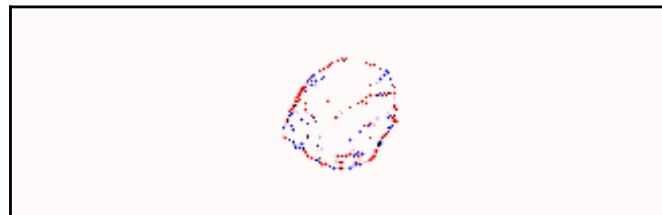
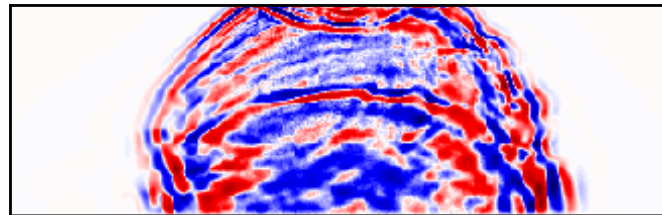
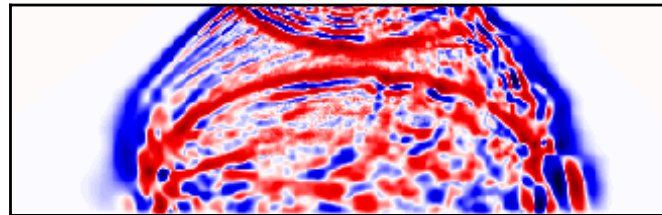


# COMPRESSION FOR EFFECTIVE MEMORY BANDWIDTH USE IN FORWARD MODELING

**EILEEN MARTIN**  
**SEP ANNUAL MEETING**  
**REPORT 152, PAGE 267**  
**JUNE 2014**



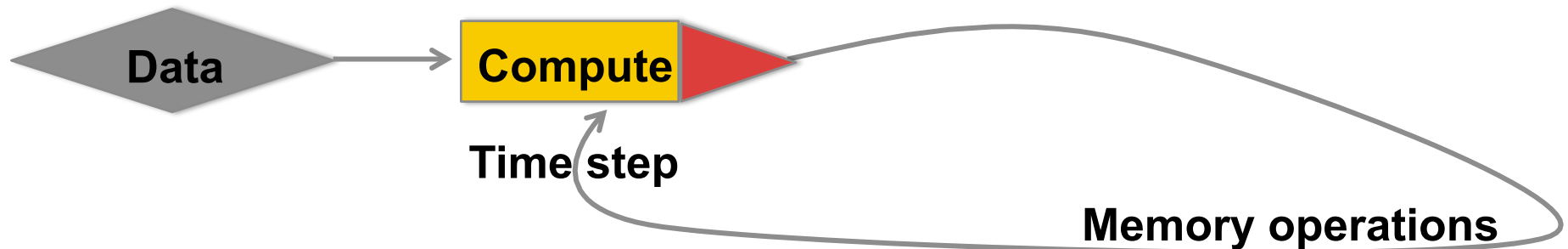
# OUTLINE

- **Introduction**
- **Compression in cache**
  - Theory, previous work
  - Numerical results
- **Compression when writing to disk**
  - Theory
  - Numerical results
- **Future work & conclusions**

