

New-Sum: A Novel Online ABFT Scheme For General Iterative Methods

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- Introduction
- Supercomputers are increasingly susceptible to Silent Data Corruption (SDC)
 - Large number of complex architecture components (e.g., novel memory designs)
 - Each component has growing on-chip transistor density \geq
 - Limited power and energy consumption
- This phenomena has been already observed on several real-world leadership-class supercomputers
- Titan/Jaguar case study[†]
 - Constant stream of single bit flips \geq
 - Double-bit flip every 24 hrs. \geq
 - 20 faults per hour \geq
 - Heartbeat fault every 3 minutes
 - 12 kernel panics in 3 days







- Algorithm-Based Fault Tolerance (ABFT)
- Limitations of Traditional ABFT for matrix-vector multiplication (MVM)
- Limitations of Existing Techniques for FT-Iterative Methods



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- Our Designs
 - Novel Error-Preserving Checksum for MVM
 - New Online ABFT Schemes



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 - New Online ABFT Schemes
- Theoretical Comparison
- Empirical Evaluation
- Conclusions

Algorithm-Based Fault Tolerance (ABFT)

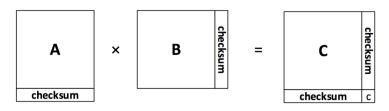


- Algorithm-Based Fault Tolerance (ABFT) is a checksum-based approach to detect and correct/locate SDCs at a low cost
- Traditional checksum encoding scheme

Encoding: augment the input matrices with a checksum computed from the rows or columns

Computation: perform a matrix operation on the augmented matrices and compute a checksum for the output matrix automatically

Verification: any error in the computation will break the encoding relationship between the output matrix and its checksum



Algorithm-Based Fault Tolerance (ABFT)



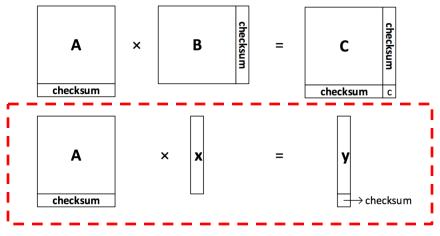
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Verification: any error in the computation will break the encoding relationship between the output matrix and its checksum

 Example: applying traditional checksum encoding scheme [Huang and Abraham] to *matrixvector multiplication* (MVM)



Algorithm-Based Fault Tolerance for MVM



• Encoding:
$$A \to A^* = \begin{pmatrix} A \\ \vec{c}^T A \end{pmatrix}$$

- > **c** is a predefined vector, normally, $\mathbf{c} = (1, 1, ..., 1)^T$
- Computation on encoded matrix and vectors:

$$\vec{y}^* = A * \vec{x} = \begin{pmatrix} A \\ \vec{c}^T A \end{pmatrix} \vec{x} = \begin{pmatrix} A \vec{x} \\ \vec{c}^T A \vec{x} \end{pmatrix} \xrightarrow{} \text{ computed vector } \vec{y}$$

• **Verification**: $checksum(y) = \vec{c}^T \vec{y}$

- Checksum relationship
- > Satisfied: *no error* in the computation
- > Not Satisfied: *error(s) occurred* in the computation

Limitations of Traditional ABFT for MVM



- Consider an error in *x* before the MVM, resulting in an erroneous vector *x*'
- Computation:

- Verification:
 - > Checksum relationship for erroneous computed vector **y** still holds
 - > Checking the output vector's checksum relationship cannot identify all SDCs

Problems With the Traditional ABFT Scheme:

- (1) Traditional encoding scheme may **FAIL** for **MVM**
- (2) Traditional encoding scheme can **NOT** address **cache/register bitflips** and protect **preconditioners**

ABFT for Iterative Methods



- Iterative Methods are widely used for solving systems of equations or computing eigenvalues of large sparse matrices
- Existing fault tolerant techniques for iterative methods

