High Performance Phylogenetics & Population Genetics

Alexandros Stamatakis

Scientific Computing Group Heidelberg Institute for Theoretical Studies

> Alexandros.Stamatakis@h-its.org www.exelixis-lab.org



- IT
 - Cluster with 2500 cores
 - Archiving of Scientific Data
 - 90 TB parallel I/O system
 - All other IT services

- Research
 - Method development
 - SW development
 - Emerging Parallel Architectures

Please ask Questions!

Why is this important?

- Datasets are growing
- Need to use supercomputers
- Transformation into a computational science
- Software/methods are widely used when they are fast
- Software/algorithm engineering is required

However Smarter algorithms are always better than brute-force HPC approaches

Toward a Computational Science

- Example 1Kite Project www.1kite.org to sequence 1000 insect transcriptomes
- Challenges
 - Data transfer
 - Data storage
 - Code correctness
 - Supercomputer resources
 - CO² footprints

Software Properties

- Checkpointing
- Scalability → Exascale/ExaFlop systems
- Reduce memory footprints: 1500 taxa & 20,000,000 sites → 1TB
- Low-level optimizations: 256-bit AVX and FMA intrinsics
- Load Balance Issues

Toward a Computational Science

- Example 1Kite Project www.1kite.org to sequence 1000 insect transcriptomes
- Challenges
 - Data transfer
 - Data storage
 - Code correctness
 - Supercomputer resource
 - CO² footprints
- Software Properties
 - Checkpointing
 - Scalability → Exascale/ExaF
 - Reduce memory footprints: $500 \text{ taxa } \& 20,000,000 \text{ sites} \rightarrow 1\text{TB}$

Systems

- Low-level optimizations: 256-bit AVX and FMA intrinsics
- Load Balance Issues



Vector Instructions

- e.g. RAxML SSE3/AVX versions
- A clock tick: execute one instruction
- 2.2 GHz 2.2 * 10^9 instructions per second



Vector Instructions

- e.g. RAxML SSE3/AVX versions
- A clock tick: execute one instruction
- 2.2 GHz 2.2 * 10^9 instructions per second



The algorithmic problem









The number of trees explodes!



trees with 2000 tips

stamatak@exelixis:~/Desktop/GIT/TreeCounter\$./treeCounter -n 2000

GNU GPL tree number calculator released June 2011 by Alexandros Stamatakis

Number of unrooted binary trees for 2000 taxa: 3004963817421165615163291006568181498137723207423701308950495404301263652525830821082768599668824700046435 /2437157471342060009370425130989363053745978427998040313298941726649229042573095836853441621564055729028206622400386323752638091023326989783886042375962560156 489586610522030057372529847211874782713671366605866927109487556397485848947591081972703387828443986448674345620095816193031472734596190049931842433797524366248936332124485(

Outline

- Computing the Likelihood
- Optimizing & Parallelizing Likelihood Computations
- Saving Memory in Likelihood Computations
- HPC population genetics











Prior probabilities, Empirical base frequencies

 $\pi_A \pi_C \pi_G \pi_T$





virtual root: vr







Maximum Likelihood Length: m ACGT Prior probabilities, **Empirical base frequencies** Seq1 А C G Seq2 Substitution Alignment $\pi_A \pi_C \pi_G \pi_T$ Seq3 model Т Seq4 Seq 1 Seq 3

optimize branch lengths

Seq 4

Seq 2





















Memory Requirements


Memory Requirements

For lazy people: mem. calculator at www.exelixis-lab.org/software.html

RAxML Memory Requirements calculator by Simon Berger

*

calc size!

taxa (n): 10 pattern (m): 1000 DNA+GAMMA

Required size:

(10-2) * 1000 * (16 * 8) bytes = 1MB (1024000 bytes)









What happens when we compute this inner vector?



















Post-order Traversal



We need to communicate the traversal order to all parallel processes: **Shared-Memory**: master thread computes and stores it: workers read it **Distributed-Memory:** master process computes and broadcasts it as message to workers!





