

Application Acceleration Engine Using GPGPU

Accelerative Technology Lab

Innovation for Life.



About Mimos

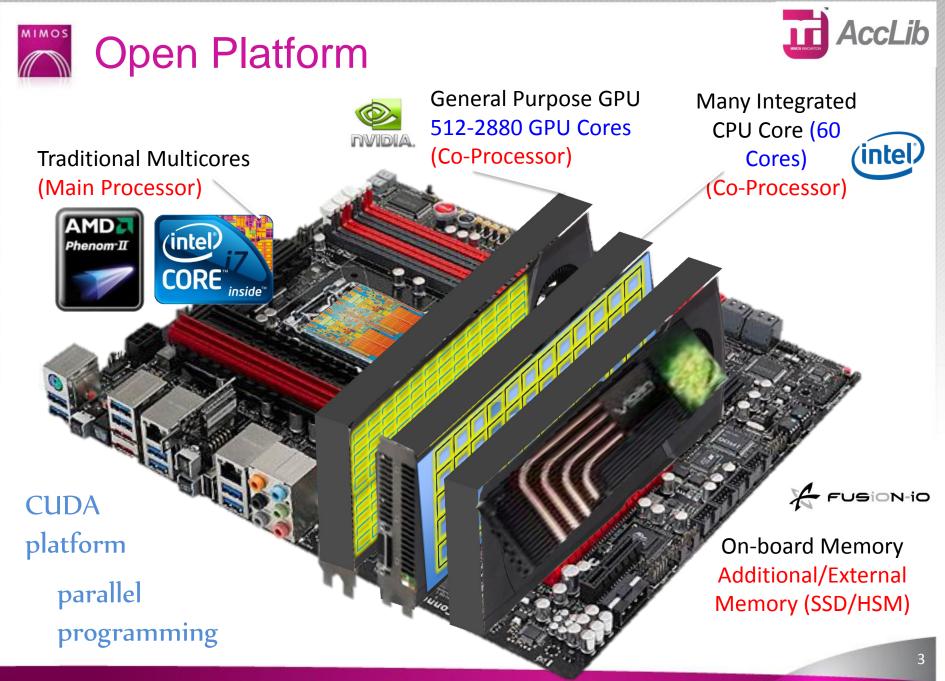
- Malaysia's National R&D Center
- 10 core research areas:
 - Advanced Analysis & Modelling
 - Advanced Computing
 - <u>Accelerative Technology Lab</u>
 - Information Security
 - Intelligent Informatics
 - Knowledge Technology
 - Microenergy
 - Microelectronics
 - Nanoelectronics
 - Psychometrics
 - Wireless Communications

Advanced Computing

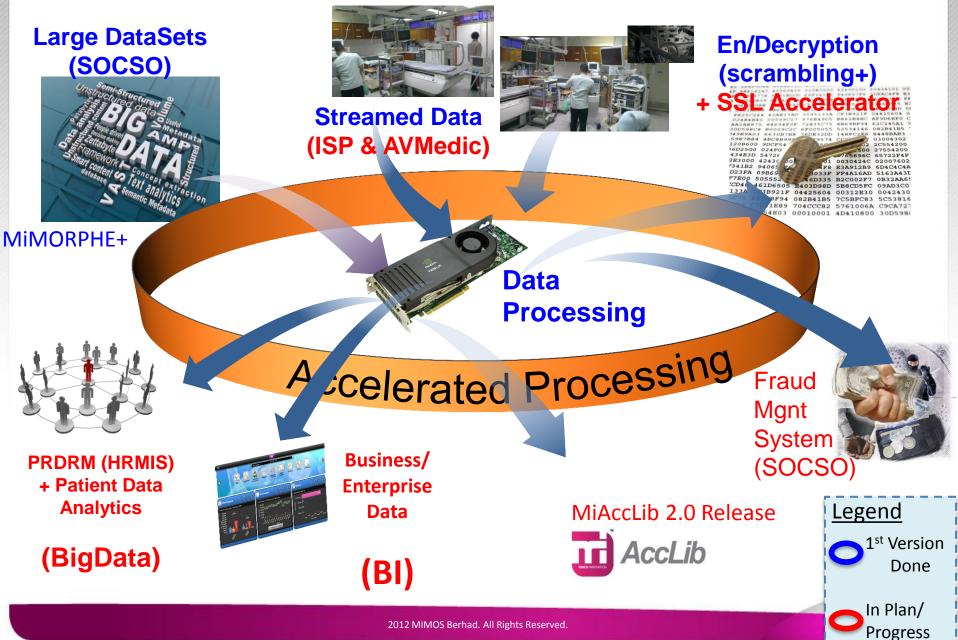
 Spearheads R&D activities in acceleration on large-scale computing, chiefly Cloud Computing; from SaaS and IaaS to Services Delivery Platform.