[Shantharam et al., ICS'12]: requires matrix A to be strictly diagonally dominant – NOT GENERAL

[Chen, PPoPP'13]: only covers a subset of Krylov methods that can offer orthogonality – NOT GENERAL

[Sloan et al., DSN'13]: uses the *traditional checksum*-encoding mechanism – MAY FAIL

Developing a *general* and *low-cost* ABFT scheme with *good coverage* for iterative methods is in high demand

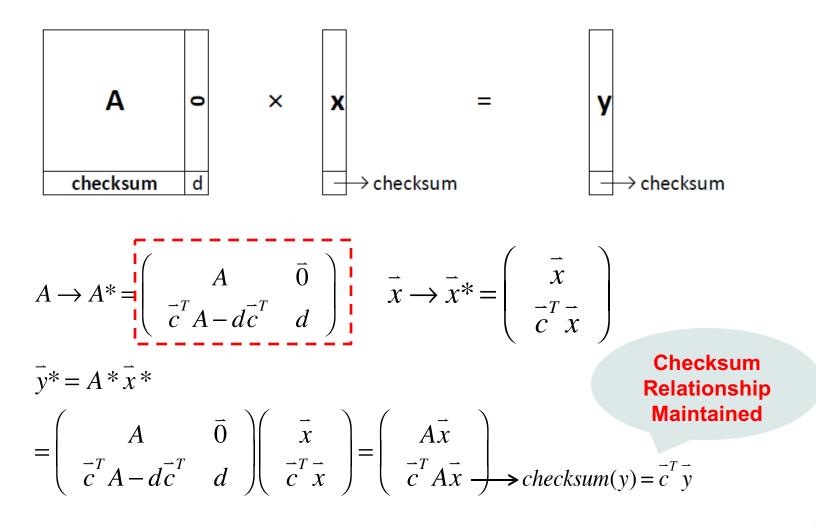


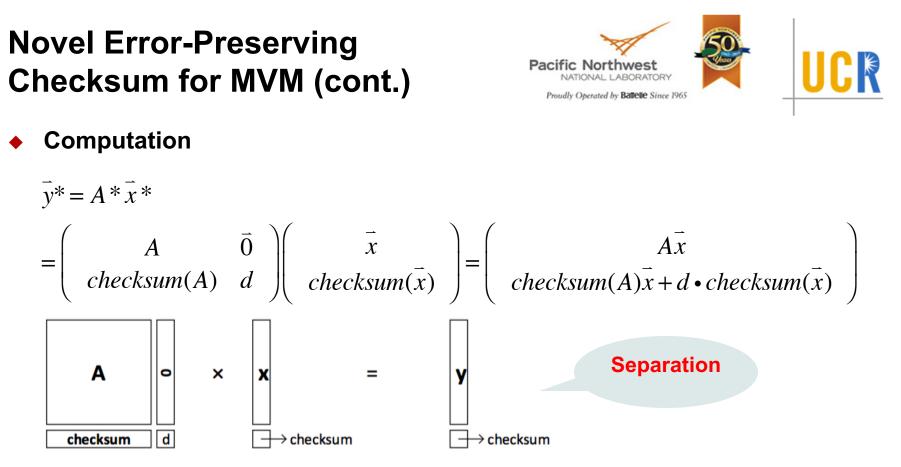
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Novel Error-Preserving Checksum for MVM



New Encoding Mechanism





• Checksum can be updated separately after **MVM y** = **Ax**

 $checksum(\bar{y}) = checksum(A)\bar{x} + d \cdot checksum(\bar{x})$

Novel Error-Preserving Checksum for MVM (cont.)





