

Approachable Error Bounded Lossy Compression

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#ClemsonSC20



About Me — Robert Underwood

- Ph.D. Candidate
- Computer Science
- Research Interests:
 - Lossy Compression
 - Reliability and Fault Tolerance
 - High Performance Computing



Personal Website



My CV



Exascale HPC Needs to Process Big Data

- Exascale Apps:
 - CESM-LE – 300TB/instance
 - HACC – 2000PB storage
- Exascale Instruments
 - LCLS-II – >250GB/s steaming

System	Disk Storage	Peak Disk Bandwidth	Memory
Bebop	< 2PB	n/a	0.3 PB
Mira	24 PB	n/a	~ 1 PB
Theta	11PB	n/a	~ 1 PB
Summit	250PB	2.5 TB/s	10PB
Aroua	230PB	25 TB/s	10PB
Projected Exascale	500 PB		

Franck Cappello et al. “Use Cases of Lossy Compression for Floating Point Data in Scientific Datasets”. 2018
Machine Characteristics from respective websites accessed 17 September 2020

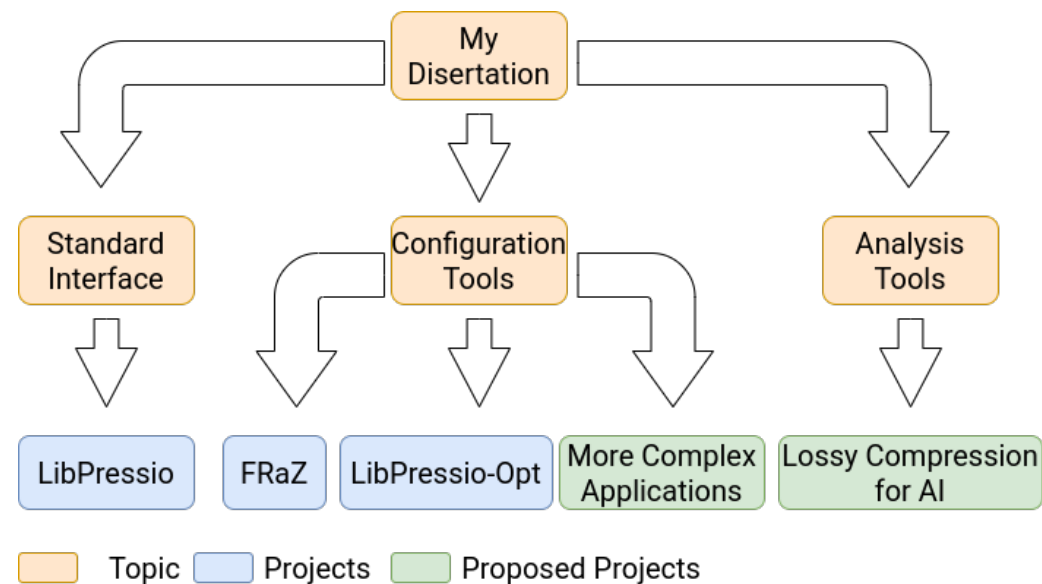
Compression is the Solution

Compression represents data in a more compact fashion

	Lossless	Lossy	Error Bounded Lossy Compression
Examples	ZIP	JPEG	SZ/ZFP/MGARD
Compression Ratio	☹	☺	☺
Ease of Use	☺	☹	??
Data Integrity	☺	☹	☺

Lossy Compression Is Not Approachable

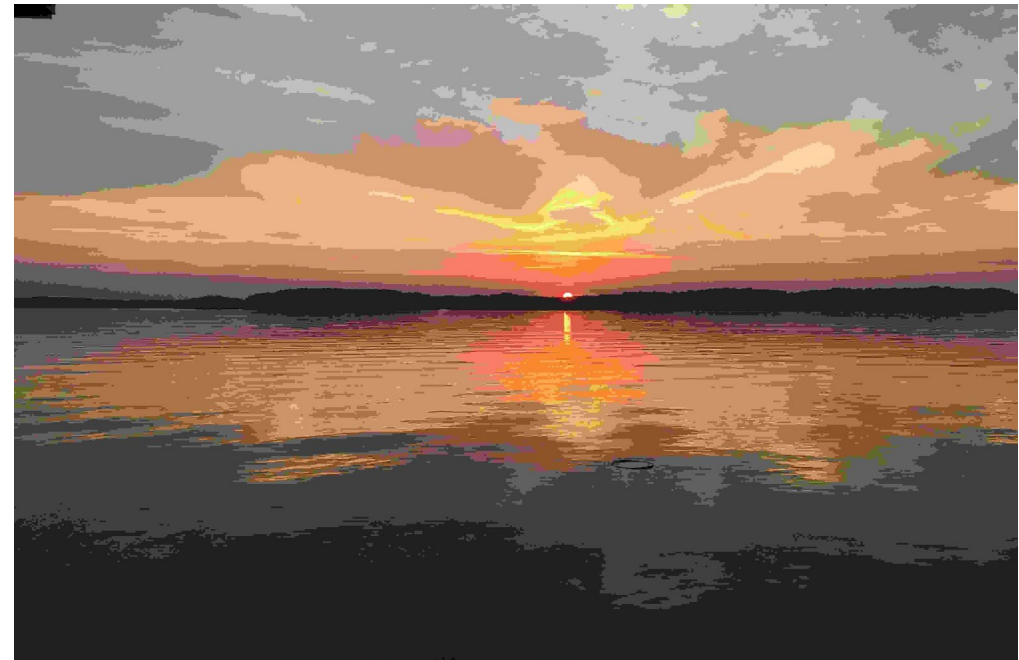
- Too many interfaces
- Too difficult to configure
- Few tools to understand
- **My dissertation provides a single interface to use, configure, understand compression**



Outline

1. Introduction to Compression Principles
2. LibPressio
3. Automated Configuration of Compressors
4. Understanding the Effects of Compression
5. Conclusions and Future Work

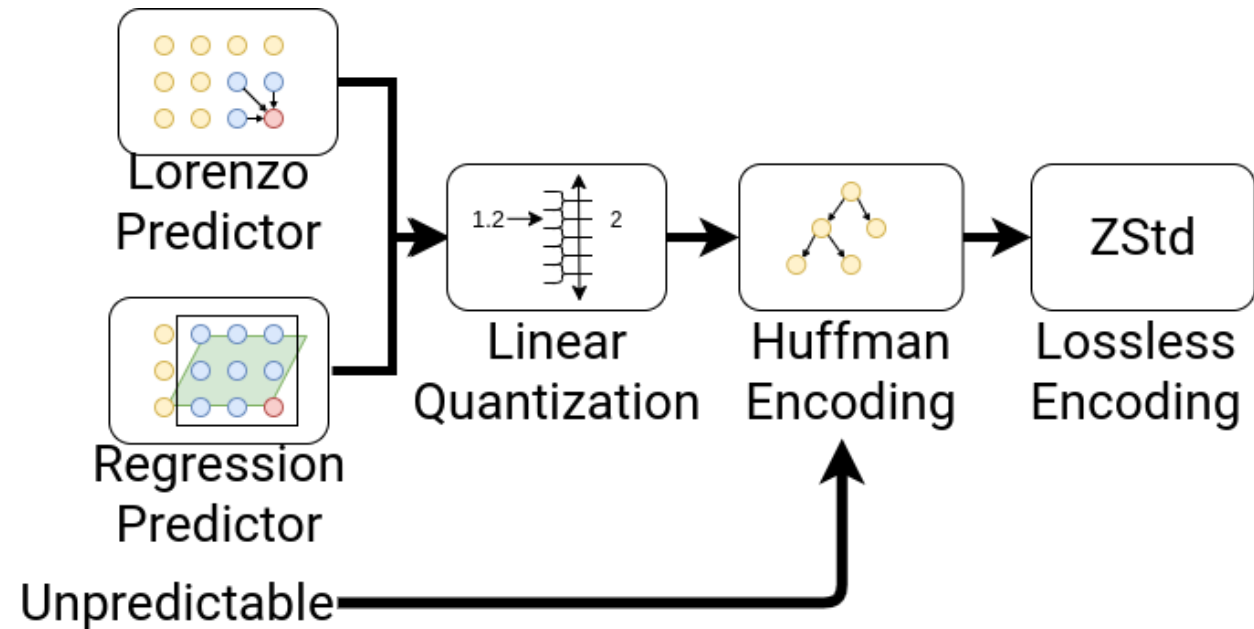
Introduction to Error-Bounded Compression Principles



Lake Hartwell – Lossless (left), Lossy (right). The image on the right is 17 times smaller

SZ

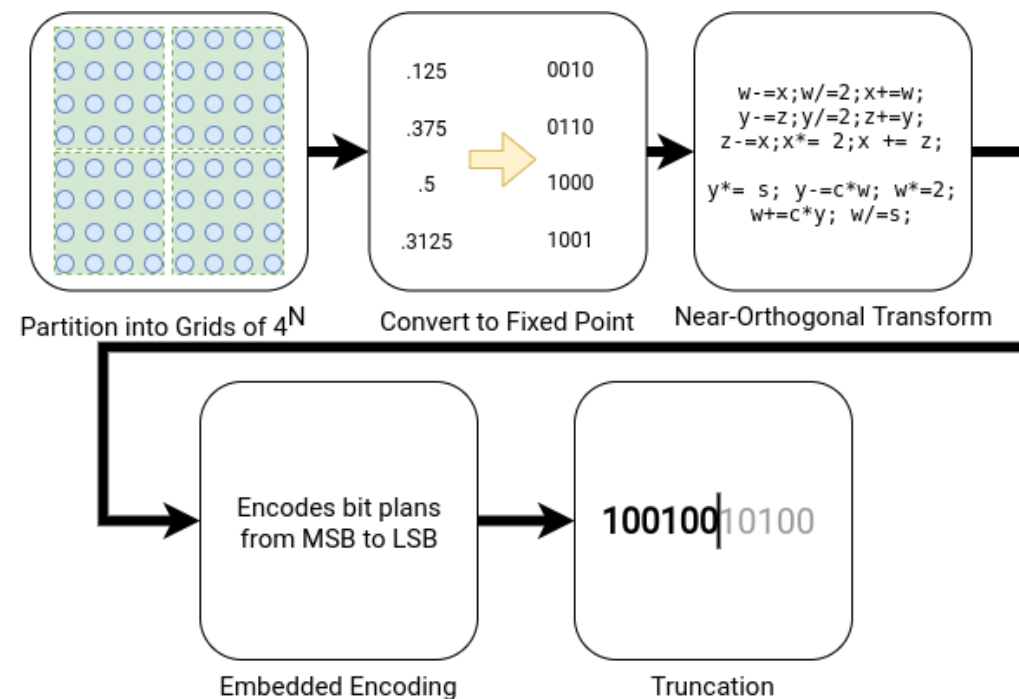
- Prediction Based Compressor
 1. Data Prediction
 2. Linear Quantization
 3. Entropy Encoding
 4. Lossless Encoding



Di, Sheng and Cappello, Franck “Fast Error Bounded Lossy Compression with SZ” 2016

ZFP

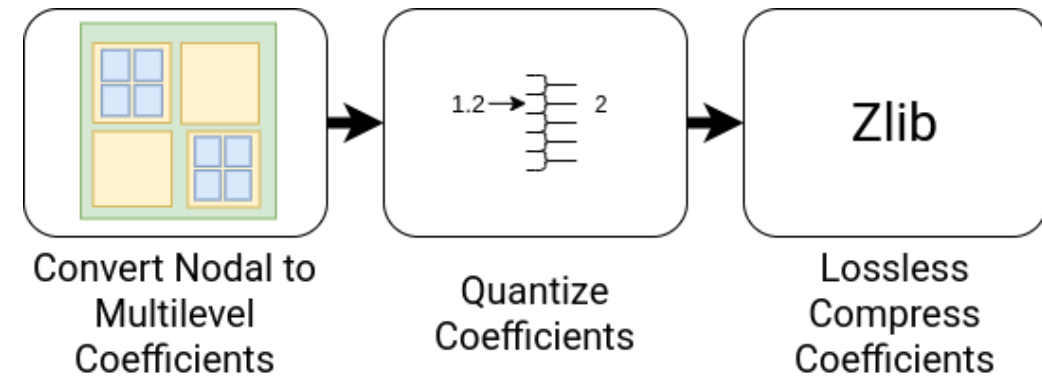
- Transform Based Compressor
 1. Partition into grids of 4^n
 2. Convert to fixed point by block
 3. Near Orthogonal Transform
 - Similar to JPEG Compression
 4. Bit manipulation



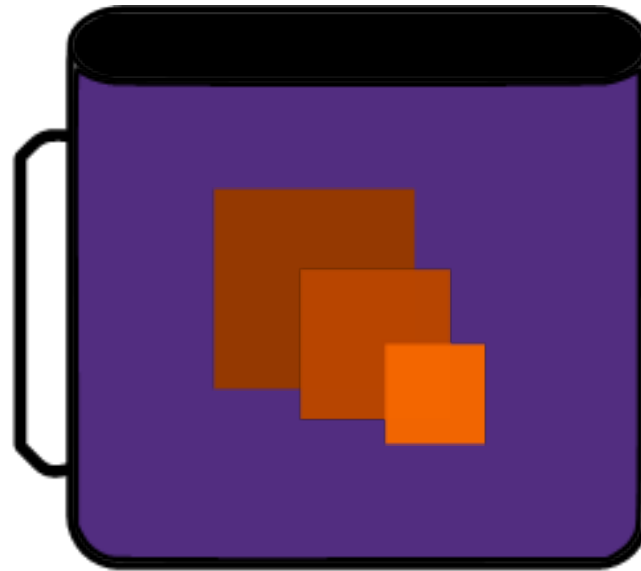
Lindstrom, Peter. "Fixed Rate Compressed Floating Point Arrays" 2012

MGARD

- Multi-Grid Method
 1. Determine Multi-grid coefficients
 2. Quantize “binding” coefficients
 3. Losslessly encode quantized coefficients



Whitney, Ben E. “Multilevel Techniques for Compression and Reduction of Scientific Data”
2018



