Carnegie Mellon University ADVANCED DATABASE SYSTEMS

Vectorized Execution

Andy Pavlo // 15-721 // Spring 2023

LAST CLASS

We discussed how the DBMS will divide up tasks among its workers to execute a query.

The DBMS needs to be aware of the location of data to avoid non-local memory access.



TODAY'S AGENDA

Background
Implementation Approaches
SIMD Fundamentals
Vectorized DBMS Algorithms



VECTORIZATION

The process of converting an algorithm's scalar implementation that processes a single pair of operands at a time, to a vector implementation that processes one operation on multiple pairs of operands at once.



WHY THIS MATTERS

Say we can parallelize our algorithm over 32 cores. Assume each core has a 4-wide SIMD registers.

Potential Speed-up: $32x \times 4x = 128x$

SINGLE INSTRUCTION, MULTIPLE DATA

A class of CPU instructions that allow the processor to perform the same operation on multiple data points simultaneously.

All major ISAs have microarchitecture support SIMD operations.

- → **x86**: MMX, SSE, SSE2, SSE3, SSE4, AVX, AVX2, AVX512
- → **PowerPC**: Altivec
- \rightarrow **ARM**: NEON, <u>SVE</u>
- \rightarrow RISC-V: RVV



Z

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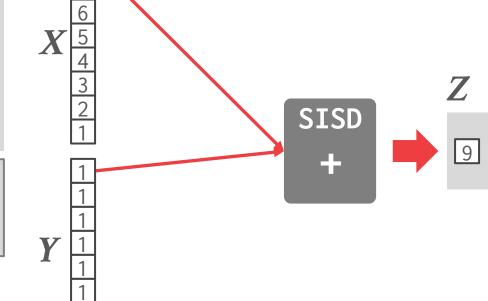
$$X + Y = Z$$

$$\begin{bmatrix} x_1 \\ x_2 \\ \vdots \end{bmatrix} + \begin{bmatrix} y_1 \\ y_2 \\ \vdots \end{bmatrix} = \begin{bmatrix} x_1 + y_1 \\ x_2 + y_2 \\ \vdots \end{bmatrix}$$

SISD + Z



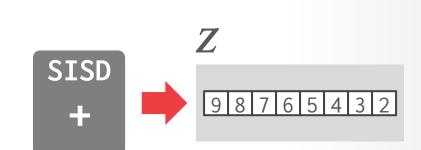
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$$X + Y = Z$$

$$\begin{bmatrix} x_1 \\ x_2 \\ \vdots \\ x_n \end{bmatrix} + \begin{bmatrix} y_1 \\ y_2 \\ \vdots \\ y_n \end{bmatrix} = \begin{bmatrix} x_1 + y_1 \\ x_2 + y_2 \\ \vdots \\ x_n + y_n \end{bmatrix}$$



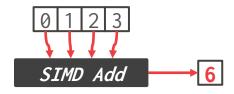
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VECTORIZATION DIRECTION

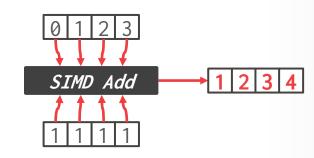
Approach #1: Horizontal

→ Perform operation on all elements together within a single vector.



Approach #2: Vertical

→ Perform operation in an elementwise manner on elements of each vector.



Source: Przemysław Karpiński

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SIMD INSTRUCTIONS (1)

Data Movement

→ Moving data in and out of vector registers

Arithmetic Operations

- → Apply operation on multiple data items (e.g., 2 doubles, 4 floats, 16 bytes)
- → Example: ADD, SUB, MUL, DIV, SQRT, MAX, MIN

Logical Instructions

- → Logical operations on multiple data items
- → Example: AND, OR, XOR, ANDN, ANDPS, ANDNPS



SIMD INSTRUCTIONS (2)

Comparison Instructions

 \rightarrow Comparing multiple data items (==,<,<=,>,>=,!=)

Shuffle instructions

→ Move data between SIMD registers

Miscellaneous

- → Conversion: Transform data between x86 and SIMD registers.
- → Cache Control: Move data directly from SIMD registers to memory (bypassing CPU cache).



INTEL SIMD EXTENSIONS

		Width	Integers	Single-P	Double-P
1997	MMX	64 bits	✓		
1999	SSE	128 bits	✓	√ (×4)	
2001	SSE2	128 bits	✓	√	√ (×2)
2004	SSE3	128 bits	✓	√	√
2006	SSSE 3	128 bits	✓	√	√
2006	SSE 4.1	128 bits	✓	√	√
2008	SSE 4.2	128 bits	✓	√	√
2011	AVX	256 bits	✓	√ (×8)	√ (×4)
2013	AVX2	256 bits	✓	√	√
2017	AVX-512	512 bits	✓	√ (×16)	√ (×8)

Source: <u>James Reinders</u>

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SIMD TRADE-OFFS

Advantages:

→ Significant performance gains and resource utilization if an algorithm can be vectorized.

Disadvantages:

- → Implementing an algorithm using SIMD is still mostly a manual process.
- → SIMD may have restrictions on data alignment.
- → Gathering data into SIMD registers and scattering it to the correct locations is tricky and/or inefficient.

No Longer True in AVX-512!



AVX-512

Intel's 512-bit extensions to the AVX2 instructions.

→ Provides new operations to support data conversions, scatter, and permutations.

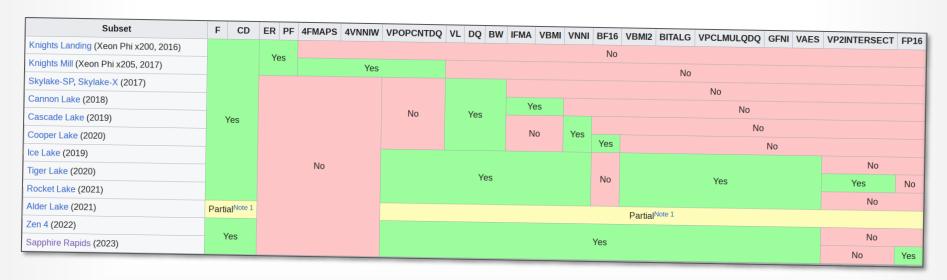
Unlike previous SIMD extensions, Intel split AVX-512 into groups that CPUs can selectively provide (except for "foundation" extension AVX-512F).