Preconditioned Chebyshev

2: for $k = 1, 2, \cdots$ do for $i = 1, 2, \dots, n$ do 3: 4: $x_i = 0$ for $j = 1, 2, \cdots, i - 1, i + 1, \cdots, n$ do 5: $x_i = x_i + a_{i,j} x_i^{(k-1)}$ O 6: 7: end for 8: $x_i = (b_i - x_i)/a_{i,j}$ Ο 9: end for $x^{(k)} = x$ 10: 11: check convergence; continue if necessary 12: **end for**

Preconditioned CG

2: for $i = 0, 1, \cdots$ do $q^{(i)} = A p^{(i)}$ 3: $egin{aligned} & lpha_i =
ho_i / p^{(i)\,T} q^{(i)} \ & x^{(i+1)} = x^{(i)} + lpha_i p^{(i)} \ & r^{(i+1)} = r^{(i)} - lpha_i q^{(i)} \end{aligned}$ 4: 5:Ο 6: 0 solve $Mz^{(i+1)} = r^{(i+1)}$ 7: $\rho_{i+1} = r^{(i+1)T} z^{(i+1)}$ 8: $\beta_i = \rho_{i+1} / \rho_i$ 9: $p^{(i+1)} = z^{(i+1)} + \beta_i p^{(i)}$ 10:

11: check convergence; continue if necessary12: end for

- 3: for $i = 1, 2, \cdots$ do 4: solve $Mz^{(i-1)} = r^{(i)}$ 5: **if** (i = 1) **then** $p^{(1)} = z^{(0)}$ 6: 7: $\alpha_1 = 2/\theta$ else8: $\beta_{i-1} = \alpha_{i-1} (\varepsilon/2)^2$ 9: $\alpha_i = 1/(\theta - \beta_{i-1})$ 10: $p^{(i)} = z^{(i)} + eta_{i-1} p^{(i-1)}$ **(** 11: end if 12:0 $x^{(i)} = x^{(i-1)} + \alpha_i p^{(i)}$ 13: $r^{(i)} = b - Ax^{(i)} (= r^{(i-1)} - \alpha_i A p^{(i)})$ 14:15:check convergence; continue if necessary 16: **end for**
- Represents MVM
 Represents VLO
 Represents PCO
 Represents Vector Inner-Product (VDP) or scalar computation
- Vector Linear Operation (VLO): z = αx + βy and Solving Preconditioned System (PCO): Mz = r

 $checksum(\bar{z}) = \alpha \cdot checksum(\bar{x}) + \beta \cdot checksum(\bar{y})$ $checksum(\bar{z}) = (checksum(M)\bar{z} - checksum(\bar{r}))/d$

Novel Error-Preserving Checksum for MVM (cont.)



Theorem: For any matrix-vector multiplication (MVM), vector linear operation (VLO), preconditioning operation (PCO), the checksum relationship of the output vector is preserved if and only if there are no soft errors before or during the operation. (key theorem)

Proof: see our paper for the details.

• Verification:

No error occurred before or during the computation <=> checksum(y) = c^Ty

Any errors => Checksum relationship will preserve to be BROKEN in the subset iterations



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- Based on our new designed checksum encoding scheme, we design efficient online ABFT solutions for iterative methods
 - "Lazy" Detection: Low-Cost Online ABFT Algorithm
 - "Eager" Recovery for MVM: Triple Checksums
 - "Hybrid" Detection: Two-Level Online ABFT Algorithm

"Lazy" Detection: Low-Cost Online ABFT Algorithm

- Step 1: update checksum after each MVM, VLO, PCO (red in algorithm 1)
- Step 2: low-cost error detection
 - Verify checksum relationship after every MVM,
 VLO, PCO high detection cost
 - Do we need to verify the checksum relationship every iteration?
 - Observation 1: Soft errors in p, x, r will propagate to the subsequent iterations
 - Verify checksum relationship every several iterations (blue in algorithm 1)
 - > Do we need to verify all the operations?
 - Observation 2: Soft errors in *z*, *p*, *q* will eventually propagate to *x* and *r*
 - Only verify 2 checksum relationships, x and r (blue in algorithm 1)



Algorithm 1 Online-ABFT Preconditioned Conjugate Gradient Algorithm Based on New Checksum with checkpoint/restart Technique

