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# 300x Matlab

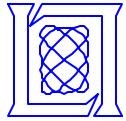
**Dr. Jeremy Kepner  
MIT Lincoln Laboratory**

**September 25, 2002  
HPEC Workshop  
Lexington, MA**

This work is sponsored by the High Performance Computing Modernization Office under Air Force Contract F19628-00-C-0002. Opinions, interpretations, conclusions, and recommendations are those of the author and are not necessarily endorsed by the Department of Defense.

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**MIT Lincoln Laboratory**



# Outline

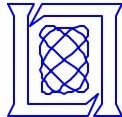
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- **Introduction**



- *Motivation*
- *Challenges*

- Approach
- Performance Results
- Future Work and Summary



# Motivation: DoD Need

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- Cost



= 4 lines of DoD code

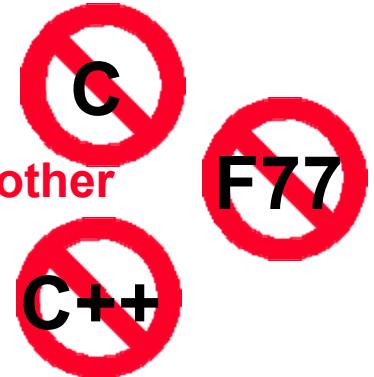
- DoD has a clear need to rapidly develop, test and deploy new techniques for analyzing sensor data
  - Most DoD algorithm development and simulations are done in Matlab
  - Sensor analysis systems are implemented in other languages
  - Transformation involves years of software development, testing and system integration

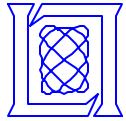
- MatlabMPI allows any Matlab program to become a high performance parallel program



# Challenges: Why Has This Been Hard?

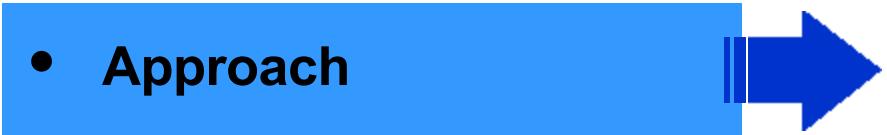
- **Productivity**
  - Most users will not touch any solution that requires other languages (even cmex)
- **Portability**
  - Most users will not use a solution that could potentially make their code non-portable in the future
- **Performance**
  - Most users want to do very simple parallelism
  - Most programs have long latencies (do not require low latency solutions)





# Outline

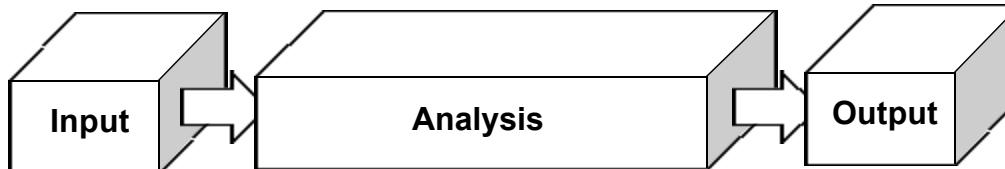
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- Introduction
  - Approach
  - Performance Results
  - Future Work and Summary
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- *Basic Requirements*
  - *File I/O based messaging*

