 80×80

1. Compute pre-selected vertices
2. Isolate connected components
3. Merge small components
4. Apply k-way partitioning on large components
5. Perform TSP reordering on each cluster

Experimental setup

Architecture

- 2 INTEL Xeon E5 – 2680v3 at 2.50 GHz
- 128 GB
- 24 threads

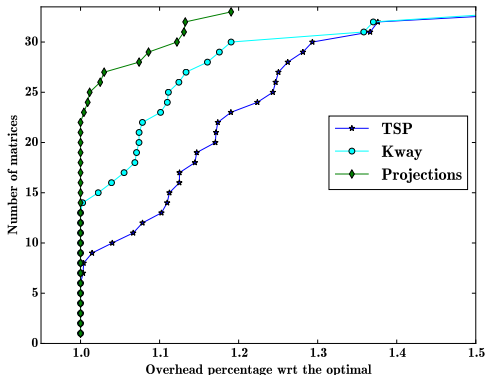
Set of matrices

- 33 square matrices from the SuiteSparse Matrix Collection
- real or complex
- $50K \leq N \leq 5M$
- $nb_{ops} > 1$ TFlops

Strategies studied for the PaStiX solver

- Reordering with TSP
- K-way partitioning using SCOTCH + TSP on each cluster
- The new Projections strategy + TSP on each cluster

Performance profile of the factorization time

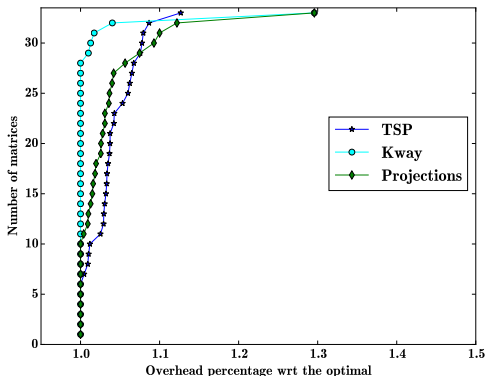


Method

- For each matrix, percentage wrt the best method
- Percentage are sorted increasingly
- A curve close to $x = 1$ is close to optimal

Minimal Memory (fully structured with low-rank updates), with $\tau = 10^{-8}$

Performance profile of the memory consumption



Method

- For each matrix, percentage wrt the best method
- Percentage are sorted increasingly
- A curve close to $x = 1$ is close to optimal

Minimal Memory (fully structured with low-rank updates), with $\tau = 10^{-8}$

Clustering summary

Ordering strategies

- Both reordering and k-way are limited to form suitable clusters
- Pre-selection of some unknowns allows to obtain well-separated clusters and to exhibit non-compressible operations

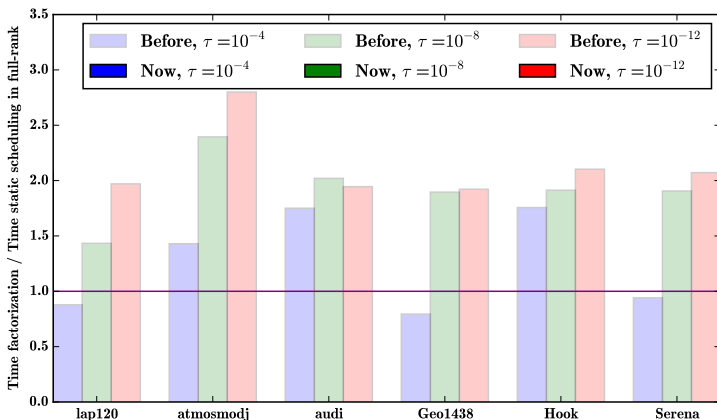
Impact on preprocessing stats

- Ordering time controlled: 70% overhead with respect to SCOTCH ordering
- Slight increase in the number of off-diagonal blocks: mean 1.05, max 1.35 for both **K-way** and **Projections** strategies

