

Methods for Computing Monte Carlo Tallies on the GPU



PRESENTED BY

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- All variants of Monte Carlo particle transport codes need to frequently update a variety of different tallies

- **Is there a better alternative for tallying on the GPU?**

- Updating tallies on the GPU can be more complicated

- Best approach depends on multiple factors

Warp Shuffle!

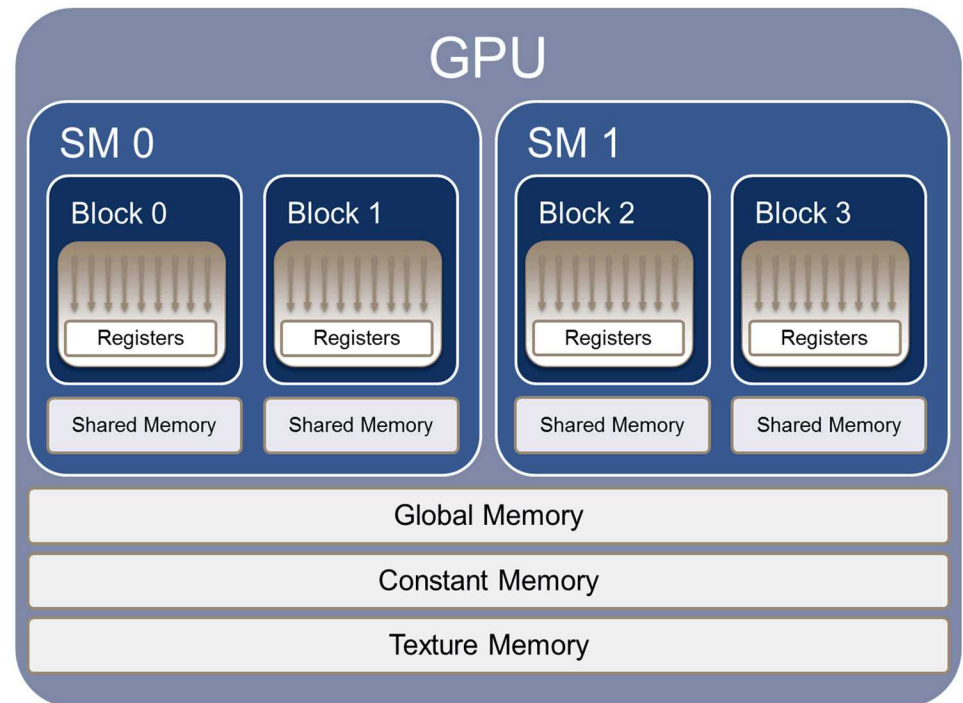
- Two general approaches are used for tallying on the GPU

- Replicate the tallies across one or more GPU threads **OR**
 - Relying on atomic operations that serialize the code

NVIDIA GPU architecture uses Single-Instruction, Multiple-Thread (SIMT) technology