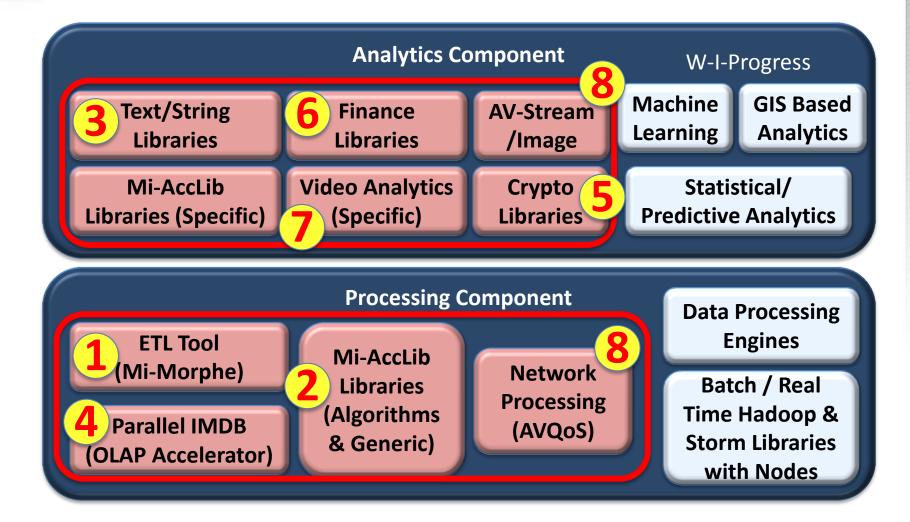




GPU/Multi Core Driven Applications for MIMOS

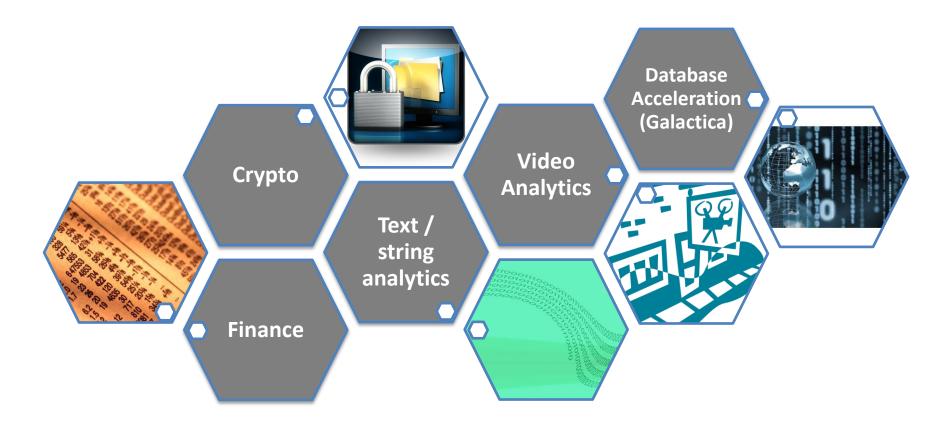


Selected GPGPU/MiAccLib Projects

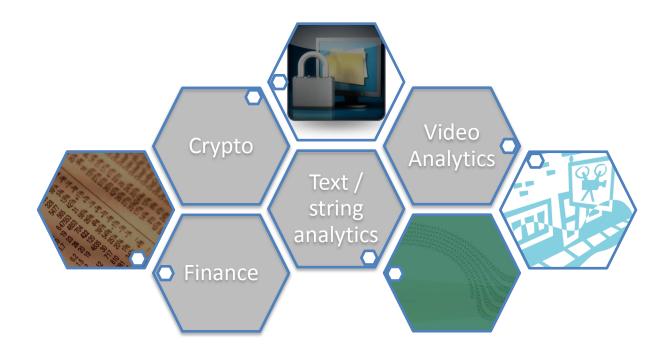


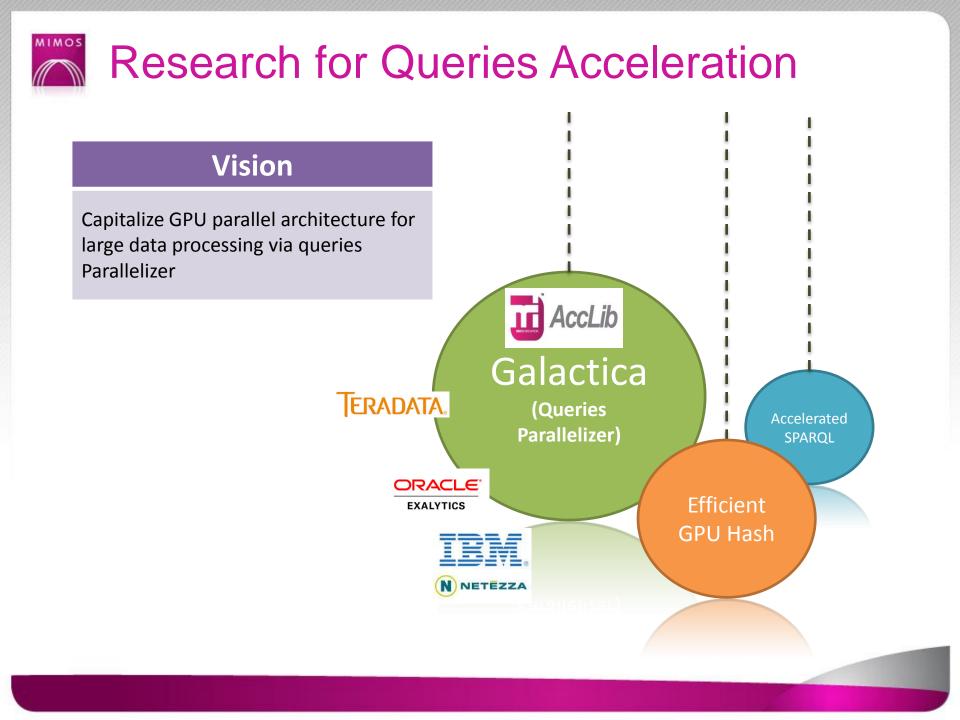
MIMOS Accelerated Library





Database Acceleration

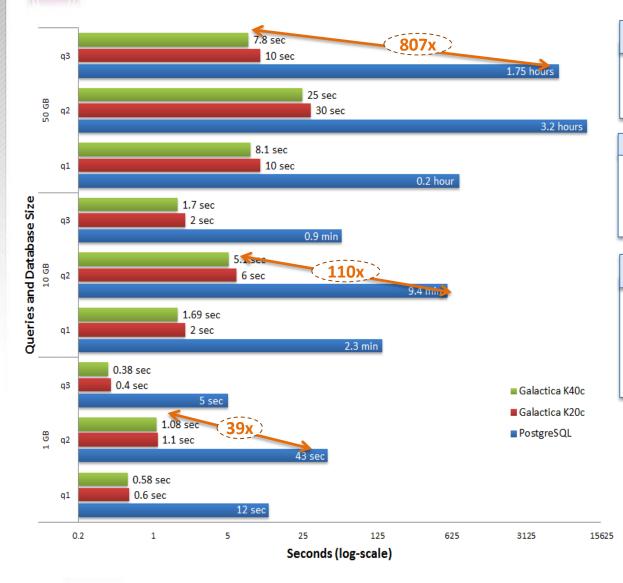




GPU-based Database Acceleration (Galactica)



Result of MiAccSQL vs PostgreSQL



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*Data is taken from TPC-H benchmarking

SQL Query 1

Compute amount of business that was billed, shipped and returned

SQL Query 2

Compute the total revenue, quantity and orders from the "Building" customer

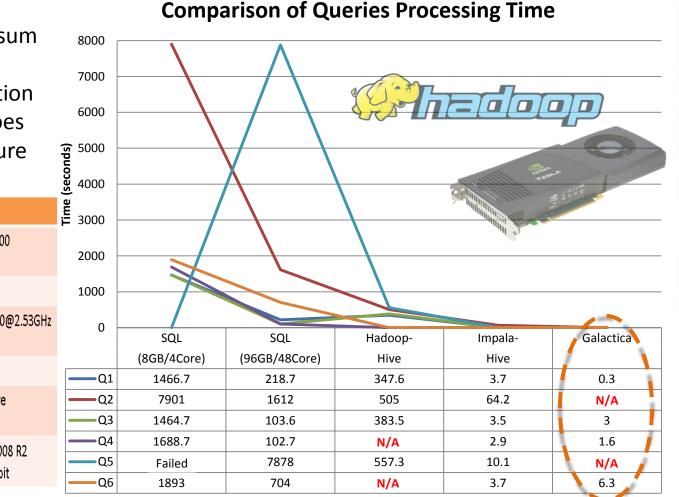
SQL Query 3

Compute the revenue, total and average amount of quantity along with the average price from transactions

** Setup Config:

СРО	Intel(R) Xeon(R) CPU X5680 @ 3.33GHz (2 processors)	
RAM	22 GB	
GPU	NVIDIA Tesla K40c / K20c	
CUDA	5.5	
Storage	WD HDD 1TB	
Database	PostgreSQL 9.3	
OS	Windows 7 (64 bits)	

Result of Galactica vs Hadoop

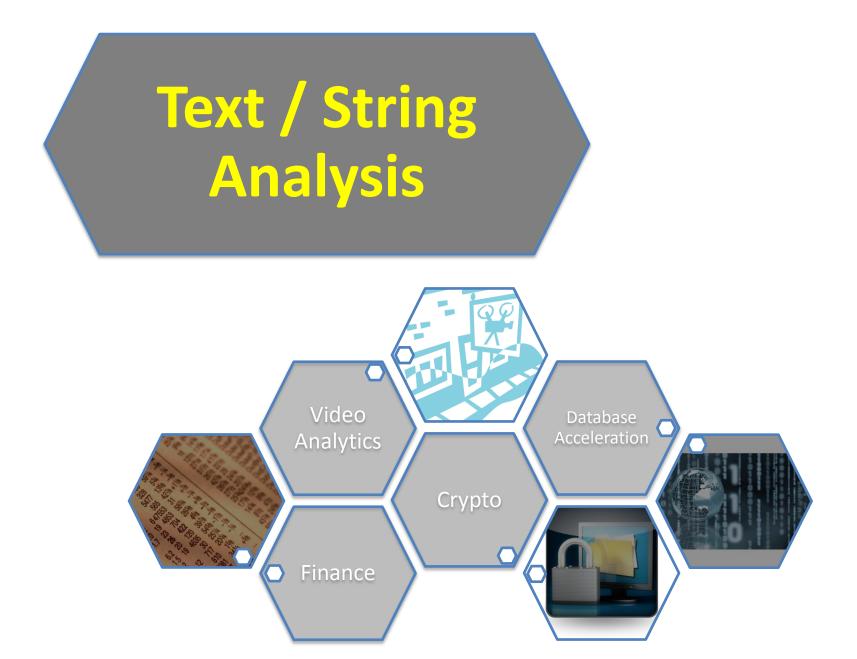


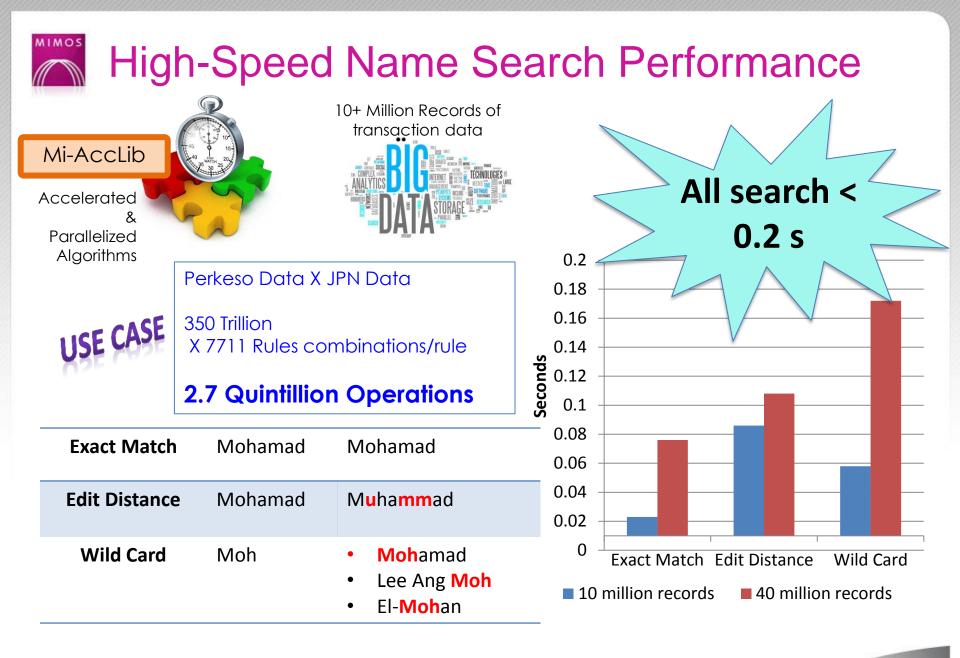
32GB Data

- Best performing on sum
- Cost saving HPC
- Failed queries operation because Galactica does not support the feature yet

Hadoop	GPU	
' Virtual Machines with one naster node (8 cores)	DELL Precision T5500 workstation	
worker nodes (4 cores each)	NVIDIA Tesla K20c	
unning on a few of	on Intel Xeon E5630@2.53G	
IP DL380p G8 servers	processor	
nstalled with Apache Hadoop,	12GB RAM	
Cloudera's Hadoop and mpala.	1 TB Sata Hard drive (7200rpm).	
Postgres on another same nodel of HP server with 8GB	Windows Server 2008 R2 Enterprise SP1 64-bit	
AM with 4 cores and another		

high end HP machine with 96 GB RAM and 48 cores.







