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Title: Wavelet Decomposition using VTK-m

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Wavelet Transforms using VTK-m

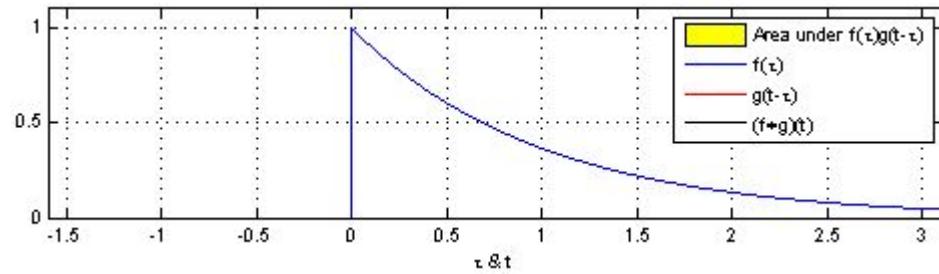
Samuel Li

Outline

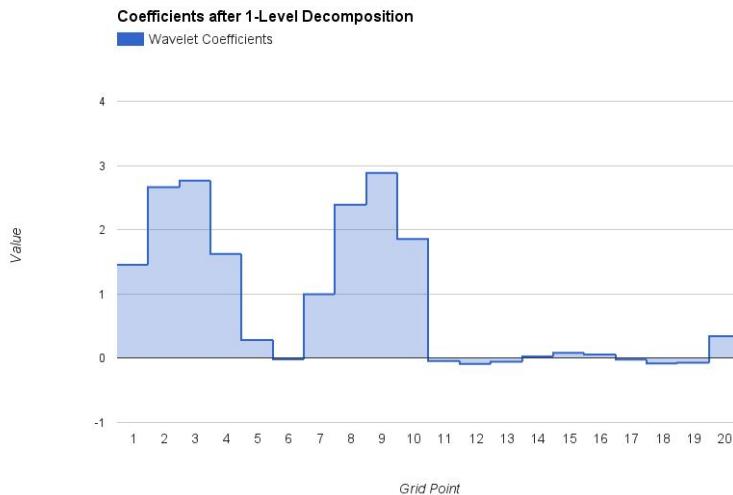
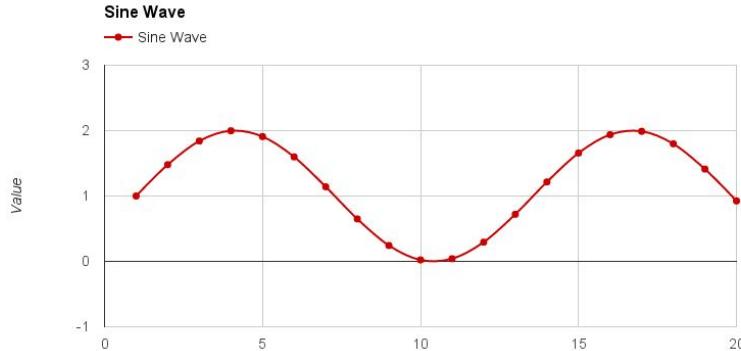
1. Wavelets 101
2. VTK-m 101
3. Wavelets + VTK-m: Performance
4. Wavelets + VTK-m: Accuracy
5. Lesson learned and conclusion

Wavelet 101

- Essence: a window sliding over the input array doing convolutions.
(Animation from Wikipedia)
- Sliding windows == wavelet kernels
- Outcome: wavelet coefficients
 - approximate coeffs
 - detail coeffs
- Apply on X, Y, Z, and T dimensions to take advantage of coherence along each axis.



Wavelet 101: Compression



- Wavelet transform concentrate information into few coefficients.
- Compression: only keep large coefficients (coefficient prioritization)
- Example on Sine wave:



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VTK-m 101

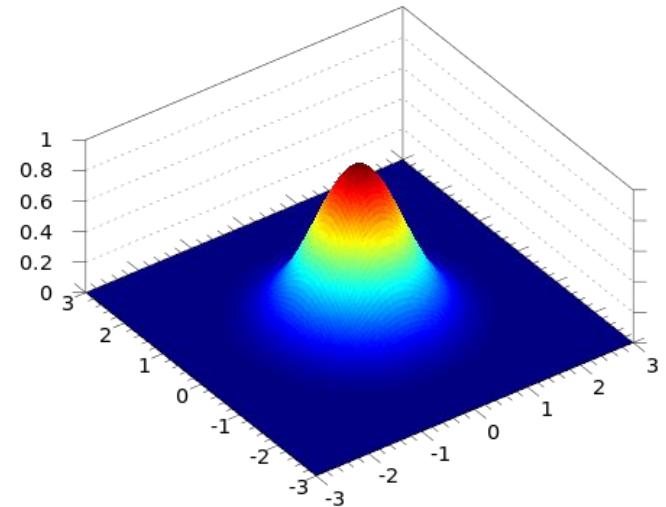
- Next generation of VTK
- Massive parallelism on multiple backends: TBB, CUDA
- One code runs on all supported backends.
- A worklet is a basic computational unit doing calculations:
 - In my case, a worklet calculates the convolution at an index position.
 - Every core executes the same worklet at different index positions.
- (I'm using the parallel framework rather than vis algorithms)

