



# HPRC Applications R&D

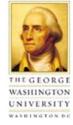
### @ CHREC-UF



# BOF ON HPRC @SC12

UNIVERSITY





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# **HPRC** Applications

#### **Opportune Convergence of:**

- Needs: Escalating demands of HPC domains
  - Beyond conventional HPC w.r.t. performance and energy sustainability
- □ Emergence of:
  - High-performance RC devices and productivity tools
- Expanding availability of HPRC systems
- Promising R&D and commercial HPRC apps

#### **Boston University**

Molecular dynamics

#### Convey

- Bioinformatics
- Graph 500 (big data analytics)

#### IBM (Nallatech)

◆ Altera OpenCL – Barrier options pricing

#### Maxeler

- ◆ J. P. Morgan Financial analytics
- Oil and Gas

#### Novo-G (GiDEL)

- Monsanto BLAST Toolset
- Veritomyx Isotope Pattern Calculator
- UBS Multi-asset barrier options pricing
- Scalable arch for image segmentation

#### Pico Computing

Burrows-Wheeler Aligner(BWA)











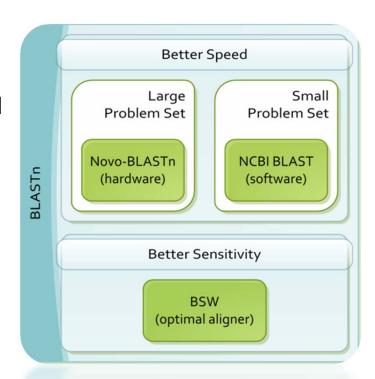
## **BioRC: CHREC BLAST Toolset**

### BLAST: Basic Local Alignment Search Tool

- Like Smith-Waterman (SW)
  - Computes local alignment of two biological sequences
- **Unlike Smith-Waterman** 
  - **Much faster**, based on heuristics
  - Generates *non-optimal* alignments
- Currently the most commonly used general sequence alignment tool in bioinformatics

#### CHREC BLAST Toolset

- **Novo-BLAST** 
  - Better speed\*
  - Same Sensitivity\*
- **BLAST-wrapped SW (BSW)** 
  - Better Sensitivity\*
  - Same Speed\*







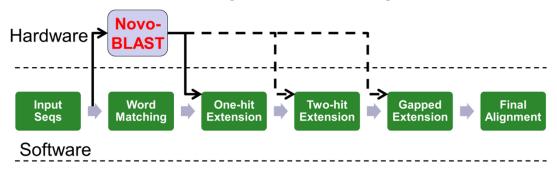


### **BioRC: Novo-BLAST**

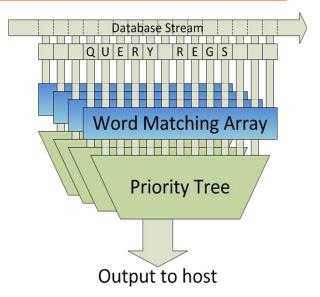
Goal: Accelerate NCBI BLAST with 100% compatible results

#### Approach:

- Host software integrated with BLAST
  - Processes queries/extensions in parallel
- Parts of BLAST performed in hardware
  - Word matching & parts of ungapped extension



Result: Measured speedup\* of up to 265 v/s pre-compiled blastn from NCBI-BLAST+ toolset (v2.2.24)



Reference: Glycine max, chr 1
Query Set: 5000 from Gmax\_cds
Software Version: NCBI BLAST 2.2.24+
Software Baseline: Intel Xeon E5520
Hardware Baseline: 1 Altera Stratix III E260
Config (Novo-BLAST): 4000-length query engine

BLAST Word Size	NCBI BLAST Runtime	Novo-BLAST Speedup
11 default	125	1.81
10	252	3.65
9	585	8.42
8	1358	19.13
7	2246	16.04
6	8782	60.99
5	41384	265.28

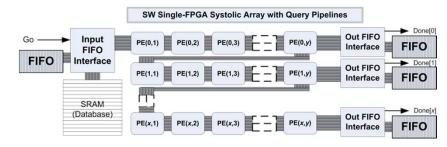






# BioRC: BLAST-Wraped SW (BSW)

Goal: Achieve Optimal sensitivity with comparable speed to NCBI BLAST & superior speed to FASTA SSEARCH



#### Approach:

- Smith-Waterman hardware core with software alignment traceback
  - Aligns multiple queries concurrently
- Interface mimics BLAST for ease of deployment and higher familiarity

#### **Result:**

- Speedup vs. NCBI BLAST: .28 (word size 11); 1.03 (performance parity at word size 9); 244 (word size 5)
- Speedup of up to 141 vs. FASTA SSEARCH

Reference: Glycine max, chromosome 1

Query Set: 32-5000 of length 240 from Gmax\_cds

Software Version: SSEARCH 36.3.5a

Software Baseline: Intel Xeon E5620 (one core)

Hardware Baseline: Altera Stratix IV E530 (95%)