LibPressio

A Generic Abstraction for the Compression of Dense Tensors

LibPressio Provides a Common Interface

- Common Abstractions for:
 - Loading compressors
 - Configuration
 - Compression/Decompression
 - Representing Data
 - Error Reporting
 - Computing Metrics



Get LibPressio

```
//get the compressor
struct pressio* library = pressio_instance();
struct pressio_compressor* sz = pressio_get_compressor(library,
→ "sz");

//configure, validate, and assign the options
struct pressio_options* config =
→ pressio_compressor_get_options(sz);
pressio_options_set_integer(config, "sz:error_bound_mode",
→ REL);
pressio_options_set_double(config, "sz:rel_err_bound", 0.01);
pressio_compressor_set_options(sz, config);

//read in an input buffer
size_t dims[] = {500,500,100};
struct pressio_data* description =
→ pressio_data_new_empty(pressio_float_dtype, 3, dims);
struct pressio_data* input_data =
→ pressio_io_data_path_read(description, "CLOUDf48.bin.f32");

//create output buffers
struct pressio_data* compressed_data =
→ pressio_data_new_empty(pressio_byte_dtype, 0, NULL);
struct pressio_data* decompressed_data =
→ pressio_data_new_owing(pressio_float_dtype, 3, dims);

//compress and decompress the data
pressio_compressor_compress(sz, input_data, compressed_data);
pressio_compressor_decompress(sz, compressed_data,
→ decompressed_data);
```

Current Plugins and Tools

Compressors

- blosc
- imagemagick
- **fpzip** 
- **mgard** 
- **sz** 
- **zfp** 

Meta-Compressors

- linear_quantizer
- many_dependent
- many_independent
- resize
- transpose
- opt
- no-op
- **fault_injector** 
- **random_errors** 

Metrics

- composite (lua)
- error_stat
- time
- size
- no-op
- **kl_divergence** 
- **ks_test** 
- **pearson** 
- **spatial_error** 
- **ftk_critical_points** 
- **external**    

IO

- posix
- csv
- hdf5
- select
- empty
- no-op

Tools

- LibPressio-Tools
- LibPressio-Predict
- LibPressio.jl
- **LibPressio.py** 
- **Z-Checker** 

Bolded plugins developed in collaboration with others

Meta Compressors Boost Productivity

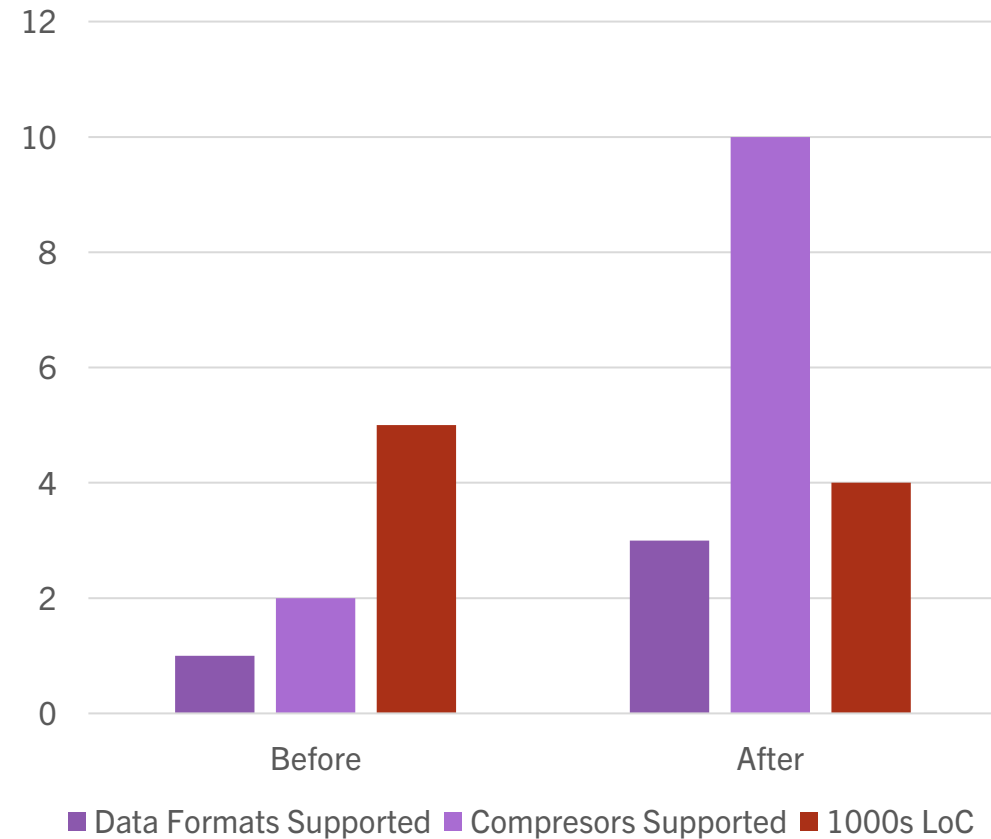
- Not a compressor themselves
- Provide common services:
 - Auto Configuration tools
 - Pre/Post Processors
 - Parallel Runtimes

LibPressio Solves Problems

- Writing for multiple compressors is hard: over 100 bugs fixed to date
- Case Study: Z-Checker
 - Save over 1000 LoC ($\approx 21\%$)
 - Better:
 - Over 10 new compressors
 - Over 3 new data formats
 - Faster: with MPI parallelism
 - Future proof: New compressors just need a recompile



Z-Checker Improvements



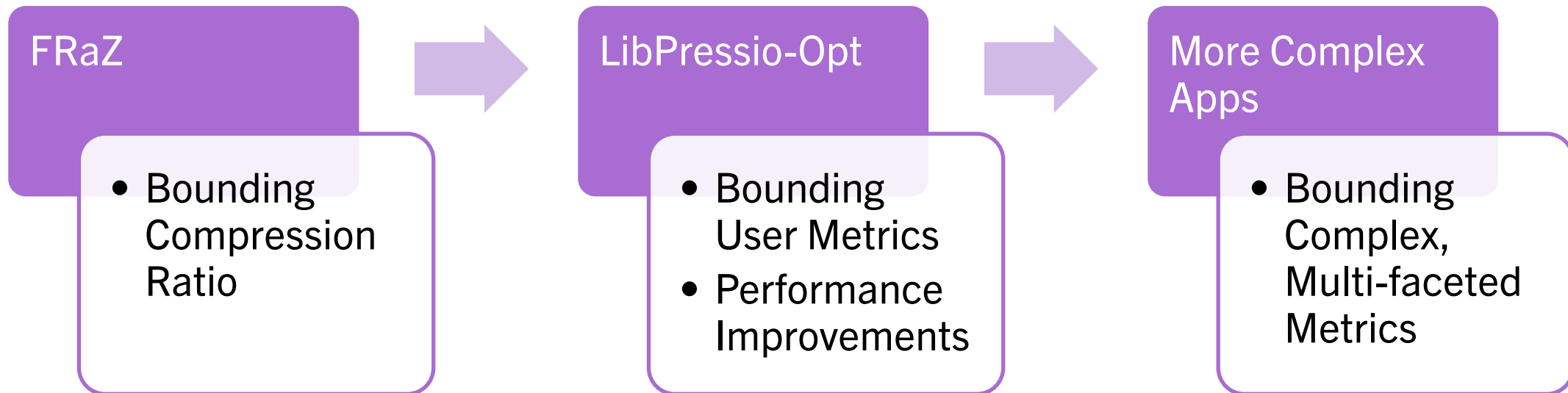
Future Work on LibPressio

- Support for accelerator sharing
 - GPUs
 - Threads
 - FPGAs
- Support for asynchrony/streams
- Support for sparse problems

Automated Configuration of Compressors

Automated Configuration Timeline

IPDPS 2020



1 - FRaZ: Fixed Ratio Compression

Can we tune compression using a control loop
to bound the compression ratio?

FRaZ: Approach

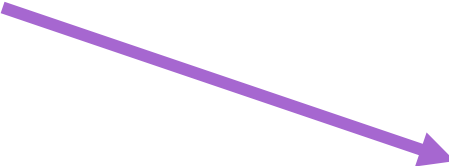
Formulate compressor configuration as an optimization problem

$$\max_{\vec{c} \in U} Q(d_{f,t}, \widetilde{d}_{f,t}(\vec{c}; \overrightarrow{\theta_c}))$$

FRaZ: Approach

Formulate compressor configuration as an optimization problem

Compression Ratio


$$\max_{\vec{c} \in U} Q(d_{f,t}, \widetilde{d}_{f,t}(\vec{c}; \overrightarrow{\theta_c}))$$

FRaZ: Approach

Formulate compressor configuration as an optimization problem

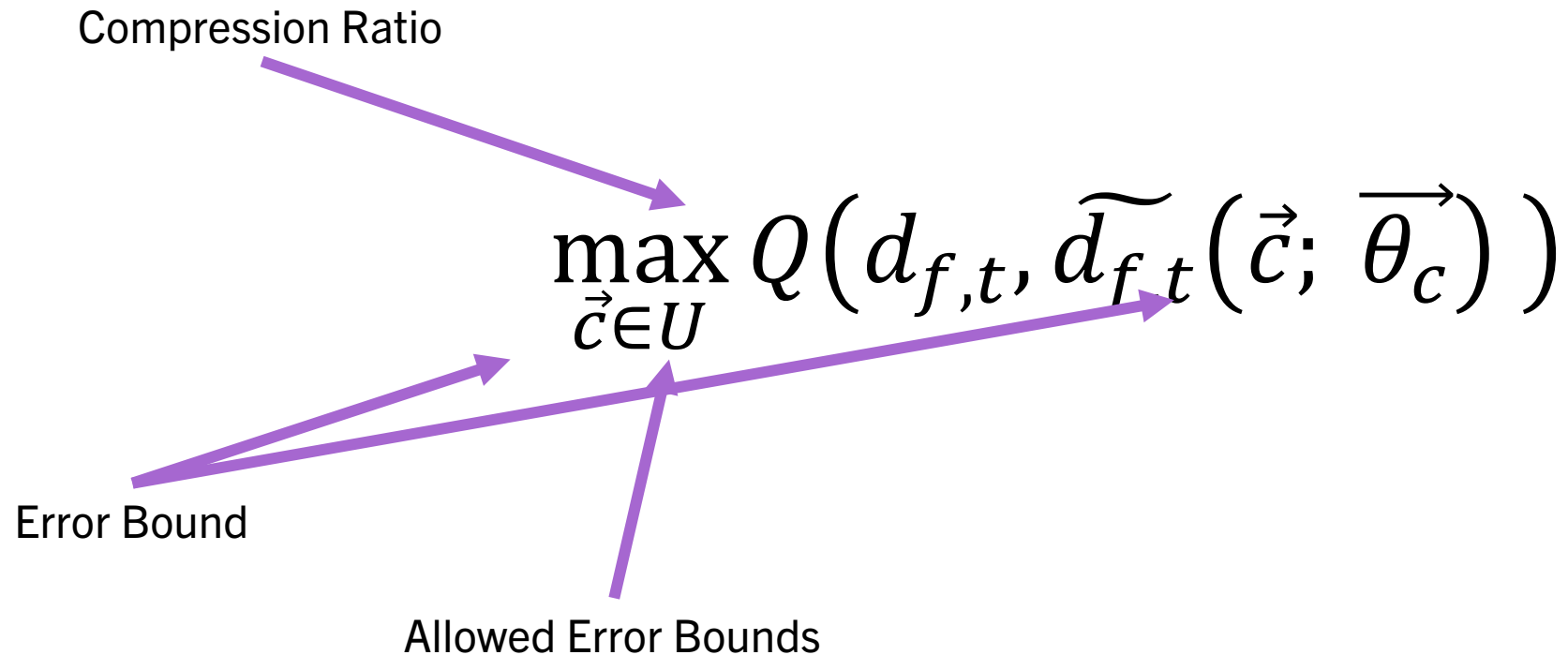
Compression Ratio

$$\max_{\vec{c} \in U} Q(d_{f,t}, \widetilde{d}_{f,t}(\vec{c}; \overrightarrow{\theta_c}))$$

Error Bound

FRaZ: Approach

Formulate compressor configuration as an optimization problem



FRaZ: Approach

Formulate compressor configuration as an optimization problem

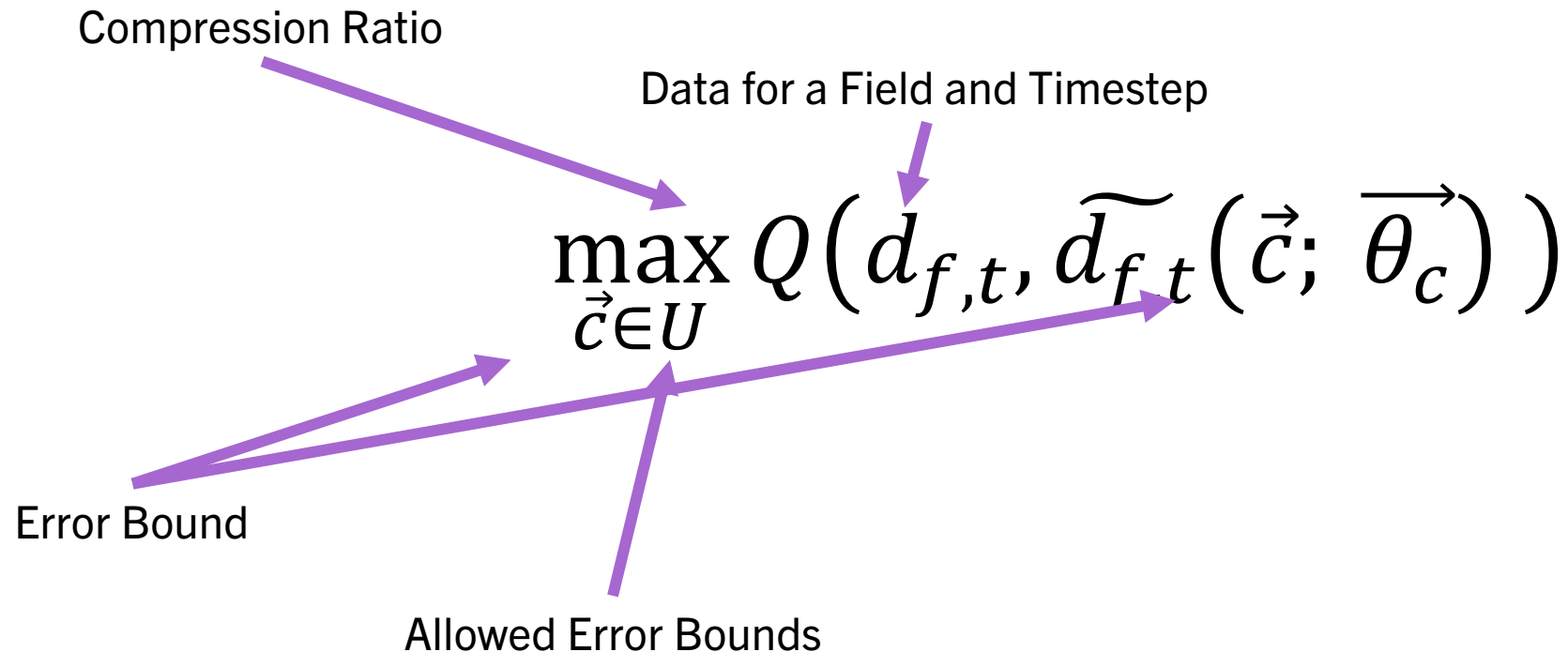
Compression Ratio

Data for a Field and Timestep

$$\max_{\vec{c} \in U} Q(d_{f,t}, \widetilde{d}_{f,t}(\vec{c}; \overrightarrow{\theta_c}))$$