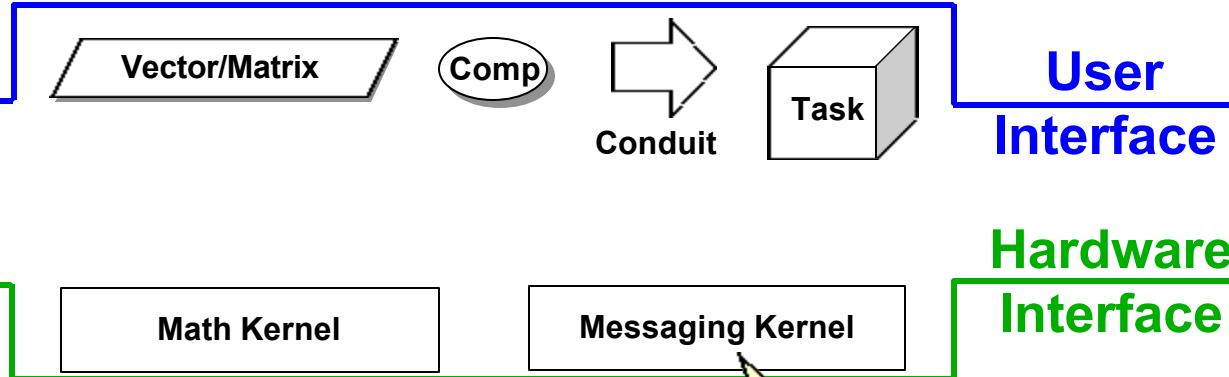


# Modern Parallel Software Layers

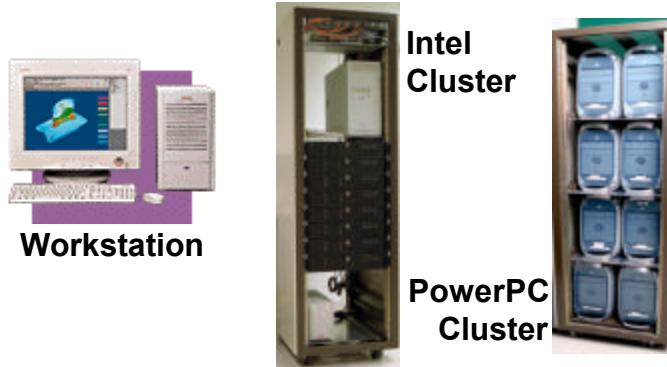
## Application



## Parallel Library



## Hardware



## Hardware Interface

- Can build any parallel application/library on top of a few basic messaging capabilities
- MatlabMPI provides this Messaging Kernel



# MatlabMPI “Core Lite”

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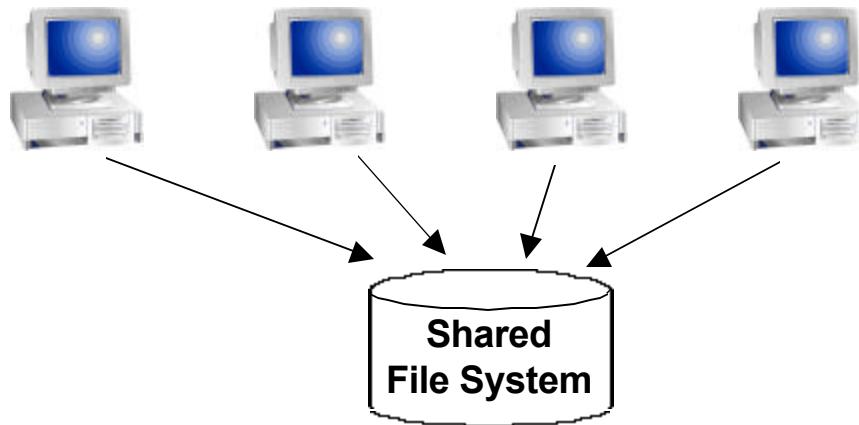
- Parallel computing requires eight capabilities
  - **MPI\_Run** launches a Matlab script on multiple processors
  - **MPI\_Comm\_size** returns the number of processors
  - **MPI\_Comm\_rank** returns the id of each processor
  - **MPI\_Send** sends Matlab variable(s) to another processor
  - **MPI\_Recv** receives Matlab variable(s) from another processor
  - **MPI\_Init** called at beginning of program
  - **MPI\_Finalize** called at end of program



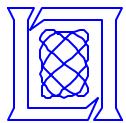
# Key Insight: File I/O based messaging

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- Any messaging system can be implemented using file I/O