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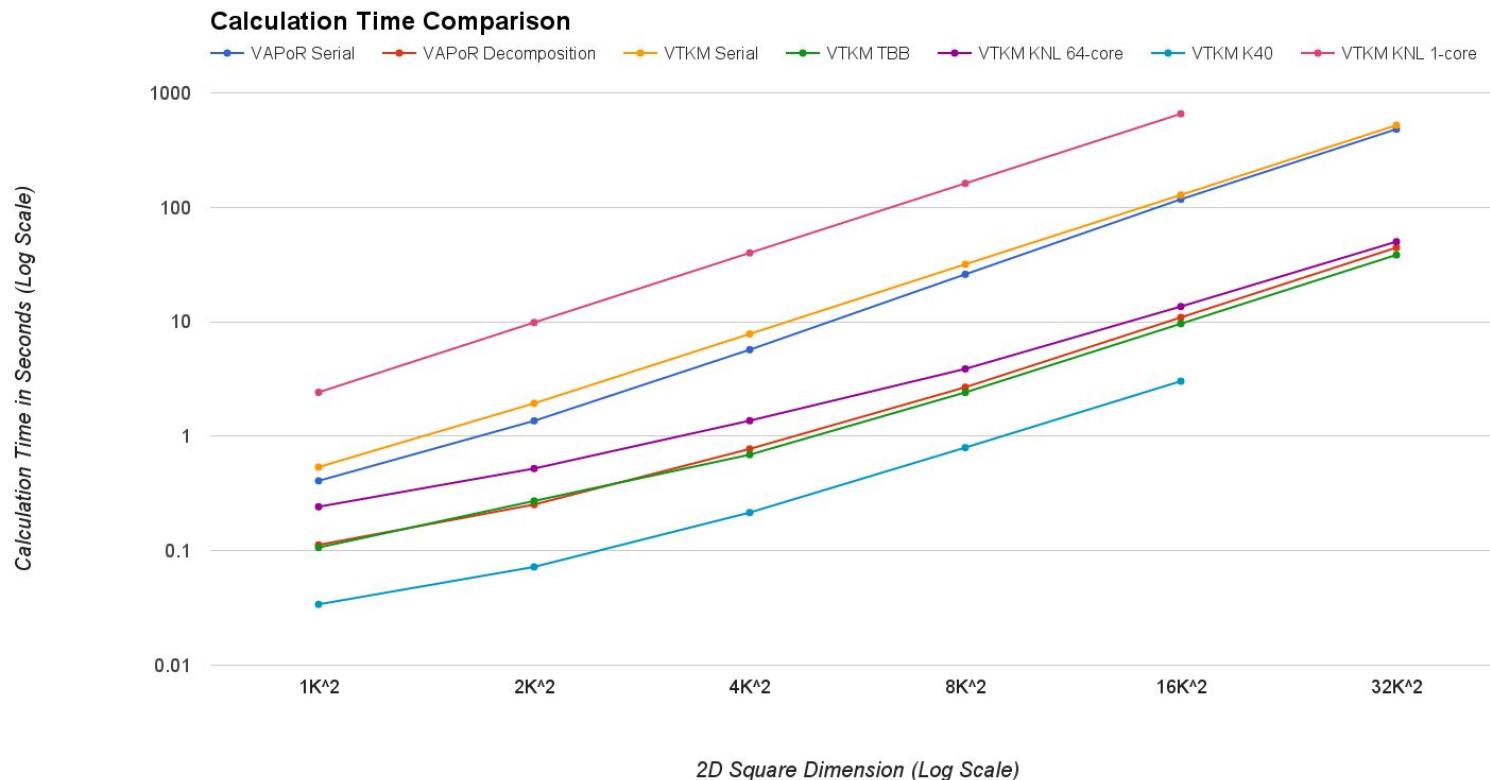
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Wavelets + VTK-m: Performance Comparison

- Parallelism strategy for wavelet transforms:
 - Spatial decomposition + (pthreads, OpenMP, etc.)
 - VTK-m
- Test data: 2D Gaussian distribution in double precision (image from Wikipedia)
- Five techniques to compare:
 - Serial VAPoR (reference implementation)
 - Serial VTK-m
 - Spatial decomposition with VAPoR (OpenMP, 16 cores)
 - VTK-m with TBB (16 cores)
 - Tesla K40 GPU
- Increase 2D square size from $1,024^2$ to $32,768^2$