AVX-512

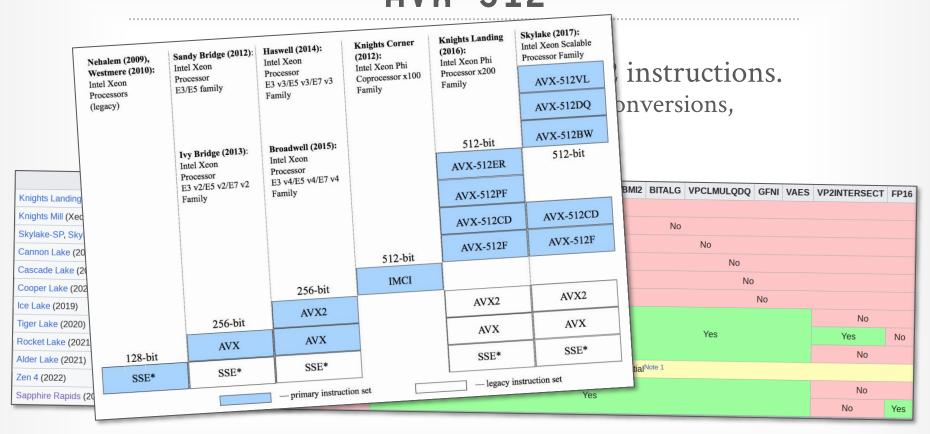
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AVX-512





IMPLEMENTATION

Choice #1: Automatic Vectorization

Choice #2: Compiler Hints

Choice #3: Explicit Vectorization



Source: James Reinders

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AUTOMATIC VECTORIZATION

The compiler can identify when instructions inside of a loop can be rewritten as a vectorized operation.

Works for simple loops only and is rare in database operators. Requires hardware support for SIMD instructions.



AUTOMATIC VECTORIZATION

These might point to the same address!

This loop is not legal to automatically vectorize.

The code is written such that the addition is described sequentially.

COMPILER HINTS

Provide the compiler with additional information about the code to let it know that is safe to vectorize.

Two approaches:

- \rightarrow Give explicit information about memory locations.
- \rightarrow Tell the compiler to ignore vector dependencies.

COMPILER HINTS

The **restrict** keyword in C++ tells the compiler that the arrays are distinct locations in memory.

COMPILER HINTS

This pragma tells the compiler to ignore loop dependencies for the vectors.

It is up to the DBMS developer to make sure that this is correct.

EXPLICIT VECTORIZATION

Use CPU intrinsics to manually marshal data between SIMD registers and execute vectorized instructions.

 \rightarrow Not portable across CPUs (ISAs / versions).

There are libraries that hide the underlying calls to SIMD intrinsics.

- → Google Highway
- \rightarrow Simd
- → Expressive Vector Engine (EVE)
- → <u>std::simd</u> (Experimental)



EXPLICIT VECTORIZATION

```
void add(int *X,
         int *Y,
         int *Z) {
  __mm128i *vecX = (__m128i*)X;
  __mm128i *vecY = (__m128i*)Y;
  __mm128i *vecZ = (__m128i*)Z;
 for (int i=0; i<MAX/4; i++) {
    _mm_store_si128(vecZ++,
      $\_mm_add_epi32(*vecX++,
                    $ *vecY++));
```

Store the vectors in 128-bit SIMD registers.

Then invoke the intrinsic to add together the vectors and write them to the output location.

VECTORIZATION FUNDAMENTALS

There are fundamental SIMD operations that the DBMS will use to build more complex functionality:

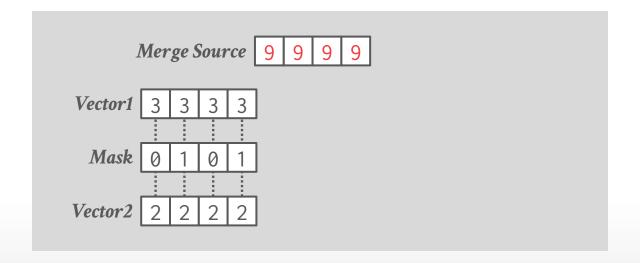
- → Masking
- → Permute
- → Selective Load/Store
- → Compress/Expand
- → Selective Gather/Scatter



MAKE THE MOST OUT OF YOUR SIMD INVESTMENTS: COUNTER CONTROL FLOW DIVERGENCE IN COMPILED QUERY PIPELINES VLDB JOURNAL 2020

SIMD MASKING

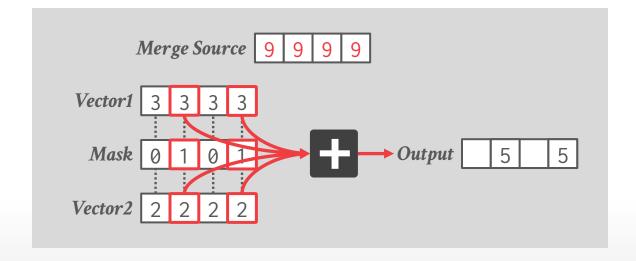
Almost all AVX-512 operations support **predication** variants whereby the CPU only performs operations on lanes specified by an input bitmask.





SIMD MASKING

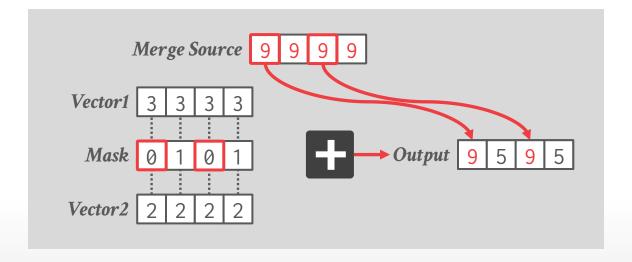
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SIMD MASKING

Almost all AVX-512 operations support **predication** variants whereby the CPU only performs operations on lanes specified by an input bitmask.



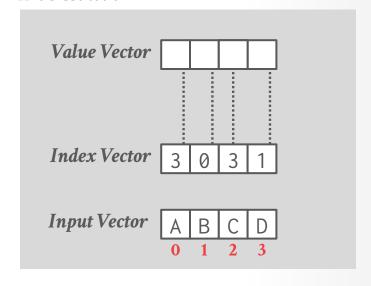


PERMUTE

For each lane, copy values in the **input vector** specified by the offset in the **index vector** into the **destination vector**.

Prior to AVX-512, the DBMS had to write data from the SIMD register to memory then back to the SIMD register.

Permute



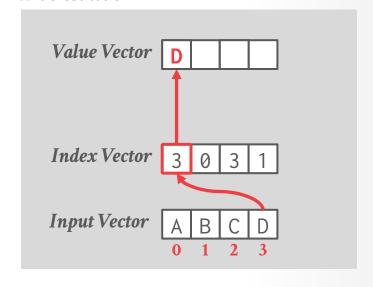


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Permute



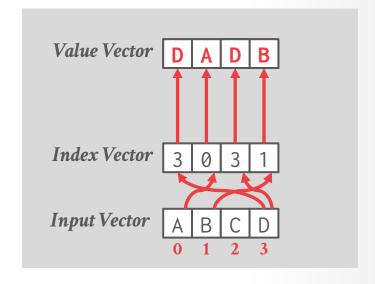


PERMUTE

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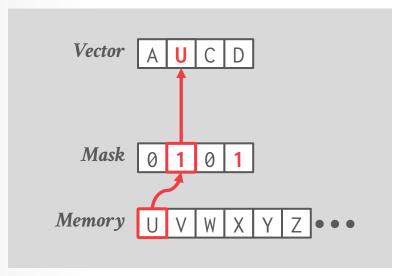
Permute