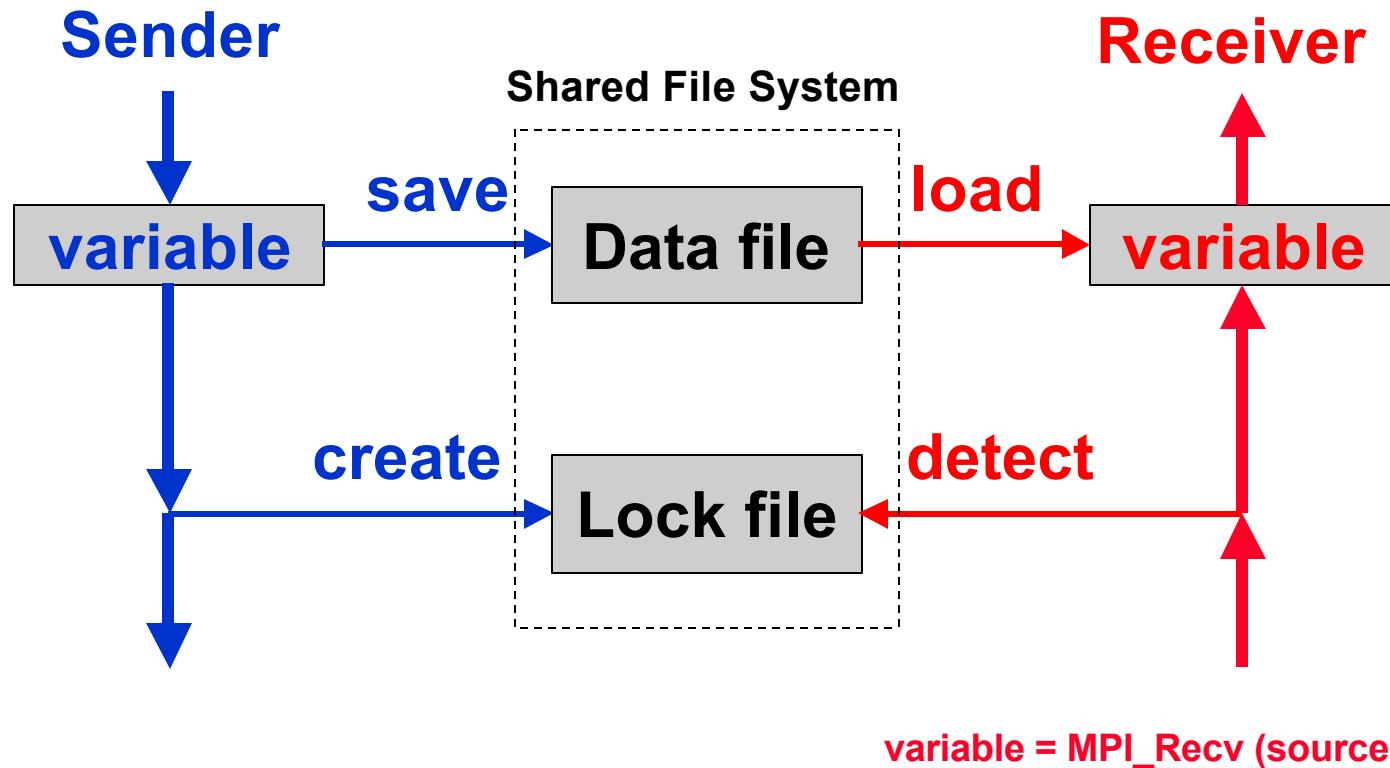


- File I/O provided by Matlab via load and save functions
  - Takes care of complicated buffer packing/unpacking problem
  - Allows basic functions to be implemented in ~250 lines of Matlab code



# MatlabMPI: Point-to-point Communication

`MPI_Send (dest, tag, comm, variable);`



- **Sender** saves variable in Data file, then creates Lock file
- **Receiver** detects Lock file, then loads Data file



# Example: Basic Send and Receive

- Initialize
- Get processor ranks

- Execute send
- Execute receive

- Finalize
- Exit

```
MPI_Init; % Initialize MPI.  
comm = MPI_COMM_WORLD; % Create communicator.  
comm_size = MPI_Comm_size(comm); % Get size.  
my_rank = MPI_Comm_rank(comm); % Get rank.  
source = 0; % Set source.  
dest = 1; % Set destination.  
tag = 1; % Set message tag.  
  
if(comm_size == 2) % Check size.  
    if (my_rank == source) % If source.  
        data = 1:10; % Create data.  
        MPI_Send(dest,tag,comm,data); % Send data.  
    end  
    if (my_rank == dest) % If destination.  
        data=MPI_Recv(source,tag,comm); % Receive data.  
    end  
end  
  
MPI_Finalize; % Finalize Matlab MPI.  
exit; % Exit Matlab
```

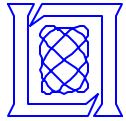
- Uses standard message passing techniques
- Will run anywhere Matlab runs
- Only requires a common file system



# MatlabMPI Additional Functionality

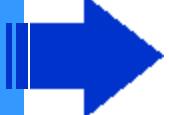
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- **Important MPI conveniences functions**
  - **MPI\_Abort** kills all jobs
  - **MPI\_Bcast** broadcasts a message
    - exploits symbolic links to allow for true multi-cast
  - **MPI\_Probe** returns a list of all incoming messages
    - allows more dynamic message reading
- **MatlabMPI specific functions**
  - **MatMPI\_Delete\_all** cleans up all files after a run
  - **MatMPI\_Save\_messages** toggles deletion of messages
    - individual messages can be inspected for debugging
  - **MatMPI\_Comm\_settings** user can set MatlabMPI internals
    - rsh or ssh, location of Matlab, unix or windows, ...
- **Other**
  - Processor specific directories



