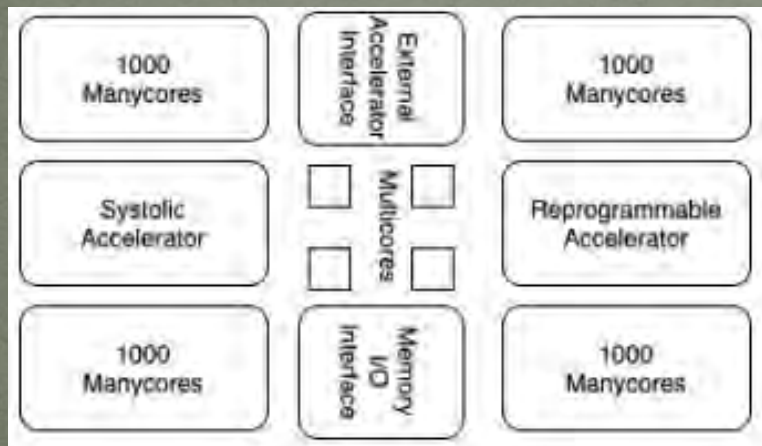


# Ultimate DataFlow SuperComputing for BigData DeepAnalytics

V. Milutinovic, University of Indiana, Bloomington, USA

Acknowledgements: O. Mencer, Imperial College, London, GBR, M.J. Flynn, Stanford University, Palo Alto, USA,  
M. Kotlar, School of Electrical Engineering, University of Belgrade, SRB



| Chip Hardware Type                    | Estimated Transistor Count |
|---------------------------------------|----------------------------|
| One Manycore with Memory              | 3.29 million               |
| 4000 Manycores with Memory            | 11 800 million [17]        |
| One Multicore with Memory             | 1 billion [18]             |
| 4 Multicore with Memory               | 4 billion                  |
| One Systolic Array                    | <1 billion [19]            |
| One Reprogrammable Ultimate Dataflow  | <69 billion [20]           |
| Interface to I/O with external Memory | <100 million               |
| Interface to External Accelerators    | <100 million               |
| TOTAL                                 | <100 billion               |

**Table 1.** Basically, current efforts include about 30 billion transistors on a chip, and this article advocates that, for future 100 billion transistor chips, the most effective resources to include are those based on the dataflow principle. For some important applications, such resources bring significant speedups, that would fully justify the incorporation of additional 70 billion transistors. The speedups could be, in reality, from about 10x to about 100x, and the explanations follow in the rest of this article.

# Major Sources of Inspiration

## A. Richard Feynman:

Impact of logic/arithmetic and memory/IO

Compiler-generated execution graph

## B. Ilya Prigogine:

Impact of energy, entropy, order, and optimization

Compiler-generated data separation

## C. Daniel Kahneman:

Impact of approximate computing on precision

Compiler-controlled approx computing

## D. Tim Hunt:

Impact of system latency on precision

Compiler-controlled system latency

# The Major Axiom of Optimal Computing

A. Whenever the **Technology** changes,  
the Fundamental Paradigm of Computer Architecture  
has to change, too.

**aSoG (not: FPGA)**

B. If several paradigms are available,  
the most suitable paradigm for adoption  
is the one most effective for modern **Applications**.

**BrontoData (not: ExaBigData)**

Is the von Neumann Paradigm still the most effective one?

A. MultiCores?

B. ManyCores?

# The Holy Trinity of Generalized Computing

Applications

Architecture

- Size
- Power
- Speedup
- Precision

Technology

# The von Neumann Paradigm (1940s)

$$\lim_{i \rightarrow \infty} \left( \frac{TALU(i)}{TCOMM(i)} \right) \rightarrow \infty$$

Optimal Solution: Finite Automata

# The Nobel Laureate Richard Feynman Observations

$$\lim_{i \rightarrow \infty} \left( \frac{TALU(i)}{TCOMM(i)} \right) \rightarrow 0 (t \rightarrow \infty)$$

Where is the technology now?

- A. Closer to 1940s?
- B. Closer to  $t \rightarrow \infty$ ?

# State of the Art in Technology Today

## ~~The Power Challenge~~ The Data Movement Challenge

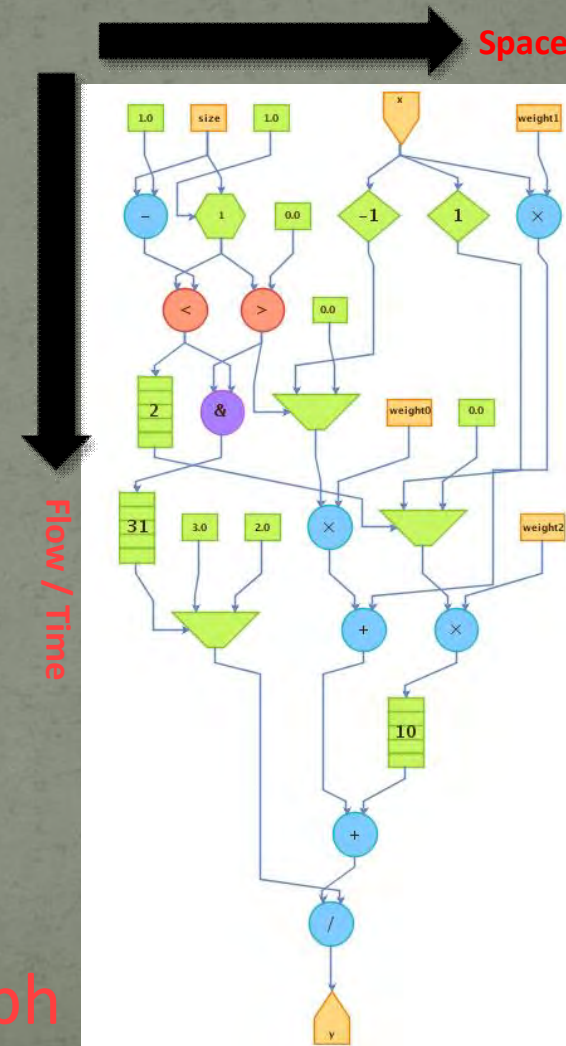
|                       | 2015  | 2020 |
|-----------------------|-------|------|
| Double precision FLOP | 100pj | 10pj |

- “ Moving data off-chip will use **200x more energy than computing!**
- “ Moving data in 1940s was using **1/60x ...**
- “ Conclusion: We are getting close to the Feynman Asymptote!
- “ Important: Power and speed could be traded!

# The Maxeler Technology Vision: MultiScale DataFlow

- ❑ Thinking in space rather than in time
- ❑ Difficult change in mindset to overcome
- ❑ Transformation of data through flow over time
- ❑ Instructions are parallelized across the available space

Optimal Solution: Execution Graph





# Comparing the Two Approaches

The Von-Neumann paradigm resembles an old wall clock



The Feynman paradigm resembles lightning! **Why?**

# Programming the Two Paradigms

von Neumann:

The Program Moves Data

Feynman:

The Program Configures Hardware

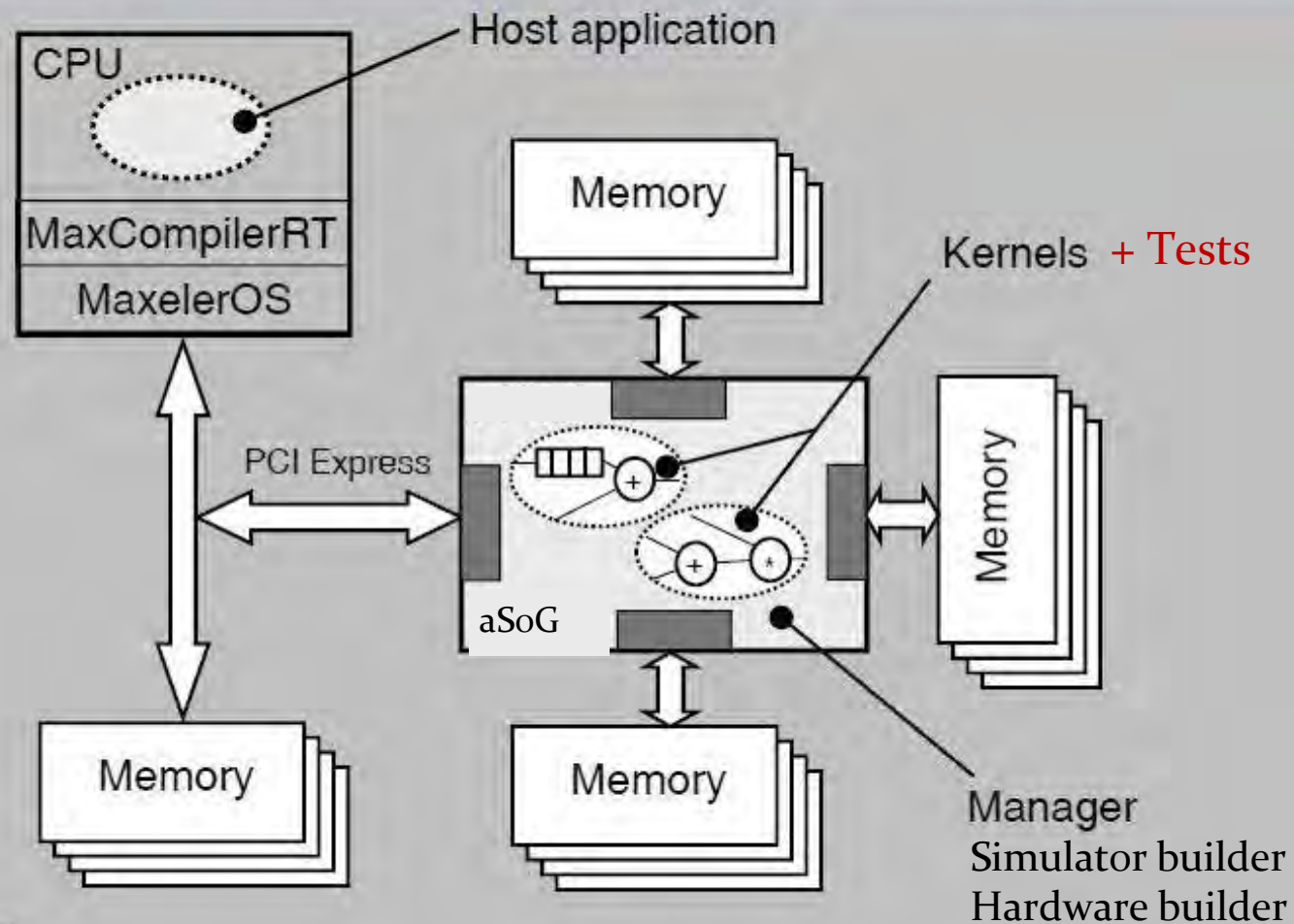
**What moves data?**

External sources till input.

Voltage difference through aSoG!

**Voltage difference moves the important stuff!**

# The Maxeler Generic Architecture Application



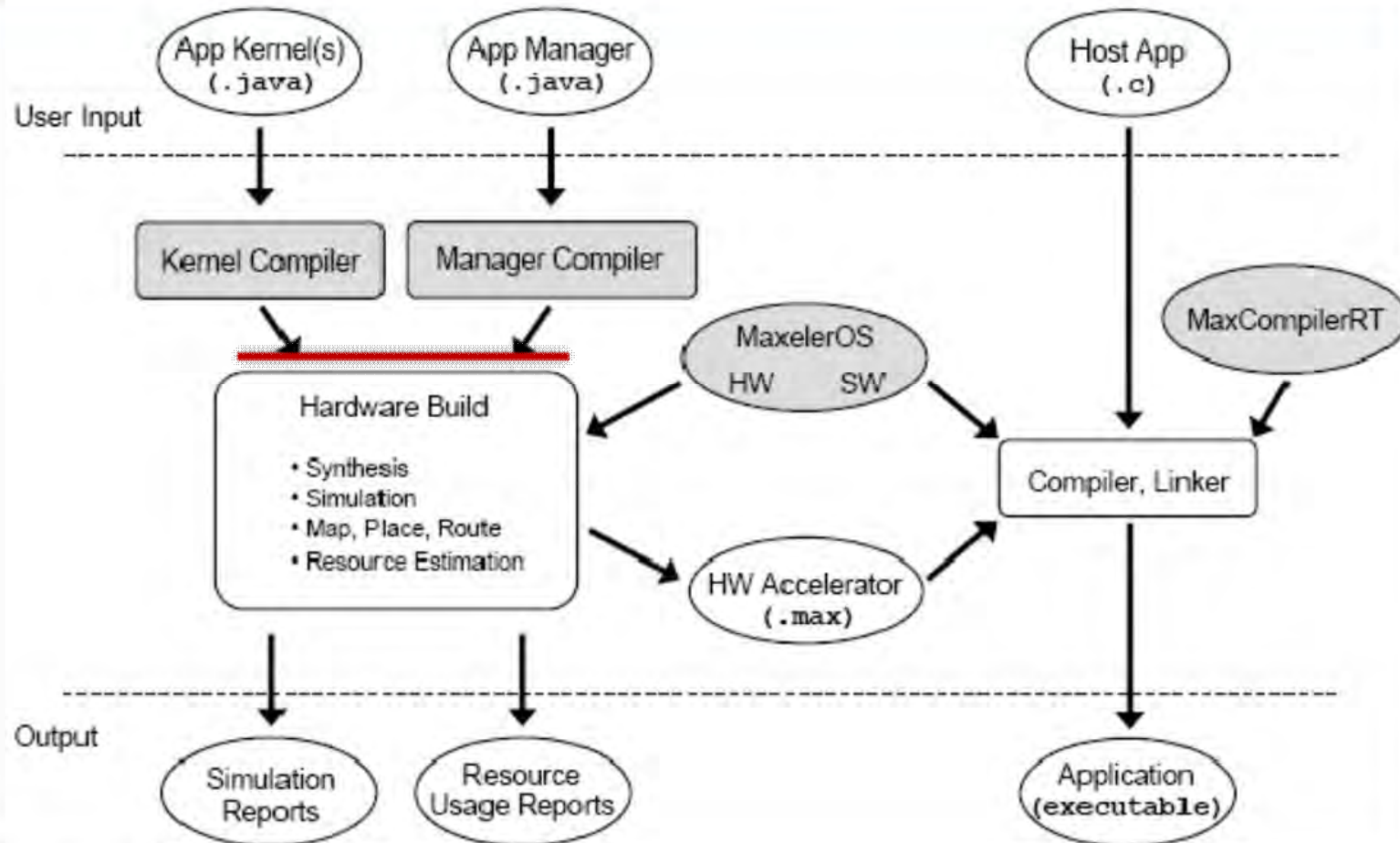
# Why The Acceleration Approach?

Nobel Laureate Ilya Prigogine:  
Injecting Energy to Decrease Entropy!

Corollary:  
Burning energy to split spatial and temporal  
decreases the entropy of computing  
and enables the DataFlow compiler  
to create a maximally effective execution graph.

Final goal:  
The execution graph with the minimal length of edges.

# MaxCompiler

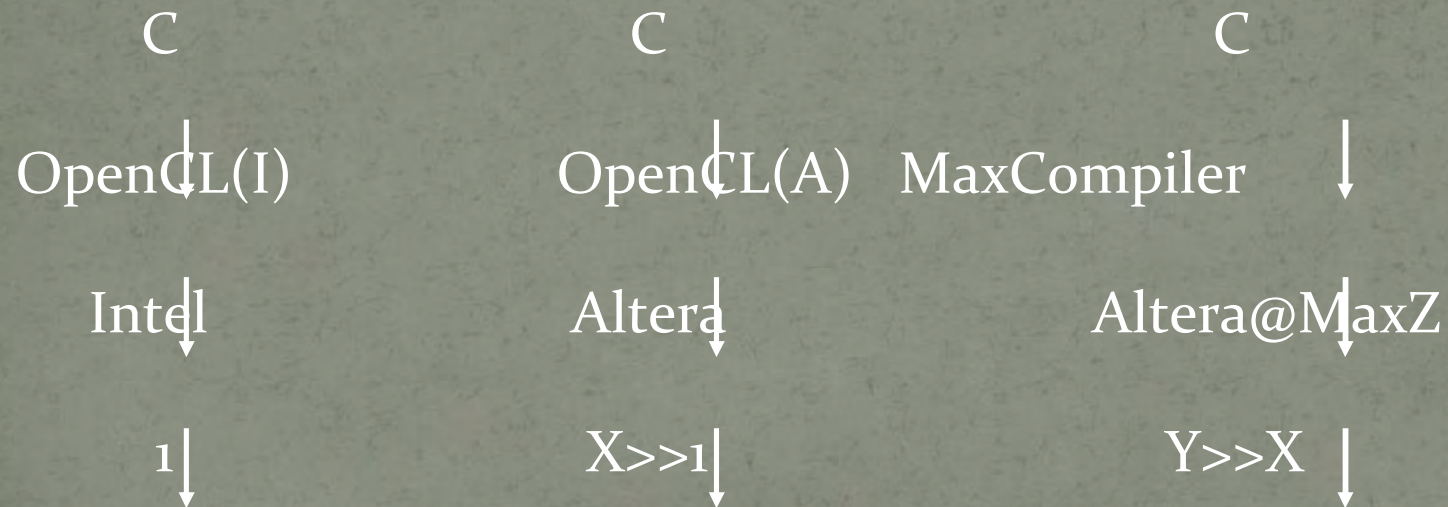


# Alliances Being Formed

Intel acquired Altera

Qualcomm and IBM teaming up with Xilinx

However:



# Nano Accelerators

Invisible on the DataFlow Concept Level

Invisible to DataFlow Programmers

Visible to the MaxCompiler

The MaxCompiler knows how to utilize them

Best protected by two aSoG (now FPGA) protection levels  
and two Vendor (e.g., Maxeler) protection levels!