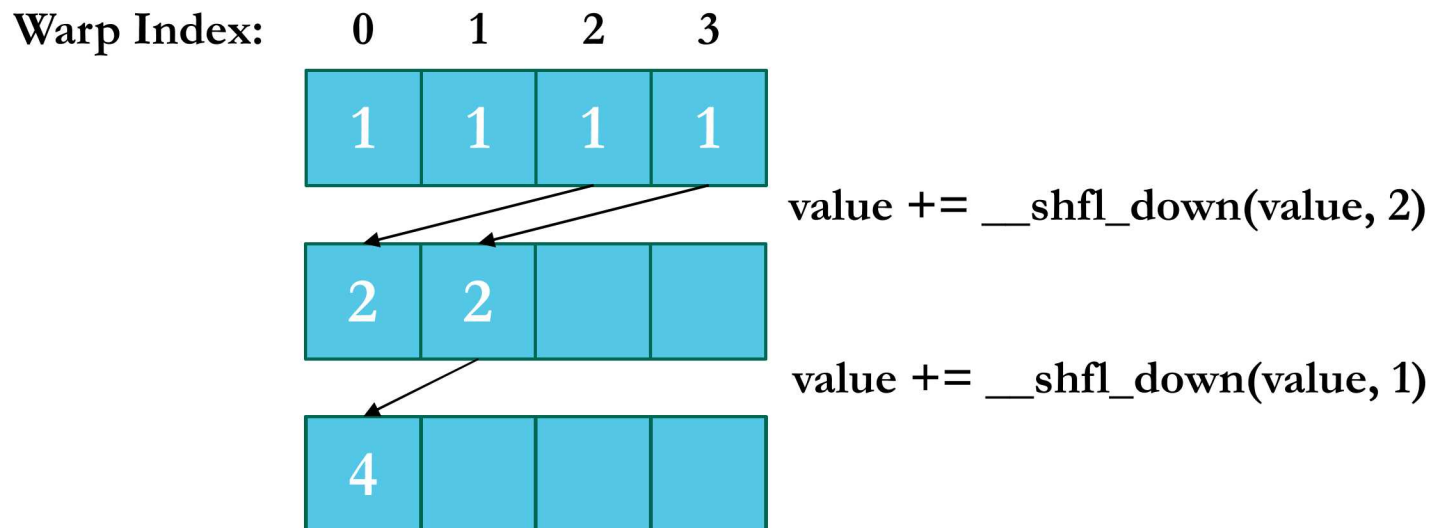
Parallel work initiated by launching CUDA kernel

- ❑ Break work down into many thread blocks
- ❑ Blocks distributed to streaming multiprocessors (SMs)
- ❑ Each SM executes 32 threads concurrently (a.k.a. warp)
- ❑ Data can exist in many different memory spaces



WARP SHUFFLE FEATURE

- ❑ Introduced for GPUs with compute capability 3.x or higher
- ❑ Allows all 32 threads in a warp to simultaneously exchange or broadcast data without using shared memory
- ❑ Can use warp shuffle to implement an efficient parallel reduction across the threads in a warp[†]



[†] J. Luitjens, <https://devblogs.nvidia.com/parallelforall/faster-parallel-reductions-kepler>

COMPARISON OF TALLY METHODS

| Method Name | Advantage | Disadvantage | Atomic Updates [†] |
|-----------------|----------------------------------|---------------------------------|-----------------------------|
| Global Atomics | Larger tallies | Slower atomics | 128 Global |
| Shared Atomics | Faster atomics | Smaller tallies | 128 Shared 1 Global |
| Warp Shuffle | Larger tallies Limits atomics | One atomic update per warp | 4 Global |
| Block Reduction | Larger tallies Limits atomics | Needs thread synchronization | 1 Global |
| No Atomics | Eliminates atomics | Needs more memory | - |

