

Big Compute Update STAC-ML and STAC-A2

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STAC-ML Updates

- No new STAC-ML Markets (Inference) results to announce today
- But we have been busy with LLMs:
 - Discussions with end-users and vendors
 - Research and prototyping different techniques
 - Analysis of current LLM benchmarks







- We believe that currently available LLM benchmarking is incomplete
- There is no one place to find a comprehensive analysis of
 - Performance, scalability and quality of models across model capabilities and full system stacks
 - Quantization impacts on both representational knowledge and generative quality



STAC-ML LLM Directions

- Working Group meeting held October 18
 - Will try for a bi-weekly cadence going forward
- Directions / Questions?
 - Financial workloads
 - Multiple model sizes
 - Generative (vs. simple classification) workloads
 - Workloads that would not be outsourced
 - How to measure Quality?
 - STAC-tuned vs. vendor-tuned models?
 - Dealing with embedded tables?
- Join the Working Group!

Example Use Cases	Example Workloads
Standalone Content	General QA
Generation	Customer Support Bot
Topic Analysis	Email routing
	Communications Compliance
Single Document Analysis	Interactive Q/A
	Sentiment Analysis
	Batch Summarization
Multiple Document Retrieval/Analysis	Interactive Query / Summarization
	KYC / AML
Code Creation	General Programming
	Database Queries



STAC-A2: Risk computation

- Non-trivial Monte Carlo calculations
 - Heston-based Greeks for multi-asset, path-dependent options with early exercise
 - Metrics: Speed, capacity, quality, efficiency
- Numerous reports
 - Some public, some in the STAC Vault
- Premium STAC members get:
 - Reports in STAC Vault
 - Detailed config info on public and private reports
 - Code from vendor implementations of the benchmarks





A few points on STAC-A2 for the uninitiated

- Some tests measure **response time** for a single option of given problem size
- **Throughput** measures time to handle a portfolio of options
- Efficiency relates throughput to power and space
- Each response-time workload is tested 5 times, back-to-back:
 - First run is the COLD run
 - Subsequent 4 are WARM runs
- COLD relates to real-world systems that must respond to heterogeneous problem classes
 - COLD time includes building memory structures, loading kernels, etc.
- WARM relates to real-world systems configured to handle numerous requests for the same problem class
- Greeks run times are ~O(Assets³)



STAC-A2 / 2 x Intel[®] Xeon[®] Platinum 8480+ (Sapphire Rapids)

- STAC-A2 Pack for Intel® oneAPI (Rev N)
 - Same binary used for Ice Lake audit (INTC210315)
- Stack:
 - Intel[®] oneAPI Base Toolkit 2023.1 runtime
 - Intel® oneAPI HPC Toolkit 2023.1 runtime
 - Fedora Linux 38 (Server Edition)
 - QuantaGrid D54Q-2U system
 - 2 x Intel[®] Xeon[®] Platinum 8480+ (Sapphire Rapids) CPU @ 2.0 GHz
 - 16 x 64GiB DDR5 DIMMs @ 4800MHz (1TiB total)



$\langle $	www.STACresearcl	h.com/INTC230524 🔵



Compared to a similar Intel[®] Xeon[®] 8380 (Ice Lake) System (INTC210315)

- Previous system included:
 - Previous versions of oneAPI toolkits
 - 2 x Intel® Xeon® 8380 (Ice Lake) CPUs @ 2.30 GHz
 - 512 GiB of memory
- Comparisons:
 - 1.43x the throughput¹
 - 1.53x the speed in warm runs of the large problem size²
 - 1.26x the speed in warm runs of the baseline problem size³
 - 1.38x the space efficiency⁴
 - 1.10x the energy efficiency⁵
 - 1.13x the number of correlated assets simulated in 10 minutes⁶
- STAC-A2.β2.HPORTFOLIO.SPEED
 STAC-A2.β2.GREEKS.10-100k-1260TIME.WARM
 STAC-A2.β2.GREEKS.TIME.WARM
 STAC-A2.β2.HPORTFOLIO.SPACE_EFF
 STAC-A2.β2.HPORTFOLIO.ENERG_EFF
 STAC-A2.β2.GREEKS.MAX_ASSETS







- Stack:
 - NVIDIA STAC Pack
 - CUDA 12.0
 - g++ version 7.5
 - SUSE Linux Enterprise Server 15 SP4
 - HPE ProLiant XL675d Gen10 Plus Server
 - 8 x NVIDIA H100 PCIe 80 GiB GPUs
 - 2 x AMD EPYC 7543 processors @ 2.80 GHz
 - 2 TiB DDR4 @ 2933 MT/s





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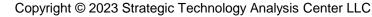
STAC-A2 / 8 x NVIDIA H100 PCIe 80 GiB GPUs / HPE ProLiant XL675d

- Set numerous new records compared to all previous public reports, including (but not limited to):
 - The first sub-10 ms warm time (8.9 ms) in the baseline Greeks benchmark¹
 - A cold time in the baseline Greeks benchmark (38ms) over 3x faster than any previously reported²
 - The fastest warm³ (0.51 s) and cold⁴ (1.85 s) times in the large Greeks benchmarks
 - The most correlated assets⁵ (400) and most paths⁶ (310,000,000) simulated in 10 minutes
 - The best energy efficiency⁷ (311,045 options / kWh)