1: Compute $r^{(0)} = b - Ax^{(0)}, z^{(0)} = M^{-1}r^{(0)}, p^{(0)} = z^{(0)}$ and $\rho_0 = r^{(0)T} z^{(0)}$ for some initial guess $x^{(0)}$ 2: Compute $checksum(A) = c^T A - dc^T$, checksum(M) = $c^T M - dc^T$, checksum(b) = $c^T b^{(0)}$, checksum(x) = $c^T x^{(0)}$, $checksum(r) = c^T r^{(0)}$, checksum(z) = $[(checksum(r) - checksum(M)z^{(0)})]/d, checksum(p) =$ checksum(z)3: Checkpoint A, M4: for $i = 0, 1, \cdots$ do if ((i > 0) and (i% d = 0)) then 5: if $(||checksum(r) - c^T r^{(i)}||/n$ 6: > θ) or $(||checksum(x) - c^T x^{(i)}||/n > \theta)$ then Rollback: recover $A, M, i, \rho_i, p^{(i)}, x^{(i)}, r^{(i)}$ 7: else if (i%(cd) = 0) then 8: Checkpoint: $i, \rho_i, p^{(i)}, x^{(i)}$ 9: 10: end if 11: end if $q^{(i)} = A p^{(i)}$ 12:13: $checksum(q) = checksum(A)p^{(i)} + d \cdot checksum(p)$ $\alpha_i = \rho_i / p^{(i)T} q^{(i)}$ 14: $x^{(i+1)} = x^{(i)} + \alpha_i p^{(i)}$ 15: $checksum(x) = checksum(x) + \alpha_i \cdot checksum(p)$ 16: $r^{(i+1)} = r^{(i)} - \alpha_i q^{(i)}$ 17: $checksum(r) = checksum(r) - \alpha_i \cdot checksum(q)$ 18: solve $Mz^{(i+1)} = r^{(i+1)}$ 19: $checksum(z) = \frac{(checksum(r) - checksum(M)z^{(i+1)})}{r}$ 20: $\rho_{i+1} = r^{(i+1)^T} z^{(i+1)}$ 21: 22: $\beta_i = \rho_{i+1}/\rho_i$ $p^{(i+1)} = z^{(i+1)} + \beta_i p^{(i)}$ 23: 24: $checksum(p) = checksum(z) + \beta_i \cdot checksum(p)$ check convergence; continue if necessary 25: 26: end for

"Lazy" Detection: Low-Cost Online ABFT Algorithm (cont.)