[†] Number of atomic operations assuming 128 threads per block

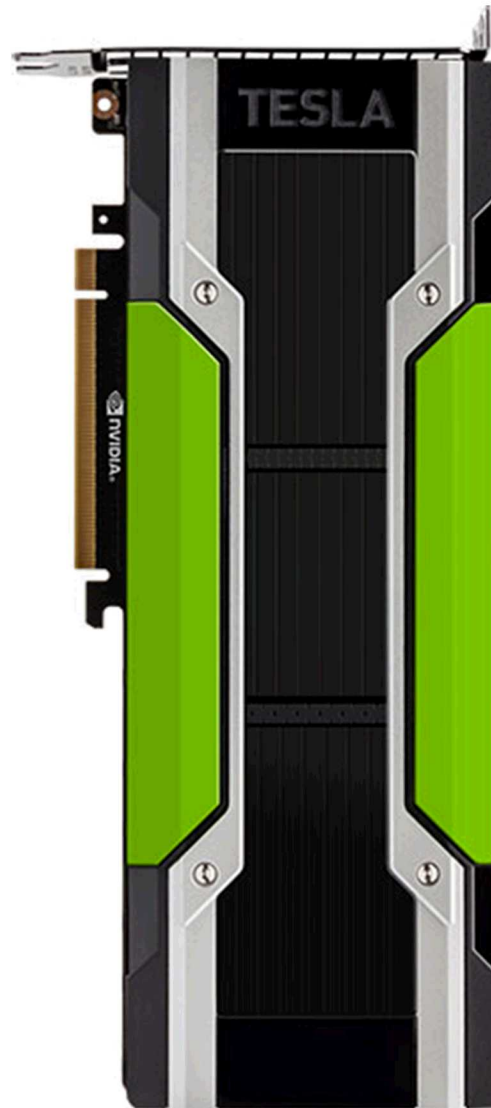
NVIDIA GPU OPTIONS

All tally methods
tested on four
NVIDIA GPUs



Quadro K5200

- ❑ 1 GPU per card
- ❑ 3.5 Compute Capability
- ❑ 2304 CUDA cores
- ❑ 12 SMs



Tesla K40

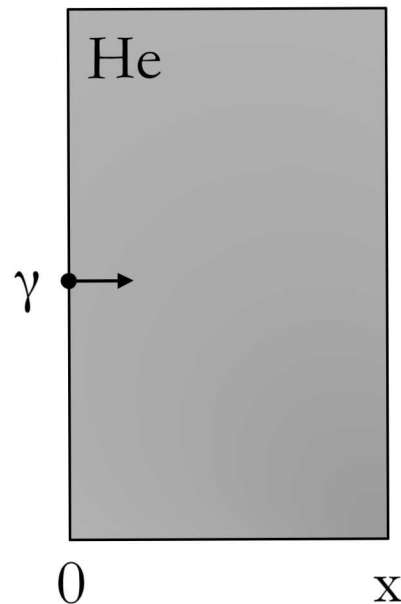
- ❑ 1 GPU per card
- ❑ 3.5 Compute Capability
- ❑ 2880 CUDA cores
- ❑ 15 SMs

Tesla K80

- ❑ 2 GPUs per card
- ❑ 3.7 Compute Capability
- ❑ 2496 CUDA cores
- ❑ 13 SMs

Tesla P100

- ❑ 1 GPU per card
- ❑ 6.0 Compute Capability
- ❑ 3584 CUDA cores
- ❑ 56 SMs



Fraction of γ escaped

$$\frac{N}{N_o} = e^{-6.59936E-3 x}$$

Test scenarios considered

- ☐ All photons escape ($x = 0$ m)
- ☐ Approximately half of the photons escape ($x = 100$ m)
- ☐ No photons escape ($x = 10,000$ m)