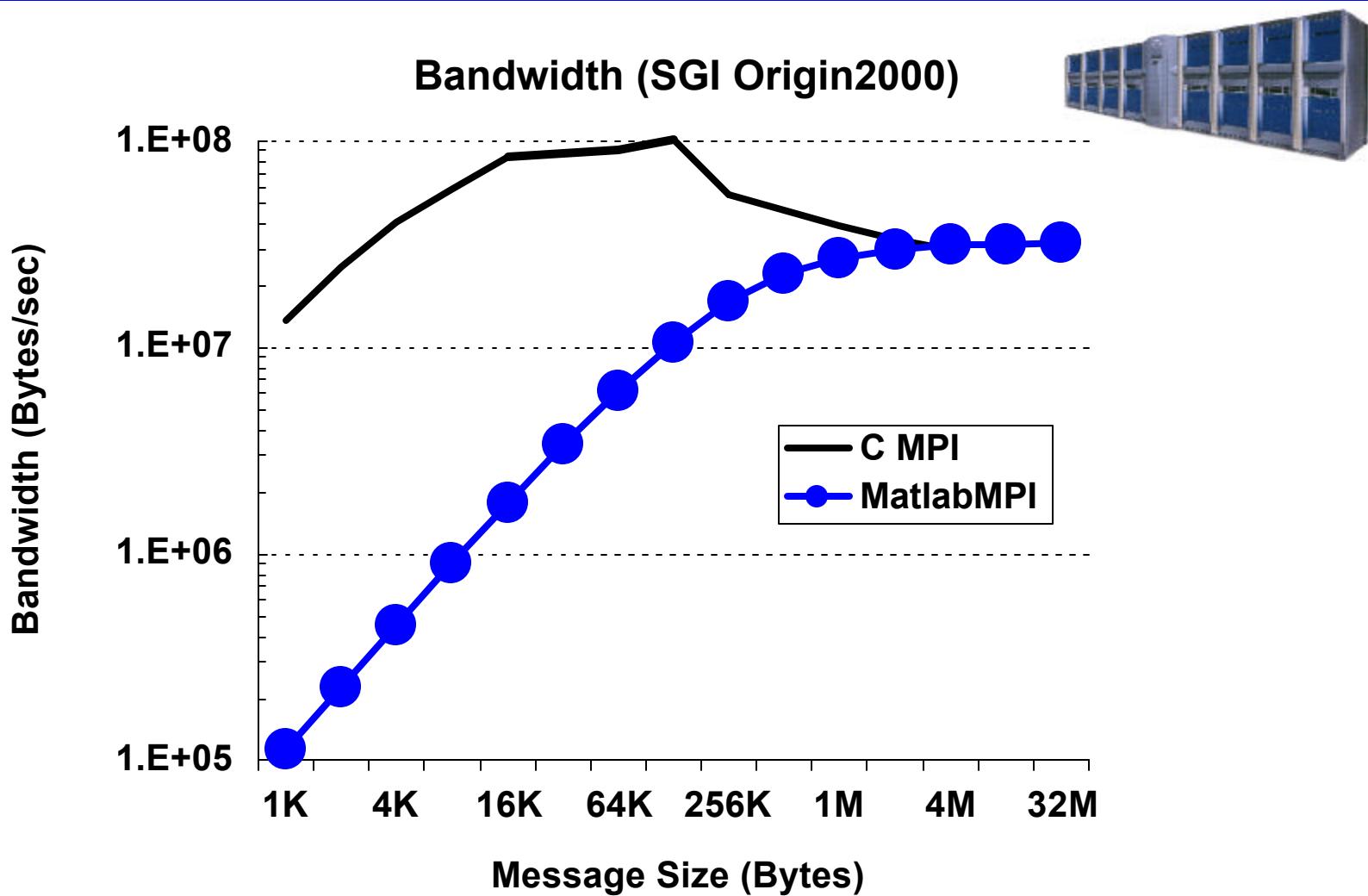
# Outline

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- Performance Results 
- Bandwidth
- Parallel Speedup
- Future Work and Summary