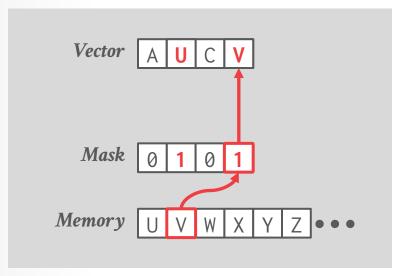
SELECTIVE LOAD/STORE

Selective Load



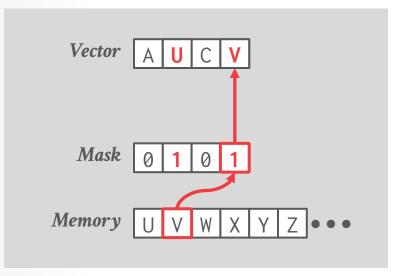


Selective Load

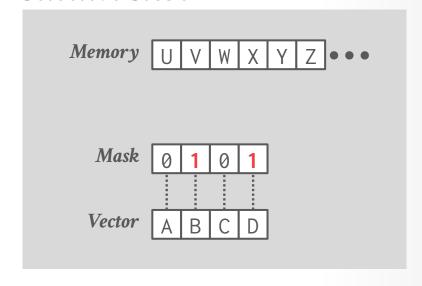




Selective Load

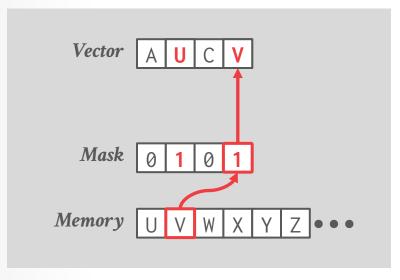


Selective Store

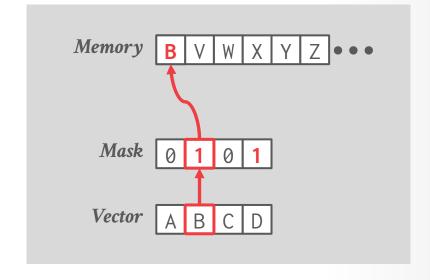




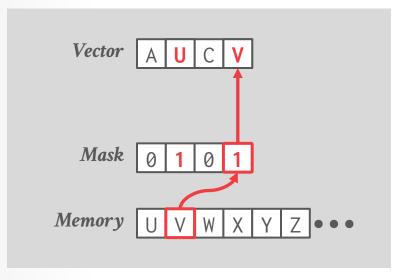
Selective Load



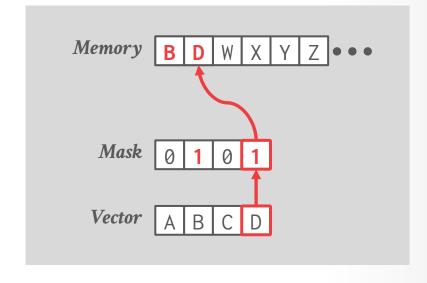
Selective Store



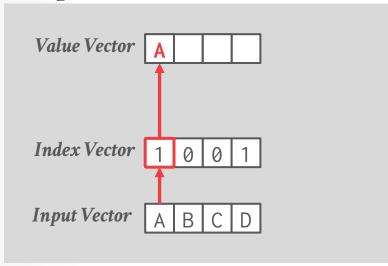
Selective Load



Selective Store

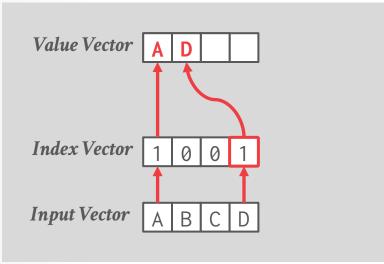


Compress



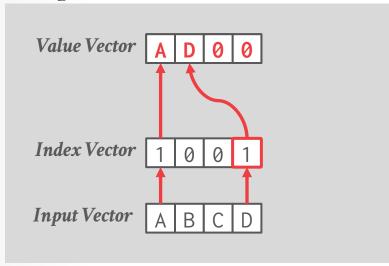


Compress



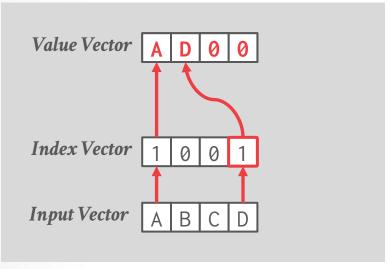


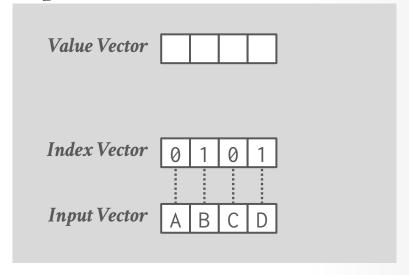
Compress



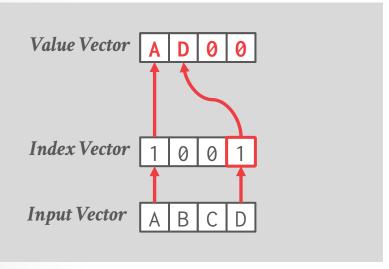


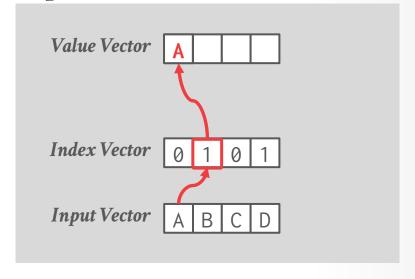
Compress



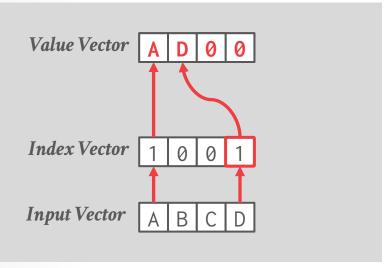


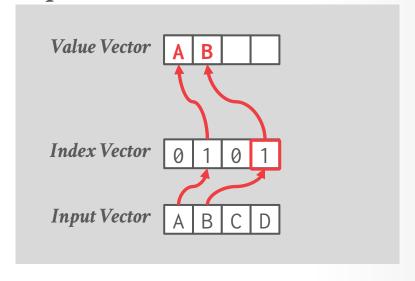
Compress



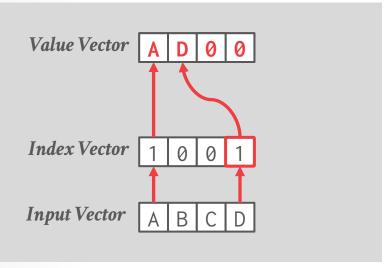


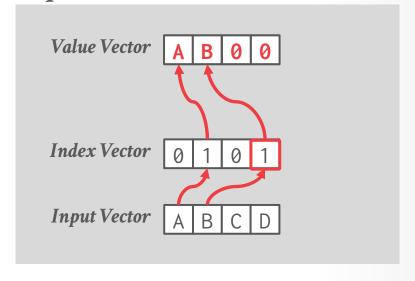
Compress



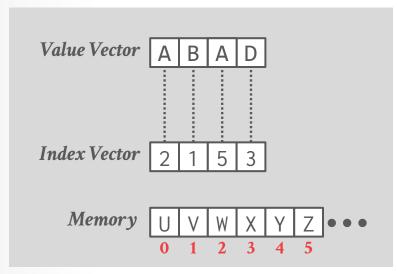


Compress



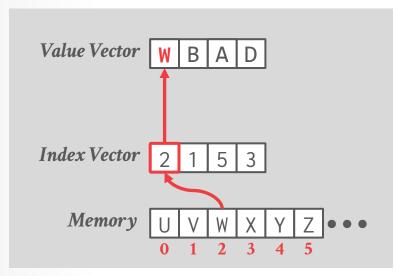


Selective Gather



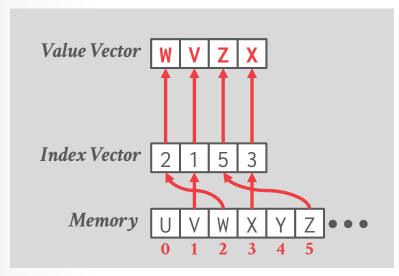


Selective Gather



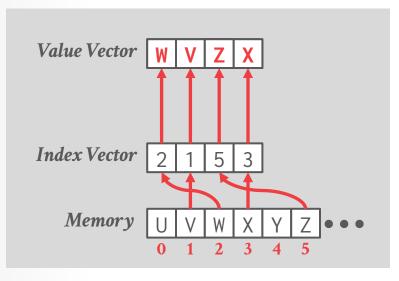


Selective Gather

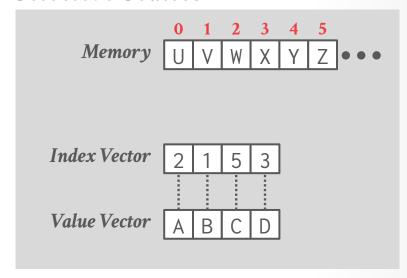




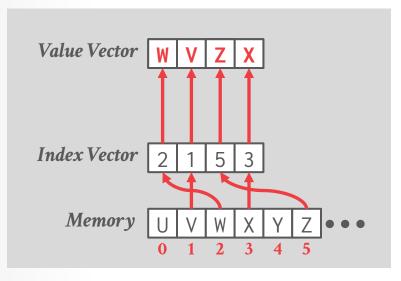
Selective Gather



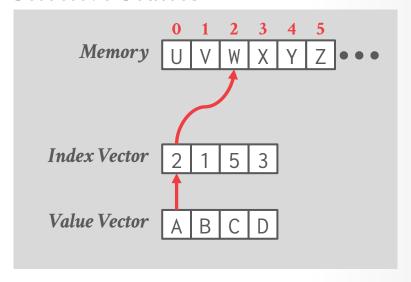