# Publications of Interest for NanoAcceleration

1. Flynn, M., Mencer, O., Milutinovic, V., Rakocevic, G., Stenstrom, P., Trobec, R., Valero, M.,  
*Moving from Petaflops (on Simple Benchmarks) to Petadata per Unit of Time and Power (On Sophisticated Benchmarks),*  
*Communications of the ACM (nano-acceleration), May 2013.*

Inspired by:  
**Feynman**

2. Trobec, R., Vasiljevic, R., Tomasevic, M., Milutinovic, V., Beiveide, M., Valero, M.,  
*Interconnection Networks for SuperComputing,*  
*ACM Computing Surveys (nano-acceleration), 2017.*

3. Milutinovic, V., Tomasevic, M., Markovic, B., Tremblay, M.,  
*The Split Temporal/Spatial Cache: Initial Performance Analysis,*  
*Proceedings of the SC13zL-5, Santa Clara, California, USA, March 26, 1996, pp 72-78.*

Inspired by:  
**Prigogine**

4. Milutinovic, V., Tomasevic, M., Markovic, B., Tremblay, M.,  
*The Split Temporal/Spatial Cache: Initial Complexity Analysis,*  
*Proceedings of the SC13zL-5, Santa Clara, California, USA, September, 1996.*

5. Milutinovic, V.,  
*A Comparison of Suboptimal Detection Algorithms Applied to the Additive Mix of Orthogonal Sinusoidal Signals,*  
*IEEE Transactions on Communications, Vol. COM-36, No. 5, May 1988, pp. 538-543.*

Inspired by:  
**Kahneman**

6. Milutinovic, V.,  
*Mapping of Neural Networks on the Honeycomb Architectures,*  
*Proceedings of the IEEE, Vol. 77, No 12, December 1989, pp. 1875-1878.*

7. Helbig, W., Milutinovic, V.,  
*The RCA's DCFL E/D MESFET GaAs 32-bit Experimental RISC Machine,*  
*IEEE Transactions on Computers, Vol. 36, No. 2, February 1989, pp. 263-274.*

Inspired by:  
**Hunt**

8. Jovanovic, Z., Milutinovic, V.,  
*FPGA Accelerator for Floating-Point Matrix Multiplication,*  
*IET Computers & Digital Techniques (nano-acceleration), 2012, 6, (4), pp. 249-256.*  
*The IET 2014 Premium Award for Computing & Digital Techniques.*



# Feynman

$$l = \log_2(N_{pe} + 1)$$

$$N_{total}(l) = (l-1)(2^{l-1} + 2^{l-2})$$

$$N_{bus}(l) = (l-2)(2^{l-2} + 2^{l-3})$$

$$N_{idle}(l) = (l-1)(2^{l-1} + 2^{l-2}) - (l-2)(2^{l-2} + 2^{l-3}) - (2^l - 1)$$

$$N_{pe}(l) = 2^l - 1$$

$$N_{total}(N_{pe}) = [\log_2(N_{pe} + 1) - 1] \left[ \frac{N_{pe} + 1}{2} + \frac{N_{pe} + 1}{2^2} \right]$$

$$N_{total}(N_{pe}) = [\log_2(N_{pe} + 1) - 1] \left[ \frac{3N_{pe} + 3}{4} \right]$$

$$N_{total}(N_{pe}) = \frac{3}{4}(N_{pe} + 1) [\log_2(N_{pe} + 1) - 1]$$

$$N_{bus}(l) = \frac{3}{8}(N_{pe} + 1) [\log_2(N_{pe} + 1) - 2]$$

$$N_{idle}(N_{pe}) = \frac{3}{4}(N_{pe} + 1) [\log_2(N_{pe} + 1) - 1] - \frac{3}{8}(N_{pe} + 1) [\log_2(N_{pe} + 1) - 2] - N_{pe}$$

$$N_{idle}(l) = \frac{3}{8}(N_{pe} + 1) [\log_2(N_{pe} + 1)] - \frac{1}{8}(11N_{pe} + 3)$$

F.4.17.1

$$U(l) = \frac{N_{pe}(l) + N_{bus}(l)}{N_{total}(l)} = \frac{2^l - 1 + (l-2)(2^{l-2} + 2^{l-3})}{(l-1)(2^{l-1} + 2^{l-2})}$$

$$U(N_{pe}) = \frac{N_{pe} + \frac{3}{8}(N_{pe} + 1) [\log_2(N_{pe} + 1) - 2]}{\frac{3}{4}(N_{pe} + 1) [\log_2(N_{pe} + 1) - 1]}$$

F.4.18.1

# Prigogine

MILUTINOVIĆ *et al.*: MULTIMICROPROCESSOR ARCHITECTURE FOR REAL-TIME C  
**TABLE II**  
 COMPARISON OF PERFORMANCE OF FFT/SIMD AND DFT/MISD

|     | FFT/SIMD                                 | DFT/MISD  |
|-----|--|---|
| $T$ | $2 \log N + wN$                          | $\max \{wN + 1, N + w\}$                          |
| $H$ | $(3N/2) - 2$                             | $LN$  |
| $C$ | $cN/2 + qc(N - 2)$                       | $clN$   |
| $E$ | $\frac{(\log 4 LN) - 2l}{2 \log N + wN}$ | $\frac{\log 4lN - 2l}{2l \max \{wN + 1, N + w\}}$ |

$$\sum_{i=0}^{\log N - 1} c_i = \sum_{i=0}^{X-1} 2^i L + \sum_{i=X}^{\log N - 1} N/2$$

$$= L(2^X - 1) + \frac{N}{2} \log(N - X)$$

$$= (N/2)(\log 4L) - L.$$

The serial execution time of the FFT is then  $((N/2) \log 4L - L)$  which is always smaller than  $LN$ , the serial execution time of the DFT, for any positive values of  $N$  and  $L$ . Therefore, it is the best serial execution time. This statement presumes that the units of time are equally defined for both the FFT and DFT algorithms. As we mentioned before, this is not true in our analysis and the resulting error favors the FFT algorithm. Given that the efficiency of the DFT and FFT differ

when and  $l$  One proach on the input ity of arate inputs of ing set ir an FI for it still I be d Whe whe dela It for SIM tion the be cap as wo wo I tio og me in

# Kahneman

MILUTINOVIC: A COMPARISON OF SUBOPTIMAL DETECTION ALGORITHMS

539

If  $D_{SAS} > 0$  then a binary 0 is detected; otherwise a binary 1. The SAS avoids multiplication. Error probability for SAS is given by [9]

$$\lim_{M \rightarrow \infty} P_e = Q \left[ \frac{2E}{\alpha N_0} \right]^{1/2} \quad (4)$$

Here  $E$  is defined by

$$E = \int_0^T s^2(t) dt \quad (5)$$

and  $Q(\alpha)$  is defined by

$$Q(\alpha) = \frac{1}{\sqrt{2\pi}} \int_{\alpha}^{\infty} e^{-x^2/2} dx \quad (6)$$

where

$$\frac{N_0}{2}$$

refers to the two-sided power spectral density of the noise. For a sinusoidal waveform, the signal shape coefficient  $\alpha$  is given by [9]

$$\alpha = \frac{\pi^2}{8} \quad (7)$$

Performance degradation of SAS compared to DMF is equal to  $10 \log_{10} \alpha$ , and is dependent on the signal shape [9].

The WPD detection is based on the detection parameter  $D_{WPD}$  given by [5]

$$D_{WPD} = \sum_{i=1}^M \text{sign}(u_i) * |s_i| \quad (8)$$

If  $D_{WPD} > 0$  then a binary 0 is detected; otherwise a binary 1. The WPD also avoids multiplication. Error probability for WPD is given by [9]

$$\lim_{M \rightarrow \infty} P_e = Q \left( \frac{4E}{\pi \alpha N_0} \right)^{1/2} \quad (9)$$

Performance degradation of WPD, compared to DMF, is equal to 1.96 dB, and is independent of the signal shape [9].

The BMF detection is based on the detection parameter  $D_{BMF}$  given by [3]

$$D_{BMF} = \sum_{i=1}^M \text{sign}(u_i) * \text{sign}(s_i) \quad (10)$$

If  $D_{BMF} > 0$  then a binary 0 is detected; otherwise a binary 1. The BMF avoids both multiplication and analog-to-digital conversion. Error probability for BMF is given by [9]

$$\lim_{M \rightarrow \infty} P_e = Q \left( \frac{4E}{\pi \alpha N_0} \right)^{1/2} \quad (11)$$

where  $N_0/2$  refers to the two-sided power spectral density of the noise, and  $\alpha$  refers to the signal shape [9]. Performance degradation of the BMF compared to the DMF is equal to 1.96 + 10  $\log_{10} \alpha$ , and is dependent on the signal shape.

The DMF detection is based on the detection parameter  $D_{DMF}$  given by [13]

$$D_{DMF} = \sum_{i=1}^M v_i * s_i \quad (12)$$

If  $D_{DMF} > 0$  then a binary 0 is detected; otherwise a binary 1.

Error probability for DMF is given by [2]

$$\lim_{M \rightarrow \infty} P_e = Q \left( \frac{2E}{N_0} \right)^{1/2} \quad (13)$$

### III. ADDITIVE MIX OF ORTHOGONAL SINUSOIDAL SIGNALS

In this section, we introduce a concrete type of signal which is of interest for the analysis. We consider a specific form with  $U = 32$  bits per signal frame of duration  $T$ , and  $V = 1$  dbit (two bits) per carrier on the central frequency  $f_c = 55 * (15 + 2n)$ ;  $n = 1, \dots, 16$ . The analytic form of the signal is given by

$$s(t) = \sum_{k=1}^{N-16} \sin [2\pi f_c(t - kT) + \phi_{n,k}] \quad (14)$$

$$kT \leq t \leq (k+1)T$$

$$k = 0, 1, 2, \dots$$

Symbol  $\phi_{n,k}$  refers to the phase of the signal on the central frequency  $f_c$ , during the signal frame with the index  $k$ . Therefore,  $n$  refers to the channel number and  $k$  refers to one particular signaling interval. Phase  $\phi_{n,k}$  is given by

$$\phi_{n,k} = \frac{\pi}{4} * l$$

$$l = 0, \dots, 7$$

$$n = 1, \dots, 16$$

$$k = 0, 1, 2, 3, \dots$$

As already indicated, this type of signal has been widely used in data transmission over the HF radio [2], and a similar type of signal can be used in other transmission media. In this type of signal, the variance of sample values is relatively large. Signal detection is based on the set of in-phase  $\{\Phi_{n,k}\}$  and quadrature  $\{\Omega_{n,k}\}$  projections of the receiving signal, which is distorted and corrupted by noise. These in-phase and quadrature components are given by

$$\Phi_{n,k} = \int_{kT-t_1}^{kT+t_1+T_0} s(t) * \cos [2\pi f_c(t - kT) + \phi_{n,k-1}] dt \quad (16)$$

$$\Omega_{n,k} = \int_{kT-t_1}^{kT+t_1+T_0} s(t) * \sin [2\pi f_c(t - kT) + \phi_{n,k-1}] dt \quad (17)$$

$n = 1, \dots, 16$   
 $k = 0, 1, 2, 3, \dots$

Here  $t_1$  is related to the beginning of the signaling interval. In the case of digital realization based on  $J = 64$  samples, with the samples  $s(j)$ ,  $j = 0, 1, 2, \dots, 64$  being  $\Delta T = 1/(7040$  Hz) apart, we have

$$\Phi_{n,k} = \sum_{j=1}^{J-64} s(j) * \cos (2\pi f_c j + \phi_{n,k-1}) = \sum_{j=1}^{J-64} \Phi_{j,n,k} \quad (18)$$

$$\Omega_{n,k} = \sum_{j=1}^{J-64} s(j) * \sin (2\pi f_c j + \phi_{n,k-1}) = \sum_{j=1}^{J-64} \Omega_{j,n,k} \quad (19)$$

$n = 1, \dots, 16$   
 $k = 0, 1, 2, \dots$

Finally, the phase difference between the received signal carrier ( $\phi_{n,k}$ ) and the local oscillator ( $\phi_{n,k-1}$ ) is measured. The

# Hunt

MILUTINOVIC *et al.*: GRAS-BASED MICROPROCESSOR ARCHITECTURE FOR REAL-TIME

In the case of DO looping, as indicated in Fig. 5, the computation of the new value for the loop control variable is followed by both writing the new value back into the multiport data memory, and testing the condition. The longer of these two operations will determine the total execution time.

$$T_{DO} = \begin{cases} T_{GOTO} + T_{A/C}(K_{A/C}=1, K_B; N_{OPER} = N_{OPER}^{eff}); \\ (N_{G/RELA} + N_{G/BR}) * T_G > T_{MM} \\ T_{GOTO} + T_{A/C}(K_{A/C}=0; N_{OPER} = N_{OPER}^{eff}); \\ (N_{G/RELA} + N_{G/BR}) * T_G \leq T_{MM} \end{cases} \quad (15)$$

where  $N_{G/RELA}$  is the number of gate delays for the unit which determines the value of the HLL relation, and  $N_{OPER}^{eff} = \max \{(N_{OPER/I} + 1), N_{OPER/F}, (N_{OPER/S} + 1)\}$ . Symbols *I*, *F*, and *S* refer to INITIAL, FINAL, and STEP expressions in the primary control statement. By this we conclude the derivation of execution-time formulas for assignments and control constructs.

Now we concentrate on execution-time formulas for call/return and low-level I/O. We assume the same number of input and output ports of the multiport data memory ( $N_{MM}$ ), and certain number of input and output subroutine parameters ( $N_{PARA}$ ;  $N_{PARA} \neq N_{MM}$ ). Consequently,

$$T_{CALL/RETURN} = T_{CALL} + T_{RETURN} = 2 * \left[ T_{PM} + \left( \max \left\{ 1, \left\lceil \frac{N_{PARA}}{N_{MM}} \right\rceil \right\} - 1 \right) * \max \{ T_F, 2 * T_{MM} + T_G \} + \max [N_{G/BR} * T_G, \text{sgn}(N_{PARA}) * (2 * T_{MM} + T_G)] \right] \quad (16)$$

[Back...](#)

## Moving from Petaflops to Petadata

May 5, 2013

**VIEWPOINT: Moving from Petaflops to Petadata**

*M. Flynn<sup>||</sup>, O. Mencer<sup>†‡</sup>, V. Milutinovic<sup>†</sup>, G. Rakocevic<sup>§</sup>, P. Stenstrom<sup>Ⓓ</sup>, R. Trobec<sup>Ⓟ</sup>, M. Valero<sup>Ⓕ</sup>*

<sup>†</sup>Maxeler Technologies, <sup>||</sup>Stanford University, <sup>‡</sup>Imperial College London, <sup>†</sup>University of Belgrade, <sup>§</sup>Mathematical Institute of the Serbian Academy of Sciences and Arts in Belgrade, <sup>Ⓓ</sup>Chalmers University of Technology, <sup>Ⓟ</sup>Jožef Stefan Institute, <sup>Ⓕ</sup>Barcelona Supercomputing Centre

Communications of the ACM, Vol. 56 No. 5 May 2013, doi: 10.1145/2447976.2447989

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IF(2012)=3.80



# ACM Computing Surveys

From Wikipedia, the free encyclopedia

**ACM Computing Surveys** (CSUR) is a [peer reviewed scientific journal](#) published by the [Association for Computing Machinery](#). The journal publishes [survey articles](#) and tutorials related to [computer science](#) and [computing](#). It was founded in 1969; the first editor-in-chief was [William S. Dorn](#).<sup>[1]</sup>

In [ISI Journal Citation Reports](#), *ACM Computing Surveys* has the highest [impact factor](#) among all computer science journals.<sup>[2]</sup> In a 2008 ranking of computer science journals, *ACM Computing Surveys* received the highest rank "A\*"<sup>[3]</sup>

## See also [\[ edit \]](#)

- [ACM Computing Reviews](#)

## References [\[ edit \]](#)

- ↑ Dorn, William S. (1969). "Editor's Preview...". *ACM Computing Surveys*. **1** (1): 2–5. doi:10.1145/356540.356542.
- ↑ "Journal Citation Reports". *ISI Web of Knowledge*. Retrieved 2009-10-03. "JCR Science Edition 2008"; subject categories "COMPUTER SCIENCE, ...".
- ↑ "Journal Rankings". *CORE: The Computing Research and Education Association of Australasia*. July 2008. Archived from the original on 29 March 2010. Retrieved 2010-03-19..

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## ACM Computing Surveys

|                                  |                          |
|----------------------------------|--------------------------|
| <b>Abbreviated title (ISO 4)</b> | <i>ACM Comput. Surv.</i> |
| <b>Discipline</b>                | Computer science         |
| <b>Language</b>                  | English                  |
| <b>Edited by</b>                 | Sartaj K Sahni           |