- **Algorithm 1** Online-ABFT Preconditioned Conjugate Gradient Algorithm Based on New Checksum with checkpoint/restart Technique
- 1: Compute $r^{(0)} = b Ax^{(0)}, z^{(0)} = M^{-1}r^{(0)}, p^{(0)} = z^{(0)}$ and $\rho_0 = r^{(0)T} z^{(0)}$ for some initial guess $x^{(0)}$ 2: Compute $checksum(A) = c^T A - dc^T$, checksum(M) = $c^T M - dc^T$, checksum(b) = $c^T b^{(0)}$, checksum(x) = $c^T x^{(0)}$, checksum(r) = $c^T r^{(0)}$, checksum(z) = $[(checksum(r) - checksum(M)z^{(0)})]/d, checksum(p) =$ checksum(z)3: Checkpoint A, M 4: for $i = 0, 1, \cdots$ do if ((i > 0) and (i% d = 0)) then 5: if $(||checksum(r) - c^T r^{(i)}||/n$ 6: > θ) or 2 VDP (4n FLOPS) $(||checksum(x) - c^T x^{(i)}||/n > \theta)$ then Rollback: recover $A, M, i, \rho_i, p^{(i)}, x^{(i)}, r^{(i)}$ 7: 2 Mcpy + 4 Vcpy else if (i%(cd) = 0) then 8: Checkpoint: $i, \rho_i, p^{(i)}, x^{(i)}$ 9: 2 Vcpy end if 10:end if 11: $q^{(i)} = Ap^{(i)}$ 1 MVM (nnz FLOPS) 12: $checksum(q) = checksum(A)p^{(i)} + d \cdot checksum(p)$ 13:1 VDP (2n FLOPS) $\alpha_i = \rho_i / p^{(i)^T} q^{(i)}$ 1 VDP (2n FLOPS) 14: $x^{(i+1)} = x^{(i)} + \alpha_i p^{(i)}$ 15:1 VLO (2n FLOPS) $checksum(x) = checksum(x) + \alpha_i \cdot checksum(p)$ 16:2 FLOPS $r^{(i+1)} = r^{(i)} - \alpha_i q^{(i)}$ 17:1 VLO (2n FLOPS) $checksum(r) = checksum(r) - \alpha_i \cdot checksum(q)$ 18:2 FLOPS solve $Mz^{(i+1)} = r^{(i+1)}$ 19: 1 PCO $checksum(z) = \frac{(checksum(r) - checksum(M)z^{(i+1)})}{z}$ 20:1 VDP (2n FLOPS) $\rho_{i+1} = r^{(i+1)^T} z^{(i+1)}$ 21:1 VDP (2n FLOPS) 22: $\beta_i = \rho_{i+1}/\rho_i$ 1 FLOPS $p^{(i+1)} = z^{(i+1)} + \beta_i p^{(i)}$ 23:1 VLO (2n FLOPS) $checksum(p) = checksum(z) + \beta_i \cdot checksum(p)$ 24:2 FLOPS check convergence; continue if necessary 25:

26: end for



- Step 3: low-cost *error recovery*
 - Error detect every several iterations => Checkpoint/Rollback
 - > Do we need to checkpoint every vector?
 - <u>Observation 3</u>: Using *p* and *x* can compute the other 3 vectors
 - Only checkpoint 2 vectors, *p* and *x* (in purple)
- Overhead Summary
 - Checksum update: 2 vector dot-products every iteration
 - Error detection: 2 vector dot-products every d iterations
 - Rollback recovery: 2 matrix copies every *cd* iterations
 - Checkpoint: 2 vector copies every cd iterations

"Lazy" Detection: Low-Cost Online ABFT Algorithm (cont.)

- Algorithm 1 Online-ABFT Preconditioned Conjugate Gradient Algorithm Based on New Checksum with checkpoint/restart Technique
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- Step 3: low-cost *error recovery*
 - Error detect every several iterations => Checkpoint/Rollback
 - > Do we need to checkpoint every vector?
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 - Overhead Summary
 - Checksum update: 2 vector dot-products every iteration
 - Error detection: 2 vector dot-products every d iterations
 - Rollback recovery: 2 matrix copies every *cd* iterations
 - Checkpoint: 2 vector copies every cd iterations
 - Original algorithm: 1 MVM and 1 PCO
 - MVM and PCO >> vector dot-product, matrix and vector copy
 20

"Eager" Recovery for MVM: Triple Checksums



- MVM: computation-intensive, vulnerable => faster recovery under a high error rate can be beneficial
- Encoding:

$$A \to A^{*} = \begin{pmatrix} A & \vec{0} & \vec{0} & \vec{0} & \vec{0} \\ \vec{c_{1}}^{T} A - d_{1} \vec{c_{1}}^{T} - d_{2} \vec{c_{2}}^{T} - d_{3} \vec{c_{3}}^{T} & d_{1} & d_{2} & d_{3} \\ \vec{c_{2}}^{T} A - d_{2} \vec{c_{1}}^{T} - d_{3} \vec{c_{2}}^{T} - d_{1} \vec{c_{3}}^{T} & d_{2} & d_{3} & d_{1} \\ \vec{c_{3}}^{T} A - d_{3} \vec{c_{1}}^{T} - d_{1} \vec{c_{2}}^{T} - d_{2} \vec{c_{3}}^{T} & d_{3} & d_{1} & d_{2} \end{pmatrix} \vec{x} \to \vec{x}^{*} = \begin{pmatrix} \vec{x} \\ \vec{c_{1}}^{T} \vec{x} \\ \vec{c_{2}}^{T} \vec{x} \\ \vec{c_{2}}^{T} \vec{x} \\ \vec{c_{3}}^{T} \vec{x} \\ \vec{x} \\$$