# MatlabMPI vs MPI bandwidth

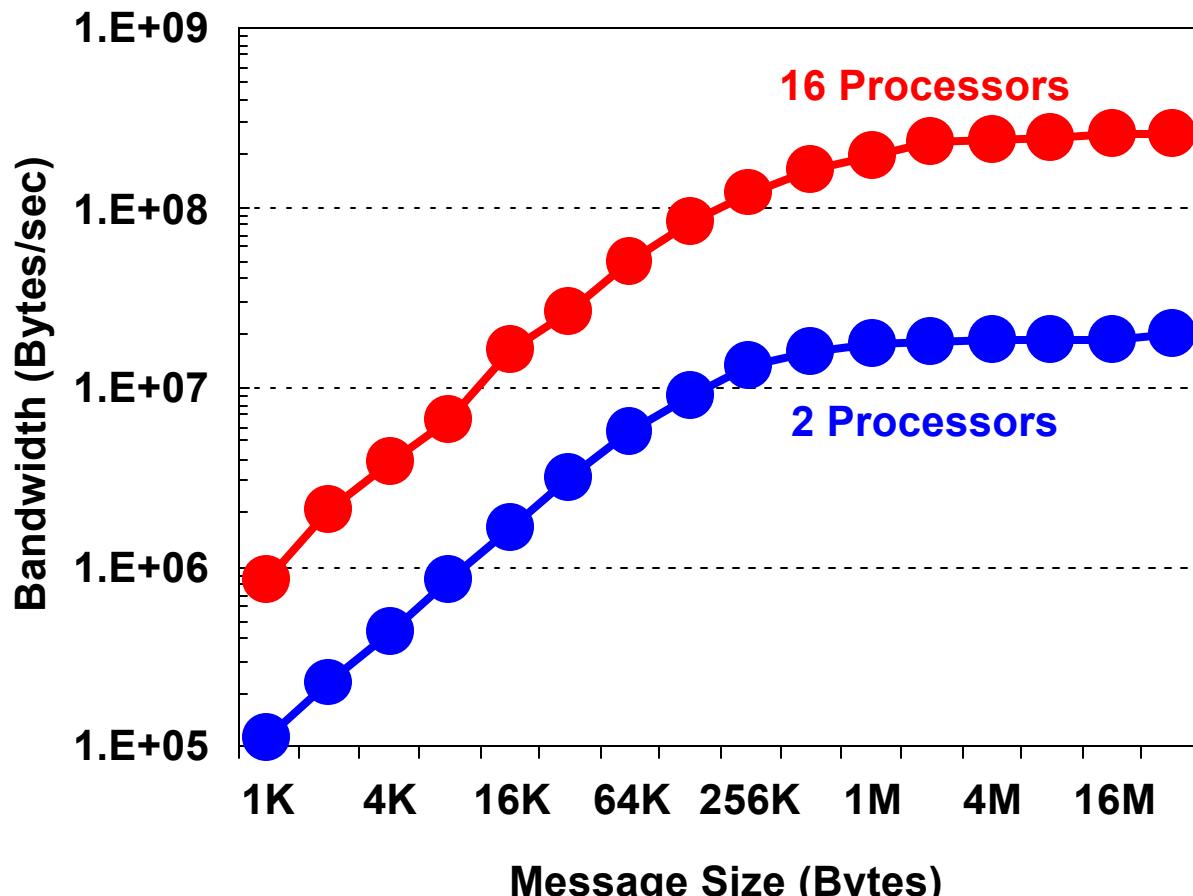


- Bandwidth matches native C MPI at large message size
- Primary difference is latency (35 milliseconds vs. 30 microseconds)