Error Bound

Allowed Error Bounds



FRaZ: Approach

Formulate compressor configuration as an optimization problem

Compression Ratio

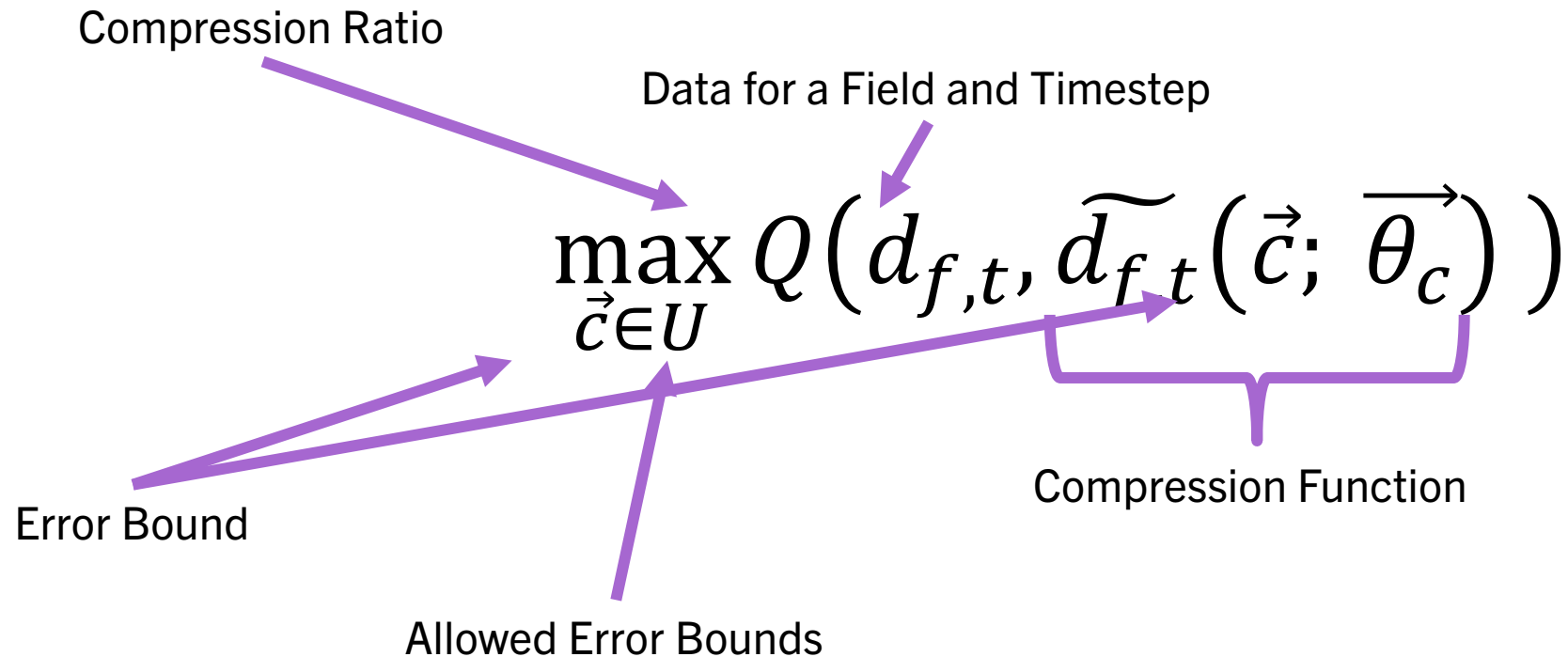
Data for a Field and Timestep

$$\max_{\vec{c} \in U} Q \left(d_{f,t}, \underbrace{\widetilde{d}_{f,t}(\vec{c}; \overrightarrow{\theta_c})}_{\text{Compression Function}} \right)$$

Error Bound

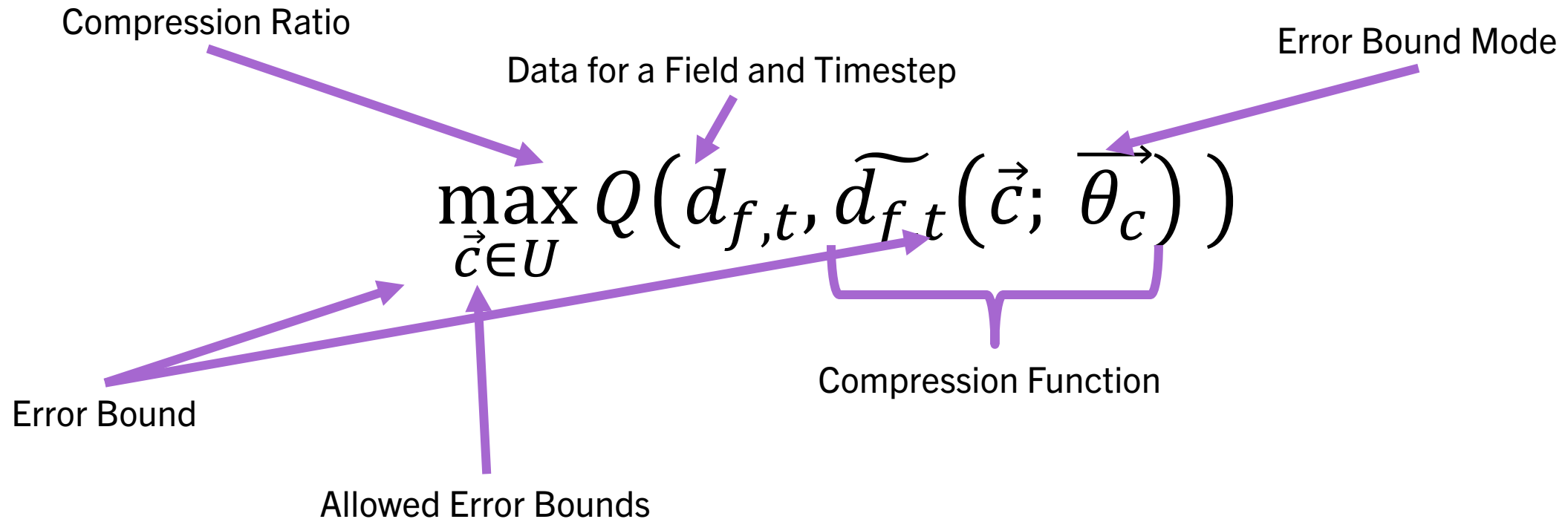
Allowed Error Bounds

Compression Function



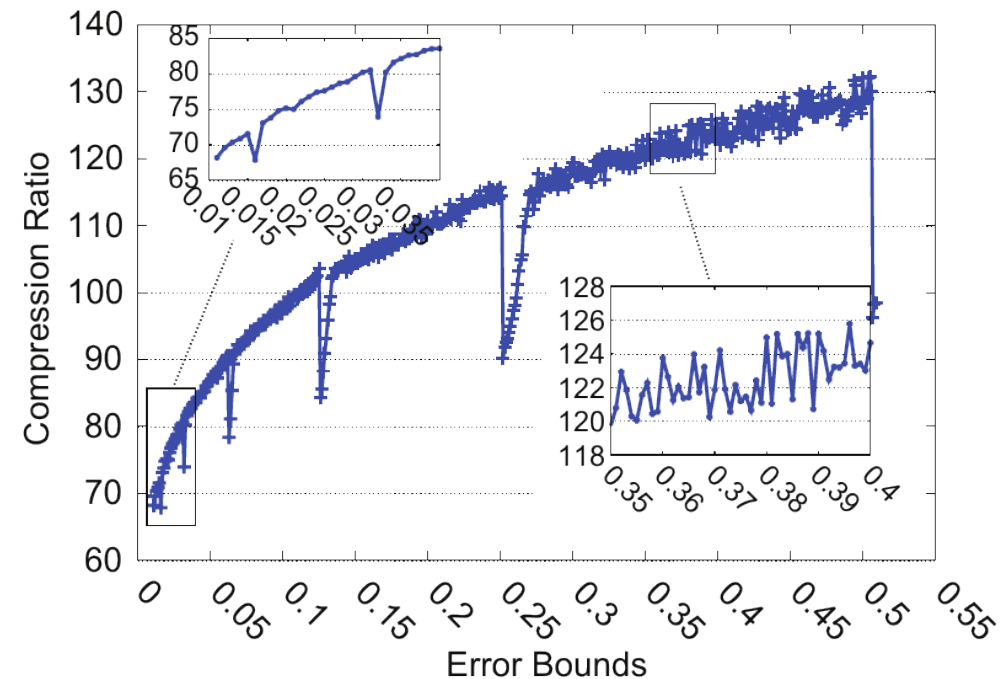
FRaZ: Approach

Formulate compressor configuration as an optimization problem



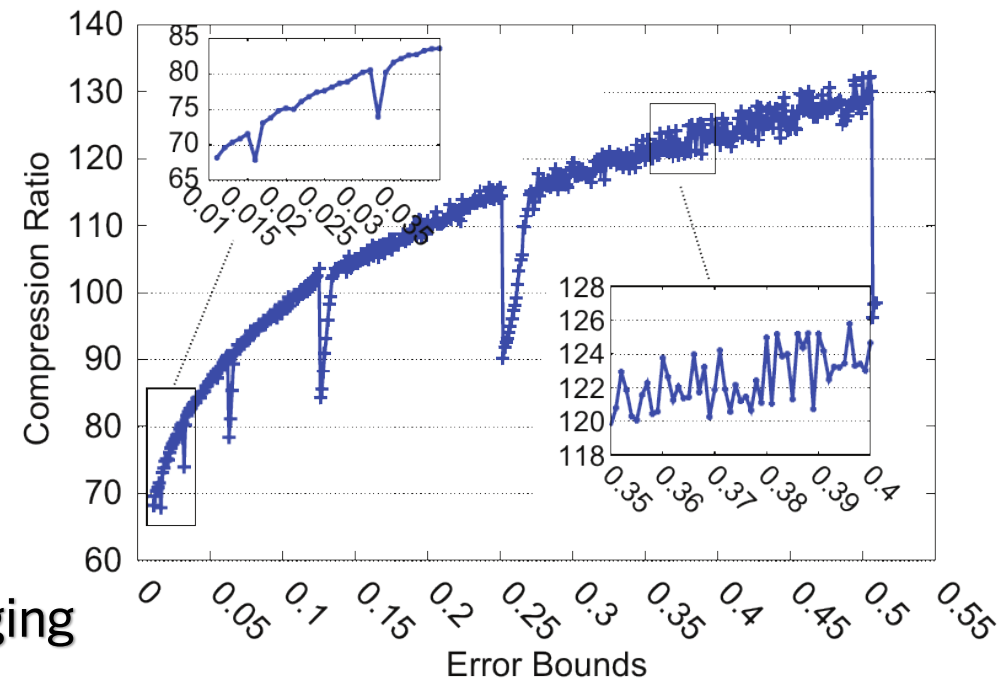
FRaZ: Approach

- Why not use binary search?
 - It doesn't work
 - The relationship between error bounds and compression ratios is not monotonic
- What can we use?
 - Optimization
 - Derivative Based Methods
 - Analytic Derivatives
 - Numerical Derivatives
 - Derivative Free Optimization



