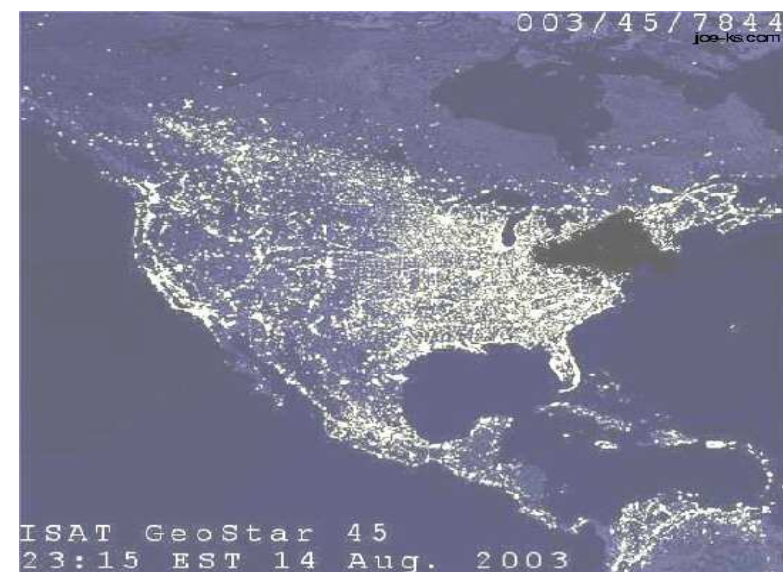
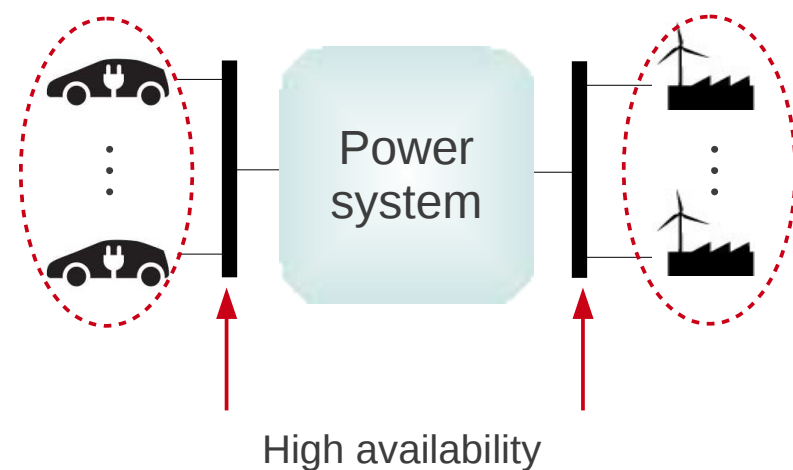


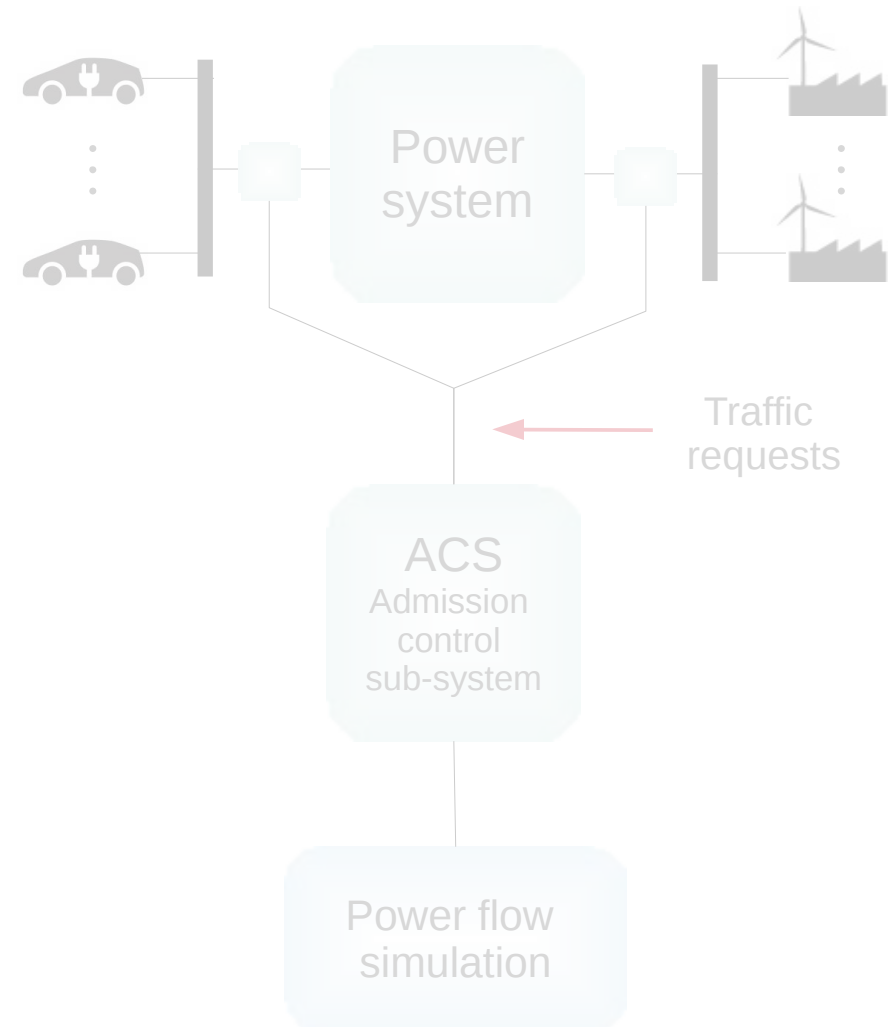
# GPU-based techniques for power system analysis