Conclusion

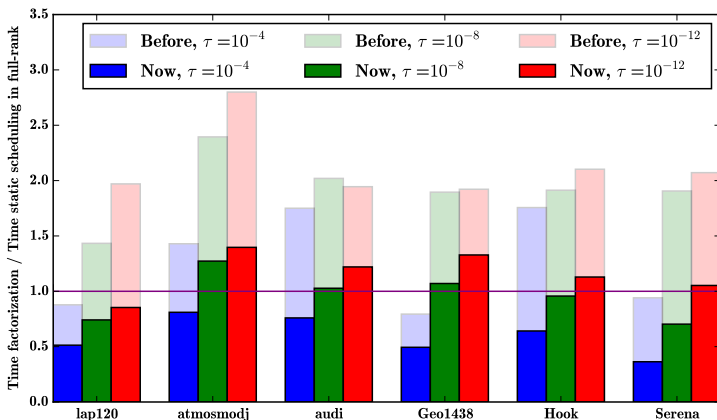
- Somewhat similar to ILU(k) to select more important data
- When moving to hierarchical matrices, the cluster trees may not be binary trees

Behavior of RRQR/Minimal Memory with PARSEC and Projections



Adding Projections and the use of PARSEC runtime system reduces factorization time

Behavior of RRQR/Minimal Memory with PARSEC and Projections



Adding Projections and the use of PARSEC runtime system reduces factorization time

HORSE: Practical application (S. Lanteri - ANR TECSER)

Method

- Introduce an hybrid variable to solve a system smaller than the one obtained through DG
- Perform Domain-Decomposition to solve this system
- Use a direct solver for subdomains

Solve 3D frequency-domain Maxwell's equations

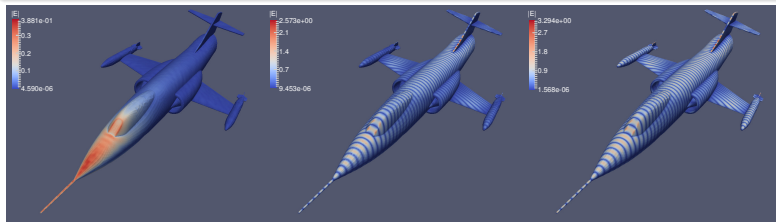
- $i\omega\epsilon_r\mathbf{E} - \mathbf{curl}\mathbf{H} = -\mathbf{J}$, in Ω
- $i\omega\mu_r\mathbf{H} + \mathbf{curl}\mathbf{E} = 0$, in Ω
- $\mathbf{n} \times \mathbf{E} = 0$, on Γ_m
- $\mathbf{n} \times \mathbf{E} + \mathbf{n} \times (\mathbf{n} \times \mathbf{H}) = \mathbf{n} \times \mathbf{E}^{inc} + \mathbf{n} \times (\mathbf{n} \times \mathbf{H}^{inc})$, on Γ_a

HORSE: Hybridizable DG method in 3D

Scattering of a plane wave by a jet

- Unstructured tetrahedral mesh: 1,645,874 elements / 3,521,251 faces
- Frequency: 600 MHz, Wavelength: $\lambda \simeq 0.5$ m, Penalty parameter: $\tau = 1$

HDG method	# DoF Λ field	# DoF EM field
HDG- \mathbb{P}_1	21,127,506	39,500,976
HDG- \mathbb{P}_2	42,255,012	98,752,440
HDG- \mathbb{P}_3	70,425,020	197,504,880



