WISE: Predicting the Performance of Sparse Matrix Vector Multiplication with Machine Learning

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Motivation

- Sparse Matrix-Vector Multiplication (SpMV)
 - An essential kernel
- Used in many different domains:
 - Graph processing and linear solvers
- Low-locality memory accesses
- Widely different behavior based on the sparse matrix used

The Challenge

- Numerous SpMV methods are proposed
- SpMV methods' performance is hard to predict
- Different methods work best for different classes of sparse matrices

How can we choose the best method for a given sparse matrix?

Our Contribution: WISE

- WISE: An ML-based framework to predict the best SpMV method for a given sparse matrix
 - Uses a novel feature set that models size, locality, and skew characteristics
 - Considers a wide range of SpMV methods (i.e., optimizations)
 - Attains a 2.4x speedup on average over state-of-the-art Intel MKL

SpMV Method Space

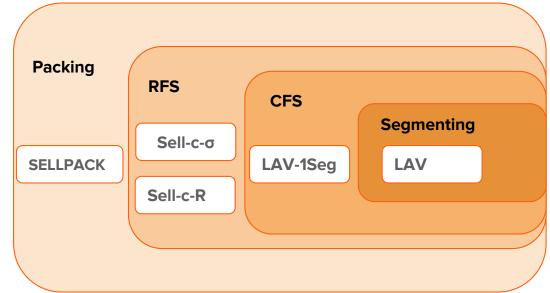
Packing: Enables vectorization

Row Frequency Sorting (RFS): Zero padding

minimization to improve vectorization

Column Frequency Sorting (CFS): Places frequently accessed elements of the input vector together

Segmenting: Improves last-level cache use



All methods use vectorization

No One-Size-Fits-All Solution

Different matrices prefer different SpMV methods

• Sell-c-σ (66), CSR (34), SELLPACK (25)

Highest speedup for a method varies

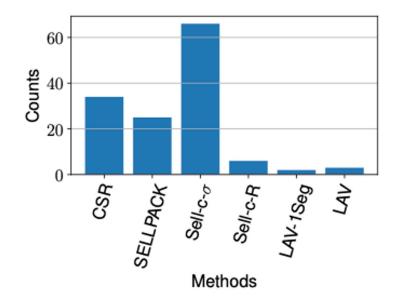
- SELLPACK: 1.05-1.31×
- Sell-c-σ: 1.00-1.76×

Each method can take different parameters

• Selecting the correct parameter values is

crucial: 10× slowdown

*SuiteSparse: A matrix collection (sparse.tamu.edu)

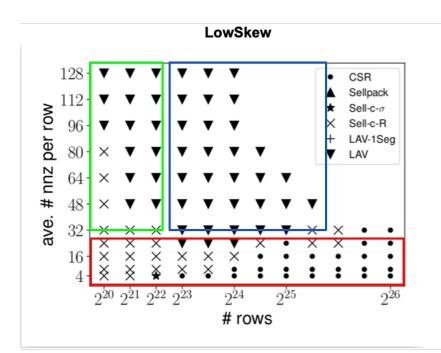


Are there any patterns that we can detect?

Example: Effect of the #Rows and Avg #Non-zeros/row

LAV: Large matrices

Sell-c-R or CSR: Matrices with for low average nnz per row LAV and Sell-c-R: Matrices with high average nnz per row and few rows



WISE's Approach

- The fastest method varies across matrices
- Within a method, the magnitude of the speedup varies

⇒Predict rough speedup

WISE's Solutions

- The fastest method varies across matrices
- Within a method, the magnitude of the speedup varies

⇒Predict rough speedup

• Parameter selection for a method affects the speedups substantially

⇒Create individual ML models for {method, parameter} pairs

WISE's Solutions

- The fastest method varies across matrices
- Within a method, the magnitude of the speedup varies