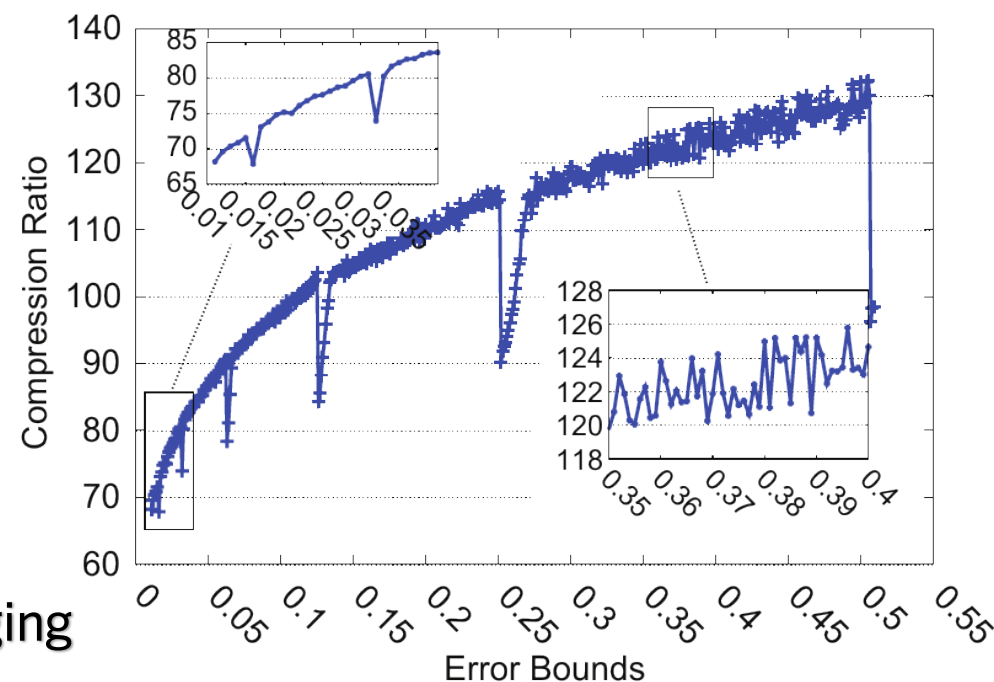
FRaZ: Approach

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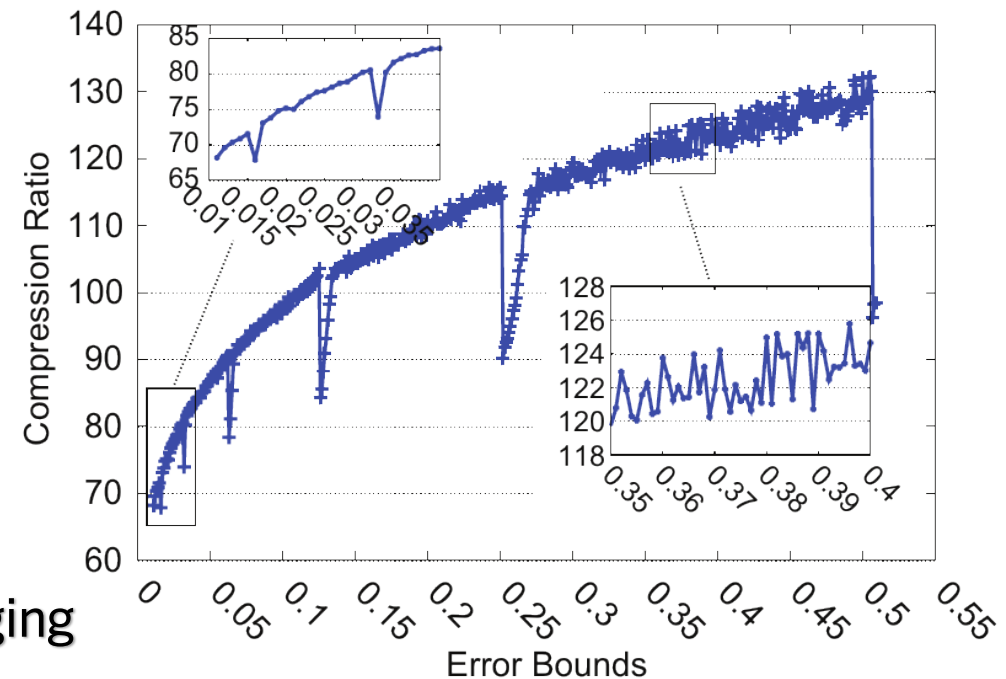
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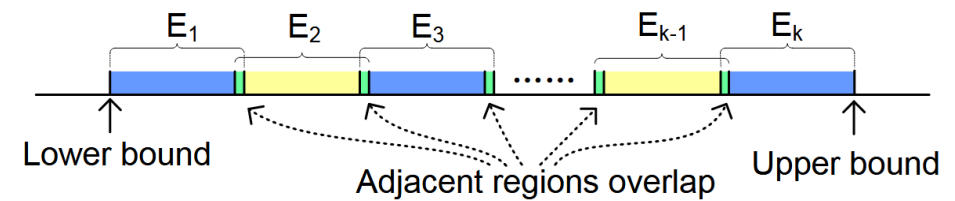
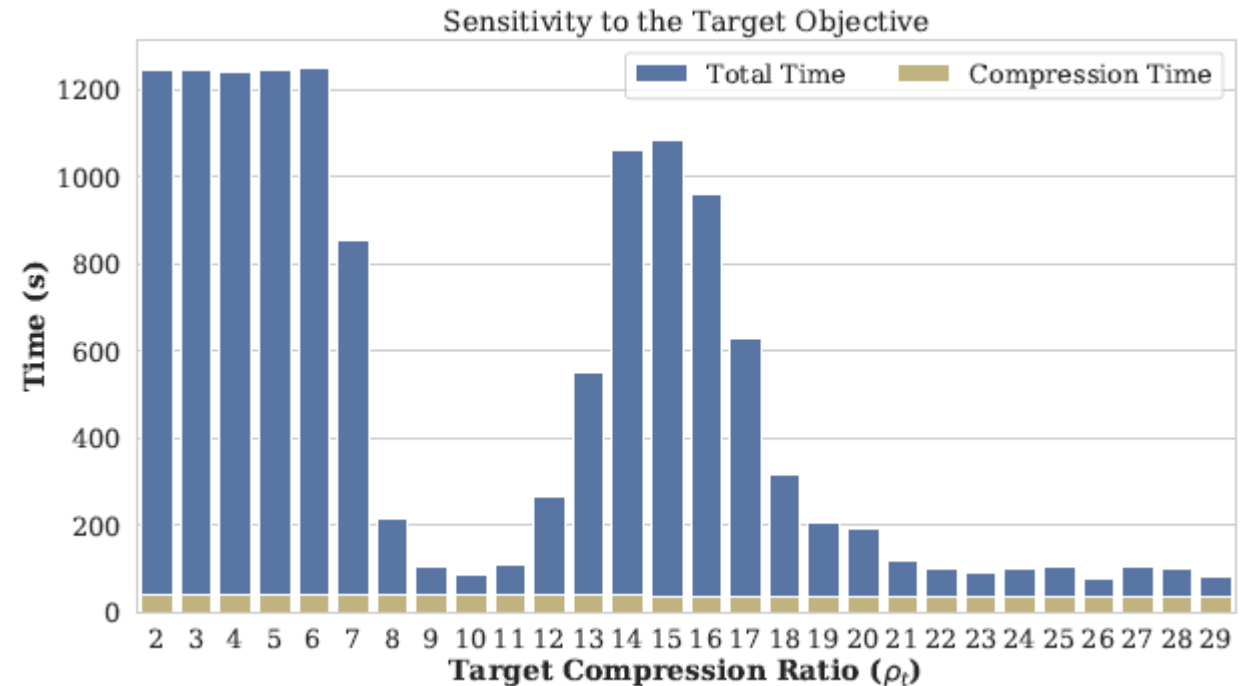
FRaZ: Approach

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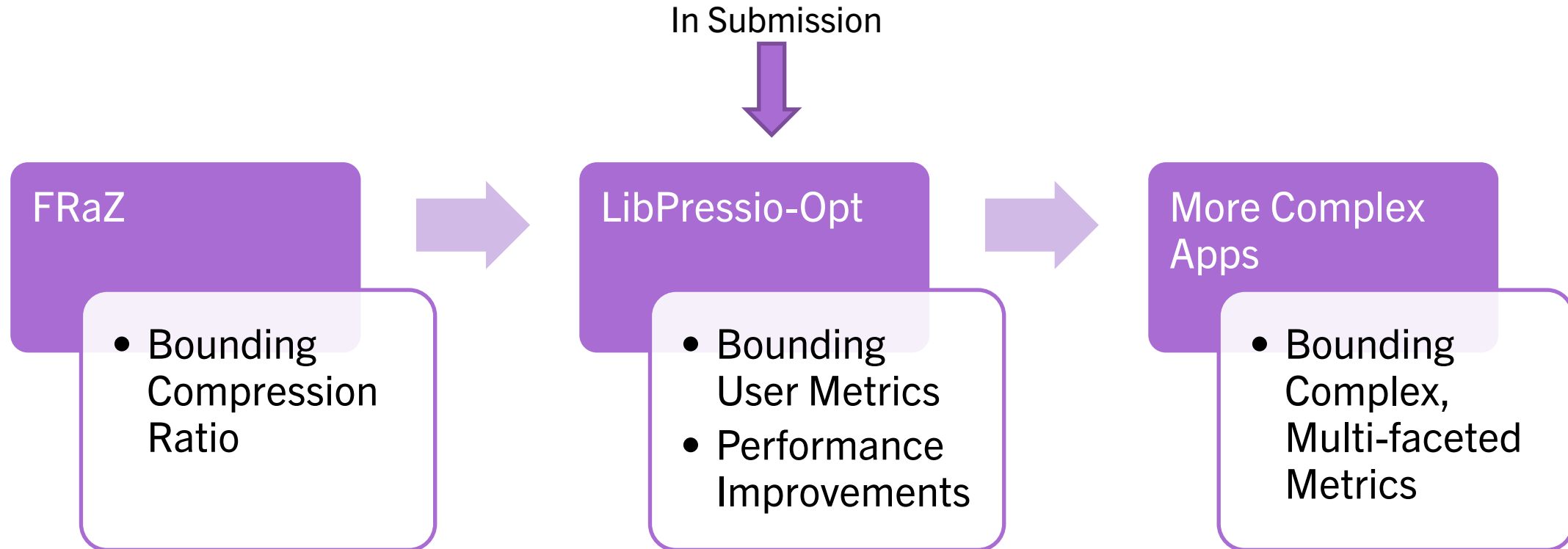


FRaZ: Key Findings

- Tuning takes only 2x longer than an oracle in the feasible case
- Some targets are faster because more error bounds meet some targets
- How do we get there?
 - Parallelize by
 1. Field – run each field independently
 2. Timestep – try reusing prior timesteps configuration
 3. Error Bound Range – run ranges independently, stopping early if a solution is found



Automated Configuration Timeline

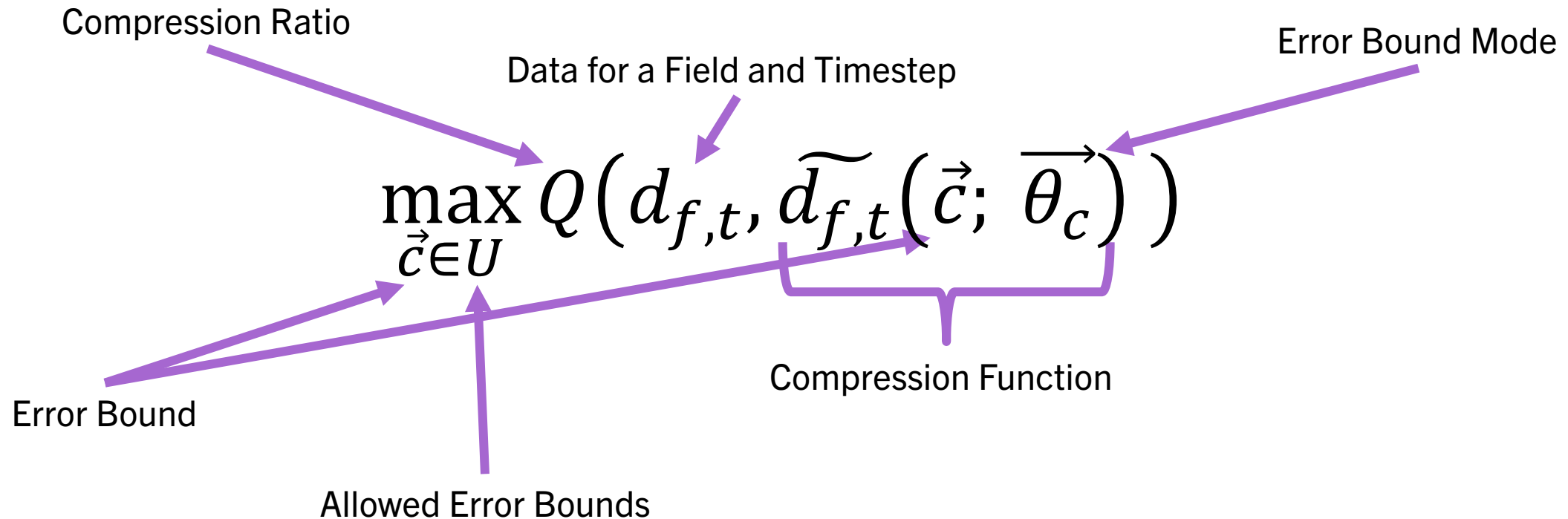


2 – LibPressio-Opt: Bound User Metrics

Can we extend FRaZ to bound simple user metrics and improve performance?