Contour line of $|\mathbf{E}|$ - HDG- \mathbb{P}_1 to HDG- \mathbb{P}_3

Experimental setup

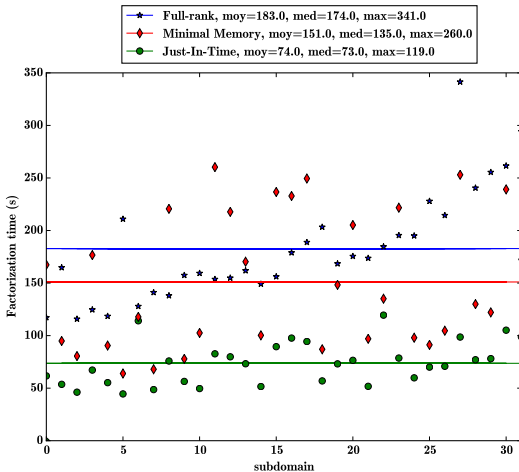
Study case

- Jet with \mathbb{P}_2 interpolation
- 42 255 012 unknowns for Λ
- A single factorization is performed on each subdomain
- There may be several solves for iterative refinement between subdomains

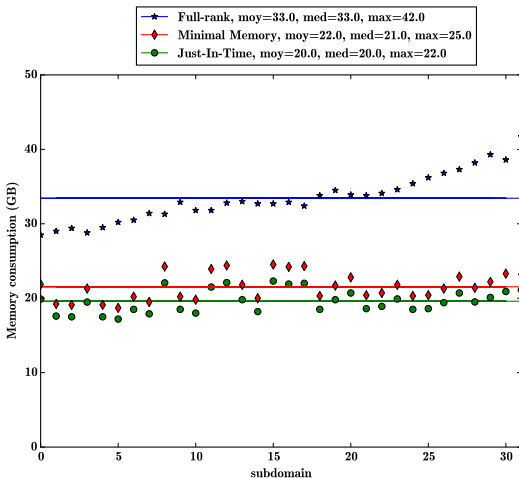
Machine

- Occigen: 24-cores nodes with 128 GB
- Each MPI process is hold on a socket with 12 cores
- In next experiments, we use 32, 48 or 64 subdomains
- Subdomains are ordered accordingly to the number of operations for the complete factorization

Factorization on each subdomain – 32 processes with $\tau = 1e-4$



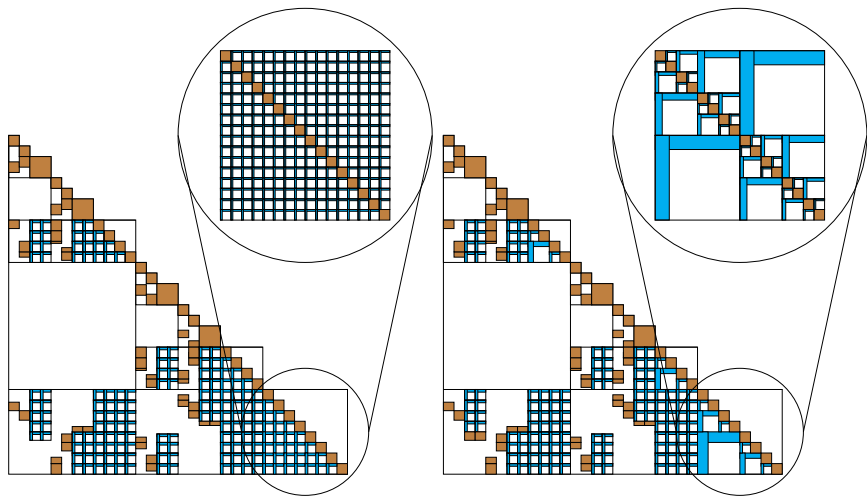
Memory Consumption on each subdomain – 32 processes with $\tau = 1e-4$



