



DEEP
LEARNING
INSTITUTE

MULTI-GPU PROGRAMMING FOR CUDA C++

Dr. Momme Allalen | LRZ | 30.11.2021



**COPY/COMPUTE
OVERLAP
CONSIDERATIONS**

COPY/COMPUTE OVERLAP CONSIDERATIONS

Copy/Compute Overlap with Streams

Copy/Compute Overlap Indexing



**COPY/COMPUTE
OVERLAP WITH
STREAMS**

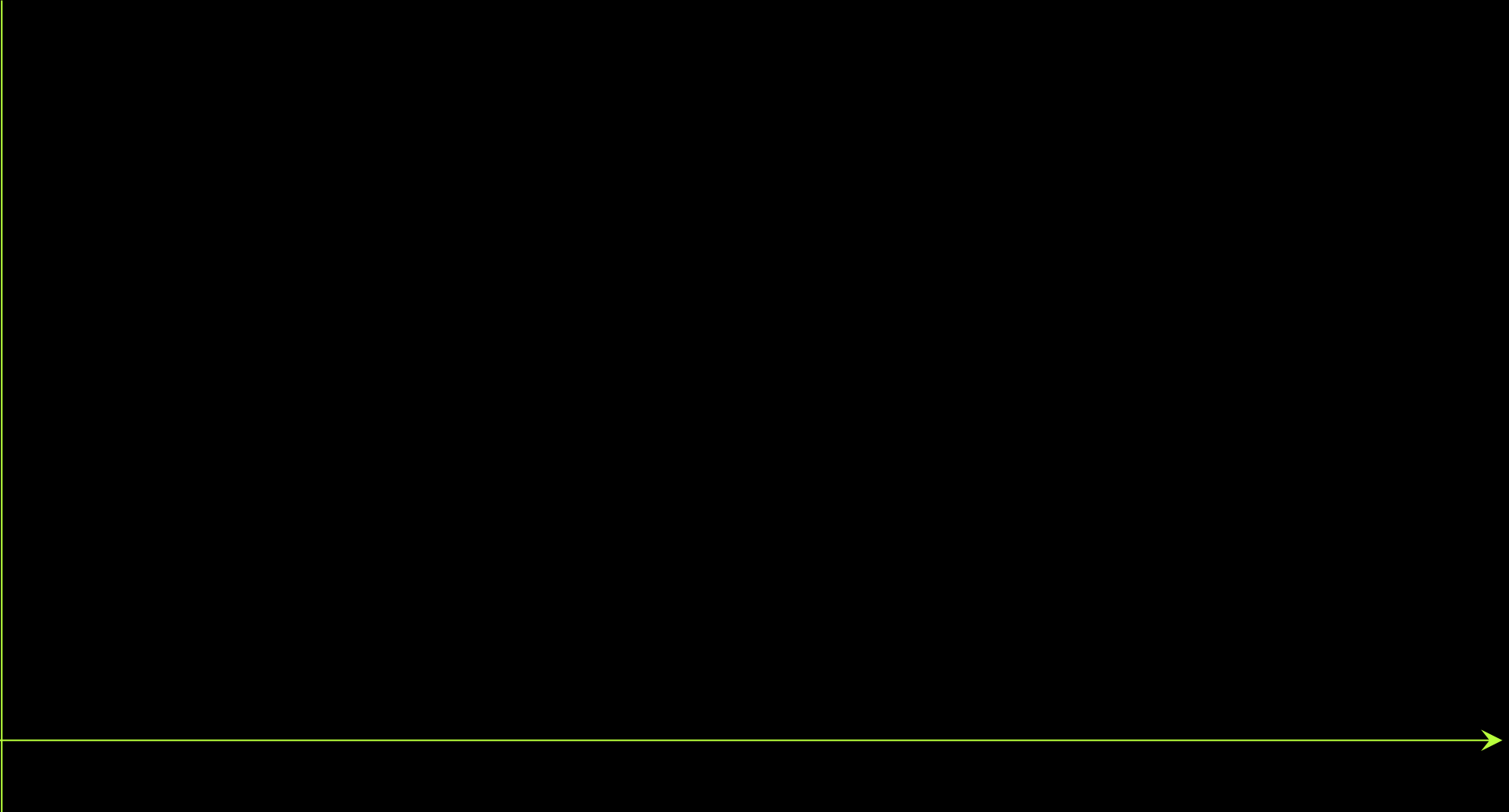
Using the default stream, a typical 3-step
CUDA program will perform HtoD copy,
compute, and DtoH copy serially

stream0

stream1

stream2

stream3



Using the default stream, a typical 3-step
CUDA program will perform HtoD copy,
compute, and DtoH copy serially

stream0

HtoD

stream1

stream2

stream3

```
memcpy (HtoD)
```

Note: we will be using shorthand code in these slides for ease of presentation

stream0

HtoD

stream1

stream2

stream3

```
memcpy(HtoD)
```

Using the default stream, a typical 3-step
CUDA program will perform HtoD copy,
compute, and DtoH copy serially

stream0

HtoD

compute

stream1

stream2

stream3

```
memcpy (HtoD)  
compute<<<>>> ( )
```


Using the default stream, a typical 3-step
CUDA program will perform HtoD copy,
compute, and DtoH copy serially

stream0

HtoD

compute

DtoH

stream1

stream2

stream3

```
memcpy (HtoD)  
compute<<<>>> ()  
memcpy (DtoH)
```

Let's consider how we might perform
copy/compute overlap

HtoD

compute

DtoH

One naïve approach might be to simply issue each of these 3 operations in different non-default streams

stream0

stream1

stream2

stream3

stream0

stream1

stream2

stream3

HtoD

One naïve approach might be to simply
issue each of these 3 operations in
different non-default streams

```
memcpy(HtoD, stream1)
```

One naïve approach might be to simply issue each of these 3 operations in different non-default streams

```
memcpy(HtoD, stream1)
compute<<<stream2>>>()
```

stream0

stream1

stream2

stream3

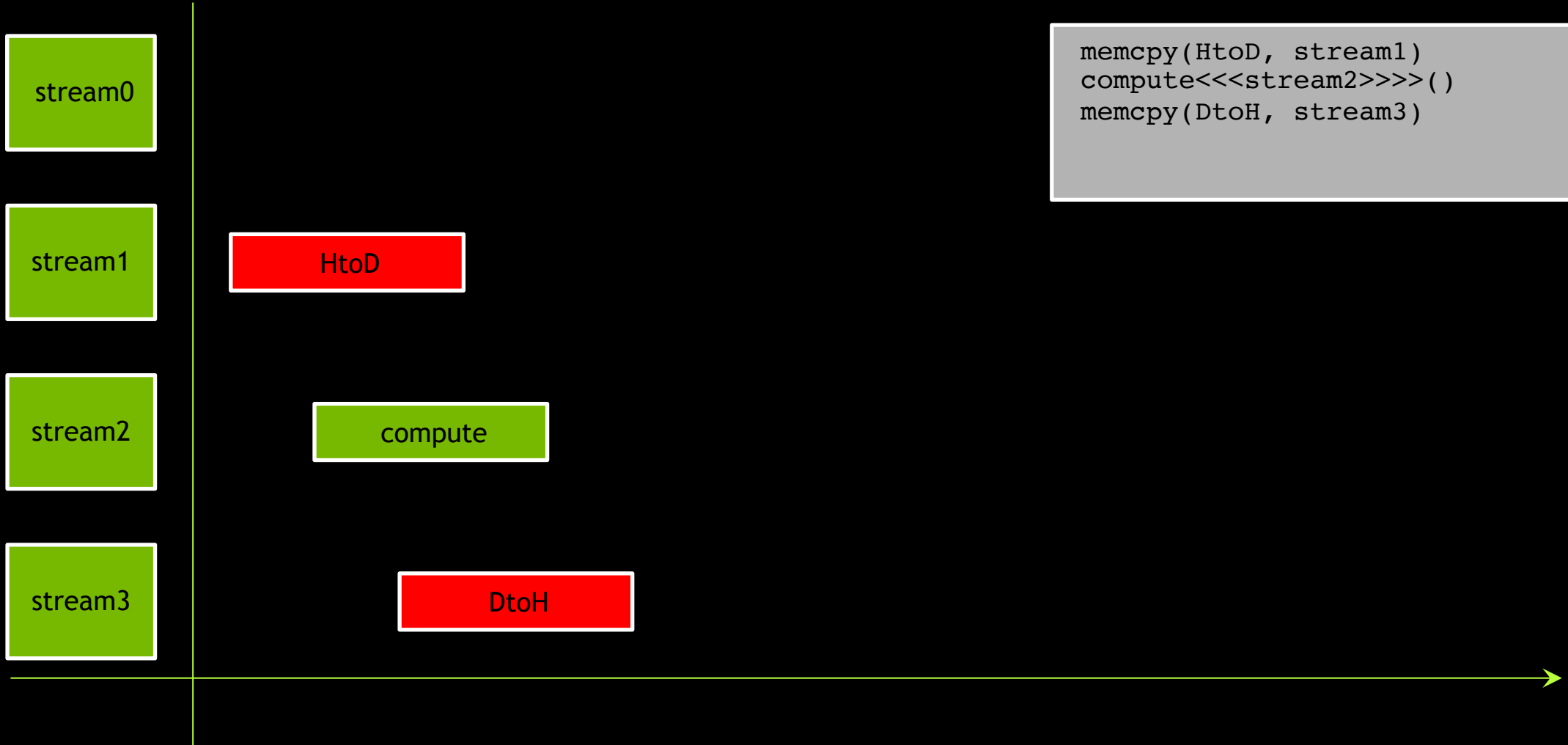
HtoD

compute



One naïve approach might be to simply issue each of these 3 operations in different non-default streams

```
memcpy(HtoD, stream1)
compute<<<stream2>>>()
memcpy(DtoH, stream3)
```