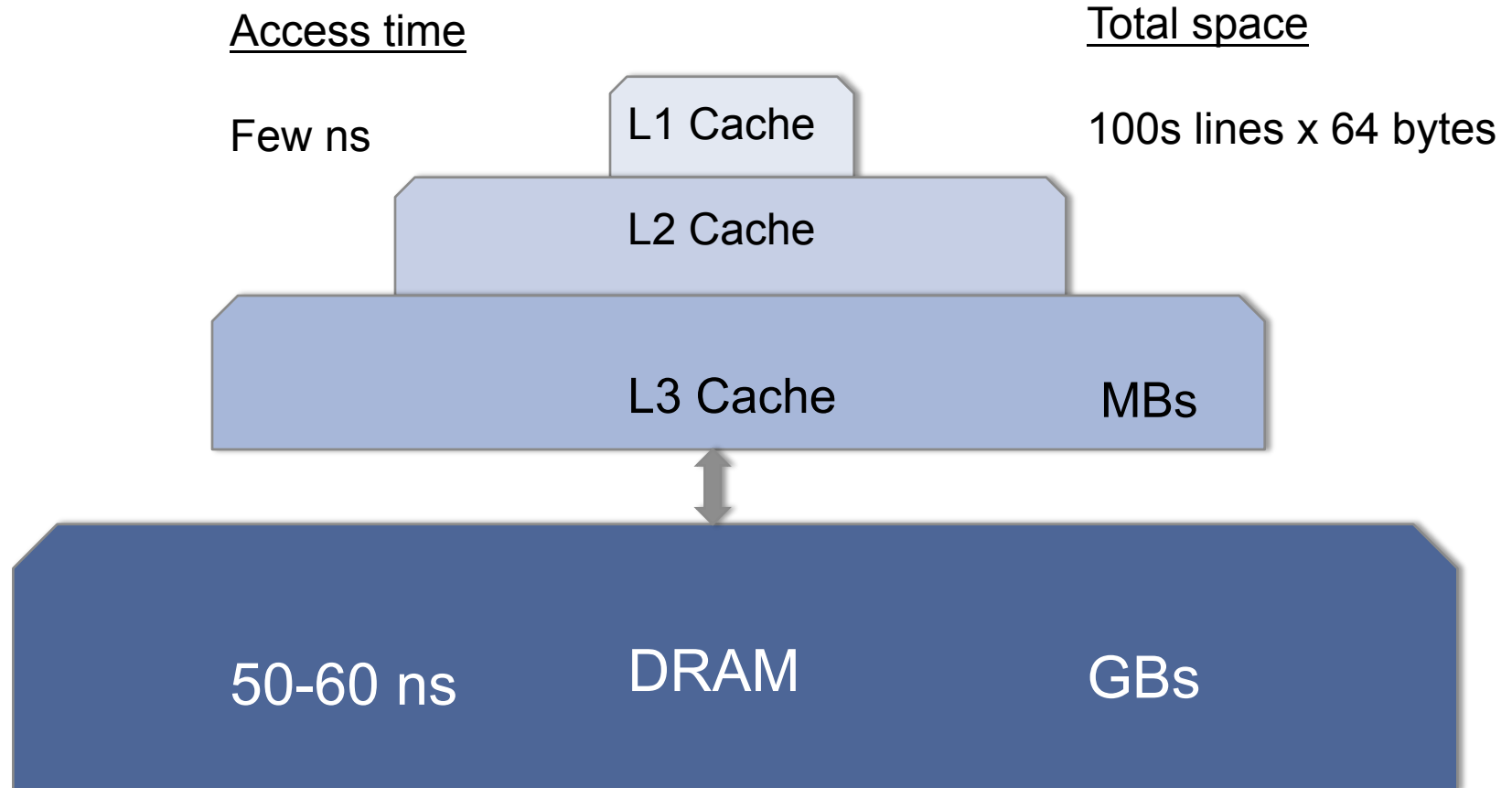


# WHY COMPRESS?

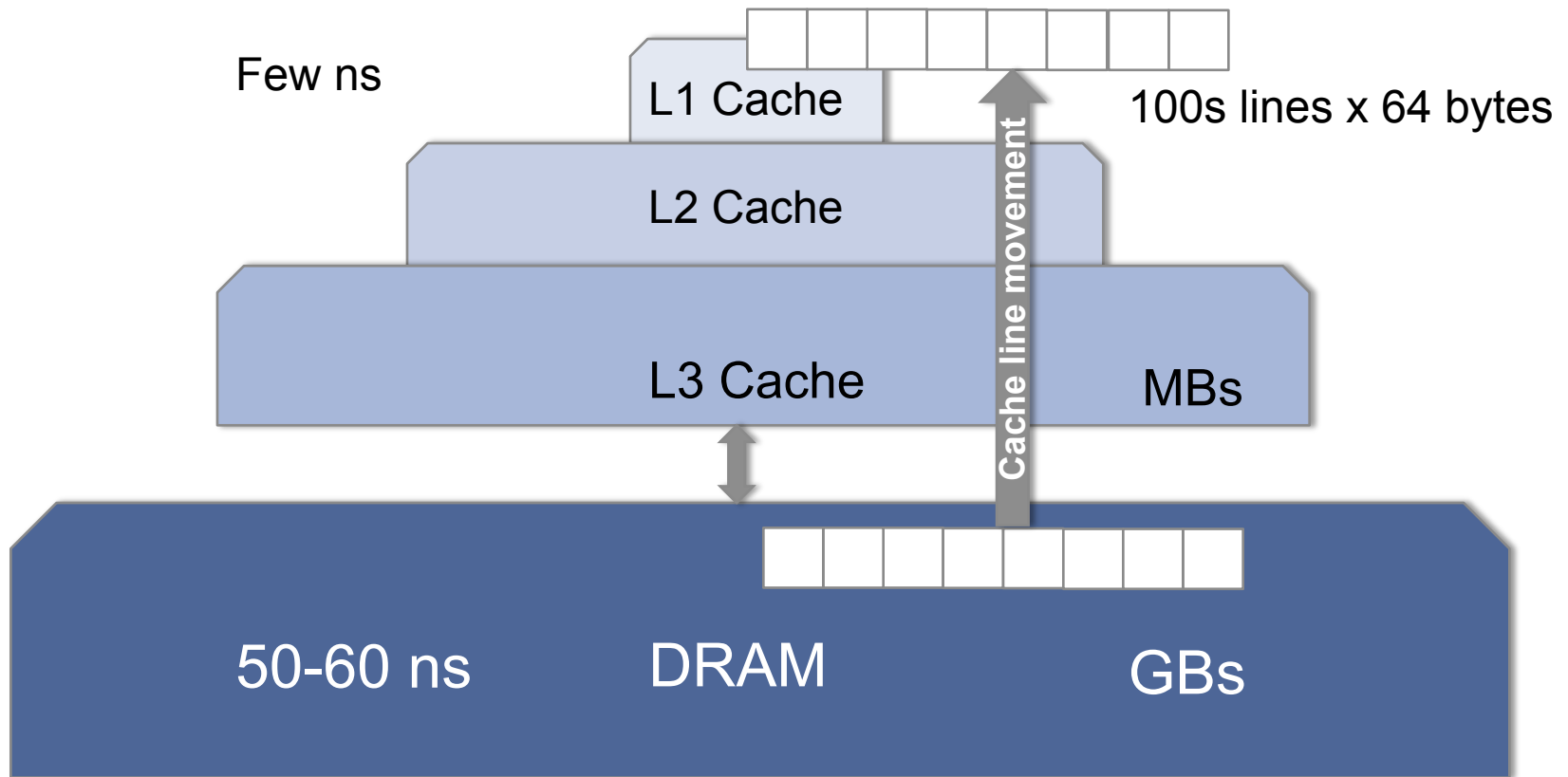
- Algorithms are limited by data movement
- Lossy compression gives higher compression rates
- Could use resources in other ways (larger data, UQ)
- Some imaging algorithms robust to incoherent errors



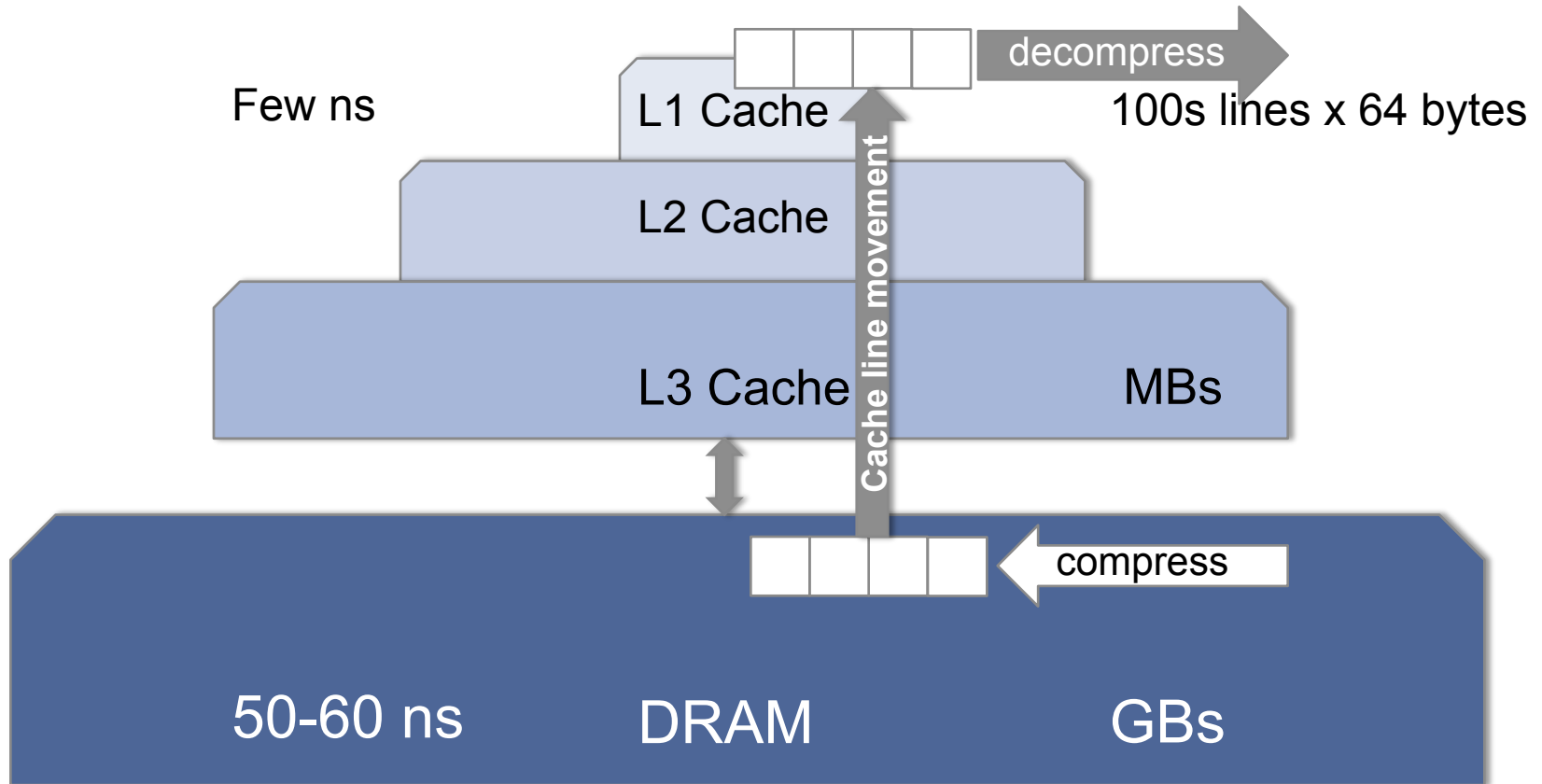
# CACHE OVERVIEW



# CACHE OVERVIEW



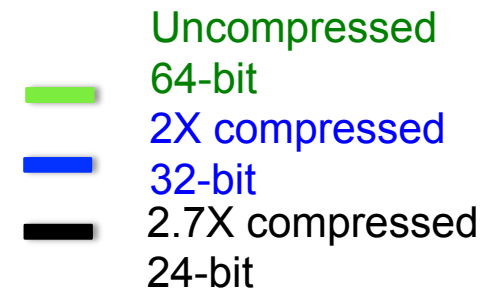
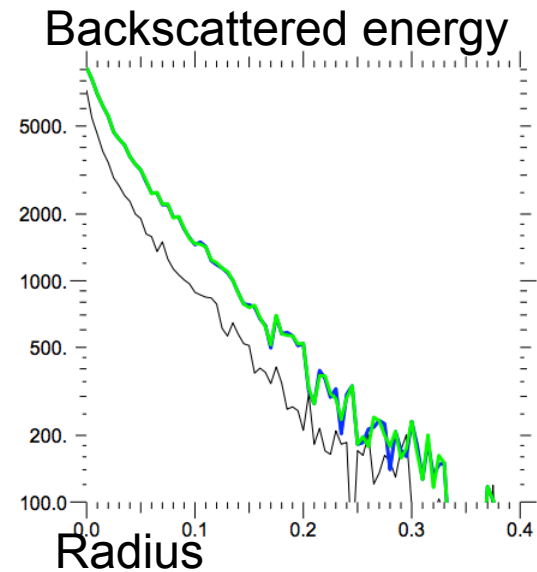
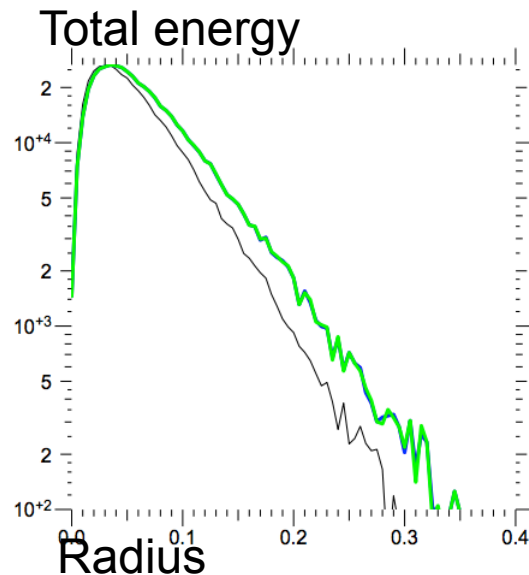
# CACHE OVERVIEW