Impact on HORSE

Subs	τ	Method	Fact(s)	Nb. of iters	Refinement (s)	HDGM (s)	Memory (GB)
32	-	Full-rank	526.0	9	254.5	814.0	41.7
	1e-4	Just-In-Time	209.3	9	164.8	405.8	41.7 (22.3)
		Minimal-Memory	516.7	15	273.2	822.0	24.5
	1e-8	Just-In-Time	325.2	9	192.9	550.4	41.7 (29.4)
		Minimal-Memory	600.1	9	193.2	825.8	30.5
	48	-	Full-rank	237.3	8	118.6	374.6
1e-4		Just-In-Time	112.2	9	106.1	237.1	24.9 (14.1)
		Minimal-Memory	229.3	13	159.7	407.5	15.3
1e-8		Just-In-Time	171.5	8	105.8	296.1	24.9 (18.1)
		Minimal-Memory	319.4	8	109.8	447.9	18.8
64		-	Full-rank	179.8	9	104.7	298.3
	1e-4	Just-In-Time	79.7	10	91.1	184.1	17.4 (10.0)
		Minimal-Memory	138.1	13	120.7	272.2	11.0
	1e-8	Just-In-Time	124.6	9	90.0	228.2	17.4 (12.9)
		Minimal-Memory	239.2	9	91.5	344.5	13.7

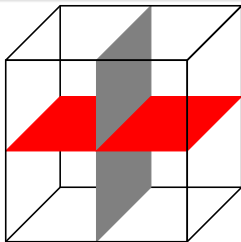
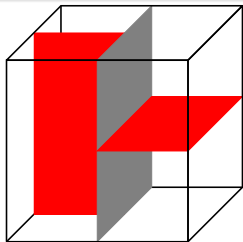
Future works: HODLR compression



Future works: align separators

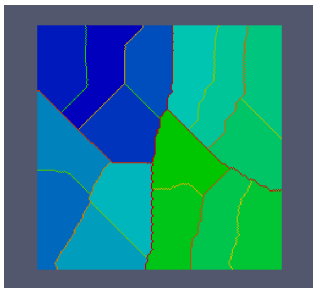
Contraint partitioning process

- Align separators to form clusters during the nested dissection process
- Preliminary work using fixed vertices
- When partitioning $G = A \cup B \cup C$, ensure that the children interaction with C is symmetric to have similar contribution pattern

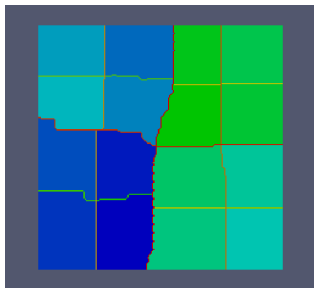


Result on a 200^2 Laplacian

With SCOTCH



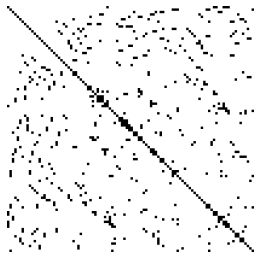
With ALIGNATOR



PASTIX 6.0.1

<http://gitlab.inria.fr/solverstack/pastix>

- Support shared memory with different schedulers:
 - ▶ sequential
 - ▶ static scheduler
 - ▶ PARSEC/STARPU runtime systems with experimental GPU support
- Low-rank support integrated in master branch with clustering strategies
- Cholesky, *LDL* and *LU* factorizations
- GMRES, CG, BiCG iterative refinements



LR2LR kernel using SVD

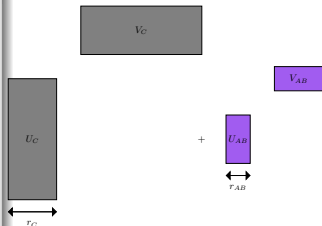
A low-rank structure $U_C V_C^t$ receives a low-rank contribution $U_{AB} V_{AB}^t$

Recompression algorithm

$$U_C V_C^t + U_{AB} V_{AB}^t = ([U_C, U_{AB}]) \times ([V_C, V_{AB}])^t$$

- QR: $[U_C, U_{AB}] = Q_1 R_1$
- QR: $[V_C, V_{AB}] = Q_2 R_2$
- SVD: $R_1 R_2^t = u \sigma v^t$

$$A = (Q_1 u \sigma) \times (Q_2 v)^t$$



The complexity of this operation depends on the dimensions of the target C
Slightly more complex algorithm for RRQR, that still requires zeroes padding