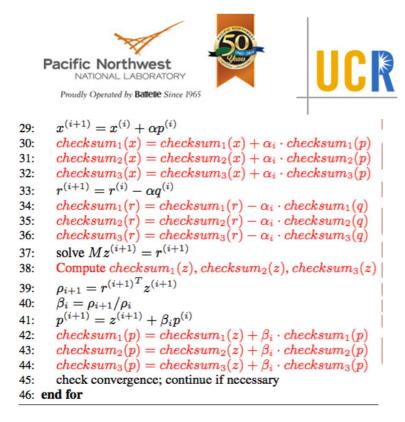
• Checksum update: similar to 1 checksum (see in the paper)

• Verification:

- > Detect if there is **any error**: $checksum_1(y)? = \vec{c_1}^T \vec{y}$
- > Identify whether there is *more than one error*:
 - ► Choose $c_1 = (1, 1, ..., 1)^T$, $c_2 = (1, 2, ..., n)^T$, $c_3 = (1, 1/2, ..., 1/n)^T$ (*checksum*₁(y) - $c_1^T y)^2$? = (*checksum*₂(y) - $c_2^T y$)(*checksum*₃(y) - $c_3^T y$)
- > If there is one error, *locate and correct*:
 - > Erroneous locate: $(checksum_2(y) \vec{c_2}^T \vec{y})/(checksum_1(y) \vec{c_1}^T \vec{y})$

"Hybrid" Detection: Two-Level Online ABFT Algorithm

Algorithm 2 Two-Level Online-ABFT Preconditioned Conjugate Gradient Algorithm 1: Compute $r^{(0)} = b - Ax^{(0)}, z^{(0)} = M^{-1}r^{(0)}, p^{(0)} = z^{(0)}$ and $\rho_0 = r^{(0)T} z^{(0)}$ for some initial guess $x^{(0)}$ 2: Compute checksum₁, checksum₂, checksum₃ of A, M, x, r, z, p3: Checkpoint A, M 4: for $i = 0, 1, \dots$ do if ((i > 0) and (i% d = 0)) then if $(||checksum_1(r) - c_1^T r^{(i)}||/n^2)$ 6: > θ) or $(||checksum_1(x) - c_1^T x^{(i)}||/n^2 > \theta)$ then Outer Rollback: recover A, M, i, ρ_i , $p^{(i)}$, $x^{(i)}$, $r^{(i)}$ 7: Protection else if (i%(cd) = 0) then 8: Checkpoint: $i, \rho_i, p^{(i)}, x^{(i)}$ 9: end if 10: end if 11: $q^{(i)} = A p^{(i)}$ 12: $checksum_1(q) = checksum_1(A)p^{(i)} + d_1 \cdot checksum_1(p)$ 13: $+ d_2 \cdot checksum_2(p) + d_3 \cdot checksum_3(p)$ $checksum_2(q) = checksum_2(A)p^{(i)} + d_2 \cdot checksum_1(p)$ 14: $+ d_3 \cdot checksum_2(p) + d_1 \cdot checksum_3(p)$ 15: $checksum_3(q) = checksum_3(A)p^{(i)} + d_3 \cdot checksum_1(p)$ $+ d_1 \cdot checksum_2(p) + d_2 \cdot checksum_3(p)$ 16: $\delta_1 = c_1^T q^{(i)} - checksum_1(q)$ $\delta_2 = c_2^T q^{(i)} - checksum_2(q)$ 17: $\delta_3 = c_3^T q^{(i)} - checksum_3(q)$ 18: 19: if $(|\delta_1| > \theta)$ then if $(|1-\delta_1^2/\delta_2\delta_3| < \theta)$ then 20: Locate and correct now: 21: Inner 22: $j = \delta_2/\delta_1$ Protection $q_j^{(i)} = q_j^{(i)} - \delta_1$ 23: 24: else Rollback: recover $A, M, b, i, \rho_i, p^{(i)}, x^{(i)}, r^{(i)}$ 25: end if 26: 27: end if $\alpha_i = \rho_i / p^{(i)^T} q^{(i)}$ 28:



Inner protection

- Detect a single error in MVM: locate and correct
- Detect multiple errors in MVM: rollback immediately

Outer Protection

 Detect error(s) in VLOs and multiple errors can not be recovered in inner protection

"Hybrid" Detection: Two-Level Online ABFT Algorithm (cont.)



General procedure to construct a Two-Level ABFT:

- 1. Encode matrices and vectors
- 2. Compute checksum updates after MVM, VLO, PCO
- 3. Analyze dependency relationship between vectors
- 4. Every *d* iterations, invoke the outer-level protection
- 5. Every *cd* iterations, checkpoint the minimum number of vectors
- 6. After each MVM, add the inner-level protection



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Theoretical Comparison - Error Coverage and Feature



	Offline residual	Online MV	Online orthogonality	Basic/two-level online ABFT method
Can protect arithmetic error	Yes	Yes	Yes	Yes
Can protect memory bit flips	Yes	Yes	Yes	Yes
Can protect cache or register bit flips	Yes	No	No	Yes
Can be applied to all iterative methods	Yes	Yes	No	Yes
Not necessary to check every iteration	Yes	No	Yes	Yes
Not necessary to check every operation	Yes	No	Yes	Yes

Offline residual: verify residual at the end of computation and recompute

Online MV: online MVM scheme using the traditional checksum proposed by [Sloan et al., DSN'13]

Online Orthogonality: online orthogonally checking proposed by [Chen, PPOPP'13] **Basic Online ABFT**: our proposed "lazy" online ABFT using checksum updates and C/R

Two-Level ABFT: our proposed two-level online ABFT using triple-checksum mechanism

Theoretical Comparison -Performance



- 3 designed scenarios
 - One error in MVM during the entire execution low error rate
 - > One error in MVM every *cd* iterations medium/high error rate
 - > One error in MVM every iteration extremely high error rate

	Basic online ABFT (O_1)	Two-level online ABFT (O_2)	Online MV (O_3)
Scenario 1	(2/d+2)VDP+2VLO/cd	(2/d+9)VDP+2VLO/cd	1PCO+2VDP+3VLO
Scenario 2	$0.5MVM + (2/d+5)VDP + 0.5PCO + (6(1+c_0)/cd + 1.5)VLO$	(2/d+9)VDP+2VLO/cd	1PCO+(5/cd+2)VDP+3VLO
Scenario 3	$+\infty$	(2/d+9)VDP+2VLO/cd	1PCO+7VDP+3VLO

- Theoretical Comparison on PCG
 - Low error rate: **basic online ABFT** has the lowest overhead
 - Medium/high error rate: **two-level online ABFT** has the lowest overhead
 - Extremely high error rate: **two-level online ABFT** has the lowest overhead
- Overall, no matter the error rate, one of our approaches will outperform the online MV for PCG.

