Turbo: Design of a Constraint Programming Solver on GPU

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<u>nni.In</u> UNIVERSITÉ DU LUXEMBOURG CPU clock speed is stagnating, GPU #cores is increasing quickly each year.

#Cores on Nvidia Tesla cards

Easy speed-up: same code but faster.

CPU clock speed is stagnating, CPU, Heaven is increasing quickly each

"The biggest lesson that can be read from 70 years of AI research is that general methods that leverage computation are ultimately the most effective, and by a large margin."^a

Easy speed-up: same code but faster.

^aThe Bitter Lesson, Rich Sutton, 2019,

<http://www.incompleteideas.net/IncIdeas/BitterLesson.html>

CPU clock speed is stagnating, GPU #cores is increasing quickly each year.

"Leading LLM researchers are already espousing Rich Sutton's bitter lesson; the fact that almost no innovation is required beyond scale."^a

Easy speed-up: same code but faster.

^a<https://medium.com/@felixhill/200bn-weights-of-responsibility-da85a44a2c5e>

- Machine learning (deep learning, reinforcement learning, . . .) has seen tremendous speed-ups (e.g. 100x, 1000x) by using GPU.
- Some (sequential) optimizations on CPU are made irrelevant if we can explore huge state space faster.

Can we replicate the success of machine learning applications to combinatorial optimization?

Record-Breaking NVIDIA cuOpt Algorithms Deliver Route Optimization Solutions 100x Faster

Mar 20, 2024

 \uparrow +20 Like \uparrow Discuss (0)

By Akif Çördük, Piotr Sielski and Moon Chung

Cool, but specialized combinatorial algorithm for routing.

cuOpt: Nvidia Linear Programming Solver

Wittleman's Renchmark cuOpt acceleration compared to state-of-the-art CPU LP (higher is better)

Better! But only for linear constraints over continuous domain.

cuOpt: Nvidia Linear Programming Solver

Better! But only for linear constraints over continuous domain.

Very scarce literature, usually:

- \bullet Heuristics: often population-based algorithms¹.
- Limited set of problems²
- \bullet Limited GPU parallelization: offloading to GPU specialized filtering procedures^{3,4}.
- \bullet Limited expressivity: solver with max 256 set variables⁵.

For CP-based approach: no code and no proof of correctness.

¹A. Arbelaez and P. Codognet, A GPU Implementation of Parallel Constraint-Based Local Search, PDP, 2014. ²Jan Gmys. Exactly Solving Hard Permutation Flowshop Scheduling Problems on Peta-Scale GPU-Accelerated Supercomputers. INFORMS Journal on Computing, 2022.

 $3F$. Campeotto et al., Exploring the use of GPUs in constraint solving, PADL, 2014

⁵A. Dovier et al., CUDA: Set Constraints on GPUs, 2022.

⁴F. Tardivo et al., Constraint propagation on GPU: A case study for the AllDifferent constraint, Journal of Logic and Computation, 2023.

Our Contributions

Theoretical Foundation

We propose a new parallel model of computation:

- \bullet Correct: formal proofs of correctness w.r.t. the parallel load/store operations on memory⁶.
- Simple and lock-free: no mutex, no complicated atomic primitives, just barriers.
- Expressive: a process algebra based on *concurrent constraint programming* which supports $\mathbb{Z}, \mathbb{R}, \mathcal{P}(\mathbb{Z}), \ldots$ domains.

 $6P$. Talbot et al., A Variant of Concurrent Constraint Programming on GPU, AAAI, 2022.

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Implementation

TURBO: a constraint solver fully executing on GPU.

- General: Support MiniZinc and XCSP3 constraint models (currently only $\mathbb Z$ variables).
- Open-source: Publicly available on <https://github.com/ptal/turbo>.
- Efficient?: In progress! \times 10 in 1 year (<https://lattice-land.github.io/>).

⁶P. Talbot et al., A Variant of Concurrent Constraint Programming on GPU, AAAI, 2022.

On the menu:

- 1. Constraint Programming (CP)
- 2. Graphical Processing Units (GPU)
- 3. Towards a correct GPU constraint solver.
- 4. Towards an efficient GPU constraint solver.