LR2LR kernel using SVD

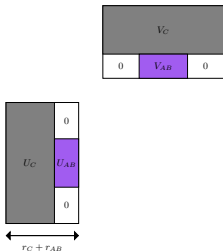
A low-rank structure $U_C V_C^t$ receives a low-rank contribution $U_{AB} V_{AB}^t$

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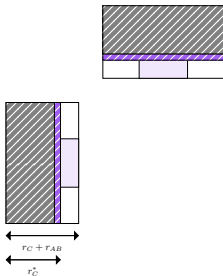
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The complexity of this operation depends on the dimensions of the target C
Slightly more complex algorithm for RRQR, that still requires zeroes padding

LR2LR kernel using RRQR

A low-rank structure $u_1 v_1^t$ receives a low-rank contribution $u_2 v_2^t$.
 u_1 and u_2 are orthogonal matrices

Algorithm

$$A = u_1 v_1^t + u_2 v_2^t = ([u_1, u_2]) \times ([v_1, v_2])^t$$

Orthogonalize u_2 with respect to u_1 :

$$u_2^* = u_2 - u_1(u_1^t u_2) \quad \Theta(mr_1 r_2)$$

Form new orthogonal basis, and normalize each column :

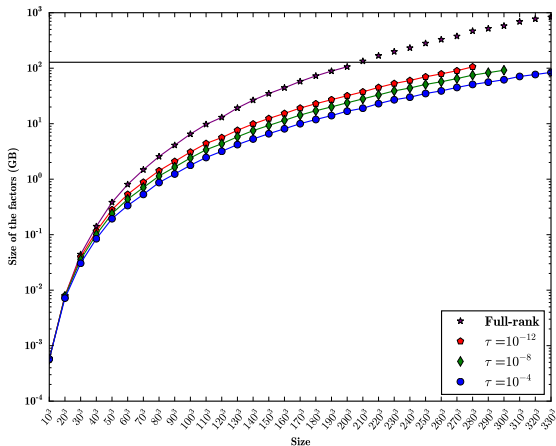
$$[u_1, u_2] = [u_1, u_2^*] \times \begin{pmatrix} I & u_1^t u_2 \\ 0 & I \end{pmatrix}$$

Apply a RRQR on :

$$\begin{pmatrix} I & u_1^t u_2 \\ 0 & I \end{pmatrix} \times ([v_1, v_2])^t$$

RRQR with truncation in $\Theta(n(r_1 + r_2)r_1^*)$. Less stable?

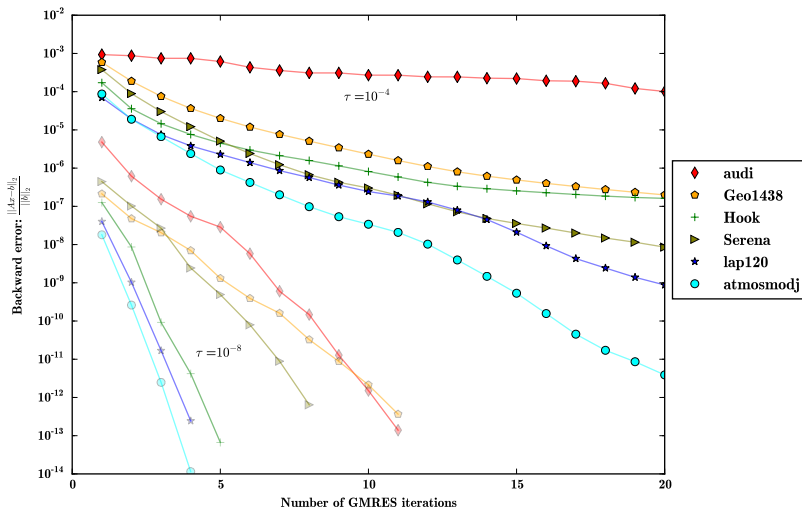
Scaling on Laplacians: memory consumption RRQR/Minimal Memory