1, STAC-A2.β2.GREEKS.TIME.WARM 2. STAC-A2.β2.GREEKS.TIME.COLD 3. STAC-A2.β2.GREEKS.10-100k-1260.TIME.WARM 4. STAC-A2.β2.GREEKS.10-100k-1260.TIME.COLD 5. STAC-A2.β2.GREEKS.MAX_ASSETS 6. STAC-A2.β2.GREEKS.MAX_PATHS 7. STAC-A2.β2.HPORTFOLIO.ENERG_EFF

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STAC-A2 / 8 x NVIDIA H100 PCIe 80 GiB vs. 8 x NVIDIA A100 SXM4 80 Gib

- Compared to a SUT using the previous STAC Pack and A100 GPUs (NVDA210914), this solution:
 - Was 10x the speed in the cold run of the baseline Greeks benchmark¹
 - Was 1.38x the speed in the warm² runs of the baseline Greeks benchmark²
 - Was 1.38x the speed in the cold run of the large Greeks benchmark³
 - Was 1.40x the speed in the warm runs of the large Greeks benchmark⁴
 - Was 10% more energy efficient⁵

1. STAC-A2. β 2.GREEKS.TIME.COLD 2. STAC-A2. β 2.GREEKS.TIME.WARM 3. STAC-A2. β 2.GREEKS.10-100k-1260.TIME.COLD 4. STAC-A2. β 2.GREEKS.10-100k-1260.TIME.WARM 5. STAC-A2. β 2.HPORTFOLIO.ENERG_EFF







STAC-A2 / 4 x Intel® Data Center GPU Max 1550 / Dell PowerEdge XE9640

- Firsts:
 - First look at Intel Data Center GPU Max accelerators
 - First direct-liquid-cooled (DLC) SUT audited by STAC!
- STAC-A2 Pack for Intel[®] oneAPI (Rev O)
- Stack:
 - Intel® oneAPI Base Toolkit 2023.2, DPC++/C++ compiler
 - Intel[®] oneAPI HPC Toolkit 2023.2, C++ compiler
 - Toolkits include Intel® [oneTBB, oneMKL, MPI]
 - Ubuntu 22.0.3 LTS
 - Dell PowerEdge XE9640 Server
 - 2U form factor, DLC
 - 4 x Intel[®] Data Center GPU Max 1550
 - 2 x Intel[®] Xeon[®] Platinum 8468 CPU @ 2.1 GHz
 - 2 x 16 GiB DDR5 DIMMs @ 4800MHz (32 GiB total)



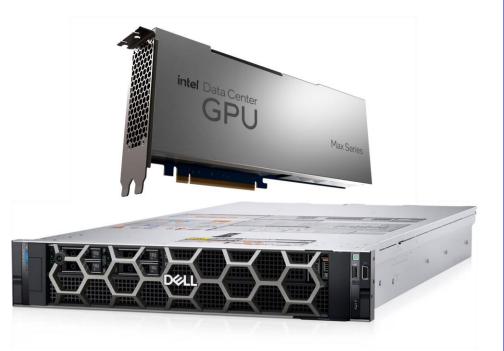


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STAC-A2 / 4 x Intel[®] Data Center GPU Max 1550 / Dell PowerEdge XE9640

- This SUT set numerous new records compared to all previous public reports, including (but not limited to):
 - The fastest warm¹ (0.405 s) and cold² (1.09 s) times in the large problem size benchmarks
 - A space efficiency³ (238 options / hr. / cu. in.)
 2.3x better than the previous best result
 - The best energy efficiency⁴ (314,493 options / kWh), 1.0% better than the previous record.



1. STAC-A2. β 2.GREEKS.10-100k-1260TIME.WARM 2. STAC-A2. β 2.GREEKS.10-100k-1260TIME.COLD 3. STAC-A2. β 2.HPORTFOLIO.SPACE_EFF 4. STAC-A2. β 2.HPORTFOLIO.SPACE_EFF





STAC-A2 / 4 x Intel® Data Center GPU Max 1550 vs. 8 x GPUs

- Comparison SUT included 8 GPUs (NVDA230721)
 - 78% of the throughput¹
 - 98% of the speed in warm runs in the baseline problem size benchmarks²
 - 1.7x the speed in cold runs of the large problem size benchmark³
 - 1.2x the speed in warm runs of the large problem size benchmark⁴
 - 4.3x the space efficiency⁵



1 STAC-A2.β2.HPORTFOLIO.SPEED 2 STAC-A2.β2.GREEKS.TIME.WARM 3 STAC-A2.β2.GREEKS.10-100k-1260TIME.COLD 4 STAC-A2.β2.GREEKS.10-100k-1260TIME.WARM 5 STAC-A2.β2.HPORTFOLIO.SPACE_EFF





STAC-A2 / 4 x Intel[®] Data Center GPU Max 1550 vs. 2 x Sapphire Rapids

- Comparison SUT (INTC230524) included:
 - Previous version of the Intel[®] STAC Pack (Rev N)
 - 2 x Intel[®] Xeon[®] Platinum 8480+ (Sapphire Rapids) CPUs
- Comparisons:
 - 4.0x and 2.0x better performance in warm¹ and cold² runs (respectively) of the baseline problem size benchmarks
 - 6.9x and 4.4x better performance in warm³ and cold⁴ runs (respectively) of the large problem size benchmarks
 - 7.9x better throughput⁵
 - 7.0x improvement in space efficiency⁶ and 2.7x improvement in energy efficiency⁷
- STAC-A2.β2.GREEKS.TIME.WARM
 STAC-A2.β2.GREEKS.TIME.COLD
 STAC-A2.β2.GREEKS.10-100k-1260.TIME.WARM
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