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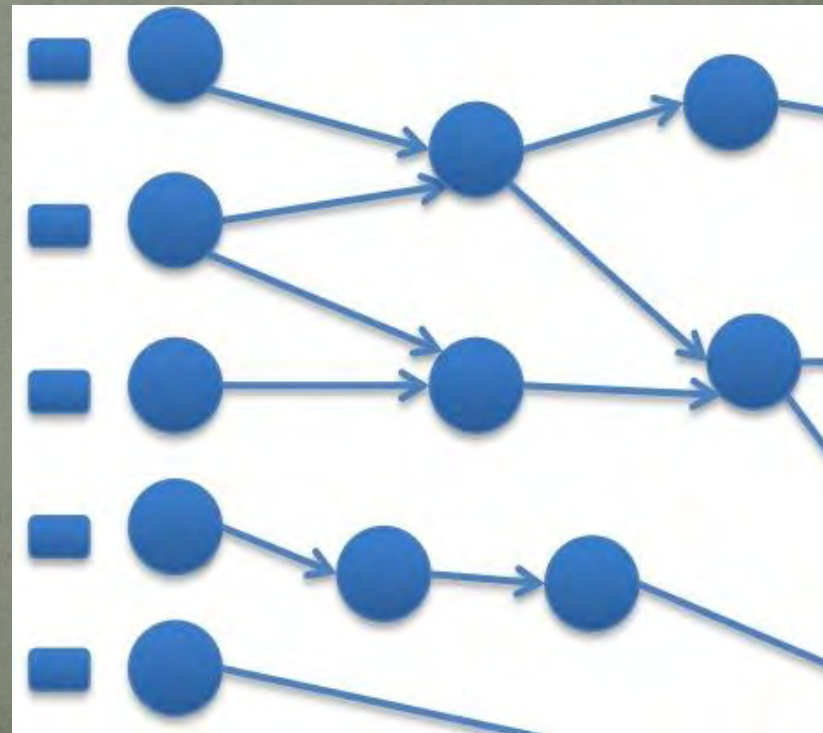
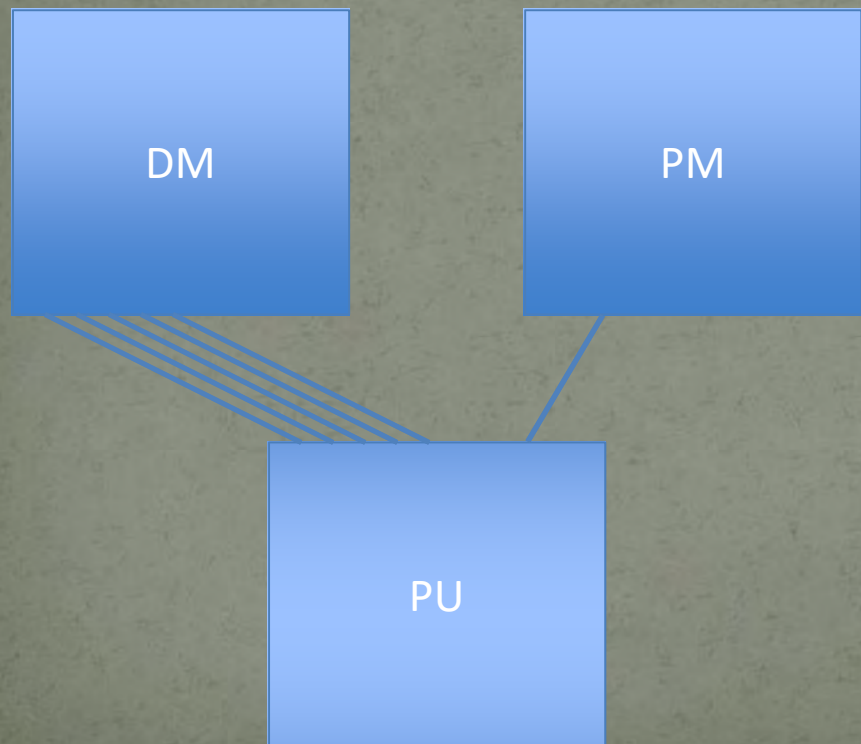
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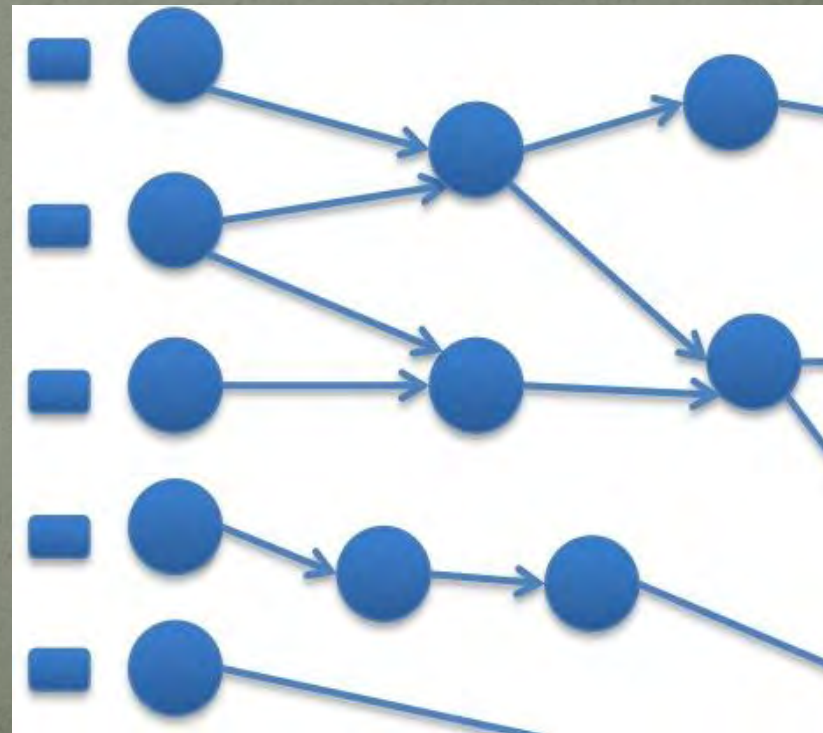
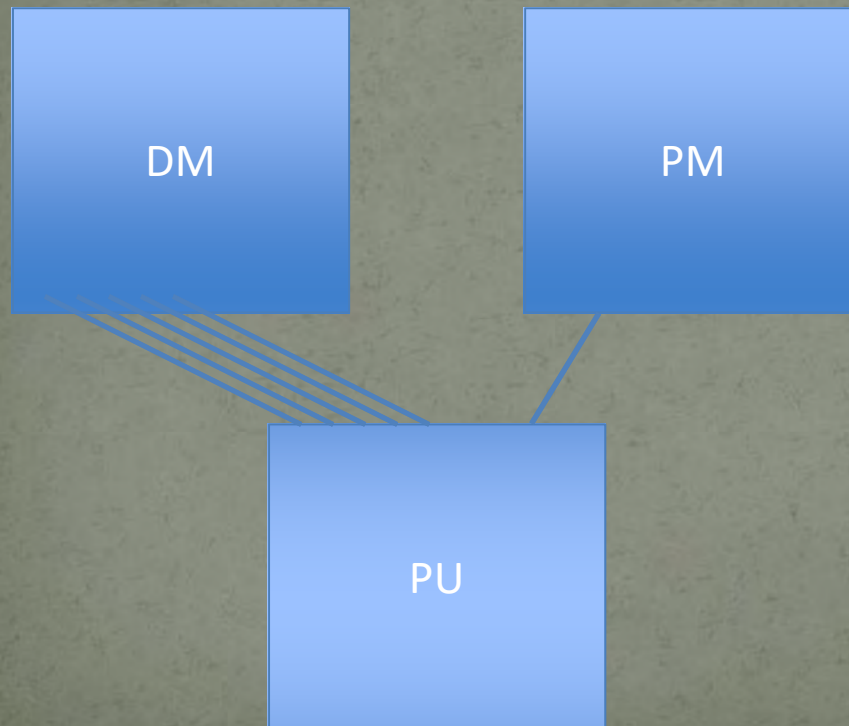
# Essence: Feynman Enabled by Prigogine

- “ TALU possible at zero power (Arithmetic+Logic)
- “ TCOMM not possible at zero power (MEM+MPS)



# Essence: Feynman

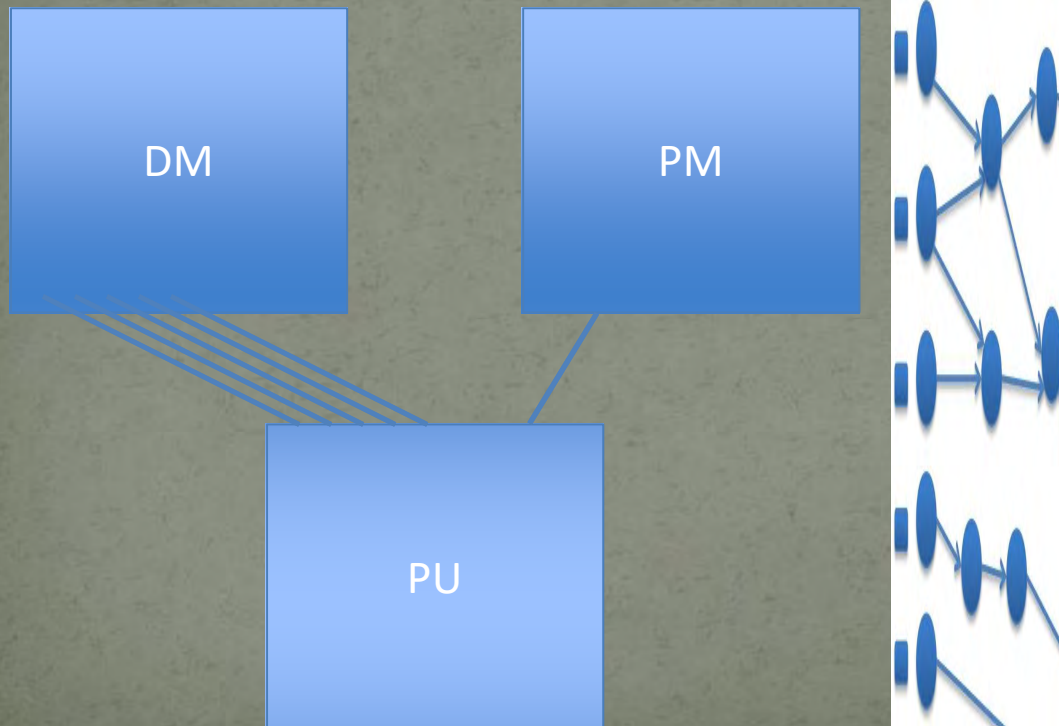
- “ TALU possible at zero power (Arithmetic+Logic)
- “ TCOMM not possible at zero power (MEM+MPS)





# Essence: Feynman

- “ TALU possible at zero power (Arithmetic+Logic)
- “ TCOMM not possible at zero power (MEM+MPS)



# Programming the Maxeler Technology Generic Acceleration Architecture

MaxJ, the Maxeler Java,

a DSL acting as a SuperSet of classical Java:

- A. A vector of built-in domain-specific classes
- B. Two sets of variables: SW + HW

MaxJ is a SubSet of OpenSPL,  
created by the Imperial-Stanford-Tokyo-Tsinghua consortium.

Possible Future Mutations of OpenSPL:

- MaxPython and/or MaxR  
(lower Kolmogorov complexity)
- MaxHaskell and/or MaxScala  
(easier extension to approximate computing).

# Approximate Computing for Better Precision: Kahneman

Note: Small approximations in one domain  
may bring large benefits in another domain

Example: Weather forecast

A 15-bit computational precision (rather than the 64-bit precision)  
may decrease the forecast precision for only 2%,  
and at the same time,  
may increase the grid precision 25 times,  
and the forecast precision at grid intersections up to  $10^4$ .

Easily doable in DataFlow, difficult to do in ControlFlow.

# Delayed Decision for Better Precision: Hunt

Note: Small latencies in time domain  
may bring large benefits in precision domains

Example: Optimal utilization of internal DataFlow pipelines

Compiler optimizations create internal pipelines  
that experienced DataFlow programmers know how to utilize

# BigDataAnalytics

Existing Maxeler-based publications:

20 [Size]  
20 [Power]  
20, 200 [Speedup]  
20 [Precision]

Applications

Ultimate aSoG-based future:

20-200 [Size]  
20-200 [Power]  
20, 200, 2000, 20000 [Speedup]  
20+ [Precision]

Architecture

Technology

40U: Good for Cloud

# Maxeler Dataflow Appliance

- ” Software Based Solution
- ” Dataflow Computing in the Datacentre



## The CPU

Conventional CPU cores and up to 6 DFEs with 288GB of RAM

1U: Good for Fog



## The Dataflow Appliance

Dense compute with 8 DFEs, 768GB of RAM and dynamic allocation of DFEs to CPU servers with zero-copy RDMA access



## The Networking Appliance

Intel Xeon CPUs and 4 DFEs with direct links to up to twelve 40Gbit Ethernet connections



MicroMAX.5: Good for Dew (Edge Processing of IoT Data)

# The Major Application Successes

## " Finances:

- " Credit derivatives
- " Risk assessment
- " Stability of economical systems
- " Evaluation of econo-political mechanisms

## " GeoPhysics:

- " Oil&Gas
- " Weather forecast
- " Astronomy
- " Climate changes

## " Science:

- " Physics
- " Chemistry
- " Biology
- " Genomics

## " Engineering: Synergy of all the Above (ML, etc...)

Innovation in Investment Banking Technology

# Field Programmable Gate Arrays (FPGAs)

A Field Programmable Gate Array (FPGA) is a silicon chip containing a matrix of configurable logic blocks (CLBs) that are connected through programmable interconnects. By combining optimized use of available silicon with fine-grained parallelism, sustained acceleration improvements of over 300x can be achieved across a range of vanilla and complex mathematical models. The current work is the first time that FPGA technology has been employed at this scale to accelerate computational performance anywhere in the finance industry.

**Power and Versatility**

- Can accelerate performance by between 100 and 1,000x across a range of mathematical models, with the ability to perform a task in less than a second
- Can be reprogrammed and precisely configured to compute exact algorithm(s) at the desired level of numerical accuracy required by any given application, unlike normal microprocessors whose design is fixed by the manufacturer
- Can be deeply pipelined to achieve maximum parallelism from arithmetic, algorithms and data streaming

**Key Business Challenges**

- Reduce the execution time of existing applications to meet business and regulatory demands
- Decrease cost of running existing applications and developing new ones
- Provide fast, cost-effective extra computational capacity to address problems that are currently inextricable
- Achieve a step-change improvement in price-performance and end-to-end compute time across many applications

**Key Benefits (Business/Clients)**

- Competitive advantage to valuation, execution, risk management and complex scenario analyses by speeding up existing applications
- Lower cost of existing applications as hardware costs can be reduced by a factor between 100 and 1,000
- Ability to perform previously difficult calculations, such as complex trading strategies or risk evaluations of global portfolio simulations.

**Technology Overview**

- Low clock speed chips
- Maximal usage of available silicon resources
- Acceleration through use of fine-grained parallelism
- Reconfigurable hardware
- Silicon configurable to fit algorithm

**LOB/Function(s) Impacted**

- Credit & Interest rates
- Equities & commodities
- Loan & mortgage modeling
- Finance & accounting
- High frequency trading
- Risk management & VaR

**Industry/External Recognition**

- Used by Cisco in all routers
- Simulation of real and theoretical systems
- Geophysics for oil and gas exploration
- Astrophysics & hydrodynamics
- Defense for cryptography
- Video games
- Genotyping

**Functionality Overview**

Double precision floating point-capable FPGAs became commercially available in 2002, but it was the arrival of the Virtex 5 and 6 series chips from market leader Xilinx that really provided the scale required for the development of production-grade accelerated solutions. Using FPGAs in high performance compute solutions provides distinct advantages over conventional CPU clusters.

**Operational Advantages**

- Significantly increases performance for two main types of applications: those based around highly complex mathematical models and those using simpler algorithms that can be massively parallelized
- Enables a dramatic increase in compute density per cubic meter by using FPGAs as computational accelerators
- Consumes around 1% of the power of a single CPU core

**Performance Improvements**

- Performance improvements in the range 200-300x faster than the existing CPU cores used on the Compute BackBone (CBB) have been achieved in credit and interest rates hybrids businesses
- In equities, direct market access can run risk and loan stock at wire speed (3.5 micro secs) using a low-latency FPGA solution
- Benchmarked average throughput for J.P. Morgan's existing 40-node hybrid FPGA machine of 984MFlops/watt/cubic meter
- Potential standing at the top of the Green-500 ecological global supercomputer performance table

**Development/Delivery**

**Timeline**

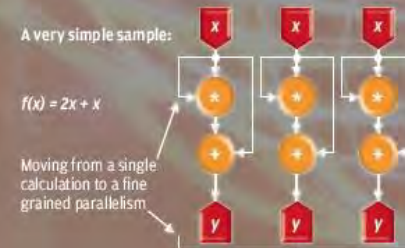
- Initial porting of an algorithm can vary from one to three months depending on complexity.
- Production capabilities then depend on the scale of the application and the scope and intensity of the testing and reconciliation cycle

**Partners**

- London-based Applied Analytics group: includes three technology and business specialists with extensive experience in developing and delivering high performance solutions across a range of asset classes, models and lines of business
- Maxeler Technologies: external consultants trained in Imperial College, Stanford and MIT research labs

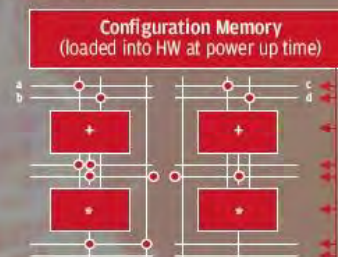
**FPGAs at Work**

- An algorithm is implemented as a special configuration of a general purpose electric circuit
- Connections between prefabricated wires are programmable
- Function of calculating elements is itself programmable
- FPGAs are two dimensional matrix-structures of configurable logic blocks (CLBs) surrounded by input/output blocks that enable communication with the rest of the environment



A slightly more complex example:

$$e = (a+b) * (c+d)$$



Migrating algorithms from C++ to FPGAs involves doing a Fourier Transform from time domain execution to spatial domain execution in order to maximize computational throughput. It's a paradigm shift to stream computing that provides acceleration of up to 1,000x compared to an Intel CPU.





The know-how needed for deep security!



Designed for educational use only using Maxeler Technologies' curve construction methodology. This tool uses delayed data and displayed results are indicative representations only.

Please hover your mouse pointer over column titles and links for further information.

| CME Ticker   | Bloomberg Ticker | DSF Pricing |        |          |            |              | Timestamp                 |
|--------------|------------------|-------------|--------|----------|------------|--------------|---------------------------|
|              |                  | Price       | Coupon | PV01     | NPV        | Implied Rate |                           |
| T1UM4<br>2Y  | CTPM4            | 100'057     | 0.750% | \$19.97  | \$179.69   | 0.6600%      | 4:00:03 PM CT<br>4/4/2014 |
| F1UM4<br>5Y  | CFPM4            | 100'115     | 2.000% | \$48.49  | \$359.38   | 1.9259%      | 4:00:03 PM CT<br>4/4/2014 |
| N1UM4<br>10Y | CNPM4            | 100'225     | 3.000% | \$90.16  | \$703.12   | 2.9220%      | 4:00:03 PM CT<br>4/4/2014 |
| B1UM4<br>30Y | CBPM4            | 102'270     | 3.750% | \$195.07 | \$2,843.75 | 3.6042%      | 4:00:03 PM CT<br>4/4/2014 |
| T1UU4<br>2Y  | CTPU4            | 100'085     | 1.000% | \$19.93  | \$265.62   | 0.8668%      | 4:00:03 PM CT<br>4/4/2014 |
| F1UU4<br>5Y  | CFPU4            | 100'110     | 2.250% | \$48.27  | \$343.75   | 2.1788%      | 4:00:03 PM CT<br>4/4/2014 |
| N1UU4<br>10Y | CNPU4            | 101'125     | 3.250% | \$89.55  | \$1,390.62 | 3.0948%      | 4:00:03 PM CT<br>4/4/2014 |
| B1UU4<br>30Y | CBPU4            | 106'020     | 4.000% | \$193.47 | \$6,062.50 | 3.6868%      | 4:00:03 PM CT<br>4/4/2014 |

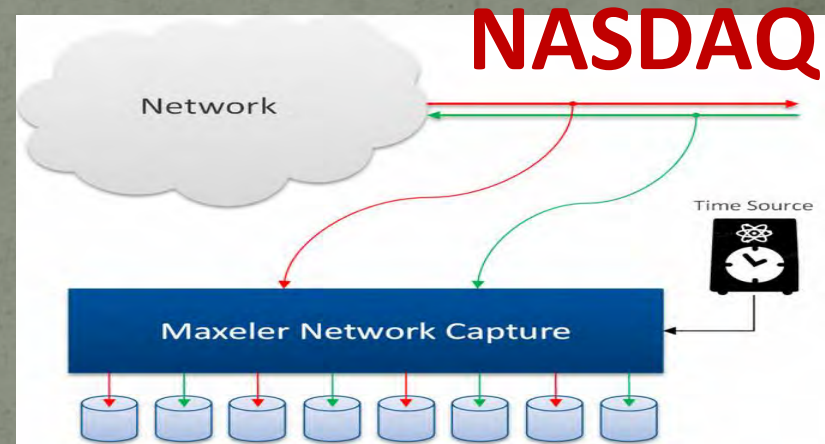
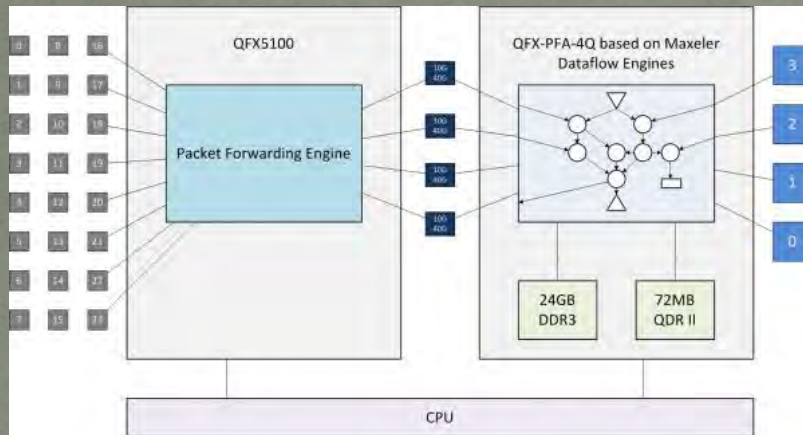
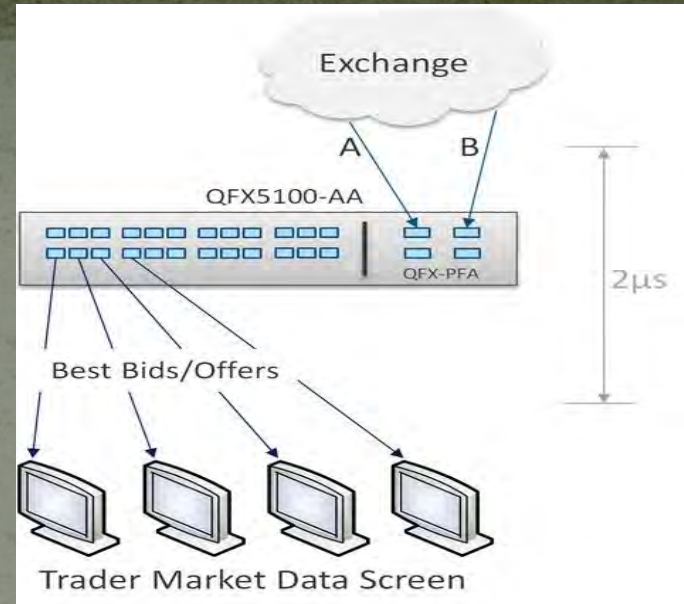
Quotes and analytics are updated every 15 minutes.