Would this work?

```
memcpy(HtoD, stream1)
compute<<<stream2>>>()
memcpy(DtoH, stream3)
```

stream0

stream1

stream2

stream3

HtoD

compute

DtoH



stream0

stream1

stream2

stream3

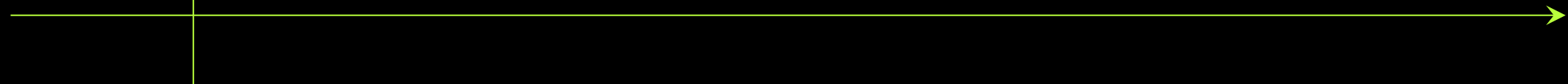
HtoD

compute

DtoH

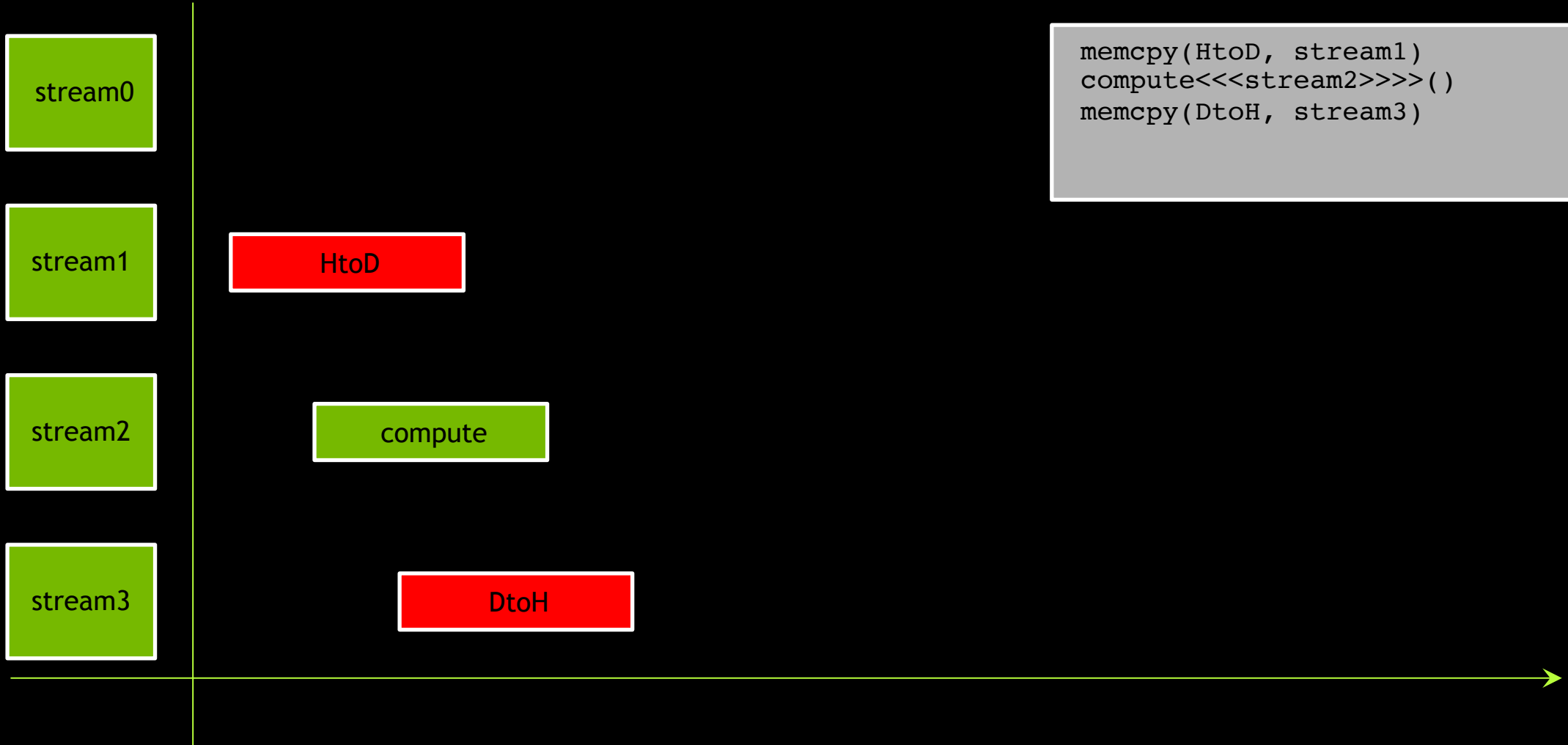
Would this work?
No

```
memcpy(HtoD, stream1)
compute<<<stream2>>>()
memcpy(DtoH, stream3)
```



Recall that operations in non-default streams have no guaranteed order, therefore...

```
memcpy(HtoD, stream1)
compute<<<stream2>>>()
memcpy(DtoH, stream3)
```



...something like this could occur

```
memcpy(HtoD, stream1)
compute<<<stream2>>>>()
memcpy(DtoH, stream3)
```

stream0

stream1

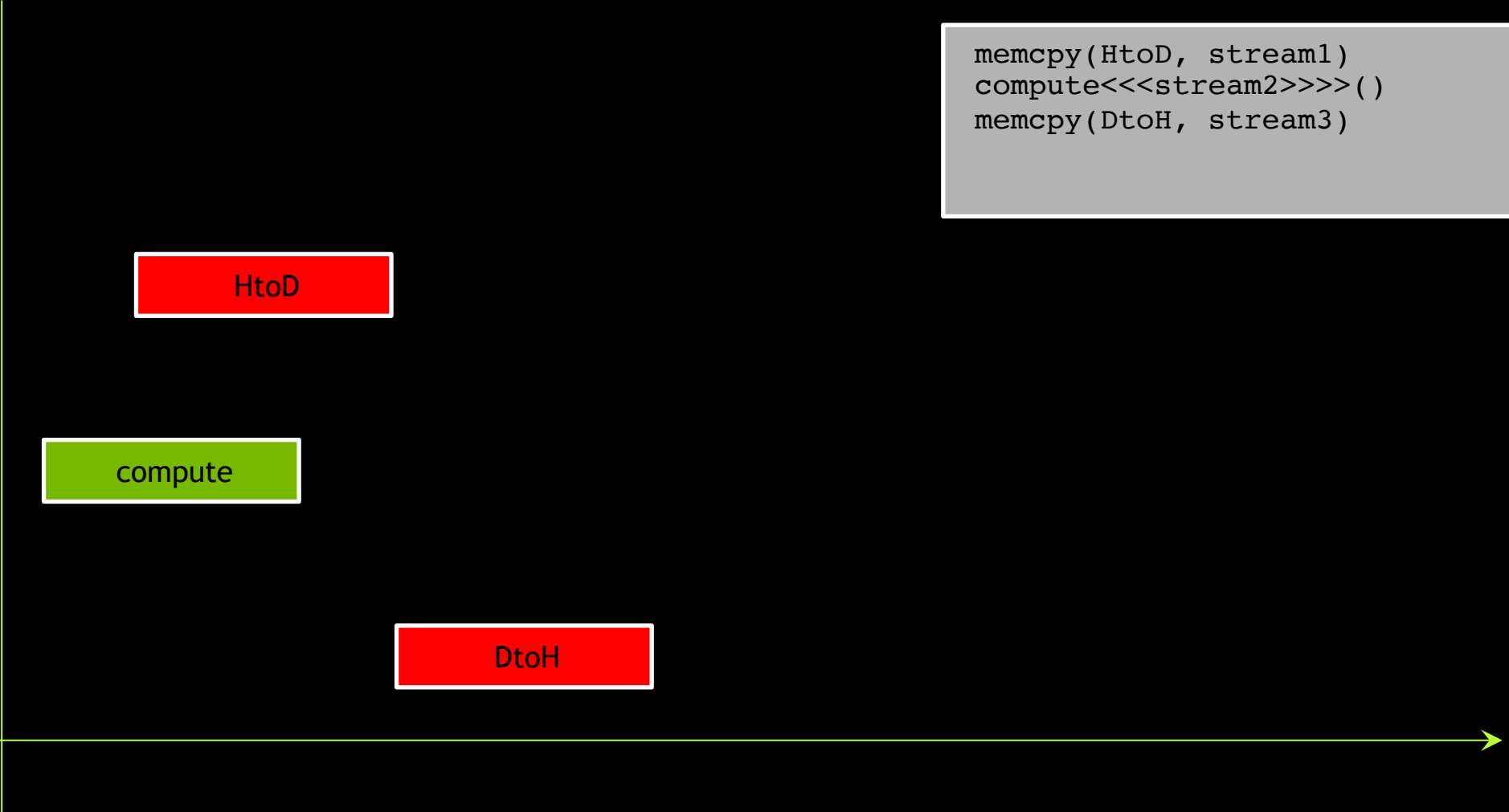
stream2

stream3

HtoD

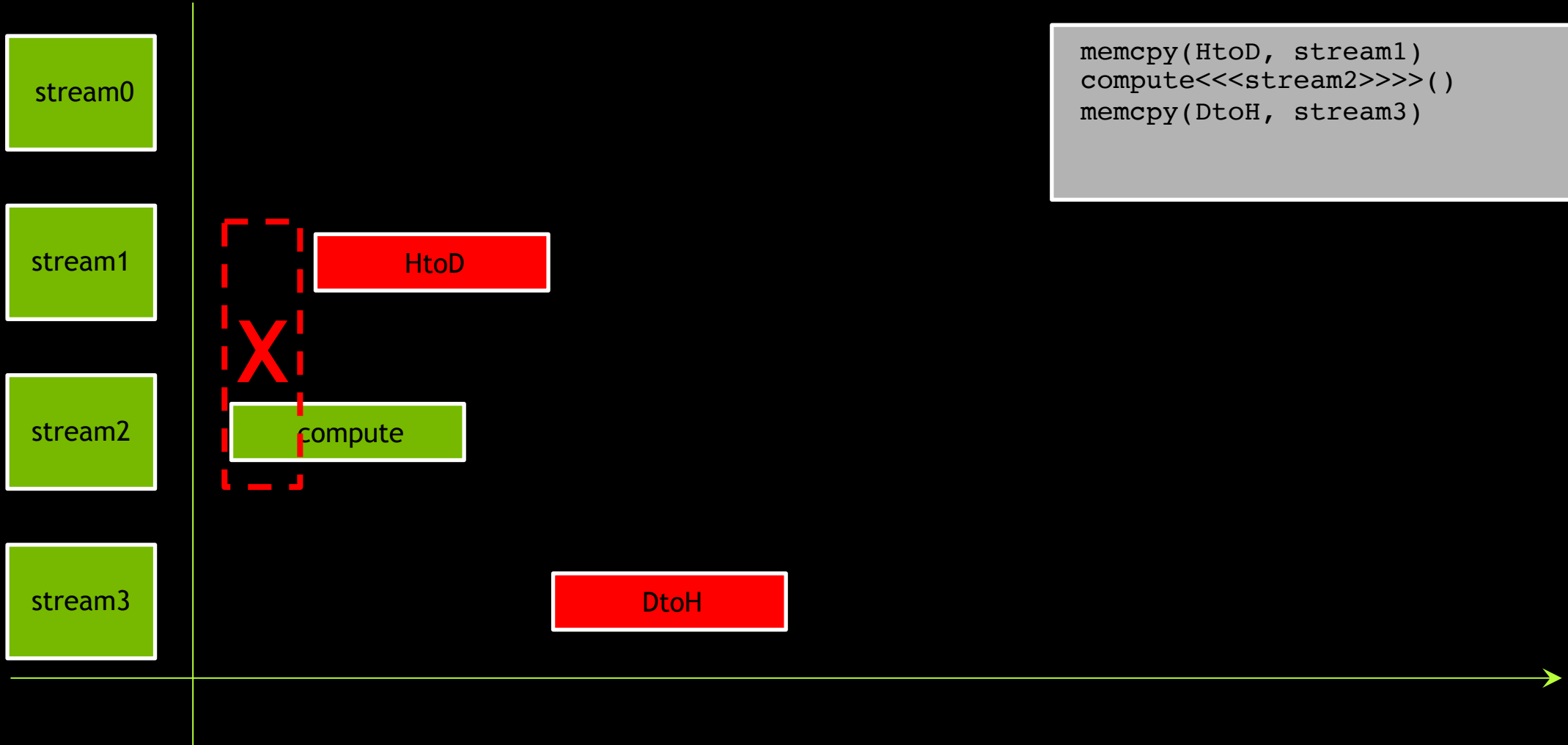
compute

DtoH



...and compute might begin before the data it needs is present on the GPU

```
memcpy(HtoD, stream1)
compute<<<stream2>>>()
memcpy(DtoH, stream3)
```