Manuel Marin  
University of Perpignan  
France

# A. Classic power system



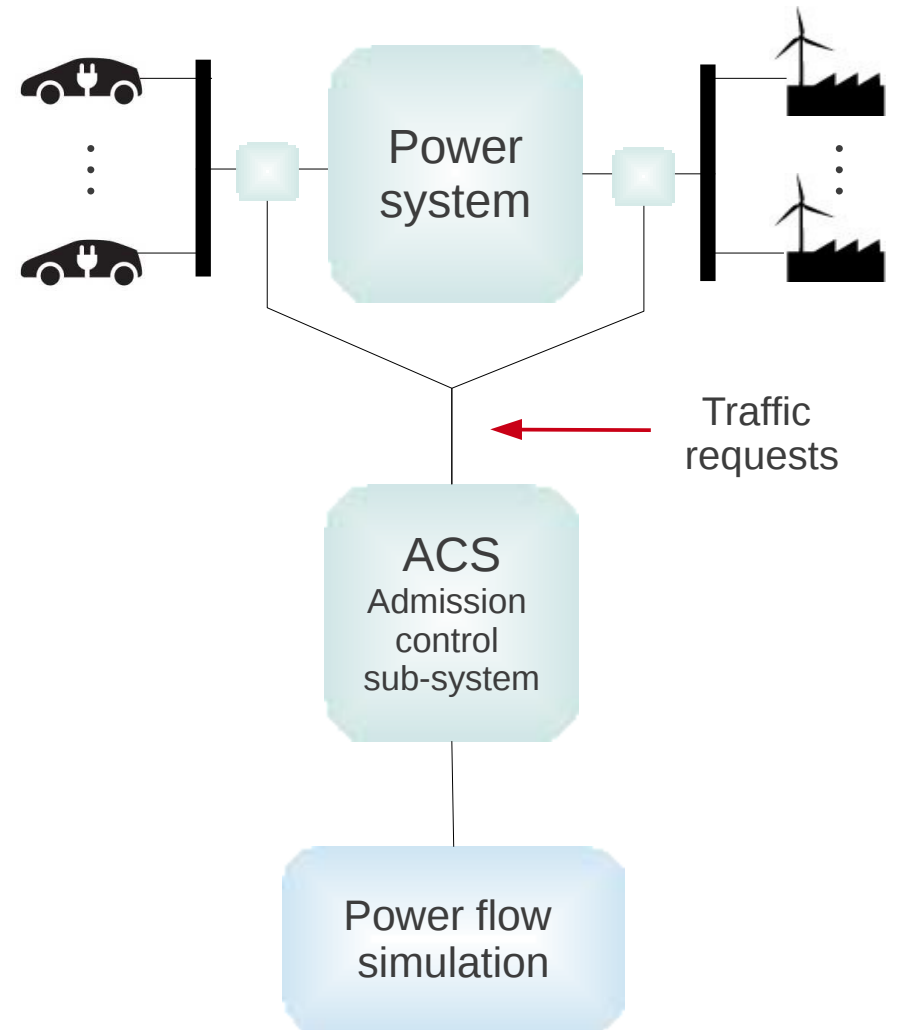
# B. Smart grid



## A. Classic power system

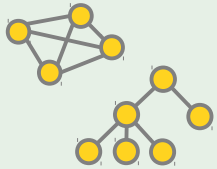


## B. Smart grid

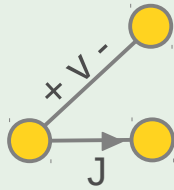


# Power flow simulation

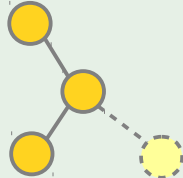
Scenario



Topology

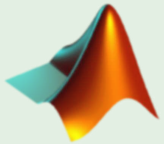


Values



Evolution

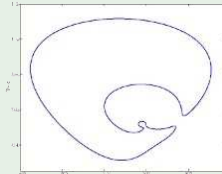
Software



Matlab/Simulink

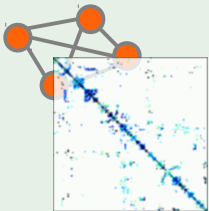


CYME

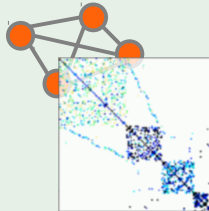


Dome

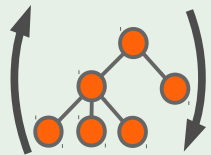
Algorithm



Newton-Raphson

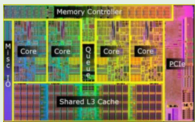


Gauss-Seidel

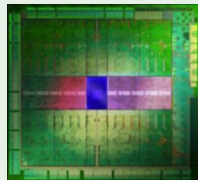


BFS

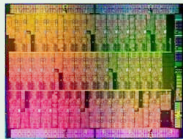
Architecture



CPU

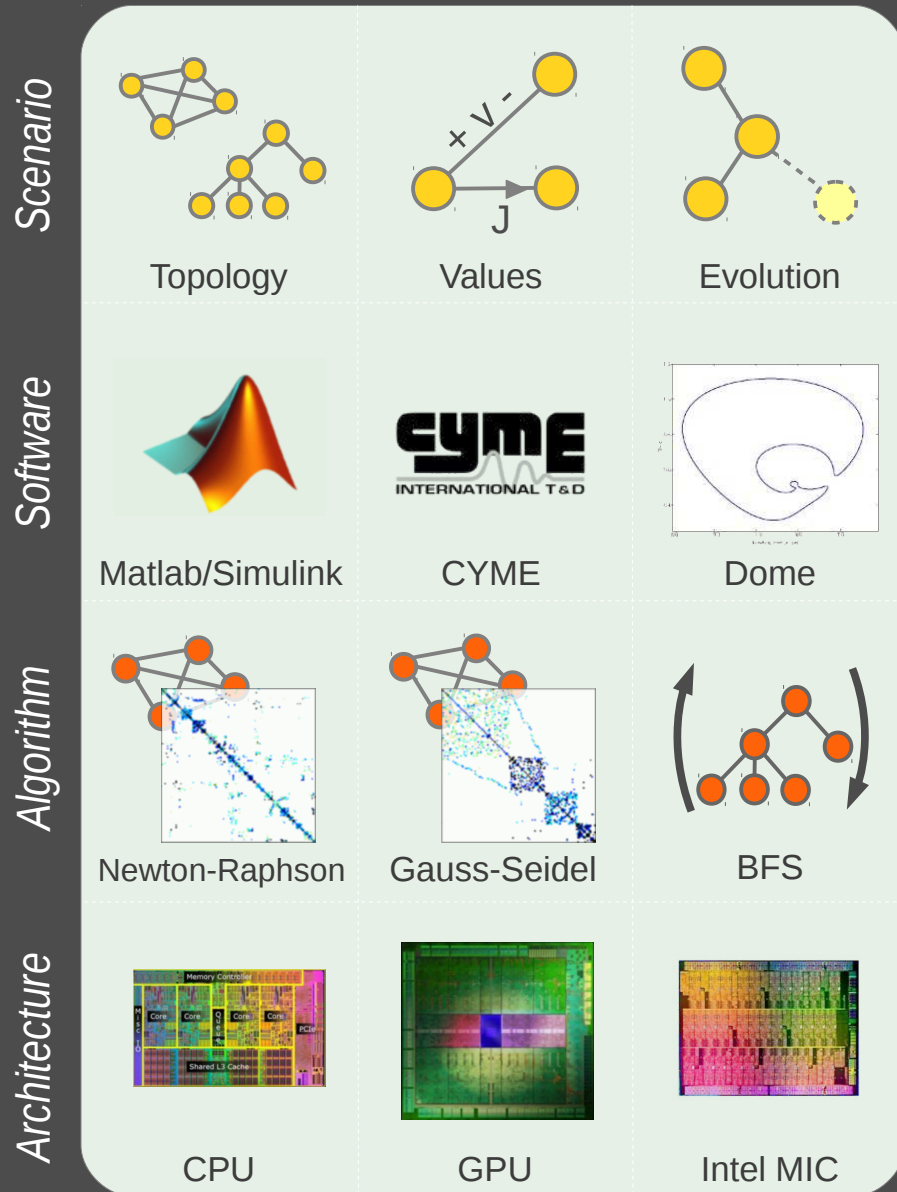


GPU

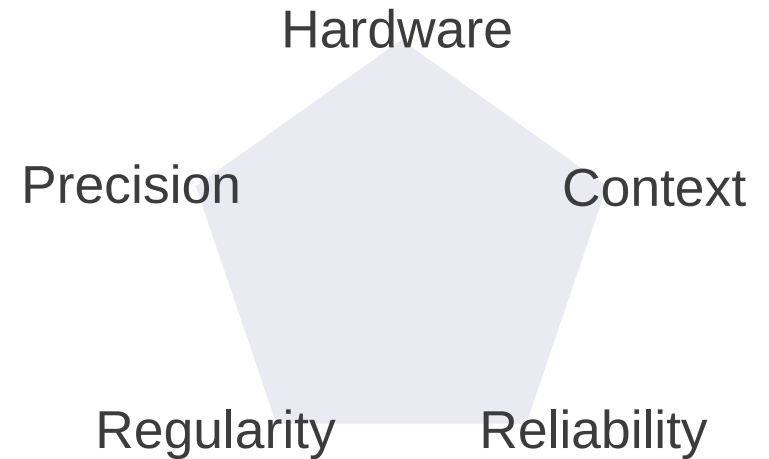


Intel MIC

# Power flow simulation



## Modeling



# Two talks

- Regularity versus load-balancing on GPU for treefix computations
- FuzzyGPU: a fuzzy arithmetic library for GPU

*ICCS 2013: Computation at the Frontiers of Science*  
Barcelona, June 5-7 2013

# REGULARITY VERSUS LOAD-BALANCING ON GPU FOR TREEFIX COMPUTATIONS

David Defour, **Manuel Marin**

University of Perpignan Via Domitia, DALI,  
University Montpellier 2, LIRMM,  
CNRS UMR 5506, France

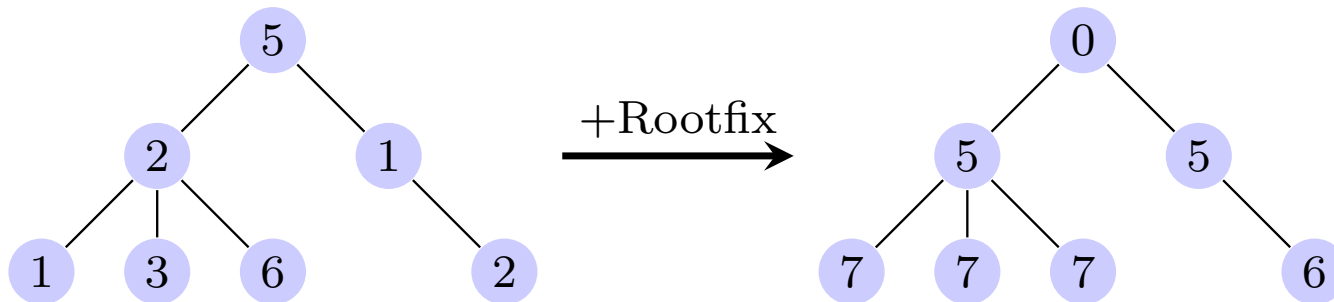
# OUTLINE

- 1 INTRODUCTION
- 2 +ROOTFIX ALGORITHMS
  - Load-balancing algorithm
  - Regular algorithm
- 3 TESTS AND RESULTS
  - Performance
  - Accuracy
- 4 CONCLUSION



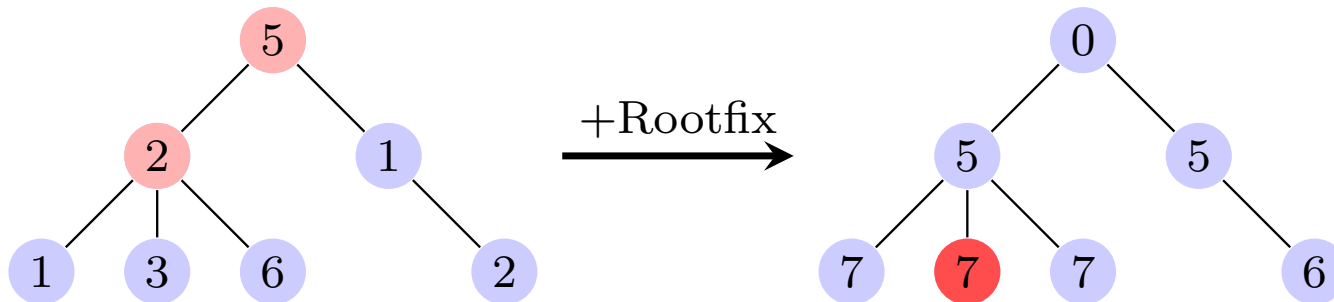
# PRESENTATION OF $+Rootfix$

Given a weighted tree,  $+Rootfix$  returns to each vertex the sum of all its ancestors.