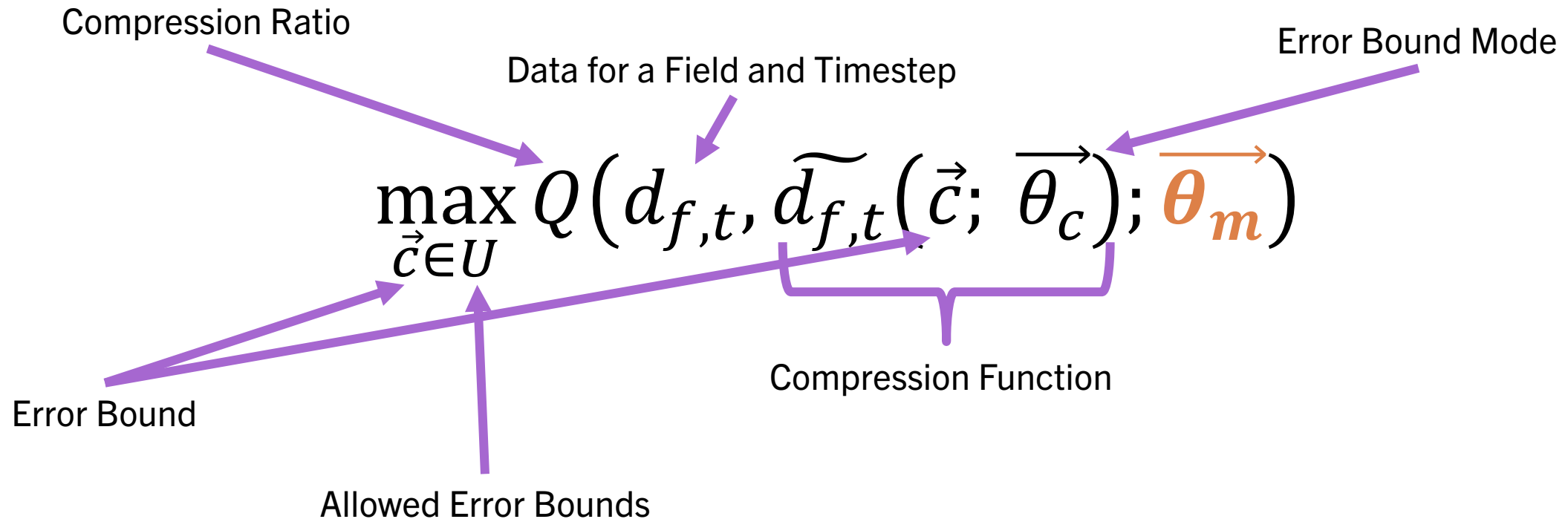
LibPressio-Opt: Approach

Formulate compressor configuration as an optimization problem



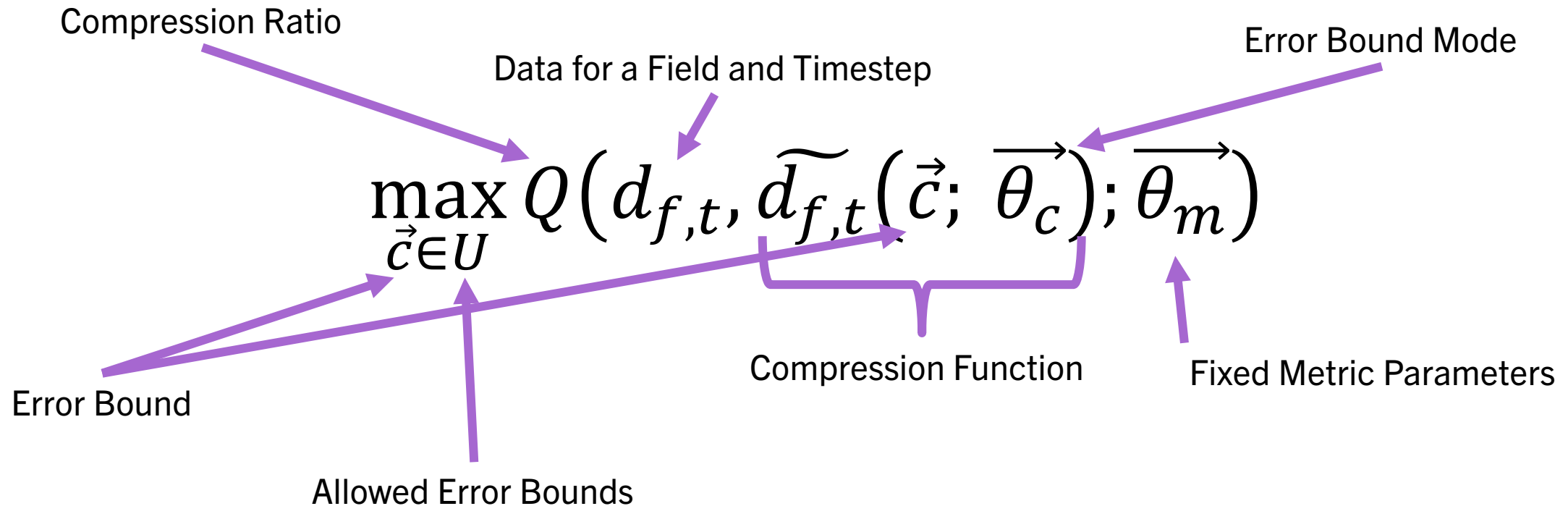
LibPressio-Opt: Approach

Formulate compressor configuration as an optimization problem



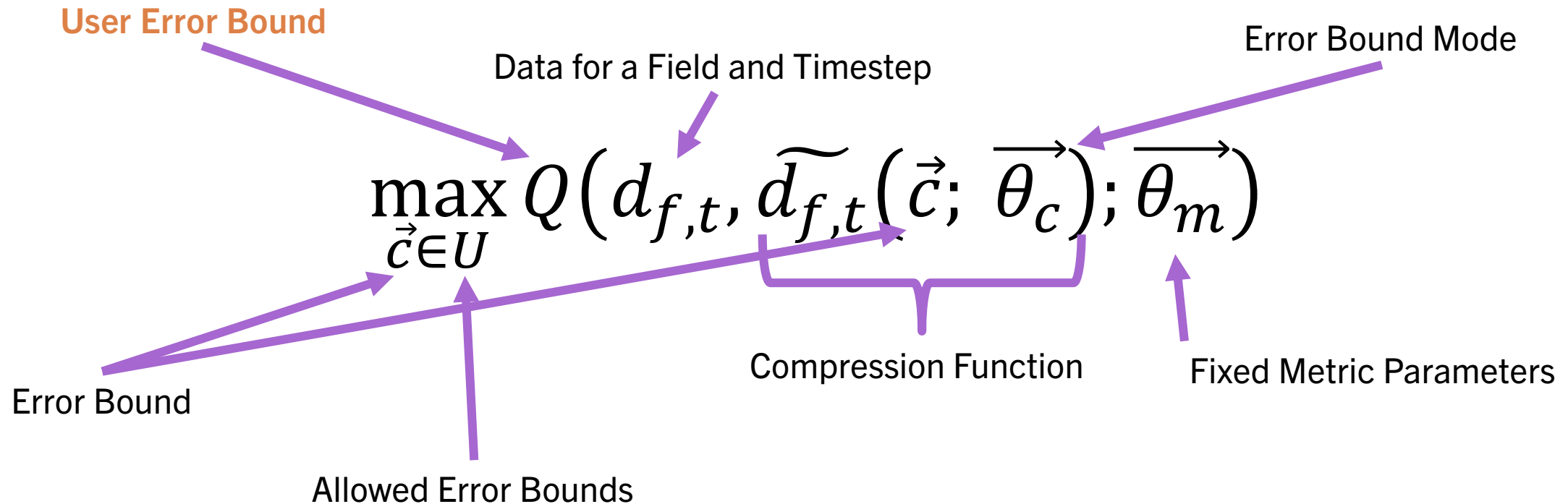
LibPressio-Opt: Approach

Formulate compressor configuration as an optimization problem



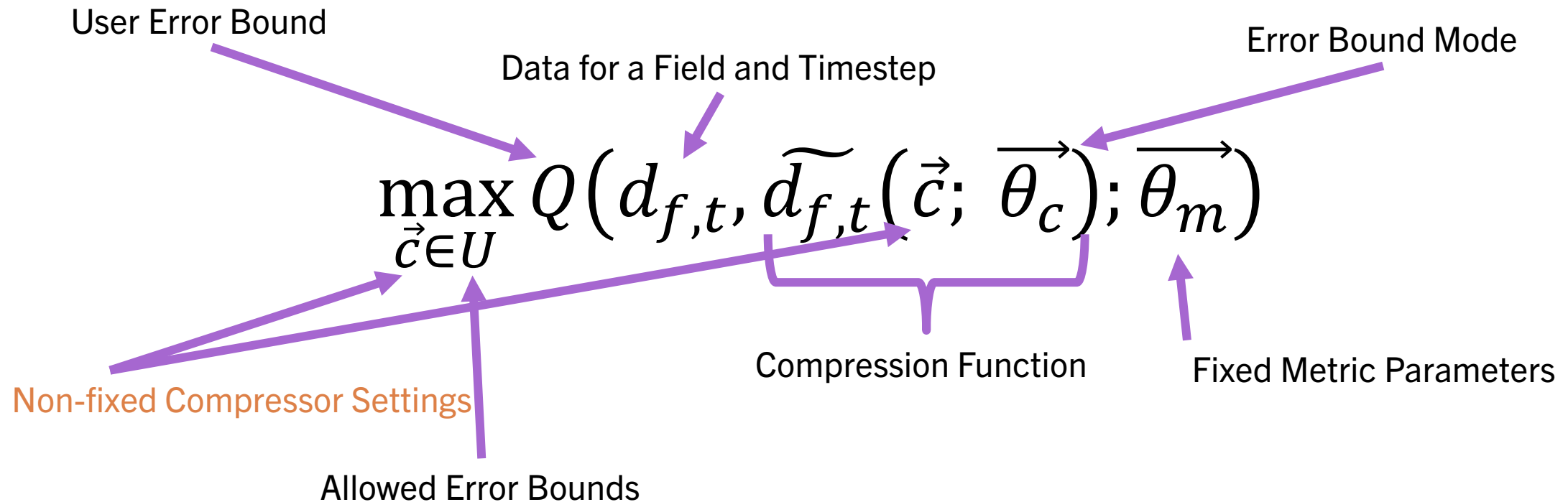
LibPressio-Opt: Approach

Formulate compressor configuration as an optimization problem



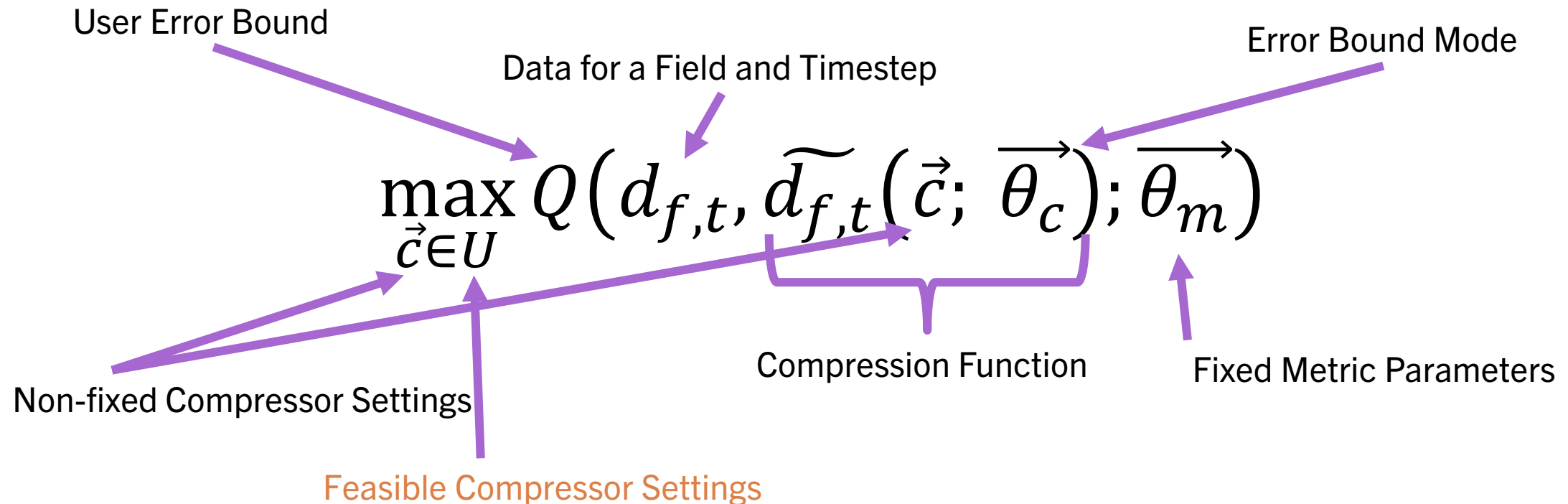
LibPressio-Opt: Approach

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LibPressio-Opt: Approach

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LibPressio-Opt: Approach

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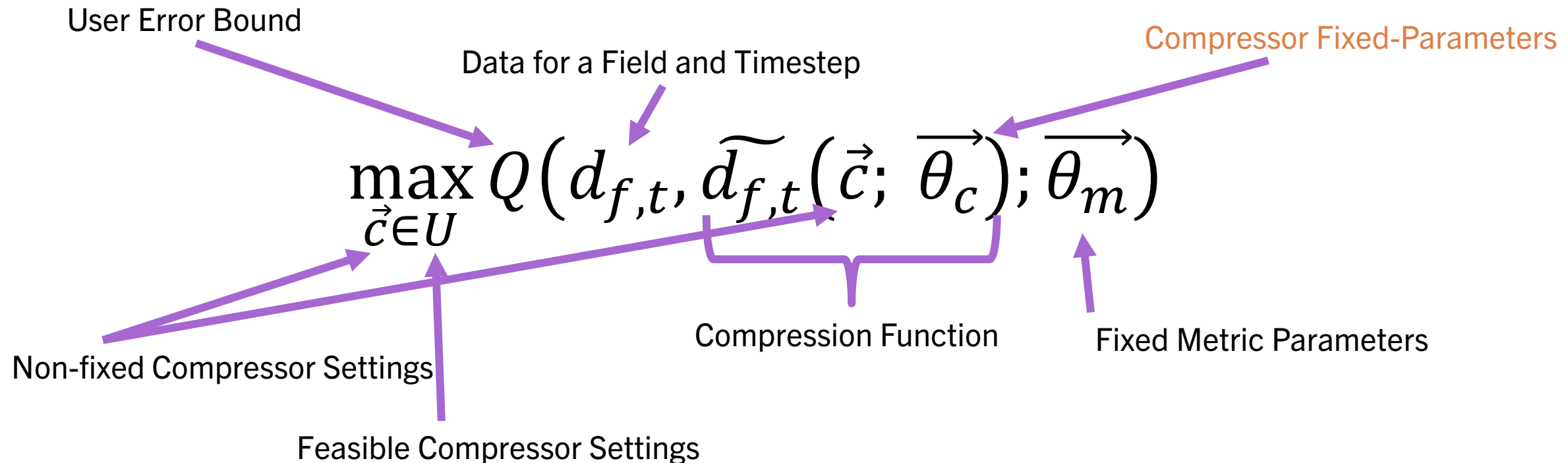
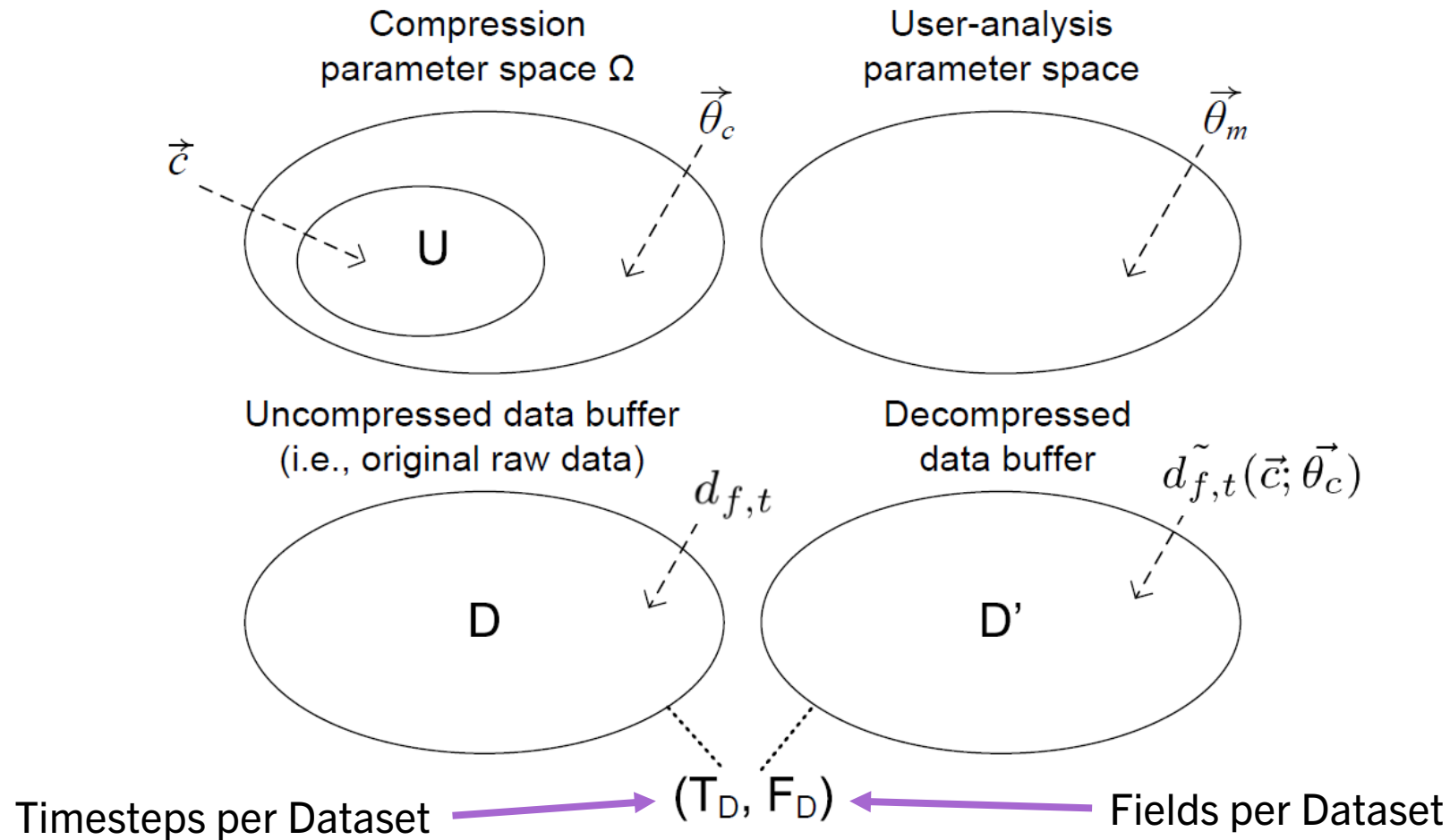


Illustration of Relationship among Notations



What about constraints on objectives?

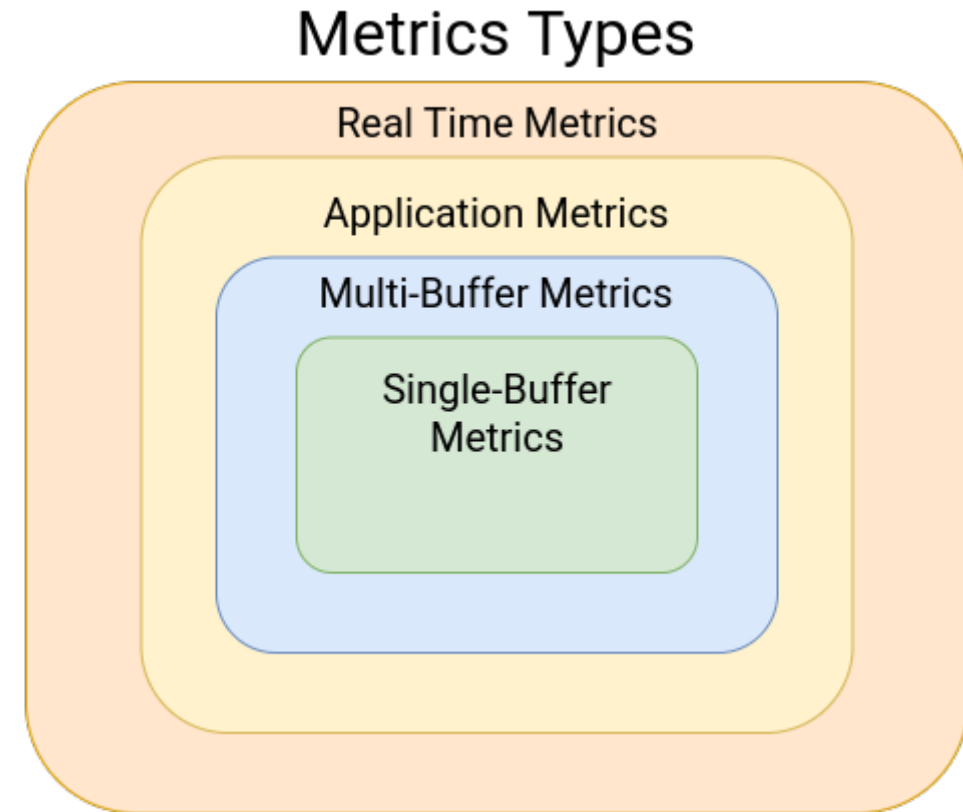