Constraint Programming

Constraint satisfaction problem (CSP)

A CSP is a pair $\langle d, C \rangle$, example:

 $\langle \{x \mapsto [1, 10], y \mapsto [1, 10], z \mapsto [1, 10] \}, \{x + 3 \le y, x + 6 \le z\} \rangle$

A solution is $\{x \mapsto 1, y \mapsto 4, z \mapsto 9\}.$

Notation: given $d(x) = [a, b]$, we write $d(x)_{\ell} = a$ and $d(x)_{\mu} = b$.

Propagator for the constraint $x + k \leq y$ with x, y variables and $k \in \mathbb{Z}$ a constant:

propagate $(d, x + k \le y) \triangleq$ update $d(x)_u$ to $d(y)_u - k$ update $d(y)_\ell$ to $d(x)_\ell + k$

Definition

A propagator is a *reductive* $(f(x) \le x)$ and monotone $(x \le y \Rightarrow f(x) \le f(y))$ function over d.

propagate(
$$
d
$$
, x + 3 ≤ y) =
update $d(x)_u$ to $d(y)_u$ − 3
update $d(y)_\ell$ to $d(x)_\ell$ + 3

propagate $(d, x + 6 \le z) =$ update $d(x)_u$ to $d(z)_u - 6$ update $d(z)_{\ell}$ to $d(x)_{\ell} + 6$

propagate $(d, x + 3 \le y) =$ update $d(x)_u$ to $d(y)_u - 3$

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propagate(*d*, *x* + 3 ≤ *y*) =
update
$$
d(x)_u
$$
 to $d(y)_u$ − 3
update $d(y)_\ell$ to $d(x)_\ell$ + 3

propagate $(d, x + 6 \le z) =$ update $d(x)_u$ to $d(z)_u - 6$ update $d(z)_{\ell}$ to $d(x)_{\ell} + 6$

Initial problem

Subproblem 1 $(x = 1)$

Subproblem 2 $(x > 1)$

Solution reached! $\{x \mapsto [1, 1], y \mapsto [4, 10], z \mapsto [7, 10]\}$ Not a solution, need to be further split into more subproblems.

A constraint solving algorithm: propagate and search

Let $\langle d, \{c_1, \ldots, c_n\} \rangle$ be a CSP.

- Propagate: Remove inconsistent values from the variables' domain: propagate(d, {c₁,..., c_n}) \triangleq **gfp** $((\lambda x. \times \square d) \circ p_1 \circ ... \circ p_n)$ with $p_i \triangleq$ propagate(d, c_i).
- Search: Divide the problem into (complementary) subproblems explored using *backtracking*.

```
solve(\langle d, C \rangle) =d' \leftarrow \texttt{propagate}(\langle d, C \rangle)if d' is a solution then
    return \{d'\}else if d' has an empty domain then
   return {}
else
    \langle d_1, \ldots, d_n \rangle \leftarrow \text{branch}(d')return \bigcup_{i=0}^n \text{solve}(\langle d_i, C \rangle)end if
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How to parallelize propagate and search?

Parallel CP (on CPU)

Parallel Search Made Simple⁷

Unbalanced tree: use work-stealing but then threads need to communicate (complicated data structure, efficiency loss, ...).

⁷C. Schulte, 'Parallel search made simple', in Proceedings of TRICS, 2000

Embarrasingly Parallel Search (EPS)⁸

- Idea: Divide the problem into many subproblems beforehand (e.g. $N \times 30$ with N the number of threads).
- Intuition: Statistically, there is little chance a subproblem takes longer than the sum of the other subproblems.

⁸A. Malapert, J.-C. Régin, and M. Rezgui, 'Embarrassingly Parallel Search in Constraint Programming', JAIR, 2016

What About Parallel Propagation?

State of the art

- \bullet Parallelization of propagation has never worked well on CPU⁹.
- $\bullet\,$ It was not (and still not) very successful in Prolog (AND-Parallelism) $^{10}.$
- \Rightarrow There is no solver using parallel propagation on CPU!

WHY ?

⁹I. P. Gent et al., *A review of literature on parallel constraint solving*, Theory and Practice of Logic Programming, 2018.

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WHY ?

- OR-parallelism is easy: independent subproblems per core (almost linear scaling).
- AND-parallelism is hard: propagators works on the same data.

⁹I. P. Gent et al., *A review of literature on parallel constraint solving*, Theory and Practice of Logic Programming, 2018.

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GPU Architecture

(Simplified) Architecture of the GPU Nvidia V100

5120 cores on a single V100 GPU @ 1290MHz 640 Tensor Processing Units (TPUs)

Whitepaper: <https://images.nvidia.com/content/volta-architecture/pdf/volta-architecture-whitepaper.pdf>

- **Memory coalescence**: the way to access the data is important (factor 10).
- Thread divergence: each thread within a warp (group of 32 threads) should execute the same instructions.
- Memory allocation (dynamic data structures): costly on GPU, everything is generally pre-allocated.
- Other limitations: small cache, limited number of lines of code, ...

Each thread computes its local min (map), then we compute the min of all local min (reduce).

• Map:

• Reduce: $min([3, 1, 3, 7]) = 1$.

Intuitive implementation