Selective Scatter



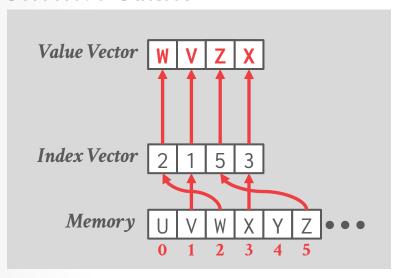
Selective Gather



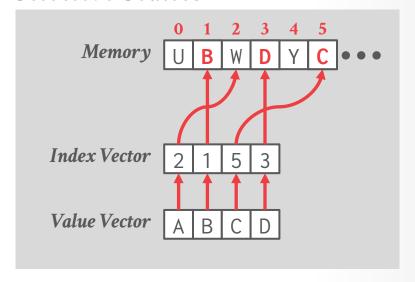
Selective Scatter



Selective Gather



Selective Scatter



VECTORIZED DBMS ALGORITHMS

Principles for efficient vectorization by using fundamental vector operations to construct more advanced functionality.

- → Favor *vertical* vectorization by processing different input data per lane.
- → Maximize lane utilization by executing unique data items per lane subset (i.e., no useless computations).



VECTORIZED OPERATORS

Selection Scans

Hash Tables

Partitioning / Histograms



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SELECTION SCANS

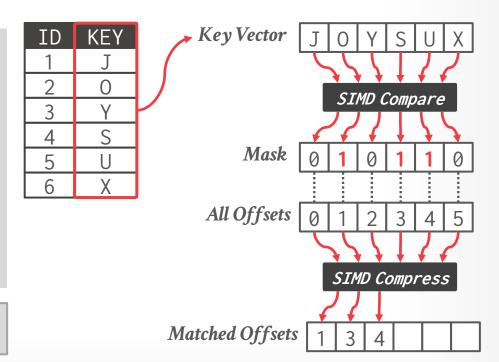
Scalar (Branchless)

```
SELECT * FROM table
WHERE key >= $low AND key <= $high</pre>
```

SELECTION SCANS

Vectorized

```
SELECT * FROM table
WHERE key >= "0" AND key <= "U"</pre>
```



SELECTION

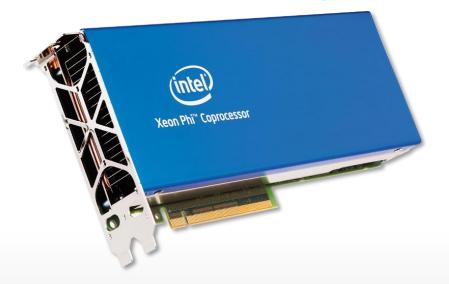
- ◆ Scalar (Branching)
- Scalar (Branchless)

MIC (Xeon Phi 7120P – 61 Cores + 4×HT)



75v3 – 4 Cores + 2×HT)





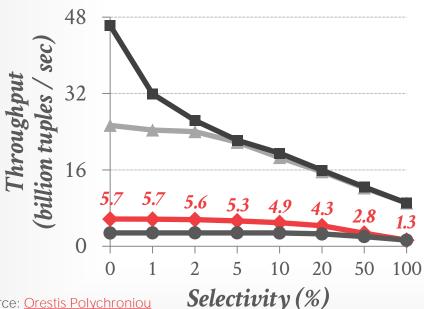
Source: Orestis Polychroniou

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SELECTION SCANS

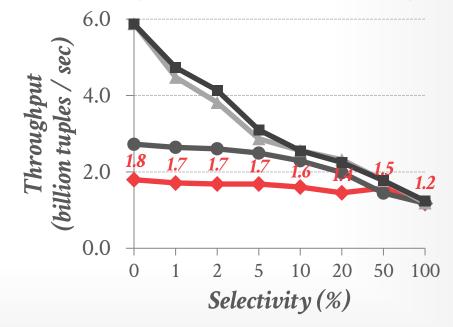
- ◆ Scalar (Branching)
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MIC (Xeon Phi 7120P – 61 Cores + 4×HT)