For any, $\underbrace{Q_i(d_{f,t}, \widetilde{d}_{f,t}(\vec{c}; \vec{\theta}_c))}_{i^{\text{th}} \text{ metric}}$ and τ_i threshold for i^{th} metric

We can construct:

$$Q(d_{f,t}, \widetilde{d}_{f,t}(\vec{c}; \vec{\theta}_c)) = \begin{cases} Q_0(d_{f,t}, \widetilde{d}_{f,t}(\vec{c}; \vec{\theta}_c)) & \text{if } \forall_i, Q_i(d_{f,t}, \widetilde{d}_{f,t}(\vec{c}; \vec{\theta}_c)) \leq \tau_i \\ -\infty, & \text{otherwise} \end{cases}$$

What do we mean by “Metrics”?

- Requirements
 - “Sufficiently” Deterministic
 - Have a fixed number of Real valued inputs and outputs
 - Can be modeled as having a single objective

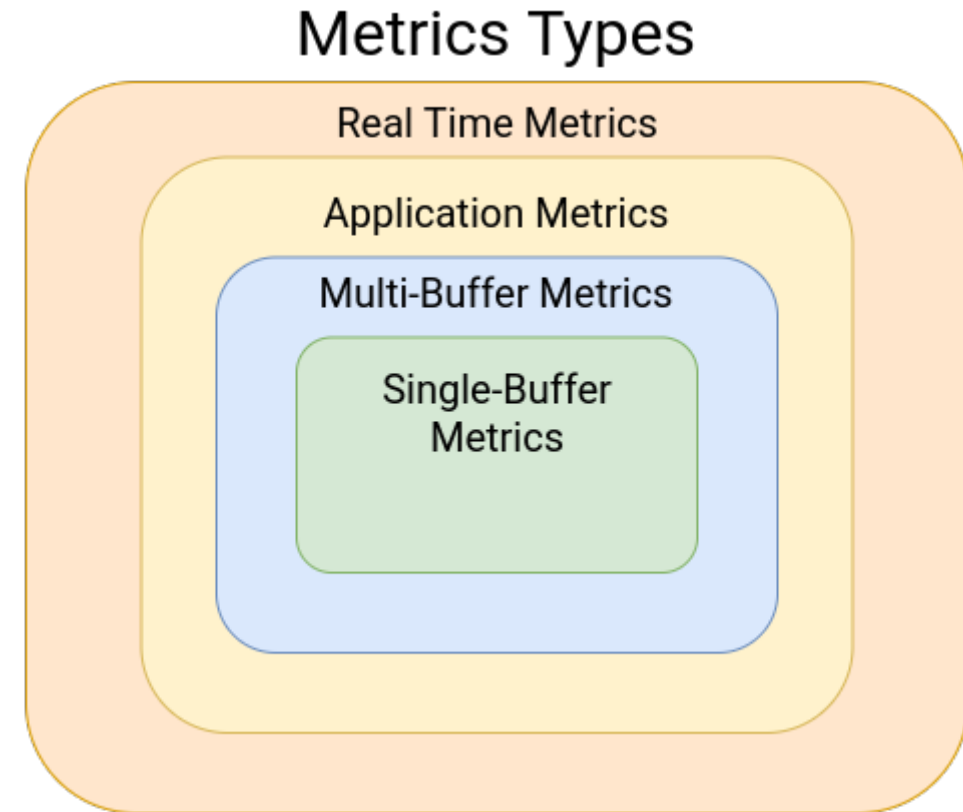


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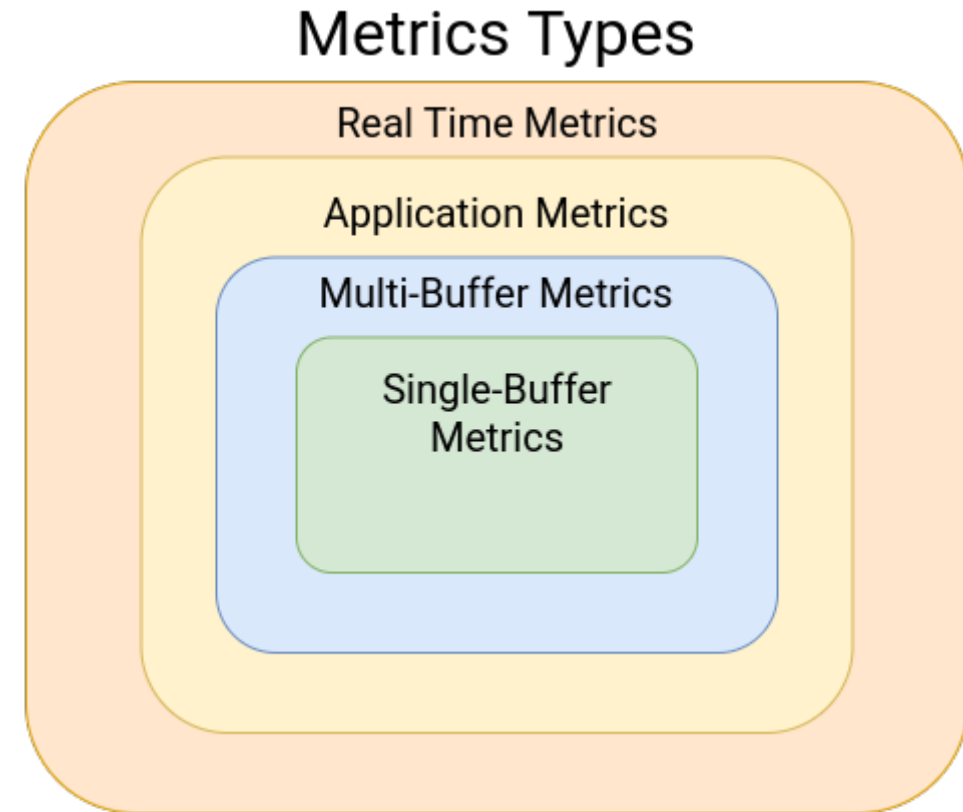
Real Time – Can only be computed at runtime (i.e. `compression_time`)



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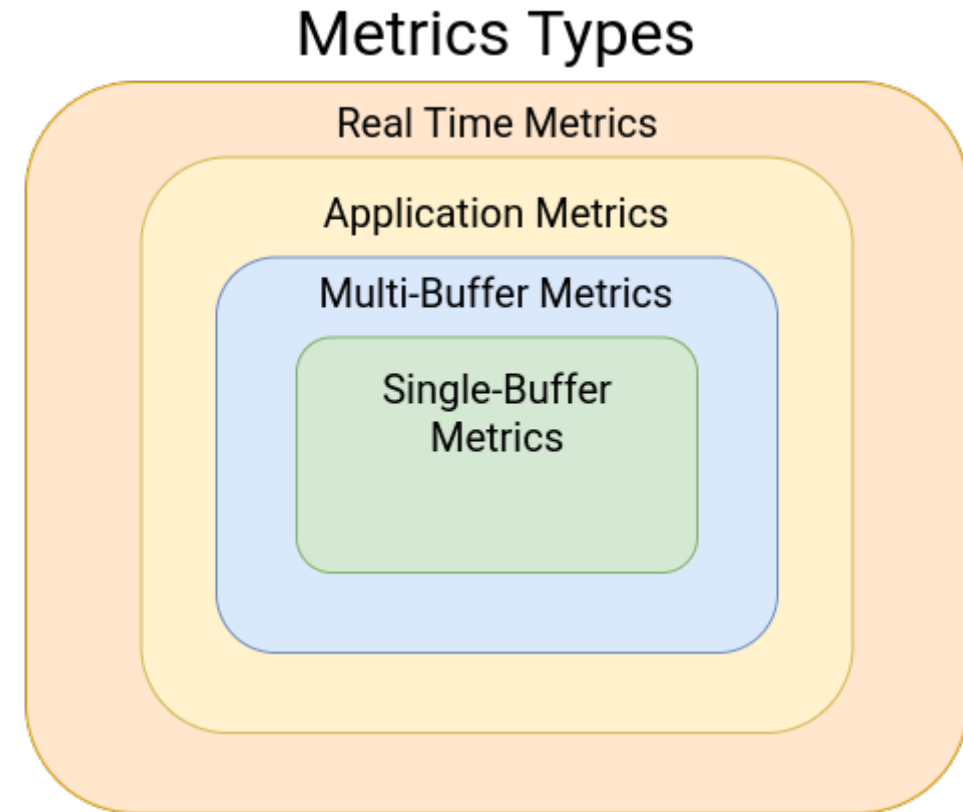
Application – Needs a specific collection of buffers to compute (Anything “app” specific)



What do we mean by “Metrics”?