Another naïve approach might be to issue them all in the same non-default stream, to guarantee data/compute order

stream0

stream1

stream2

stream3

stream0

stream1

stream2

stream3

HtoD

Another naïve approach might be to issue them all in the same non-default stream, to guarantee data/compute order

```
memcpy(HtoD, stream1)
```

Another naïve approach might be to issue them all in the same non-default stream, to guarantee data/compute order

```
memcpy(HtoD, stream1)  
compute<<<stream1>>>()
```

stream0

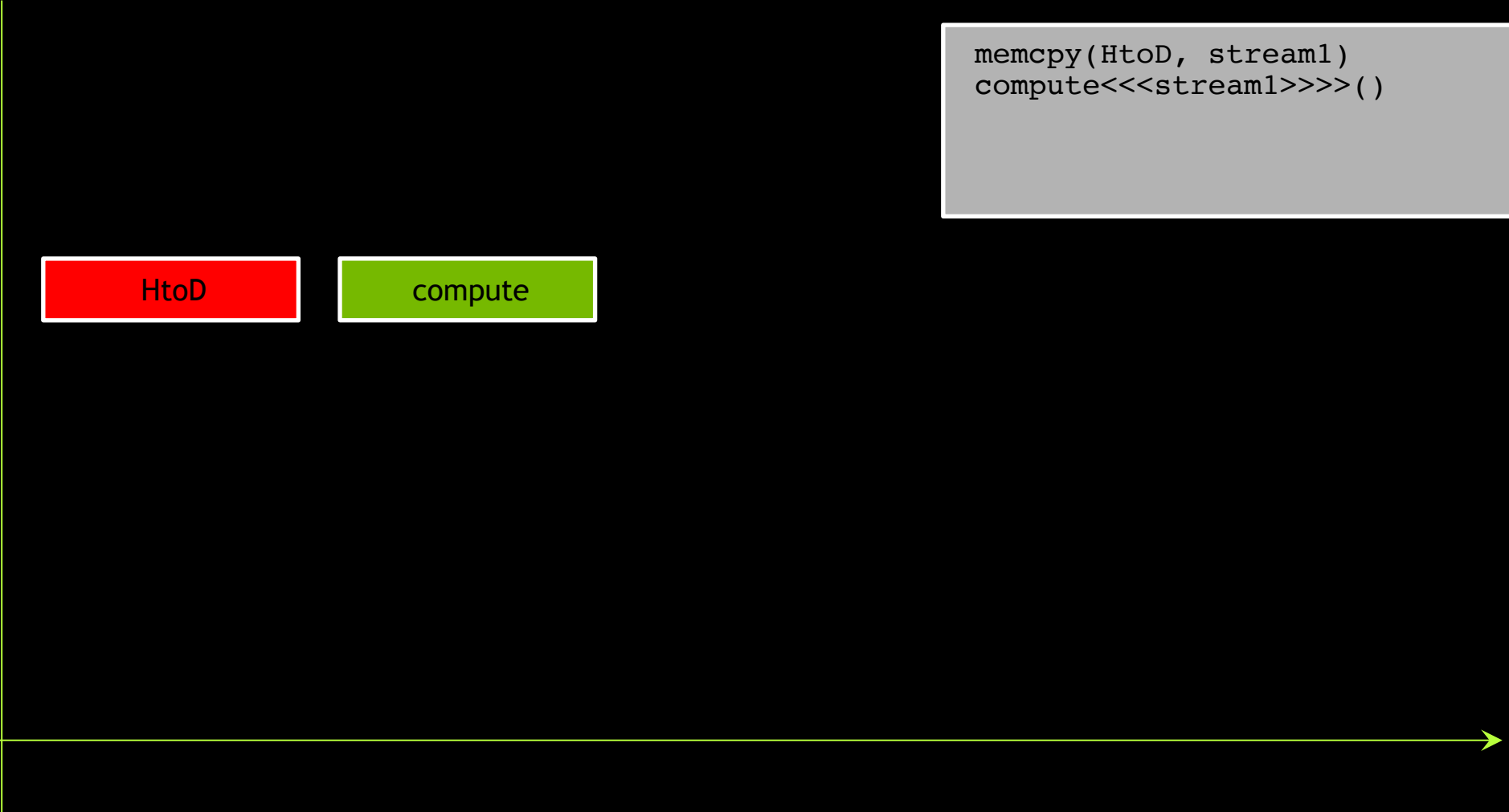
stream1

stream2

stream3

HtoD

compute



Another naïve approach might be to issue them all in the same non-default stream, to guarantee data/compute order

```
memcpy(HtoD, stream1)
compute<<<stream1>>>()
memcpy(DtoH, stream1)
```

stream0

stream1

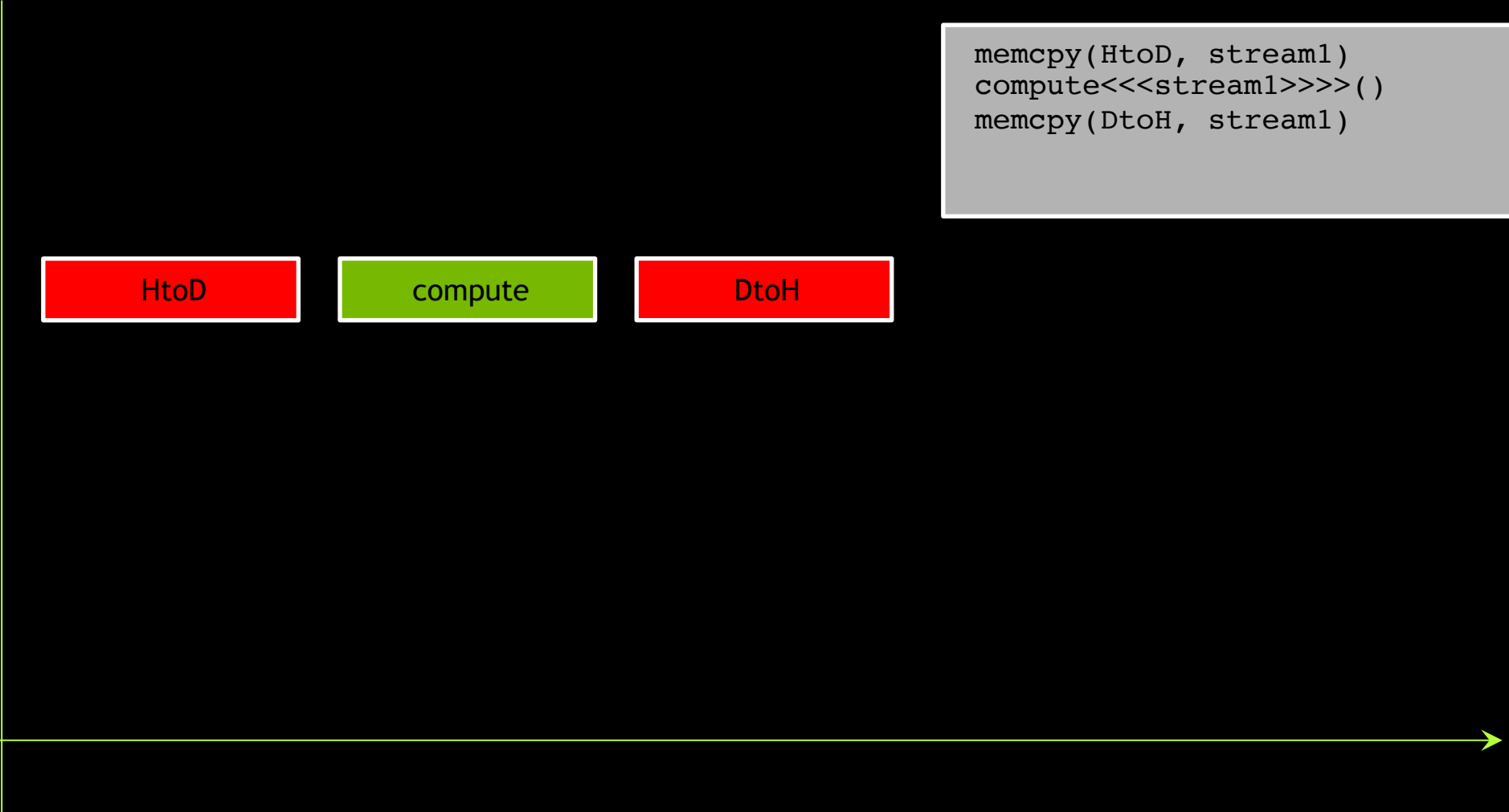
stream2

stream3

HtoD

compute

DtoH



However, this results in the same behavior as using the default stream: no overlap

```
memcpy(HtoD, stream1)
compute<<<stream1>>>()
memcpy(DtoH, stream1)
```