# PREVIOUS WORK

Compression by fpzip ~2x, APAX up to 5x (Laney et al, 2013)

- LULESH- shock hydrodynamics
- Miranda- Navier-Stokes
- pF3D- laser-plasma interaction



# COMPRESSED FORWARD MODELING

Initial conditions:  $t = 0$ ,  $u(0, x) = u_0(x)$ ,  $d_t u(0, x) = 0$

$$u(0) \xrightarrow{\text{compress}} u_c(0)$$

For  $i=1:nt$

$$u_c(t_{old}) \xrightarrow{\text{decompress}} u_{dc}(t_{old})$$

$$u_{dc}(t_{old}) \xrightarrow{\text{update}} u_u(t_i) = L(u(t_{old}))$$

$$u_u(t_i) \xrightarrow{\text{compress}} u_c(t_i)$$

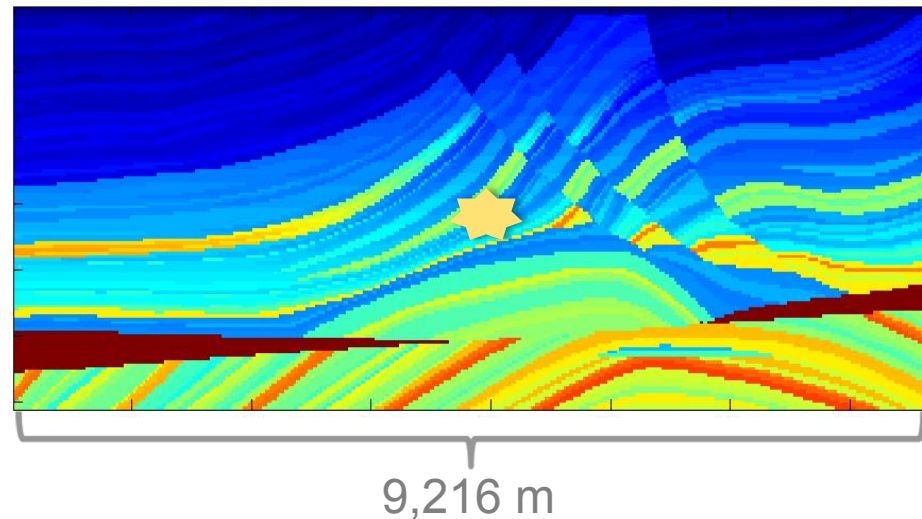
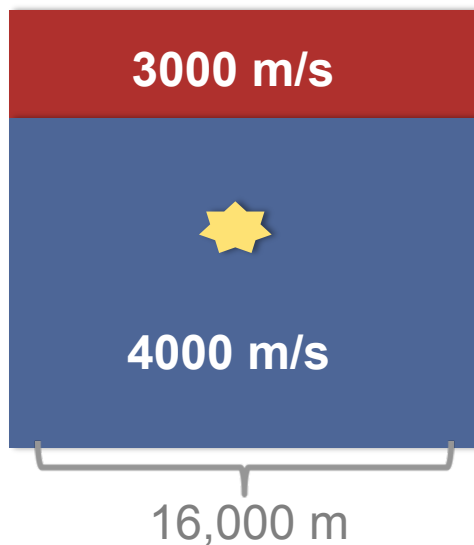
End

**\*Note:**

$L$  is FDTD 2<sup>nd</sup> order time, 2<sup>nd</sup> order space wave operator  
(De)compression with *fpzip\_file\_read/write*