Use Case: SOCSO

Old system

Data source		Environment	
DMS1100,	Excel, MS	UNISYS,	
DB2,	Access,	AS400,	
Informix, MS	Foxpro and	Windows,	
SQL, MySQL	flat files	Linux	

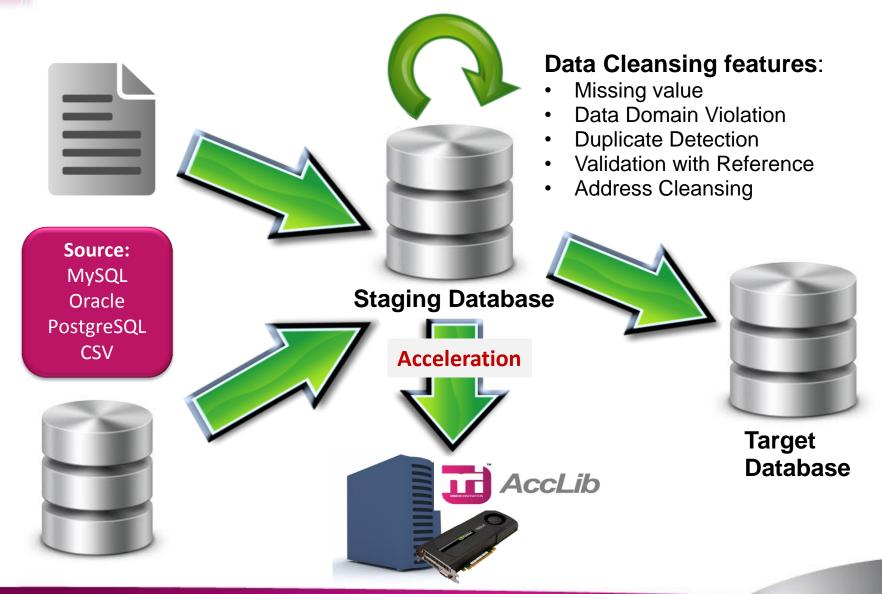


** 7711 cleansing rules

Big Data:

- 319 source data
- Involves ~1 billions records, e.g.:
 - 15 millions employee with
 150 millions of monthly
 contribution
 - 880,000 employer with 65 millions of monthly contributions
 - Match against reference JPN data with 15 million records

Mi-Morphe Data Flow/Process



MORPHE



Mi-Morphe Data Cleansing Algorithm/Feature

W	No	Feature	Remark
	1	Name Comparison	Detect similarities of name based on different Names using MiAccLib
	2	Duplication detection	Detect duplication based on Edit Distance, Soundex, Numeric distance, Date distance, Q-grams and Levenshtein ratio algorithm using MiAccLib
	3	Record Linkage	Verify record is reference table based on Edit Distance, Soundex, Numeric distance, Date distance, Q-grams and Levenshtein ratio algorithm using MiAccLib
	4	Address harmonization	Detect address abbreviation base on address ontology using MiAccLib
	5	Address field chunking	Auto chunk address based on country, state, post code, district
	6	Auto/Batch correction	Allow auto batch correction for bunch of records using MiAccLib
	7	Missing value detection	Detect mandatory field violation
	8	Data domain detection	Detect orphan record using MiAccLib
	9	System Assisted Manual Rectification	User friendly UI for data assessment and rectification

Condition Detection for Employee - JPN Validation

MIMOS



350,000,000,000 (350 Trillion) combinations per complex detection rule

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Address Harmonization Complexity

Detect, correct, transform and harmonize address value to pre-defined format and abbreviation.

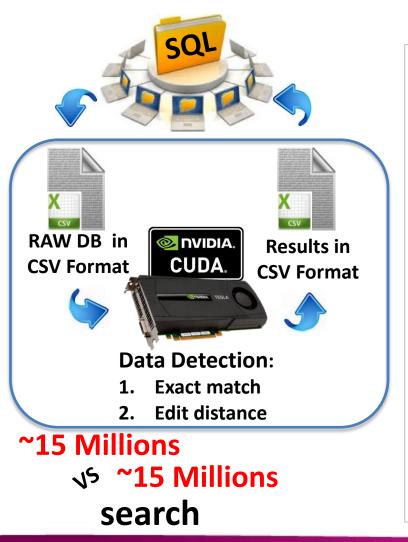
Example

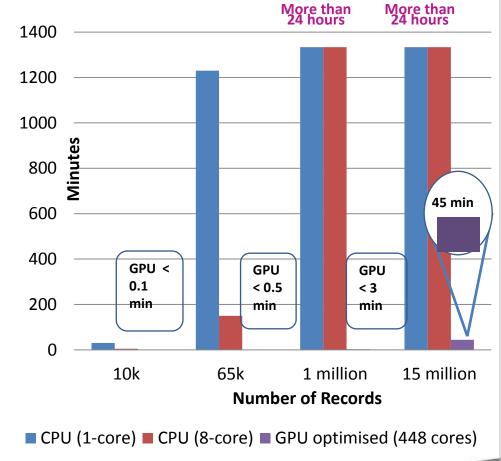
^{Selangor} 61 ways written!	slngr;slgr;s'ngor;s'lgr;slgr.;sel.;sel;s'glr;s.d.e;s'gor;sgor;selgr;sngr;sgr;selasngor d.e.;sngor;selasngor de.;drlsngor d e;slngor;selangr;selangro;selngr;slangor;slangor d e;slangor d.e.;slangor d/ehsan;slangor.;selngor;selngor d e;selngor.;selngor d e;selngor darul ehsan;sgor d.e.;sgor de;selangor darul ehsan;selg; selgor; sel. d. e.; slgor;selangor d e; selangro; selangro darul ehsan; selangro d e.; selangr d/ehsan; selangr d/e; selangror d e; selangror darul ehsan; selangor de; selangor, darul ehsan; selangao; elangor d e; s'ngor d.e.; selangor d.ehsan.; sel d e; selangor d.e.; selangor.; selangor de.; sel. d.e.; selangor; selangor darul ehsan; selangor d.e.; selangor, darul ehsan; selangao; elangor d e; s'ngor d.e.; selangor d.ehsan.; sel d e; selangor d.e.; selangor.; selangor de.; sel. d.e.; seelangor; selangor darul ihsan; selangor darul ehsan.;
Kuala Lumpur 41 ways written!	kuala lumpor;k lumpur;k. lumpur;k.lumpur;kl;k.l;kuala-lumpur;kuala lumpure;kuala lumpuyr;kuala luumpur;wilayah persekutuan kuala lumpur; k l; kuala lummpur; k.l.; k lumpur.; k.lumpur.; kuala lumpur0; kuala lummpur; k. l.; kuala umpur; kualalumpur.; w.p k/lumpur.; kualalumpur; k lumpures; 50050kl; ku la lumpur; kualu lumpur; kuala lumpur wilayah persekutuan; w . p kuala lumpur; w . p . kuala lumpur; w. persekutuan kuala lumpur; w. persekutuan kuala lumpur.; w.p kuala lumpur; w.persekutuan k l; w.persekutuan kuala lumpur; wilayah persekutuan k.l; wilayah persekutuan k.lumpur; wilayah persekutuan, k.l; wilayah persekutuan,k.l; wilayah persekutuan. k.l; wp kuala lumpur;

AccLib Data Cleansing Performance

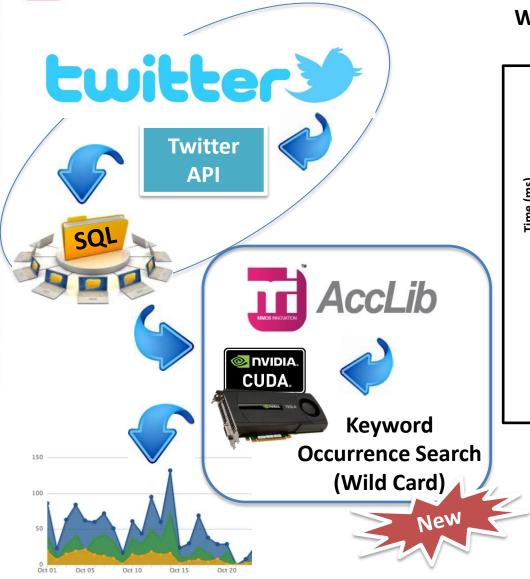
Duplicate Records Performance Comparison Using Edit Distance Algorithm