Basic Operations Maximum Likelihood

- Compute Conditional Likelihood Array at an inner node
- Compute Likelihood at Virtual Root
- Optimize a Branch Length for a given Branch
- Optimize all Branch Lengths
- Optimize other Model Parameters

Basic Operations Maximum Likelihood

- Compute Conditional Likelihood Array at an inner node
- Compute Likelihood at Virtual Root
- Optimize a Branch Length for a given Branch
- Optimize all Brar
- Optimize other_l

Bayesian programs only require two operations

engths

Outline

- Computing the Likelihood
- Optimizing & Parallelizing Likelihood Computations
- Saving Memory in Likelihood Computations
- HPC population genetics

Optimization

Use vector intrinsics SSE3/AVX

Special implementations for:



- I will spare you the details
- But, avoid redundant computations



P[i] = f(Q[i], R[i])









Parallel Post-order Traversal

Only need to synchronize at the root \rightarrow MPI_Reduce() to calculate: $\Sigma \log(I_i)$

virtual root



Classic Fork-Join with Busy-Wait

	0	1	2	3	Broadcast Traversal	Trigger
	ζ	ζ		ζ	Compute all vectors in Traversal descriptor	
-	Ţ				 Reduce Σ log(l_i) ——— Broadcast Traversal ——— 	Barrier Trigger
	ξ	ξ	ξ	ξ	Compute all vectors in Traversal descriptor	inggoi
-					 Reduce Σ log(l_i) — Broadcast new α params. — 	Barrier Trigger
Busy wait	5	Σ		Σ	Compute all vectors in Traversal descriptor	
		>	>		- Reduce Σ log(I _i)	Barrier

Synchronizations in RAxML with Pthreads

- RAxML Pthreads for a run time of about 10 seconds on 16 Cores/16 Threads
- 404 taxa 7429 sites: **194,000** Barriers
- 1481 taxa 1241 sites: 739,000 Barriers





Parallel Performance Problems

- They all start with partitioned datasets!
- How do we distribute partitions to processors?
- How do we calculate parameter changes?
- How much time does our Broadcast take?
- Goal: Keep all processors busy all the time → reduce amount of communication and synchronization!

Data Distribution

Orangutan Gorilla Chimp Homo Sapiens	A A C G A A G G A - G G A G G A	T T T T T T T - T T T T T T T T T T T T
	CPU cache Shared	CPU cache memory

Data Distribution



Data Distribution


Data Distribution



Data Distribution I



Data Distribution II

Orangutan **G** Gorilla GG Chimp G **Homo Sapiens** G G CPU CPU Works well when we have more processors cache cache than partitions: However we will need to compute: $P(t)=e^{Qt}$ for each Distributed Distributed memory memory partition at each processor!

Data Distribution II

Orangutan (– Gorilla eQ,t eQ₂t **e**Q,t eQ_t Chimp **Homo Sapiens** G CPU CPU Works well when we have more processors cache cache than partitions: However we will need to compute: $P(t)=e^{Qt}$ for each Distributed Distributed memory memory partition at each processor!

Data Distribution II



Data Distribution I



Load Balance I







Load Balance I

P1 $\mathbf{P}(\mathbf{0})$ CORP M:

Find the partition-toprocessor assignment such that the maximum number of sites per processor is minimized → this is NP-hard

Load Balance I

- The multiprocessor job scheduling problem in phylogenetics
 - Problem when #partitions >> #cores
 - Tested per-site data distribution versus Longest Processing Time (LPT) heuristics
 - 25 taxa, 220,000 sites, 100 genes
 - GAMMA model

naïve:	613 secs
LPT:	550 secs
CAT model	

CATINUUEI		
naïve	298	Secs

		0000
LPT:	127	secs

 Larger protein dataset under GAMMA: 10-fold performance improvement!

J. Zhang, A. Stamatakis: "The Multi-Processor Scheduling Problem in Phylogenetics", 11th IEEE HICOMB workshop (in conjunction with IPDPS 2012).

Partitioned Branch Lengths & other parameters



separate estimate of Q–Matrix alpha–shape Branch Lengths

separate estimate of Q–Matrix alpha–shape Branch Lengths



separate estimate of Q-Matrix alpha-shape Branch Lengths



- Assume 10 branches
- Each branch requires 10 Newton-Raphson Iterations
- Each NR Iteration requires a syncronization via a reduction operation
- One branch/partition at a time: 100 sync. points, less work (only one partition) per sync. point
- All branches concurrently: 10 sync. points, more work per sync. point
- Branches will need distinct number of operations
- Add convergence state → bit vector

Org1 AC GT Org2 AC TT









In this example: 4 instead of 7 sync points!



Implications for Bayesian programs: Propose e.g., new α parameters or new branch lengths simultaneously for all partitions!



A. Stamatakis, M. Ott: "Load Balance in the Phylogenetic Likelihood Kernel". Proceedings of ICPP 2009, Vienna, Austria, September 2009.

Classic Fork-Join with



Alternative MPI parallelization



time

Execution

Alternative MPI parallelization **P0** I think this is the way we MPI_Reduce will have to do it in the -55000 MPI_Bcast future. time Execution MF₁ Reduce() -55001 -55000 MPI_Bcast()

Outline

- Computing the Likelihood
- Optimizing & Parallelizing Likelihood Computations
- Saving Memory in Likelihood Computations
- HPC population genetics





Initial mesh-based Approach

A. Stamatakis, N. Alachiotis: "Time and memory efficient likelihood-based tree searches on gappy phylogenomic alignments", Proceedings of ISMB 2010, Boston, Massachusetts, July 2010. In Bioinformatics, 26(12):i132-i139.