⇒Predict rough speedup

• Parameter selection for a method affects the speedups substantially

⇒Create individual ML models for {method, parameter} pairs

• SuiteSparse matrices are biased towards a few types of matrices (few power law matrices)

⇒Augment SuiteSparse matrices with a representative set of synthetic matrices

WISE's Solutions

- The fastest method varies across matrices
- Within a method, the magnitude of the speedup varies

⇒Predict rough speedup

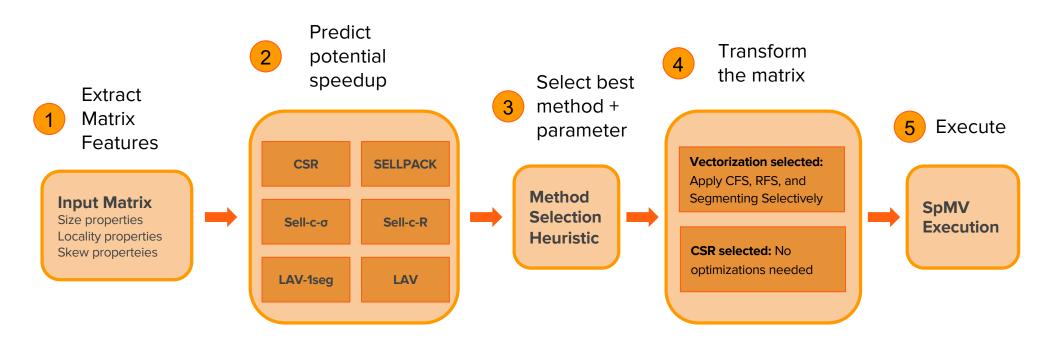
• Selecting correct parameters for a method affect the speedups substantially

⇒Create individual ML models for {method, parameter} pairs

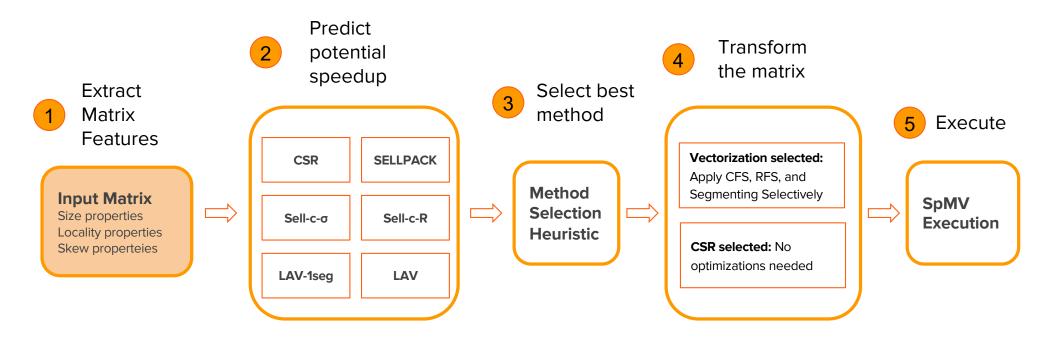
- SuiteSparse matrices are biased towards a few types of matrices (few power law matrices)
 ⇒Augment SuiteSparse matrices with a representative set of synthetic matrices
- Complex relationship between matrix size, locality of non-zeros, and skew of non-zeros

⇒Select a new sparse matrix feature set

WISE in Action



Extracting Matrix Features



Extracting Matrix Features

• Size Characteristics

• Amount of work to be done: Number of rows, columns, and nonzeros

Skew Characteristics of Non-Zeros

- Rows: Scheduling, vector unit utilization characteristics
- Columns: Irregularity of input vector accesses