-MORPHE





AccLib Twitter Analysis With MiAccLib

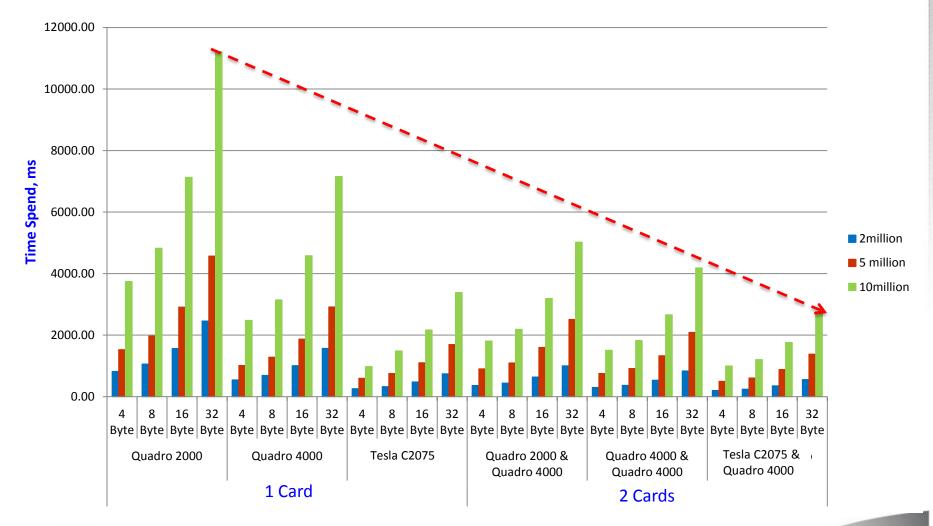


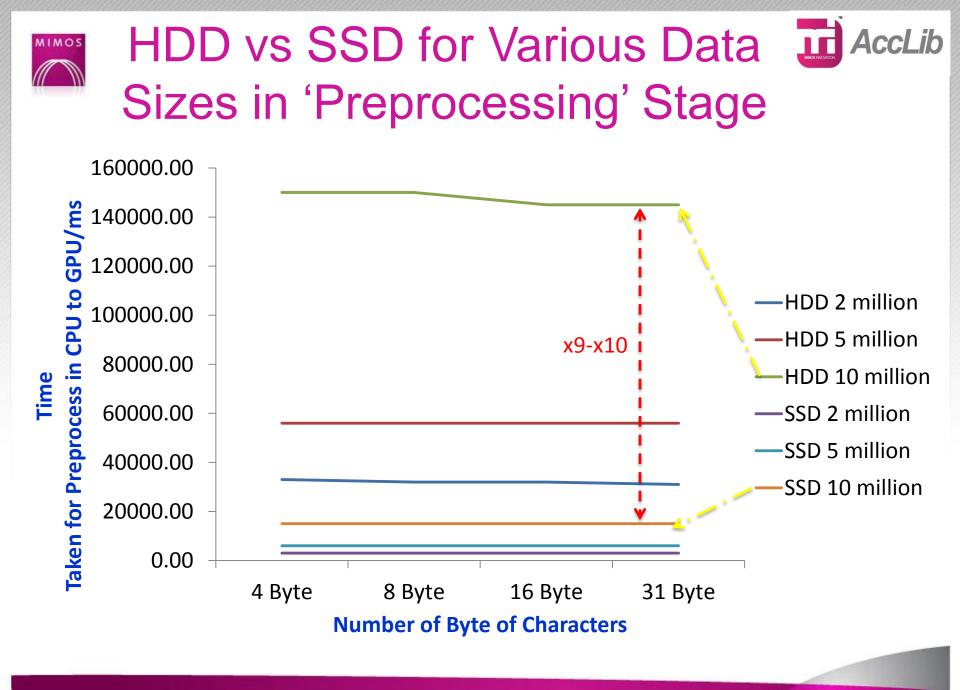
Wild Card Search comparison between CPU and GPU





Text/String Matching Algorithm on Two GPU Cards





Complexity Edit Distance/Levenshtein Distance

Mathematically, the Levenshtein distance between two strings a, b is given by $\mathrm{lev}_{a,b}(|a|,|b|)$ where

 $\operatorname{lev}_{a,b}(i,j) = \begin{cases} \max(i,j) &, \min(i,j) = 0\\ \min \begin{cases} \operatorname{lev}_{a,b}(i-1,j) + 1\\ \operatorname{lev}_{a,b}(i,j-1) + 1\\ \operatorname{lev}_{a,b}(i-1,j-1) + [a_i \neq b_j] \end{cases} &, \operatorname{min}(i,j) = 0 & \text{Mathematical} \\ \text{Formula} \end{cases}$

Note that the first element in the minimum corresponds to deletion (from a to b), the second to insertion and the third to match or mismatch, depending on whether the respective symbols are the same.

Example

For example, the Levenshtein distance between "kitten" and "sitting" is 3, since the following three edits change one into the other, and there is no way to do it with fewer than three edits:

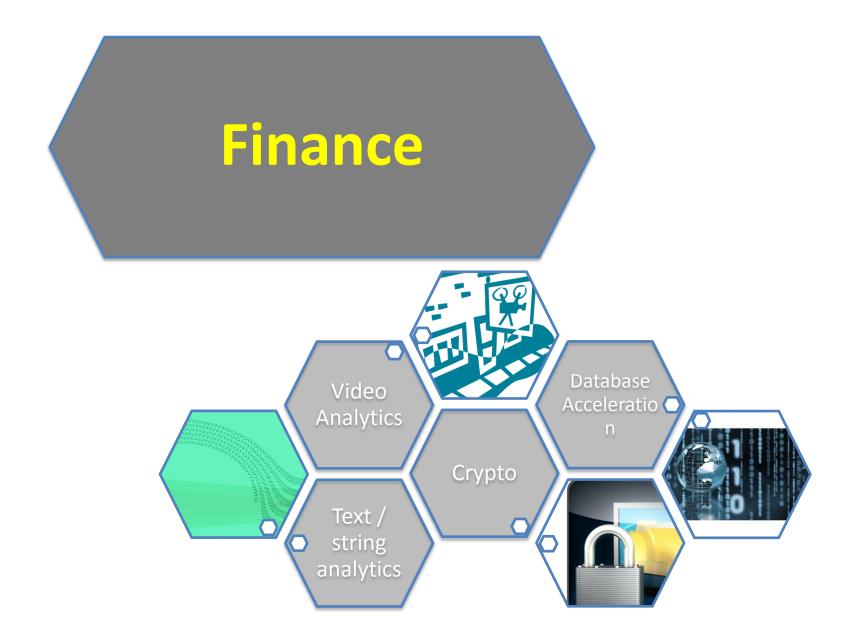
kitten → sitten (substitution of "s" for "k") sitten → sittin (substitution of "i" for "e") sittin → sitting (insertion of "g" at the end).

Socso Scenario

Ahmad -> Ahmat Samy -> Sami Ah Moi -> Ah Moy

Example calculation on Text Data

		В	0	В	S
	0	1	2	3	4
В	1	0	1	2	3
0	2	1	0	1	2
В	3	2	1	0	1
В	4	3	2	1	1
Y	5	4	3	1	2





Financial Data Analytics



AccLib Financial Analysis With MiAccLib

Stock Pair Trading



Pair Correlation =

 $\overline{\sqrt{\sum(A_i - \overline{A})^2 \sum(B_i - \overline{B})^2}}$

 $\sum (A_i - \overline{A}) (B_i - \overline{B})$

- Provides the user a historical view on the correlation between different pairs of shares.
- Shares with high correlation historically move in the same direction.

Multiple Portfolios with Mutliple Stocks

Historical Data for Selected Stocks (Daily)

Trading Parameters (e.g):

- Ratio versus Spread
- Moving Average
- Standard DeviatioΩ
- Maximum day in trade
- Stop Loss
- Critical Entry and Exit
- Start and End Date

Accelerated Calculation:

- Price Ratio (PR)/Spread (PS)
- PR/PS Moving Average
- PR/PS Moving standard Deviation
 Normal Deviation (ND)
 Average Spread Correlation
 Spread Co-integration

Compute Intense & Parallelizable Algorithms!

Buy/Sell/Hold Parallel Stocks in Different/Multiple Portfolios



Complexity of Computation for Pairwise Correlation

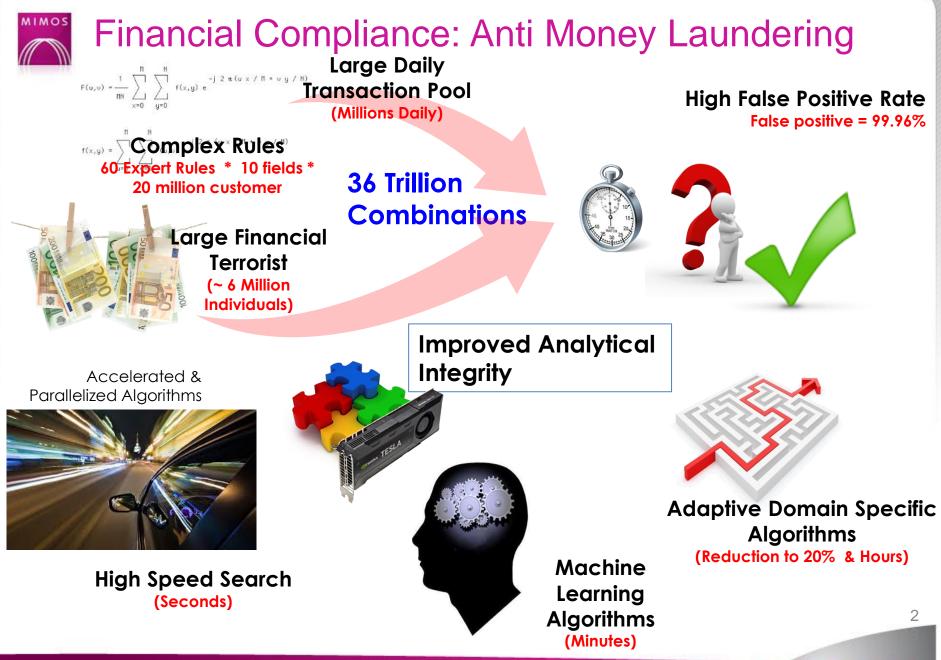
Pair correlation =
$$\frac{\sum (A_i - \overline{A})(B_i - \overline{B})}{\sqrt{\sum (A_i - \overline{A})^2 \sum (B_i - \overline{B})^2}}$$