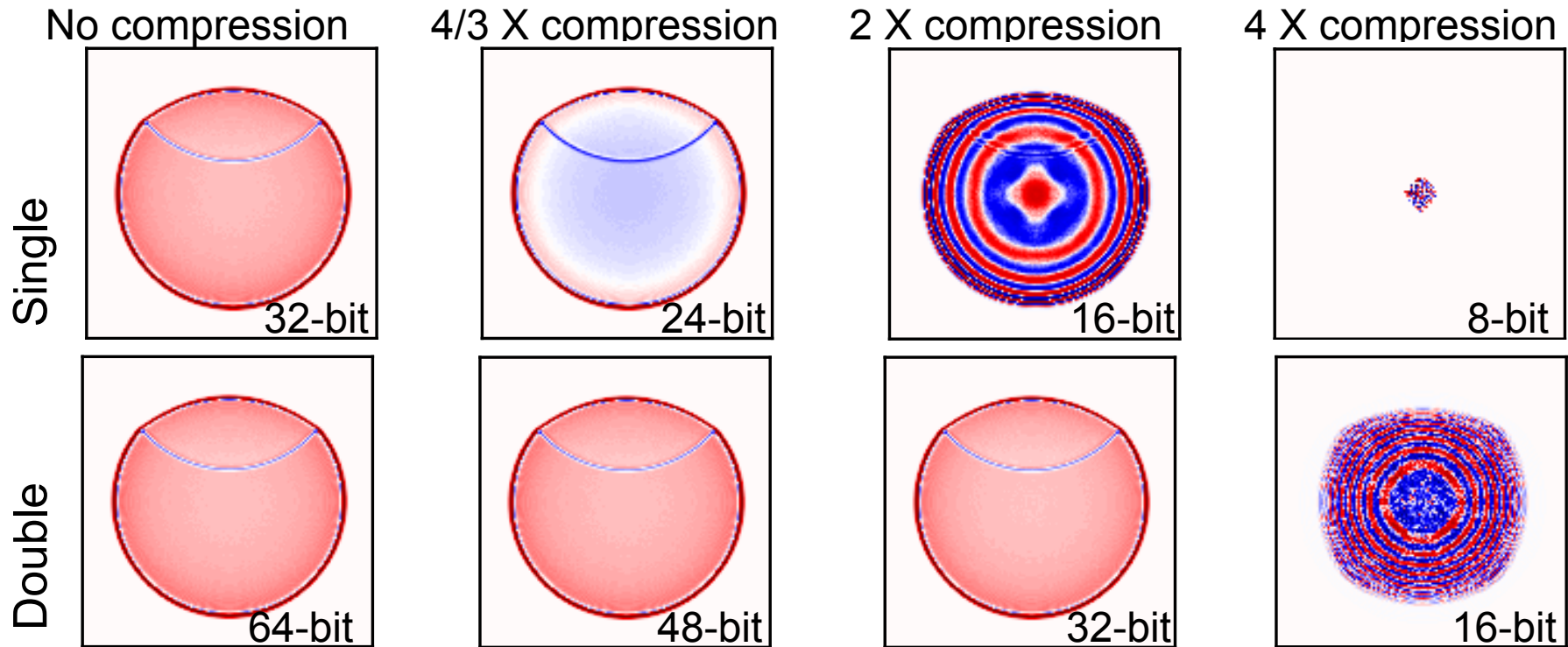


# NUMERICAL EXAMPLES



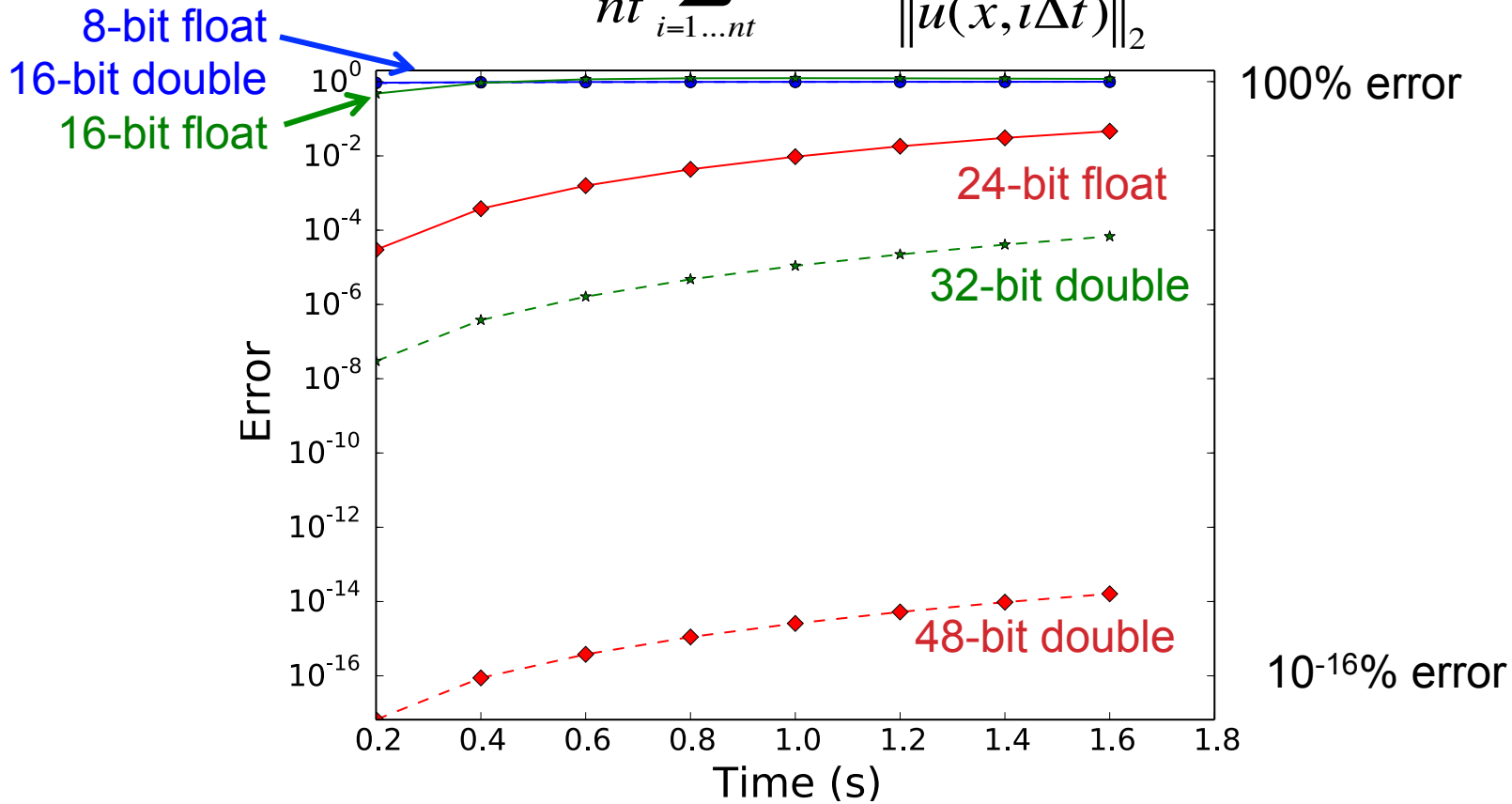
- ★ Source: 10 Hz peak frequency Ricker wavelet
- FDTD: 2<sup>nd</sup> order space, 2<sup>nd</sup> order time
- Reflective boundaries on all sides
- Marmousi model downloaded from Benamou, 1996

# TWO-LAYER COMPRESSION

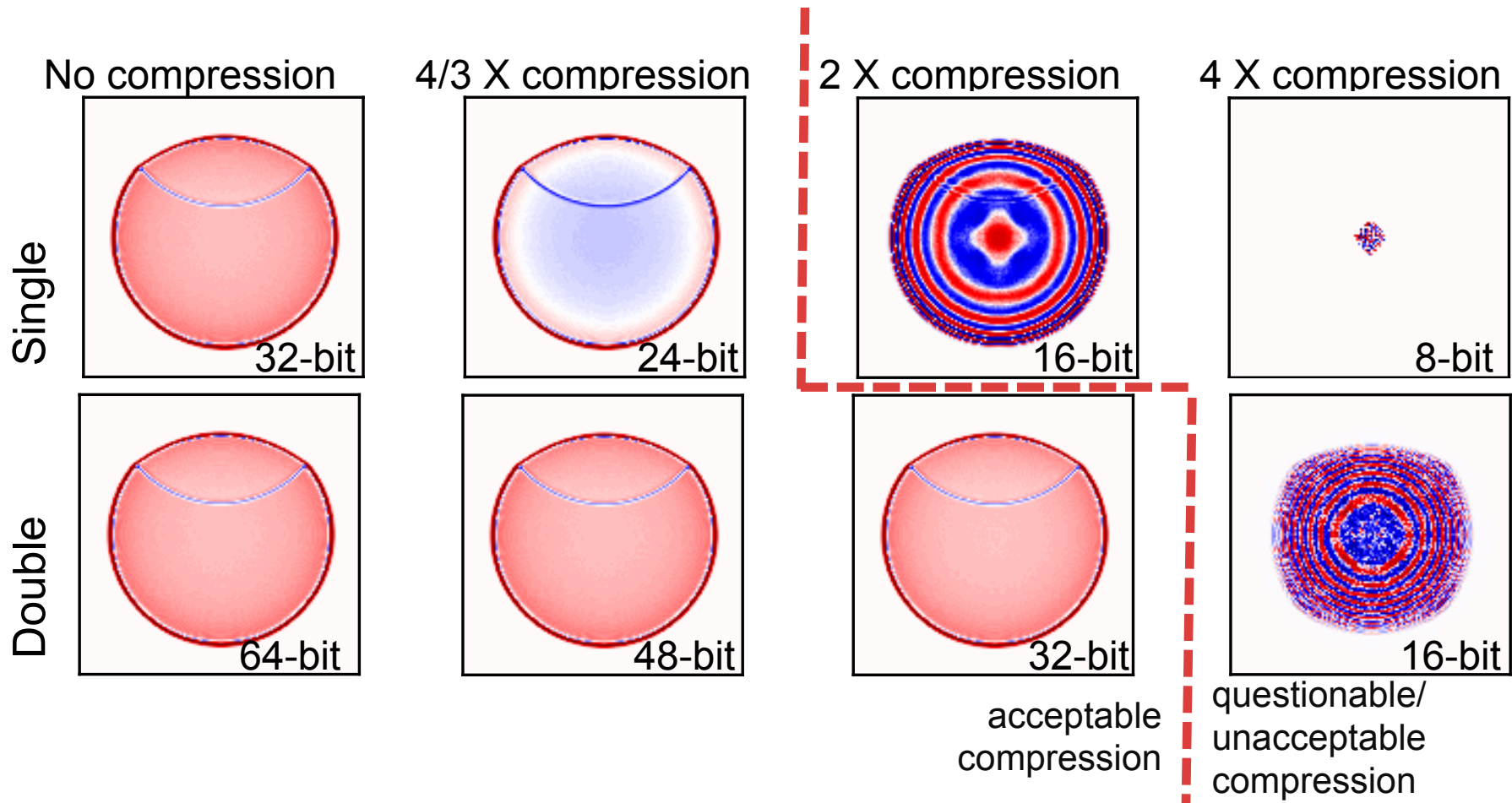


# COMPARISON OF ERRORS

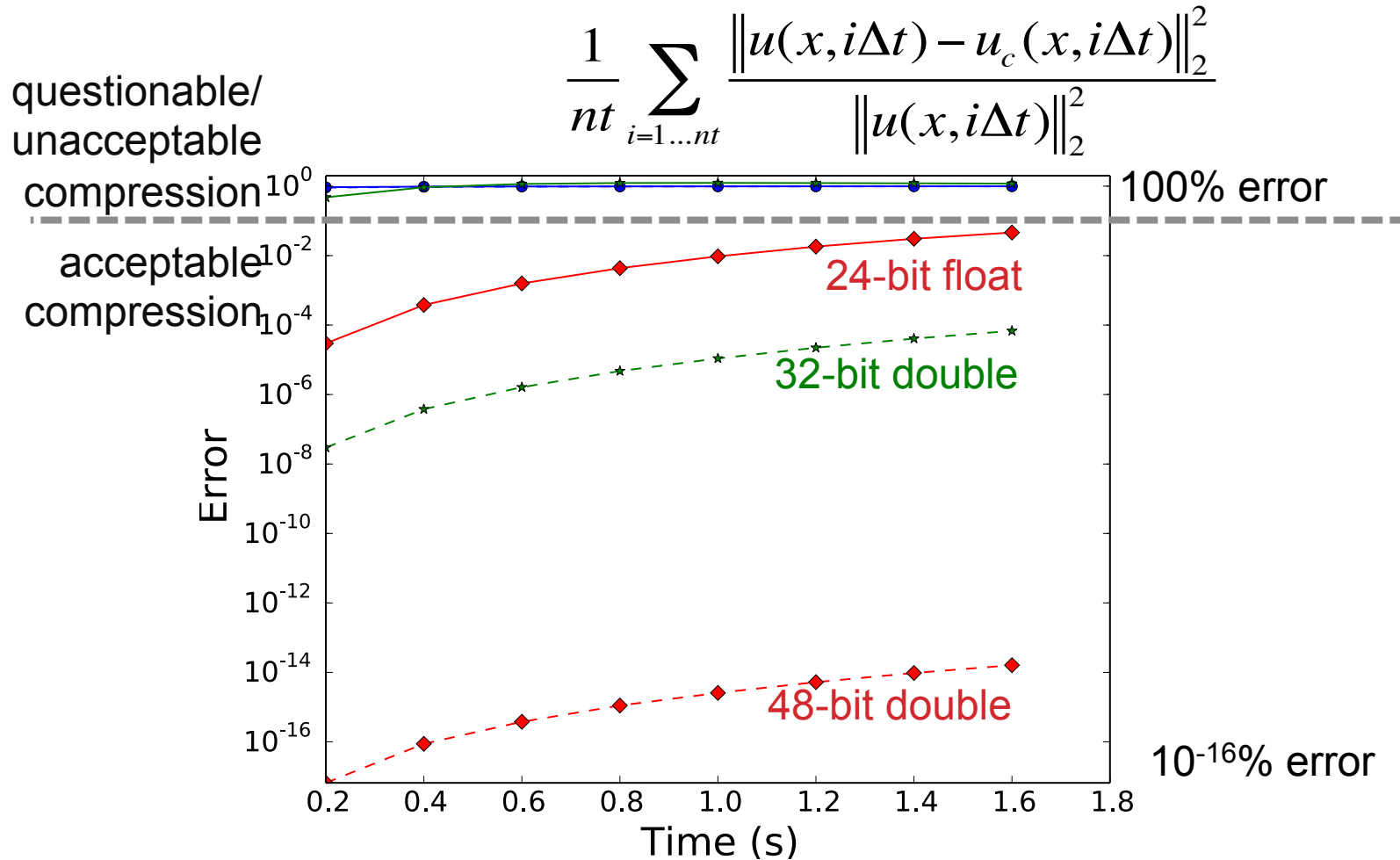
$$\frac{1}{nt} \sum_{i=1 \dots nt} \frac{\|u(x, i\Delta t) - u_c(x, i\Delta t)\|_2^2}{\|u(x, i\Delta t)\|_2^2}$$



