



# NumPyWren

Storage-enabled Scaling of  
Serverless Supercomputing



Vaishaal Shankar



Karl Krauth



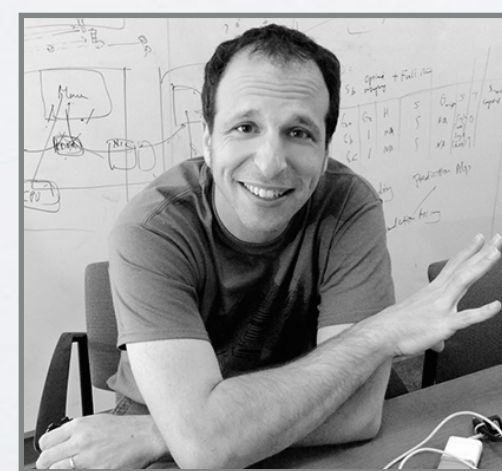
Qifan Pu



Shivaram  
Venkataraman



Ion  
Stoica



Ben  
Recht



Jonathan  
Ragan-Kelly



**B**erkeley **C**enter for  
**C**omputational **I**maging

**Eric Jonas**

Postdoctoral Researcher  
jonas@eecs.berkeley.edu  
@stochastician



# PyWren: Scale For Everyone

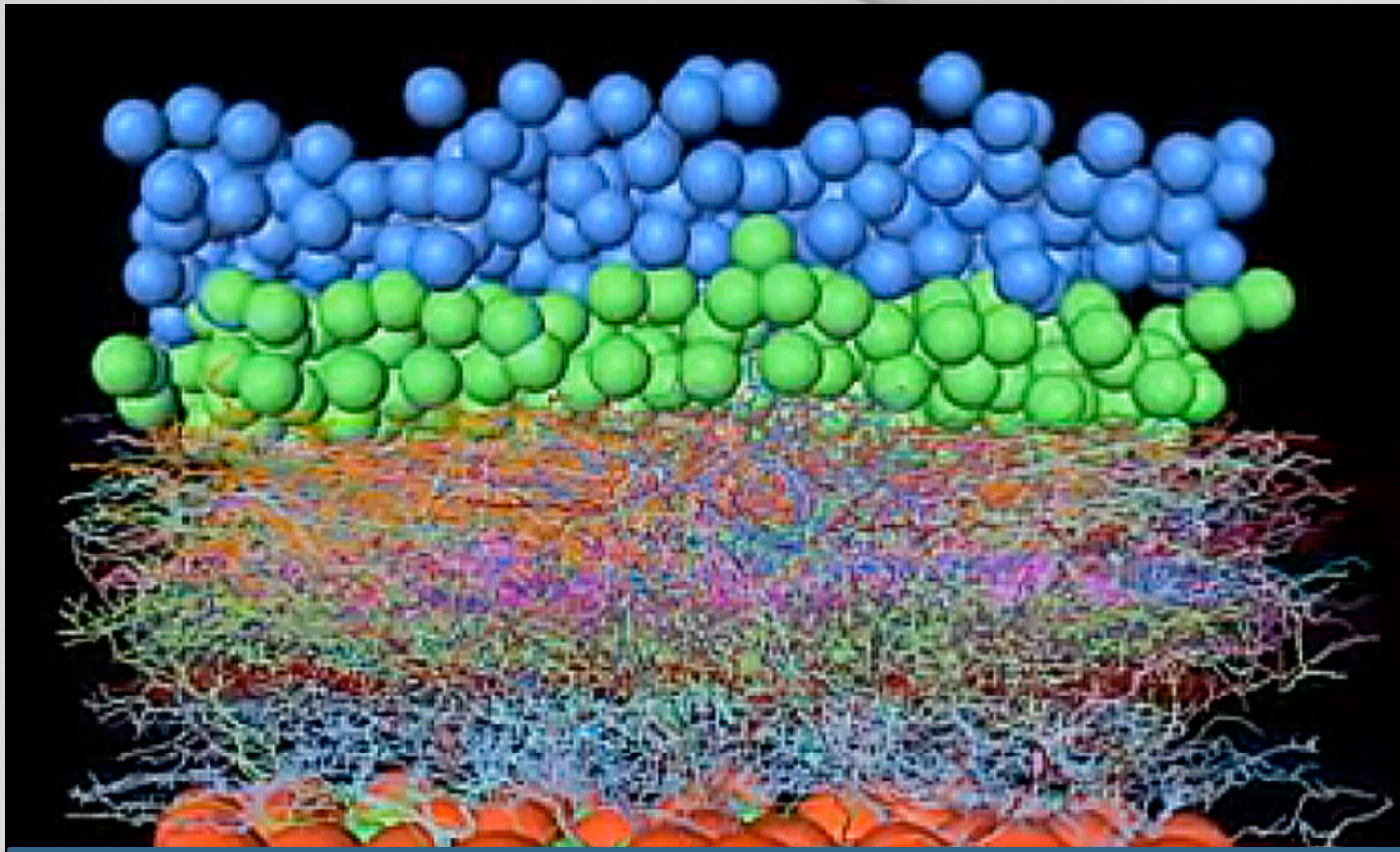
Not just computer scientists



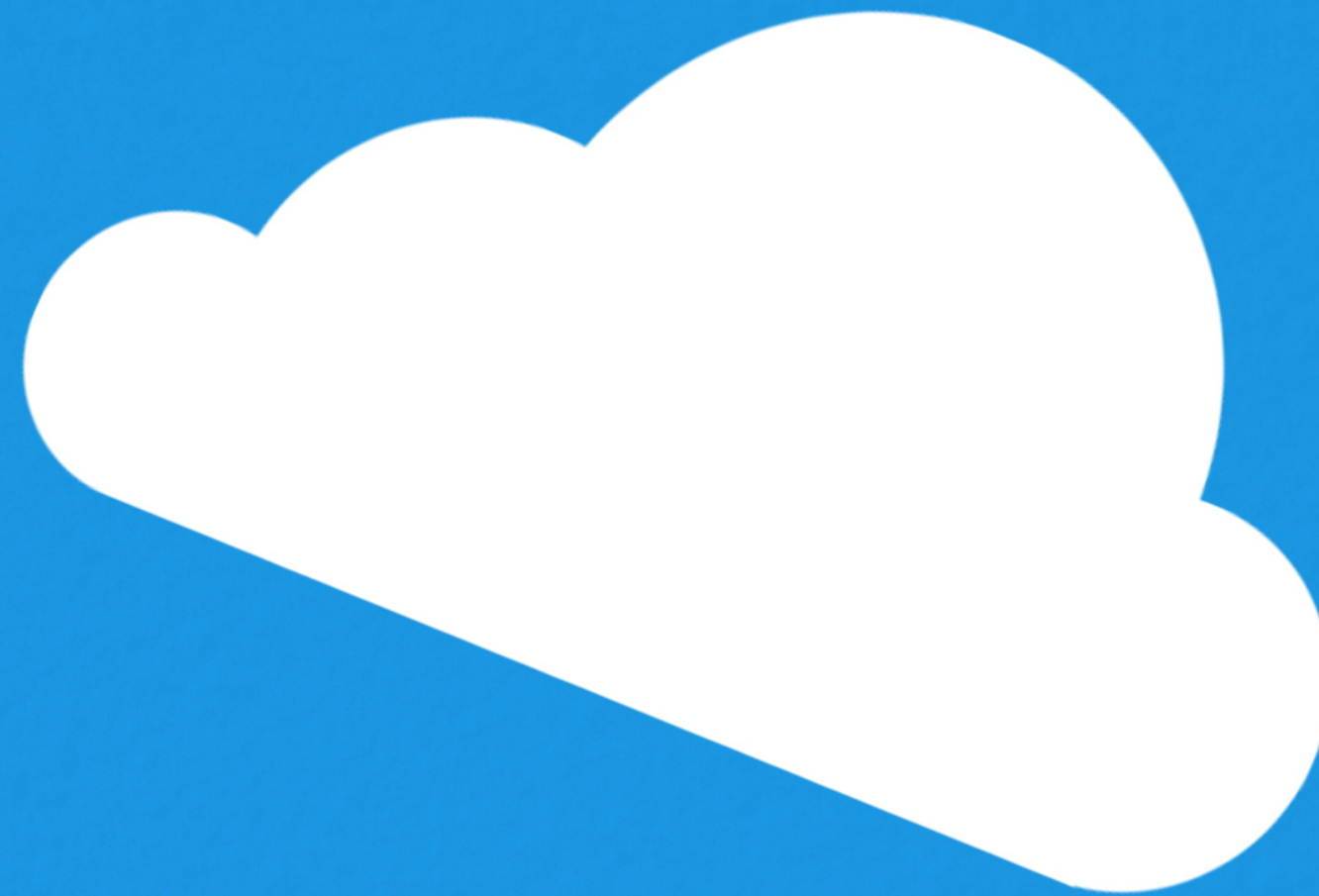


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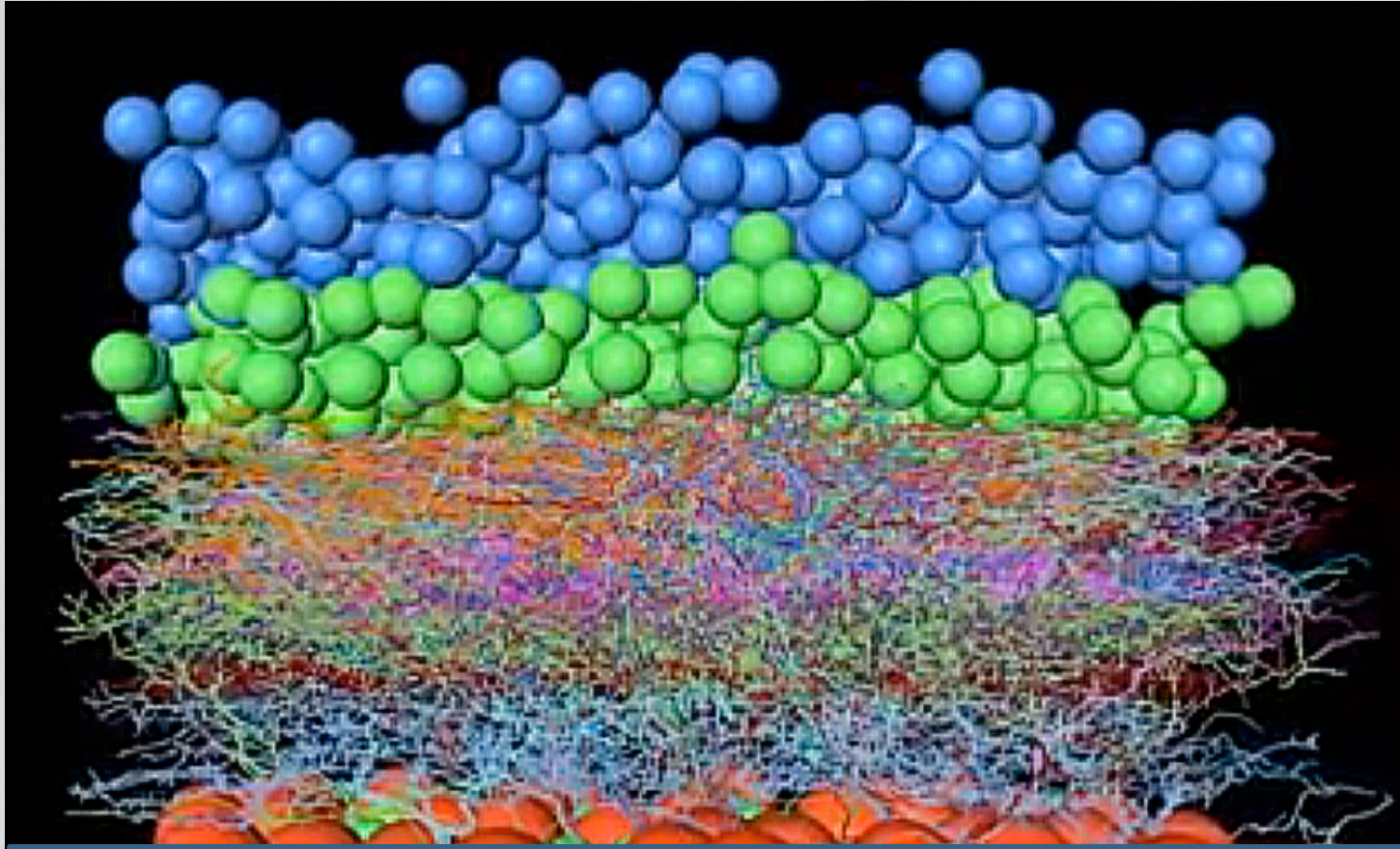
Neuroscientists