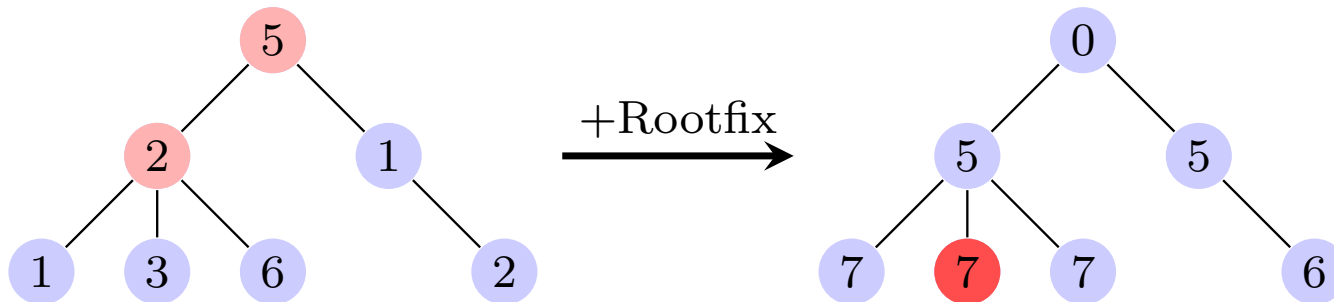
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# PRESENTATION OF $+Rootfix$

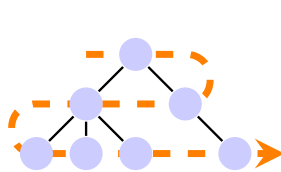
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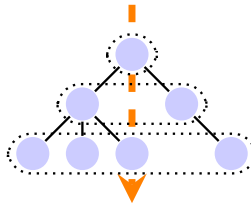
This operation appears in many problems including load flow, parsimony score (phylogenetics) and others.

# DIFFERENT WAYS OF COMPUTING + ROOTFIX

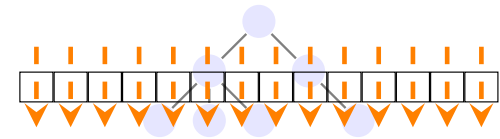
Method	Regularity	GPU-friendly	Memory overhead	Operation overhead
Sequential				
Load-balancing				
Regular				



Sequential



Load-balancing



Regular

# +ROOTFIX USING LOAD-BALANCING

---

## +Rootfix load-balancing algorithm<sup>1</sup>

---

**Input:** Adjacency lists  $A_i$ , weights array  $W$ , queues.

**Output:** Results array  $Output$ .

```
1:  $Output[0] \leftarrow 0$ 
2:  $inQ \leftarrow \{\}$ 
3:  $inQ.LockedEnqueue(0)$ 
4: while  $inQ \neq \{\}$  do
5:    $outQ \leftarrow \{\}$ 
6:   for  $i$  in  $inQ$  do in parallel
7:     for  $j$  in  $A_i$  do in parallel
8:        $Output[j] \leftarrow Output[i] + W[i]$ 
9:        $outQ.LockedEnqueue(j)$ 
10:   $inQ \leftarrow outQ$ 
```

---

---

<sup>1</sup>Duane Merrill et al. “Scalable GPU graph traversal”. In: *SIGPLAN Not.* 47.8 (Feb. 2012).

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---

$A_0 = \{1, 2\}$

$A_1 = \{3, 4, 5\}$

$A_2 = \{6\}$

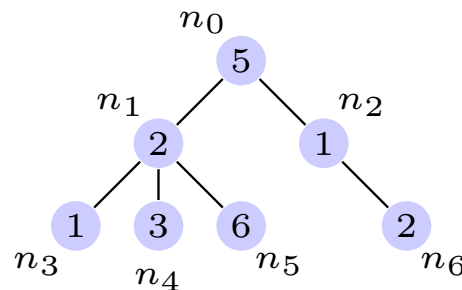
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$W = [5, 2, 1, 1, 3, 6, 2]$




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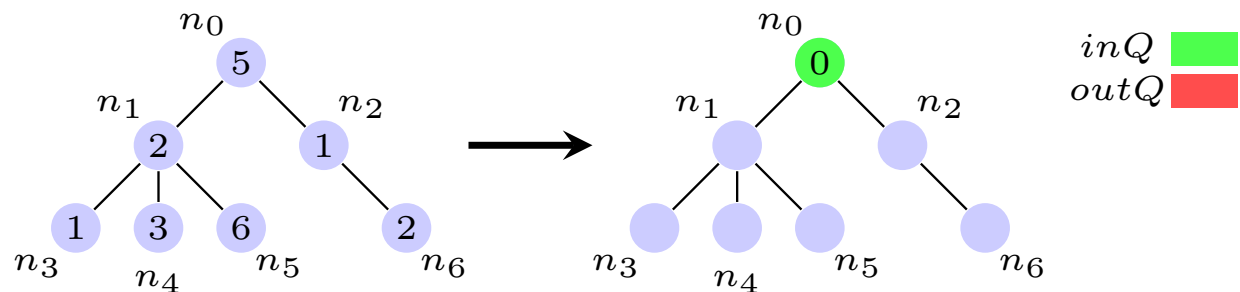
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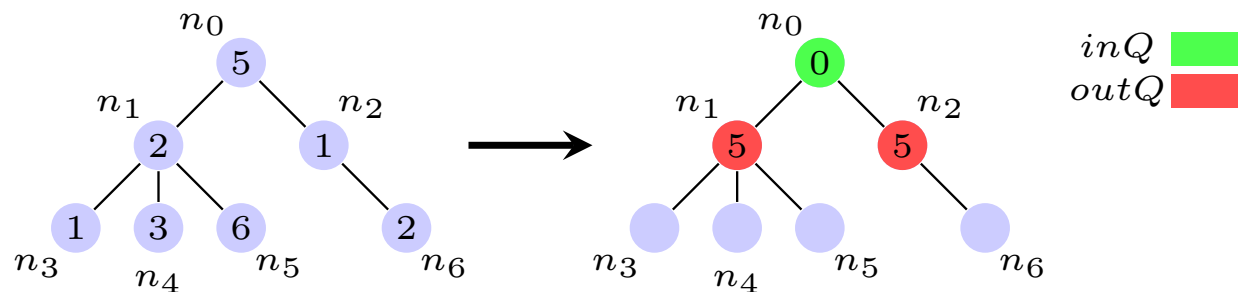
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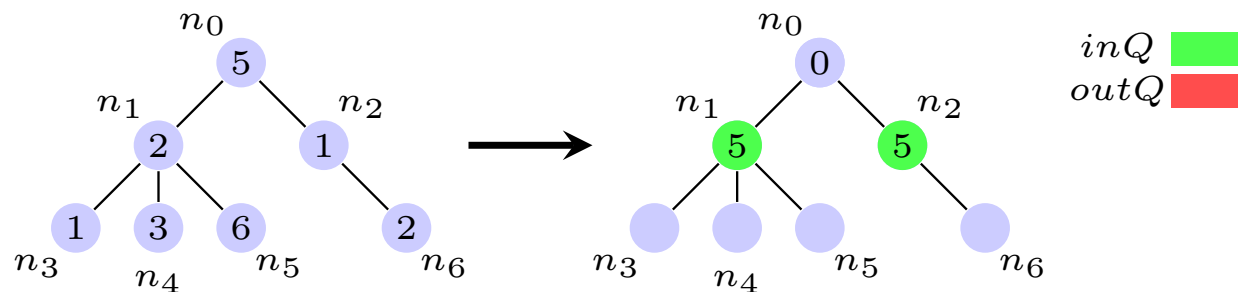
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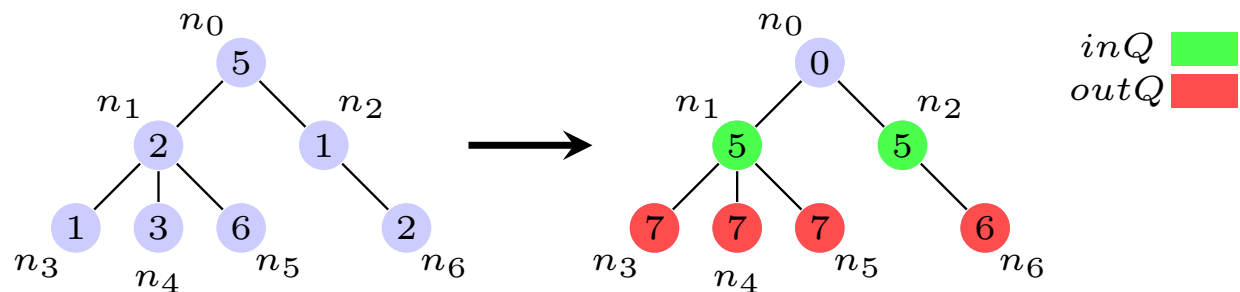
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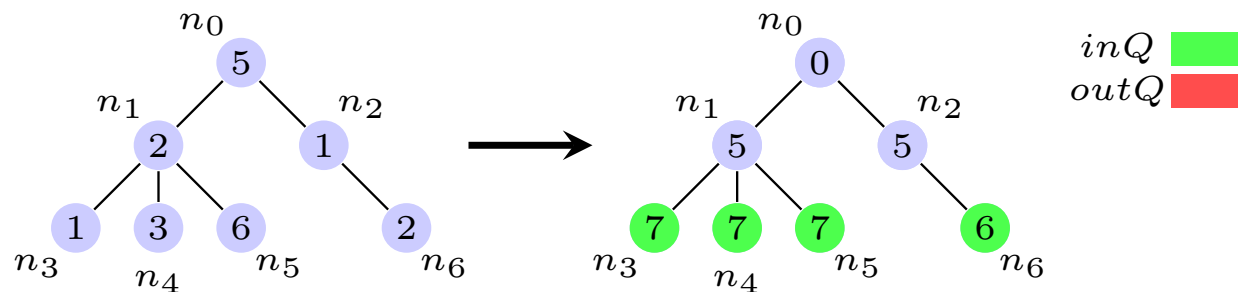
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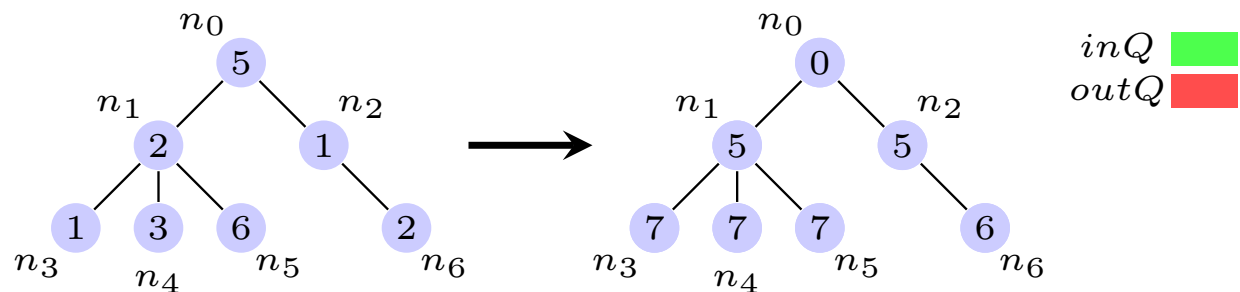
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# +ROOTFIX USING REGULARITY