# TWO-LAYER COMPRESSION



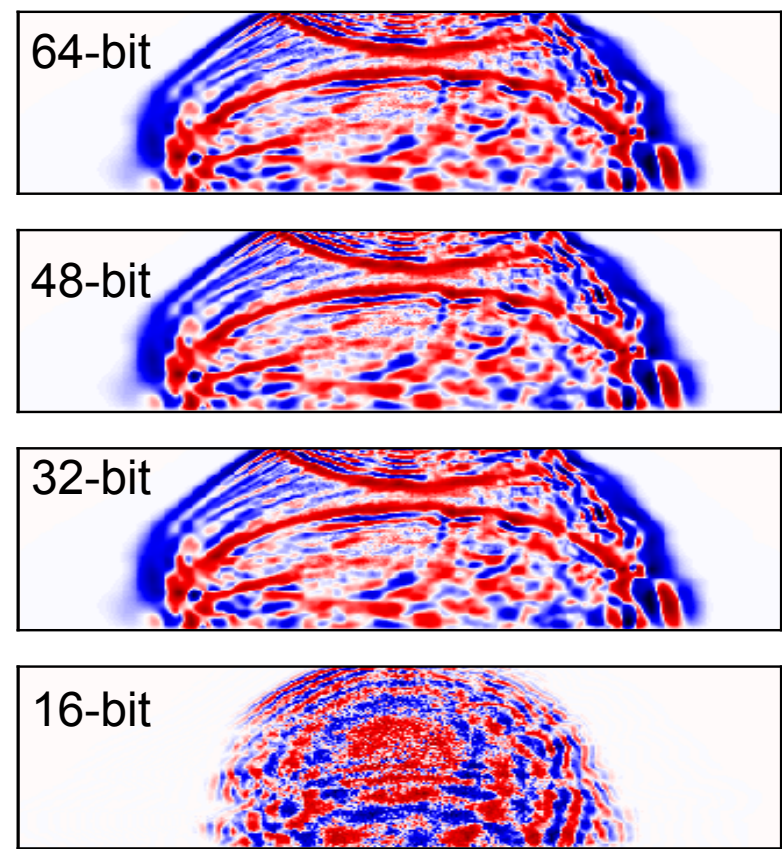
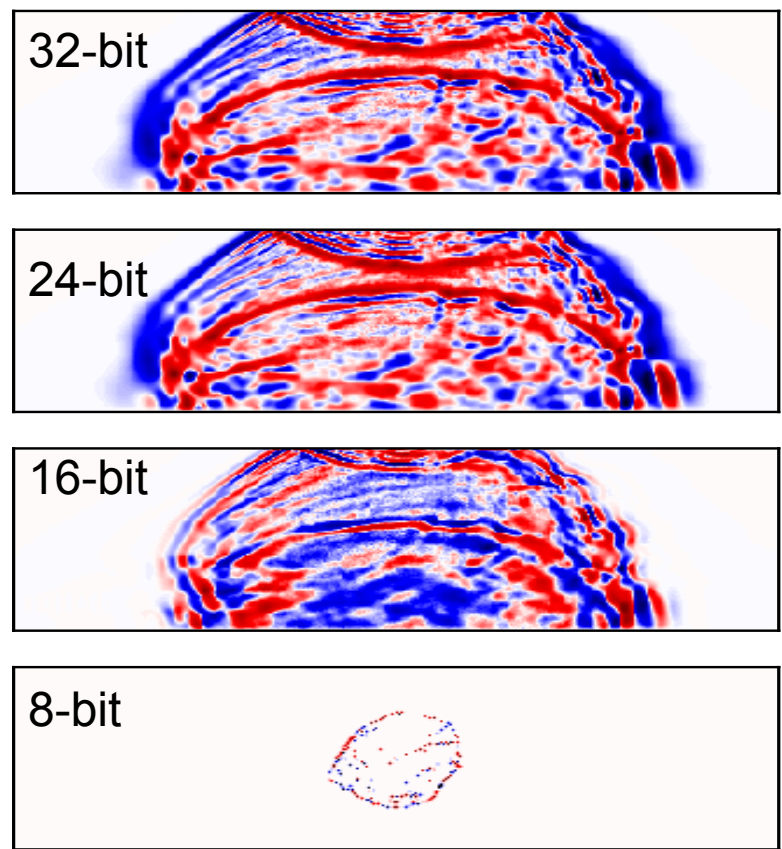
# COMPARISON OF ERRORS