Config (BSW): 7x2 pipelines of 240 PEs, 140 MHz

Number of Queries	SSEARCH Runtime	BSW Speedup
32	00:04:51	58.1
64	00:09:16	84.1
128	00:18:00	101.8
256	00:35:29	119.7
512	01:10:25	131.3
5000	11:22:33	141.9





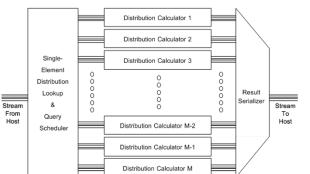
# BioRC: Isotope Pattern Calculator (IPC)

**Goal:** *Increase accuracy* of Protein Identification Algorithms (PIAs)

- Essential for <u>pharmaceutical research</u> & <u>cancer diagnostics</u>
- Existing PIAs has potential to revolutionize accuracy
  - Prohibitive execution times
  - Must accelerate for feasible use

#### Approach:

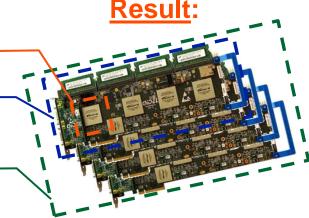
- Accelerate Isotope Pattern Calculator (IPC), a dominant subroutine common in de novo PIAs
- Provide customizable design for general use
- Reconfigurable computing at scale to achieve sustainable supercomputing performance



Between 72 and 566 speedup<sup>†</sup> on a single FPGA

Up to 1259 speedup<sup>†</sup> on a single board (4 FPGAs)

Up to 3340 speedup † on a single node (16 FPGAs)

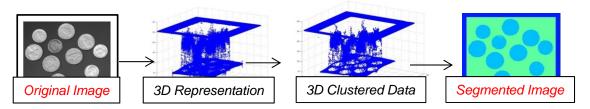


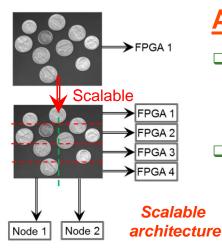




# **DspRC:** Unsupervised Image Segmentation

Goal: Achieve real-time segmentation for HD (1920x1080p) images

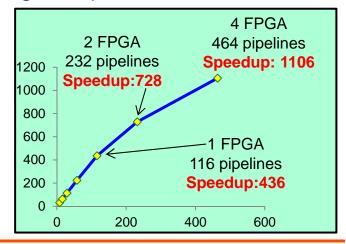




#### Approach:

- Dedicate one pipeline per pixel:
  - Pixels cluster independently
  - Replicate pipelines to efficiently utilize FPGA resources
- Scalable architecture
  - Divide input image among multiple boards

Result: Measured speedup of 1106\* on PROCStar III board (4 Stratix III E260 FPGAs @150 MHz)





<sup>\*</sup> Speedup measured vs. optimized C code running on an Intel Xeon E5520 core





### FinRC: Multi-asset Barrier Options Simulation

**Goal:** Use of reconfigurable supercomputing to enable business-relevant financial apps

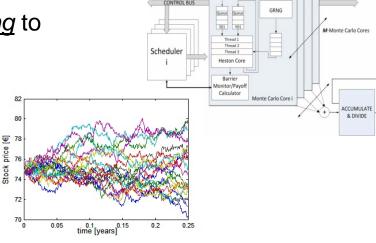
 Accelerate <u>multi-asset barrier options pricing</u> to meet rigorous time constraint

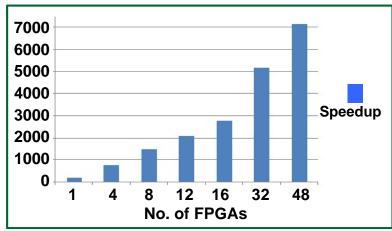
#### Approach:

- Simulate multi-asset barrier options under Heston volatility dynamics with a Monte Carlo (MC) process
- Architecture consists of:
  - Parallel MC cores, each capable of simulating multiple MC paths
  - Customizable payoff kernel, flexibility to price different types of contracts

Result: Measured speedup of 350 on one FPGA and 7134 on 48 FPGA

w.r.t. SSE2 optimized code using one E5-2687 core









### **RC** Middleware

Motivation: Lack of standards between FPGA platforms limits app & tool portability, and productivity

 Major factor in limited acceptance of FPGAs in HPC community

Approach: RC Middleware (RCMW)
provides uniform, standardized interfaces
and programming model across
heterogeneous platforms

#### **Portability**

- Abstracts away platform-specific interfaces (hardware & software)
- Enables app & tool portability across6 platforms from four vendors
- Modest overhead
  - <1% area, <10% performance</p>



#### **Application Services**

#### **RC** Middleware

Platform Abstraction



#### **Productivity**

- RCMW toolset handles application resource mapping and translation
- Productivity improvement:
  - Hardware & software interfaces simplify HPC app development





# **Conclusions**

### Opportune Convergence of:

- □ *Escalating demands* of key HPC domains
- Emergence of high-performance RC devices and productivity tools
- Expanding availability of HPRC systems
- Promising R&D and commercial HPRC apps

And an opportune time for High-Performance Reconfigurable Computing

> For more details on apps and middleware, Come see us at the CHREC booth #2405