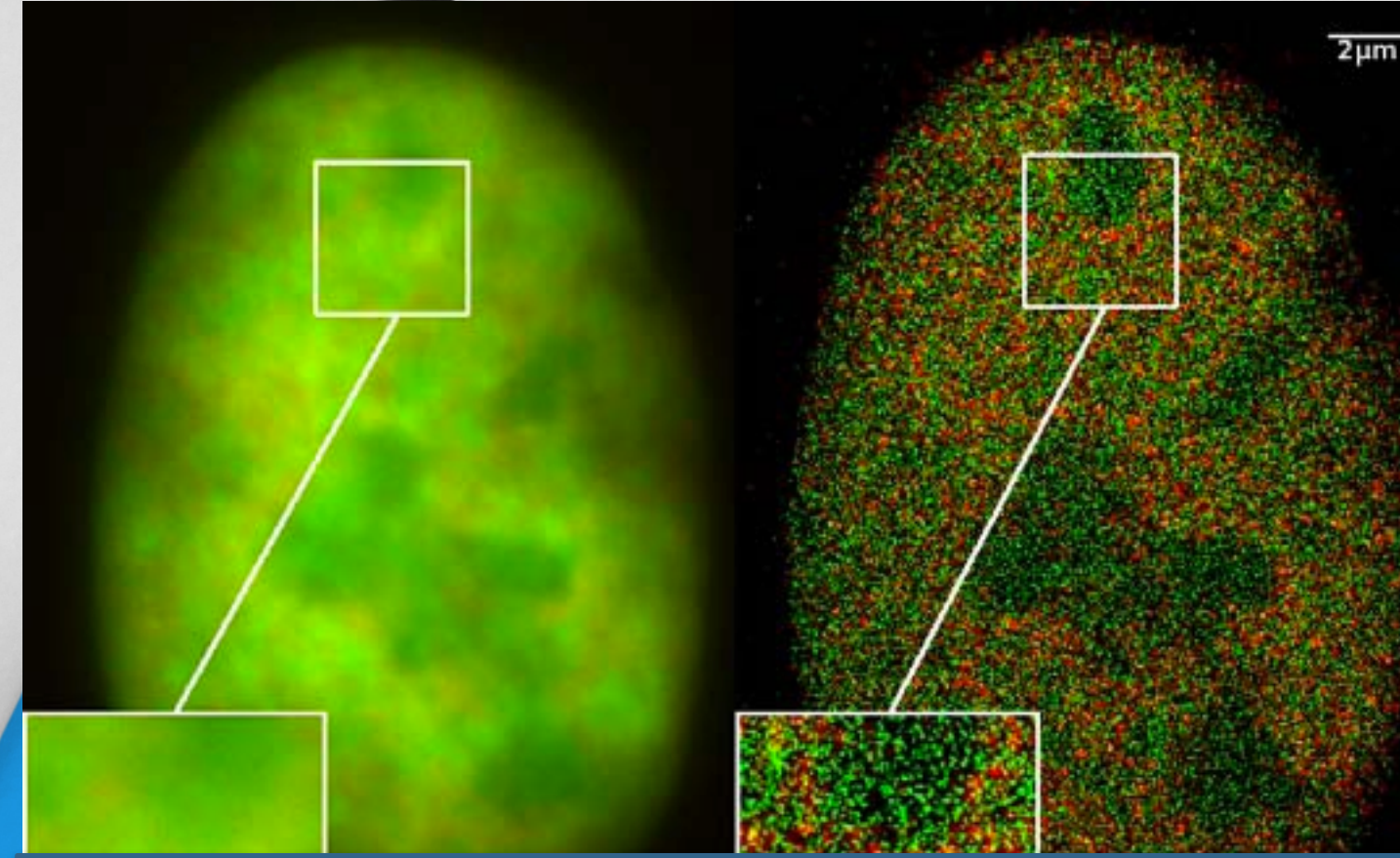


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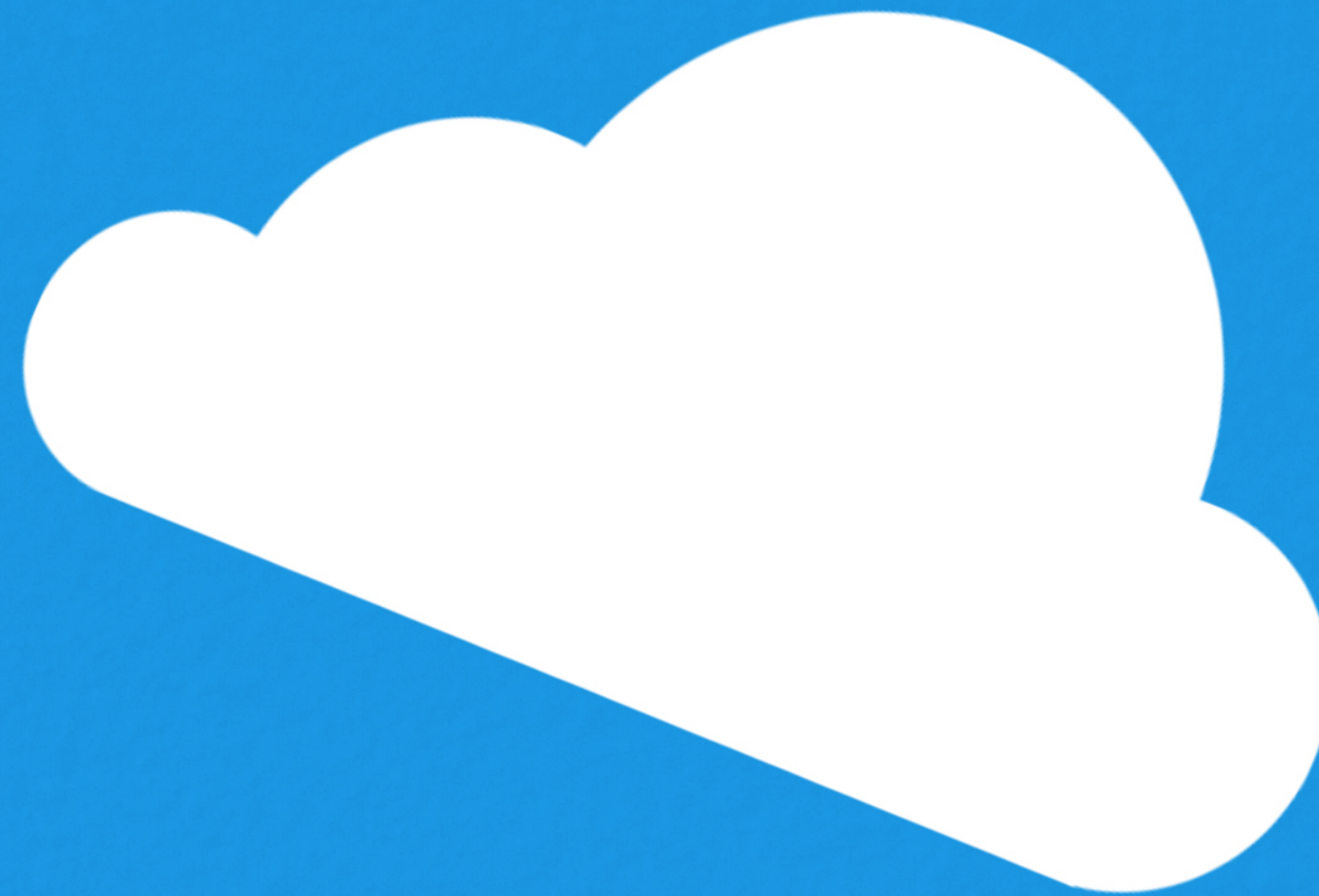