# MARMOUSI COMPRESSION

## FLOAT

## DOUBLE



**1X**

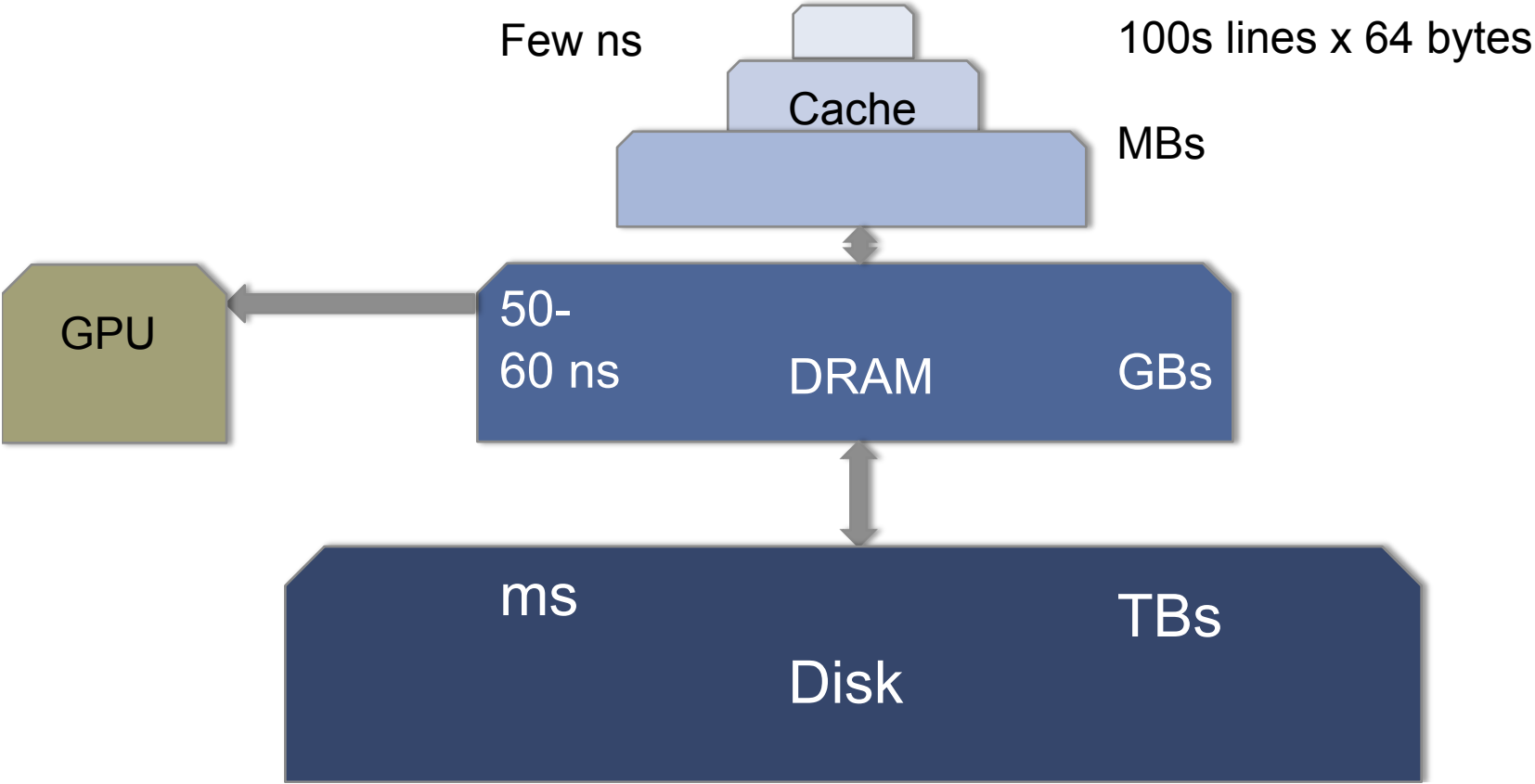
**$\frac{4}{3}X$**

**2X**

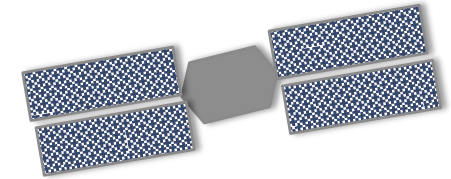
**4X**



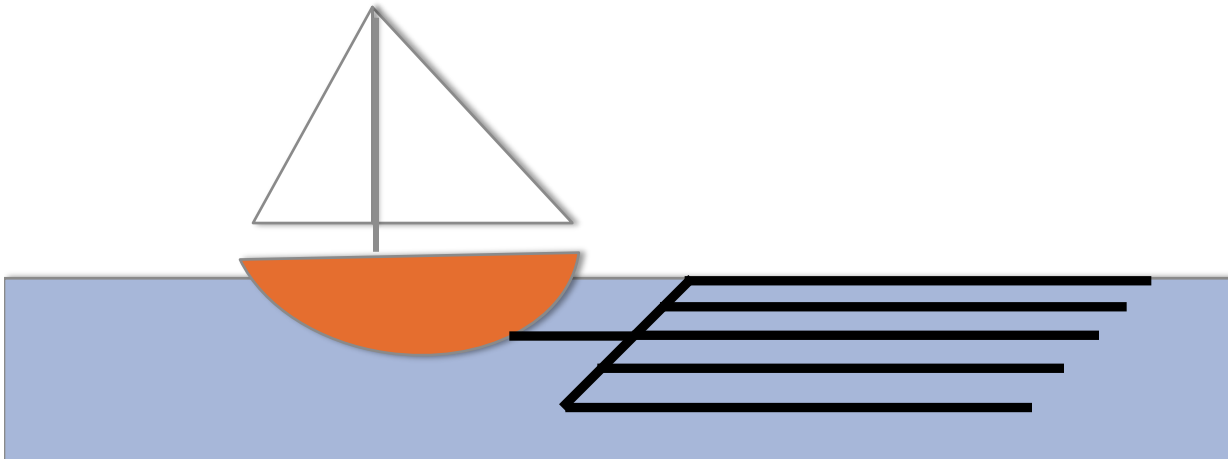
# COMPRESSION WHEN WRITING TO DISK



# WAVELETS



- Redundant function space basis
- 2D seismic data, ~20x compression (Bosman & Reiter, 1993)
- 3D seismic data, ~100x compression (Villasenor et al, 1996)
  - Using CDF 9/7 wavelet
- Efficient 2D wavelet compression on GPU (Wong et al, 2007)
- Wavelet frame induces sparsity for wave propagation (Wu et al, 2008)

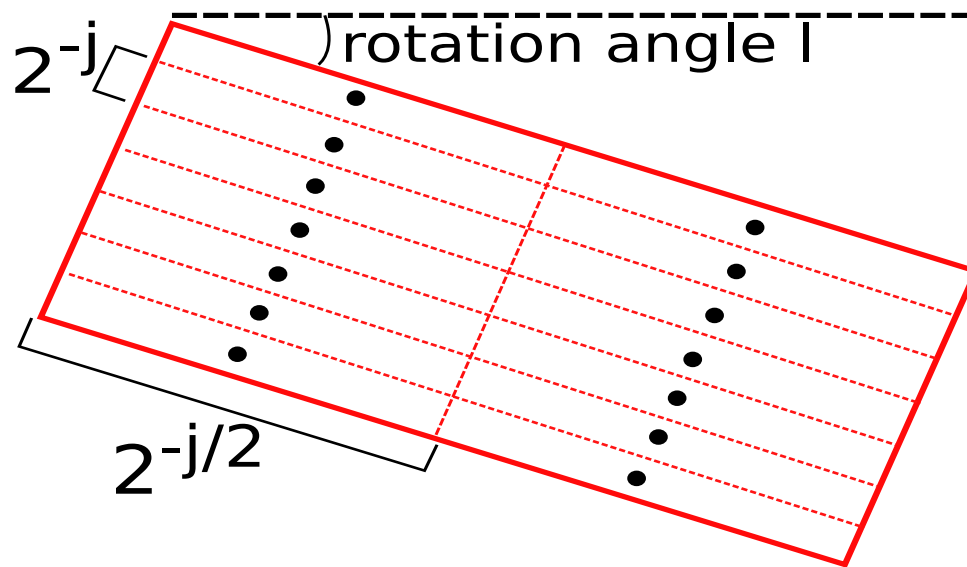


DATA  
PROCESSING  
CENTER



# CURVELETS

- Idea: long thin wavelets at an angle designed to approximate curves well (Candès et al, 2006; Mallat, 2008)



# COMPRESSED FORWARD MODELING (CACHE LINES)

Initial conditions:  $t = 0$ ,  $u(0,x) = u_0(x)$ ,  $d_t u(0,x) = 0$

$$u(0) \xrightarrow{\text{compress}} u_c(0)$$

For  $i=1:nt$

$$u_c(t_{old}) \xrightarrow{\text{decompress}} u_{dc}(t_{old})$$

$$u_{dc}(t_{old}) \xrightarrow{\text{update}} u_u(t_i) = L(u(t_{old}))$$

$$u_u(t_i) \xrightarrow{\text{compress}} u_c(t_i)$$

End

**\*Note:**

$L$  is FDTD 2<sup>nd</sup> order time, 2<sup>nd</sup> order space wave operator  
(De)compression with *fpzip\_file\_read/write*

# COMPRESSED FORWARD MODELING RESTARTING

Initial conditions:  $t = 0$ ,  $u(0,x) = u_0(x)$ ,  $d_t u(0,x) = 0$

$u(0) \xrightarrow{\text{compress}} u_c(0)$

For  $i=1:nt$

if(  $i \bmod f == 1$  )  $u_c(t_{old}) \xrightarrow{\text{decompress}} u_{dc}(t_{old})$