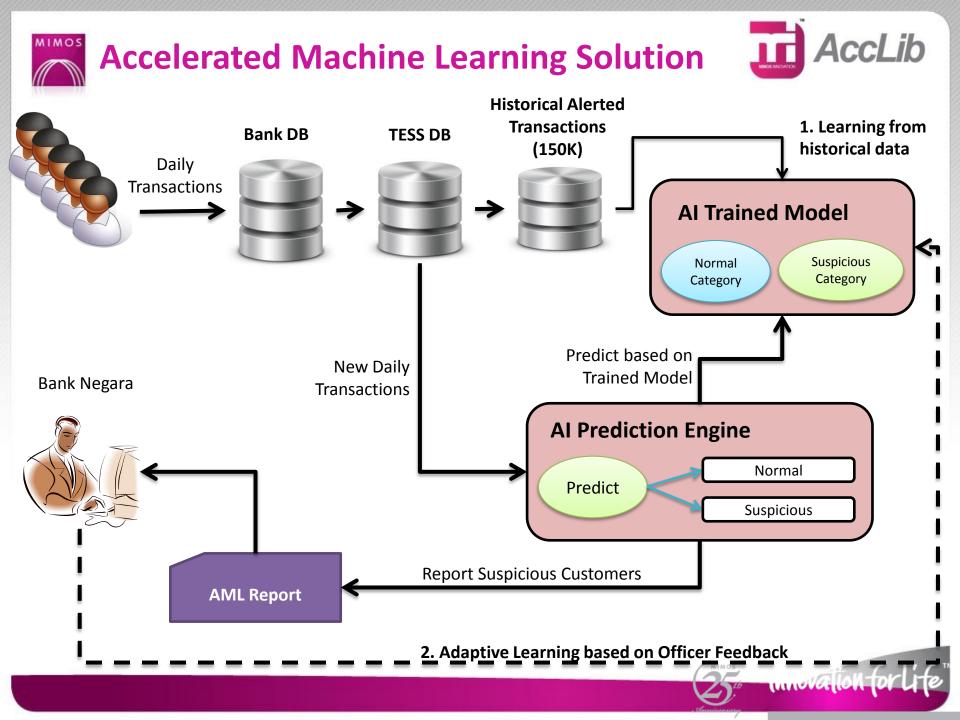
$$= \frac{(A_{1} - \overline{A}) * (B_{1} - \overline{B})}{\sqrt{\sum^{2500} (A_{1} - \overline{A})^{2} * \sum^{2500} (B_{1} - \overline{B})^{2}}} + \frac{(A_{2} - \overline{A}) * (B_{2} - \overline{B})}{\sqrt{\sum^{2500} (A_{2} - \overline{A})^{2} * \sum^{2500} (B_{2} - \overline{B})^{2}}} + \frac{(A_{2500} - \overline{A}) * (B_{2500} - \overline{B})}{\sqrt{\sum^{2500} (A_{2500} - \overline{A})^{2} \sum^{2500} (B_{2500} - \overline{B})^{2}}}$$

800*(800-1)

Note: 2500 = 250 trading days * 10 years 319,600 = 800 stocks pair combination = <u>For 1 pair:</u> **Complexity = 2500²** <u>For 319,600 pairs:</u> **Complexity = 319,600 * 2500²**

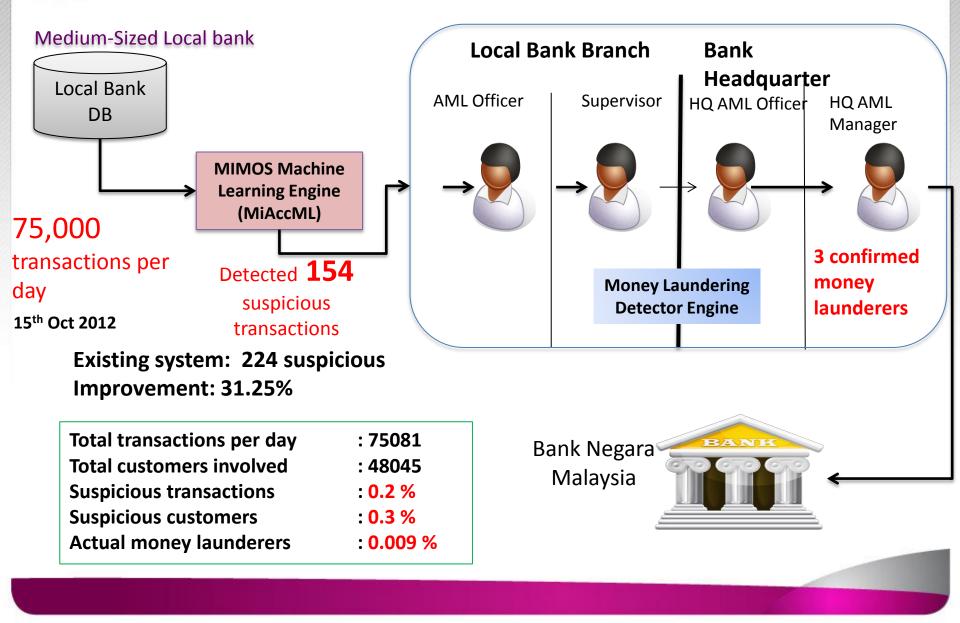
Data-points = 1.99 x 10¹² 1 GPU card (2496 Cores) = 99 Minutes 1 PC (4 Cores)= 21,307 Minutes (~14.8 days)