```
__global__ void parallel_min(int* v, size_t n, int* local_min) {
 local min[threadIdx.x] = INT MAX;size_t m = n / blockDim.x + (n % blockDim.x != 0);
 size t from = threadIdx.x * m;
 size t to = min(n, from + m);
 for(size_t i = from; i < to; ++i) {
   local\_min[threadIdx.x] = min(local\_min[threadIdx.x], v[i]);}
}
```
Iteration 1:

• Reduce:
$$
min([3, 1, 3, 7]) = 1.
$$

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 size_t to = min(n, from + m):
 for(size_t i = from; i < to; ++i) {
   local\_min[threadIdx.x] = min(local\_min[threadIdx.x], v[i]);}
}
```
Iteration 2:


```
• Reduce: min([3, 1, 3, 7]) = 1.
```
Intuitive implementation

```
__global__ void parallel_min(int* v, size_t n, int* local_min) {
 local min[threadIdx.x] = INT MAX;size t m = n / blockDim.x + (n % blockDim.x != 0);
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 size t to = min(n, from + m);
 for(size_t i = from; i < to; ++i) {
   local\_min[threadIdx.x] = min(local\_min[threadIdx.x], v[i]);}
}
```
Iteration 3:


```
• Reduce: min([3, 1, 3, 7]) = 1.
```
Intuitive implementation

```
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 size t to = min(n, from + m);
 for(size_t i = from; i < to; ++i) {
   local\_min[threadIdx.x] = min(local\_min[threadIdx.x], v[i]);}
}
```
Iteration 4:

• Reduce:
$$
min([3, 1, 3, 7]) = 1.
$$

Knowing about the hardware is crucial for efficiency.

- Previous implementation can work well on CPU since each core has its own cache.
- On GPU, it is better to access the memory contiguously—it allows the GPU to move data from global memory to cache faster.


```
__global__ void parallel_min_stride(int* v, size_t n, int* local_min) {
 local_min[threadIdx.x] = INT_MAX;
 for(size_t i = threadIdx.x; i < n; i += blockDim.x) {
   local min[threadIdx.x] = min(local min[threadIdx.x], v[i]);
  }
}
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  }
}
```


Towards a Correct GPU Constraint Solver

- Each GPU block solves an independent subproblem: similar to embarassingly parallel search on CPU.
- Why not 1 subproblem per GPU thread? \Rightarrow not enough cache per thread.

How to parallelize the propagation inside a GPU block?

Parallel Concurrent Constraint Programming (PCCP)

History

Concurrent constraint programming (CCP) is a *process calculus* introduced in the eighties¹¹. Two main operations: ask and tell (example on whiteboard).

But CCP lacked a proper connection to parallel architecture, and we worked on that by simplifying the language (no recursion) 12 .

 11 V. A. Saraswat and M. Rinard, Concurrent constraint programming (POPL-89) $12P$. Talbot et al., A Variant of Concurrent Constraint Programming on GPU (AAAI 2022)

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Syntax of PCCP

Let x, y, y₁, ..., y_n ∈ Vars be variables, L a lattice, f a monotone function, and b a Boolean variable of type \langle {*true*, *false*}, \Leftarrow \rangle :

 11 V. A. Saraswat and M. Rinard, Concurrent constraint programming (POPL-89) $12P$. Talbot et al., A Variant of Concurrent Constraint Programming on GPU (AAAI 2022)

- A PCCP process is a reductive and monotone function over a Cartesian product Store = $L_1 \times ... \times L_n$ storing the values of all local variables.
- Since we do not have recursion, we know at compile-time the number of variables.
- Let Proc be the set of all PCCP processes.
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- Since we do not have recursion, we know at compile-time the number of variables.
- Let Proc be the set of all PCCP processes.