- Requirements
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- Types

Multi-Buffer – Can be computed with any number of buffers (i.e. compression_ratio)

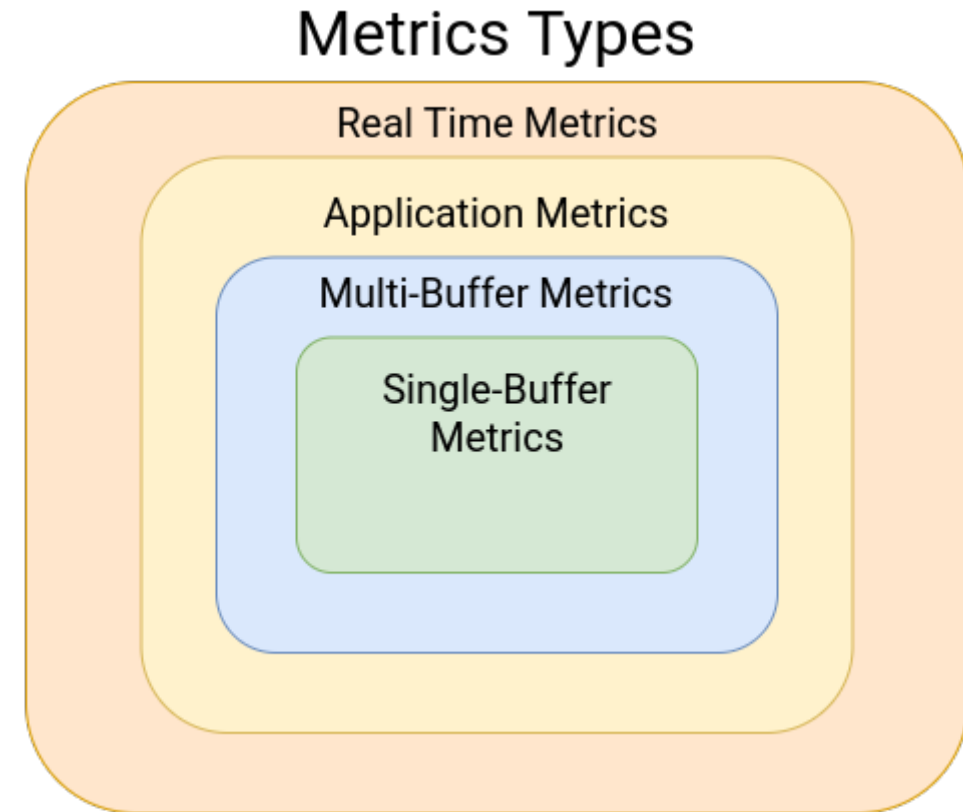


What do we mean by “Metrics”?

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 - “Sufficiently” Deterministic
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- Types

Multi-Buffer – Can be computed with any number of buffers (i.e. compression_ratio)

Single-Buffer – Computed from any single buffer

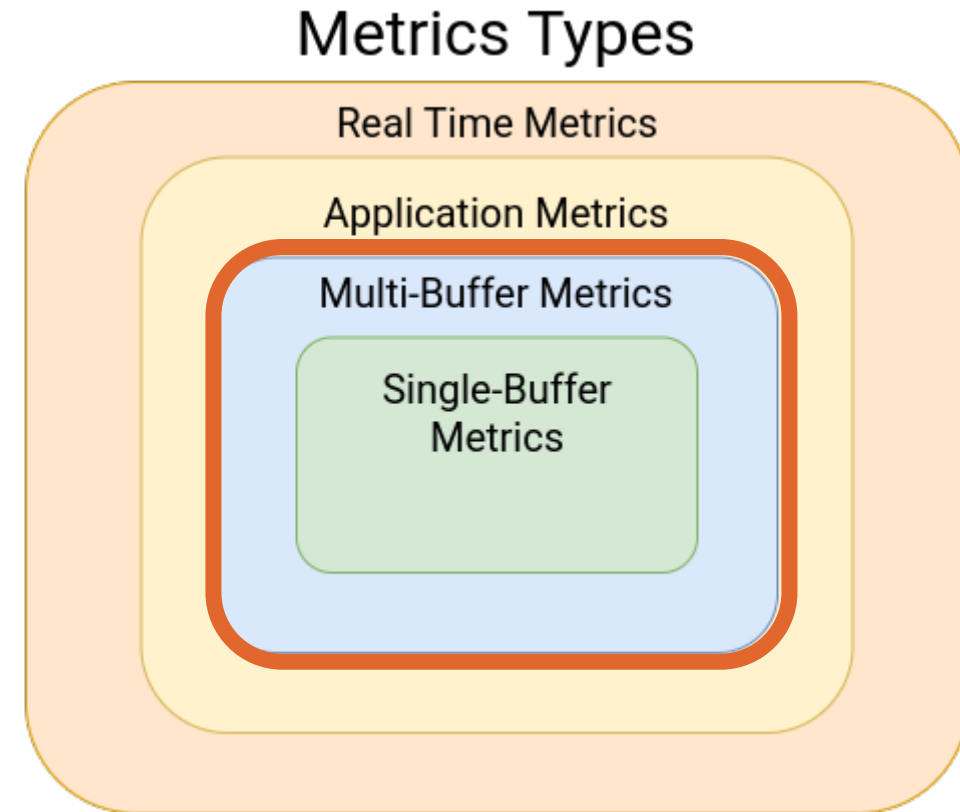


What do we mean by “Metrics”?

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- Types

Multi-Buffer – Can be computed with any number of buffers (i.e. compression_ratio)

Single-Buffer – Computed from any single buffer



MGARD Quantity of Interest Mode

- Requirements
 - Q is a bounded linear functional
 - iff: $Q(\alpha x + \beta y) = \alpha Q(x) + \beta Q(y)$
 - $d_{f,t}$ represents a regular grid
 - This includes many simulations
- Procedure
 - Precompute scaling factor $\Upsilon_{L^s}(Q)$
 - Use bound $\Upsilon_{L^s}(Q) \|d_{f,t} - \widetilde{d}_{f,t}\|_{L^s}$
 - Details in the paper cited below

Ainsworth, Mark; Tugluk, Ozan; Whitney, Ben; Klasky, Scott . "Multilevel techniques for compression and reduction of scientific data-quantitative control of accuracy in derived quantities. 2019

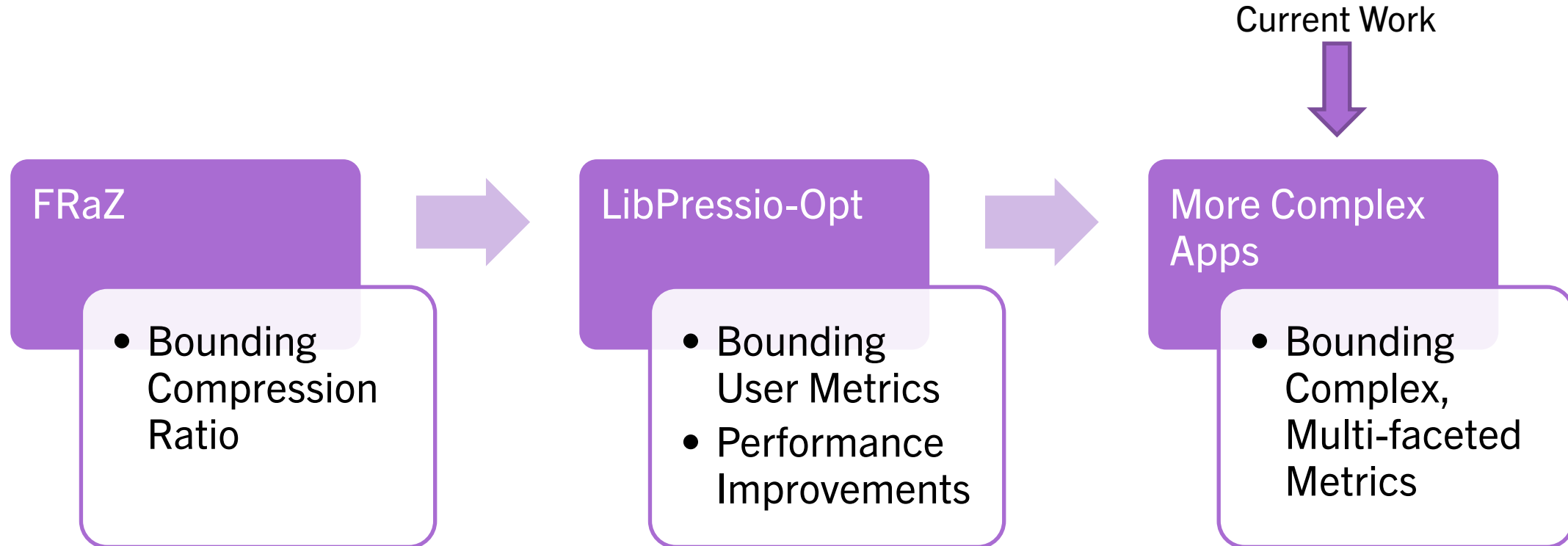
VS. MGARD Quantity of Interest Mode

- Relative to MGARD-QOI mode
 - LibPressio-Opt+SZ is much faster for one-off tasks
 - Even if precomputation is not required, it can still be faster

VS. FRaZ

- Relative to FRaZ
 - Inter-iteration early termination
 - Multi-threaded searches
 - Embeddable
 - Supports user-defined objectives
 - Supports multiple input parameters
 - Extendable Search methods

Automated Configuration Timeline

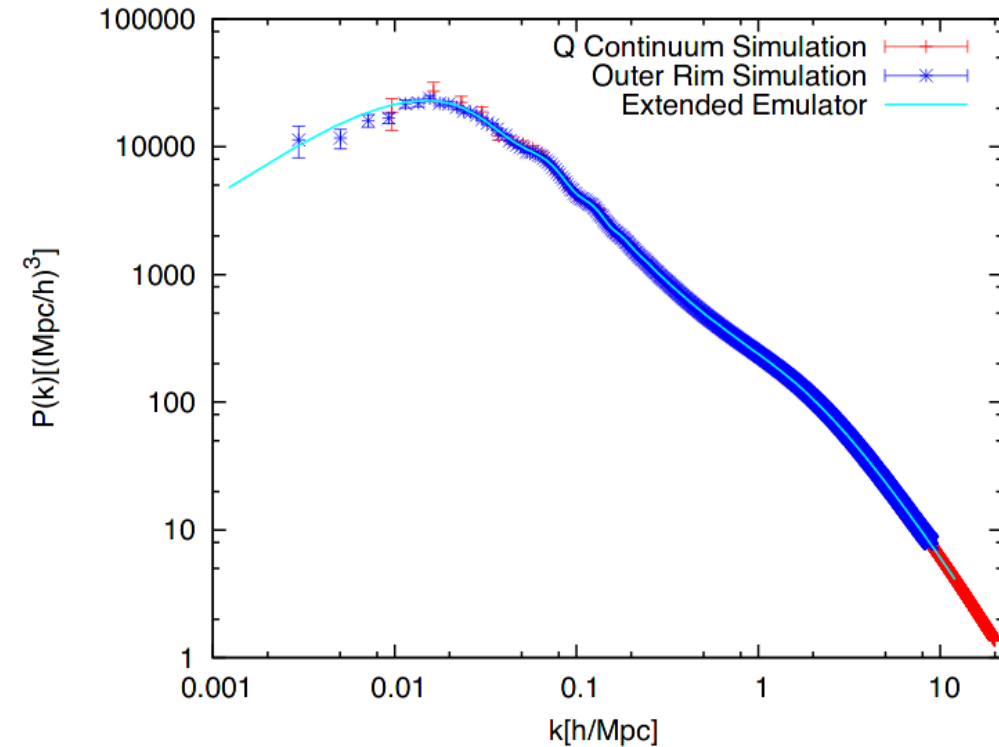


3 – More Complex Applications

Can we adapt LibPressio-Opt to bound complex , multi-faceted metrics that use multiple buffers such as Hardware/Hybrid Accelerated Cosmology Code (HACC)'s power spectrum?

Background

- HACC – ECP astrophysics particle application
- No compressors bound spectral error



Matter Fluctuation Power Spectra from Outer Rim and Q Continuum simulation at $z=0.26$. [3]

Approach

1. Implement the spectra as a LibPressio metric of type `vector<double>`
2. Explore metrics to compare spectra
3. Solve maximum compression ratio such that differences between spectra are acceptable

Future Work

- True Multi-Objective Compression
- Improve the search algorithm
- Better Compression task scheduling

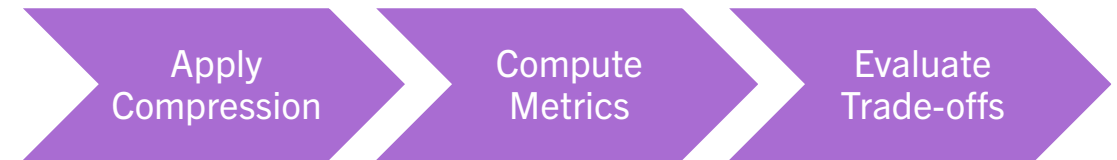
Understanding the Effects of Compression on ML/AI

Lossy Compression for AI

What are the trade-offs for compressing training and testing data to save storage space?

