Hands-On — Cuda SDK - Libraries, Numerical Accuracy

Siegfried Höfinger

VSC Research Center, TU Wien

October 20, 2022

→ https://tinyurl.com/cuda4dummies/ii/ho4/notes-ho4.pdf



OUTLINE

 $\operatorname{Hands-On} - \operatorname{CUDA} \operatorname{SDK}$ - Libraries, Numerical Accuracy



HANDS-ON — CUDA SDK - LIBRARIES, NUMERICAL ACCURACY

CUDA LIBRARIES: CUBLAS

Exercise

Q1) Given the following matrix,

$$\mathbf{A} = \left(\begin{array}{ccccc} 0.30 & -0.61 & 0.40 & 0.37 & -0.49 \\ 0.51 & -0.29 & -0.41 & 0.36 & 0.61 \\ 0.08 & -0.38 & -0.66 & -0.50 & -0.40 \\ 0.00 & -0.45 & 0.46 & -0.62 & 0.46 \\ 0.80 & 0.45 & 0.17 & -0.31 & -0.16 \end{array} \right)$$

how could we quickly check with the help of CUBLAS that this is actually a matrix consisting of only eigenvectors of a symmetric matrix M?

 $20 \min$



HANDS-ON — CUDA SDK - LIBRARIES, NUMERICAL ACCURACY

Since the eigenvectors of a symmetric matrix M are orthogonal to each other, it follows that the inverse, A^{-1} , is simply the transposed, A^t , making the matrix matrix multiplication, $A^t \times A$ result in the unit matrix E. Matrix matrix multiplication is a straightforward case for CUBLAS (see below version for download).

CUDA LIBRARIES: CUBLAS CONT.

HANDS-ON — CUDA SDK - LIBRARIES, NUMERICAL ACCURACY CUDA LIBRARIES: CUBLAS CONT.

Exercise

Q2) Could we make use of CUDA managed unified memory, i.e. cudaMallocManaged(), when calling CUBLAS, for example when modifying the previous case?

 $10 \min$



HANDS-ON — CUDA SDK - LIBRARIES, NUMERICAL ACCURACY CUDA LIBRARIES: CUBLAS CONT.

A2) Yes we can, as long as we don't forget to synchronize the device after the CUBLAS call (see below version for download).

[→] https://tinyurl.com/cuda4dummies/ii/ho4/chck_ev_v3.cu

 $[\]rightarrow \texttt{https://stackoverflow.com/questions/65501537/cudamallocmanaged-unified-memory-with-cublas}$