Denotational Semantics

We define a function $D : Proc \rightarrow (Store \rightarrow Store)$:

$$
\mathcal{D}(x \leftarrow f(y_1,..,y_n)) \triangleq \lambda s.s[x \mapsto s(x) \sqcap f(s(y_1),..,s(y_n))]
$$

$$
\mathcal{D}(\text{if } b \text{ then } P) \triangleq \lambda s.(s(b) \circ \mathcal{D}(P)(s) s s)
$$

$$
\mathcal{D}(P \parallel Q) \triangleq \mathcal{D}(P) \sqcap \mathcal{D}(Q)
$$

Executing the program: $gfp \mathcal{D}(P)$.

We obtain the same result if we execute P in parallel or if we replace all parallel \parallel by a sequential operator : (a transformation we write seq P) defined as follows:

 $\mathcal{D}(P : Q) \triangleq \mathcal{D}(Q) \circ \mathcal{D}(P)$

Let fix f be the set of fixpoints of a function f .

Theorem (Equivalence Between Sequential and Parallel Operators) fix $\mathcal{D}(\text{seq } P) = \text{fix } \mathcal{D}(P)$

The semantics make the following assumptions on the memory consistency model and cache coherency protocol:

(ATOM) Load and store instructions must be atomic.

- (EC) The caches must eventually become coherent.
- (OTA) Values cannot appear out-of-thin-air.

Propagators:

propagate(d, x + 3 ≤ y) = update d(x)^u to d(y)^u − 3 update d(y)^ℓ to d(x)^ℓ + 3

propagate $(d, x + 6 \le z) =$ update $d(x)_u$ to $d(z)_u - 6$ update $d(z)_{\ell}$ to $d(x)_{\ell} + 6$

Memory:

propagate $(d, x + 3 \le y)$ || propagate $(d, x + 6 \le z)$

Memory:

Propagators:

update $\frac{d(x)_u}{dx}$ to $d(y)_u - 3$ update $d(y)_{\ell}$ to $d(x)_{\ell} + 3$ update $\frac{d(x)_u}{dx}$ to $d(z)_u - 6$ update $d(z)$ _ℓ to $d(x)$ _ℓ + 6

Issue 1: data race? Parallel update of the same integer $d(x)_{\mu}$.

Memory:

Propagators:

update $\frac{d(x)_u}{dx}$ to $d(y)_u - 3$ update $d(y)_\ell$ to $d(x)_\ell + 3$ | update $\frac{d(x)_u}{dx}$ to $d(z)_u - 6$ update $d(z)_\ell$ to $d(x)_\ell + 6$

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 \Rightarrow Solution: Use atomic load and store!

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- \Rightarrow Solution: Use atomic load and store!
- \Rightarrow In CUDA: Integer load and store are atomic by default!

Memory:

Propagators:

update $\frac{d(x)_u}{dx}$ to $d(y)_u - 3$ update $d(y)_{\ell}$ to $d(x)_{\ell} + 3$ update $\frac{d(x)_u}{dx}$ to $d(z)_u - 6$ update $\frac{d(z)_\ell}{dz}$ to $d(x)_\ell + 6$

Issue 1: data race? Parallel update of the same integer $d(x)_{u}$.

- \Rightarrow Solution: Use atomic load and store!
- \Rightarrow In CUDA: Integer load and store are atomic by default!

Issue 2: nondeterminism? $d(x)$ ^u can be equal to 4 or 7 depending on the order of execution.

While something is changing we reexecute all the propagators!

Memory:

Propagators:

fp (

update $d(x)_u$ to $d(y)_u - 3$ update $d(y)_\ell$ to $d(x)_\ell + 3$ update $d(x)_u$ to $d(z)_u - 6$ update $d(z)_\ell$ to $d(x)_\ell + 6$) While something is changing we reexecute all the propagators!

Memory:

Need to add a condition for progress!

update $d(x)_{\ell}$ to v iff $v > d(x)_{\ell}$ $\frac{d(x)}{dx}$ to define defining $\frac{d(x)}{dx}$ update $d(x)_u$ to v iff $v < d(x)_u$

Towards an Efficient GPU Constraint Solver

Representation of Propagators

• Represented using shared_ptr and variant data structures.