$u_{dc}(t_{old}) \xrightarrow{\text{update}} u_u(t_i) = L(u(t_{old}))$

if(  $i \bmod f == 0$  )  $u_u(t_i) \xrightarrow{\text{compress}} u_c(t_i)$

End

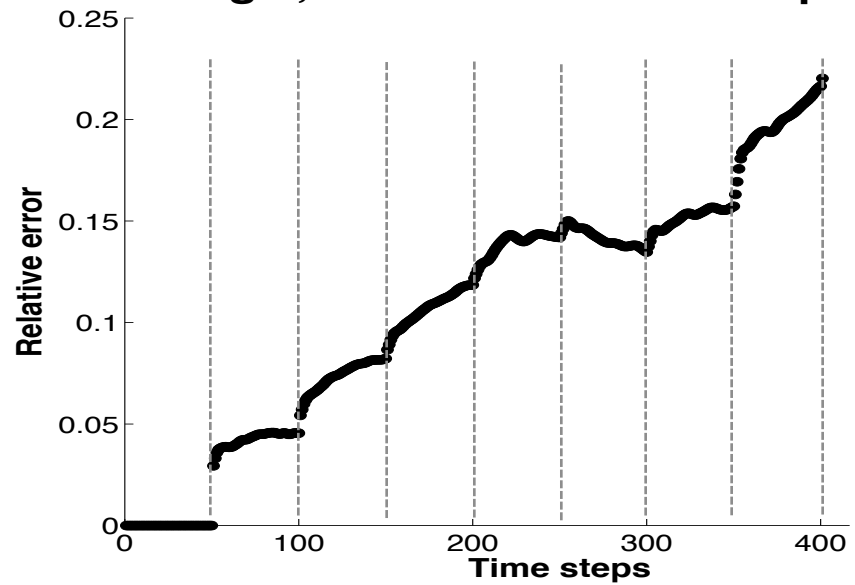
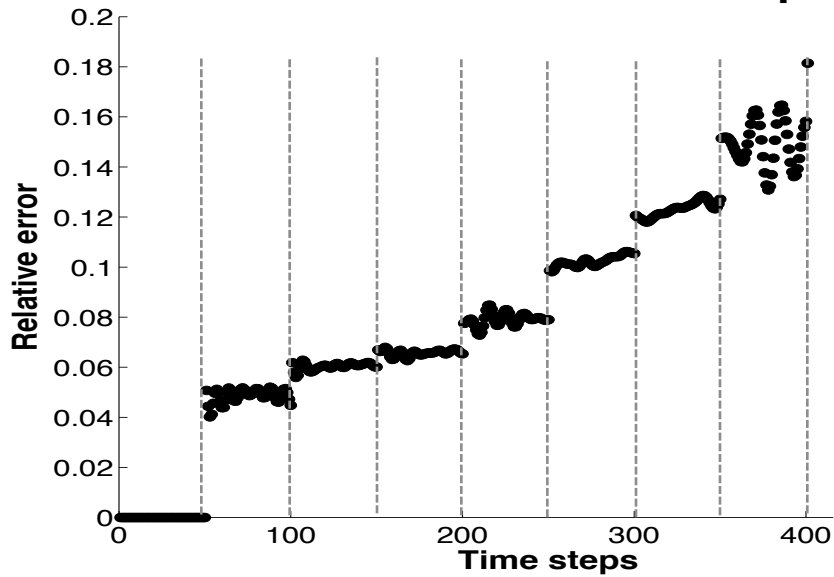
\*Note:  $f$  is the frequency of restarting

$L$  is FDTD 2<sup>nd</sup> order time, 2<sup>nd</sup> order space wave operator

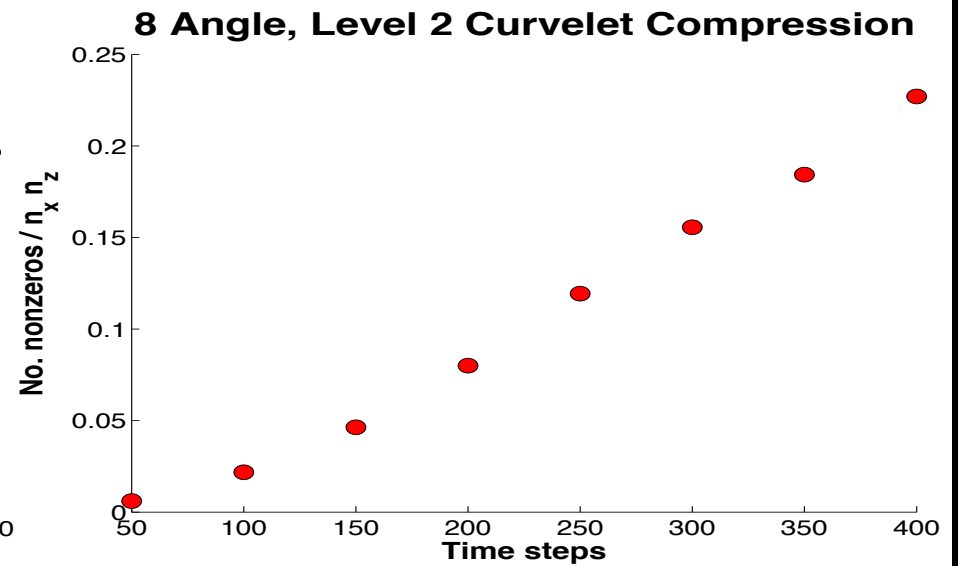
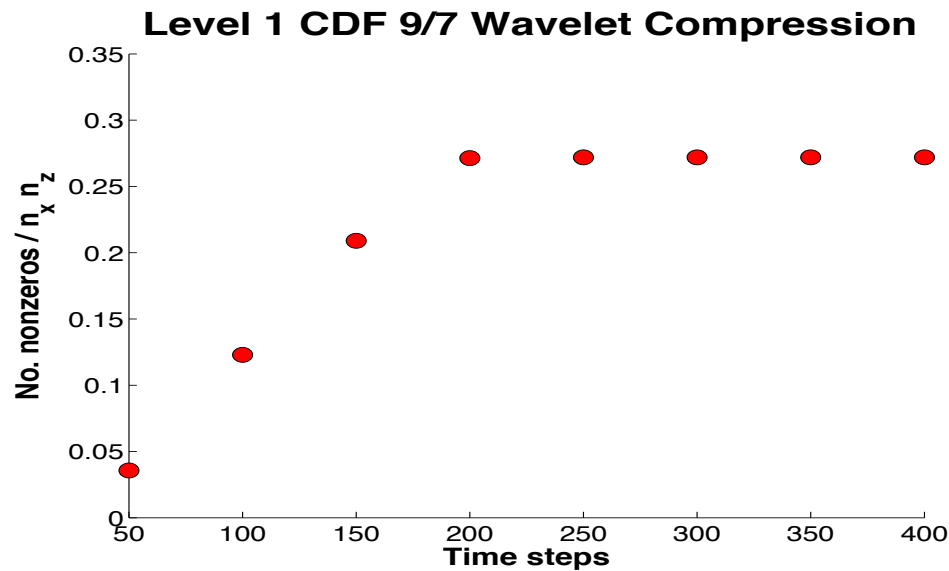
(De)compression with *CurveLab* or *Matlab Wavelet Toolbox*

# ERRORS: CHECKPOINT & RESTART

Level 1 CDF 9/7 Wavelet Compression 8 Angle, Level 2 Curvelet Compression

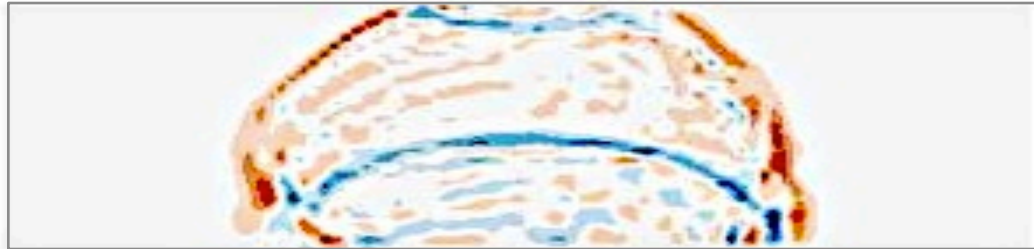


# COMPRESSION RATIOS: CHECKPOINT & RESTART

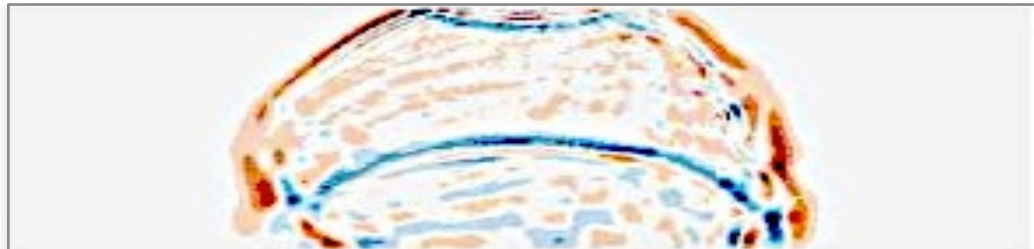


# INDEPENDENT COMPRESSIONS

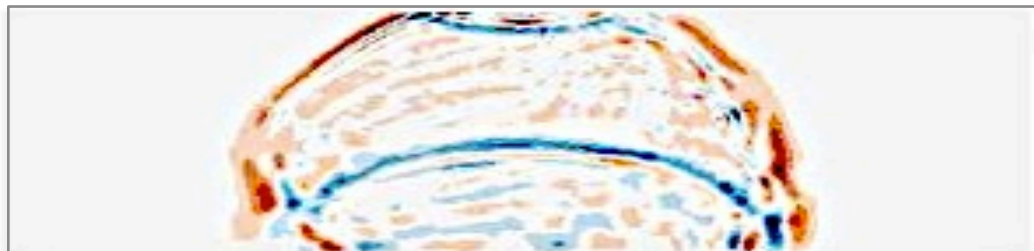
2 level CDF 9/7 wavelet  
3800 nonzeros  
35% relative error