# MatlabMPI bandwidth scalability

Linux w/Gigabit Ethernet

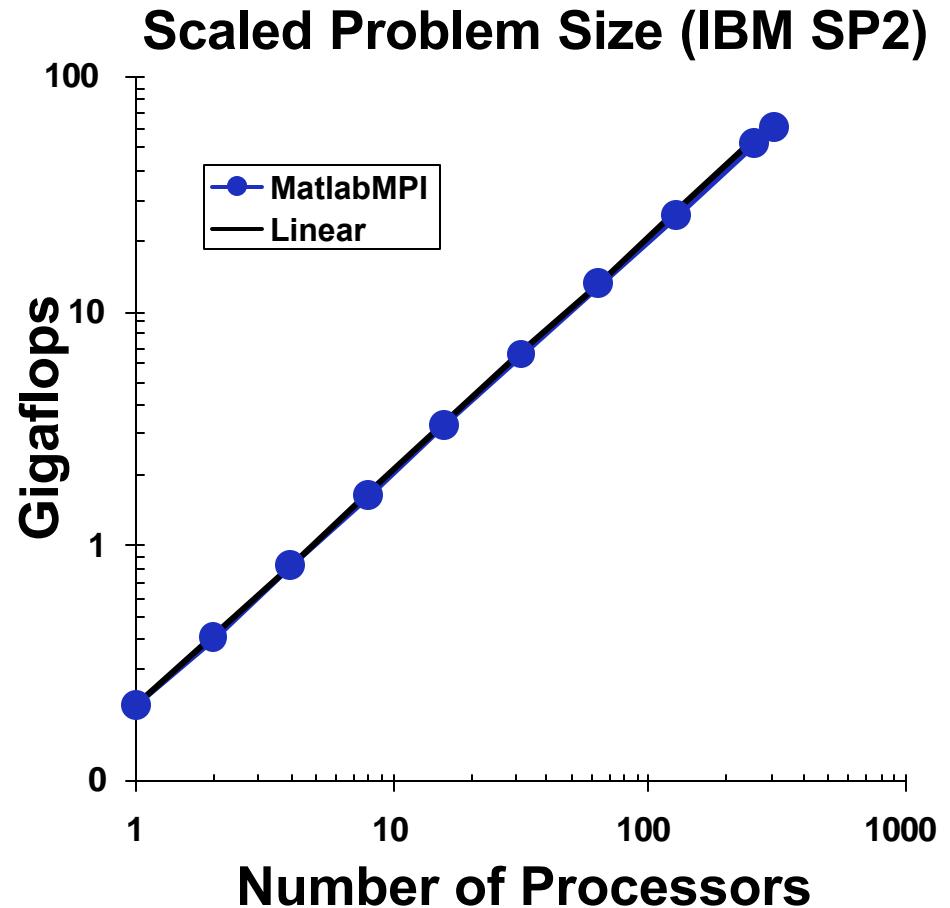
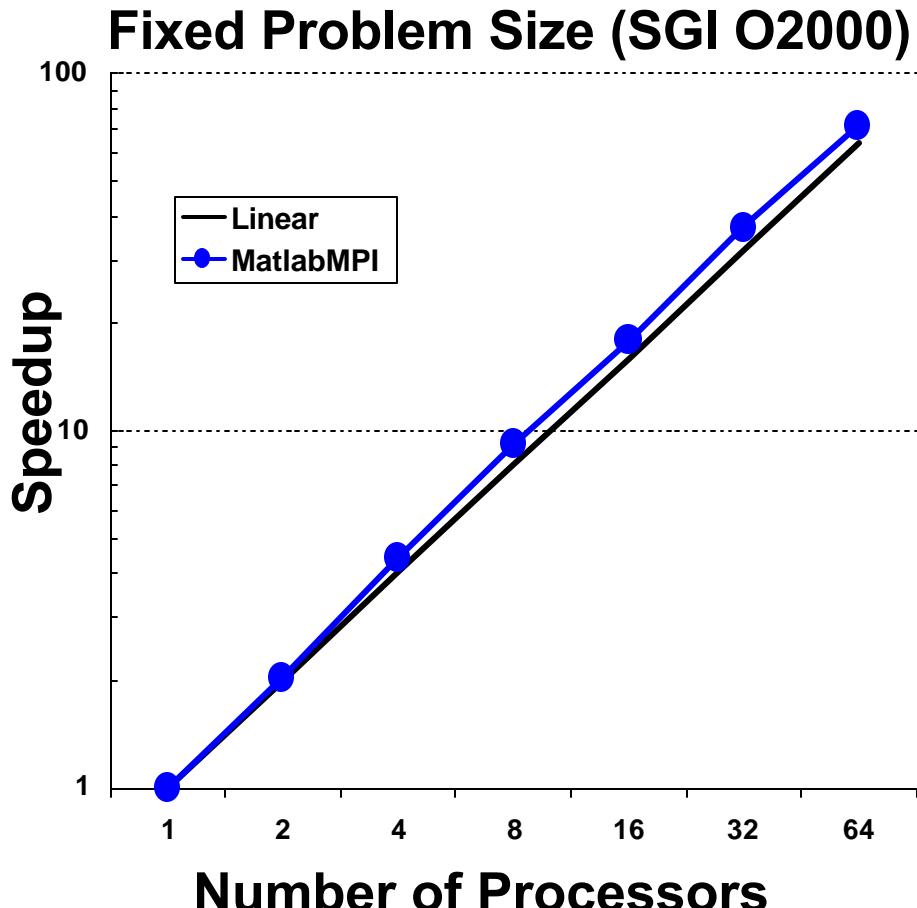


- Bandwidth scales to multiple processors
- Cross mounting eliminates bottlenecks