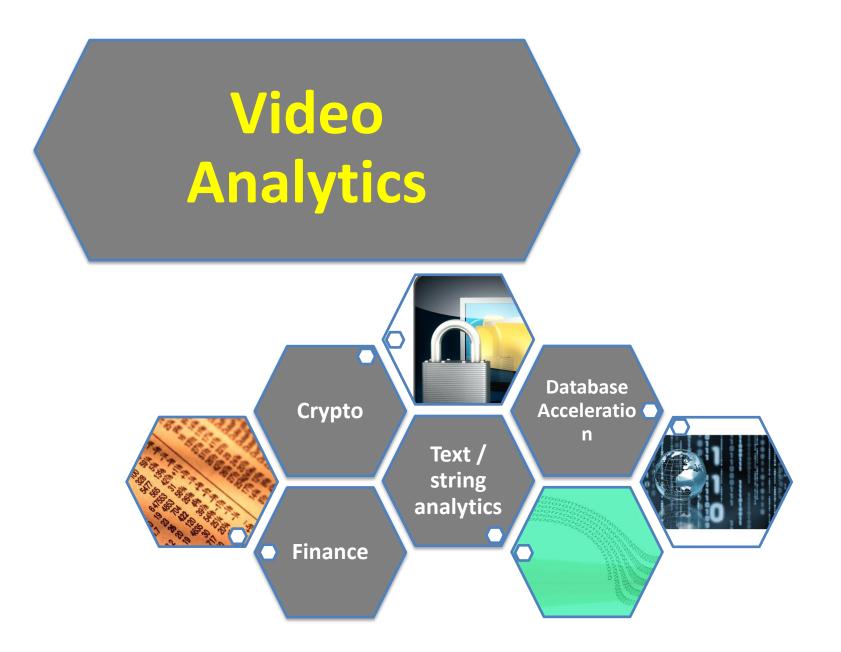




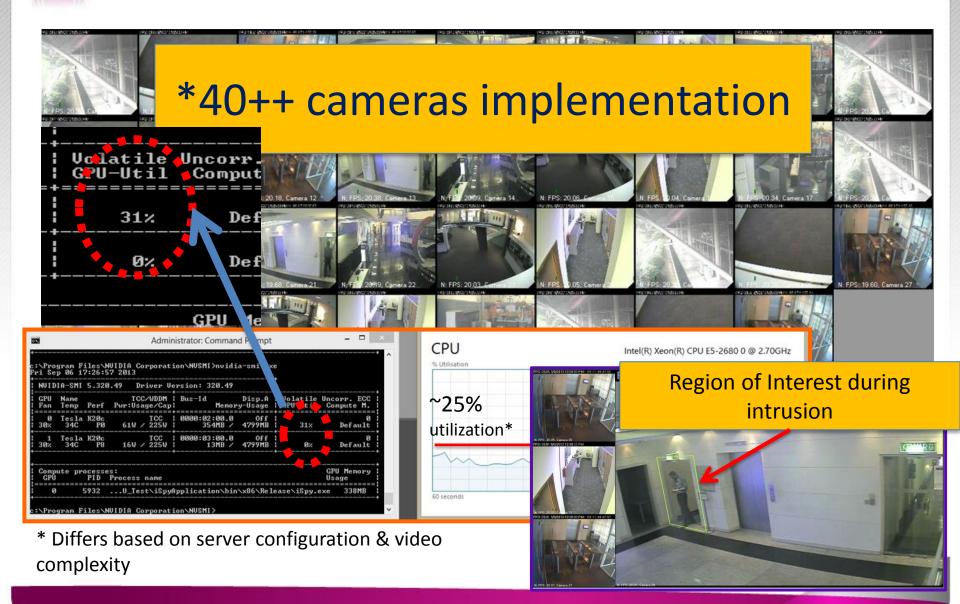


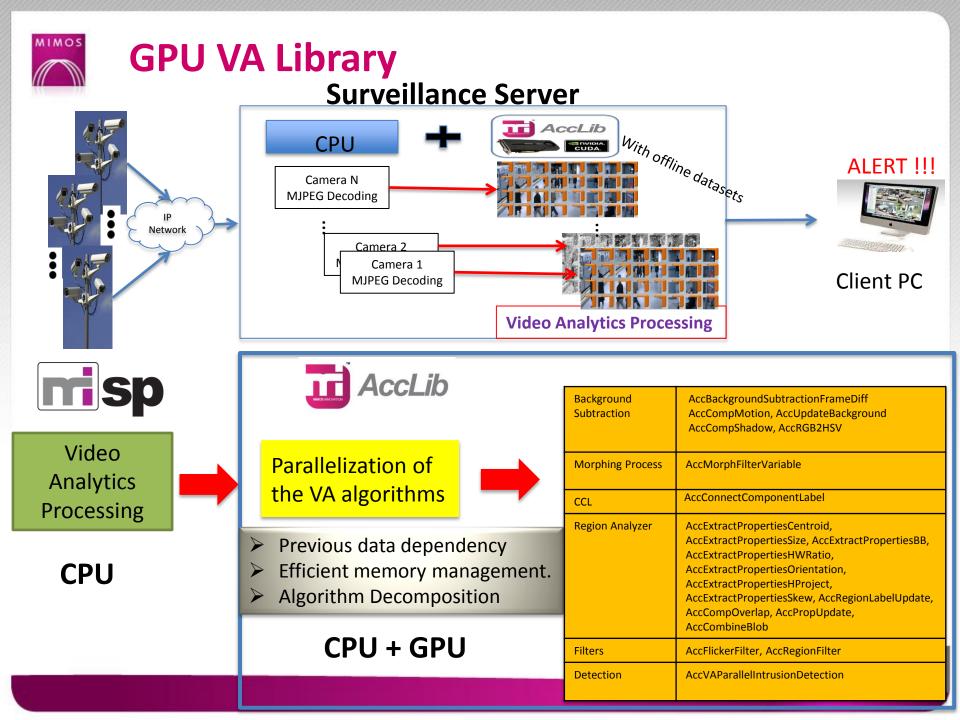
Accuracy Test using historical data

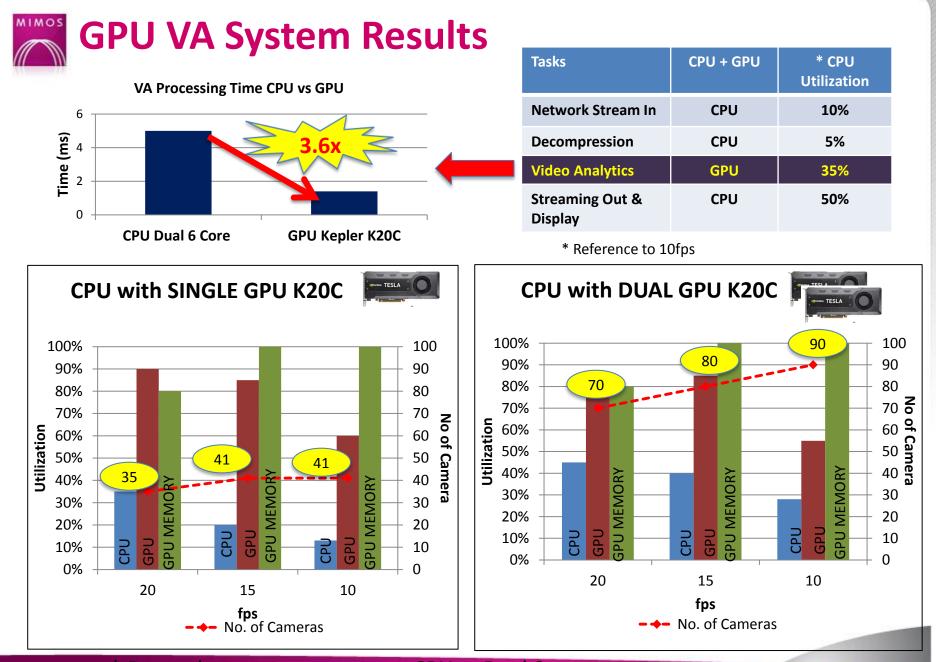




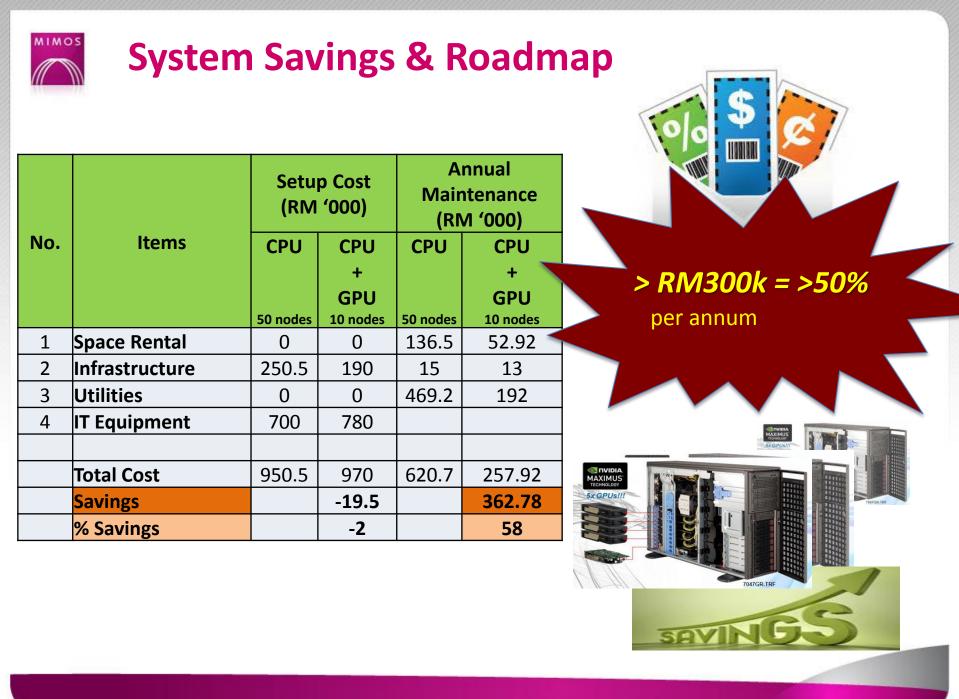
Video Analytics Implementation in GPU

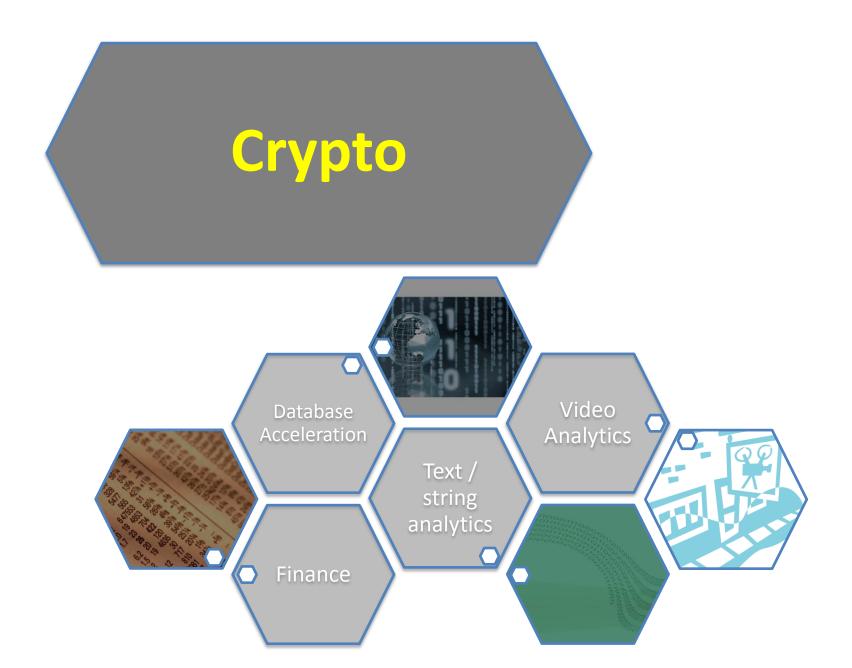






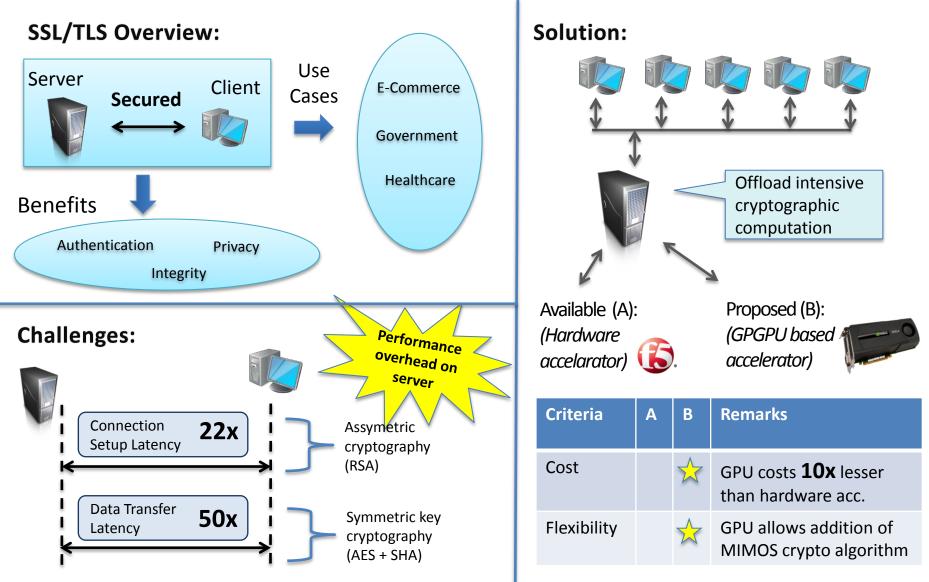
* Data taken on system server CPU - Dual 8 cores



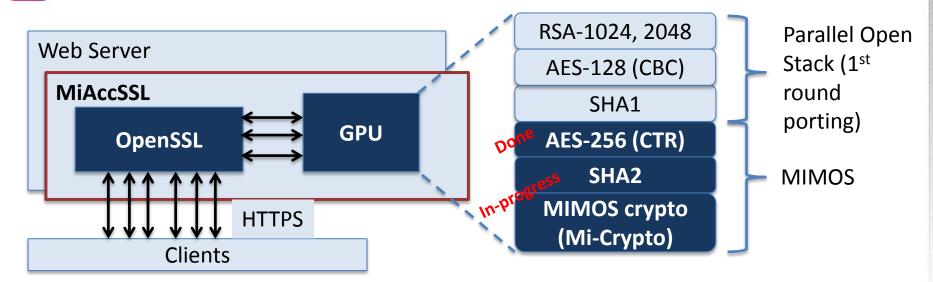