---

## +Rootfix regular algorithm<sup>2</sup>

---

**Input:** Nodes list  $N$ , weights array  $W$ , braces array  $B$ , working array  $E$ .

**Output:** Results array  $Rootfix$ .

- 1: **for**  $i$  **in**  $N$  **do in parallel**
  - 2:      $E[B[_i]] \leftarrow W[i]$
  - 3:      $E[B[i_]] \leftarrow -W[i]$
  - 4:     Run an inplace +scan on  $E$
  - 5: **for**  $i$  **in**  $N$  **do in parallel**
  - 6:      $Rootfix[i] \leftarrow E[B[_i]]$
- 

---

<sup>2</sup>Guy E. Blelloch. *Vector models for data-parallel computing*. Cambridge, MA, USA: MIT Press, 1990. ISBN: 0-262-02313-X.

# +ROOTFIX USING REGULARITY

## +Rootfix regular algorithm<sup>2</sup>

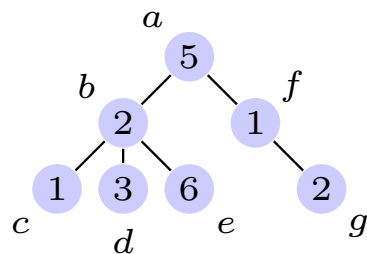
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3:    $E[B[i]] \leftarrow -W[i]$ 
4: Run an inplace +scan on  $E$ 
5: for  $i$  in  $N$  do in parallel
6:    $Rootfix[i] \leftarrow E[B[i]]$ 

```



$N$	$a$	$b$	$c$	$d$	$e$	$f$	$g$
$W$	5	2	1	3	6	1	2

$B$	( $a$ )	( $b$ )	( $c$	$c$ )	( $d$	$d$ )	( $e$	$e$ )	( $b$ )	( $f$	( $g$	$g$ )	( $f$ )	( $a$ )
$E$														

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# +ROOTFIX USING REGULARITY

## +Rootfix regular algorithm<sup>2</sup>

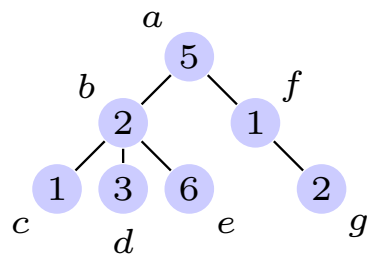
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**Output:** Results array  $Rootfix$ .

```

1: for  $i$  in  $N$  do in parallel
2:    $E[B[i]] \leftarrow W[i]$ 
3:    $E[B[i]] \leftarrow -W[i]$ 
4: Run an inplace +scan on  $E$ 
5: for  $i$  in  $N$  do in parallel
6:    $Rootfix[i] \leftarrow E[B[i]]$ 

```



$N$	$a$	$b$	$c$	$d$	$e$	$f$	$g$
$W$	5	2	1	3	6	1	2

$B$	$(a)$	$(b)$	$(c\ c)$	$(d\ d)$	$(e\ e)$	$(b)$	$(f)$	$(g\ g)$	$(f)$	$(a)$
$E$	5									-5

<sup>2</sup>Guy E. Blelloch. *Vector models for data-parallel computing*. Cambridge, MA, USA: MIT Press, 1990. ISBN: 0-262-02313-X.

# +ROOTFIX USING REGULARITY

## +Rootfix regular algorithm<sup>2</sup>

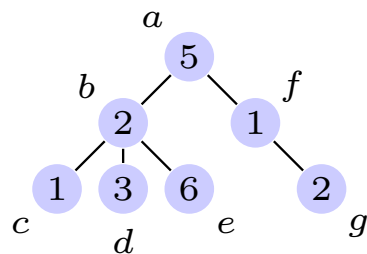
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**Output:** Results array  $Rootfix$ .

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6:    $Rootfix[i] \leftarrow E[B[i]]$ 

```



$N$	$a$	$b$	$c$	$d$	$e$	$f$	$g$
$W$	5	2	1	3	6	1	2

$B$	$(a)$	$(b)$	$(c)$	$(c)$	$(d)$	$(d)$	$(e)$	$(e)$	$(b)$	$(f)$	$(g)$	$(g)$	$(f)$	$(a)$
$E$	5	2	1	-1	3	-3	6	-6	-2	1	2	-2	-1	-5

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# +ROOTFIX USING REGULARITY

## +Rootfix regular algorithm<sup>2</sup>

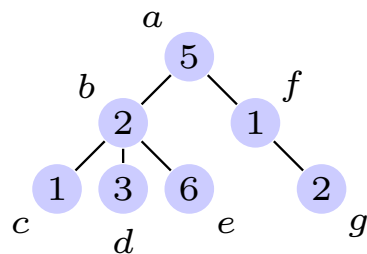
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**Output:** Results array  $Rootfix$ .

```

1: for  $i$  in  $N$  do in parallel
2:    $E[B[i]] \leftarrow W[i]$ 
3:    $E[B[i]] \leftarrow -W[i]$ 
4: Run an inplace +scan on  $E$ 
5: for  $i$  in  $N$  do in parallel
6:    $Rootfix[i] \leftarrow E[B[i]]$ 

```



$N$	$a$	$b$	$c$	$d$	$e$	$f$	$g$
$W$	5	2	1	3	6	1	2

$B$	$(a)$	$(b)$	$(c)$	$(c)$	$(d)$	$(d)$	$(e)$	$(e)$	$(b)$	$(f)$	$(g)$	$(g)$	$(f)$	$(a)$
$E$	5	2	1	-1	3	-3	6	-6	-2	1	2	-2	-1	-5
	0	5	7	8	7	10	7	13	7	5	6	8	6	5