⇒ Uncoalesced memory accesses.

• Code similar to an interpreter:

switch(term.index()) { case IVar: case INeg: case IAdd: case IMul: // ...

 \Rightarrow Thread divergence.

We simplify the representation of constraints to ternary constraints of the form:

- $x = y \leq 2$ where x, y, z are variables.
- The operators are $\{+, -, /, *, \%, min, max, \leq, =\}.$

Example

The constraint $x + y \neq 2$ is represented by:

 $t1 = x + v$ $ZERO = (t1 = TWO)$

where ZERO and TWO are two variables with constant values.

The ternary form of a propagator holds on 16 bytes:

struct bytecode_type { Sig op; AVar x; AVar y; AVar z; };

- Uniform representation of propagators in memory \Rightarrow coalesced memory accesses.
- Limited number of operators $+$ sorting \Rightarrow reduced thread divergence.

Drawback 1 of TNF: increase in number of propagators and variables.

Observation: The increase in constraints is relatively stable across problems (between 1x and 6x), but not the increase in variables (between 1.5x and 139x).

Average gain of TNF/bytecode representation instead of tree-based propagators (on 16 MiniZinc instances):

- Fixpoint iterations per second: +553% (845k)
- $\bullet \Rightarrow$ Huge gain: x5 more iterations.

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- Nodes per second: $+18\%$ (21808)
- $\bullet \Rightarrow$ More modest increase in nodes per second. Why?

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- $\bullet \Rightarrow$ More modest increase in nodes per second. Why?
- Fixpoint iterations per node: $+138\%$ (40 instead of 17 before).
- $\bullet \Rightarrow$ Slower convergence of the fixpoint loop.
- Memory footprint of propagators: -90% (0.85MB instead of 7MB).
- Memory footprint of variables: $+718\%$ (402.75KB instead of 4.98KB).

Comparison of the best objective values found.

Objective Value and Optimality Comparison between turbo.gpu.release 1.2.5 precision5820 300s hybrid 4096 128 10 and org.choco.choco 4.10.15 precision5820 300s

What's Next?

- Goal: Avoid executing all propagators in each iteration of the fixpoint loop.
- Constraint network as a sparse graph.
- Waking up propagators using GPU-based algorithms (SpMV and scan).
- Context: In constraint programming, *global constraints* are propagators with dedicated inference algorithms for subproblems, e.g., alldifferent $([x_1, \ldots, x_n])$.
- Research question: Which global constraints can be generalized into abstract domains?

Collaboration with Eric Monfroy ´

We are working on the Table abstract domain generalizing the well-known table constraint:

$$
(x \ge 4 \land y > 1 \land z < 3)
$$

\n
$$
\lor (x = 1 \land y = 2 \land z = 3)
$$

\n
$$
\lor (x > 1 \land y > 1 \land z > 3)
$$

Research question: Given a set of abstract domains and reduced products, how to build the most efficient one to solve a given formula?

• How to create an appropriate combination of abstract domains for a particular formula?

• "Type inference": In which abstract domain goes each subformula $\varphi_i \in \varphi$?

Conclusion

C++ Abstraction: Lattice Land Project

lattice-land is a collection of libraries abstracting our parallel model.

It provides various data types and fixpoint engine:

- ZLB, ZUB: increasing/decreasing integers.
- B: Boolean lattices.
- VStore: Array (of lattice elements).
- **IPC:** Arithmetic constraints.
- GaussSeidelIteration: Sequential CPU fixed point loop.
- AsynchronousIteration: GPU-accelerated fixed point loop.

```
\bullet ...
void max(int tid, const int* data, ZLB& m) {
 m.tell(data[tid]);
}
AsynchronousIteration::fixpoint(max);
```
Data races occur rarely, so we should avoid working so much to avoid them.

Properties of the model

A Variant of Concurrent Constraint Programming on GPU (AAAI 2022) 13 .

- Correct: Proofs that P; $Q \equiv P||Q$, parallel and sequential versions produce the same results.
- Restartable: Stop the program at any time, and restart on partial data.
- Modular: Add more threads without fear of breaking existing code.
- Weak memory consistency: Very few requirements on the underlying memory model \Rightarrow wide compatibility across hardware, unlock optimization.

¹³<https://ptal.github.io/papers/aaai2022.pdf>