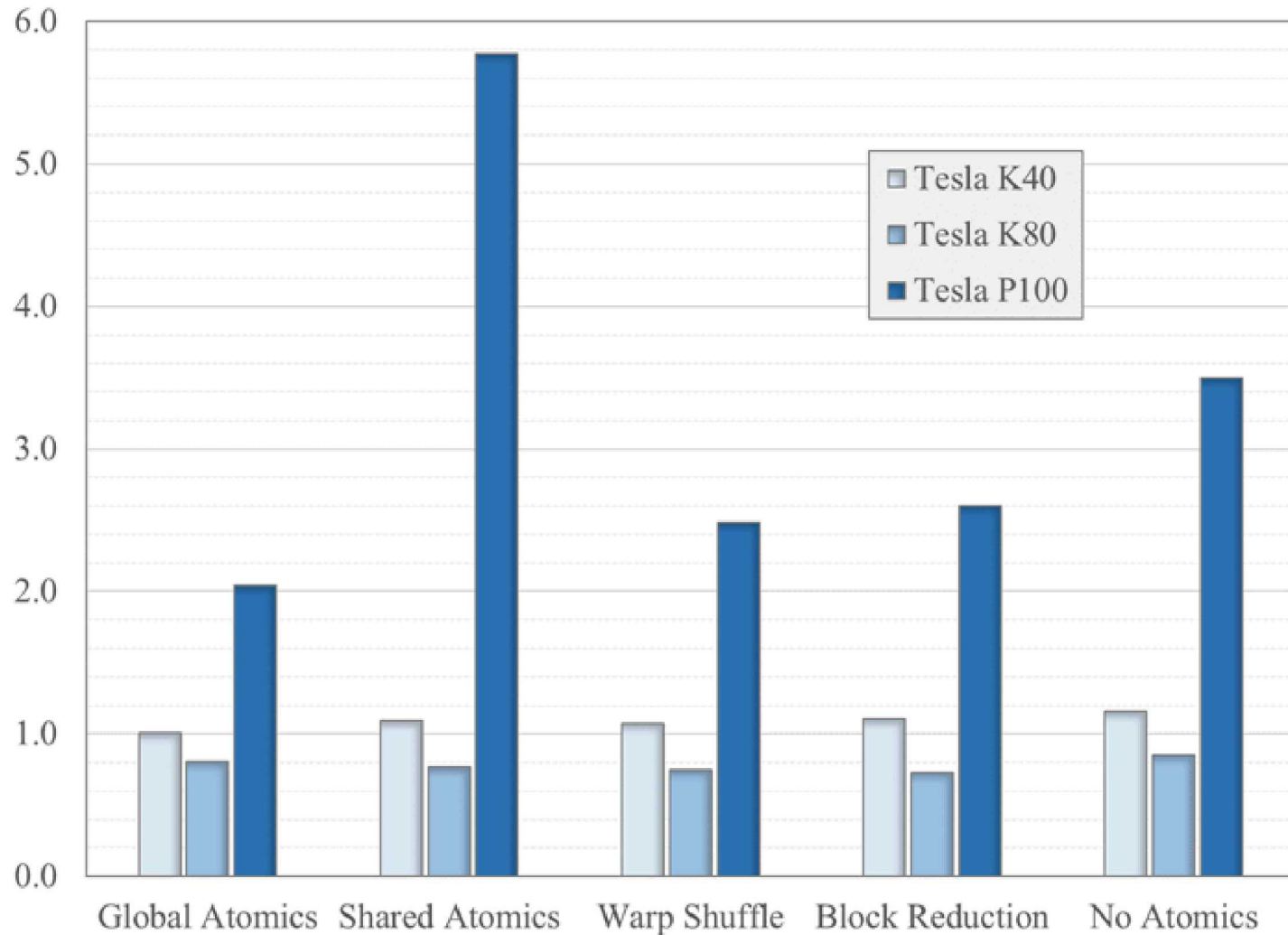
RESULTS: OVERVIEW

- ❑ Each test scenario was run with
 - 10^8 particle histories
 - 128 threads per block
- ❑ All timing data is an average of ten independent runs
 - Measured contribution of tally updates
- ❑ Considered multiple data types
 - 32-bit integers
 - 64-bit unsigned integers
 - 32-bit floating-point type
 - 64-bit floating-point type (Tesla P100 only)