stream0

stream1

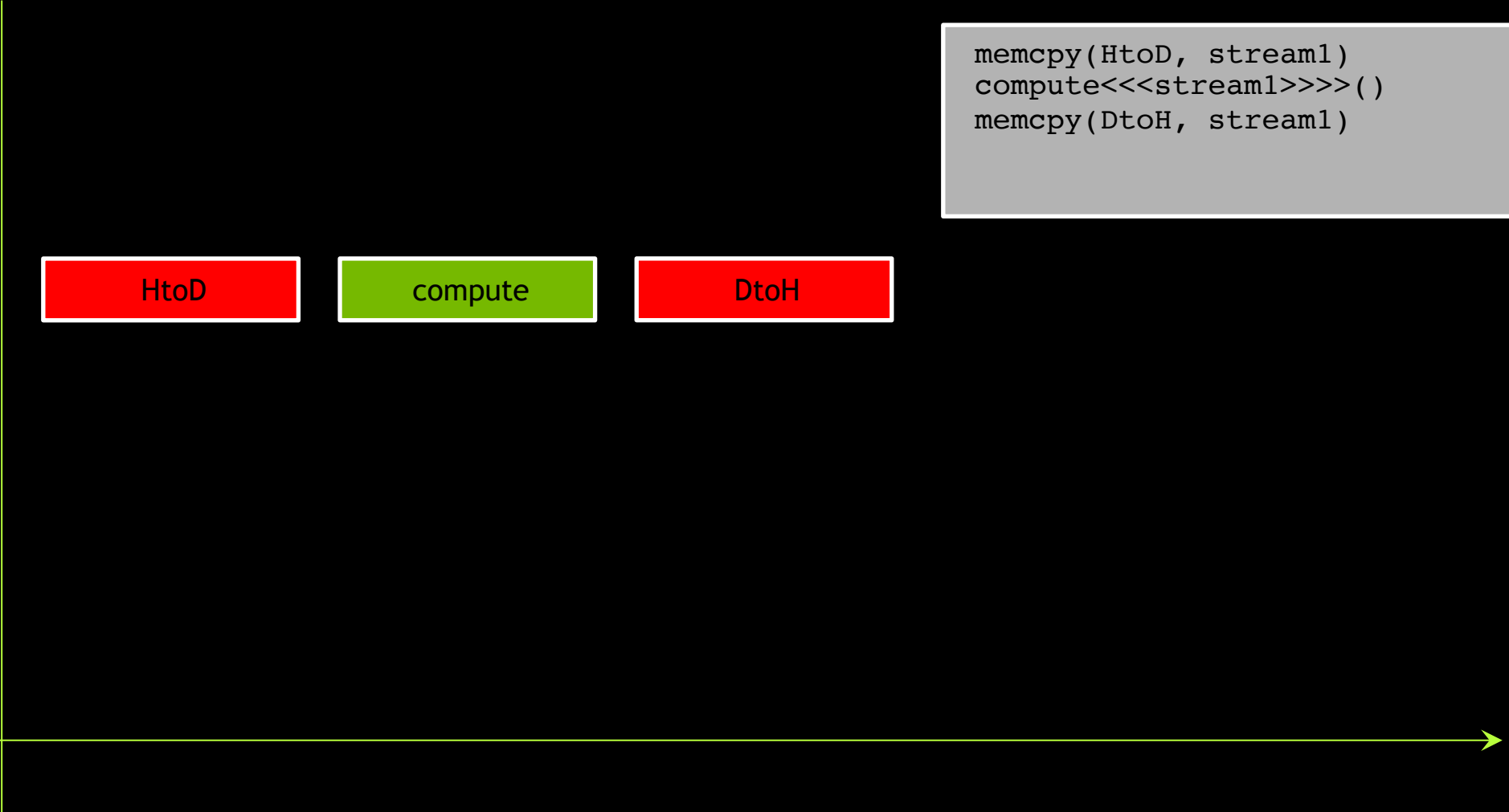
stream2

stream3

HtoD

compute

DtoH



Consider if we were to take the existing program...

stream0

stream1

stream2

stream3

Consider if we were to take the existing program...

stream0

HtoD

compute

DtoH

```
memcpy (HtoD)  
compute<<<>>> ()  
memcpy (DtoH)
```

stream1

stream2

stream3



...and split the data into 2 chunks

stream0

HtoD_a

HtoD_b

com_a

com_b

DtoH_a

DtoH_b

stream1

stream2

stream3

```
memcpy(chunk_a, HtoD)
memcpy(chunk_b, HtoD)
compute<<<>>>(chunk_a)
compute<<<>>>(chunk_b)
memcpy(chunk_a, DtoH)
memcpy(chunk_b, DtoH)
```

If we now move all operations for each chunk into their own separate non-default stream...

stream0

HtoD_a

HtoD_b

com_a

com_b

DtoH_a

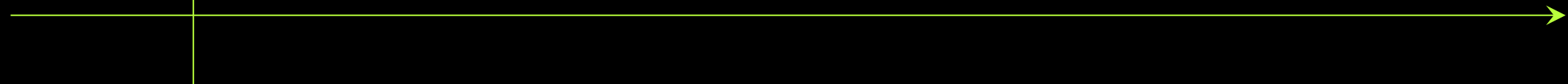
DtoH_b

stream1

stream2

stream3

```
memcpy(chunk_a, HtoD)
memcpy(chunk_b, HtoD)
compute<<<>>>(chunk_a)
compute<<<>>>(chunk_b)
memcpy(chunk_a, DtoH)
memcpy(chunk_b, DtoH)
```



If we now move all operations for each chunk into their own separate non-default stream...

stream0

HtoD_b

com_b

DtoH_b

stream1

HtoD_a

com_a

DtoH_a

stream2

stream3

```
memcpy(chunk_a, HtoD, stream1)
compute<<<stream1>>>(chunk_a)
memcpy(chunk_a, DtoH, stream1)
```

```
memcpy(chunk_b, HtoD)
compute<<<>>>(chunk_b)
memcpy(chunk_b, DtoH)
```

If we now move all operations for each chunk into their own separate non-default stream...

```
memcpy(chunk_a, HtoD, stream1)  
compute<<<stream1>>>(chunk_a)  
memcpy(chunk_a, DtoH, stream1)
```

```
memcpy(chunk_b, HtoD, stream2)  
compute<<<stream2>>>(chunk_b)  
memcpy(chunk_b, DtoH, stream2)
```

stream0

stream1

stream2

stream3

HtoD_a

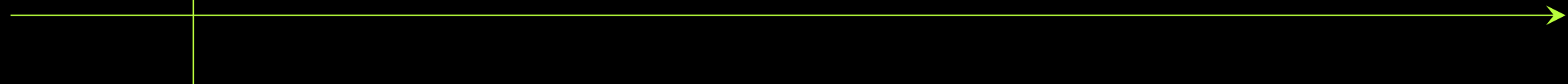
com_a

DtoH_a

HtoD_b

com_b

DtoH_b



...data/compute order is maintained, and,
we can achieve some overlap

```
memcpy(chunk_a, HtoD, stream1)  
compute<<<stream1>>>(chunk_a)  
memcpy(chunk_a, DtoH, stream1)
```

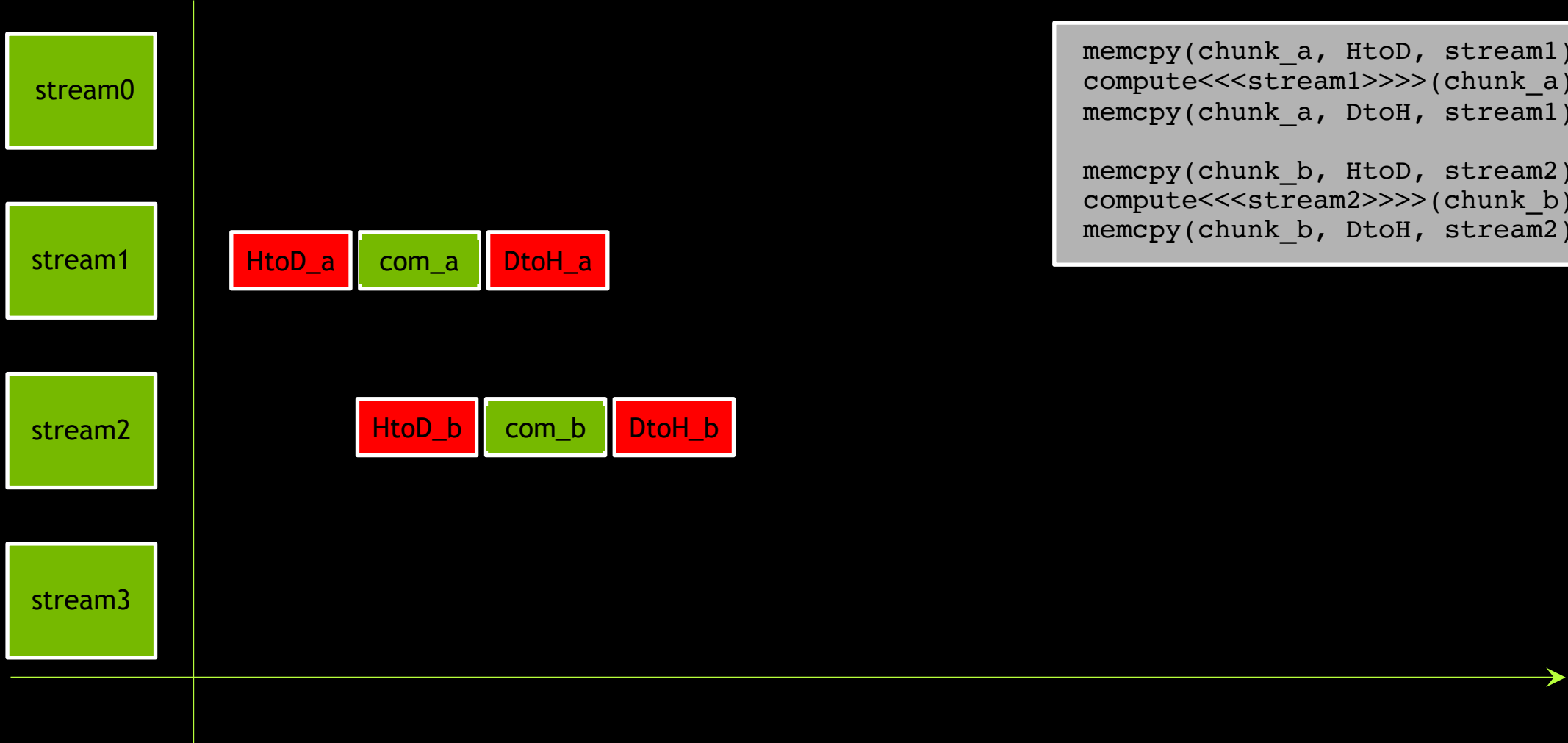
```
memcpy(chunk_b, HtoD, stream2)  
compute<<<stream2>>>(chunk_b)  
memcpy(chunk_b, DtoH, stream2)
```