- ▲ Vectorized (Early Mat)
- Vectorized (Late Mat)

Multi-Core (Xeon E3-1275v3 – 4 Cores + 2×HT)

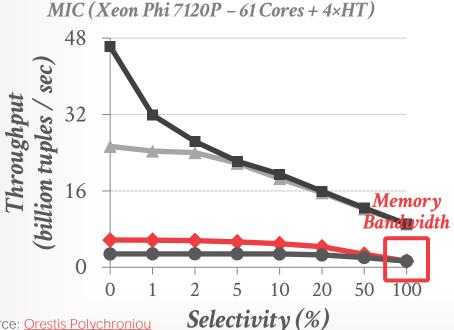


Source: Orestis Polychroniou

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SELECTION SCANS

- ◆ Scalar (Branching)
- Scalar (Branchless)
- ▲ Vectorized (Early Mat)
- Vectorized (Late Mat)



Multi-Core (Xeon E3-1275v3 – 4 Cores + 2×HT) 6.0 billion tuples Memory Bandwidth 2.0 0.0 20 50 100 10 Selectivity (%)

Source: Orestis Polychroniou

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OBSERVATION

For each batch, the SIMD vectors may contain tuples that are no longer valid (they were disqualified by some previous check).

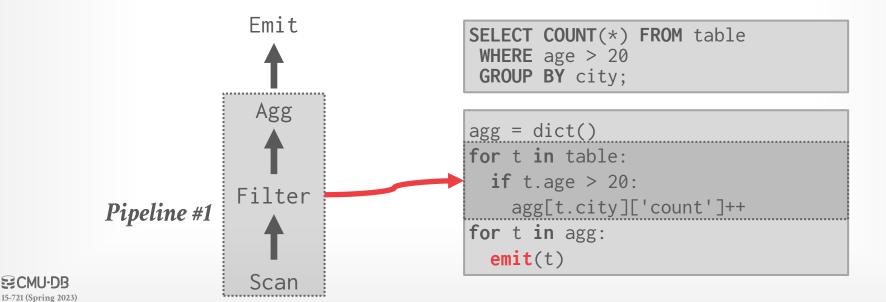


```
SELECT COUNT(*) FROM table
WHERE age > 20
GROUP BY city;
```

```
agg = dict()
for t in table:
   if t.age > 20:
      agg[t.city]['count']++
for t in agg:
   emit(t)
```

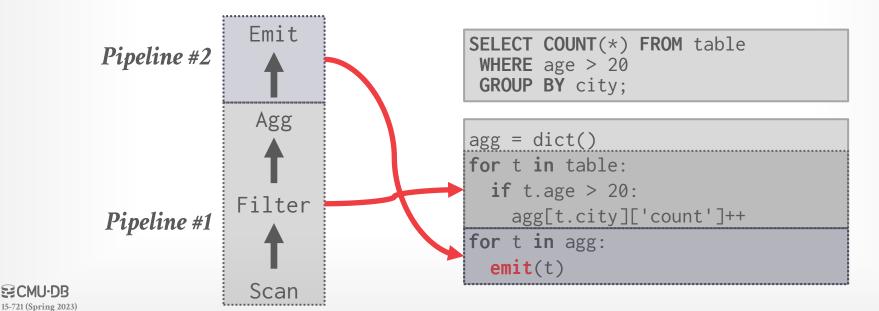
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RELAXED OPERATOR FUSION

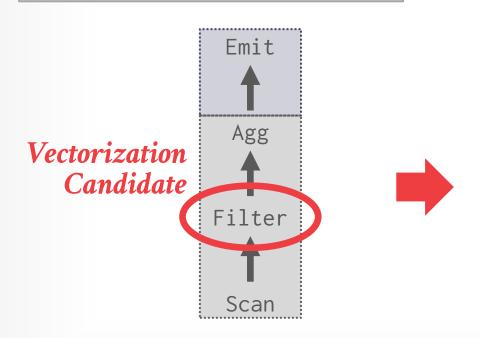
Vectorized processing model designed for query compilation execution engines.

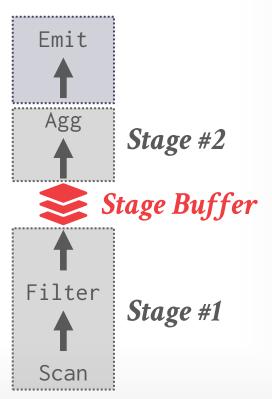
Decompose pipelines into **stages** that operate on vectors of tuples.

- → Each stage may contain multiple operators.
- → Communicate through cache-resident buffers.
- \rightarrow Stages are granularity of vectorization + fusion.

RELAXED OPERATOR FUSION FOR IN-MEMORY DATABASES: MAKING COMPILATION, VECTORIZATION, AND PREFETCHING WORK TOGETHER AT LAST VLDB 2017

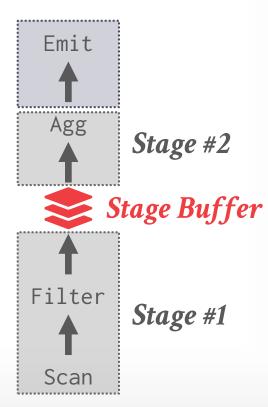
SELECT COUNT(*) FROM table
WHERE age > 20 GROUP BY city;





```
SELECT COUNT(*) FROM table
WHERE age > 20 GROUP BY city;
```

```
agg = dict()
for v<sub>t</sub> in table step 1024:
  buffer = simd_cmp_gt(v<sub>t</sub>, 20, 1024)
  if |buffer| >= MAX:
    for t in buffer:
      agg[t.city]['count']++
for t in agg:
  emit(t)
```



```
SELECT COUNT(*) FROM table
 WHERE age > 20 GROUP BY city;
                                                    .......................
                                                      Emit
agg = dict()
for v_t in table step 1024:
                                                       Agg
                                                               Stage #2
  buffer = simd_cmp_gt(v_t, 20, 1024)
  if |buffer| >= MAX:
                                                       🧲 Stage Buffer
    for t in buffer:
      agg[t.city]['count']++
for t in agg:
  emit(t)
                                                     Filter
                                                               Stage #1
                                                      Scan
```



```
SELECT COUNT(*) FROM table
 WHERE age > 20 GROUP BY city;
                                                  .........
                                                    Emit
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```
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for t in agg:
  emit(t)
                                                     Filter
                                                               Stage #1
                                                       Scan
```



ROF SOFTWARE PREFETCHING

The DBMS can tell the CPU to grab the next vector while it works on the current batch.

- → Prefetch-enabled operators define start of new stage.
- \rightarrow Hides the cache miss latency.

Any prefetching technique is suitable

- → Group prefetching, software pipelining, AMAC.
- → Group prefetching works and is simple to implement.