Results

- Maximum consumption of 128 GB
- Problem of size $200^3 = 8M$ with full-rank
- Problem of size $330^3 = 36M$ with 10^{-4} tolerance

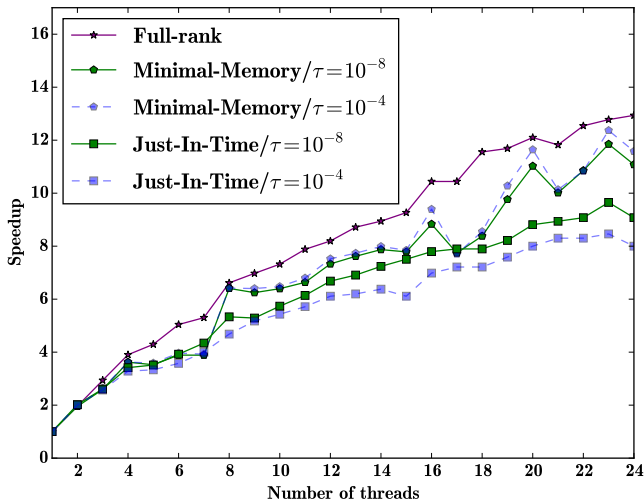
Convergence of RRQR/Minimal Memory



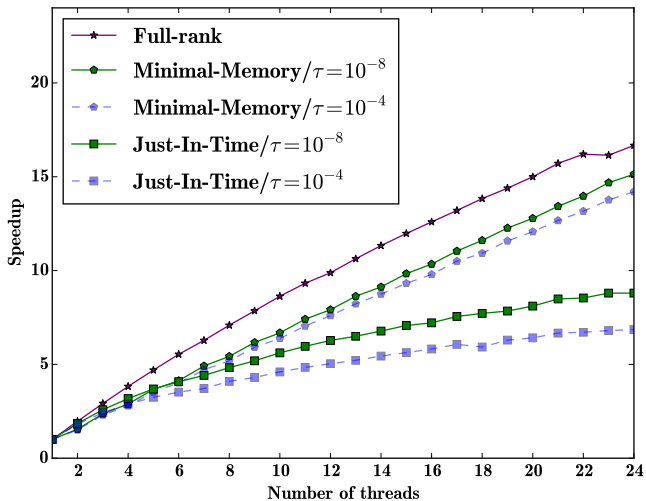
Costs distribution on the Atmosmodj matrix with $\tau = 10^{-8}$

	Full-rank	Just-In-Time		Minimal Memory	
		SVD	RRQR	SVD	RRQR
Factorization time (s)					
Compression	-	4.1e+02	3.4e+01	1.8e+02	5.6e+00
Block factorization (GETRF)	7.2e-01	7.4e-01	7.3e-01	7.8e-01	7.6e-01
Panel solve (TRSM)	1.7e+01	6.9e+00	7.4e+00	7.6e+00	7.9e+00
Update					
Formation of contribution	-	-	-	9.9e+01	4.2e+01
Addition of contribution	-	-	-	3.0e+03	7.3e+02
Dense update (GEMM)	4.6e+02	1.3e+02	9.7e+01	2.8e+01	2.4e+01
Total	4.7e+02	5.5e+02	1.4e+02	3.6e+03	8.1e+02
Solve time (s)	6.3e+00	1.9e+00	3.0e+00	1.5e+00	3.2e+00
Factor final size (GB)	16.3	6.95	7.49	6.85	7.31
Memory peak for the factors (GB)	16.3	16.3	16.3	6.85	7.31