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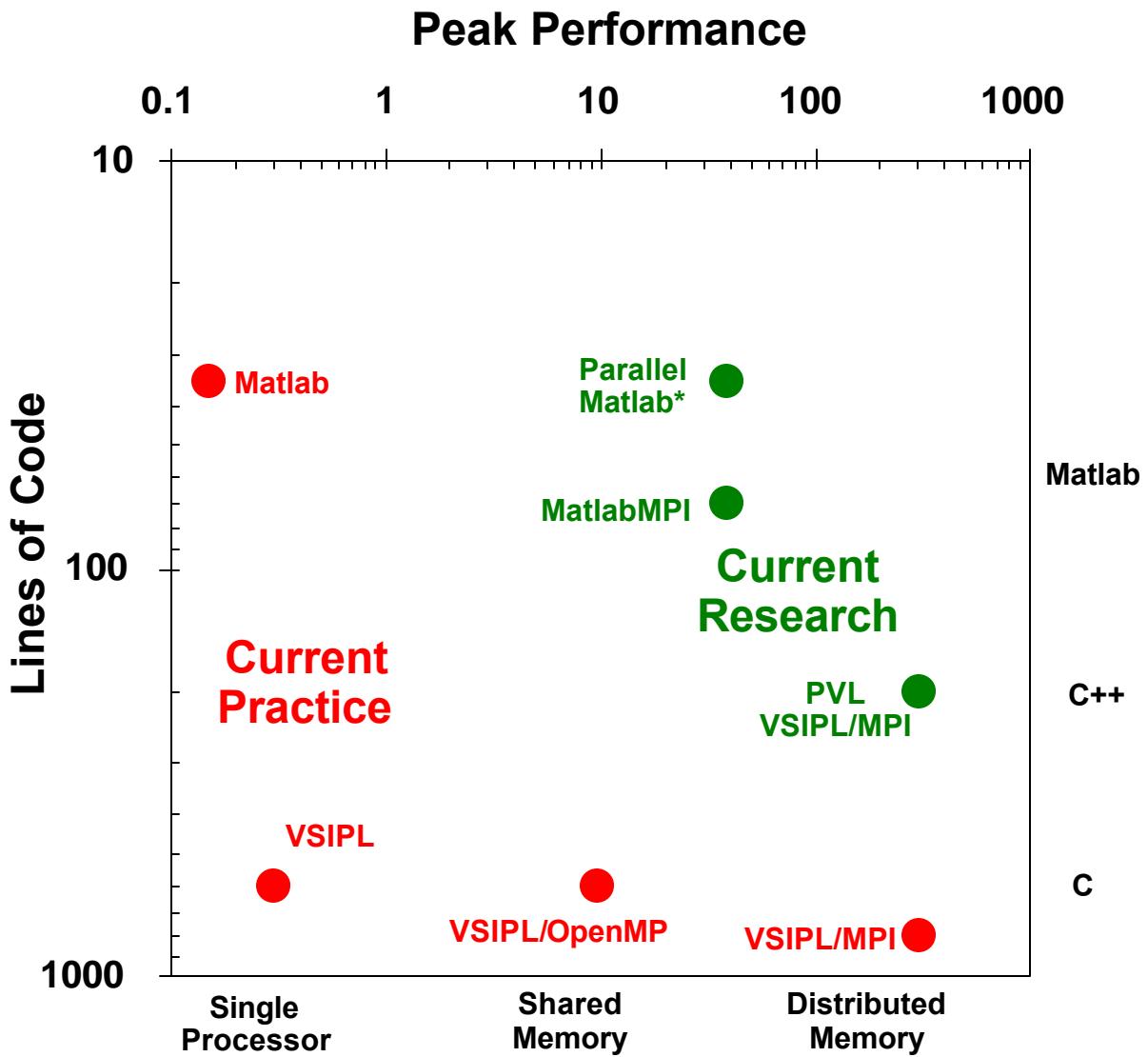
# Image Filtering Parallel Performance



- Achieved “classic” super-linear speedup on fixed problem
- Achieved speedup of ~300 on 304 processors on scaled problem



# Productivity vs. Performance



- Programmed image filtering several ways
  - Matlab
  - VSIPL
  - VSIPL/OpenMPI
  - VSIPL/MPI
  - PVL
  - MatlabMPI
- MatlabMPI provides
  - high productivity
  - high performance

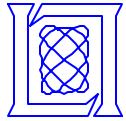


# Current MatlabMPI deployment

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- Lincoln Signal processing (7.8 on 8 cpus, 9.4 on 8 duals)
- Lincoln Radar simulation (7.5 on 8 cpus, 11.5 on 8 duals)
- Lincoln Hyperspectral Imaging (~3 on 3 cpus)
- MIT LCS Beowulf (11 Gflops on 9 duals)
- MIT AI Lab Machine Vision
- OSU EM Simulations
- ARL SAR Image Enhancement
- Wash U Hearing Aid Simulations
- So. Ill. Benchmarking
- JHU Digital Beamforming
- ISL Radar simulation
- URI Heart modelling

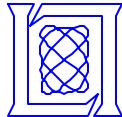
**• Rapidly growing MatlabMPI user base  
• Web release may create hundreds of users**