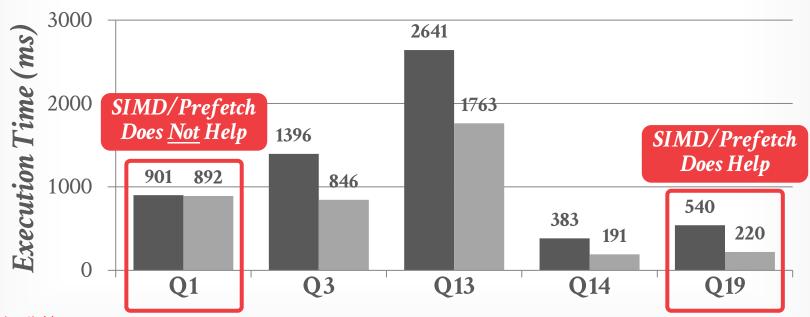


ROF EVALUATION

Dual Socket Intel Xeon E5-2630v4 @ 2.20GHz TPC-H 10 GB Database

■ LLVM

■ LLVM + ROF

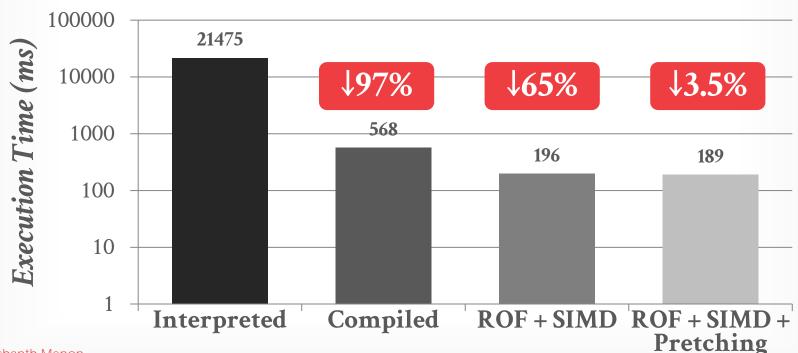


Source: Prashanth Menon

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ROF EVALUATION - TPC-H Q19

Dual Socket Intel Xeon E5-2630v4 @ 2.20GHz TPC-H 10 GB Database



Source: Prashanth Menon

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VECTORIZED OPERATORS

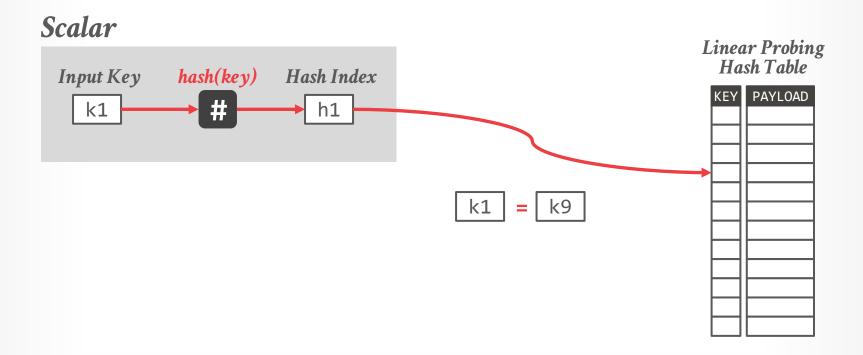
Selection Scans

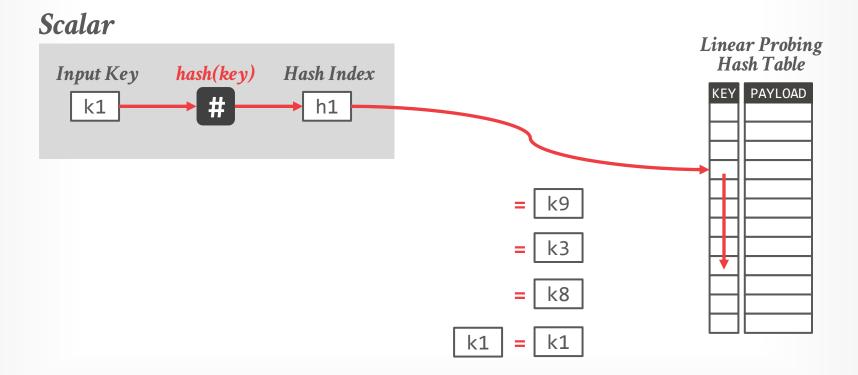
Hash Tables

Partitioning / Histograms



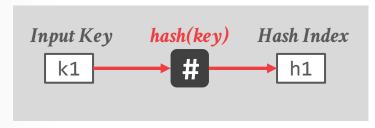
₩CMU·DB







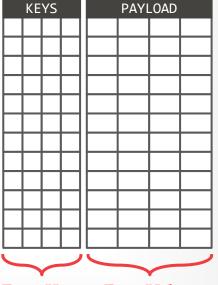
Scalar



Vectorized (Horizontal)

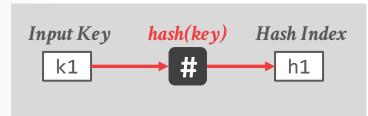


Linear Probing Bucketized Hash Table



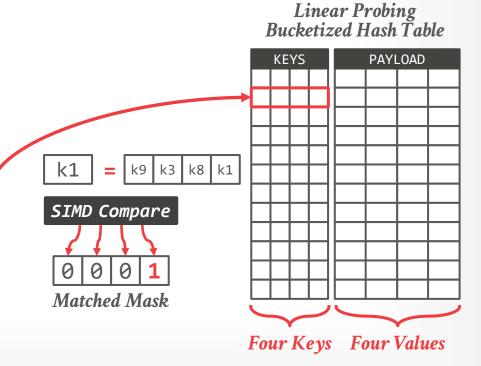
Four Keys Four Values

Scalar

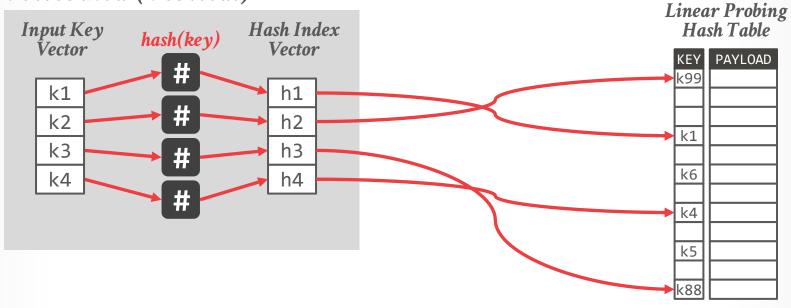


Vectorized (Horizontal)



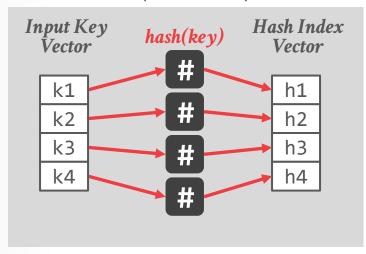


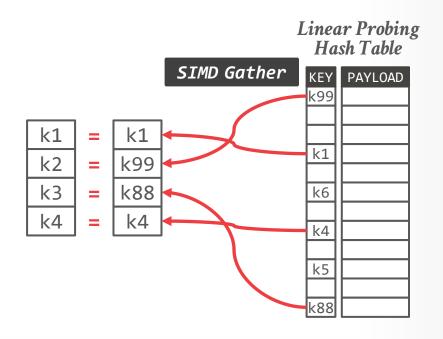
Vectorized (Vertical)