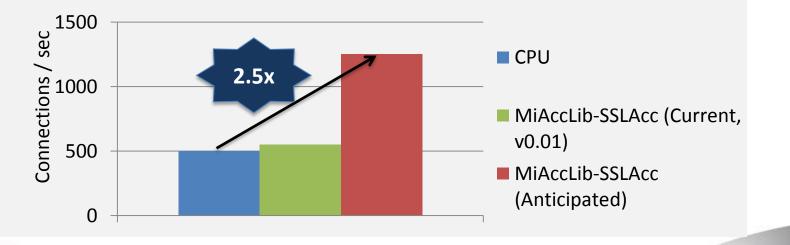
Mi-AccSSL



AccLib Mi-AccSSL As a Platform

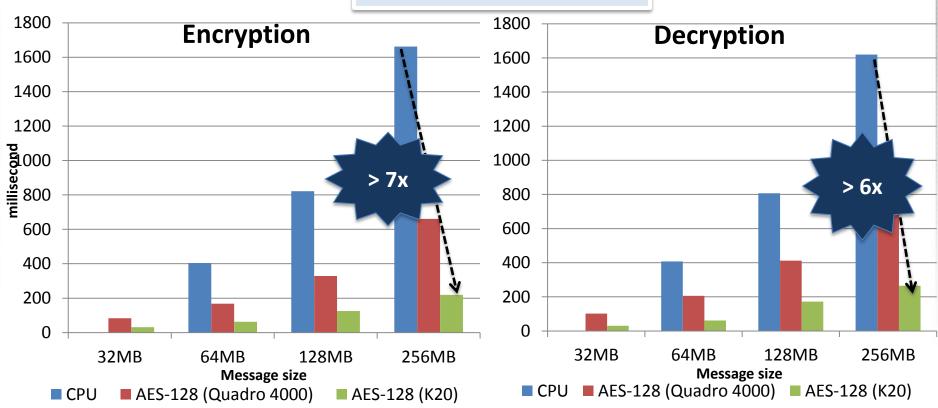


Performance:

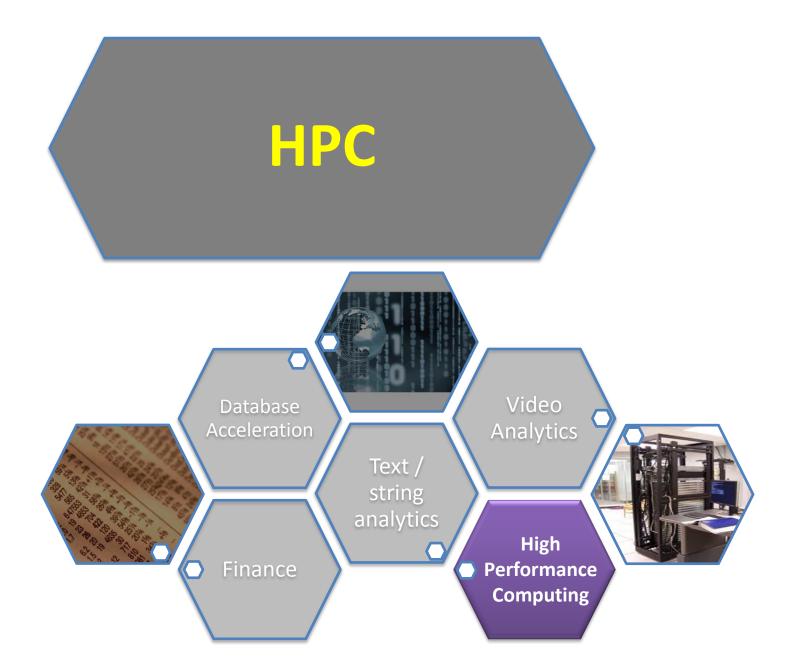


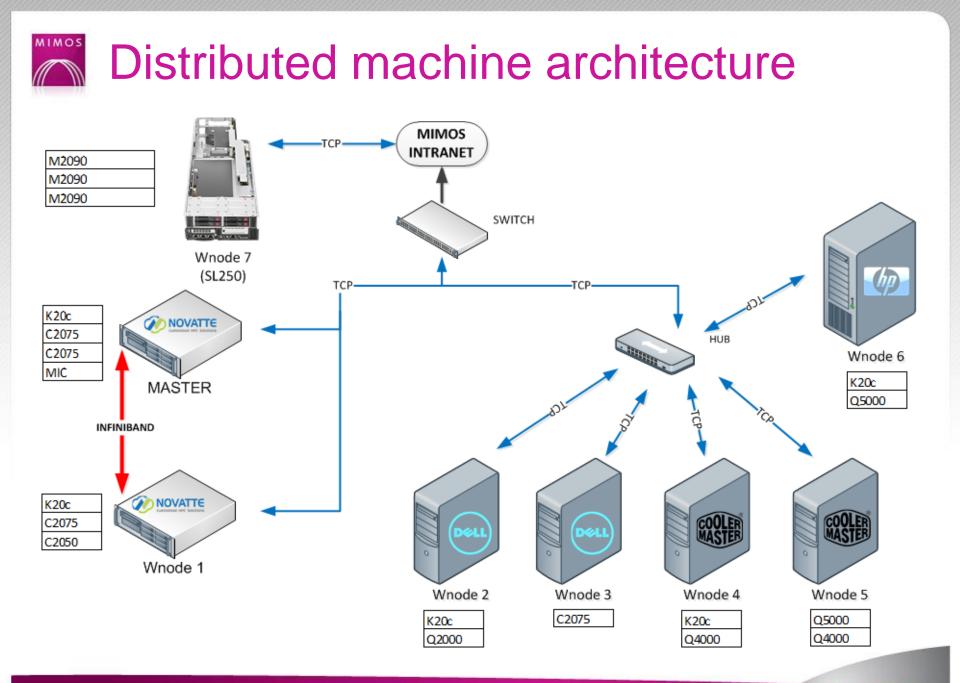
AccLib Performance comparison of AES 128 on CPU and GPU cards

Release in MiAccLib V1.0



- Implemented in ECB(Electronic Code Book) mode
- ECB is easiest to parallelize but seems more vulnerable
 - Independent plaintext
 - Static key (same key)