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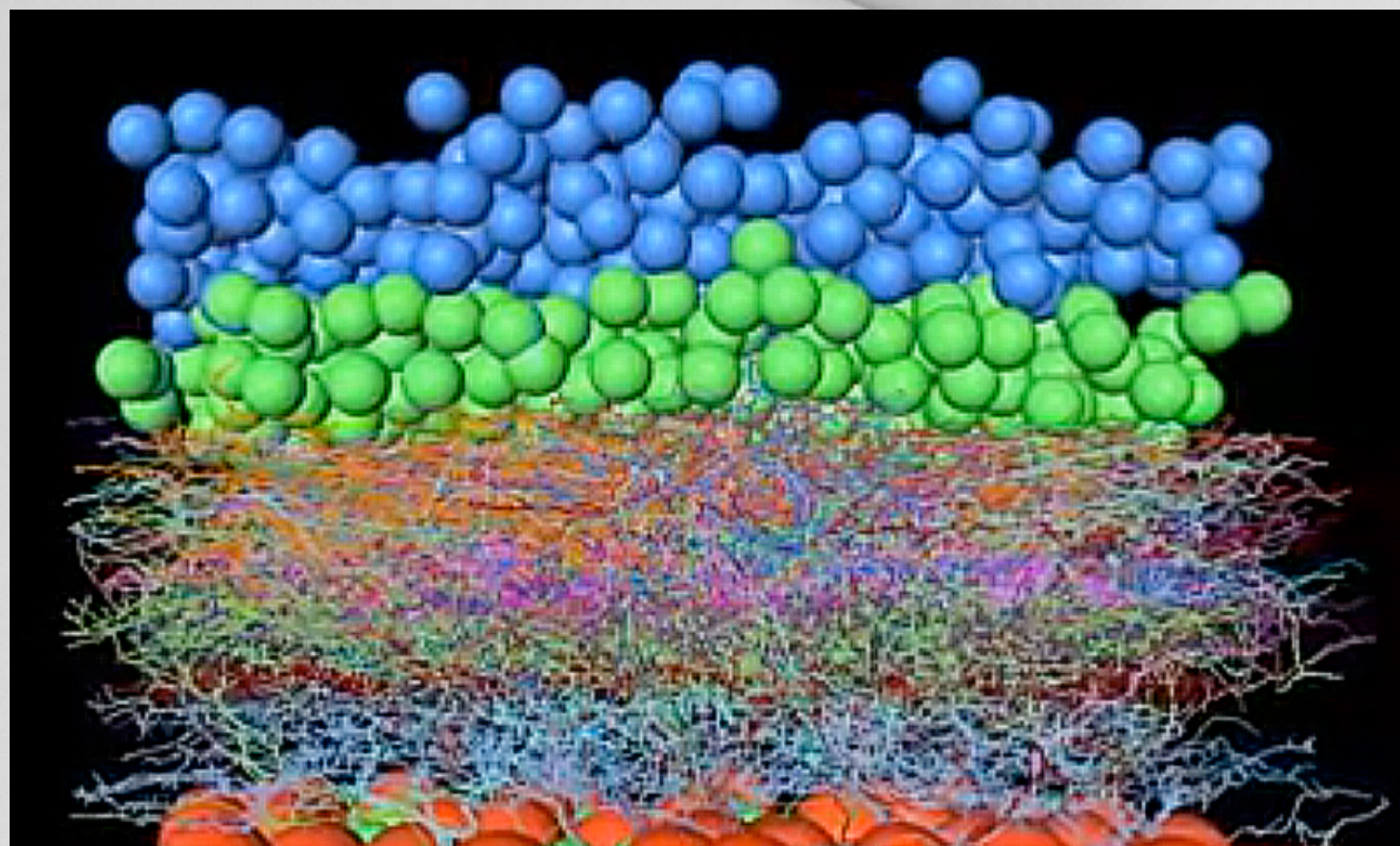
Microscopy and Optics