+scan

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# +ROOTFIX USING REGULARITY

## +Rootfix regular algorithm<sup>2</sup>

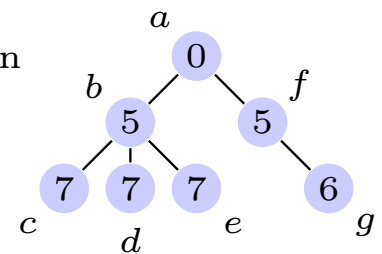
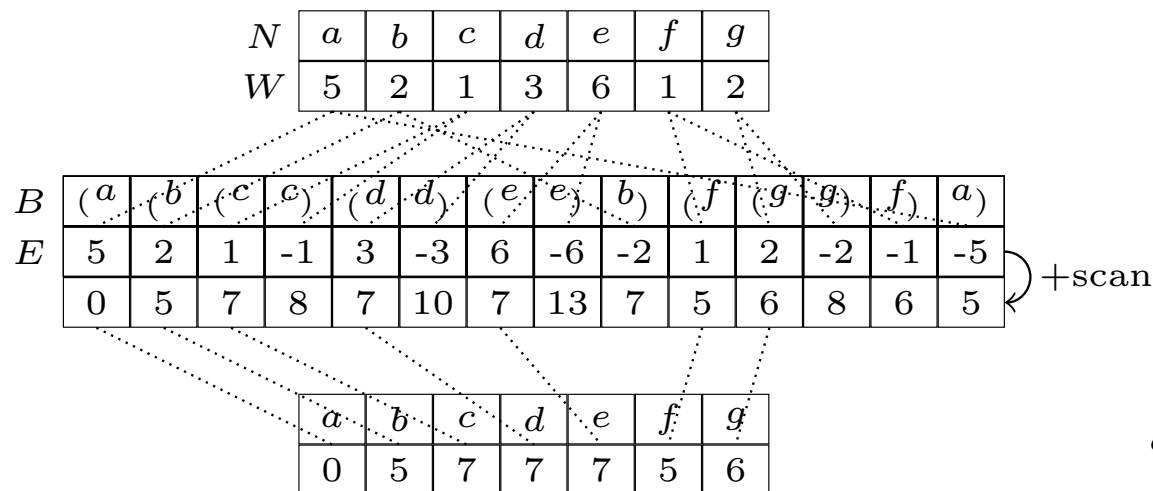
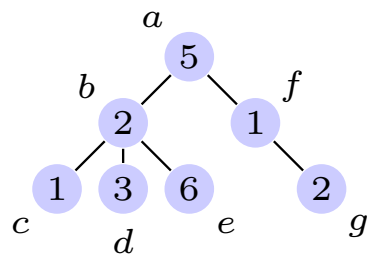
**Input:** Nodes list  $N$ , weights array  $W$ , braces array  $B$ , working array  $E$ .

**Output:** Results array  $Rootfix$ .

```

1: for  $i$  in  $N$  do in parallel
2:    $E[B[i]] \leftarrow W[i]$ 
3:    $E[B[i]] \leftarrow -W[i]$ 
4: Run an inplace +scan on  $E$ 
5: for  $i$  in  $N$  do in parallel
6:    $Rootfix[i] \leftarrow E[B[i]]$ 

```



<sup>2</sup>Guy E. Blelloch. *Vector models for data-parallel computing*. Cambridge, MA, USA: MIT Press, 1990. ISBN: 0-262-02313-X.

# PERFORMANCE TESTS

- CUDA implementation of the load-balancing algorithm.
- OpenCL implementation of the regular algorithm.
- Using an NVIDIA GeForce GTX670 GPU.

Suite of benchmark trees<sup>3</sup>

Name	Nb. of vertices	Depth
af_shell9	504855	490
audikw1	943695	236
ldoor	952203	784
af_shell10	1508065	1098
G3_circuit	1585478	705
kkt_power	2063494	36
nlpkkt120	3542400	123
cage15	5154859	81
nlpkkt160	8345600	163
nlpkkt200	16240000	203

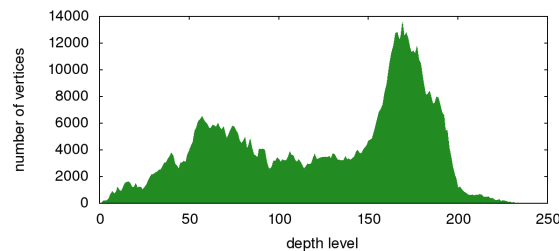
---

<sup>3</sup> *10th DIMACS Implementation Challenge.*  
<http://www.cc.gatech.edu/dimacs10/index.shtml>. 2012.

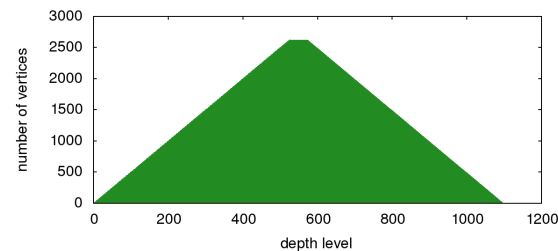
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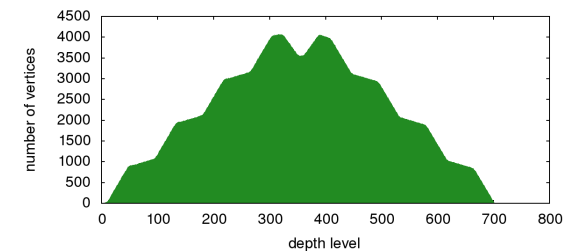
Suite of benchmark trees<sup>3</sup>



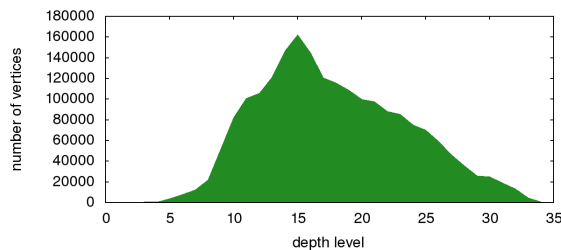
audikw1



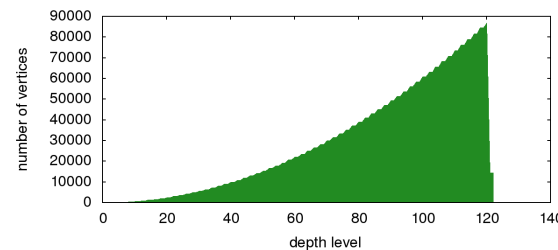
af\_shell10



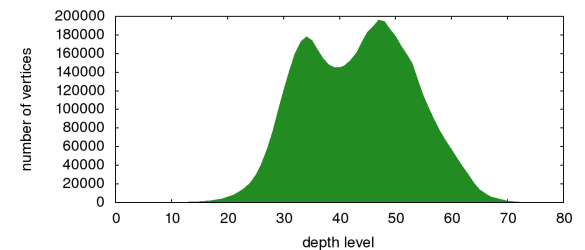
G3\_circuit



kkt\_power



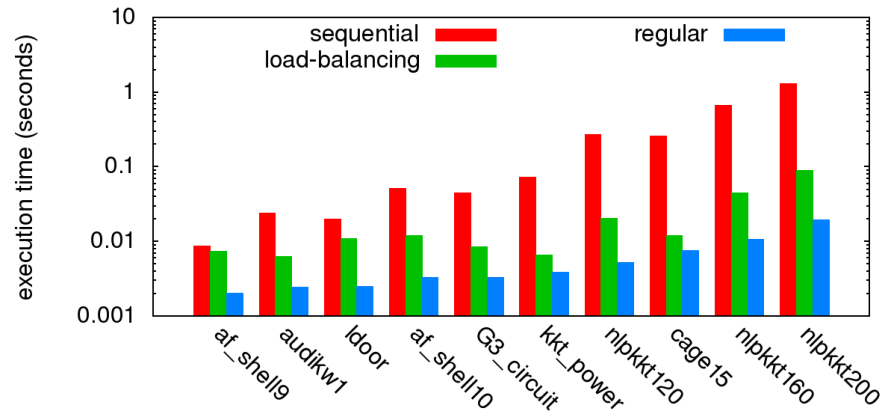
nlpkkt120



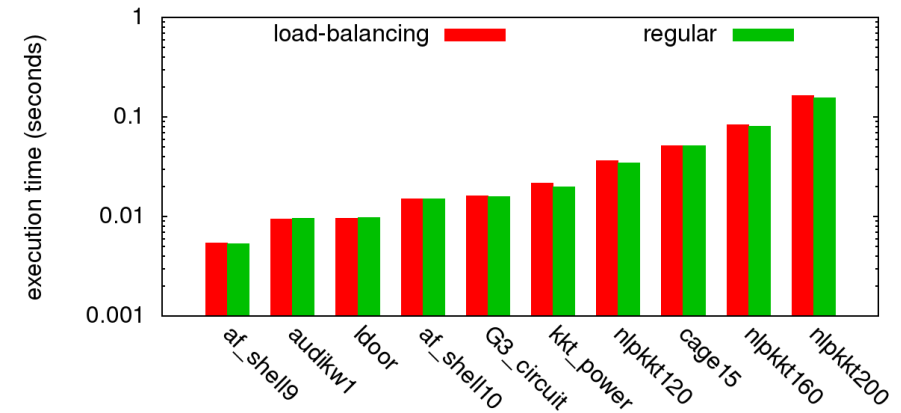
cage15

<sup>3</sup> 10th DIMACS Implementation Challenge.  
<http://www.cc.gatech.edu/dimacs10/index.shtml>. 2012.