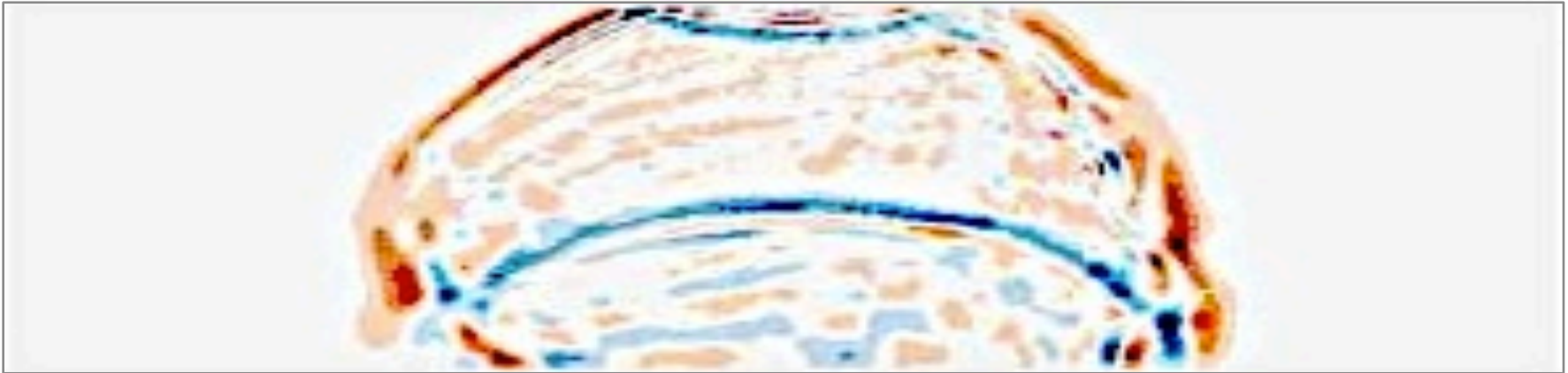
No compression  
46848 grid  
45840 nonzeros  
~30,000 significant nonzeros



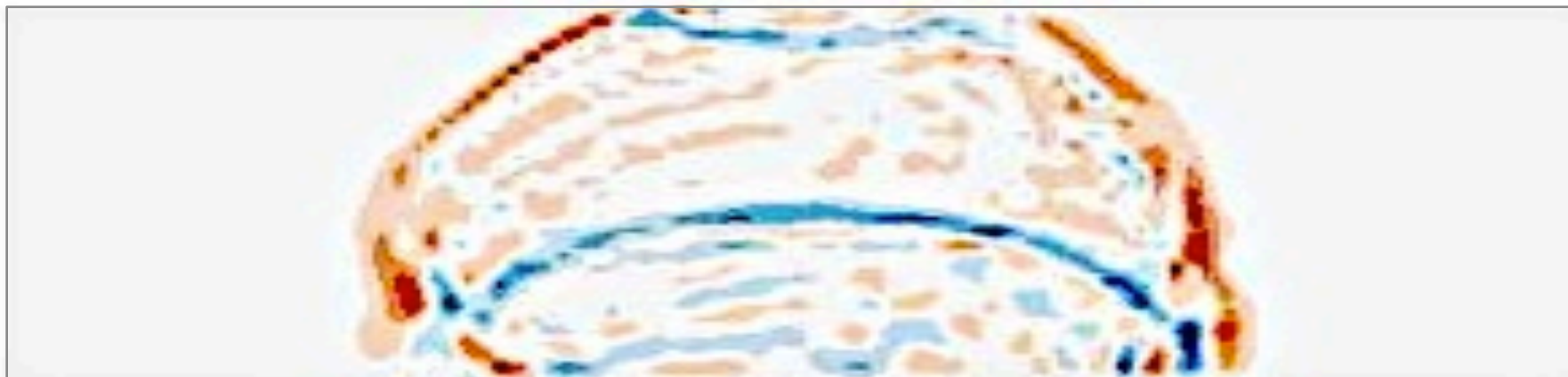
2 level 8 angle curvelet  
6500 nonzeros  
13% relative error



# NO COMPRESSION

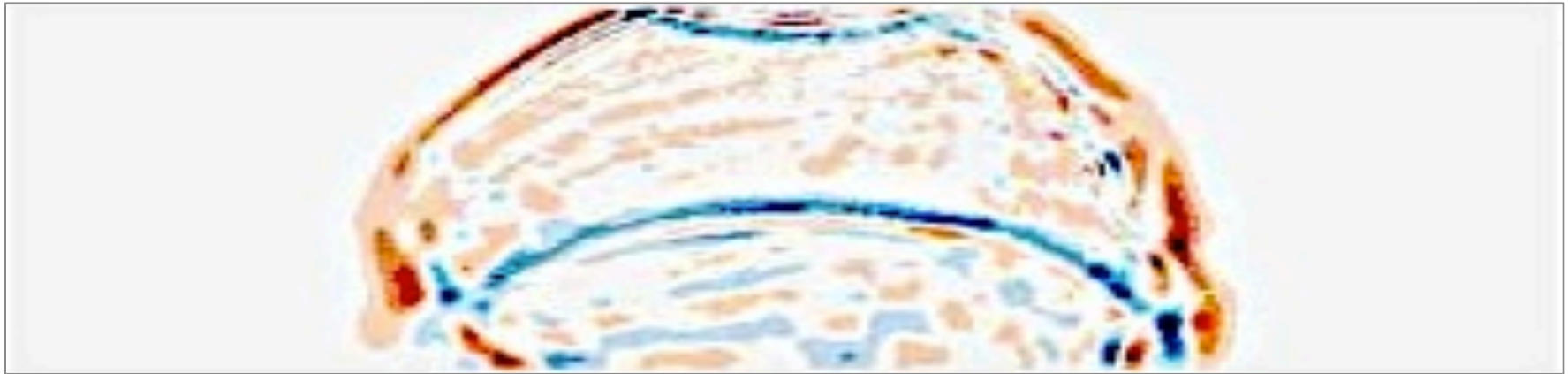


## 2 LEVEL CDF 9/7 WAVELET

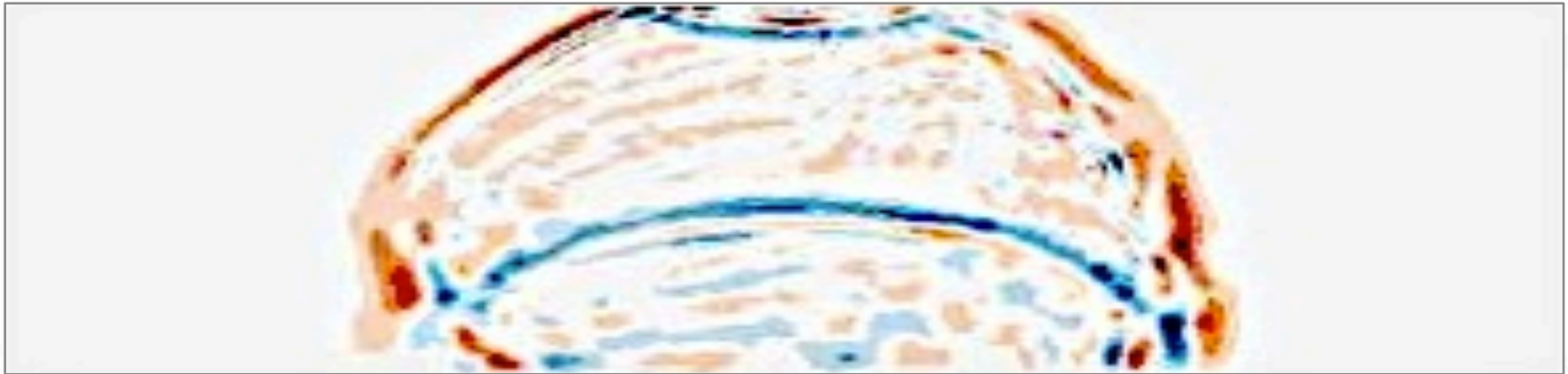




# NO COMPRESSION



## 2 LEVEL 8 ANGLE CURVELET



# CONCLUSIONS

- Modest compression possible with fpzip
- More compression possible with 2D wavelets & curvelets
- Checkpoint & restart errors build over time
- Compressing individual wave fields when writing to disk allows more constant control of error

# FUTURE WORK

- **Cache line scale compression:**
  - Try with APAX software at LLNL
- **Whole wave field compression:**
  - Compression of 3D scalar wave fields
  - Forward modeling on GPU, compress disk writes
  - Integration into imaging process
    - Use meaningful error metric (Clapp, 2008)
    - Focus on RTM initially

# THANKS

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- Thanks to Bob Clapp (SEP), Steve Langer (LLNL) and Peter Lindstrom (LLNL) for helpful conversations and suggestions.



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