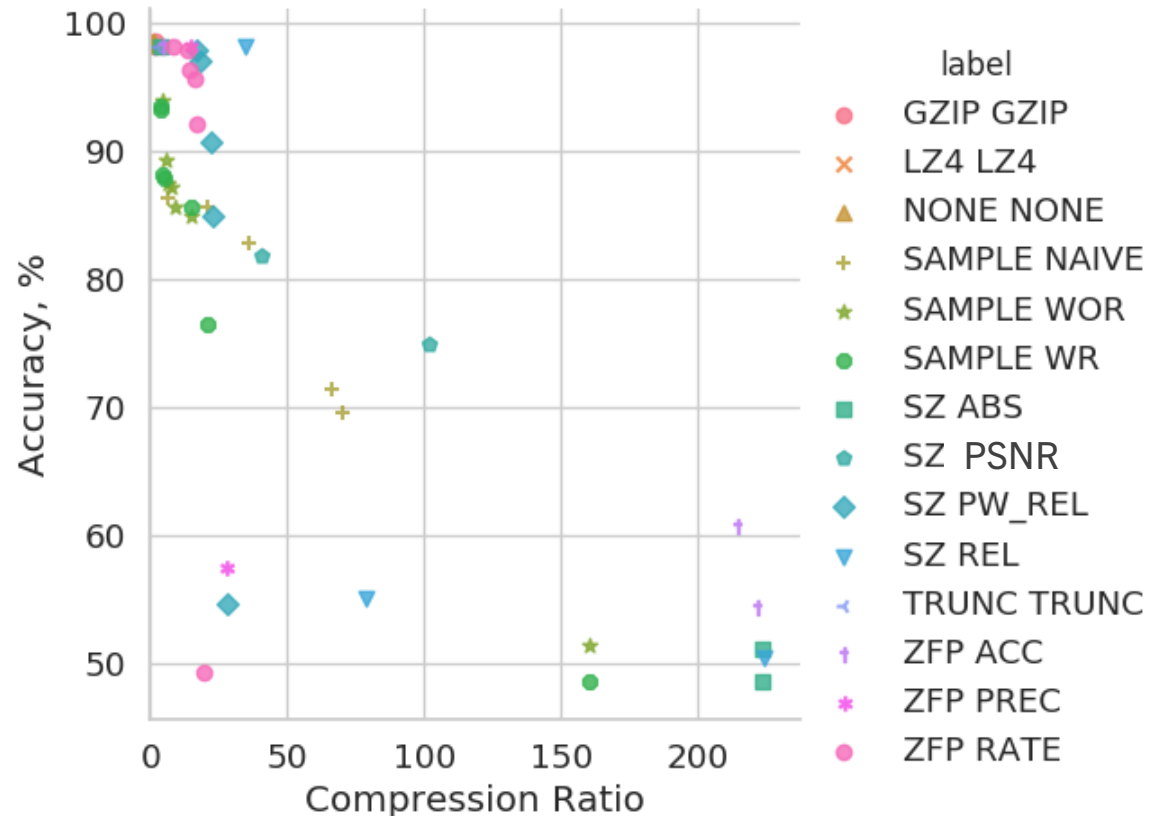
Approach

- Use LibPressio External Metrics on training data to collect pareto-optimal points
 - External Metrics run scripts to collect data.
 - In this case: here a known-good AI based model



Key Findings

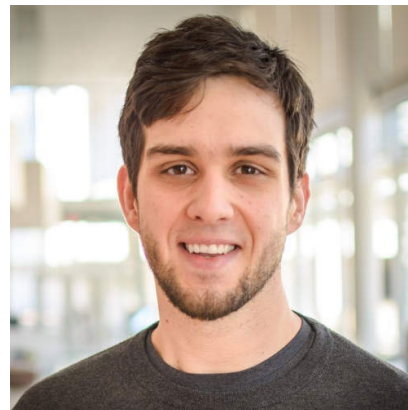
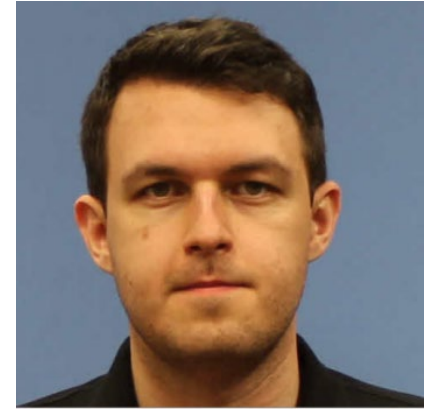
- Prediction-Based EBLC works best (SZ)
 - Even better than sampling!
 - Even on imbalanced datasets!
- Sometimes EBLC improves performance!
- Compress tabular data relatively by feature



Conclusion

- Error Bounded Lossy Compression has the potential to be transformative
 - Especially with an interface to unify, tools to configure, and tools to understand

Thank You!



Thank You!



Questions?

Approachable Error Bounded
Lossy Compression

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Clemson University

October 7, 2020



My Curriculum Vita

Papers I Worked On

- R. Underwood, S. Di, J. C. Calhoun and F. Cappello, "FRaZ: A Generic High-Fidelity Fixed-Ratio Lossy Compression Framework for Scientific Floating-point Data," 2020 (IPDPS)
- Jiannan Tian et al. "cuSZ: An Efficient GPU Based Error-Bounded Lossy Compression Framework for Scientific Data". In: Proceedings of 29th International Conference on Parallel Architectures and Compilation Techniques. Co-Author. ACM. Atlanta, Georgia (virtual), Oct. 2020.
- A. Gok et al. "Metrics for the Preservation of the Error In Derivatives" 2020 (In Preparation)
- R. Underwood, S. Di, J. C. Calhoun and F. Cappello, "LibPressio-Opt: Fast User Error Bounds for Loss Compression" 2020 (In Preparation)
- R. Underwood et al. "Machine Learning and AI with Error Bounded Lossy Compression" (In Preparation)

References

- Ainsworth, Mark; Tugluk, Ozan; Whitney, Ben; Klasky, Scott . "Multilevel techniques for compression and reduction of scientific data-quantitative control of accuracy in derived quantities. 2019
- Di, Sheng and Cappello, Franck "Fast Error Bounded Lossy Compression with SZ" 2016
- Franck Cappello et al. "Use Cases of Lossy Compression for Floating Point Data in Scientific Datasets. 2018
- Habib, Salman, et al. "HACC: Simulating sky surveys on state-of-the-art supercomputing architectures." New Astronomy 42 (2016): 49-65.
- Lindstrom, Peter. "Fixed Rate Compressed Floating Point Arrays" 2012
- Whitney, Ben E. "Multilevel Techniques for Compression and Reduction of Scientific Data" 2018
- Machine Characteristics from respective websites accessed 17 September 2020
- Logos are the property of the respective institutions

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Installing LibPressio

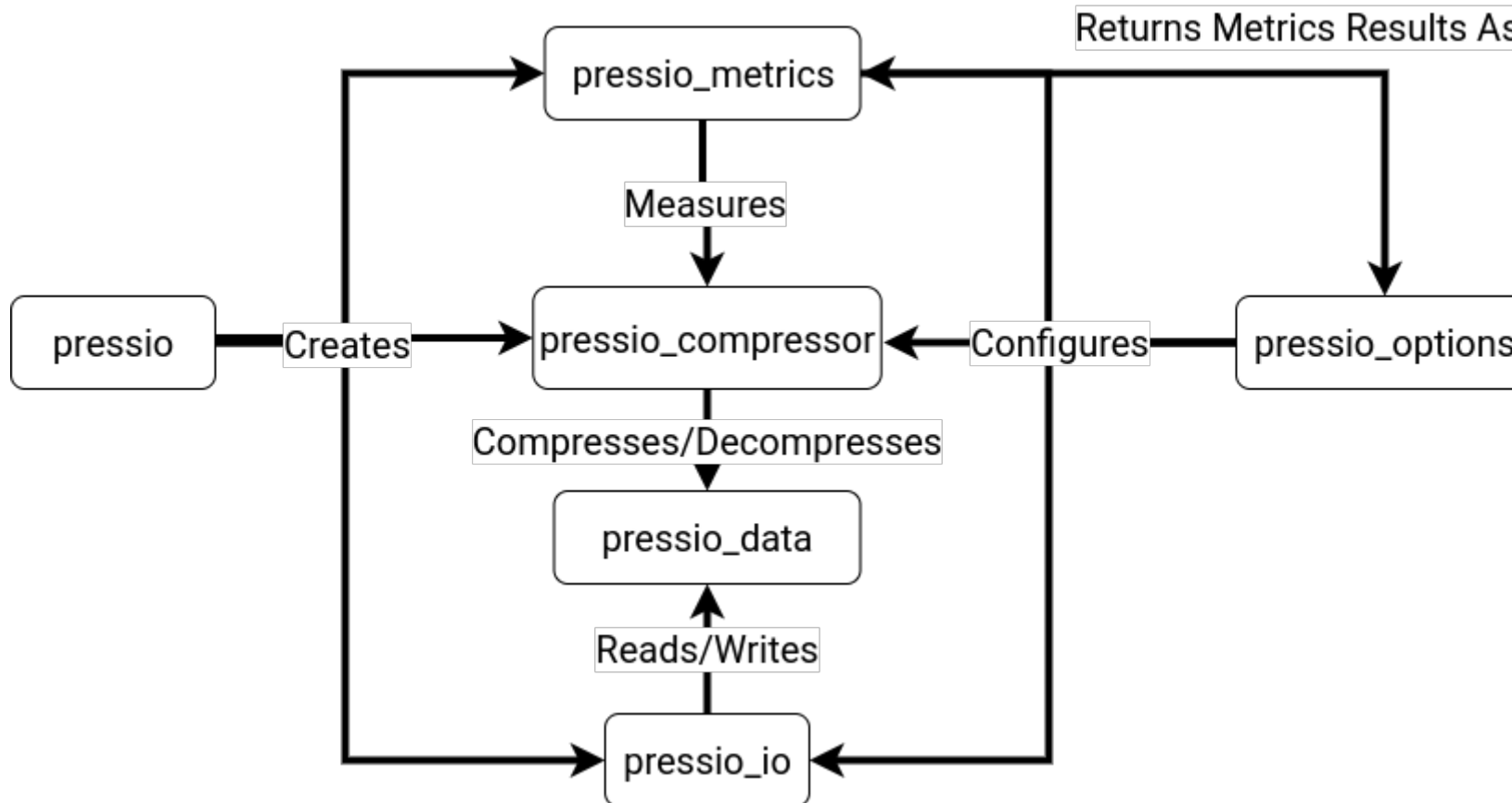
Prerequisites:

- LibPressio is currently only supported on Linux
- python>=3.4, tar, bzip, xz, gzip, clang/gcc, curl, git, bash, patch

Installation:

```
git clone https://github.com/spack/spack
git clone https://github.com/robertu94/spack\_packages robertu94_packages
source ./spack/share/spack/setup-env.sh
spack compiler find
spack repo add ./robertu94_packages
spack install libpressio-tools ^libpressio+sz+zfp+lua
spack load libpressio-tools
```

Overview of the structures in LibPressio



pressio — library control

- Query
 - Supported compressors
 - Version information
- Create compressor instances

```
//get the compressor  
struct pressio* library = pressio_instance();  
struct pressio_compressor* sz = pressio_get_compressor(library,  
↳ "sz");
```

pressio_options — key-value store

- map<string, option>
- One structure multiple uses:
 - Options – runtime settings
 - Configuration – compile time settings
 - Metrics Results – runtime observations
- Introspection
- Get/Set/Cast
- Validation of Settings

```
//configure, validate, and assign the options  
struct pressio_options* config =  
    ↪ pressio_compressor_get_options(sz);  
pressio_options_set_integer(config, "sz:error_bound_mode",  
    ↪ REL);  
pressio_options_set_double(config, "sz:rel_err_bound", 0.01);  
pressio_compressor_set_options(sz, config);
```

pressio_io

- Required Interfaces
 - read/write
- Optional Interfaces
 - *configurable*
 - {get,set,check}_options
 - get_configuration
 - {read,write}_many

```
//read in an input buffer  
size_t dims[] = {500,500,100};  
struct pressio_data* description =  
    ↪ pressio_data_new_empty(pressio_float_dtype, 3, dims);  
struct pressio_data* input_data =  
    ↪ pressio_io_data_path_read(description, "CLOUDf48.bin.f32");
```

pressio_data — generic reference to data

- `span<T>`
- Query
 - type
 - size
 - values
 - owning/non-owning
- Extensible

```
//create output buffers  
struct pressio_data* compressed_data =  
    ↪ pressio_data_new_empty(pressio_byte_dtype, 0, NULL);  
struct pressio_data* decompressed_data =  
    ↪ pressio_data_new_owning(pressio_float_dtype, 3, dims);
```

pressio_compressor

- Required Interfaces:
 - compress/decompress
 - version
- Optional Interfaces:
 - {compress,decompress}_many
 - *configurable*
 - get_metrics_impl

```
//compress and decompress the data  
pressio_compressor_compress(sz, input_data, compressed_data);  
pressio_compressor_decompress(sz, compressed_data,  
    ↪ decompressed_data);
```

pressio_metrics

- Required Interface
 - `get_metrics_results`
- Optional Interfaces
 - *configurable*
 - `before_${compressor_fn}`
 - `after_${compressor_fn}`

Using the Command Line

```
pressio \  
-t float -d 500 -d 500 -d 100 \  
-i $datasets/CLOUDf48.bin.f32 \  
-m size -m time \  
-M all \  
-o sz:abs_err_bound=1e-6 \  
-o sz:error_bound_mode_str="ABS" \  
sz
```

```
#use the command line  
# the data is 32-bit float, dims=500x500x100  
# the data is a “brick-of-floats” here  
# collect size and time metrics  
# print all collected metrics  
# set SZ’s abs error bound to 1e-6  
# set SZ’s error bound mode to ABS  
# use SZ as the “root” compressor
```

Learn More about LibPressio

- Want to get Started?
 - [Watch the "LibPressio Tutorial" on YouTube](#)
 - [Reference the extensive developer documentation](#)
 - [Check it out on Github](#)



Get LibPressio