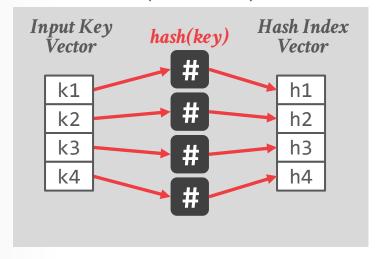


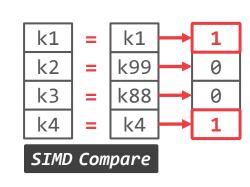
Vectorized (Vertical)





Vectorized (Vertical)

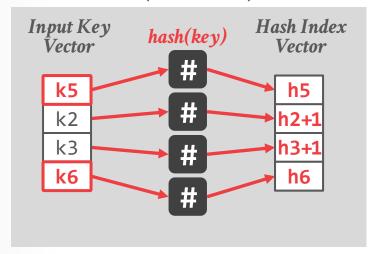


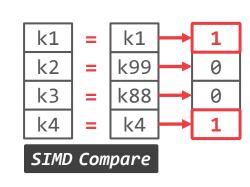


Linear Probing Hash Table

KEY	PAYLOAD
k99	
k1	
k6	
k4	
k5	
k88	

Vectorized (Vertical)

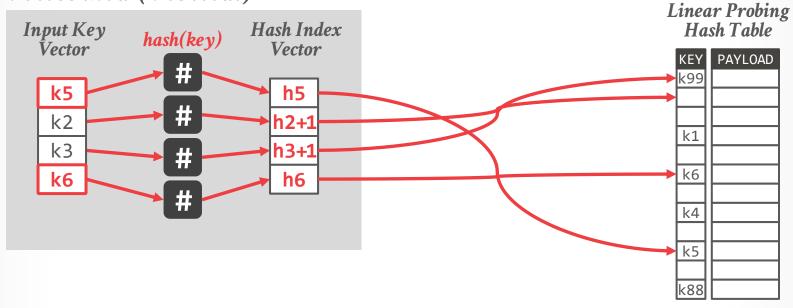




Linear Probing Hash Table

KEY	PAYLOAD
k99	
k1	
k6	
k4	
k5	
k88	

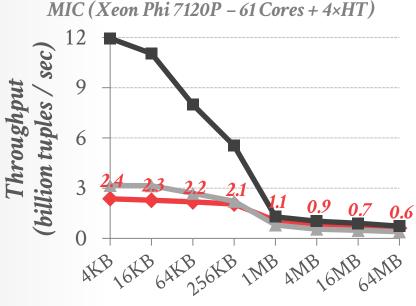
Vectorized (Vertical)



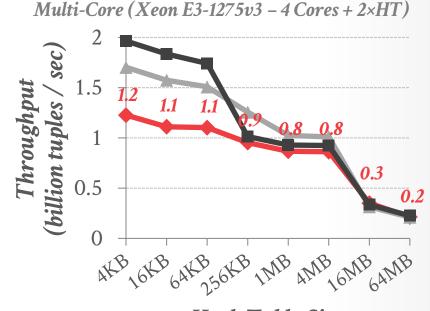




▲ Vectorized (Horizontal) Vectorized (Vertical)



Hash Table Size



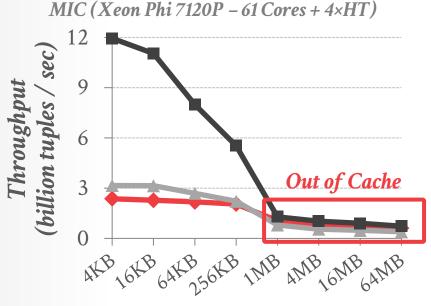
Hash Table Size

Source: Orestis Polychroniou

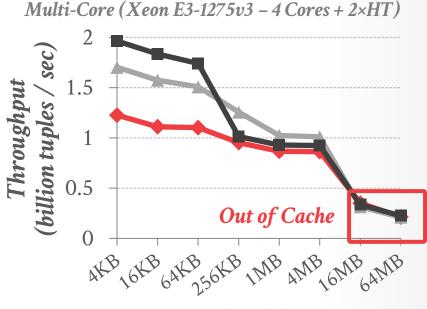
15-721 (Spring 2023)



▲ Vectorized (Horizontal) Vectorized (Vertical)



Hash Table Size



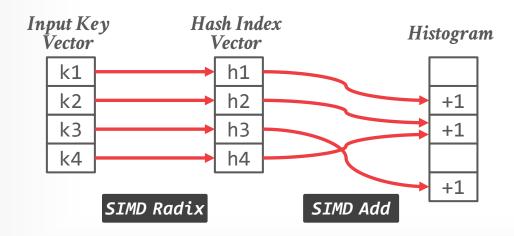
Hash Table Size

Source: Orestis Polychroniou

15-721 (Spring 2023)

Use scatter and gathers to increment counts.

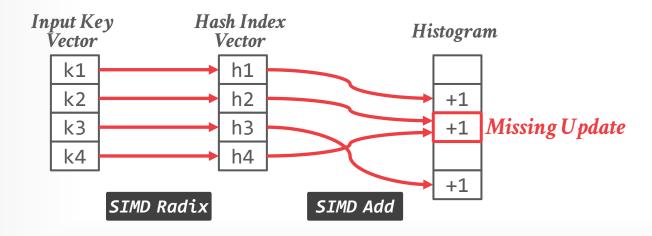
Replicate the histogram to handle collisions.





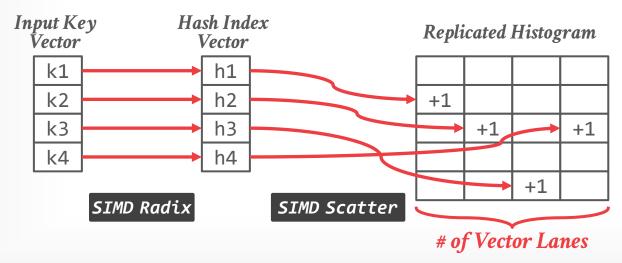
Use scatter and gathers to increment counts.

Replicate the histogram to handle collisions.





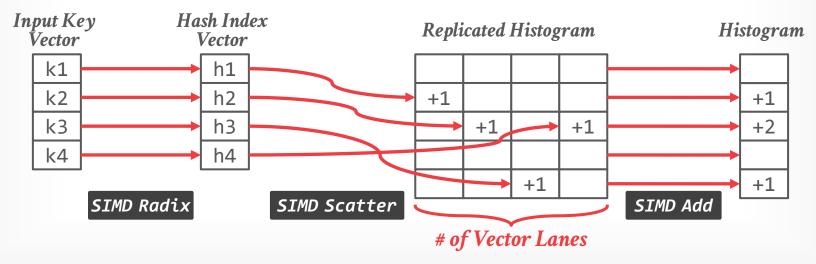
Use scatter and gathers to increment counts. Replicate the histogram to handle collisions.