- Good performance
- Only works for per-partition branch length estimates
- Very high code complexity
 - → only proof-of-concept implementation
 - → production abandoned because too complex
- Does not work for dense datasets!
- How long will datasets stay gappy?

Initial mesh-based Approach

A. Stamatakis, N. Alachiotis: "Time and memory efficient likelihood-based tree searches on gappy phylogenomic alignments", Proceedings of ISMB 2010, Boston, Massachusetts, July 2010. In Bioinformatics, 26(12):i132-i139.

- Good performa
- Only w Closely-related theoretical work on
- Very hi gappy datasets:

→ only
→ prod
M. Sanderson, M. McMahon, M. Steel: "Terraces in Phylogenetic Tree Space", Science 2011.

- Does n The RAxML prrof-of-concept
- How lot implementation now prints out the number of terrace moves encountered during a search.

Easier Memory-saving Techniques

Resurrection of subtree equality vectors for gappy alignments

A. Stamatakis, T. Ludwig, H. Meier, M.J. Wolf: "AxML: A Fast Program for Sequential and Parallel Phylogenetic Tree Calculations Based on the Maximum Likelihood Method". In Proceedings of 1st IEEE Computer Society Bioinformatics Conference (CSB2002), 21–28, Palo Alto, California, August 2002.

Out-of-core execution/external memory algos

F. Izquierdo-Carrasco, A. Stamatakis: "Computing the Phylogenetic Likelihood Function Outof-Core", accepted for publication at IEEE HICOMB 2011 workshop (held in conjunction with IPDPS 2011), Anchorage, USA, May 2011.

Trading memory for computations

F. Izquierdo-Carrasco, J. Gagneur, A. Stamatakis: "Trading Memory for Running Time in Phylogenetic Likelihood Computations", Bioinformatics 2012 conference, Vilamoura, Portugal, February 2012.

Easier Memory-saving Techniques

Resurrection of subtree gappy alignments Th

A. Stamatakis, T. Ludwig, H. Meier, M.J. V Parallel Phylogenetic Tree Calculations B Proceedings of 1st IEEE Computer Societ Palo Alto, California, August 2002.

These techniques can be used in all likelihoodbased programs!

ality vectors for

Out-of-core execution/external memory algos

F. Izquierdo-Carrasco, A. Stamatakis: "Computing the Phylogenetic Likelihood Function Outof-Core", accepted for publication at IEEE HICOMB 2011 workshop (held in conjunction with IPDPS 2011), Anchorage, USA, May 2011.

Trading memory for computations

F. Izquierdo-Carrasco, J. Gagneur, A. Stamatakis: "Trading Memory for Running Time in Phylogenetic Likelihood Computations", Bioinformatics 2012 conference, Vilamoura, Portugal, February 2012.

Subtree Equality Vectors An old idea revisited

- Acceleration of Likelihood-function by detecting (and avoiding recomputation) of identical patterns in subtrees
- Detecting identical patterns may induce high bookkeeping overhead
- Conditional in innermost likelihood kernel loop may perturb prefetching and branch prediction
- Ancient papers
 - Stamatakis *et al.* "Accelerating Parallel Maximum Likelihoodbased Phylogenetic Tree Calculations using Subtree Equality Vectors", Supercomputing **2002**.
 - Stamatakis *et al.* "AxML: A Fast Program for Sequential and Parallel Phylogenetic Tree Calculations based on the Maximum Likelihood Method", **CSB2002**.
 - Some old paper by Fredrik from the 90ies?

Subtree Equality Vectors



Subtree Equality Vectors





Subtree Equality Vectors Implementation Option 1


Subtree Equality Vectors Implementation Option 2



Initial Results Dataset Gappyness ≈ 80%

37831 taxa				
	SEVs	SEVs with memory saving	standard	
Runtime (s)	4125.1	4116.8	6541.1	
Memory (GB)	42	15	41	
LogLikelihood	-5528590	-5528590	-5528590	

$55593 ext{ taxa}$				
	SEVs	SEVs with memory saving	standard	
Runtime (s)	7145.2	8095.1	11181.4	
Memory (GB)	67	29	67	
log likelihood	-7059556	-7059556	-7059556	