 Analytics powered by Maxeler Technologies®

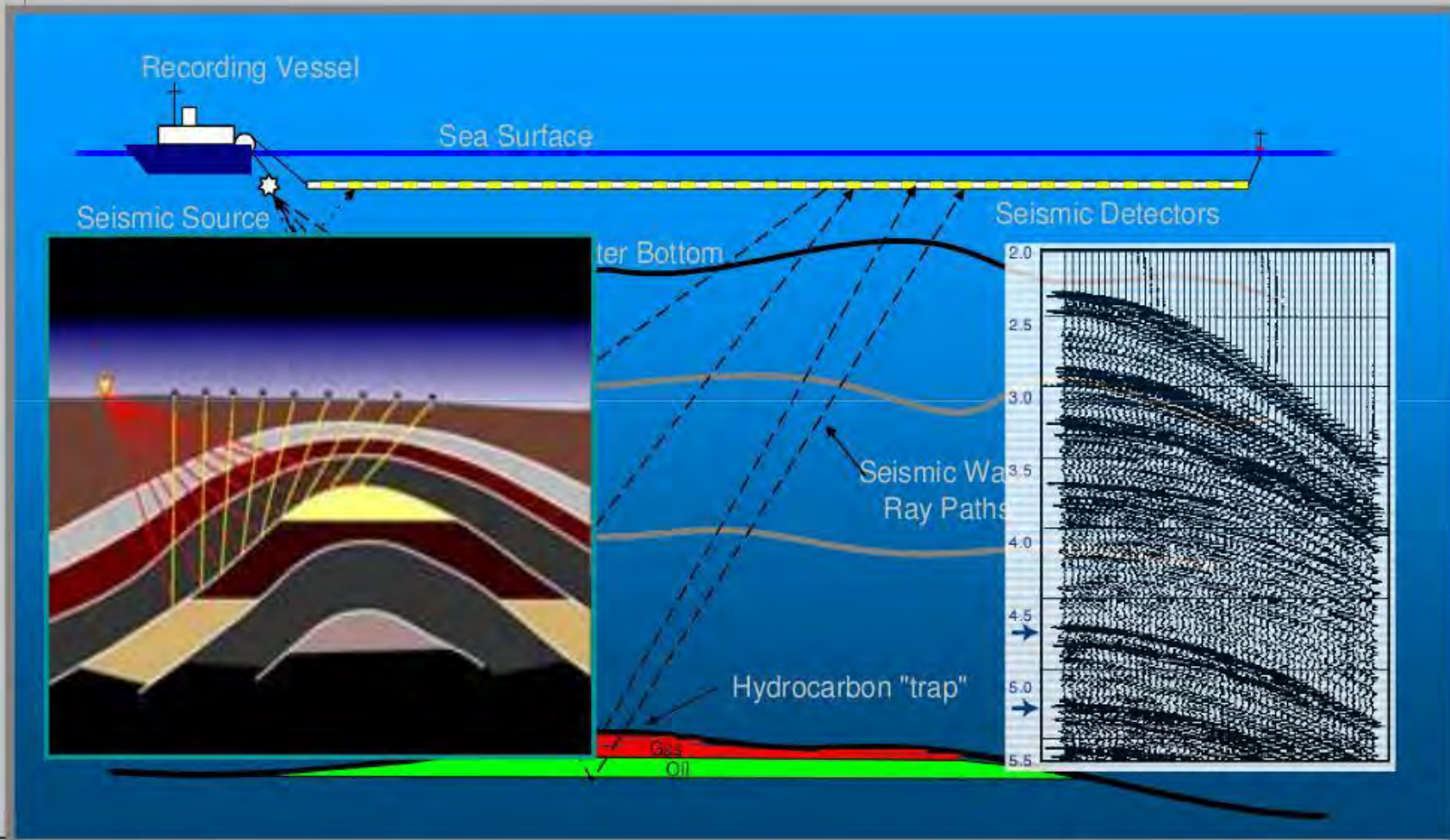
| Instrument         | CPU 1U-Node | Max 1U-Node   | Comparison |
|--------------------|-------------|---------------|------------|
| European Swaptions | 848,000     | 35,544,000    | 42x        |
| American Options   | 38,400,000  | 720,000,000   | 19x        |
| European Options   | 32,000,000  | 7,080,000,000 | 221x       |
| Bermudan Swaptions | 296         | 6,666         | 23x        |
| Vanilla Swaps      | 176,000     | 32,800,000    | 186x       |
| CDS                | 432,000     | 13,904,000    | 32x        |
| CDS Bootstrap      | 14,000      | 872,000       | 62x        |

30/60

# Juniper for Online Trading



# Seismic Data Acquisition



# Seismic Imaging



” Running on MaxNode servers

- 8 parallel compute pipelines per chip
- 10x less power: 150MHz vs 1.5GHz
- 30x faster than microprocessors

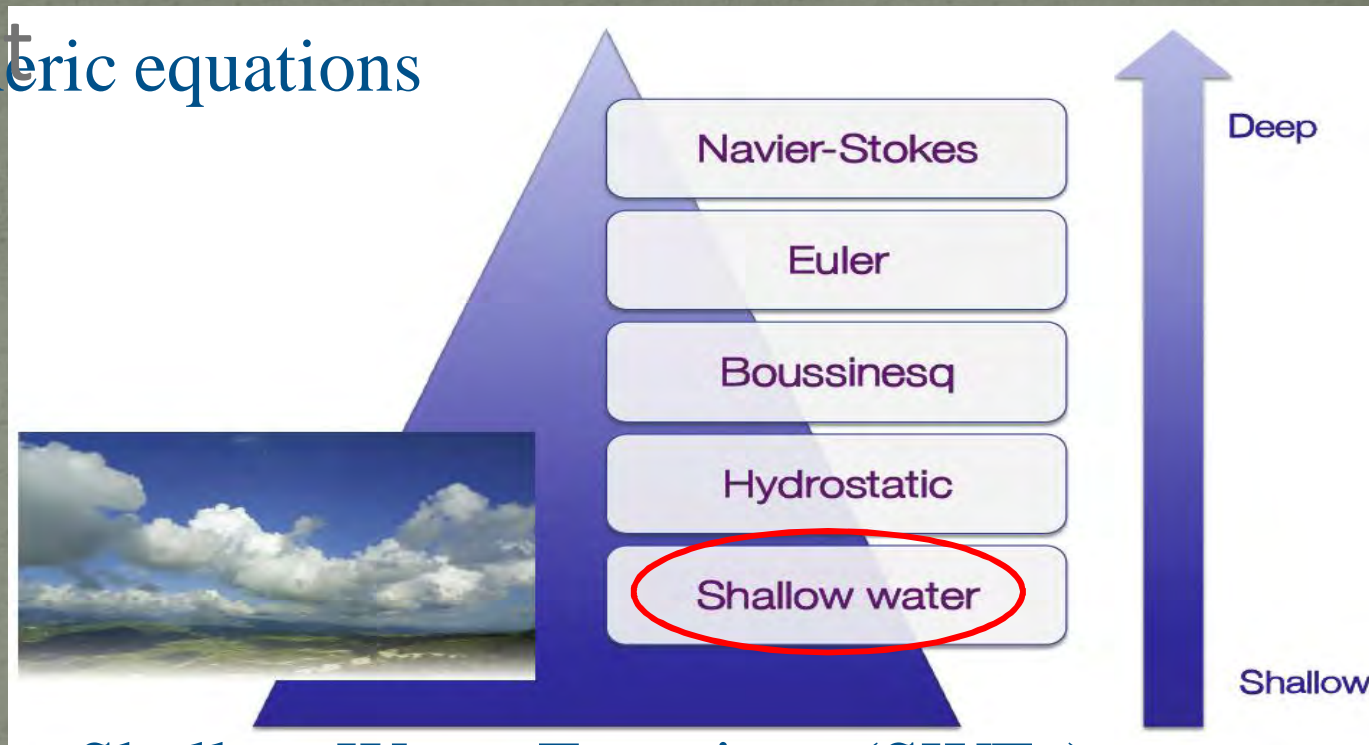
**An Implementation of the Acoustic Wave Equation on FPGAs**

T. Nemeth<sup>†</sup>, J. Stefani<sup>†</sup>, W. Liu<sup>†</sup>, R. Dimond<sup>‡</sup>, O. Pell<sup>‡</sup>, R.Ergas<sup>§</sup>

<sup>†</sup>Chevron, <sup>‡</sup>Maxeler, <sup>§</sup>Formerly Chevron, SEG 2008

# Global Weather Simulation: Size is

Relevant  
Atmospheric equations



Equations: Shallow Water Equations (SWEs)

$$\frac{\partial Q}{\partial t} + \frac{1}{\Lambda} \frac{\partial(\Lambda F^1)}{\partial x^1} + \frac{1}{\Lambda} \frac{\partial(\Lambda F^2)}{\partial x^2} + S = 0$$

[L. Gan, H. Fu, W. Luk, C. Yang, W. Xue, X. Huang, Y. Zhang, and G. Yang, Accelerating solvers for global atmospheric equations through mixed-precision data flow engine, FPL2013] Tsinghua 38

# Weather Model – Performance Gain

| Platform        | <u>Performance</u><br>( ) | Speedup |
|-----------------|---------------------------|---------|
| 6-core CPU      | 4.66K                     | 1       |
| Tianhe-1A node  | 110.38K                   | 23x     |
| Max Workstation | 468.1K                    | 100x    |
| MaxNode         | 1.54M                     | 330x    |

Meshsize:  $1024 \times 1024 \times 6$

MaxNode speedup over Tianhe node: 14 times

14x



# Weather Model -- Power Efficiency

| Platform        | <u>Power Efficiency</u><br>( ) | Speedup |
|-----------------|--------------------------------|---------|
| 6-core CPU      | 20.71                          | 1       |
| Tianhe-1A node  | 306.6                          | 14.8x   |
| Max Workstation | 2.52K                          | 121.6x  |
| MaxNode         | 3K                             | 144.9x  |

Meshsize:  $1024 \times 1024 \times 6$

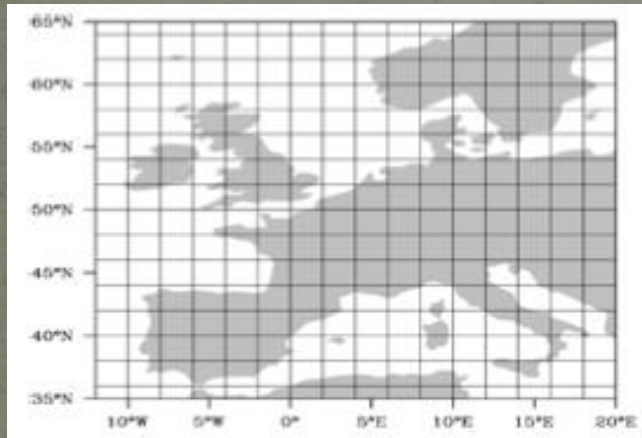
MaxNode is 9 times more power efficient

9 x

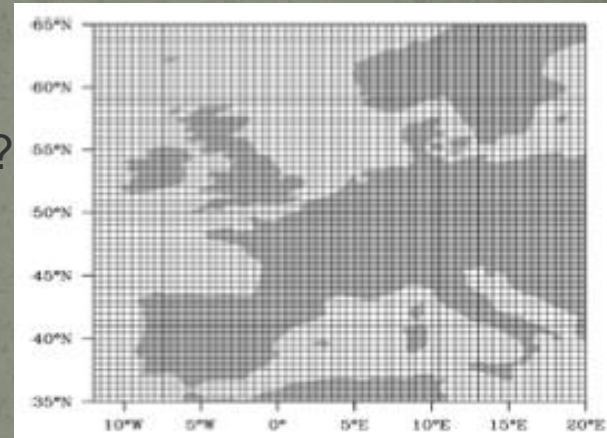
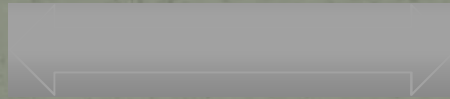




# Weather and Climate Models: Precision



Which one is better?



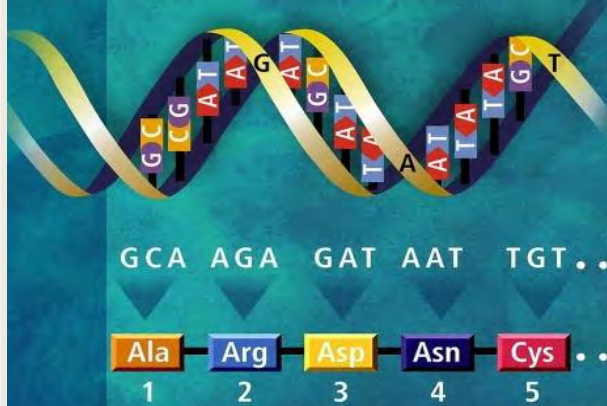
Finer grid and higher precision are obviously preferred  
but the computational requirements will increase ☹ Power usage → \$\$

What about using reduced precision? (15 bits instead of 64 double precision FP)



# Maxeler Running Smith Waterman

Smith Waterman Demo - Maxeler Technologies
[-] [X]



GCA AGA GAT AAT TGT...

Ala Arg Asp Asn Cys...

1 2 3 4 5

Query :  
UniRef50\_F2T2I7 Histone-lysine N-methyltransferase n=8 Tax=E (1280)

Best scores :

| Accession            | Protein Name                           | Length | SW   |
|----------------------|--|--------|------|
| sp Q1DR06 SET1_COCIM | Histone-lysine N-methyltransferase, H3 | (1271) | 4077 |
| sp Q2UMH3 SET1_ASPOR | Histone-lysine N-methyltransferase, H3 | (1229) | 3849 |
| sp Q4WNH8 SET1_ASPFU | Histone-lysine N-methyltransferase, H3 | (1241) | 3818 |
| sp Q5BOY5 SET1_EMENI | Histone-lysine N-methyltransferase, H3 | (1220) | 3683 |
| sp Q8X0S9 SET1_NEUCR | Histone-lysine N-methyltransferase, H3 | (1313) | 2299 |
| sp Q4I5R3 SET1_GIBZE | Histone-lysine N-methyltransferase, H3 | (1252) | 2150 |
| sp Q2GWF3 SET1_CHAGB | Histone-lysine N-methyltransferase, H3 | (1076) | 2089 |
| sp Q6BKL7 SET1_DEBHA | Histone-lysine N-methyltransferase, H3 | (1088) | 985  |
| sp Q6CEK8 SET1_YARLI | Histone-lysine N-methyltransferase, H3 | (1170) | 938  |
| sp Q5ABG1 SET1_CANAL | Histone-lysine N-methyltransferase, H3 | (1040) | 893  |

Best alignment :

```

MSRA SAGFADFFPTAPSVLQKKRSKAAQDRPKGKLGKLDHDDPQSSNPAPTAAATAAVTVTGVGVPGAEEGGASDNNNTNSDV
MSRAPAGFADFFPTAPSVLQKKRS-KAAQDR-HAA--NT--PKAADPLPNLGLSS-T-----PDIK-GGVG---TSAD-
HNNINSNNNKNNSSSHNTNINSNTQFDESAGAVARGDVMITPGDANGVGSSTSTGSS-VFSASILPQPLTTSNGITH
-NPVRAVGE-R--SAE-T-----T-L--A--L--GDTN---G-AT---SSSLSTGSSGFFSASA-P-PGVAKPNGISS
PHAL TPLTNTDSSPCKIASPSGQKS-IA-ATGEIVPTSRFVDDIK-A-TITPLQTPPTPRIQARPAAGNAPKGYKLTYPD
C-AL TPLTNTDSSPCKIESPLGSKSGSTDAAPQLAPTCEAHGGPEPVTITPLHTPPTPRVQARPANSEVKGHKITYPD
LERK-PLTKKRRKPOYEVFDTTED-EAPPADPRIAIAANYTRGAGCKQKTKYRPAFYILRPWPYDPA TSVGPGPPTQIIV
LDRKFR-SKARRRKPOYETFGVDDEKDPKCPDPRMAIAANYTRGAA CKQKTKYRTPYILRPWAYDPT TSVGPGPPTQIIV
TG YDPLTPLA PISALFSSF GDIAEIKNRTPNTGRFLGVCSIRYKDSRMFRGGP LLAQAARRAYLECKKEQRIGVRR
TGFDPLTPIA A ISALFSSF GDIGEINNRTDPM TGRFLGVCSIKYKDSRAFRGGISL SASQAVRRAYLECKKEQRIGRRI
QVSLDRDGVVSDRLVARIIGSQR-Q-----QEP-PPLVME-E-KM-----KSE-EQ--DNLPPPTAPKGPS-RK---PNM
RVELDRNGVVSGRMVAKLITAKAEFFPSLEESRKESVGDNDNRLPIGDGAKDNEQSKDNLPPSTAPKGPSGRSSLHPSL
LIPEGPRATMMKPPAPSLIEETPILOQIKRDPYIFIAHCYVPVLSTTIPHLERLKLFWNKSVRCDKTYGYYIIFDNSRRG
LAPDGPR A-VLKSPVPSRIEETPILOQIKRDPYIFIAHCYVPVLSTTIPHLERLKLFDWKA VRCDKTYGYYIIFENSRRG
                    
```

Performance : **812.0759** GCUPS

uniprot\_sprot.fasta

Number of sequences : 532224  
Number of residues : 188726448

Scoring matrix :  
BLOSUM62

Open Gap Penalty :

Stopping computation - please wait...