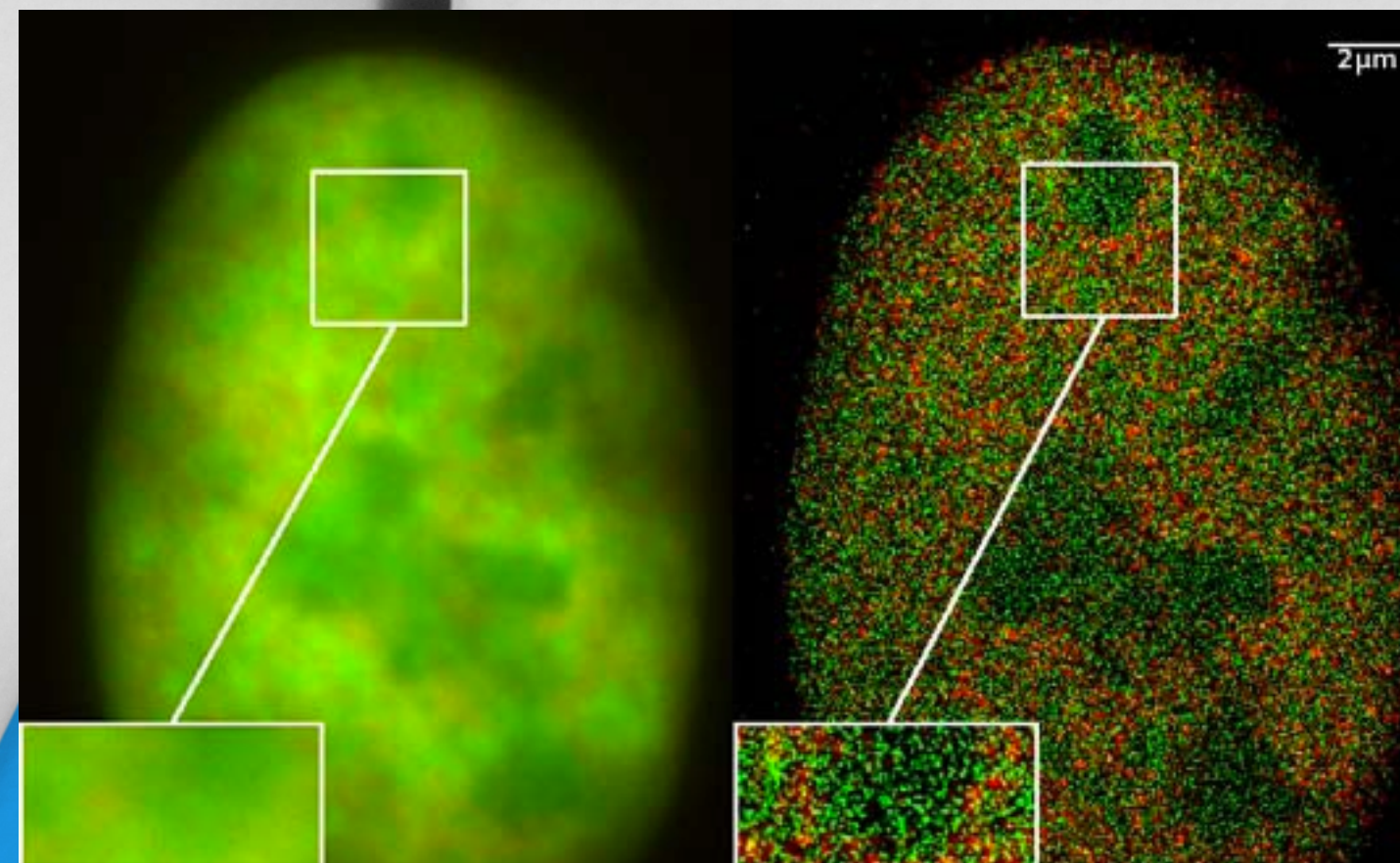


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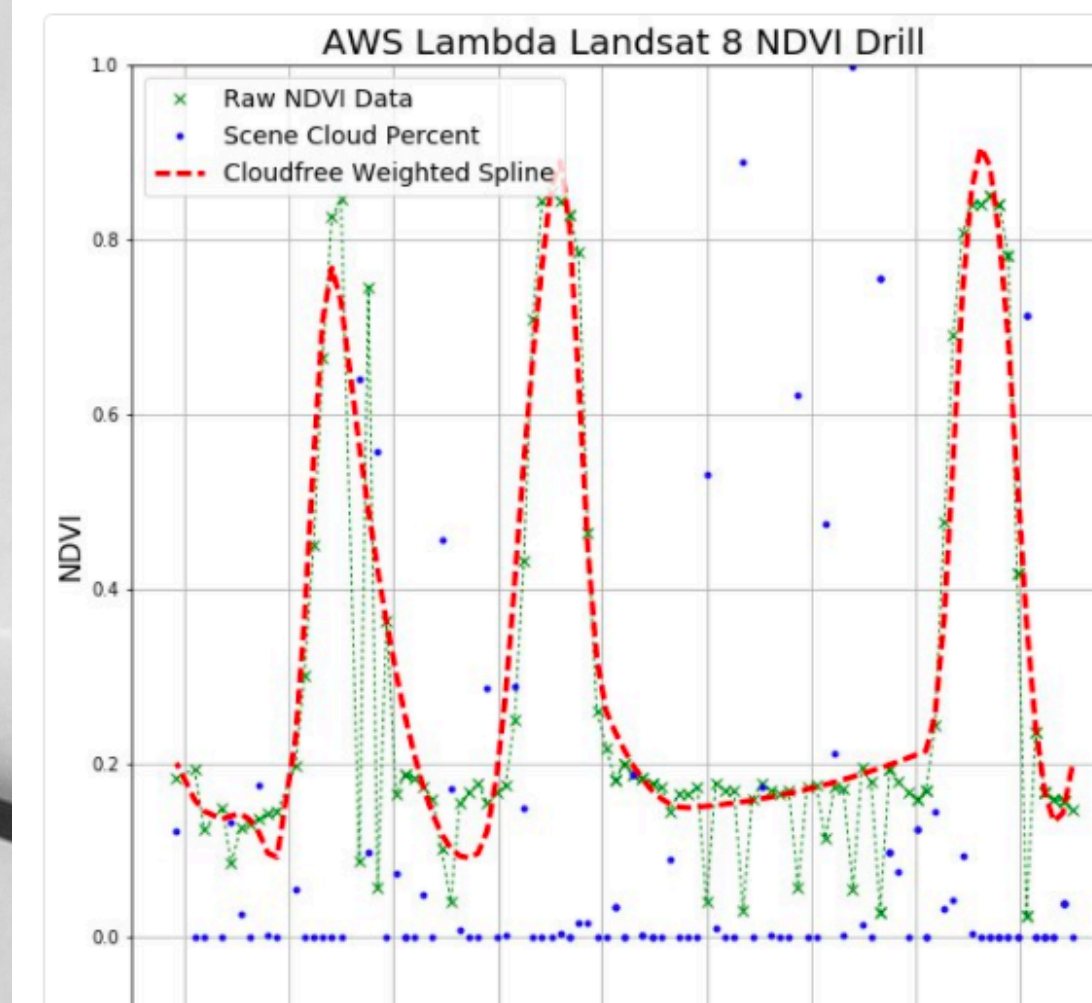
Microscopy and Optics