Empirical Evaluation – Configurations

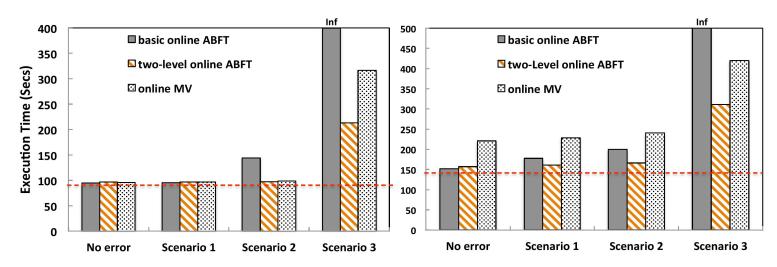


- Platforms
 - Stampede supercomputer at TACC, each node with 2 Intel Xeon E5-2680 processors
 - Tianhe-2 supercomputer (No.1 in Top 500), each node with 2 Intel Xeon E5-2692 processors
- Implemented our proposed online ABFT schemes in PETSc
- Evaluated solvers
 - Preconditioned Conjugate Gradient (PCG): has orthogonality relation
 - Preconditioned Biconjugate Gradient Stabilized (PBiCGSTAB): no orthogonality relation (against [Chen, PPOPP'13])
- Input Matrix: G3_circuit
 - The largest SPD matrix from the University of Florida Sparse Matrix Collection
 - > 1,585,478 rows and columns with 7,660,826 nonzero elements

Empirical Evaluation – Results







(a) Comparison with PCG on Stampede (b) Comparison with PBiCGSTAB on Stampede

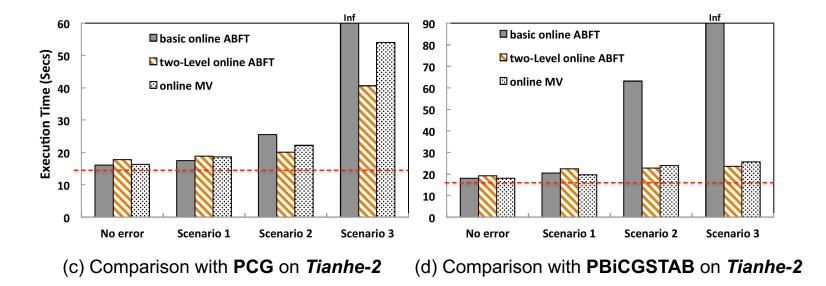
Empirical comparison

- Failure-free: overhead is low for both proposed online ABFT (0.4% and 1.3% for PCG, 1.0% and 4.0% for PBiCGSTAB)
- > Low error rate: **basic online ABFT** has the lowest overhead
- Medium/high error rate: two-level online ABFT has the lowest overhead
- Extremely high error rate: two-level online ABFT has the lowest overhead (online MV is 48% higher than two-level)

Consistent with theoretical analysis

Empirical Evaluation – Results (cont.)

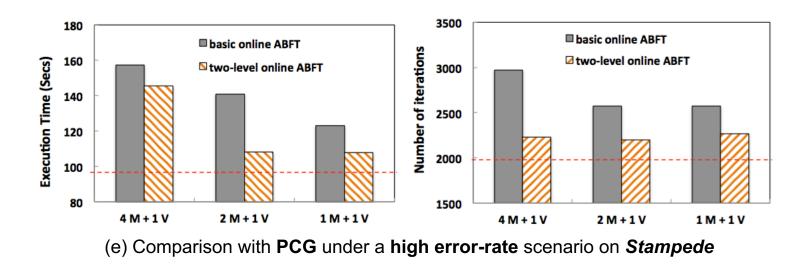




Similar conclusions as on Stampede.

Empirical Evaluation – Results (cont.)





Two-level online ABFT outperforms **basic** online ABFT by **32.1%** on average under the high error rate scenario.

Conclusions



- HPC platforms are anticipated to be more susceptible to soft errors in both logic circuits and memory subsystems
- Proposed a new checksum encoding mechanism
- Developed two online ABFT algorithms for general iterative methods – "basic" and "two-level" – that allow errors to be detected eagerly and lazily
- Experimental results demonstrate our designs are efficient and effective to detect and recover soft errors for general iterative methods



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Thank you !

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