stream0

stream1

stream2

stream3



...data/compute order is maintained, and,
we can achieve some overlap

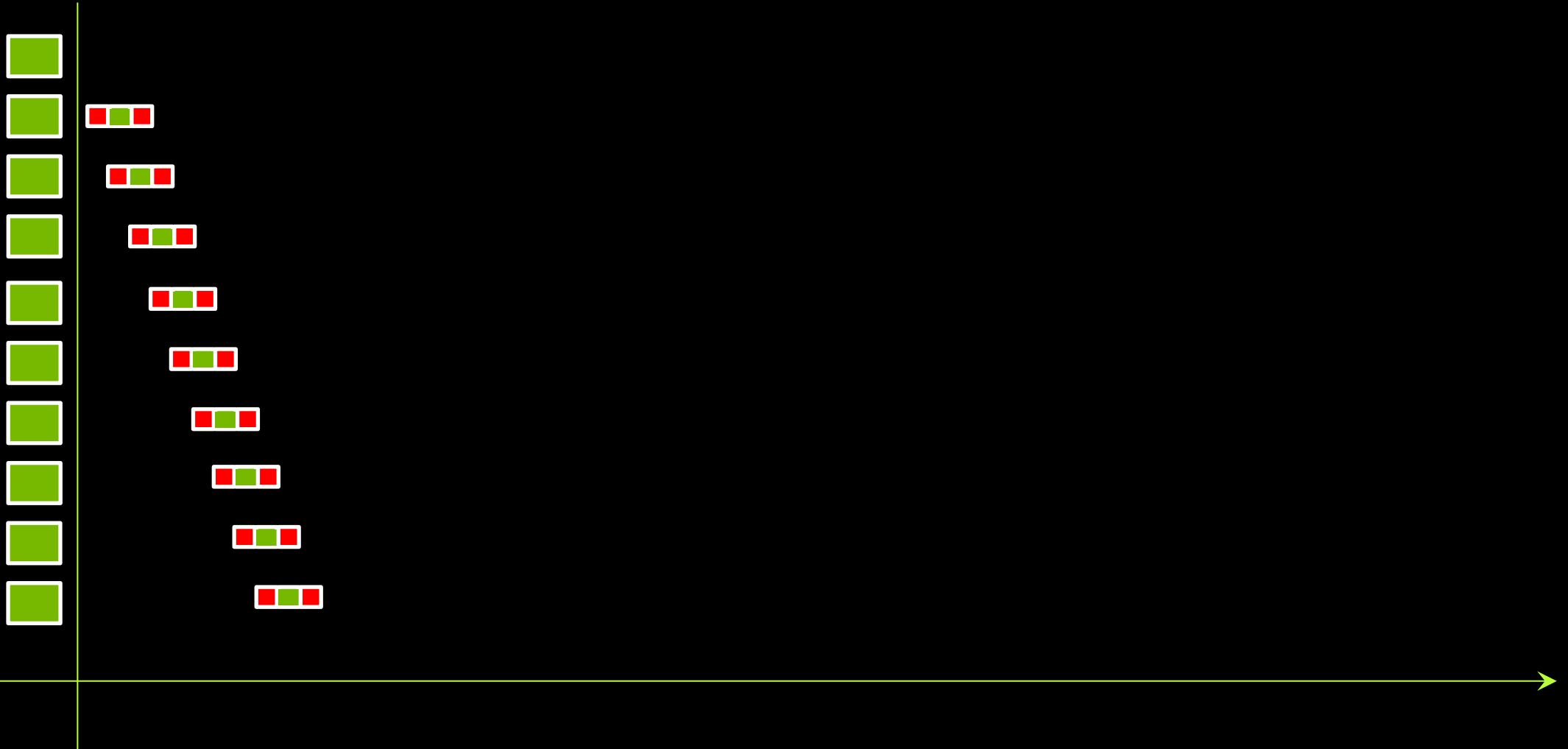
```
memcpy(chunk_a, HtoD, stream1)  
compute<<<stream1>>>(chunk_a)  
memcpy(chunk_a, DtoH, stream1)
```

```
memcpy(chunk_b, HtoD, stream2)  
compute<<<stream2>>>(chunk_b)  
memcpy(chunk_b, DtoH, stream2)
```

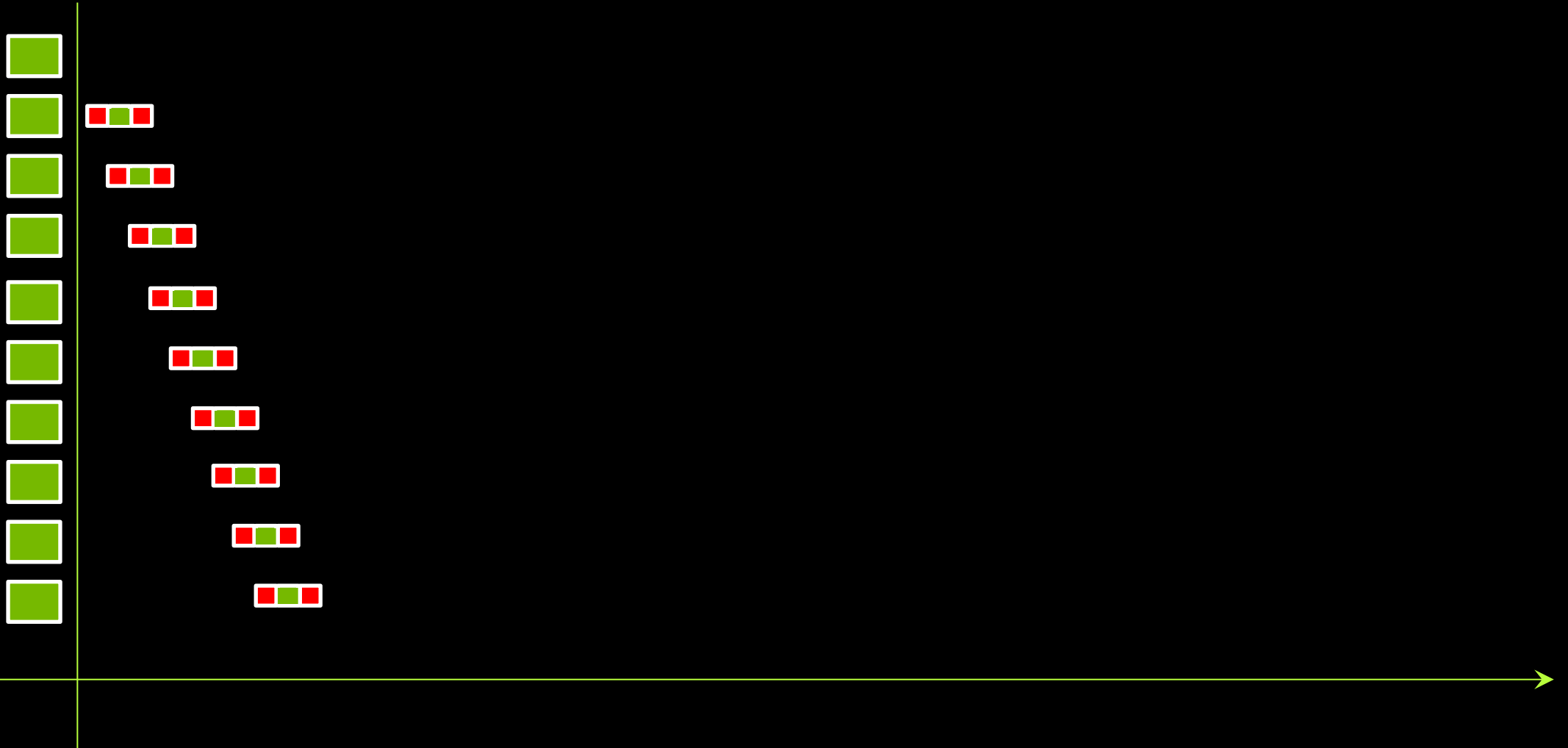

Hypothetically, the number of chunks could be increased for perhaps even better overlap



Hypothetically, the number of chunks could be increased for perhaps even better overlap



The ideal chunking is best learned by observing program performance





COPY/COMPUTE OVERLAP INDEXING

When chunking data to use in multiple streams, indexing can be tricky

Let's look at a couple examples of how it
can be done

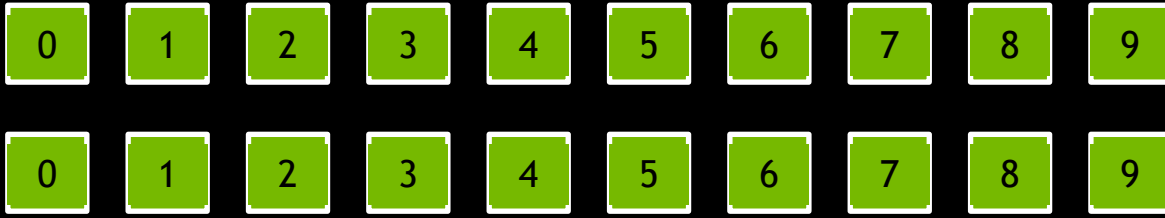
We will start by allocating the data needed for all chunks, here a small size to make the example clear

- 0
- 1
- 2
- 3
- 4
- 5
- 6
- 7
- 8
- 9

We will start by allocating the data needed for all chunks, here a small size to make the example clear

```
cudaMallocHost(&data_cpu, N)
```

N	10	10
---	----	----



Of course we would allocate for the GPU as well, but here we will only present one image of the data

```
cudaMallocHost(&data_cpu, N)
cudaMalloc(&data_gpu, N)
```

N	10	10
---	----	----

- 0
- 1
- 2
- 3
- 4
- 5
- 6
- 7
- 8
- 9

Of course we would allocate for the GPU as well, but here we will only present one image of the data

```
cudaMallocHost(&data_cpu, N)
```

N	10	10
---	----	----

0

1

2

3

4

5

6

7

8

9

Next, we will define the number of streams, and loop to create and collect them in an array



N	10	10
---	----	----

- 0
- 1
- 2
- 3
- 4
- 5
- 6
- 7
- 8
- 9

Next, we will define the number of streams, and loop to create and collect them in an array

```
num_streams = 2
// for stream_i in num_streams
    cudaStreamCreate(&stream)
    streams[stream_i] = stream
```