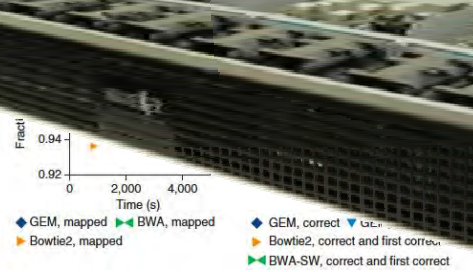
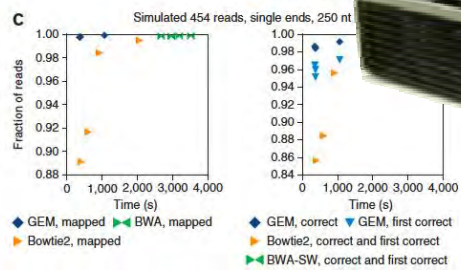
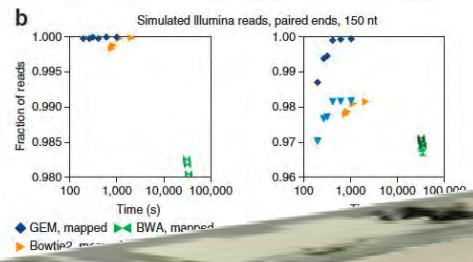
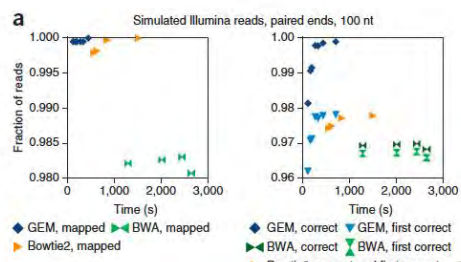
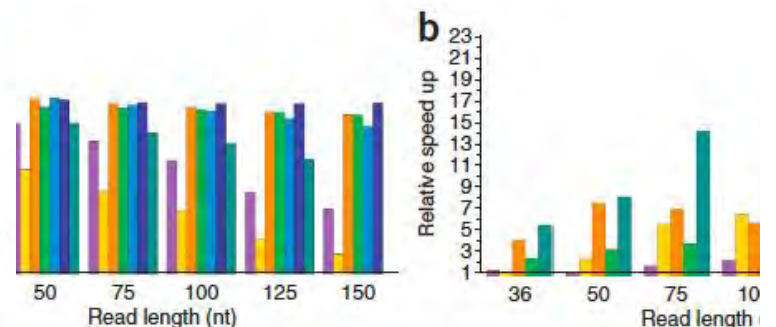
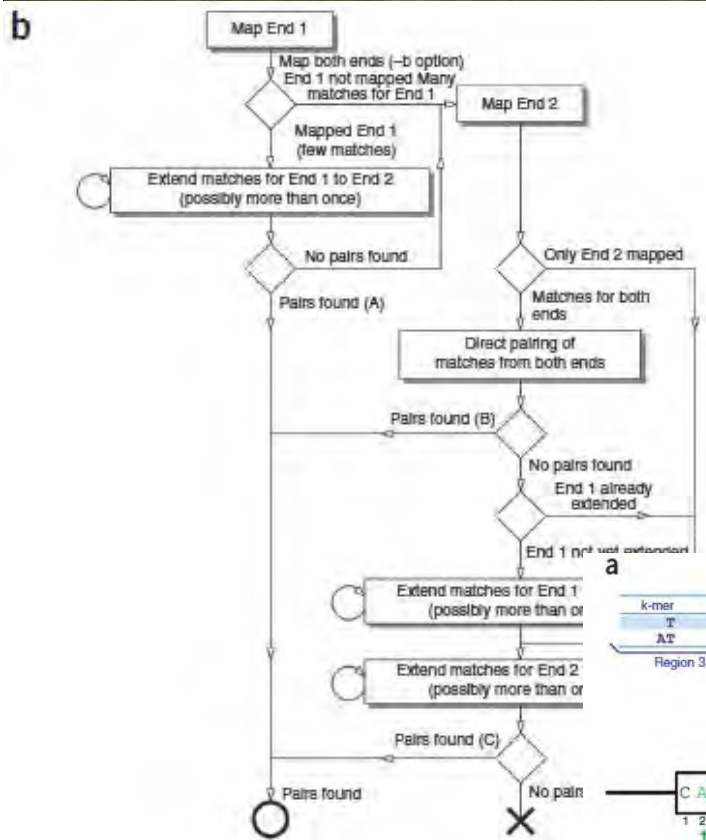
THE UNIVERSITY OF TOKYO

42

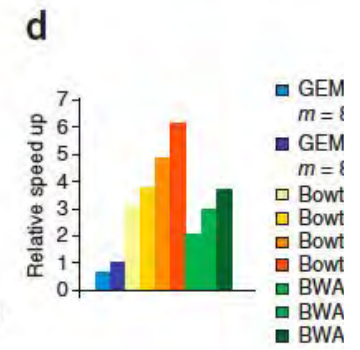
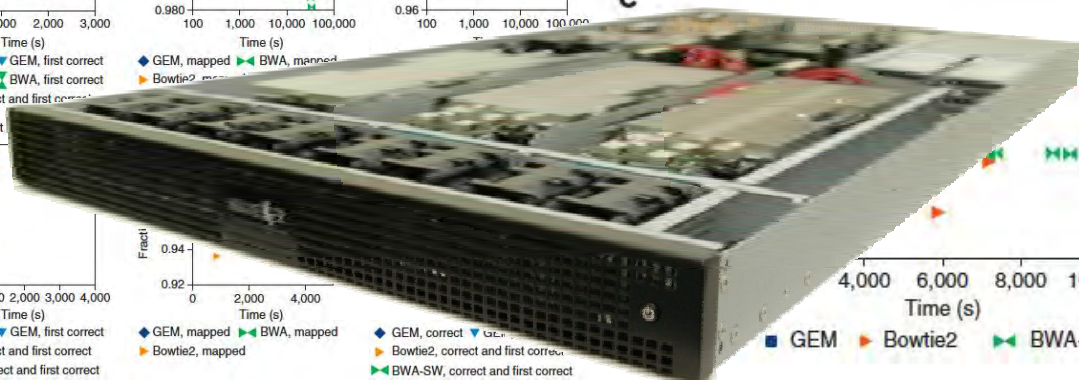
# The GEM mapper: fast, accurate and versatile alignment by filtration

Niederman-Wuensch

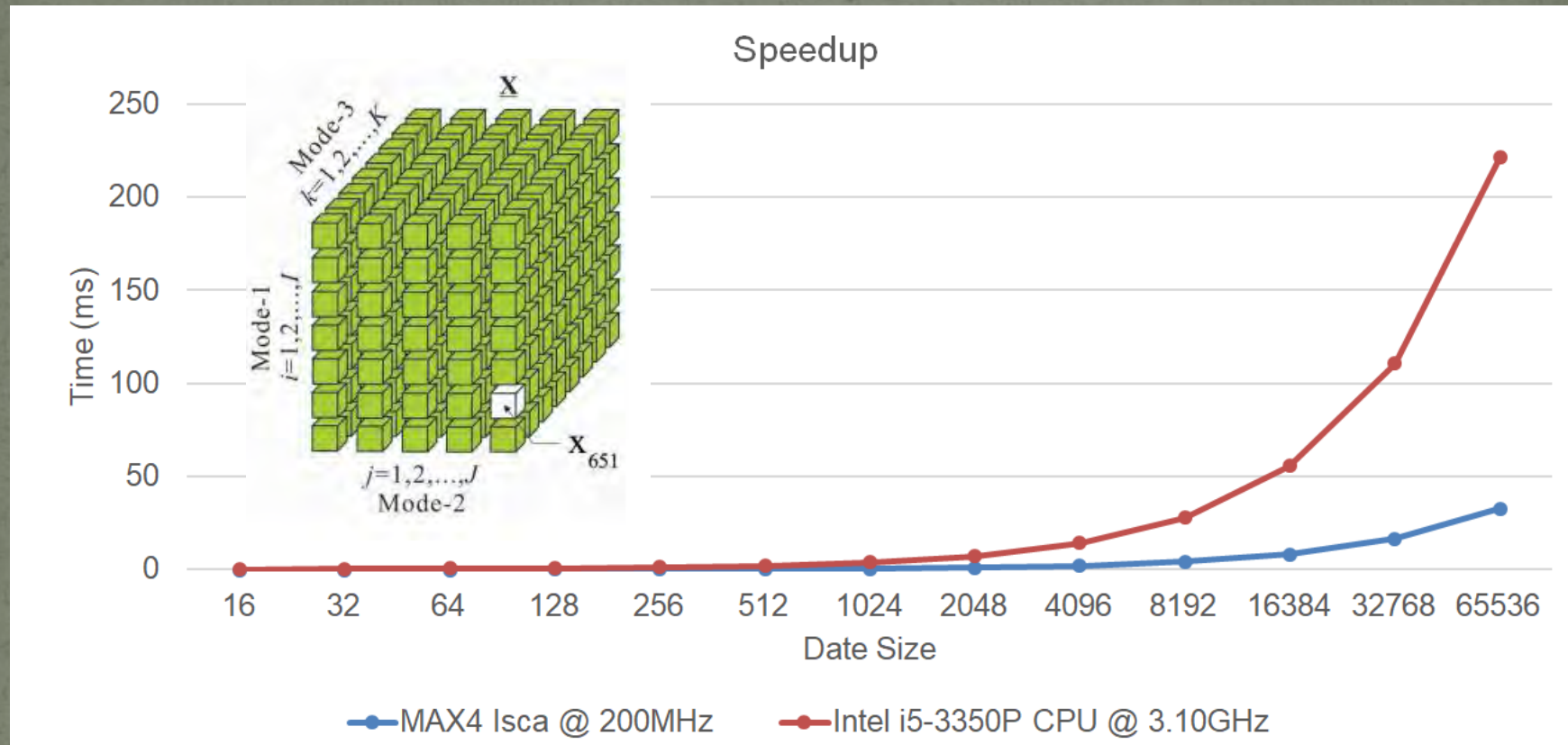
Santiago Marco-Sola<sup>1</sup>, Michael Sammeth<sup>1</sup>,  
Roderic Guigó<sup>2</sup> & Paolo Ribeca<sup>1,3</sup>



- SOAP2 ( $m = 3$ )
- Bowtie2 ( $m = 3$ )
- Bowtie2 (very-sensitive)
- GEM ( $m = 3$ )
- MrsFAST ( $m = 4\%$ )
- Bowtie2 ( $m = 4\%$ )
- GEM ( $m = 4\%$ ,  $e = 4\%$ )
- SOAP2 ( $m = 3$ )
- Bowtie2 (very-fast)
- MrsFAST ( $m = 4\%$ )



# Analysis of the Tensor Calculus Operations on DataFlow (PhD Thesis by Miloz Kotlar, on DataFlow-based Machine Learning)

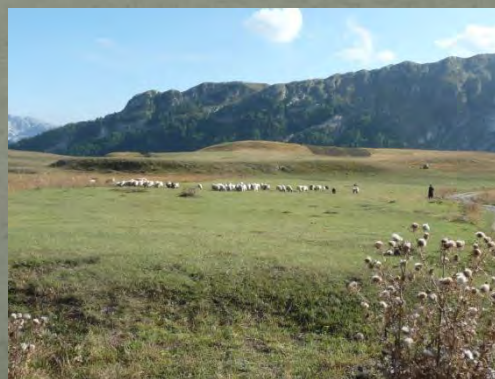
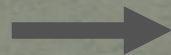


The speedup of **6.75x** achieved as early as for KiloData (Perceptron), with **10x** less on-chip transistors and the power savings of **4.6x**

# Conditions for the Y-Chart-Based Kernelization of Loops @ML

(PhD Thesis by Nenad Korolija, on the Mapping of Algorithms onto DataFlow)

|    |  |          |
|----|--|----------|
| 1. | BigData (RAM vs. STREAM)                 | $O(n^2)$ |
| 2. | Code reusability (WORO vs. WORM)         | +        |
| 3. | Overall application tolerance to latency | +        |
| 4. | Over 95% of run time in loops            | ++       |
| 5. | Reusability of the data in loops         | ++       |
| 6. | Potential for utilization of pipes       | $O(n)$   |



**Essentials for speedup:**  
algorithmic modifications,  
pipeline utilization,  
data choreography,  
decision making on precision

appgallery.maxeler.com/#/

appgallery

**3D FD Modeling**  
3D finite difference wave modeling.

Author: Maxeler London

★★★★★

CPU USE GUI VID  
SPUT \$ SAP MAP MAXI MAXA JDFE

**Bitcoin Miner**  
Bitcoin's proof-of-work is implemented by incrementing a nonce in a transaction block until the block header's hash

Author: Maxeler London

★★★★★

CPU USE GUI VID  
SPUT \$ SAP MAP MAXI MAXA JDFE

**Brain Network**  
Linear correlation analysis of brain images to detect brain activity.

Author: Maxeler London

★★★★★

CPU USE GUI VID  
SPUT \$ SAP MAP MAXI MAXA JDFE

**Fractal**  
Generate the Mandelbrot and Julia sets.

Author: Maxeler London

★★★★★

CPU USE GUI VID  
SPUT \$ SAP MAP MAXI MAXA JDFE

**Jacobi Solver**  
The Jacobi App implements a solver for equations of the type  $Ax=b$ , where A is constant but where we have a set

Author: Maxeler London

★★★★★

CPU USE GUI VID  
SPUT \$ SAP MAP MAXI MAXA JDFE

**N-Body Simulation**  
The N-Body App simulates interactions between N particles under gravitational forces in space. A particle's state

Author: Maxeler London

★★★★★

CPU USE GUI VID  
SPUT \$ SAP MAP MAXI MAXA JDFE

**Reverse Time Migration**  
Real time seismic monitoring of hydraulic fracturing sites, more efficient subsurface exploration and precision

Author: Maxeler London

★★★★★

CPU USE GUI VID  
SPUT \$ SAP MAP MAXI MAXA JDFE

**Single Step Monte-Carlo**  
Compute the expectation from a Monte Carlo simulation sampling over a basket of items that can be modelled through

Author: Maxeler London

★★★★★

CPU USE GUI VID  
SPUT \$ SAP MAP MAXI MAXA JDFE

**Smith Waterman Demo**  
Smith Waterman is a standard textbook algorithm for local gene sequence alignment. While it is impractical

Author: Maxeler London

★★★★★

CPU USE GUI VID  
SPUT \$ SAP MAP MAXI MAXA JDFE

**Classification**  
Cluster analysis or clustering is the task of grouping a set of objects in such a way that objects in the same group (called

Author: Maxeler Networking

★★★★★

CPU USE GUI VID  
SPUT \$ SAP MAP MAXI MAXA JDFE

appgallery.maxeler.co

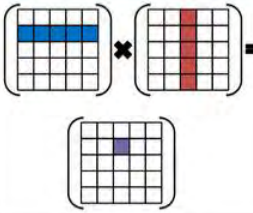
<http://www.mi.sanu.ac.rs/~appgallery.maxeler/>



**Black-Scholes Option Pricer**  
 This App uses a Monte-Carlo simulation for tail risk analysis. Given a horizon time, a set of up to 6 underliers and  
 Author: Maxeler Analytics  
 ★★★★★

$$r_{xy} = \frac{\sum x_i y_i - n \bar{x} \bar{y}}{(n-1) s_x s_y} = \frac{n \sum x_i y_i - \sum x_i \sum y_i}{\sqrt{n \sum x_i^2 - (\sum x_i)^2} \sqrt{n \sum y_i^2 - (\sum y_i)^2}}$$


**Correlation**  
 Correlation is a statistical measure that indicates the extent to which two or more variables fluctuate together  
 Author: Maxeler Analytics  
 ★★★★★



**Dense Matrix Multiplication**  
 A matrix is dense if most of its elements are non-zero. Multiplication involves a dot product between every row of  
 Author: Maxeler Analytics  
 ★★★★★



**Heston option pricer**  
 Monte Carlo options pricer.  
 Author: Maxeler Analytics  
 ★★★★★



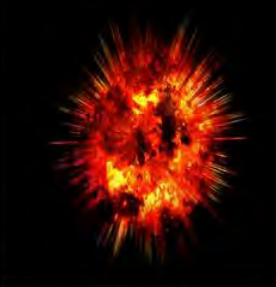
**Low-Latency HTTP Web-Server**  
 This App implements an HTTP Web-Server in a DFE. The App serves static webpages directly from LME  
 Author: Maxeler Belgrade  
 ★★★★★



**Non-Central Chi Square**  
 Non-Central Chi Square Distribution, that generate lots of sample from complex distribution.  
 Author: Maxeler California  
 ★★★★★

$\gamma \Gamma$

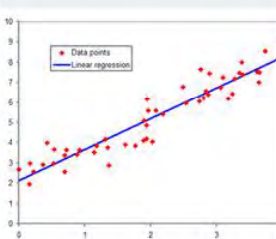
**Gamma Distribution**  
 Generate random numbers according to the Gamma statistical distribution, using the Gamma rejection method. As  
 Author: Maxeler Intern  
 ★★★★★



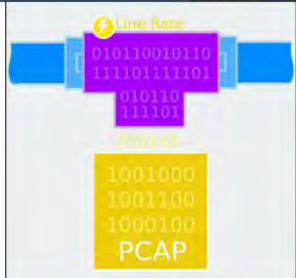
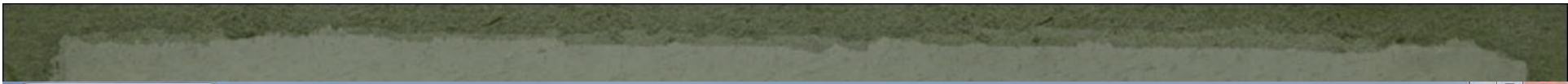
**Heat Equation**  
 Simulate heat spreading according to explicit methods, which is characterized by the following equation:  $T(p, t+1) = \dots$   
 Author: Maxeler Intern  
 ★★★★★



**Implicit Heat Equation**  
 Simulate heat spreading according to implicit methods, which is characterized by the following equations:  $b = T(p, t) \dots$   
 Author: Maxeler Intern  
 ★★★★★



**Linear Regression**  
 In statistics, linear regression is an approach for modeling the relationship between a scalar dependent variable and  
 Author: Maxeler Intern  
 ★★★★★

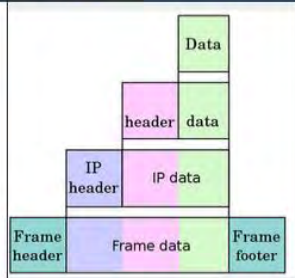


**High Speed Packet Capture**

Provides line-rate packet capture at bursts of up to 24GB in size. The application configures pairs of DFE S...