RESULTS: QUADRO K5200

| Test Scenario | Global Atomics (ms) | Shared Atomics (ms) | Warp Shuffle (ms) | Block Reduction (ms) | No Atomics (ms) |
|--------------------------------|---------------------|---------------------|-------------------|----------------------|-----------------|
| INTEGER TYPE (32-bit) | | | | | |
| 1 | 5.48 (1.3) | 7.57 (0.5) | 6.64 (0.5) | 9.34 (0.6) | 5.26 (0.2) |
| 2 | 71.0 (4.7) | 34.6 (1.9) | 6.58 (0.4) | 9.30 (0.6) | 5.22 (0.2) |
| 3 | 3.44 (0.1) | 4.05 (0.2) | 6.12 (0.4) | 9.04 (0.6) | 5.31 (0.3) |
| UNSIGNED INTEGER TYPE (64-bit) | | | | | |
| 1 | 134 (5.0) | 78.1 (4.9) | 7.15 (0.4) | 10.4 (0.6) | 7.70 (0.3) |
| 2 | 69.2 (2.5) | 42.9 (2.0) | 7.13 (0.4) | 10.4 (0.6) | 7.73 (0.3) |
| 3 | 3.53 (0.1) | 4.08 (0.3) | 7.01 (0.4) | 10.6 (0.7) | 7.78 (0.3) |
| FLOATING-POINT TYPE (32-bit) | | | | | |
| 1 | 384 (4.0) | 63.1 (3.8) | 11.9 (< 1%) | 9.07 (0.5) | 5.27 (0.2) |
| 2 | 197 (0.3) | 34.3 (1.8) | 12.6 (0.8) | 9.05 (0.5) | 5.26 (0.2) |
| 3 | 3.61 (0.2) | 4.23 (0.3) | 5.96 (< 1%) | 9.18 (0.6) | 5.22 (0.2) |