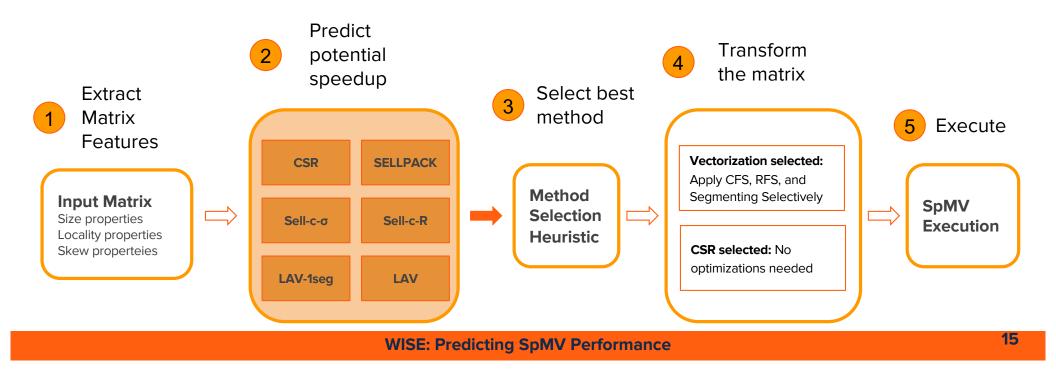
• Locality Characteristics of Non-Zeros

- Tiles, Row of Tiles, and Column of Tiles: Locality in L1 and L2
- Behavior across Tiles: Locality in last level cache

Time taken to generate the features: Avg 1 MKL SpMV iterations (max 5)

Predicting The Potential Speedup

Create an individual ML model for each SpMV {method, parameter} pair



WISE ML Models

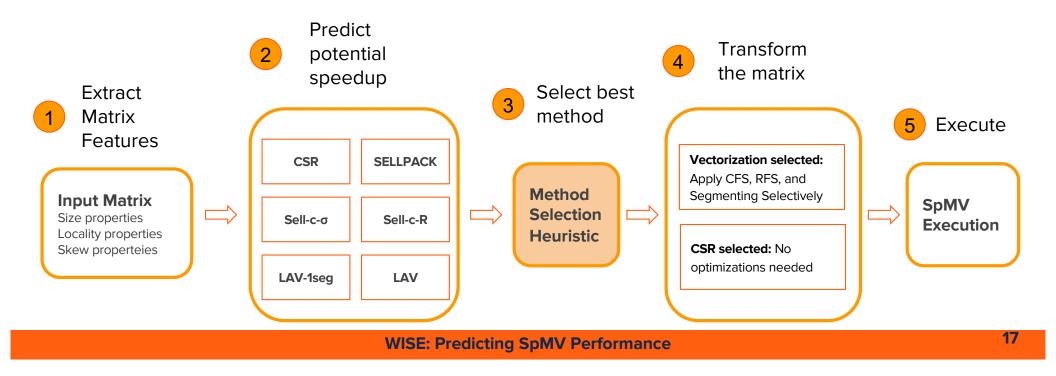
Create an individual decision tree for each SpMV {method, parameter} pair

- **CSR**: Scheduling parameter (dynamic, static, static contiguous)
- **SELLPACK**: SIMD length, scheduling parameter
- Sell-c-σ: σ parameter, SIMD length, scheduling parameter
- Sell-c-R, LAV-1Seg: SIMD length
- LAV: Threshold of dense portion, SIMD length