Author: Maxeler Networking

★★★★★



**Regex**

The Regex app takes a regular expression and builds a state machine to implement the regular expression...

Author: Maxeler Networking

★★★★★

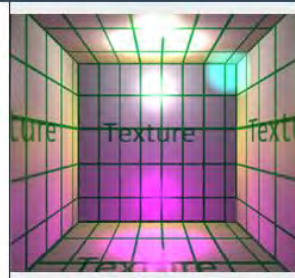


**JPEG Decoder**

The JPEG compression algorithm is at its best on photographs and paintings of realistic scenes with smooth variations...

Author: Marko Stupar

★★★★★

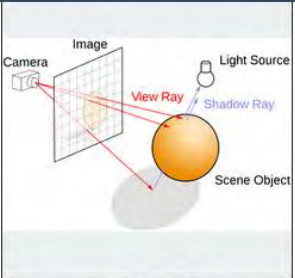


**Ray Casting**

In computer graphics, ray tracing is a technique for generating an image by tracing the path of light through pixels...

Author: Marko Stupar

★★★★★

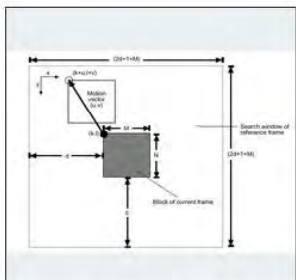


**Ray Tracing**

In computer graphics, ray tracing is a technique for generating an image by tracing the path of light through pixels...

Author: Marko Stupar

★★★★★

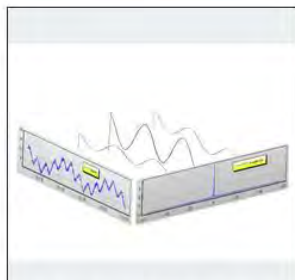
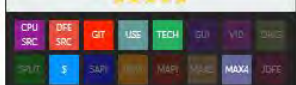


**Motion Estimation**

Motion Estimation is used in video encoding to describe a video frame by motion vectors from other frames...

Author: Maxeler Intern

★★★★★

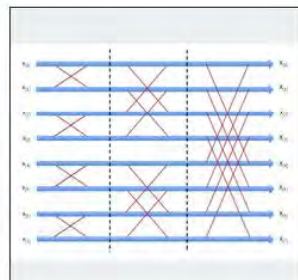
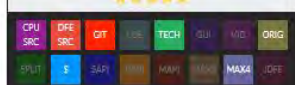


**Fast Fourier Transform 2D**

This application performs a 2D Fast Fourier Transform on a two dimensional array of complex numbers.

Author: Maxeler London

★★★★★



**Fast Fourier Transform 1D**

This application performs a one dimensional Fast Fourier Transform on a one dimensional array of complex numbers.

Author: Maxeler London

★★★★★

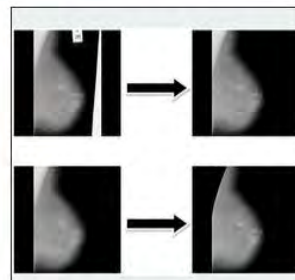


**Hybrid Coin Miner**

A coin miner application that can mine SHA-256 based coins and Scrypt based coins simultaneously.

Author: Maxeler London

★★★★★



**Breast Mammogram ROI Extraction**

This App extracts the region of interest from breast mammogram images. Basically, this app removes pectoral muscles...

Author: Faculty of Engineering, University of Kragujevac, BioIRC Ltd Kragujevac

★★★★★





"But I don't want to go among mad people," Alice remarked.  
 "Oh, you can't help that," said the Cat: "we're all mad here. I'm mad. You're mad."  
 "How do you know I'm mad?" said Alice.  
 "You must be," said the Cat, "or you wouldn't have come here."  
 - Lewis Carroll, Alice in Wonderland

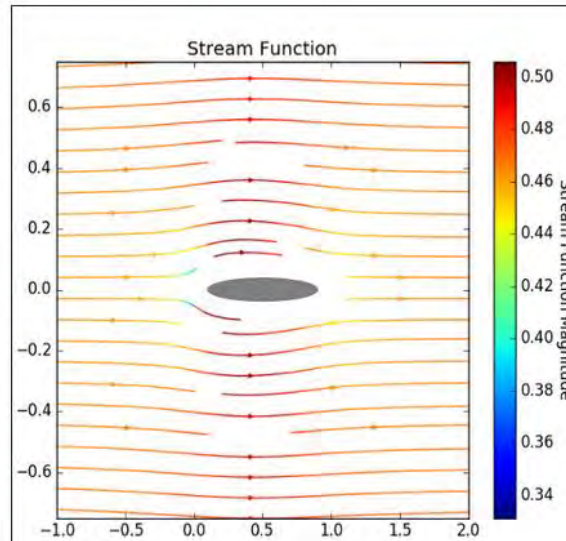
### Lz-77

An implementation of Lz77 compression algorithm. Performance: Throughput: 8 input bytes per cycle clock Compression

Authors: Bisheng Huang, Xinyu Niu



|         |         |      |      |      |      |      |      |
|---------|---------|------|------|------|------|------|------|
| CPU SRC | DFE SRC | GIT  | USE  | TECH | GUI  | VID  | ORIG |
| SPLIT   | \$      | SAPI | DAPI | MAPI | MAX3 | MAX4 | JDFE |



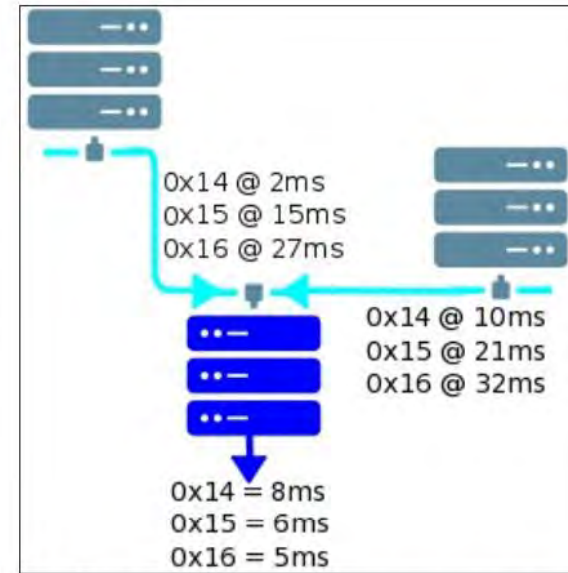
### Unstructured Finite Volume

The Airfoil application demonstrates the capability of Maxeler Dataflow Engines to perform Unstructured Mesh

Author: David Packwood



|         |         |      |      |      |      |      |      |
|---------|---------|------|------|------|------|------|------|
| CPU SRC | DFE SRC | GIT  | USE  | TECH | GUI  | VID  | ORIG |
| SPLIT   | \$      | SAPI | DAPI | MAPI | MAX3 | MAX4 | JDFE |



### Network Latency Measurement

An application to measure the latency between two network connections by sending in identical packets and

Author: Kyle Wallpe

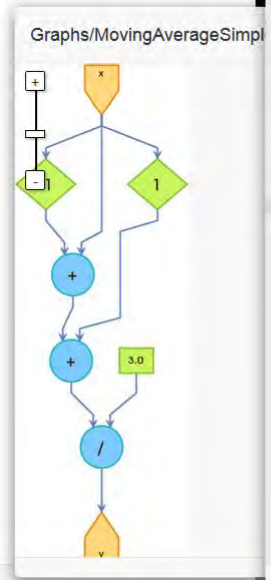


|         |         |      |      |      |      |      |      |
|---------|---------|------|------|------|------|------|------|
| CPU SRC | DFE SRC | GIT  | USE  | TECH | GUI  | VID  | ORIG |
| SPLIT   | \$      | SAPI | DAPI | MAPI | MAX3 | MAX4 | JDFE |

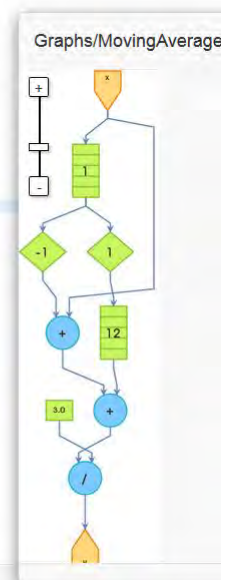


webide.maxeler.com  
<https://maxeler.mi.sanu.ac.rs>

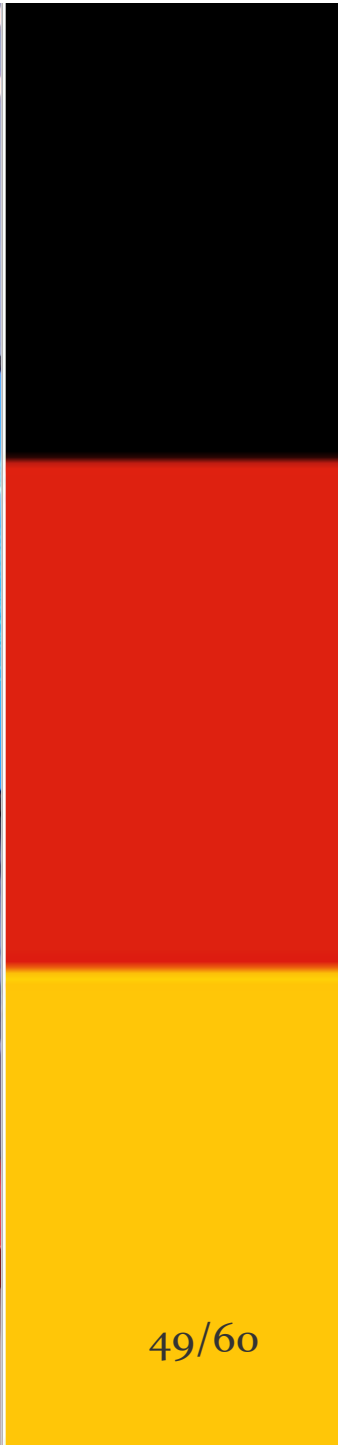
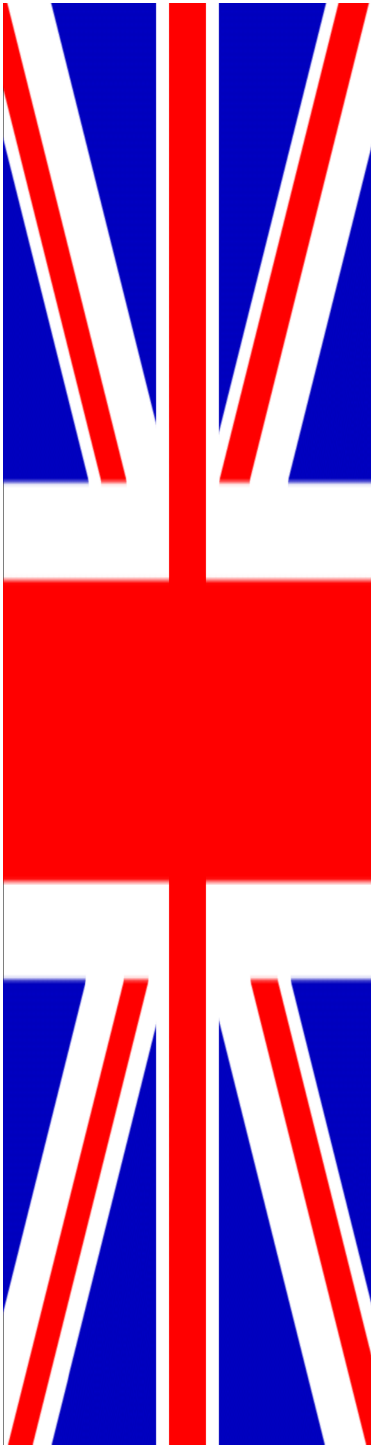
```
CPUCode/MovingAverageSimpleCpuCode.c  
Save Undo Redo Settings  
1-  
2-  
3-  
4-  
5-  
6-  
7-  
8-  
9-  
10-  
11-  
12-  
13-  
14-  
15-  
16-  
17-  
18-  
19-  
20-  
21-  
22-  
23-  
24-  
/**  
 * Document: MaxCompiler Tutorial (maxcompiler-tutorial)  
 * Chapter: 3 Example: 1 Name: Moving Average Simple  
 * MaxFile name: MovingAverageSimple  
 * Summary:  
 * CPU code for the three point moving average design.  
 */  
#include "Maxfiles.h" // Includes .max files  
#include <MaxSLICInterface.h> // Simple Live CPU interface  
float dataIn[8] = { 1, 0, 2, 0, 4, 1, 8, 3 };  
float dataOut[8];  
int main()  
{  
    printf("Running DFE\n");  
    MovingAverageSimple(8, dataIn, dataOut);  
    for (int i = 1; i < 7; i++) // Ignore edge values  
        printf("dataOut[%d] = %f\n", i, dataOut[i]);  
    return 0;  
}
```



```
EngineCode/src/movingaveragesimple/MovingAverageSimpleKernel.maxj  
Save Undo Redo Settings  
1-  
2-  
3-  
4-  
5-  
6-  
7-  
8-  
9-  
10-  
11-  
12-  
13-  
14-  
15-  
16-  
17-  
18-  
19-  
20-  
21-  
22-  
23-  
24-  
25-  
26-  
27-  
28-  
29-  
/**  
 * Document: MaxCompiler Tutorial (maxcompiler-tutorial)  
 * Chapter: 3 Example: 1 Name: Moving Average Simple  
 * MaxFile name: MovingAverageSimple  
 * Summary:  
 * Computes a three point moving average over the input stream  
 */  
package movingaveragesimple;  
import com.maxeler.maxcompiler.v2.kernelcompiler.Kernel;  
import com.maxeler.maxcompiler.v2.kernelcompiler.KernelParameters;  
import com.maxeler.maxcompiler.v2.kernelcompiler.types.base.DFEVar;  
class MovingAverageSimpleKernel extends Kernel {  
    MovingAverageSimpleKernel(KernelParameters parameters) {  
        super(parameters);  
        DFEVar x = io.input("x", dfeFloat(8, 24));  
        DFEVar prev = stream.offset(x, -1);  
        DFEVar next = stream.offset(x, 1);  
        DFEVar sum = prev + x + next;  
        DFEVar result = sum / 3;  
        io.output("y", result, dfeFloat(8, 24));  
    }  
}
```







# MultiCore

DualCore?

Which way are the horses going?



# ManyCore

“ Is it possible  
to use 2000 chicken instead of two horses?”

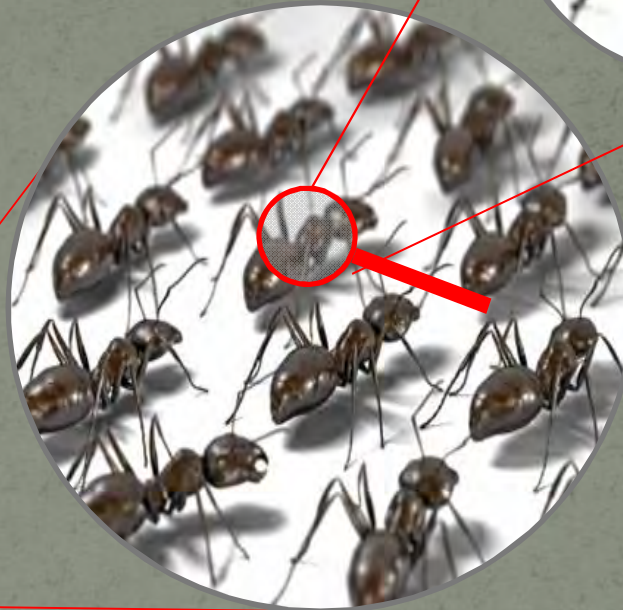
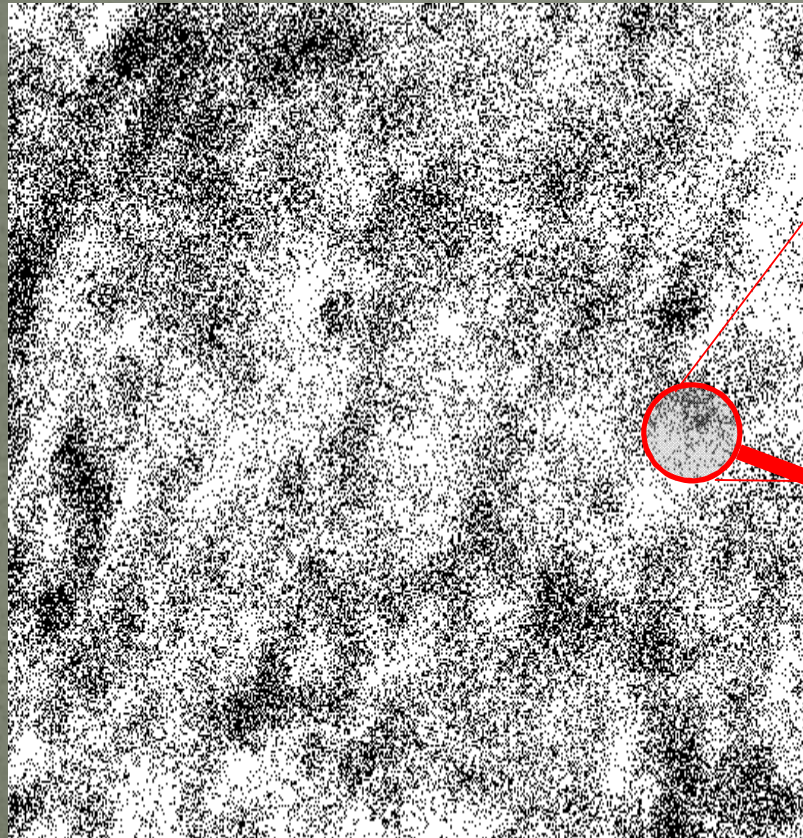


?  
==



What is better, real and anecdotic?