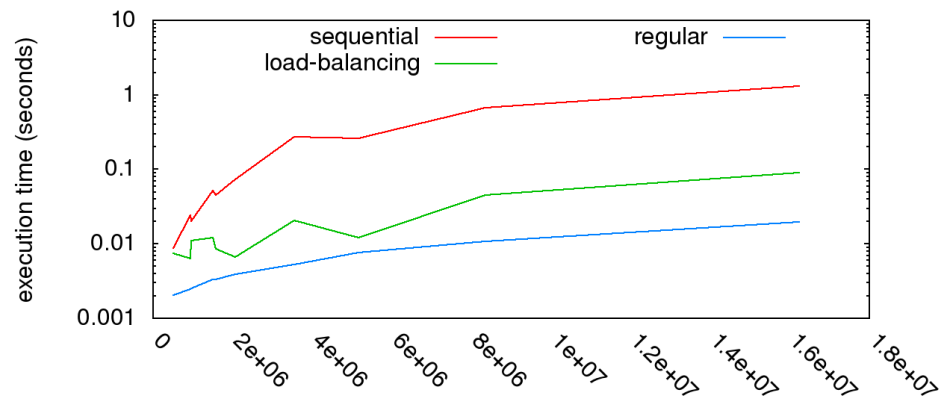
# RELATED PERFORMANCE ON GPU



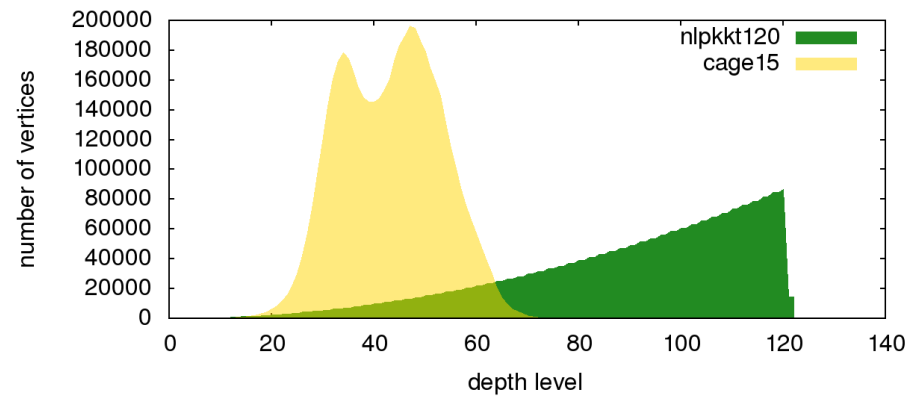
Computation time



Data transfer time

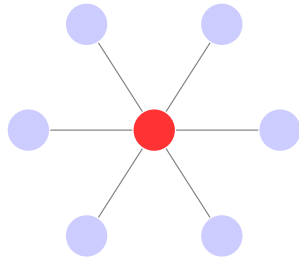


Computation time

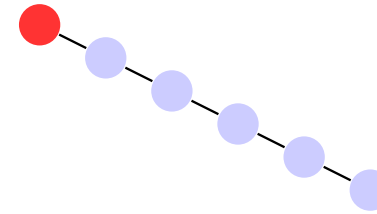


Vertex distribution comparison

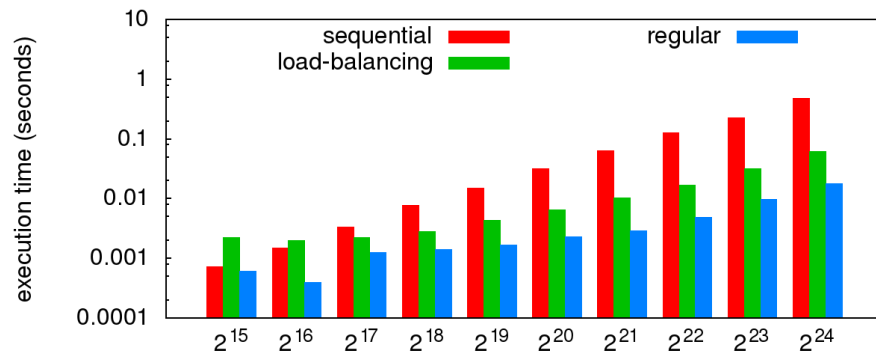
# SPECIAL TOPOLOGIES



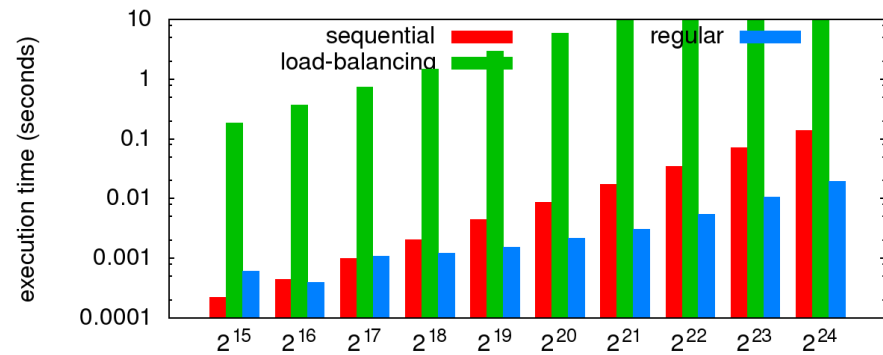
Star



Caterpillar

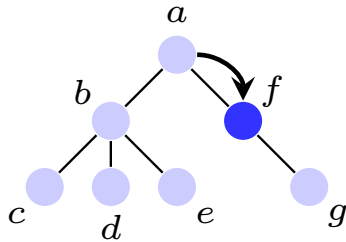


Star computation time

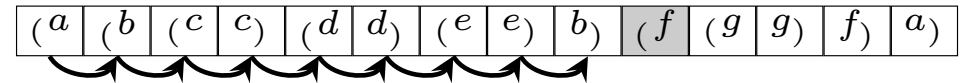


Caterpillar computation time

# ACCURACY ISSUES



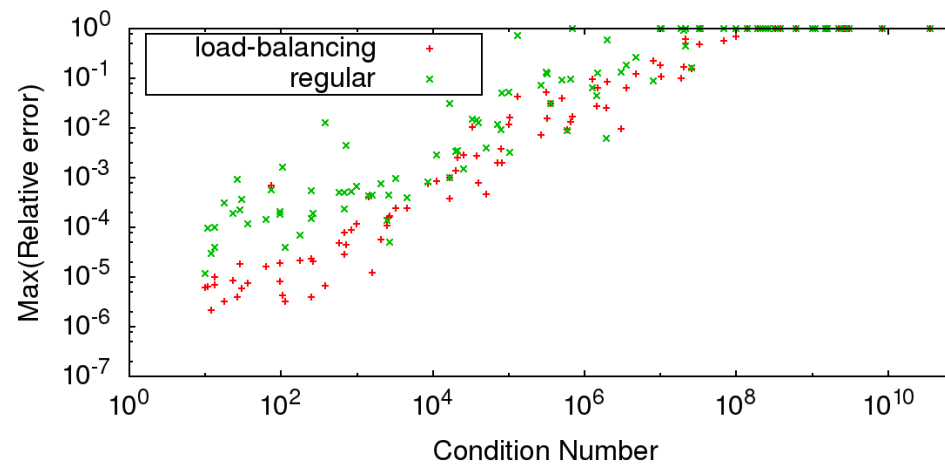
Load-balancing algorithm



Regular algorithm

Different number of operations when performing +Rootfix with different algorithms.

$$e = \frac{|\hat{y} - y|}{|y|}$$



$$C = \frac{\sum_{i=0}^{n-1} |x_i|}{\left| \sum_{i=0}^{n-1} x_i \right|}$$

Related accuracy of load-balancing and regular +Rootfix.

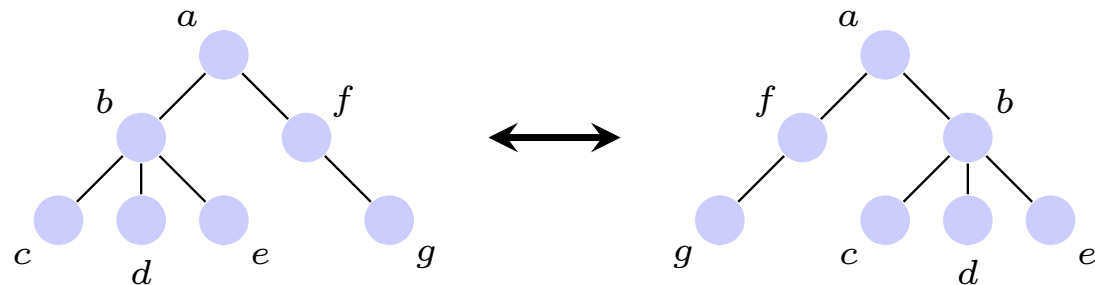
## CONCLUSION AND FUTURE WORK

- The regular approach is always faster than the load-balancing approach on this type of problem.
- The regular approach is indifferent to topology, whereas the load-balancing approach is strongly correlated with topology.
- When the application involves floating-point data, the regular approach may drive accuracy issues.



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- The regular approach is always faster than the load-balancing approach on this type of problem.
- The regular approach is indifferent to topology, whereas the load-balancing approach is strongly correlated with topology.
- When the application involves floating-point data, the regular approach may drive accuracy issues.
  - These issues can be reduced by finding equivalent representations that minimize the impact of cancellation.



# FUZZYGPU

## A FUZZY ARITHMETIC LIBRARY FOR GPU

David Defour, Manuel Marin

University of Perpignan Via Domitia, DALI,  
University Montpellier 2, LIRMM,  
CNRS UMR 5506, France

# OUTLINE

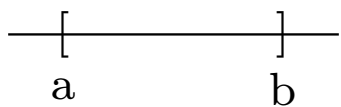
- 1 INTRODUCTION
- 2 FUZZY NUMBERS
  - Interval arithmetic
  - Fuzzy arithmetic
- 3 IMPLEMENTATION AND TESTS
  - Implementation details
  - Compute-bound test
  - Memory-bound test
- 4 CONCLUSION

# INTRODUCTION

- Uncertainty in expert systems can be efficiently modeled using fuzzy numbers.
- GPUs, which are powerful vector coprocessors, present additional features that can improve fuzzy calculations.
- We present the development of a fuzzy arithmetic library for GPU, introducing two representation formats.
  - Lower-upper encoding for generic fuzzy numbers.
  - Midpoint-radius encoding for symmetric fuzzy numbers and extra GPU performance.