RESULTS: TESLA GPUS

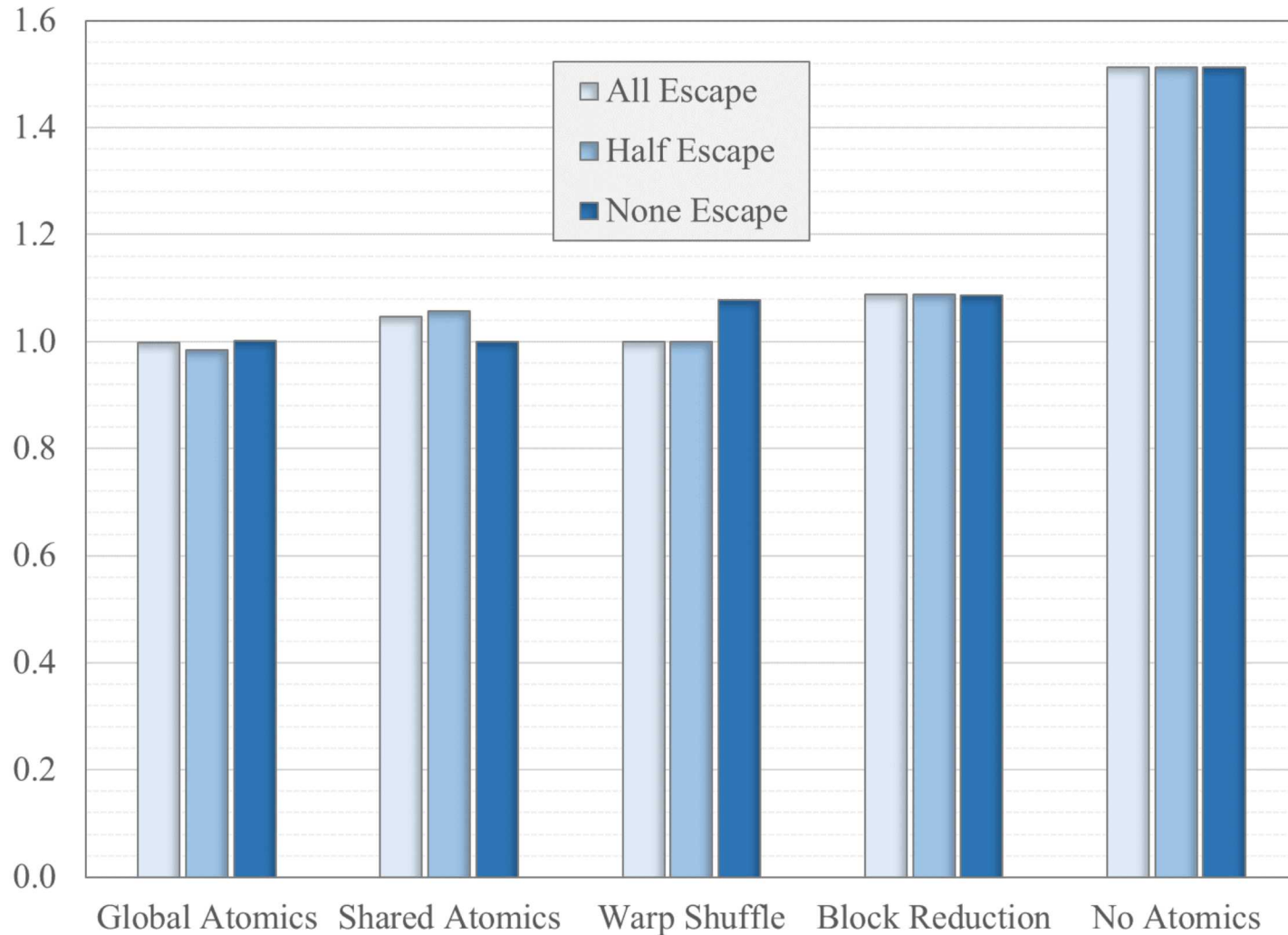


Speedup over Quadro K5200 for 10^8 tally updates using 32-bit integer type

RESULTS: TESLA P100

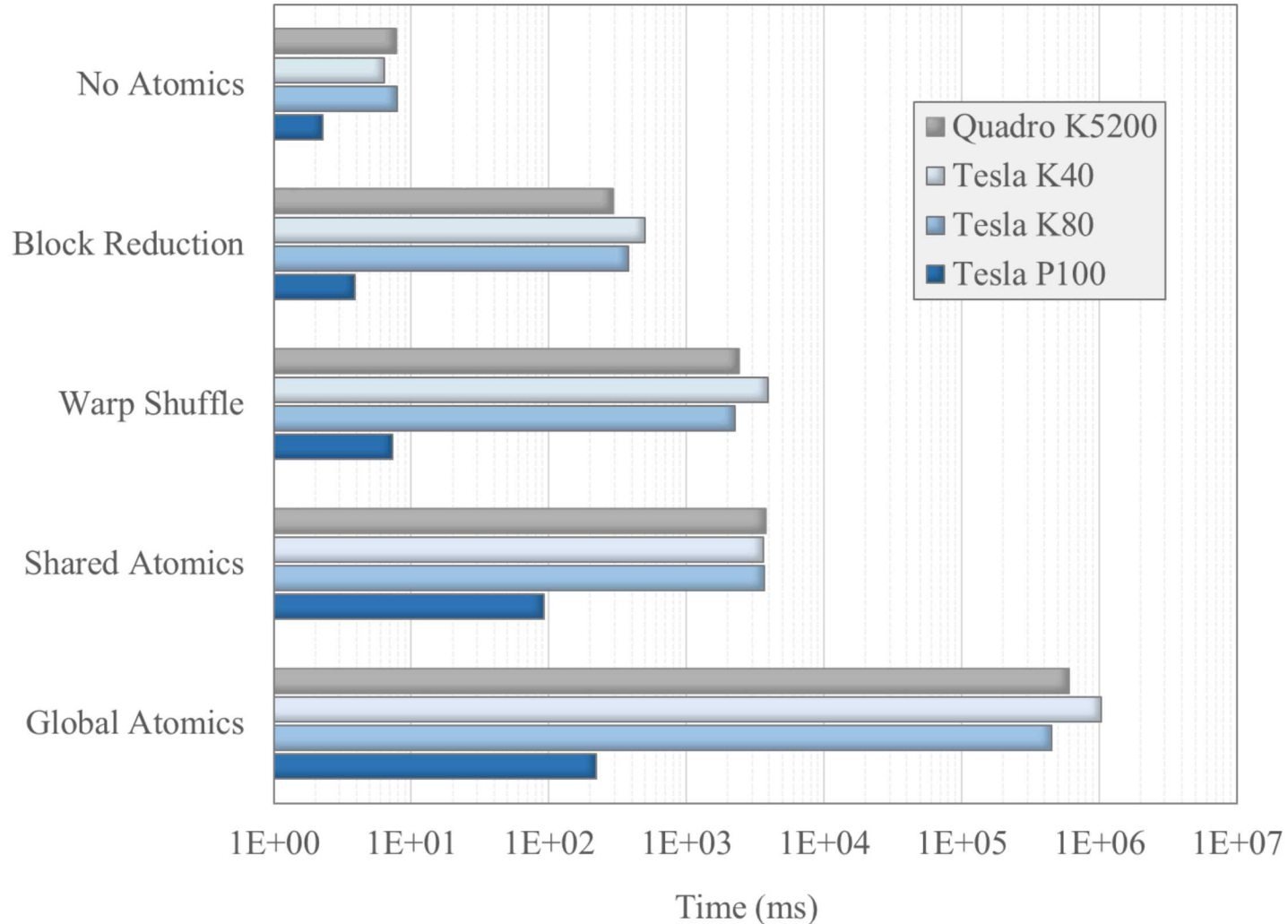
| Test Scenario | Global Atomics (ms) | Shared Atomics (ms) | Warp Shuffle (ms) | Block Reduction (ms) | No Atomics (ms) |
|--------------------------------|---------------------|---------------------|-------------------|----------------------|-----------------|
| INTEGER TYPE (32-bit) | | | | | |
| 1 | 2.67 (<1%) | 1.31 (<1%) | 2.68 (<1%) | 3.59 (<1%) | 1.50 (<1%) |
| 2 | 2.69 (<1%) | 1.31 (<1%) | 2.68 (<1%) | 3.59 (<1%) | 1.50 (<1%) |
| 3 | 1.31 (<1%) | 1.31 (<1%) | 2.23 (<1%) | 3.54 (<1%) | 1.50 (<1%) |
| UNSIGNED INTEGER TYPE (64-bit) | | | | | |
| 1 | 77.0 (1.7) | 92.6 (0.8) | 2.68 (<1%) | 3.92 (<1%) | 2.27 (<1%) |
| 2 | 40.1 (0.5) | 25.3 (0.2) | 2.68 (<1%) | 3.92 (<1%) | 2.27 (<1%) |
| 3 | 1.31 (<1%) | 1.31 (<1%) | 2.40 (<1%) | 3.90 (<1%) | 2.27 (<1%) |
| FLOATING-POINT TYPE (32-bit) | | | | | |
| 1 | 222 (6.6) | 88.2 (2.8) | 7.28 (<1%) | 3.56 (<1%) | 1.50 (<1%) |