Memory Allocation SEVs



Frequent free() and malloc() in Pthreads version

 Can lead to performance degradation → global lock

Solution: use multi-core allocators

- AMD Magny 48-core server 256GB
- 33,000 species, 8000 sites
- Standard malloc(): 33,400 secs
- Facebook jemalloc(): 18,200 secs

Subtree Equality Vectors Summary

- Memory savings depend on
 - Proportion of missing data in input
- Speedups depend on
 - Flops saved versus bookkeeping overhead
 - Implementation of malloc() and free() on multicores when memory saving is used in the Pthreads version

 $\approx 50\%$ faster with dedicated allocators

Search Strategies ML Analyses

Search Strategy















Traversal Lengths



Out-of-core

- Likelihood computations exhibit high data locality
 - → mostly short local traversals
 - \rightarrow expect low miss rate

Out of core **DISK (~100** MB/s) RAM Δ 3 1 2 5 4 6 Toward Binary the root file(s)

Miss Rate



Performance



Summary: Out-of-core

- Performance substantially better than for paging
- ... but still disappointing, not practical
- Works for dense datasets!
- Future Work: test with solid state disks

Recomputing Vectors instead of storing them

- Out of core: high data locality of vectors
- Proof: we only need log(#taxa) + 2 vectors in memory to compute the likelihood on any unrooted binary tree
- Performance does not depend on gappyness!
- Can be combined with the orthogonal SEV approach

















Tree Shapes



Max number of required vectors: 4


































Virtual Root









Tree Shapes



Max number of required vectors: 2

Results

Strategy performance for 10 runs of dataset 1500







Outline

- Computing the Likelihood
- Optimizing & Parallelizing Likelihood Computations
- Saving Memory in Likelihood Computations
- HPC population genetics

HPC Pop. Gen.

• Omega statistics code

- Dynamic programming algorithm
- Up to two orders of magnitude:
 - faster than existing codes
 - Iess memory
- Multi-grain parallelization
- Forward in time simulator
 - Algorithmic engineering
 - New data structures
 - Vector instructions
 - 1-2 orders of magnitude faster than SFS
 - Work in progress: Parallelization



OmegaPlus computes the ω statistic at N equidistant positions in the alignment.





For each position, a maximum user-defined region that the sweep may have affected is analyzed.



For each position, OmegaPlus computes ω for all possible window sizes within the user-defined region. Each window i+1 contains one SNP more than the previous window i.

OmegaPlus window i+1

OmegaPlus window i+2



The ω statistic uses linkage-disequilibrium (LD) information to detect non-random associations of alleles at different alignment positions.

The LD at each site can be represented as a binary vector to calculate the squared correlation coefficient r_{ii}^2 between two sites i and j.







... but not across the selected site.



0



0	$1 \le i \le S, \ j = i$
r_{ij}^2	$2 \le i \le S, \ j = i - 1$
$M_{i,j+1} + M_{i-1,j} +$	
$M_{i-1,j+1} + r_{ij}$	$3 \le i < S, \ i-1 > j \ge 0$

Fast computation of sums for a region using dynamic programming.





Forward-in-Time Simulation (FiTS)

- Most accurate method for simulating pop. Gen. datasets
- Works for small population sizes
- Straight-forward method to simulate evolution of multiple non-neutral mutations
- Combines various evolutionary forces under complex demographic scenarios
- Problem: orders of magnitude slower than backward simulation

Toward Whole-Genome Fits

fitness: 1.01748

fitness: 1.02114

fitness: 1.02083

fitness: 1.02286

fitness: 1.02286

- n: 000001001000s: 1: n: 000001001101s:
- n: 000011001010s:
- 2:
- 3: n: 000001001010s:
- 4: n: 000001001010s:

rec2 mut3 mut2 mut1 rec1 indi2 indi1 indi3

- Simulate non-neutral mutations forward in time
- Keep track of ancestry
- Progressively create ancestral graph
- Add neutral mutations in the end "backwardlike"

Towards Whole-Genome FiTS

- Advantage: yields complete history for all simulated sequences in the population
- Uses:
 - high-quality random number generators
 - efficient data structures
 - SIMD/SSE3 instructions
- At present: 1-2 orders of magnitude faster than SFS code
- Planned:
 - parallelization on shared-memory machines
 - trait-based fitness function

Some other projects

- Protein model assignment in partitioned datasets with joint branch length estimates
 - Is this NP-hard?
 - Can we design good heuristics?
- RAxML goes Bayesian
- Phylogenetic short read identification and alignment in metagenomics
- Discrete algorithms on tree sets → building consensus trees and identifying rogue taxa
- Species delimitation in metagenomic samples
- Novel protein substitution models

Tonight



Thank you for your Attention !





Psiloritis peak, Crete, Greece, April 28, 2012