# INTERVAL REPRESENTATION

## LOWER-UPPER

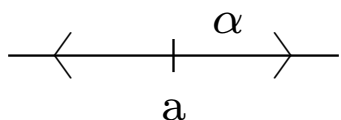


$$[a, b] + [c, d] = [\underline{a + b}, \overline{c + d}]$$

$$[a, b] - [c, d] = [\underline{a - d}, \overline{b - c}]$$

$$[a, b] \times [c, d] = [\min(\underline{ac}, \underline{bd}, \underline{ad}, \underline{bc}), \max(\overline{ac}, \overline{bd}, \overline{ad}, \overline{bc})]$$

## MIDPOINT-RADIUS

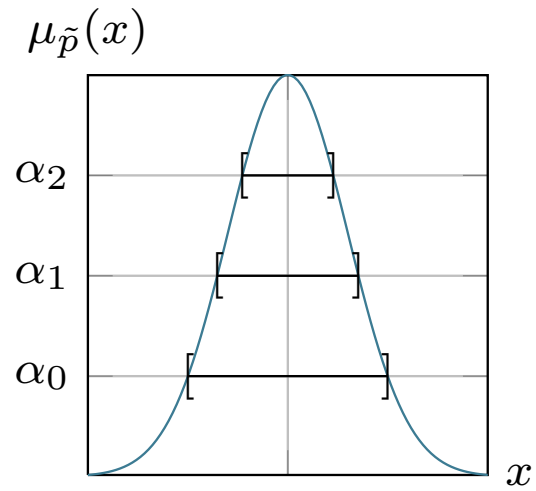


$$\langle a, \alpha \rangle + \langle b, \beta \rangle = \langle a + b, \overline{\epsilon' |a + b| + \alpha + \beta} \rangle$$

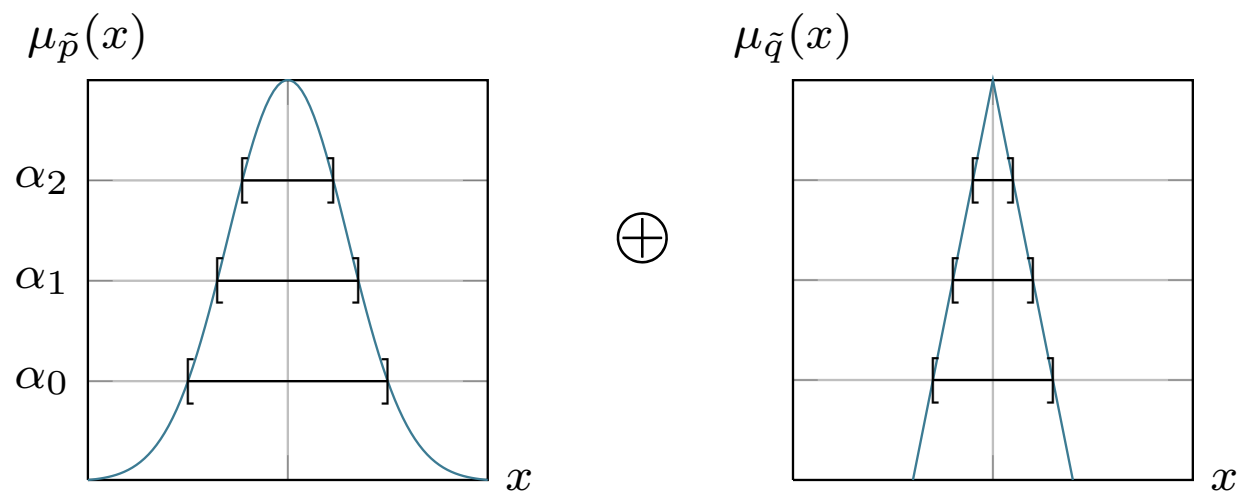
$$\langle a, \alpha \rangle - \langle b, \beta \rangle = \langle a - b, \overline{\epsilon' |a - b| + \alpha + \beta} \rangle$$

$$\langle a, \alpha \rangle \times \langle b, \beta \rangle = \langle ab, \overline{\eta + \epsilon' |ab| + (|a| + \alpha)\beta + \alpha|b|} \rangle$$

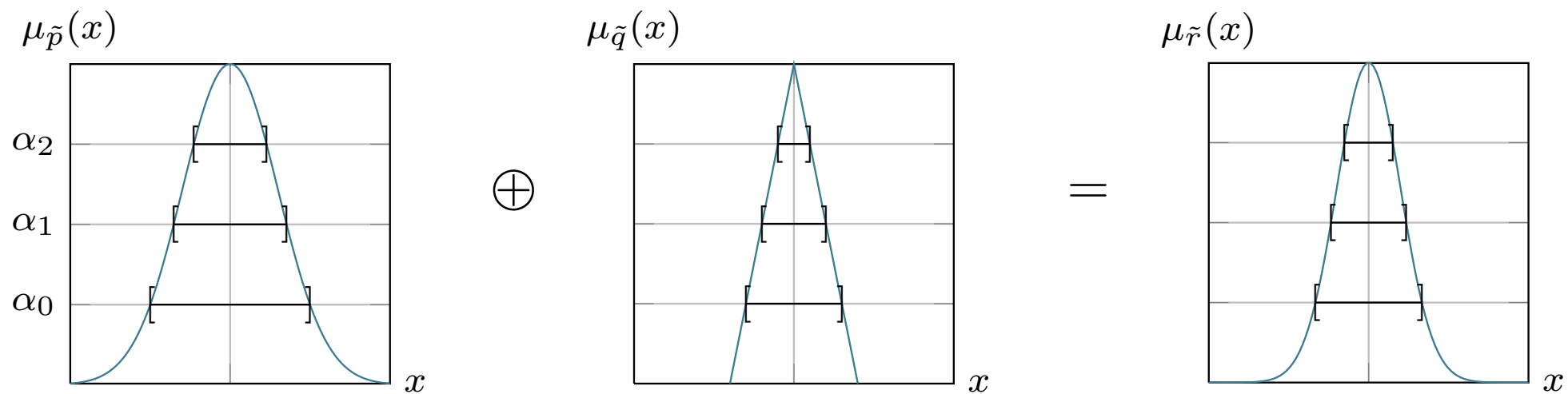
# THE $\alpha$ -CUT CONCEPT



# THE $\alpha$ -CUT CONCEPT

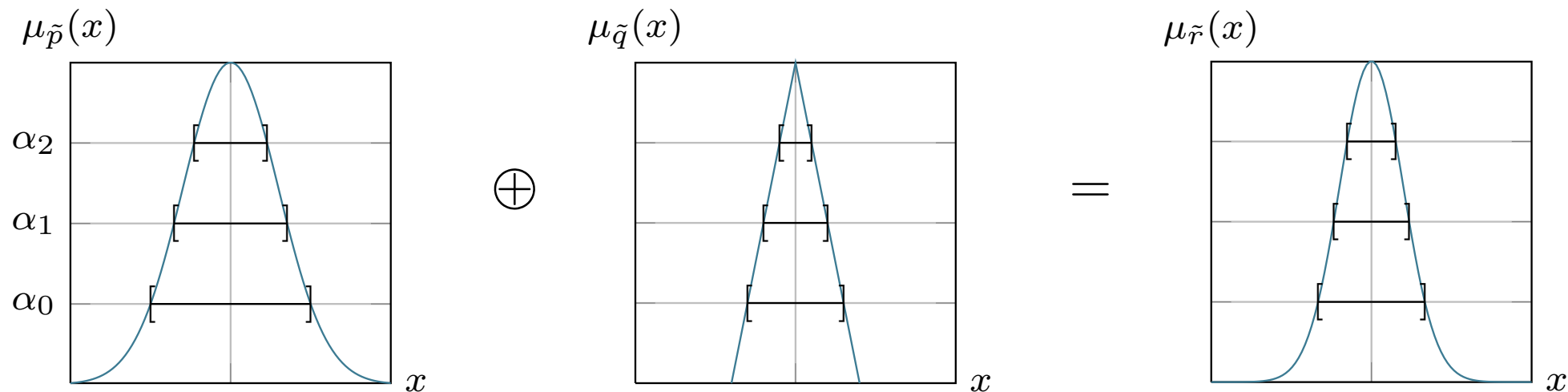


# THE $\alpha$ -CUT CONCEPT





# THE $\alpha$ -CUT CONCEPT



## THEOREM

- I) If  $\tilde{p}$  is a symmetric fuzzy number and  $\langle m_i, \rho_i \rangle, \langle m_j, \rho_j \rangle$  two  $\alpha$ -cuts, then  $m_i = m_j$ .
- II) If  $\tilde{p}, \tilde{q}$  are symmetric fuzzy numbers and  $\oplus \in \{+, -, \times\}$ , then  $\tilde{r} = \tilde{p} \oplus \tilde{q}$  is also symmetric.

# FUZZY ENCODING

## LOWER-UPPER

```
template
<class T, int N>
class lu_fuzzy{
    T low[N];
    T up[N];
};
```

$2N \times \text{sizeof}(T)$  bytes.