Wavelets + VTK-m: Performance Comparison



Outline

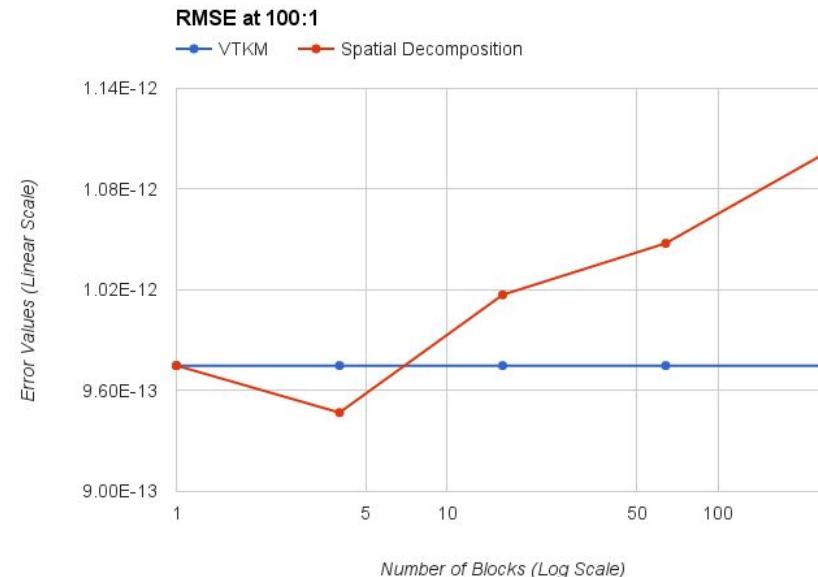
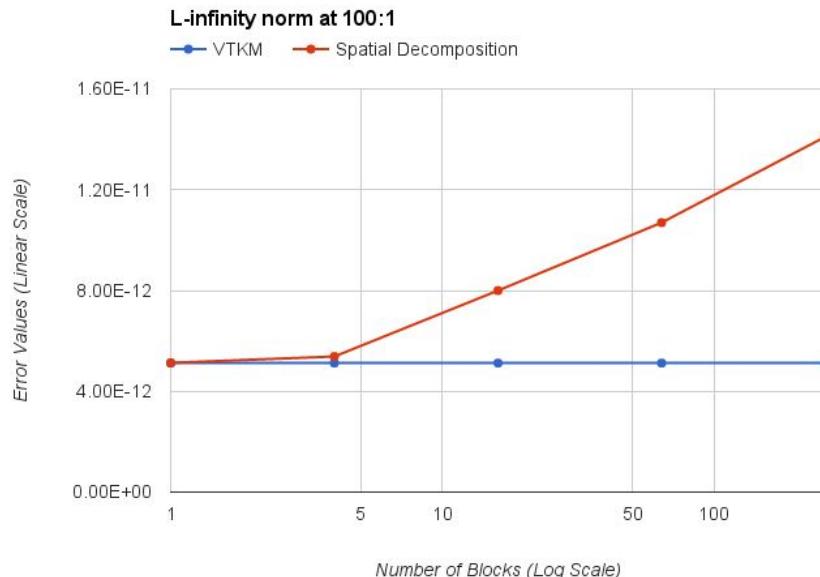
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Wavelets + VTK-m: Accuracy Comparison

- Accuracy measurements:
 - **L-infinity norm**: maximum point-wise difference
 - **Root Mean Square Error (RMSE)**: average point-wise difference (similar to SNR)
 - Normalize both L-infinity and RMSE measurements by the data range.
- Reminder: compression strategy is to threshold smaller coefficients.
E.g. 100:1 means to keep a hundredth largest coefficients.
- Parallel techniques may have impacts on accuracy:
 - VTK-m keeps largest coefficients **globally**
 - Spatial decomposition keeps largest coefficients of each block, or **locally**
- Assumption: VTK-m provides better accuracy, especially when spatial decomposition has too many blocks.