| 2 | 117 (2.9) | 24.0 (0.06) | 7.28 (<1%) | 3.56 (<1%) | 1.50 (<1%) |
| 3 | 1.31 (<1%) | 1.31 (<1%) | 2.23 (<1%) | 3.55 (<1%) | 1.50 (<1%) |

SINGLE OR DOUBLE PRECISION?



Speedup of using single precision over double precision on a Tesla P100

DOUBLE PRECISION ATOMIC UPDATES



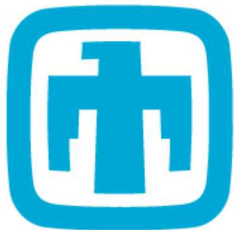
Timing data for 10^8 tally updates using 64-bit floating point type

CONCLUSIONS

- ❑ Five methods for tallying photon escape on the GPU were compared on four different architectures
- ❑ Tesla P100 is the best GPU architecture to use for tallying
 - Process tally updates 2-6 times faster than other architectures
 - Native support for 64-bit floating-point atomic operations
- ❑ Tally replication is the most performant method for frequent updates on the GPU if there is sufficient memory available
- ❑ Using the warp shuffle feature for tallying on the GPU is often more effective than relying only on atomic operations
 - Warp shuffle method was better for integers
 - Block reduction method was better for floating-point values

ACKNOWLEDGEMENTS

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