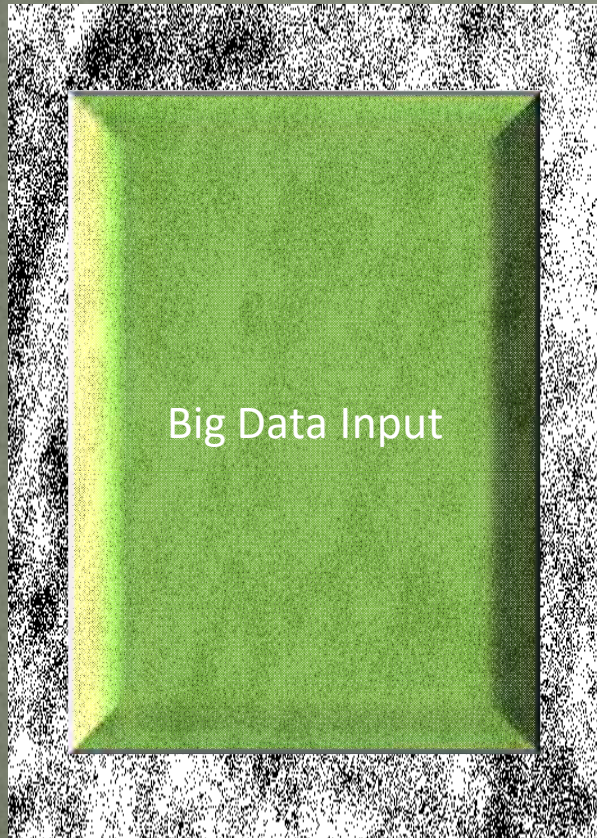
# DataFlow



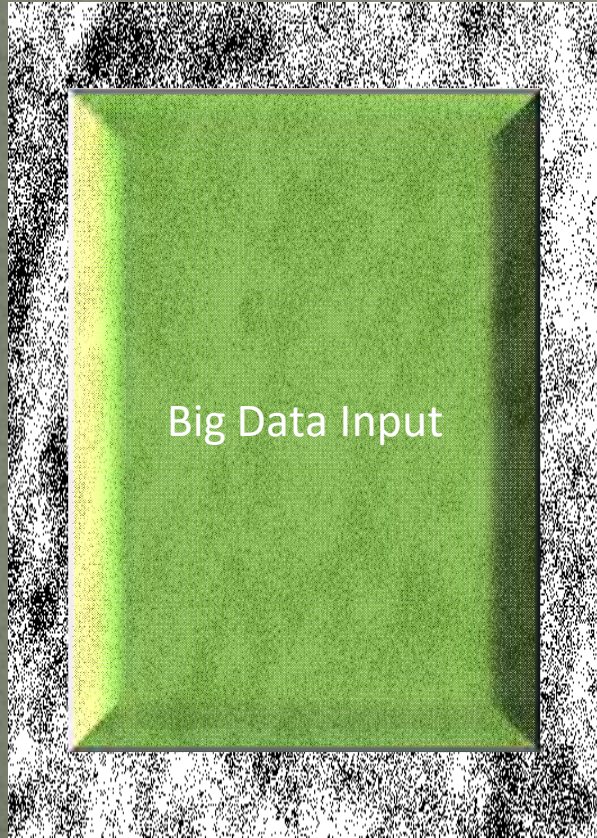
How about 2 000 000  
ants?



# DataFlow



# DataFlow

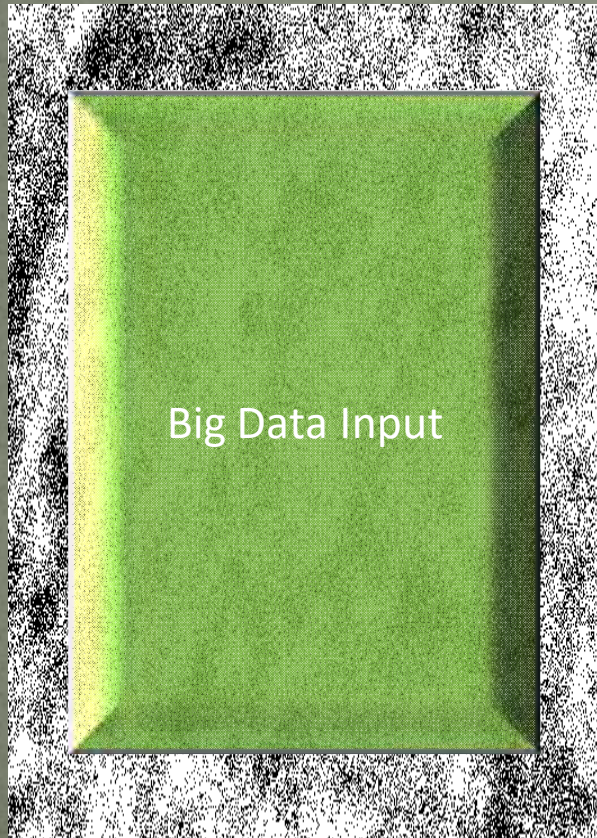


aSoG



# DataFlow

Bronto



aSoG

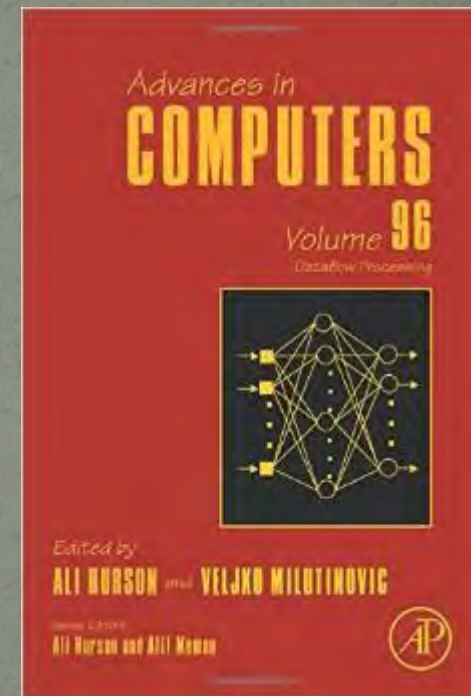


Marmelade

# An Edited Book Covering the Applications

- ❑ <http://www.amazon.com/Dataflow-Processing-Volume-Advances-Computers/dp/0128021349>
- ❑ <http://www.elsevier.com/books/dataflow-processing/milutinovic/978-0-12-802134-7>

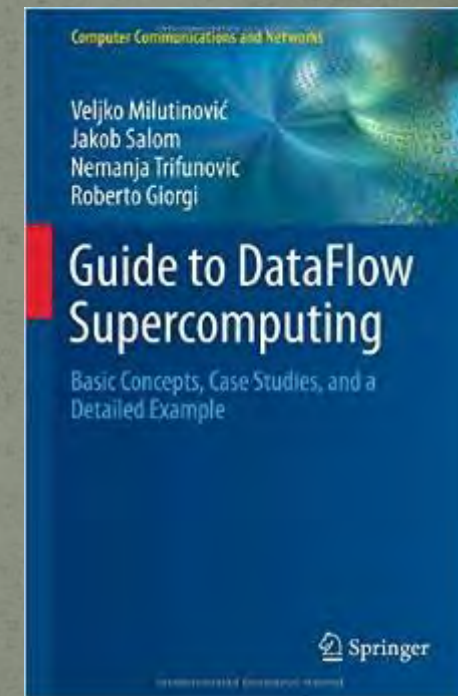
Indexed by: WoS (SCI)



Contributions welcome for the follow-ups: Vol. 102 + Vol. 104 + etcõ

# An Original Book Covering the Essence

- ❑ <http://www.amazon.com/Guide-DataFlow-Supercomputing-Concepts-Communications/dp/3319162284>
- ❑ <http://www.springer.com/gp/book/9783319162287>



The first source to use the term the Feynman Paradigm in contrast with the Von Neumann Paradigm



## CLOUD // SOFTWARE AS A SERVICE

### NEWS

6/27/2014  
10:09 AM

## Google I/O: Hello Dataflow, Goodbye MapReduce



Charles  
Babcock  
News

Connect Directly



4

[COMMENTS](#)  
[COMMENT NOW](#)

Google introduces Dataflow to handle streams and batches of big data, replacing MapReduce and challenging other public cloud services.

Google I/O this year was overwhelmingly dominated by consumer technology, the end user interface, and extension of the Android universe into a new class of mobile devices, the computer you wear on your wrist.

At the same time, there were one or two enterprise-scale data handling and cloud computing gems scattered among all the end user announcements.



**Hadoop Jobs: 9 Ways To  
Get Hired**

*(Click image for larger view and  
slideshow.)*



**Alibaba recently did the same!**



# Intel says logic is faster than GPUs

Home News In Depth Products & Suppliers Magazine Videos Blogs Events About Us

Home Technology Article **Alibaba recently claimed the same!**

Comment 15 Share 34 Tweet 34 Share 1 Share 622 share 994

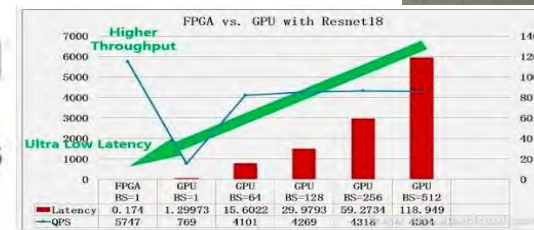
## Intel's Programmable Systems Group takes its first step towards FPGA based system in package portfolio

Speaking in 2012, Danny Biran – then Altera’s senior VP for corporate strategy – said he saw a time when the company would be offering ‘standard products’ – devices featuring an FPGA, with different dice integrated in the package. “It’s also possible these devices may integrate customer specific circuits if the business case is good enough,” he noted.

There was a lot going on behind the scenes then; already, Altera was talking with Intel about using its foundry service to build ‘Generation 10’ devices, eventually being acquired by Intel in 2015.

Now the first fruit of that work has appeared in the form of Stratix 10 MX. Designed to meet the needs of those developing high end communications systems, the device integrates stacked memory dice alongside an FPGA die, providing users with a memory bandwidth of up to 1Tbyte/s.

28 June 2016



Jordan Inkeles, Altera's director of product marketing for high end FPGAs

# QoL

Maxeler is one of the Top 10 HPC projects  
to impact QoL in the World :)

Scientific Computing

[[www.scientificcomputing.com/articles/2014/11](http://www.scientificcomputing.com/articles/2014/11)]

by

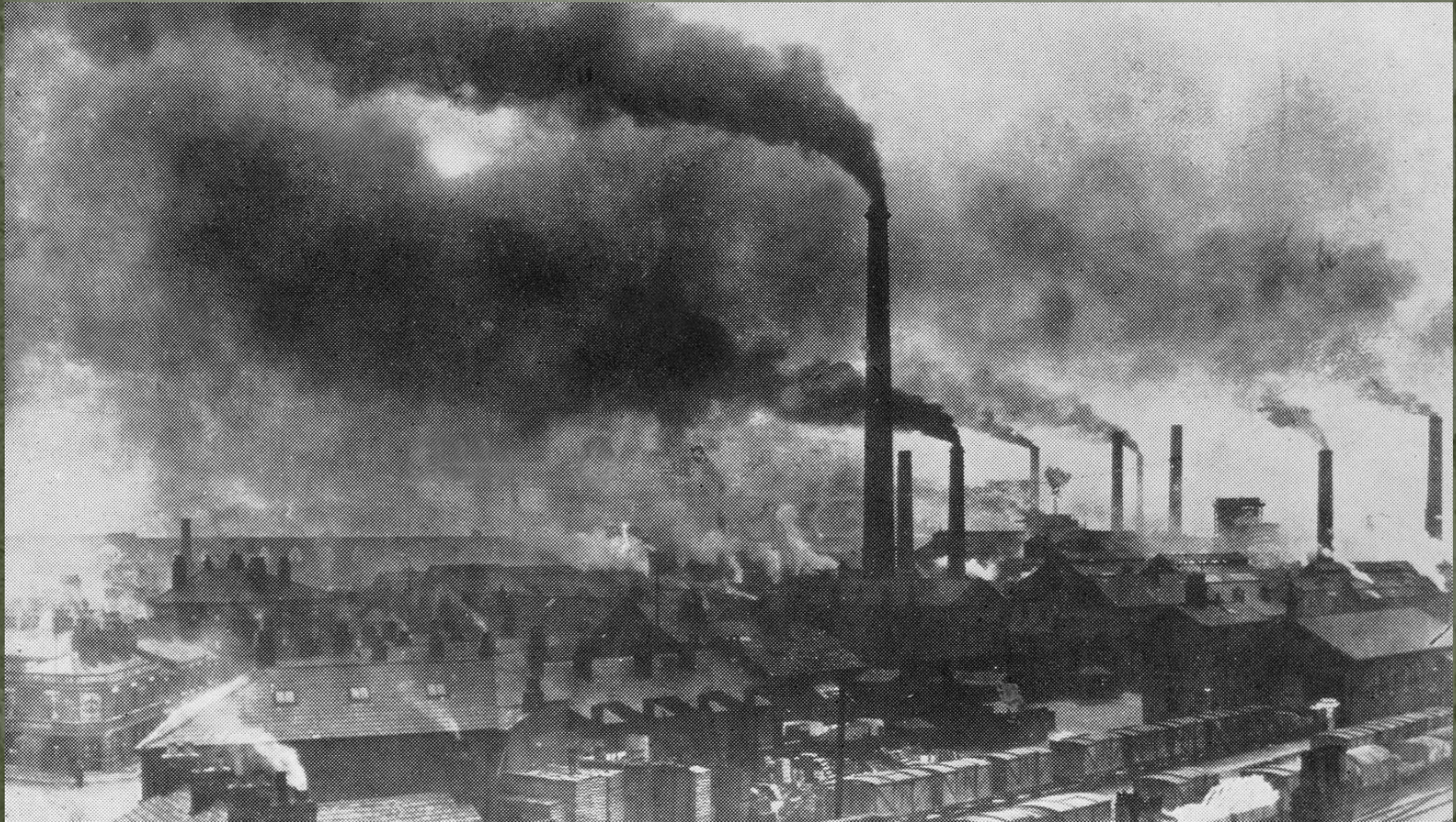
Don Johnson

of

Lawrence Livermore National Labs  
[[editor@ScientificComputing.com](mailto:editor@ScientificComputing.com)]



# How About QoL?



# DataFlow

SW

HW

AW

# Essence of the Paradigm:

For Big Data algorithms  
and for the same hardware price as before,  
achieving:

- a) speed-up, 20-200
- b) monthly electricity bills, reduced 20 times
- c) size, 20 times smaller
- d) precision, X times better

The major issues of engineering are: design cost and design complexity.

Remember, economy has its own rules: production count and market demand!

# Why is DataFlow so Much Faster?

” Factor: 20 to 200

MultiCore/ManyCore



Machine Level Code

DataFlow



Gate Transfer Level

# Why are Electricity Bills so Small?

” Factor: 20

MultiCore/ManyCore

DataFlow

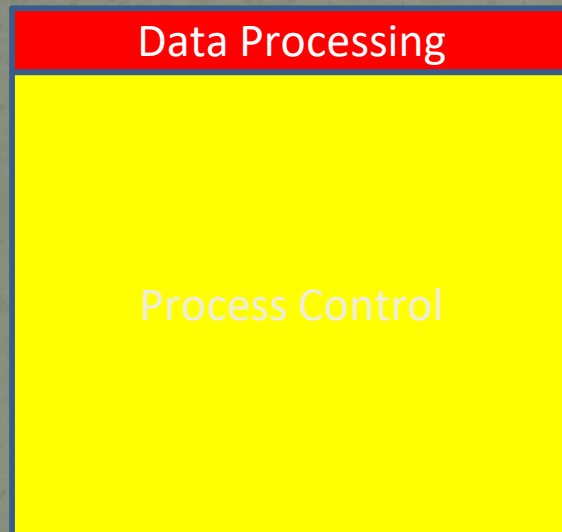


$$P = kfU^2$$

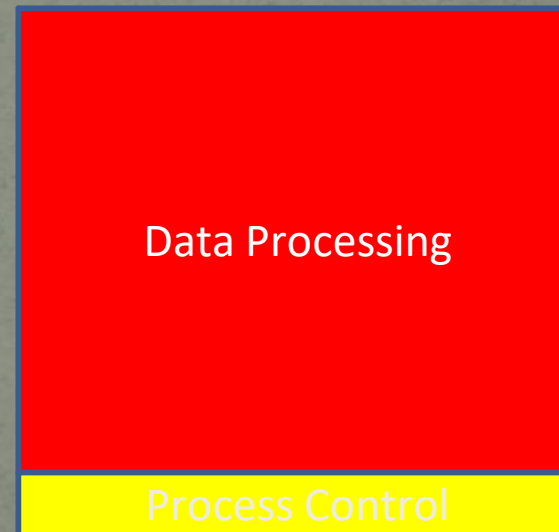
# Why is the Cubic Foot so Small?