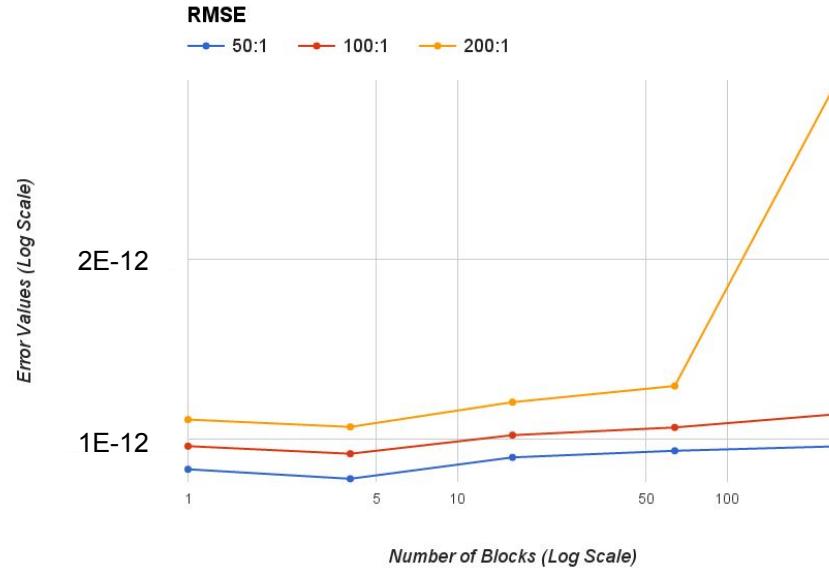
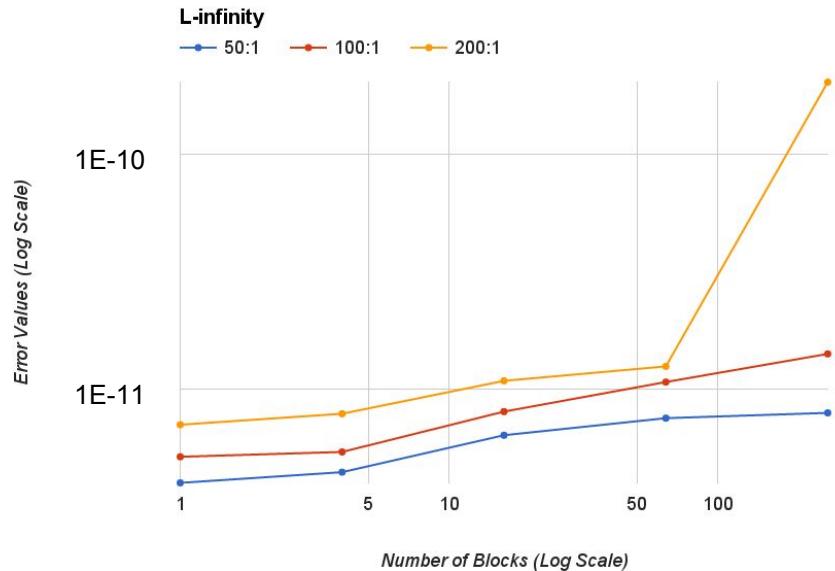
Wavelets + VTK-m: Accuracy Comparison

- Compression level: 100:1.
- Spatial Decomposition use number of blocks: 1, 4, 16, 64, 256.
- VTK-m has one accuracy number.



Impact on Accuracy by Spatial Decomposition

- Impact of spatial decomposition at different compression ratios
--- 50:1, 100:1, and 200:1
- Number of blocks are 1, 4, 16, 64, 256.



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Lessons Learned

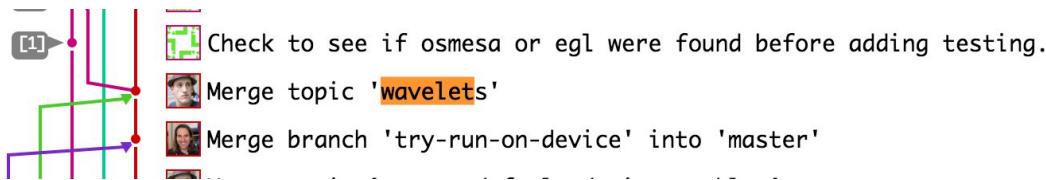
- Launching worklets is expensive.
- Natural logic of performing 2D wavelet transform:
 - Repeat the same 1D wavelet transform on every **row**;
 - Repeat the same 1D wavelet transform on every **column**.
 - Invoke the 1D wavelet worklet every time: **num_rows x num_columns**
- VTK-m approach of performing 2D wavelet transform:
 - Create a worklet for 2D that handles both rows and columns
 - Invoke this new worklet only one time.
- Fast calculation, but cannot reuse 1D implementations.

Wavelets + VTK-m: Conclusion

- ++ One code runs on GPUs as well (and a lot faster)
- ++ Better accuracy compared to spatial decomposition
- +/- Comparable performance on multi-core CPUs.
- -- There's a Learning curve to program with VTK-m

What is done, and what is next

- What's done:
 - Wavelet Transform in 1D gets merged to VTK-m mainstream.
 - Wavelet Transform in 2D is ready to merge.



- What's next
 - Finish Wavelet Transform in 3D
 - Write a paper to report these results.