Use scatter and gathers to increment counts.

Replicate the histogram to handle collisions.





CAVEAT EMPTOR

AVX-512 is **not** always faster than AVX2.



H. Lang et al.

² Please note that throughout our (multi-threaded) experiments, we did

not observe any performance penalties through downclocking. Both

processors KNL and SKX run stable at 1.4 GHz and 4.0 GHz, respec-

this issue, among other things, in the following section.

5.3 Discussion and implications

The two strategies are not mutually exclusive. Within a single pipeline, both strategies can be applied to individual operators as long as buffering operators are aware of protected lanes (mixed strategy). Moreover, the query compiler might decide to not apply any refill strategy to certain operators. Especially, when a sequence of operators is quite cheap, divergence might be acceptable as long as the costs for refill operations are not amortized. Naturally, this is a physical query optimization problem that we will leave for future work. Nevertheless, we briefly discuss the advantages and disadvantages, as this is the first work in which we present the basic principles of vector-processing in compiled query

As mentioned above, consume everything requires additional registers, which increases the register

	Intel Knights landing (KNL)	Intel Skylake-X (SKX)		
Model Cores (SMT) SIMD [bit] Max. clock rate [GHz]	Phi 7210 64 (× 4) 2 × 512 1.5	i9-7900X 10 (× 2) 2 × 512		
1 cache 2 cache 3 cache	64 KiB I MiB	4.5 32 KiB 1 MiB 14 MiB		

table scan and (ii) a hash join. Additionally, we experiment with a more complex operator, an approximate geospatial join. The experiments were conducted on an Intel Skylake-X (SKX) and an Intel Knights Landing (KNL) processor (cf., Table 1). The experiments were implemented in C++ and

at optimization level three (-03) set to knl. If not stated othernts in parallel using two threads work in batches to the individual tween 216 and 220 tuples. On the he data in high-bandwidth memexperiments would have been . To measure the throughputs, for at least three seconds, possimultiple times.

divergence handling in table algorithms into the AVX-512 ery I of Gubner et al. [6]. Addiintegrated the materialization ion et al. in [16].

live, TPC-H Query 1 (or short query that operates on a sinwith a single scan predicate.

at involves several fixed-point arithmetic operations in the aggregation based on the group by clause. In total, five additional attributes are accessed to compute eight aggregated values per group. Almost all tuples survive the selection (i.e., selectivity \approx 0.98). Therefore, in its original form, Q1 does not suffer from control flow divergence. To simulate control flow divergence and the resulting underutilization of SIMD

The greater the number of buffers, the greater the number of permute instructions that need to be executed, whereas the number of required buffers depends on (i) the number of attributes passed along the pipeline and optionally on (ii) the number of registers required to save the internal state of the operator (e.g., a pointer to the current tree node).

6 Evaluation

We evaluate our approach with two major sources of control flow divergence, (i) predicate evaluation as part of a

D Springer

Please note that throughout our (multi-threaded) experiments, we did not observe any performance penalties through downclocking. Both processors KNL and SKX run stable at 1.4GHz and 4.0GHz, respec-

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tively.

CAVEAT EMPTOR

AVX-512 is **not** always faster than AVX2.

Some CPUs downgrade their clockspeed when switching to AVX-512 mode.

→ Compilers will prefer 256-bit SIMD operations.

If only a small portion of the process uses AVX-512, then it is not worth the downclock penalty.



There are three frequency levels, so-called licenses, from fastest to slowest: L0, L1 and L2. L0 is the "nominal" speed you'll see written on the box: when the chip says "3.5 GHz turbo", they are referring to the single-core L0 turbo. L1 is a lower speed sometimes called AVX turbo or AVX2 turbo⁵, originally associated with AVX and AVX2 instructions¹. L2 is a lower speed than L1, sometimes called "AVX-512 turbo".

The exact speeds for each license also depend on the number of active cores. For up to date tables, you can usually consult WikiChip. For example, the table for the Xeon Gold 5120 is here:

												11	12	13	14
	Base 2,200 MHz		uency/Activ	ve Cores				7	8	9	10		12 2,700 MHz 2,300 MHz	2,600 MHz	2,600 MH
	0.00	Turbo Freq	gency/rem	3	4	5	6		2 000 MHz	2,700 MHz	2,700 MHz	2,700 MHZ	Z,100 IIII	2 200 MHz	2,200 MH
Mode	Base	1	2		2 000 MHz	2,900 MHz	2,900 MHz	2,900 MHZ	2,700 11114	2 300 MHz	2,300 MHz	2,300 MHz	2,300 MHZ	Z,Zee min	1 600 MI
	2,200 MHz 1,800 MHz 1,200 MHz	3,200 MHz	3,200 MHz	3,000 MHZ	3,000 11117	2 700 MHz	2,700 MHz	2,700 MHz	2,700 MHZ	2,500 11117	1 600 MHz	1,600 MHz	1,600 MHz	1,600 MHz	1,000
formai	2,200	2 100 MHz	3,100 MHz	2,900 MHz	2,900 MHZ	A COLUMN	1 000 MHz	1,900 MHz	1,900 MHz	1,600 8812					
AVX2	1,800 MHZ	3,100 11111	0.000 MHz	2.500 MHz	2,500 MHz	1,900 MHz	1,500								Nato
AVX 512	1,200 MHz	2,900 MHZ	2,900 mm	4111								2000	respec	tively.	More

The Normal, AVX2 and AVX512 rows correspond to the L0, L1 and L2 licenses respectively. Note that the relative slowdown for L1 and L2 licenses generally gets worse as the number of cores increase: for 1 or 2 active cores the L1 and L2 speeds are 97% and 91% of L0, but for 13 or 14 cores they are 85% and 62% respectively. This varies by chip, but the general trend is usually the

Those preliminaries out of the way, let's get to what I think you are asking: which instructions cause which licenses to be activated?

Here's a table, showing the implied license for instructions based on their width and their categorization as light or heavy:

Scalar L0 N/A 128-bit L0 L0 256-bit L0 L1* 512-bit L1 L2*	
*soft transition (see below)	and all 128-bit wide instructions ²

So we immediately see that all scalar (non-SIMD) instructions and all 128-bit wide instructions² always run at full speed in the L0 license.

EMPTOR

ster than AVX2.

eir clockspeed when SIMD operations.

e process uses AVX-512, vnclock penalty.

PARTING THOUGHTS

Vectorization is essential for OLAP queries.

We can combine all the intra-query parallelism optimizations we've talked about in a DBMS.

- → Multiple threads processing the same query.
- → Each thread can execute a compiled plan.
- \rightarrow The compiled plan can invoke vectorized operations.



NEXT CLASS

Query Compilation Project #3 Topics