” Factor: 20

MultiCore/ManyCore



DataFlow



# Why is the Precision Better?

” Factor: X

|     |      | M → |    |    |    |    |    |    |    |    |    |    |    |    |    |    |    |    |    |    |
|-----|------|-----|----|----|----|----|----|----|----|----|----|----|----|----|----|----|----|----|----|----|
| N ↓ | Bits | 18  | 20 | 22 | 24 | 26 | 28 | 30 | 32 | 34 | 36 | 38 | 40 | 42 | 44 | 46 | 48 | 50 | 52 | 54 |
|     | 18   | 1   | 1  | 1  | 1  | 2  | 2  | 2  | 2  | 2  | 2  | 2  | 2  | 2  | 2  | 3  | 3  | 3  | 3  | 3  |
| 20  | 1    | 2   | 2  | 2  | 2  | 2  | 2  | 2  | 2  | 2  | 3  | 3  | 3  | 3  | 3  | 3  | 3  | 3  | 3  | 3  |
| 22  | 1    | 2   | 2  | 2  | 2  | 2  | 2  | 2  | 2  | 2  | 3  | 3  | 3  | 3  | 3  | 3  | 3  | 3  | 3  | 3  |
| 24  | 1    | 2   | 2  | 2  | 2  | 2  | 2  | 2  | 2  | 2  | 3  | 3  | 3  | 3  | 3  | 3  | 3  | 3  | 3  | 3  |
| 26  | 2    | 2   | 2  | 2  | 4  | 4  | 4  | 4  | 4  | 4  | 4  | 4  | 4  | 4  | 6  | 6  | 6  | 6  | 6  | 6  |
| 28  | 2    | 2   | 2  | 2  | 4  | 4  | 4  | 4  | 4  | 4  | 4  | 4  | 4  | 4  | 6  | 6  | 6  | 6  | 6  | 6  |
| 30  | 2    | 2   | 2  | 2  | 4  | 4  | 4  | 4  | 4  | 4  | 4  | 4  | 4  | 4  | 6  | 6  | 6  | 6  | 6  | 6  |
| 32  | 2    | 2   | 2  | 2  | 4  | 4  | 4  | 4  | 4  | 4  | 4  | 4  | 4  | 4  | 6  | 6  | 6  | 6  | 6  | 6  |
| 34  | 2    | 2   | 2  | 2  | 4  | 4  | 4  | 4  | 4  | 4  | 4  | 4  | 4  | 4  | 6  | 6  | 6  | 6  | 6  | 6  |
| 36  | 2    | 3   | 3  | 3  | 4  | 4  | 4  | 4  | 4  | 4  | 5  | 5  | 5  | 5  | 6  | 6  | 6  | 6  | 6  | 7  |
| 38  | 2    | 3   | 3  | 3  | 4  | 4  | 4  | 4  | 4  | 4  | 5  | 5  | 5  | 5  | 6  | 6  | 6  | 6  | 6  | 7  |
| 40  | 2    | 3   | 3  | 3  | 4  | 4  | 4  | 4  | 4  | 4  | 5  | 5  | 5  | 5  | 6  | 6  | 6  | 6  | 6  | 7  |
| 42  | 2    | 3   | 3  | 3  | 4  | 4  | 4  | 4  | 4  | 4  | 5  | 5  | 5  | 5  | 6  | 6  | 6  | 6  | 6  | 7  |
| 44  | 3    | 3   | 3  | 3  | 6  | 6  | 6  | 6  | 6  | 6  | 6  | 6  | 6  | 6  | 9  | 9  | 9  | 9  | 9  | 9  |
| 46  | 3    | 3   | 3  | 3  | 6  | 6  | 6  | 6  | 6  | 6  | 6  | 6  | 6  | 6  | 9  | 9  | 9  | 9  | 9  | 9  |
| 48  | 3    | 3   | 3  | 3  | 6  | 6  | 6  | 6  | 6  | 6  | 6  | 6  | 6  | 6  | 9  | 9  | 9  | 9  | 9  | 9  |
| 50  | 3    | 3   | 3  | 3  | 6  | 6  | 6  | 6  | 6  | 6  | 6  | 6  | 6  | 6  | 9  | 9  | 9  | 9  | 9  | 9  |
| 52  | 3    | 3   | 3  | 3  | 6  | 6  | 6  | 6  | 6  | 6  | 6  | 6  | 6  | 6  | 9  | 9  | 9  | 9  | 9  | 9  |
| 54  | 3    | 4   | 4  | 4  | 6  | 6  | 6  | 6  | 6  | 6  | 7  | 7  | 7  | 7  | 9  | 9  | 9  | 9  | 9  | 10 |

**Successes of 2020, 2021, and 2022**

**Hitachi Cloud  
Amazon AWS**

**BQCD  
Quark**

Endorsed by Jerome Friedman

Special thanks to: Jerome Friedman, Dan Shechtman, Tim Hunt, and Sheldon Glashow



# Q&A



vm@etf.rs



US 20180189063A1

(19) **United States**

(12) **Patent Application Publication** (10) **Pub. No.: US 2018/0189063 A1**

**FLEMING et al.** (43) **Pub. Date: Jul. 5, 2018**

(54) **PROCESSORS, METHODS, AND SYSTEMS WITH A CONFIGURABLE SPATIAL ACCELERATOR**

(52) **U.S. Cl.**  
CPC ..... *G06F 9/3016* (2013.01); *G06F 13/4221* (2013.01)

(71) Applicant: **Intel Corporation, Santa Clara, CA (US)**

(57) **ABSTRACT**

(72) Inventors: **KERMIN FLEMING, Hudson, MA (US); KENT D. GLOSSOP, Merrimack, NH (US); SIMON C. STEELY, Jr., Hudson, NH (US)**

Systems, methods, and apparatuses relating to a configurable spatial accelerator are described. In one embodiment, a processor includes a core with a decoder to decode an instruction into a decoded instruction and an execution unit to execute the decoded instruction to perform a first operation; a plurality of processing elements; and an interconnect network between the plurality of processing elements to receive an input of a dataflow graph comprising a plurality of nodes, wherein the dataflow graph is to be overlaid into the interconnect network and the plurality of processing elements with each node represented as a dataflow operator in the plurality of processing elements, and the plurality of processing elements are to perform a second operation by a respective, incoming operand set arriving at each of the dataflow operators of the plurality of processing elements.

(21) Appl. No.: **15/396,395**

(22) Filed: **Dec. 30, 2016**

**Publication Classification**

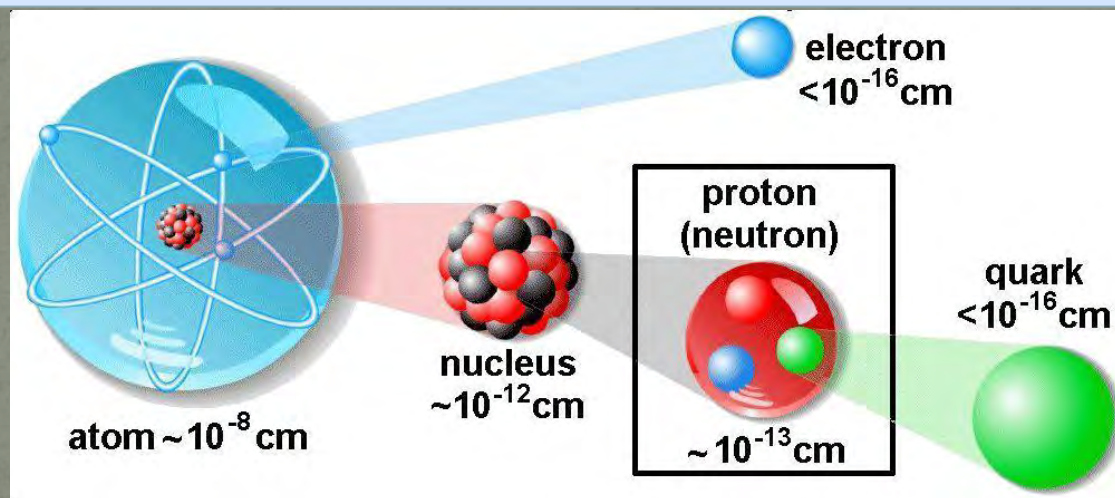
(51) **Int. Cl.**  
*G06F 9/30* (2006.01)  
*G06F 13/42* (2006.01)



*BQCD on a Maxeler Dataflow Computer*

# BQCD on a Dataflow Computer

## Porting BQCD from BlueGene to a Maxeler Dataflow Computer



Quantum Chromodynamics (QCD): models interactions of subatomic particles

Lattice QCD (LQCD): its discretisation, suitable for numerical computation

Berlin QCD (BQCD): most popular implementation of the LQCD algorithm

Conjugate Gradient (CG): Majority of the compute time (benchmark: 68%)

- CG iteratively solves linear algebra problem of form  $Mx = b$

- Operator  $M$  contains Wilson-dslash and Clover operators

**PROJECT TARGET 40x speedup of CG part of BQCD,**

**followed by speedup of the entire application by 20x**

**comparing same size boxes Dataflow vs BlueGene/Q**

## Maxeler QCD - Deployment

Maxeler QCD solution is deployed at Jülich Supercomputing Center, running on a Maxeler Dataflow system.

|                            | 2 racks of Jülich BlueGene/Q machine | On-premise Maxeler Dataflow system: scale to 1PF equivalent | Factor |
|----------------------------|--------------------------------------|---|--------|
| Volume                     | 6.75 m <sup>3</sup>                  | 0.87 m <sup>3</sup>   | 7.76   |
| Overall Time to Solution   | 1576.60 s                            | 689 s   | 2.29   |
| Overall Energy to Solution | 169.6 kWh                            | 4.42 kWh  | 38.4   |
| Volume x TTS               | 10,642.05 m <sup>3</sup> s           | 599.43 m <sup>3</sup> s                                     | 17.8   |

Evaluate 64x64x64x64 problem, 5 MC steps, 200 HMC steps

**Volume x TTS x ETS =**

**682**



## Maxeler QCD on Amazon EC2 F1

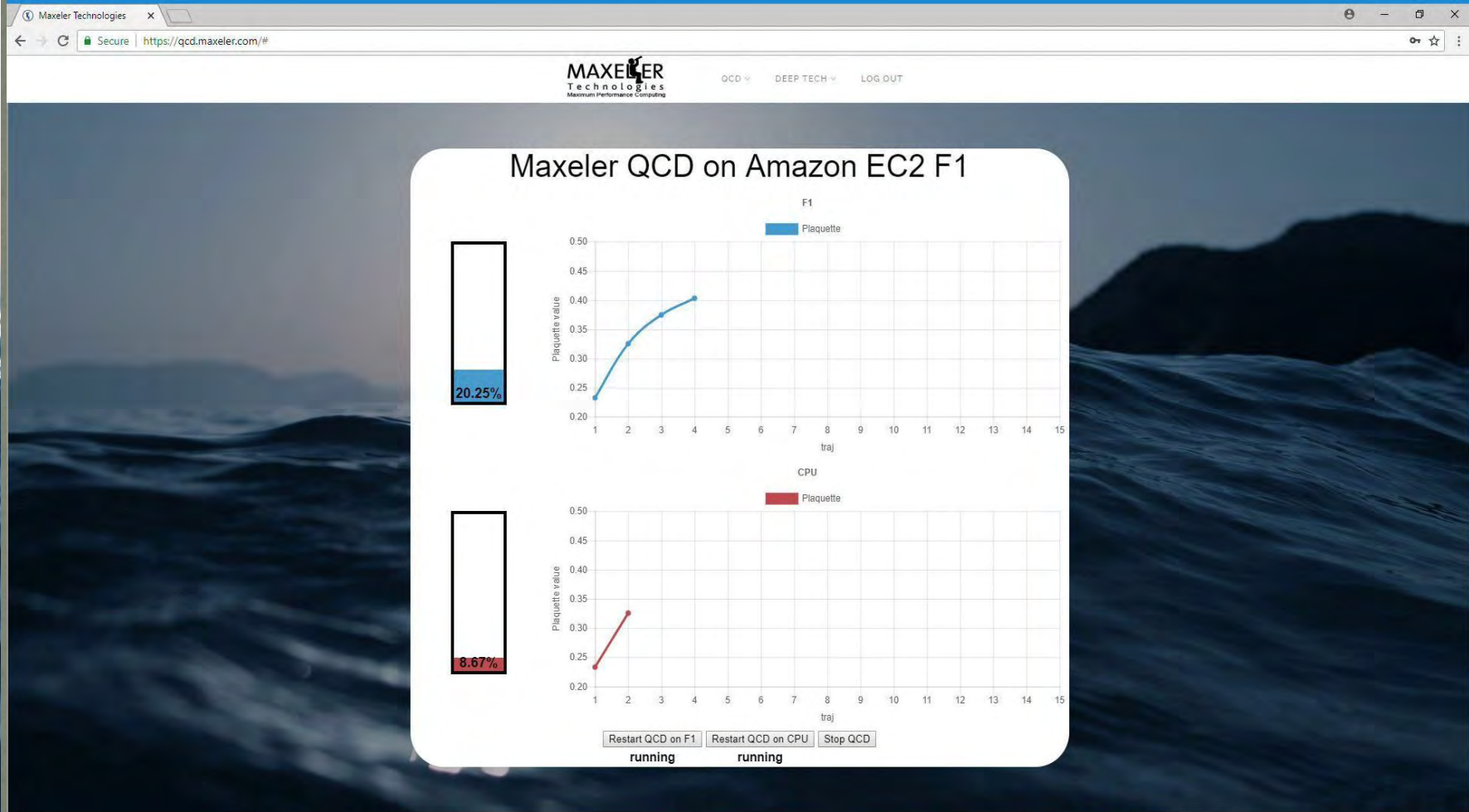
The Maxeler QCD solution is now running on Amazon EC2 F1:  
Software portable from Maxeler Dataflow system  
to Amazon Cloud

- Elastic computing: expand from on-premise to Cloud
- Scale up computation as workload grows
- Accelerated HPC as a service

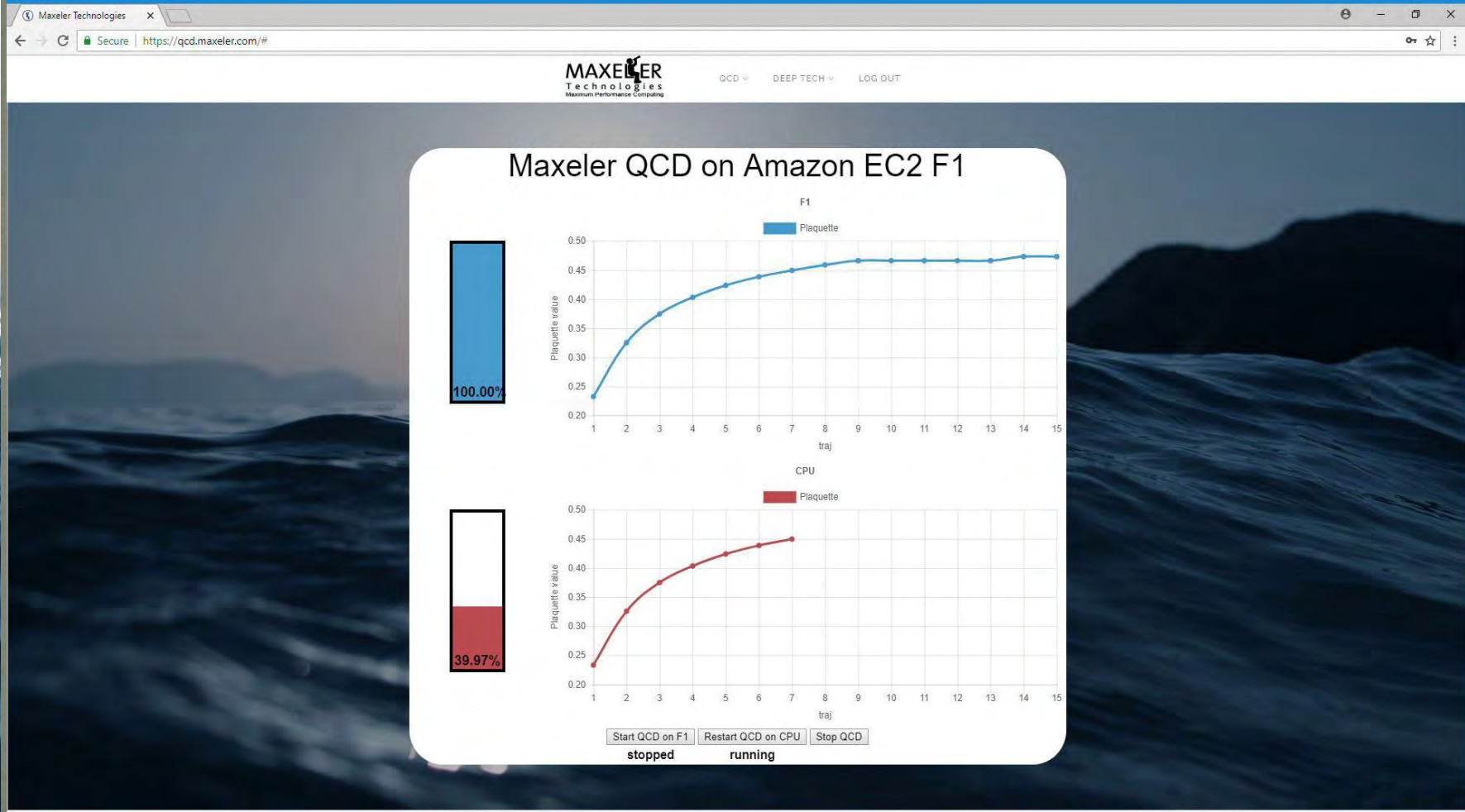
powered  
by **aws**

The AWS logo consists of the word "aws" in a dark blue, lowercase, sans-serif font. Below it is a thick orange curved arrow that starts under the 'a' and ends under the 's', pointing to the right.

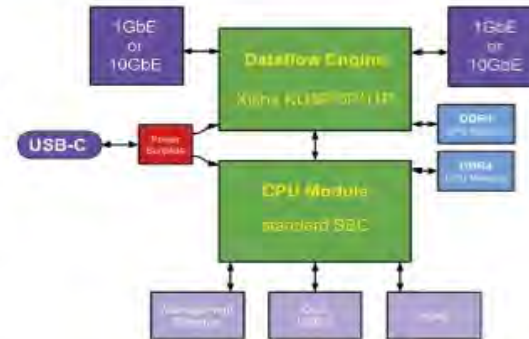
# QCD Demo



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|--|--|--|--|
| <b>Dimensions</b>                        | 5.7 in (144mm) Wide x 5.7 in Deep (144mm) x 2.2 in High (57mm), excluding power supply |  |  |
| <b>Form factor</b>                       | Desktop enclosure, fanless design. Wall or rail mount options available                |  |  |
| <b>Weight</b>                            | 34 oz (950g), excluding power supply   |  |  |
| <b>Power Supply</b>                      | Separate wall plug unit, providing 60W of USB-PD power from 100-240V, 50-60Hz mains    |  |  |
| <b>Input and Output (Standard Ports)</b> | <b>Ethernet</b>  | 1GbE or 10GbE (copper or fibre)  | SFP+ Cage                              |
|  | <b>USB-C</b>   | Power input over USB-PD (Min 15V 3A supply required)<br>USB-3 SuperSpeed II I/O on same connector supporting DisplayPort Alternate mode  |  |
| <b>Input and Output (Optional Ports)</b> | <b>Management LAN</b>  | 1GbE   | RJ45                                   |
|  | <b>USB</b>   | Dual USB-3 Type A ports  |  |
|  | <b>Video Output</b>  | HDMI Type A  |  |
| <b>Controlflow Engine</b>                | <b>CPU</b>   | AMD 3rd Generation R- or G-Series - choose from<br>- Quad Core Merlin Falcon RX-416GD @1.6GHz<br>- Dual Core Brown Falcon QX-217I @1.7GHz  | Other SBC options available on request |
|  | <b>Memory</b>  | 2x 4GB DDR4-2133 SODIMM, total 8GB   | Higher or lower capacities as required |
|  | <b>Storage</b>   | 64GB Solid State Memory  |  |
|  | <b>Operating System</b>  | Linux - CentOS 7   |  |
| <b>Dataflow Engine</b>                   | <b>FPGA</b>  | Xilinx Kintex Ultrascale Plus series - choose from<br>- KU5P (217K LUTs, 544 BRAMs, 1,824 DSPs)<br>- KU3P (163K LUTs, 408 BRAMs, 1,368 DSPs)<br>- KU11P (299K LUTs, 680 BRAMs, 2,928 DSPs) | KU5P fitted as standard                |
|  | <b>Memory</b>  | 1x 16GB DDR4-2400 SODIMM   | Or 8GB or 32GB                         |

A scenic view of a sunset or sunrise over a body of water with mountains in the background. The sun is low on the horizon, creating a bright glow and reflecting on the water. The sky is a mix of blue and orange. The mountains are dark and silhouetted against the sky.

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