N	10	10
num_streams	2	2

- 0
- 1
- 2
- 3
- 4
- 5
- 6
- 7
- 8
- 9

The size of each chunk of data will depend on the number of data entries and the number of streams



N	10	10
num_streams	2	2

0 1 2 3 4 5 6 7 8 9

The size of each chunk of data will depend on the number of data entries and the number of streams

```
chunk_size = N / num_streams
```

N	10	10
num_streams	2	2
chunk_size	$N/\text{num_streams}$	5

- 0
- 1
- 2
- 3
- 4
- 5
- 6
- 7
- 8
- 9

Each stream will need to handle one chunk of data. We need to calculate its index into the whole data set



N	10	10
num_streams	2	2
chunk_size	$N/\text{num_streams}$	5

- 0
- 1
- 2
- 3
- 4
- 5
- 6
- 7
- 8
- 9

To do this we will range over the number of streams, starting at 0...

```
// for stream_i in num_streams
```

N	10	10
num_streams	2	2
chunk_size	$N/\text{num_streams}$	5
stream_i	0	0

- 0
- 1
- 2
- 3
- 4
- 5
- 6
- 7
- 8
- 9

...and multiply by chunk size

```
// for stream_i in num_streams  
    lower = chunk_size*stream_i
```

N	10	10
num_streams	2	2
chunk_size	$N/\text{num_streams}$	5
stream_i	0	0
lower	$\text{chunk_size} * \text{stream_i}$	0

0 1 2 3 4 5 6 7 8 9

Starting at the lower index and utilizing a chunk size worth of data will give us the stream's data within all data

```
// for stream_i in num_streams  
    lower = chunk_size*stream_i
```

N	10	10
num_streams	2	2
chunk_size	$N/\text{num_streams}$	5
stream_i	0	0
lower	$\text{chunk_size}*\text{stream_i}$	0

- 0
- 1
- 2
- 3
- 4
- 5
- 6
- 7
- 8
- 9

This method will work for each stream_i

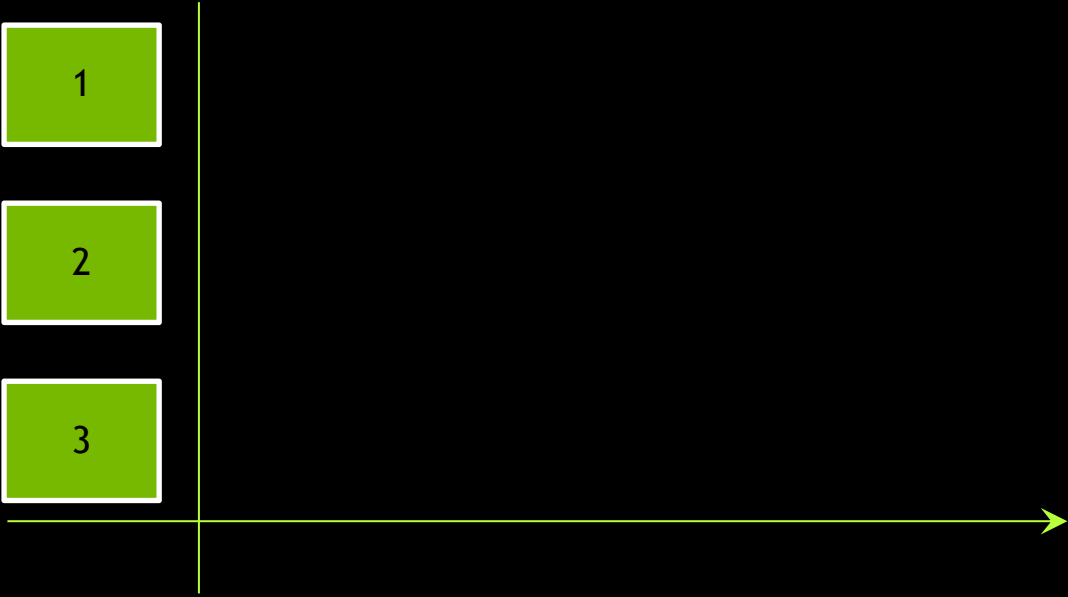
```
// for streami in num_streams  
    lower = chunk_size*streami
```

N	10	10
num_streams	2	2
chunk_size	$N/\text{num_streams}$	5
stream _i	1	1
lower	$\text{chunk_size}*\text{stream}_i$	5



Having calculated these values, we can now perform non-default stream HtoD memory copies...

```
cudaMemcpyAsync (
    data_cpu+lower,
    data_gpu+lower,
    sizeof(uint64_t)*chunk_size,
    cudaMemcpyHostToDevice,
    streams[stream_i]
)
```



N	10	10
num_streams	2	2
chunk_size	N/num_streams	5
stream_i	0	0
lower	chunk_size*stream_i	0

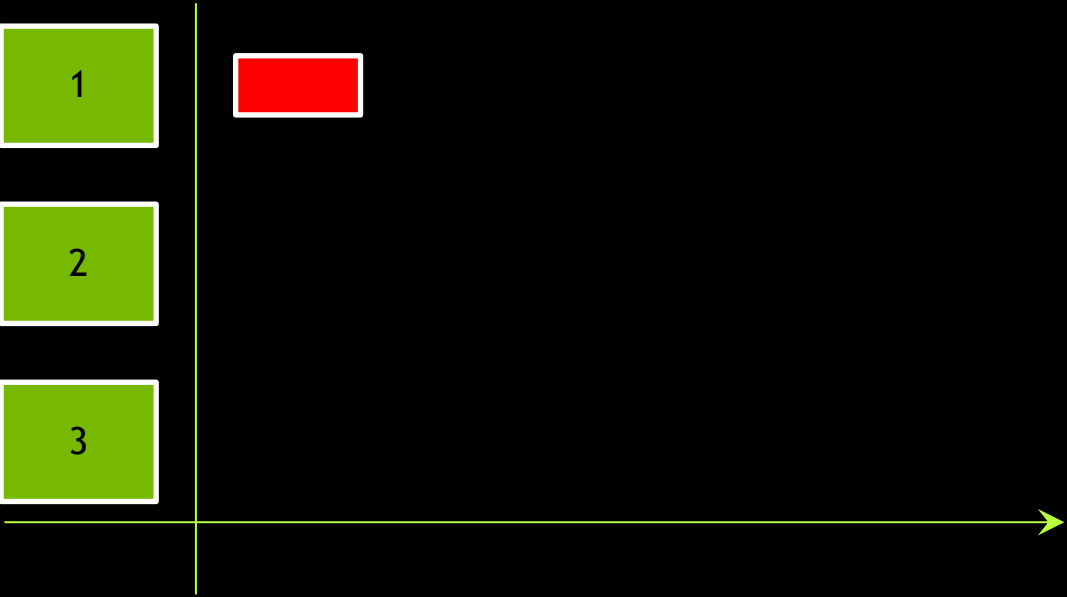


Having calculated these values, we can now perform non-default stream HtoD memory copies...

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    data_cpu+lower,
    data_gpu+lower,
    sizeof(uint64_t)*chunk_size,
    cudaMemcpyHostToDevice,
    streams[stream_i]
)

```



N	10	10
num_streams	2	2
chunk_size	N/num_streams	5
stream_i	0	0
lower	chunk_size*stream_i	0

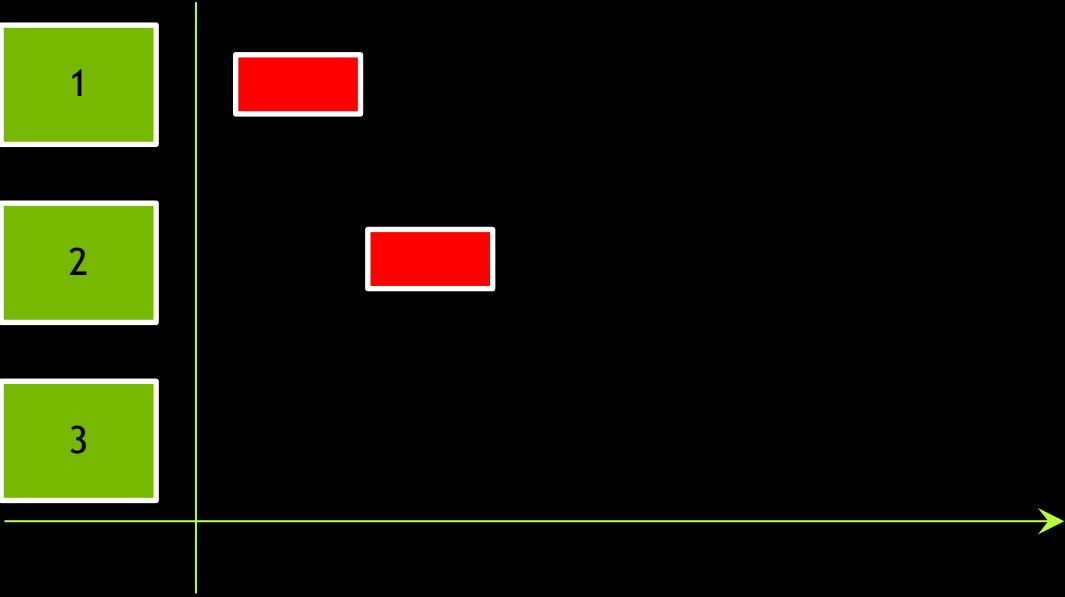


Having calculated these values, we can now perform non-default stream HtoD memory copies...