About 35 different decision trees of max depth 15

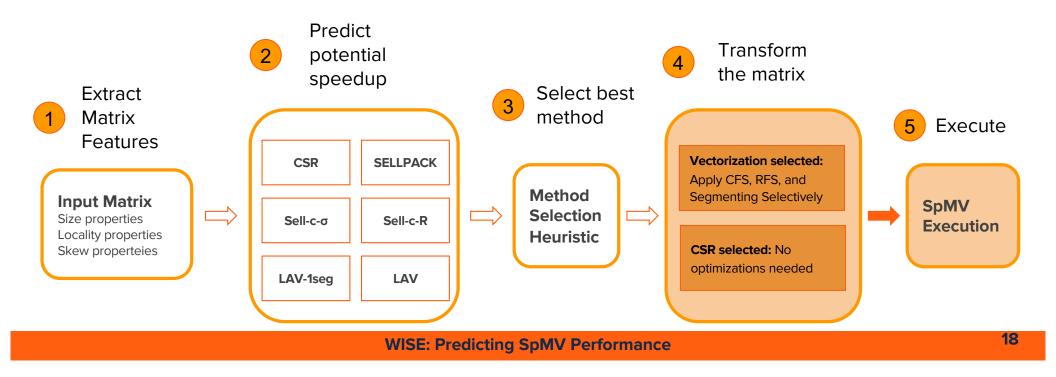
The Method Selection Heuristic

- We do not predict the exact speedup but a range
- If there is a tie: Choose the cheapest method

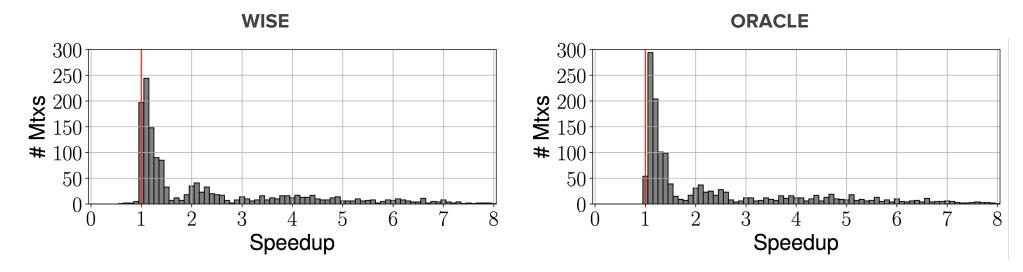


Optimize and Execute

Transform matrices into correct format and execute SpMV







An average speedup of 2.4× over Intel MKL

Oracle method (ground truth) 2.5× speedup over Intel MKL

Intel MKL inspector-executor: 2.1× speedup over Intel MKL

Intel MKL inspector-executor overhead is 17 MKL iterations, WISE is 50% lower

More in the paper...

- More analysis on matrix characteristics
- How are the features calculated?
- Details of the ML models
- Performance of individual ML models generated by WISE

Conclusions

- Different SpMV methods work best for different sparse matrices
- WISE: An ML based framework to predict the speedup of SpMV methods
 - A novel feature set that captures the locality and skew characteristics of non-zeros
 - Considered a wide range of SpMV methods and parameter values
 - Attains a 2.4x speedup on average over state-of-the-art Intel MKL

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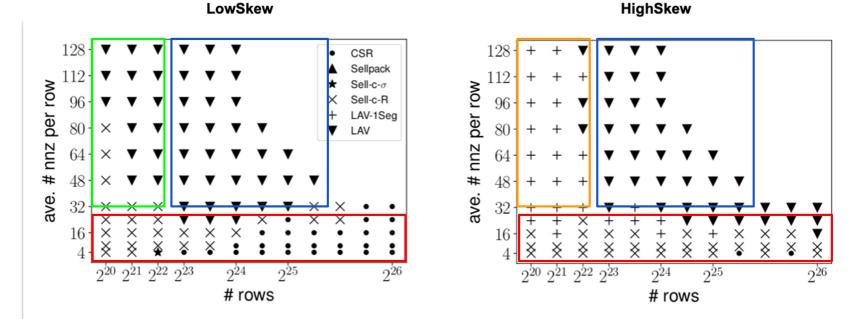
Example: Effect of the Nonzero Skew in the Matrix

LAV for large matrices

Sell-c-R: Matrices with for low average nnz per row

LAV-1Seg: HighSkew matrices with high average nnz per row and few rows

LAV and Sell-c-R: LowSkew matrices with high average nnz per row and few rows



Locality Characteristics vs. SpMV Methods

Sell-c- σ is generally the best

LAV outperforms for large matrices due to segmenting