Parallelism / static scheduling



Parallelism / Parsec



Modeling of the problem

Proposition

- Define a distance between rows: the number of differences between off-diagonal blocks
- Express the problem as a Traveling Salesman Problem (TSP) to sort rows in order to minimize the overall distance
- Use heuristics to perform TSP with low complexity

1				
2				
3	↕ +1	↕ +1	↕ +0	↕ +0
4				

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

Improvements with $\tau = 10^{-8}$ on a set of six matrices

Variant	Just-In-Time		Minimal Memory		
	Time PARSEC	Time static	Time PARSEC	Time static	Memory
strong admissibility	0.52	0.62	1.24	2.28	0.52
+ k-way	0.49	0.55	1.17	1.94	0.48
+ projections	0.50	0.55	1.19	1.90	0.50
+ ratio set to 0.5	0.51	0.56	0.96	1.43	0.54
+ ratio set to 0.25	0.50	0.55	1.19	1.89	0.50

Towards sparse ordering dedicated to low-rank

Nested dissection

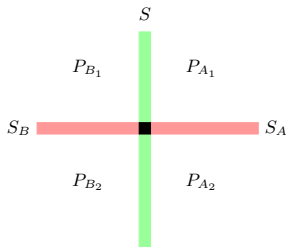
1. Partition $V = A \cup B \cup S$, such as any path from A to B goes through S
2. Order S with larger numbers: $V_A < V_B < V_S$
3. Apply the process recursively on A and B

As A and B are processed independently, their contribution on S is not symmetric

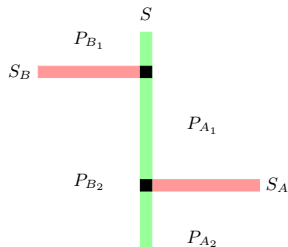
Current solutions in sparse low-rank solvers

- Find low-rank clustering by applying a k-way partitioning on each separator (Mumps, Strumpack)
- Reordering strategy to cluster close contributions (PaStiX, and cf. previous talk)

Simple representation of the problem on a 2D graph

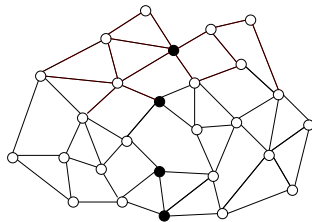


- Single interaction between S and $S_A \cup S_B$ in the original graph
- Two large interaction blocks $P_{A_1} \cup P_{B_1}$ and $P_{A_2} \cup P_{B_2}$ during the factorization



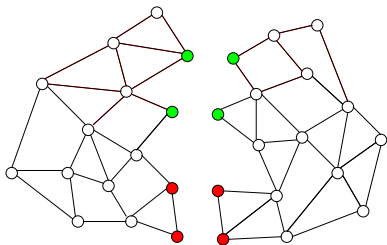
- Double interaction: between S and S_A and between S and S_B in the original graph
- Three “large” interaction blocks during the factorization

Fixed vertices



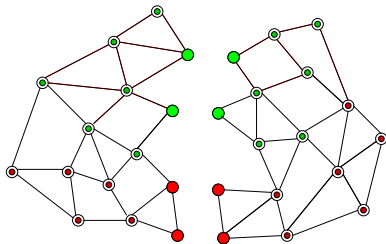
- Regular nested dissection on $G = A \cup B \cup C$.

Fixed vertices



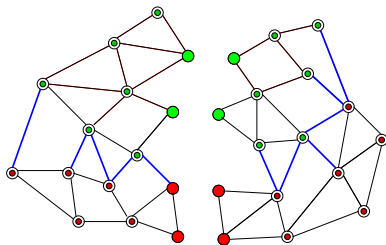
- Recursion with the halo on $A \cup C$ and $B \cup C$.
- C vertices are bi-partitioned into green and red vertices.

Fixed vertices



- The partition of C is extended to both $A \cup C$ and $B \cup C$.

Fixed vertices



- We got a new edge separator for both subgraphs.
- Turn those separators into vertex separators.