```

cudaMemcpyAsync (
    data_cpu+lower,
    data_gpu+lower,
    sizeof(uint64_t)*chunk_size,
    cudaMemcpyHostToDevice,
    streams[stream_i]
)

```

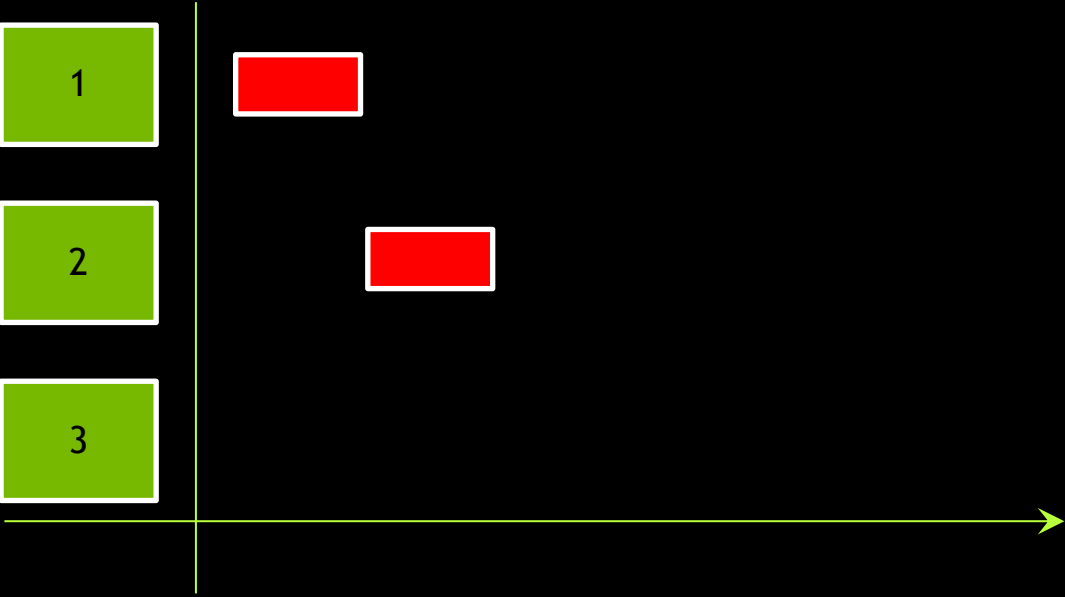


N	10	10
num_streams	2	2
chunk_size	N/num_streams	5
stream_i	1	1
lower	chunk_size*stream_i	5



...non-default stream kernel launches...

```
kernel
<<<G, B, 0, streams[stream_i]>>>(
    data_gpu + lower,
    chunk_size
)
```



N	10	10
num_streams	2	2
chunk_size	N/num_streams	5
stream_i	0	0
lower	chunk_size*stream_i	0



...non-default stream kernel launches...

```
kernel
<<<G, B, 0, streams[stream_i]>>>(
    data_gpu + lower,
    chunk_size
)
```

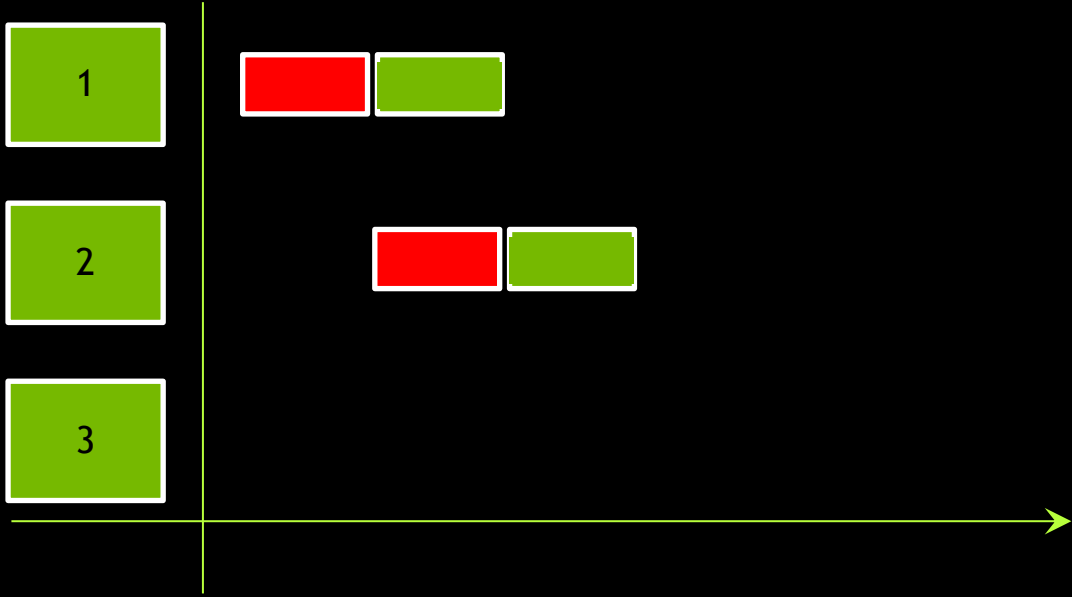


N	10	10
num_streams	2	2
chunk_size	N/num_streams	5
stream_i	0	0
lower	chunk_size*stream_i	0



...non-default stream kernel launches...

```
kernel
<<<G, B, 0, streams[stream_i]>>>(
    data_gpu + lower,
    chunk_size
)
```



N	10	10
num_streams	2	2
chunk_size	N/num_streams	5
stream_i	1	1
lower	chunk_size*stream_i	5



...and non-default stream DtoH memory copies

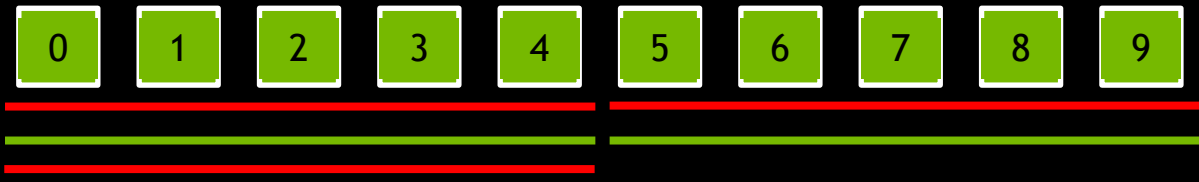
```

cudaMemcpyAsync (
    data_cpu + lower,
    data_gpu + lower,
    sizeof(uint64_t)*chunk_size,
    cudaMemcpyHostToDevice,
    streams[stream_i]
)

```



N	10	10
num_streams	2	2
chunk_size	N/num_streams	5
stream_i	0	0
lower	chunk_size*stream_i	0

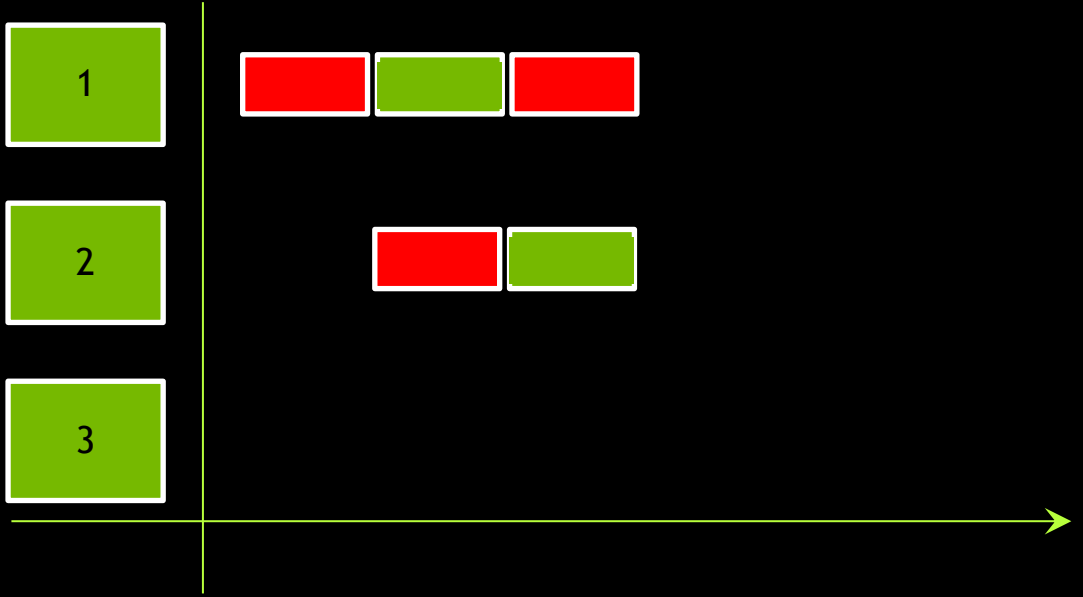


...and non-default stream DtoH memory copies

```

cudaMemcpyAsync (
    data_cpu + lower,
    data_gpu + lower,
    sizeof(uint64_t)*chunk_size,
    cudaMemcpyHostToDevice,
    streams[stream_i]
)

```



N	10	10
num_streams	2	2
chunk_size	N/num_streams	5
stream_i	0	0
lower	chunk_size*stream_i	0

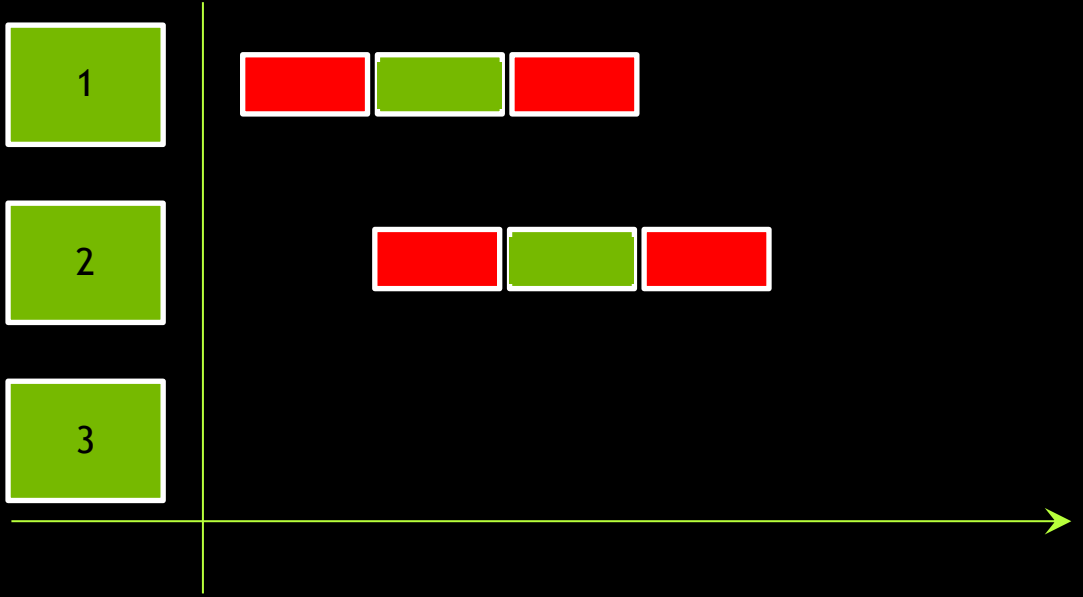


...and non-default stream DtoH memory copies