---

### Lower-upper fuzzy multiplication

---

**Input:** Lower-upper fuzzy operands  $p$  and  $q$ .

**Output:** Fuzzy result  $r$ .

for  $i$  from 0 to  $N - 1$  do

$r.\text{low}[i] \leftarrow \min4(p.\text{low}[i] \times_{\nabla} q.\text{low}[i], \dots, p.\text{up}[i] \times_{\nabla} q.\text{up}[i])$

$r.\text{up}[i] \leftarrow \max4(p.\text{low}[i] \times_{\Delta} q.\text{low}[i], \dots, p.\text{up}[i] \times_{\Delta} q.\text{up}[i])$

---

$14N$  operations.

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---

$14N$  operations.

## MIDPOINT-RADIUS

```
template
<class T, int N>
class mr_fuzzy{
    T mp;
    T rad[N];
};
```

$(1 + N) \times \text{sizeof}(T)$  bytes.

---

### Midpoint-radius fuzzy multiplication

---

**Input:** Midpoint-radius fuzzy operands  $p$  and  $q$ .

**Output:** Fuzzy result  $r$ .

$r.\text{mp} \leftarrow p.\text{mp} \times q.\text{mp}$

**for**  $i$  **from** 0 **to**  $N - 1$  **do**

$r.\text{rad}[i] \leftarrow \text{eta} +_{\Delta} \text{eps} \times_{\Delta} |r.\text{mp}| +_{\Delta} \dots +_{\Delta} p.\text{rad}[i] \times_{\Delta} |q.\text{mp}|$

---

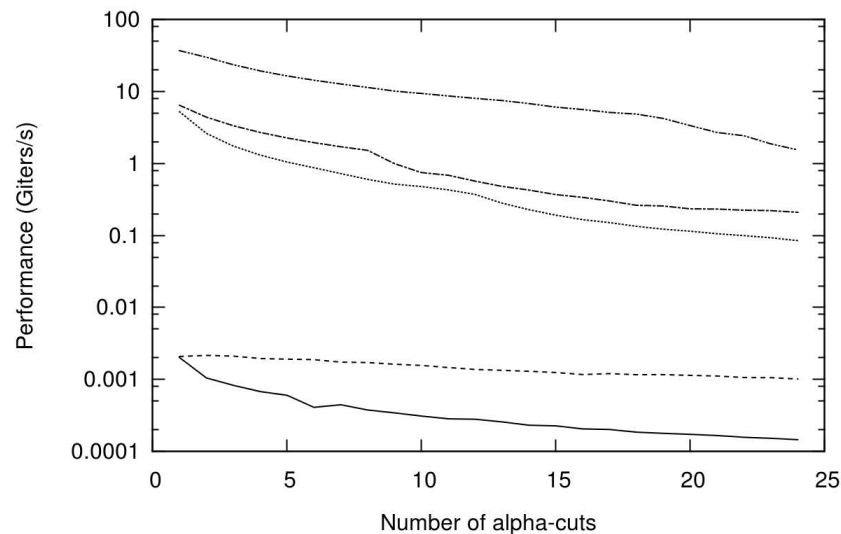
$5 + 5N$  operations.

# AXPY KERNEL

```
typedef lu_fuzzy<double,4> FUZZY;  
__global__ void axpy(int iters, FUZZY a, FUZZY b, FUZZY *output){  
    FUZZY c;  
    for (int i = 0; i < iters; i++)  
        c = a * c + b;  
    output[blockIdx.x * blockDim.x + threadIdx.x] = c;  
}
```

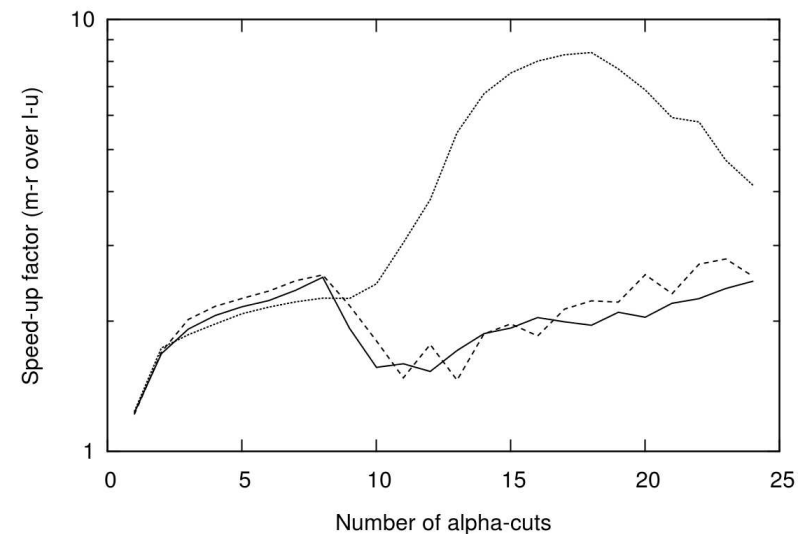
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        output[blockIdx.x * blockDim.x + threadIdx.x] = c;
    }
}
```



Double precision I-u Xeon (a) — Double precision m-r GTX 480 —  
 Double precision I-u Xeon (b) - - - Single precision m-r GTX 480 - - -  
 Double precision I-u GTX 480 ..... Double precision GTX 480 —

Related performance



Double precision GTX 480 —  
 Double precision GTX 680 - - -  
 Single precision GTX 480 ..... Double precision GTX 480 —

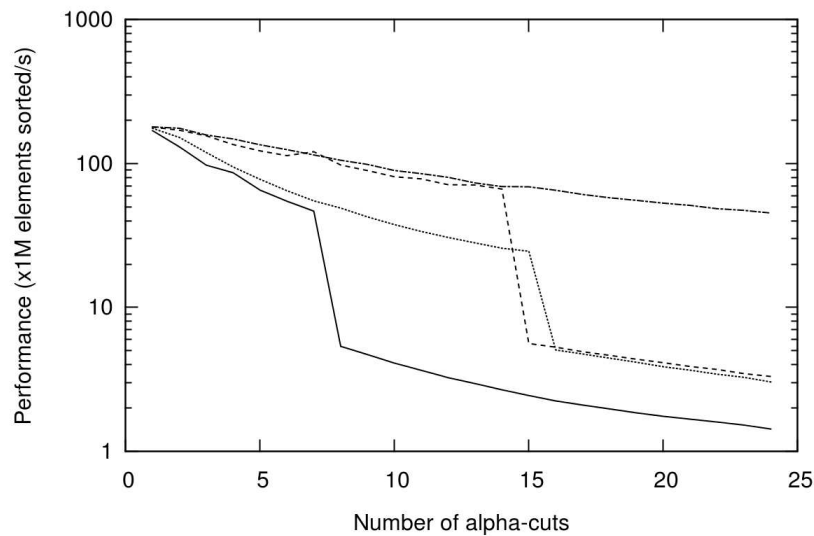
Algorithmic gain

# THRUST SORT

```
typedef mr_fuzzy<float,8> FUZZY;  
void main(){  
    thrust::device_vector<FUZZY> d_a(len);  
    thrust::device_vector<unsigned int> keys(len);  
    ...  
    thrust::sort_by_key(keys.begin(), keys.end(), d_a.begin());  
}
```

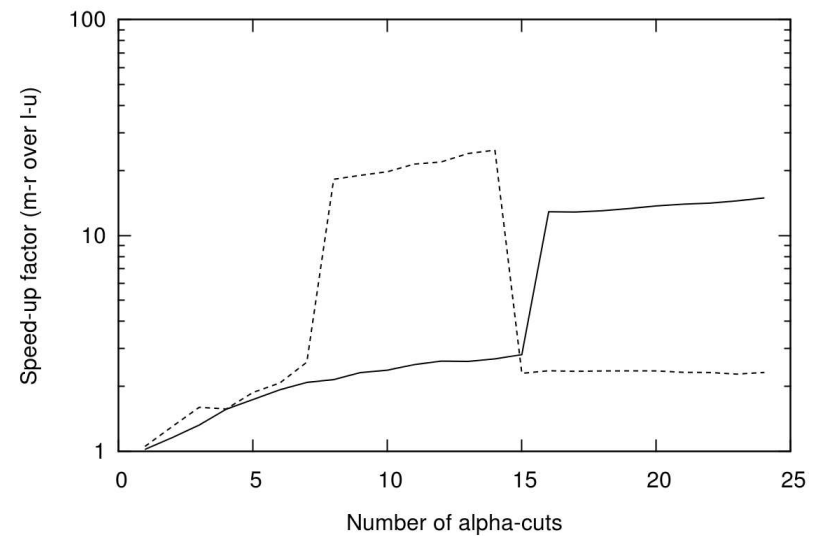
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}
```



Double precision l-u — Single precision l-u .....  
 Double precision m-r - - - - Single precision m-r - . - .

Related performance



Single precision —  
 Double precision - - - -

Algorithmic gain

# CONCLUSION

- Different GPU features can be combined in order to accelerate fuzzy calculations.
- The representation format is relevant. Midpoint-radius fuzzy allows to perform 2x to 20x more interval operations per second than lower-upper fuzzy, depending on the application.
- Future work will consider numerical analysis and extending the library.
  - Accuracy of the midpoint-radius format.
  - Division, mathematical functions, type conversion, symmetric envelope.