Peter Scarth  
@petescarth

Follow

Today's little experiment - #Landsat8 time series extracted over cotton. #lambda + #pywren = #serverless query of 120 scenes in 60 seconds

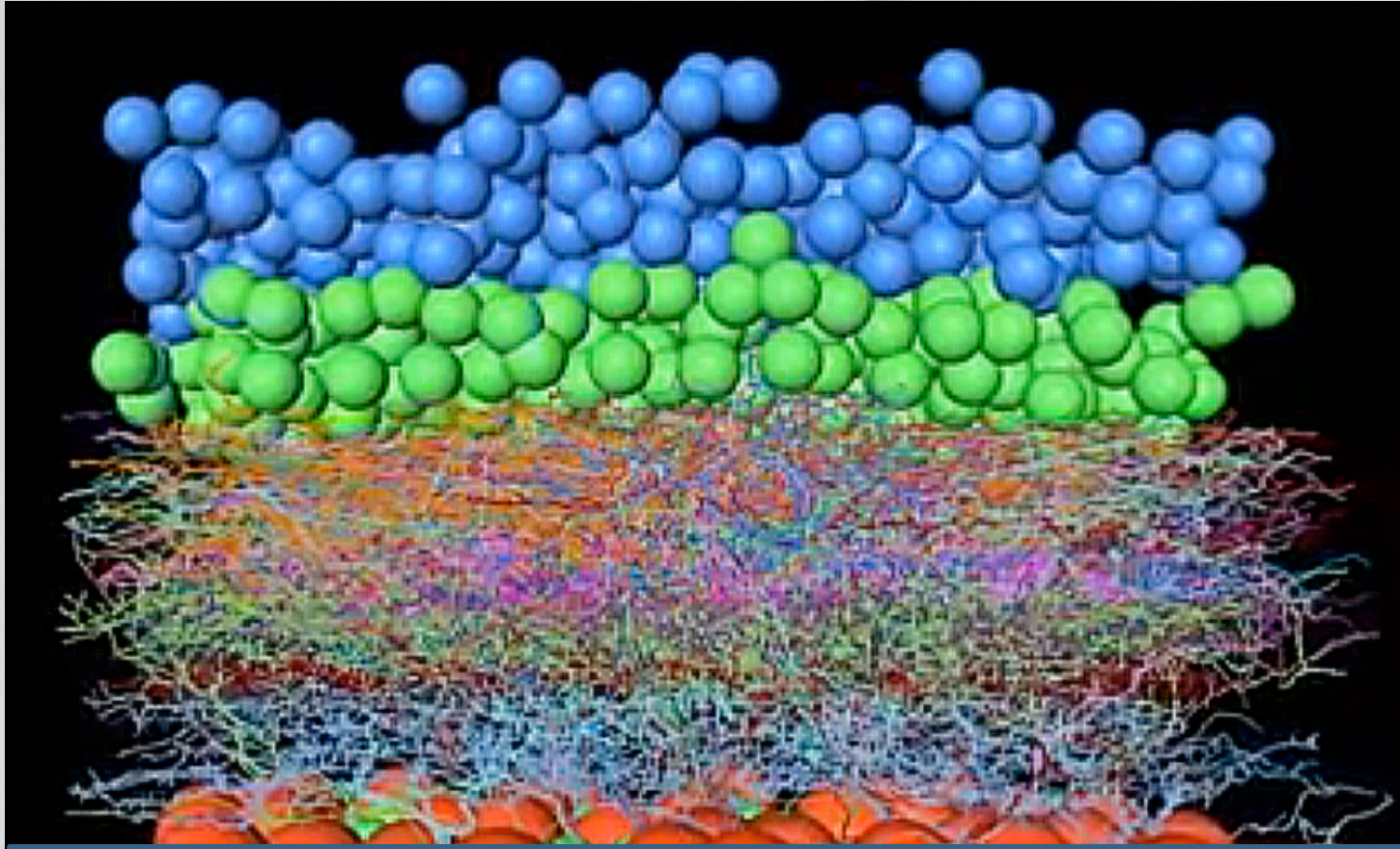


Geophysicists

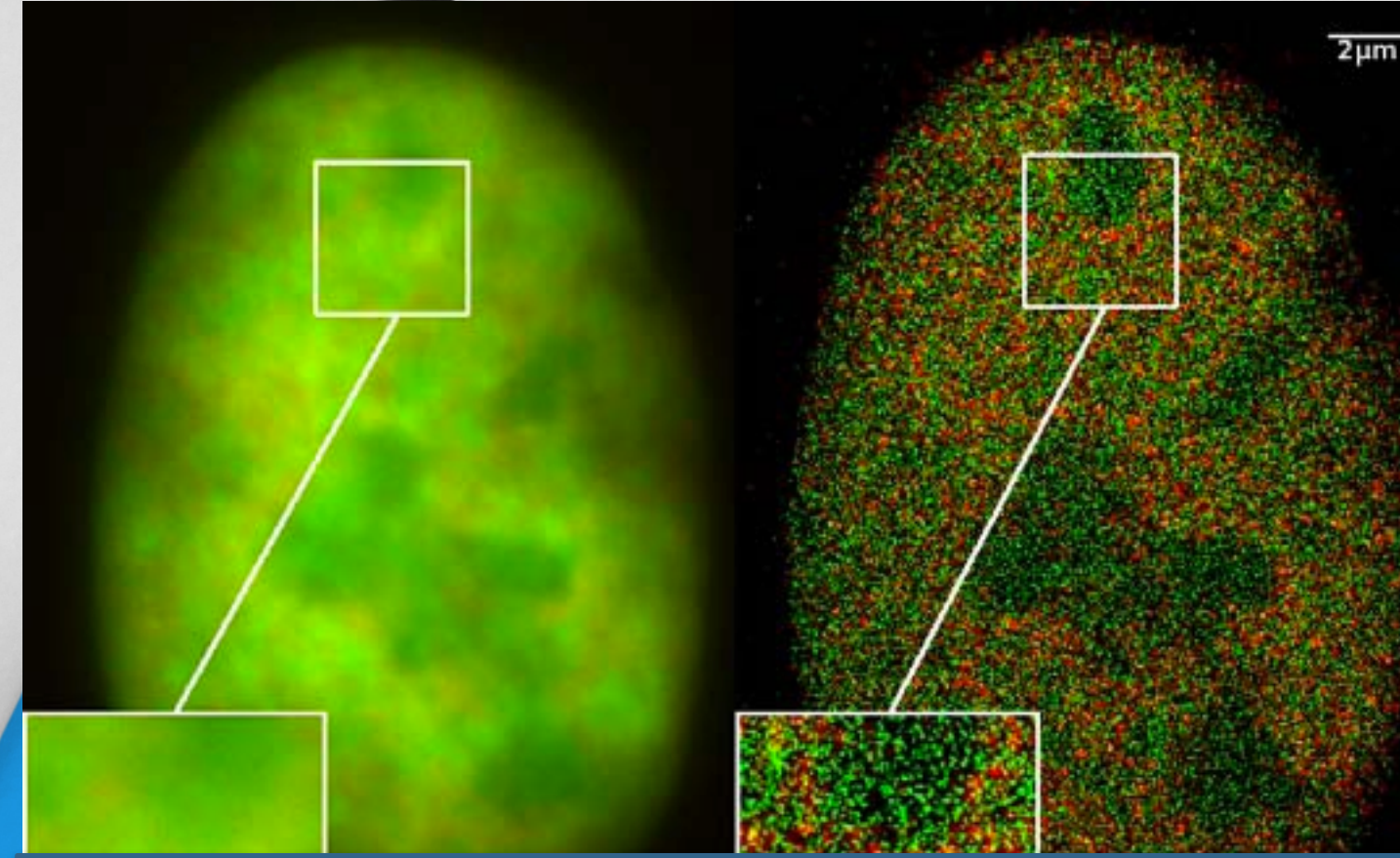


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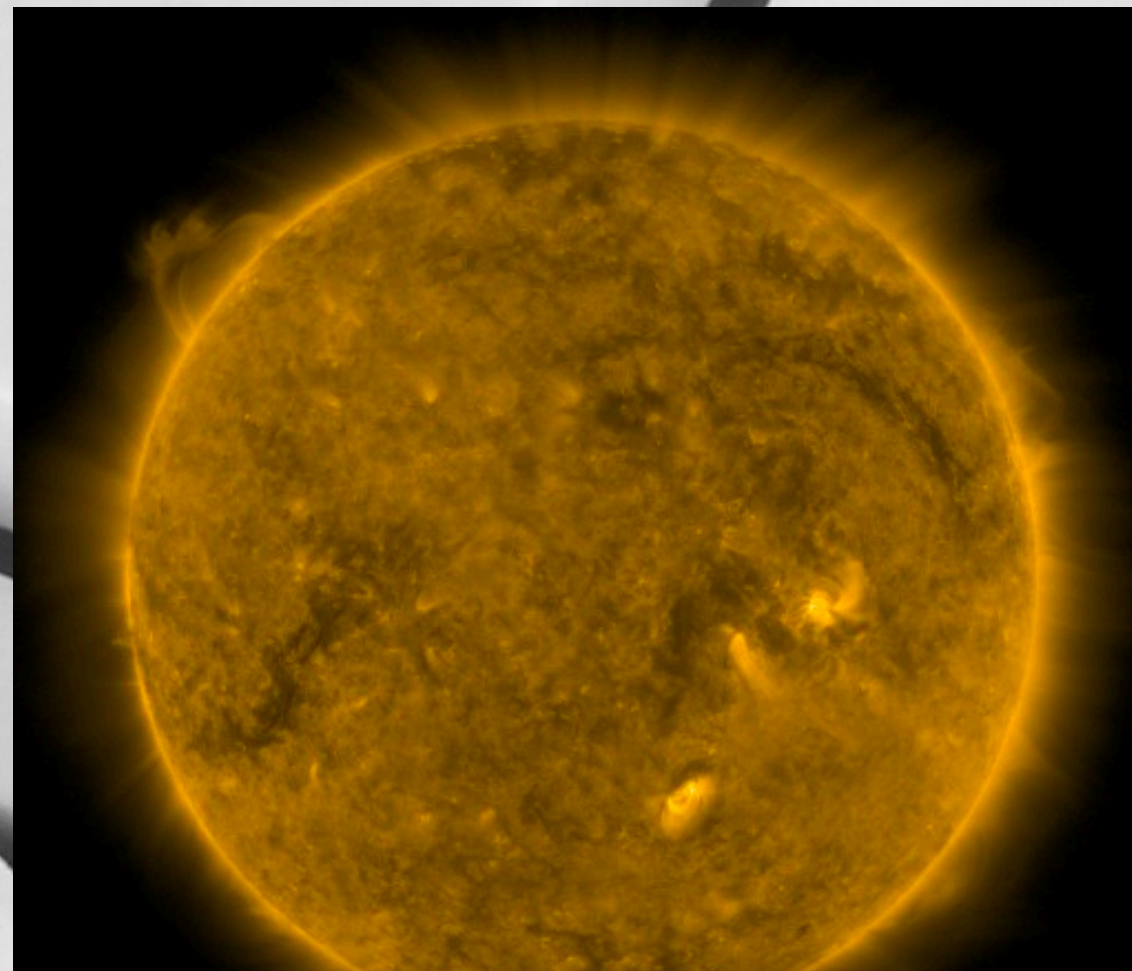
Not just computer scientists