# Outline

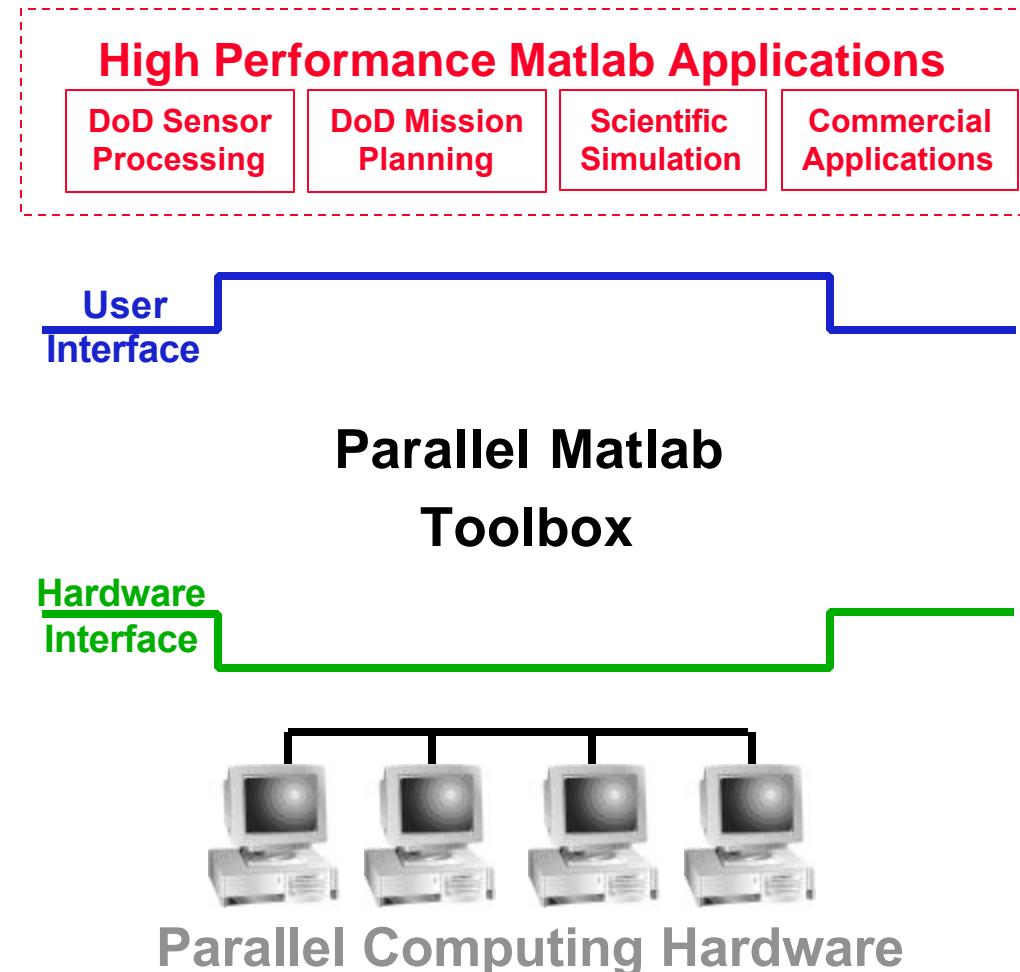
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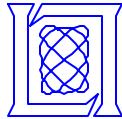


# Future Work: Parallel Matlab Toolbox

- Parallel Matlab need has been identified
  - HPCMO (OSU)
- Required user interface has been demonstrated
  - Matlab\*P (MIT/LCS)
  - PVL (MIT/LL)
- Required hardware interface has been demonstrated
  - MatlabMPI (MIT/LL)



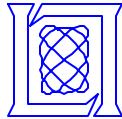
- Allows parallel programs with no additional lines of code



# Future Work: Scalable Perception

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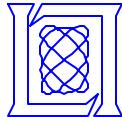
- **Data explosion**
  - Advanced perception techniques must process vast (and rapidly growing) amounts of sensor data
- **Component scaling**
  - Research has given us high-performance algorithms and architectures for sensor data processing,
  - But these systems are not modular, reflective, or radically reconfigurable to meet new goals in real time
- **Scalable perception**
  - will require a framework that couples the computationally daunting problems of real-time multimodal perception to the infrastructure of modern high-performance computing, algorithms, and systems.
- **Such a framework must exploit:**
  - High-level languages
  - Graphical / linear algebra duality
  - Scalable architectures and networks



# Summary

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- **MatlabMPI has the basic functions necessary for parallel programming**
  - Size, rank, send, receive, launch
  - Enables complex applications or libraries
- **Performance can match native MPI at large message sizes**
- **Demonstrated scaling into hundreds of processors**
- **Demonstrated productivity**
- **Available on HPCMO systems**
- **Available on Web**



# Acknowledgements

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- **Support**
  - Charlie Holland DUSD(S&T) and John Grosh OSD
  - Bob Bond and Ken Senne (Lincoln)
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  - Nick Pulsone and Andy Heckerling
  - David Stein
- **Centers**
  - Maui High Performance Computing Center
  - Boston University

**<http://www.ll.mit.edu/MatlabMPI>**