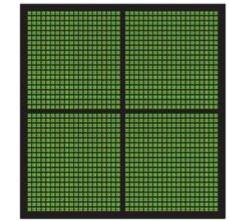
Theoretical Flops

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	CPU (GFLOPS)	GPU (GFLOPS)			
master wnode1	intel Xeon E5-2640	120	K20C	3519	
			C2075	1030.4	
			C2075	1030.4	
		120	K20C	3519	
			C2075	1030.4	
			C2050	1030.4	
wnode2	intel Xeon E5630	40.48	K20C	3519	
			Q2000	0	
wnode3		40.48	C2075	1030.4	
wnode4	Intel(R) Core(TM) i7 CPU 960		K20C	3519	
			Q4000	486.4	
wnode5		51.2	Q5000	722.304	
			Q4000	486.4	
wnode6	Intel(R) Xeon(R) CPU E5-2620	96	K20C	3519	
			Q5000	722.304	
wnode7	Intel(R) Xeon(R) CPU E5-2660	140.8	M2090	1331.2	
			M2090	1331.2	
			M2090	1331.2 29158.01	
TOTAL 660.16					
CPU + GPU (TERAFLOPS)					

Single Precision 29.8 Teraflops

Double Precision ~13 Teraflops



GPU THOUSANDS OF CORES

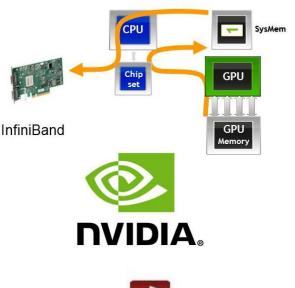


CPU MULTIPLE CORES



- MVAPICH
- Altair PBS system (v12.0)
 - PBS Scheduling
 - PBS Display Manager
 - PBS Compute Manager
 - PBS Analytic
- NFS
- MIC / GPU / MULTICORE
- Point To Point Mellanox Infiniband
- GPU Direct







GPU R&D and Compute Solution Center



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GPU R&D and Compute Solution Center



MiAccLib – Promoted by NVIDIA

under development &

verification)

😫 midia application catalog: X 💘 GFU Applications High X) 🔩 www.midia.com/content: X		5 X			
C D www.rvidia.com/content/tesla/pdf/gpu-apps-catalog-sept13-digital-fnl-hr.pdf	Q. (2)				
NVIDIA .		da application catales * 🔏 GPU Applications High : * X) 🖪 www.midia.com/content. * 📃 C 🗋 www.midia.com/content/tesla/pdf/gpu-apps-catalog-sept13-digital-fnl-hr.pdf			
	Computationa	al Finance			
	APPLICATION	DESCRIPTION	LATEST VERSION AND SUPPORTED FEATURES	MULTI-GPU SUPPORT	
	Aaon Benfield Pathwise™	Specialized platform for real-time hedging, valuation, pricing and risk management	Spreadsheet-like modeling interfaces, Python-based scripting environment and Grid middleware	Yes	ngo Forune - Neveriniber P
POPULAR	Hanweck Associates	Real-time options analytical engine (Volera)	Real-time options analytics engine	Yes	
GPU-ACCELERATED APPLICATIONS	Murex MACS Analytics Library	Analytics library for modeling valuation and risk for derivatives across multiple asset classes.	Market standard models for all asset classes paired with the most efficient resolution methods (Monte Carlo simulations and Partial Differential Equations)	Yes	regiment UDA fisher zustone
	Numerical Algorithms Group (NAG)	Random number generators, Brownian bridges, and PDE solvers	Monte Carlo and PDE solvers	Single only	
Accelerated computing has revolutionized the HPC industry. There are over two hundred applications across a wide range of fields already optimized for GPUs to help you accelerate your work.	RMS	Catastrophic risk modeling for FSI (earthquakes, hurricanes, terrorism, infectious diseases)	Risk analytics	Yes	
CONTENTS	Tanay ZX Lib (Fuzzy Logic)	Financial analytics and data mining library	Monte Carlo simulations, pricing of vanilla and exotic options, fixed income analytics, data mining	Yes	
02 Research: Higher Educat		Derivative pricing (SciFinance)	Monte Carlo and PDE pricing models	Single only	
NUMERICAL ANALYTICS PHYSICS	Xcelerit SDK and Xcelerit Quant	Software toolkit for implementing high performance Monte-Carlo derivative pricing	Monte Carlo simulations, linear algebra, n-body simulations, spectral methods	Yes	
07 Defense and Intelligence 08 Computational Finance 09 Manufacturing: CAD and	Synerscope's Synerscope Data Visualization	Visual big data exploration and insight tools	Graphical exploration of large network datasets including geo-spatial and temporal components	Single only	
COMPUTATIONAL FLUID DYNAMIC COMPUTATIONAL FRUCTURAL MI COMPUTER ALDED DESIGN	QuantAlea's Alea.cuBase	F# package enabling a growing set of F# capability to run on a GPU.	F# for GPU accelerators	Yes	
	Altimesh's Hybridizer C#	Multi-target C# framework for data parallel computing	C# with translation to GPU or Multi-Core Xeon	Yes	
	MISYS Glob Linisk	Regulatory compliance and enterprise wide risk transparency package	Risk Analytics	Yes	
Release 1.0 (new functionalities	MiAccLib	High Speed Multi-Algorithm Search Engine library providing high speed text string search with scalability of searching text and/or keywords on hundreds millions of records and/or text data.	Version 2.0, Exact Text match Search, Approximate\Similarity Text Search, Wild Card Text Search, Proximity & Percentage Text Search, Multikeyword and MultiColumnMultiKeyword Text Search,	Yes	

http://www.nvidia.com/docs/IO/123576/nv-applications-catalog-lowres.pdf

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Showcases of GPU technologies and leading GPU enabled applications

GPU R&D AND COMPUTE SOLUTION CENTER

by ACCELERATIVE TECHNOLOGY LAB

http://gpu.mimos.my

Home

Events

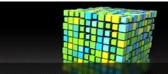
Projects

Collaboration Resources

Contact

Sponsors





START PROGRAMMING IN PARALLEL SEE CUDA IN ACTION



HIGH PERFORMANCE COMPUTING ACCELERATING SCIENCE WITH TESLA GPUS



CREATE WITHOUT THE WAIT. NEXT-GEN NVIDIA[®] MAXIMUS[™]

About GPU R&D AND COMPUTE SOLUTION CENTER

The first in South East Asia, GPU Solution Center in Malaysia is a unique collaborative environment between NVIDIA, HP, MIMOS and key software vendors, that serves to display and share the latest GPU technologies together with GPU enabled applications such as SolidWorks, Autodesk 3ds Max, ANSYS, Abaqus, Adobe CS6, and others.

Besides latest GPU application showcasing, this center also caters for various GPU related R&D activities such as GPU Accelerator Libraries Development, GPGPU enabled Application Specific/Generic Algorithm R&D, GPGPU application benchmark & testing.

The Center helps promote the dynamic growth of GPU Computing in Malaysia through collaborative university research projects, CUDA teaching center formation at universities, annual GPGPU workshop, annual CUDA programming contest, technology road shows, various Government & private entity visits hosting and other GPU related activities.

GPU R&D and Compute Solution Center Objectives:

- · To facilitate adaptation of many-core/parallel/GPU techniques in scientific, financial, big data processing areas
- To enhance GPU related R&D activities in Malaysia
- To serve as a one-stop center to promote, share & teach GPU technologies/solutions to customers and those
 interested in GPGPU, and to do joint collaborations on GPU topics

Vision

- To set GPU R&D and Compute Solution Centre as a Center of Excellence for pioneering work in parallel computing
 research in South East Asia using accelerated technology and GPUs utilizing integrated compute solution platforms
- To embark on research projects and education activities for the continued interest and benefits in massively parallel computing and NVIDIA, HP, and MIMOS technology
- · To promote interests in taking GPU-based solutions to indigenous local industries

Mission

- To conduct research and development on the use of GPU personal supercomputing platforms as well as GPUenhanced multi/many-cores platforms
- To engage in a number of research, development and educational activities (e.g., applications, software development tools, system software and architectures) that leverage heterogeneous & scalable computing
- To provide expertise, information, guidance and tools for affiliate members to engage in GPU & Compute-related projects
- To be at the forefront of computing technology for developing state-of-the-art computational algorithms that drive innovation in the industrial application, sciences and engineering
- To promote participation of Affiliated members to be involved in GPU-related activities by cross-fertilizing ideas and skills, by sharing software and hardware facilities, leveraging training materials and efforts, and by streamlining interactions with closer, priority access to NVIDIA/HP staff and capabilities





UTM, MMU & USM (2013); Uniten & USM (2014





- GPU workshops organized to date @MIMOS
 - GPU Workshop 2011
 - GPU Workshop 2012
 - GPU Workshop 2013



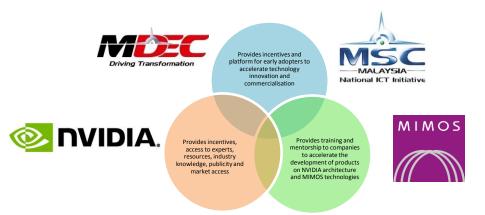
Graphics Performance Trajectory circa 2001

Technology Road Shows & Awareness

- Support Technology Road Shows targeting specific verticals
 - Oil & Gas (February 2013)
 - Big Data (2013)
 - Finance (2012 + 2013)
 - M&E (2013)

MIMOS

Promote Technology Innovation



TAP Program – Leveraging Network



Mimos Berhad 2012



THANK YOU

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