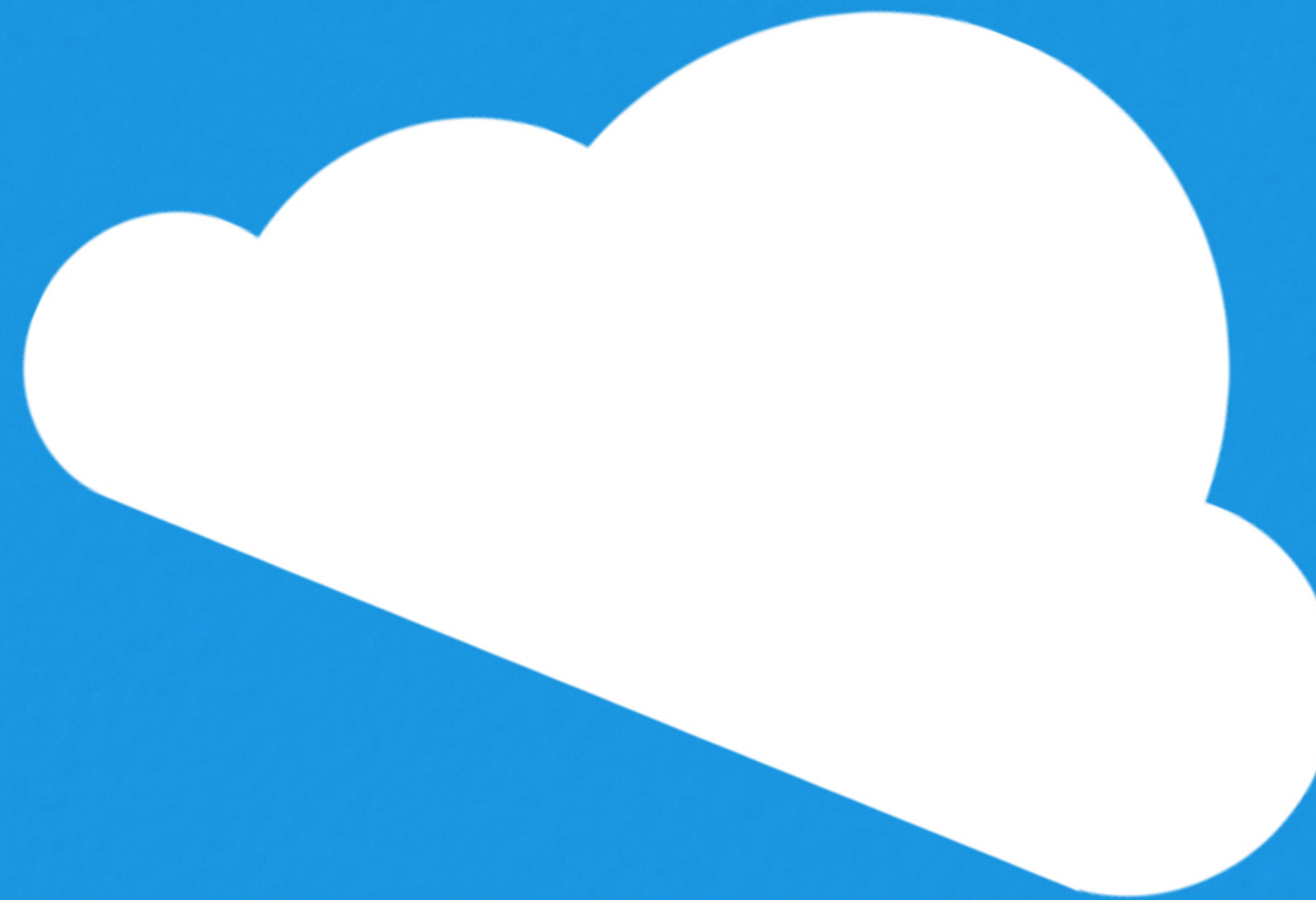
Neuroscientists



Microscopy and Optics

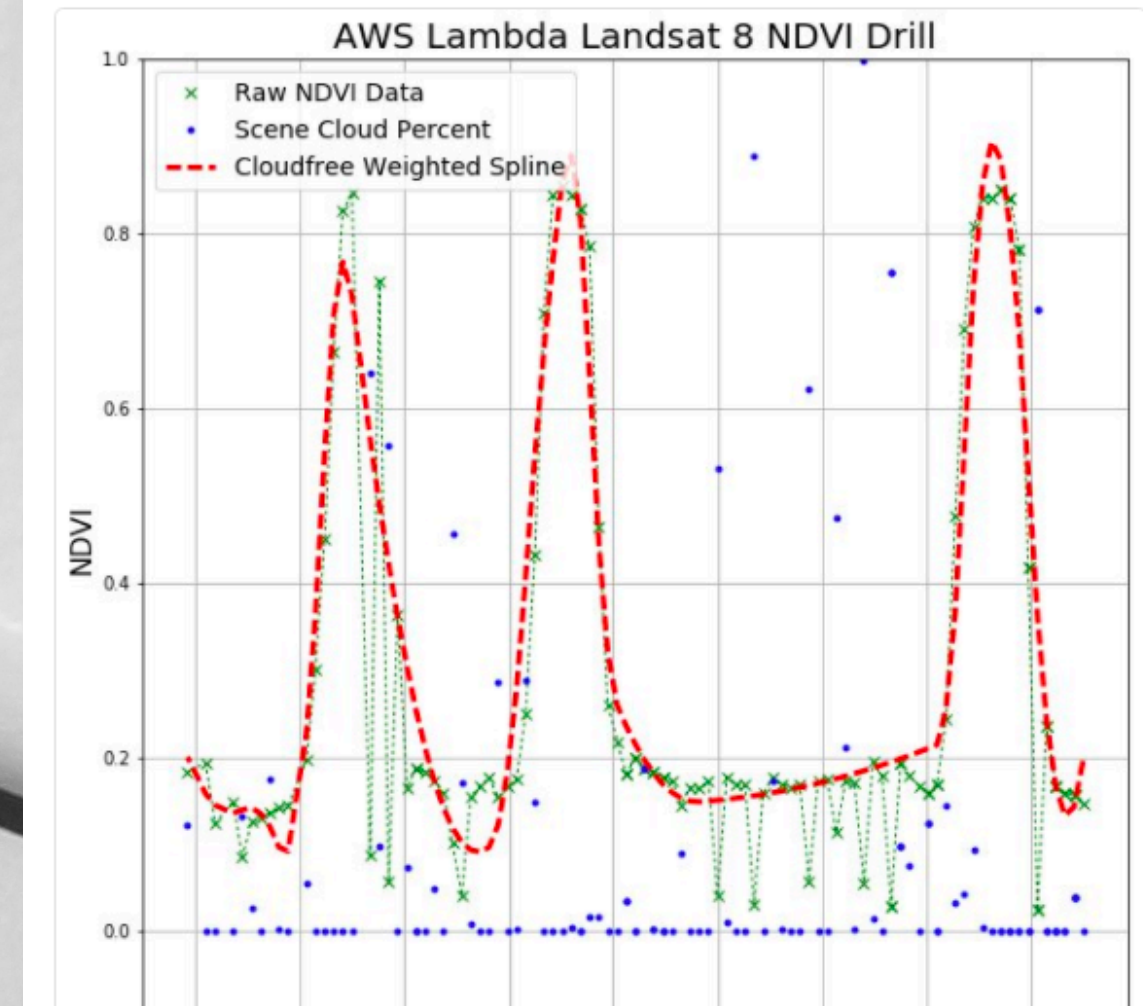


Astronomers



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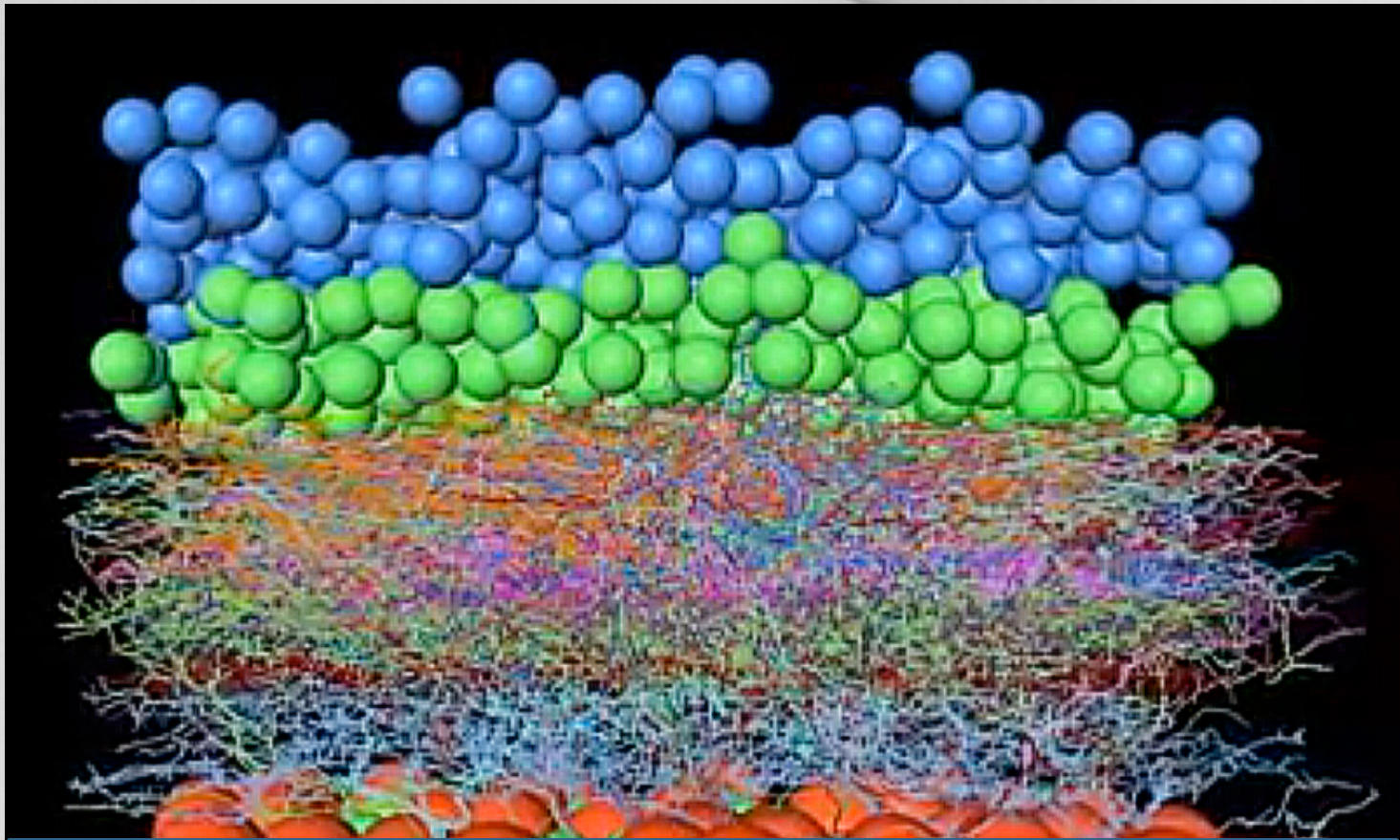