```

cudaMemcpyAsync (
    data_cpu + lower,
    data_gpu + lower,
    sizeof(uint64_t)*chunk_size,
    cudaMemcpyHostToDevice,
    streams[stream_i]
)

```



N	10	10
num_streams	2	2
chunk_size	N/num_streams	5
stream_i	1	1
lower	chunk_size*stream_i	5

- 0
- 1
- 2
- 3
- 4
- 5
- 6
- 7
- 8
- 9

For this example, N was evenly divided by number of streams



N	10	10
num_streams	2	2
chunk_size	$N/\text{num_streams}$	5
stream_i	0	0
lower	$\text{chunk_size} * \text{stream_i}$	0

- 0
- 1
- 2
- 3
- 4
- 5
- 6
- 7
- 8
- 9

But what if this is not the case?



N	10	10
num_streams	3	3
chunk_size	$N/\text{num_streams}$?
stream_i	0	0
lower	$\text{chunk_size} * \text{stream_i}$?

- 0
- 1
- 2
- 3
- 4
- 5
- 6
- 7
- 8
- 9

Dividing two ints will result in an int, rounded down if necessary, as in this case



N	10	10
num_streams	3	3
chunk_size	$N/\text{num_streams}$	3
stream_i	0	0
lower	$\text{chunk_size} * \text{stream_i}$	0

- 0
- 1
- 2
- 3
- 4
- 5
- 6
- 7
- 8
- 9

Now as we iterate through the streams to get lower, and then apply chunk size...



N	10	10
num_streams	3	3
chunk_size	$N/\text{num_streams}$	3
stream_i	0	0
lower	$\text{chunk_size} * \text{stream_i}$	0

- 0
- 1
- 2
- 3
- 4
- 5
- 6
- 7
- 8
- 9

Now as we iterate through the streams to get lower, and then apply chunk size...



N	10	10
num_streams	3	3
chunk_size	$N/\text{num_streams}$	3
stream_i	0	0
lower	$\text{chunk_size} * \text{stream_i}$	0



Now as we iterate through the streams to get lower, and then apply chunk size...



N	10	10
num_streams	3	3
chunk_size	$N/\text{num_streams}$	3
stream_i	1	1
lower	$\text{chunk_size} * \text{stream_i}$	3



Now as we iterate through the streams to get lower, and then apply chunk size...



N	10	10
num_streams	3	3
chunk_size	$N/\text{num_streams}$	3
stream_i	2	2
lower	$\text{chunk_size} * \text{stream_i}$	6



...we fail to access all values in the data



N	10	10
num_streams	3	3
chunk_size	$N/\text{num_streams}$	3
stream_i	-	-
lower	$\text{chunk_size} * \text{stream_i}$	-

- 0
- 1
- 2
- 3
- 4
- 5
- 6
- 7
- 8
- 9

To fix this we use round-up division to calculate chunk size



N	10	10
num_streams	3	3
chunk_size	$\text{ceil_div}(N/\text{num_streams})$	4
stream_i	0	0
lower	$\text{chunk_size} * \text{stream_i}$	0

0

1

2

3

4

5

6

7

8

9

Now as we iterate...



N	10	10
num_streams	3	3
chunk_size	$\text{ceil_div}(N/\text{num_streams})$	4
stream_i	0	0
lower	$\text{chunk_size} * \text{stream_i}$	0

- 0
- 1
- 2
- 3
- 4
- 5
- 6
- 7
- 8
- 9

Now as we iterate...



N	10	10
num_streams	3	3
chunk_size	$\text{ceil_div}(N/\text{num_streams})$	4
stream_i	0	0
lower	$\text{chunk_size} * \text{stream_i}$	0

- 0
- 1
- 2
- 3
- 4
- 5
- 6
- 7
- 8
- 9

Now as we iterate...



N	10	10
num_streams	3	3
chunk_size	$\text{ceil_div}(N/\text{num_streams})$	4
stream_i	1	1
lower	$\text{chunk_size} * \text{stream_i}$	4

0

1

2

3

4

5

6

7

8

9

X

We actually access all data, but we have a new problem: chunk size is too large for our last chunk of data



N	10	10
num_streams	3	3
chunk_size	$\text{ceil_div}(N/\text{num_streams})$	4
stream_i	2	2
lower	$\text{chunk_size} * \text{stream_i}$	8



If, however, we calculate an **upper** index for each chunk that is bound by N...

```
upper = min(lower+chunk_size, N)
```

N	10	10
num_streams	3	3
chunk_size	ceil_div(N/num_streams)	4
stream_i	0	0
lower	chunk_size*stream_i	0
upper	min(lower + chunk_size, N)	4

0

1

2

3

4

5

6

7

8

9

And then calculate a chunk **width** using **upper** and **lower**...

```
width = upper - lower
```

N	10	10
num_streams	3	3
chunk_size	$\text{ceil_div}(N/\text{num_streams})$	4
stream_i	0	0
lower	$\text{chunk_size} * \text{stream_i}$	0
upper	$\text{min}(\text{lower} + \text{chunk_size}, N)$	4
width	$\text{upper} - \text{lower}$	4

- 0
- 1
- 2
- 3
- 4
- 5
- 6
- 7
- 8
- 9

...now when we iterate using width instead of chunk size...



N	10	10
num_streams	3	3
chunk_size	$\text{ceil_div}(N/\text{num_streams})$	4
stream_i	0	0
lower	$\text{chunk_size} * \text{stream_i}$	0
upper	$\text{min}(\text{lower} + \text{chunk_size}, N)$	4
width	$\text{upper} - \text{lower}$	4

- 0
- 1
- 2
- 3
- 4
- 5
- 6
- 7
- 8
- 9

...now when we iterate using width instead of chunk size...



N	10	10
num_streams	3	3
chunk_size	$\text{ceil_div}(N/\text{num_streams})$	4
stream_i	0	0
lower	$\text{chunk_size} * \text{stream_i}$	0
upper	$\text{min}(\text{lower} + \text{chunk_size}, N)$	4
width	$\text{upper} - \text{lower}$	4



...now when we iterate using width instead of chunk size...



N	10	10
num_streams	3	3
chunk_size	$\text{ceil_div}(N/\text{num_streams})$	4
stream_i	0	1
lower	$\text{chunk_size} * \text{stream_i}$	4
upper	$\text{min}(\text{lower} + \text{chunk_size}, N)$	8
width	$\text{upper} - \text{lower}$	4



...now when we iterate using width instead of chunk size...



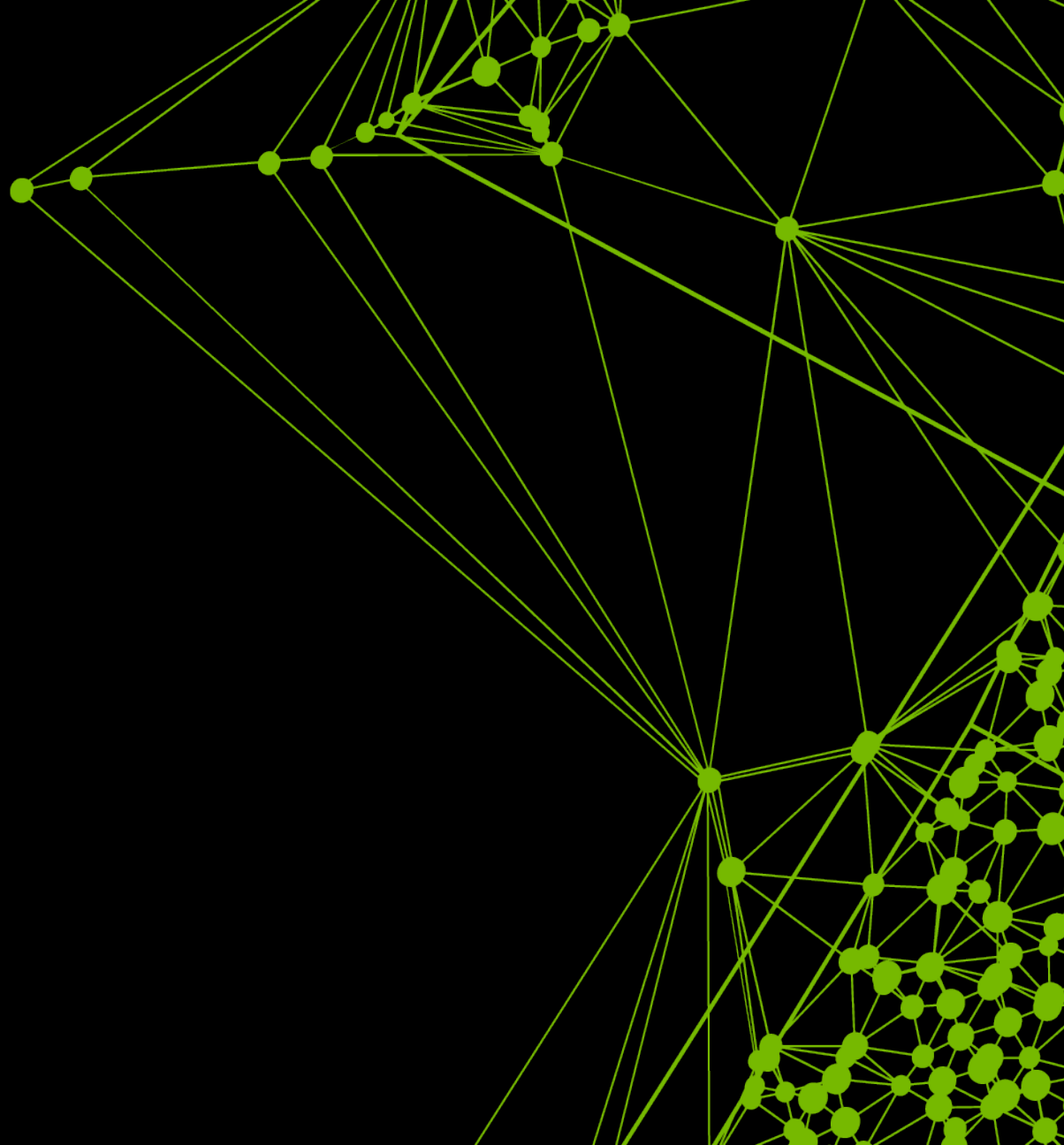
N	10	10
num_streams	3	3
chunk_size	$\text{ceil_div}(N/\text{num_streams})$	4
stream_i	0	2
lower	$\text{chunk_size} * \text{stream_i}$	8
upper	$\text{min}(\text{lower} + \text{chunk_size}, N)$	10
width	$\text{upper} - \text{lower}$	2



...we fit the data perfectly, no matter its size or the number of streams



N	10	10
num_streams	3	3
chunk_size	$\text{ceil_div}(N/\text{num_streams})$	4
stream_i	0	2
lower	$\text{chunk_size} * \text{stream_i}$	8
upper	$\text{min}(\text{lower} + \text{chunk_size}, N)$	10
width	$\text{upper} - \text{lower}$	2



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