Geophysicists

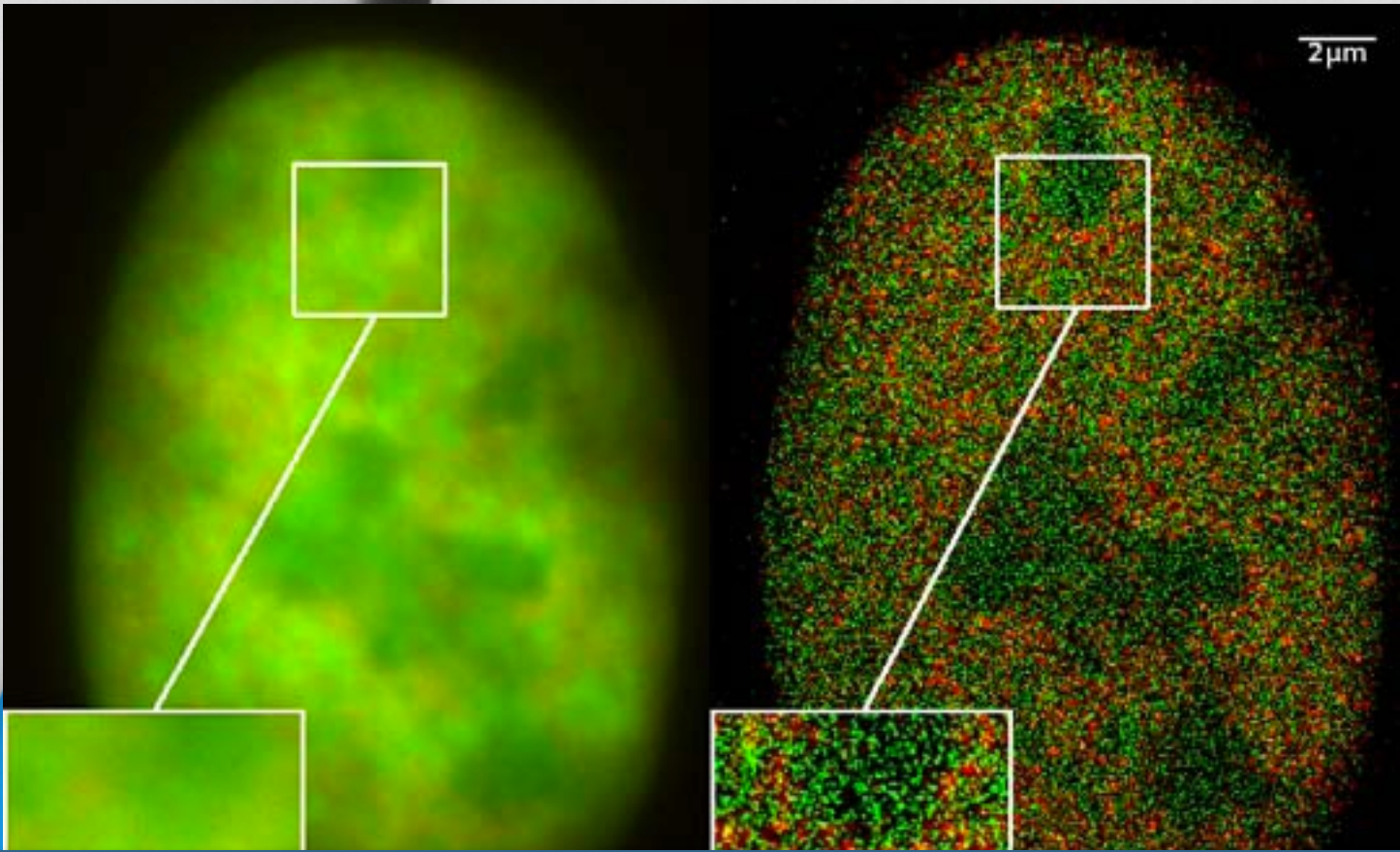


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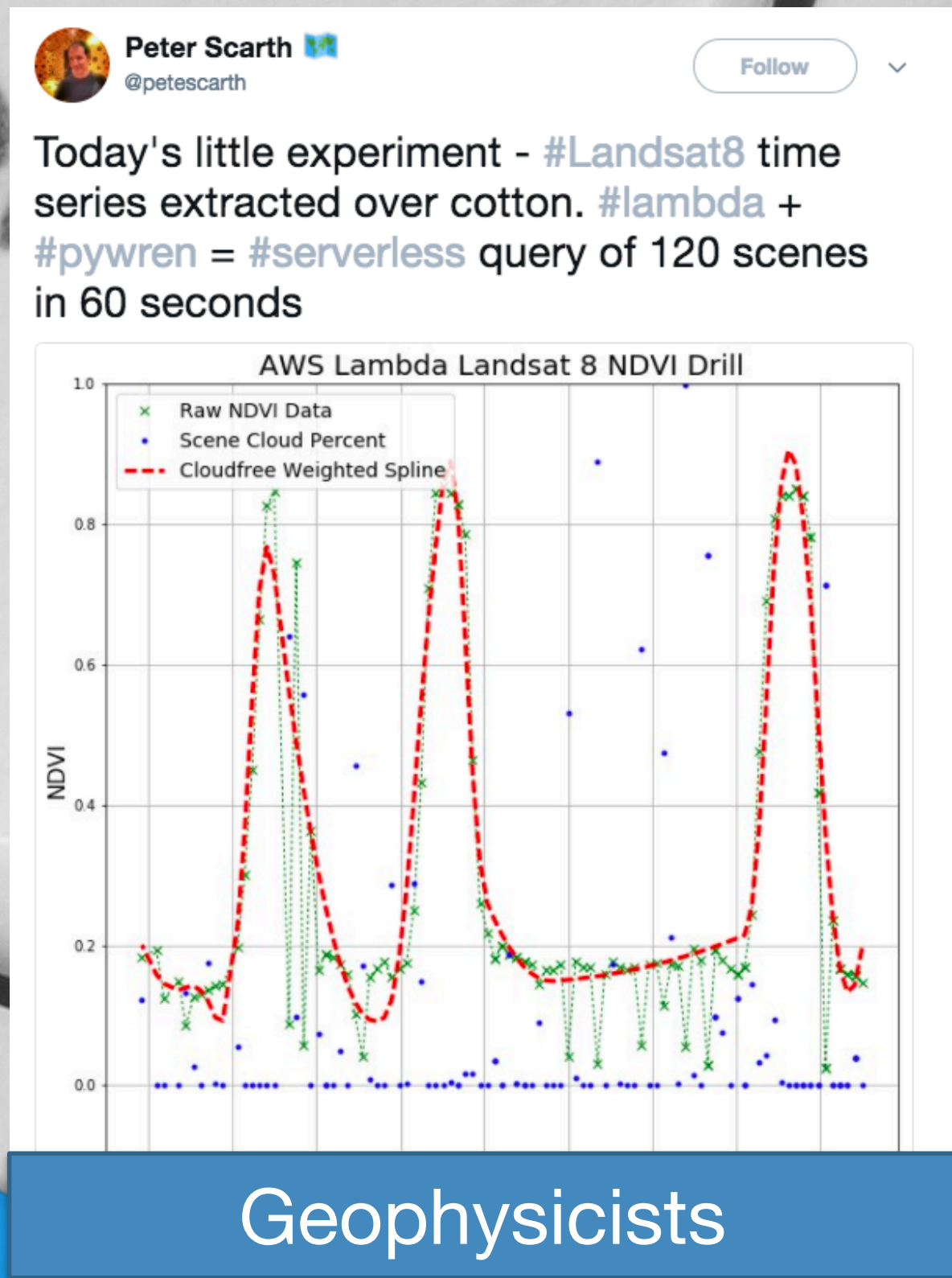
Not just computer scientists



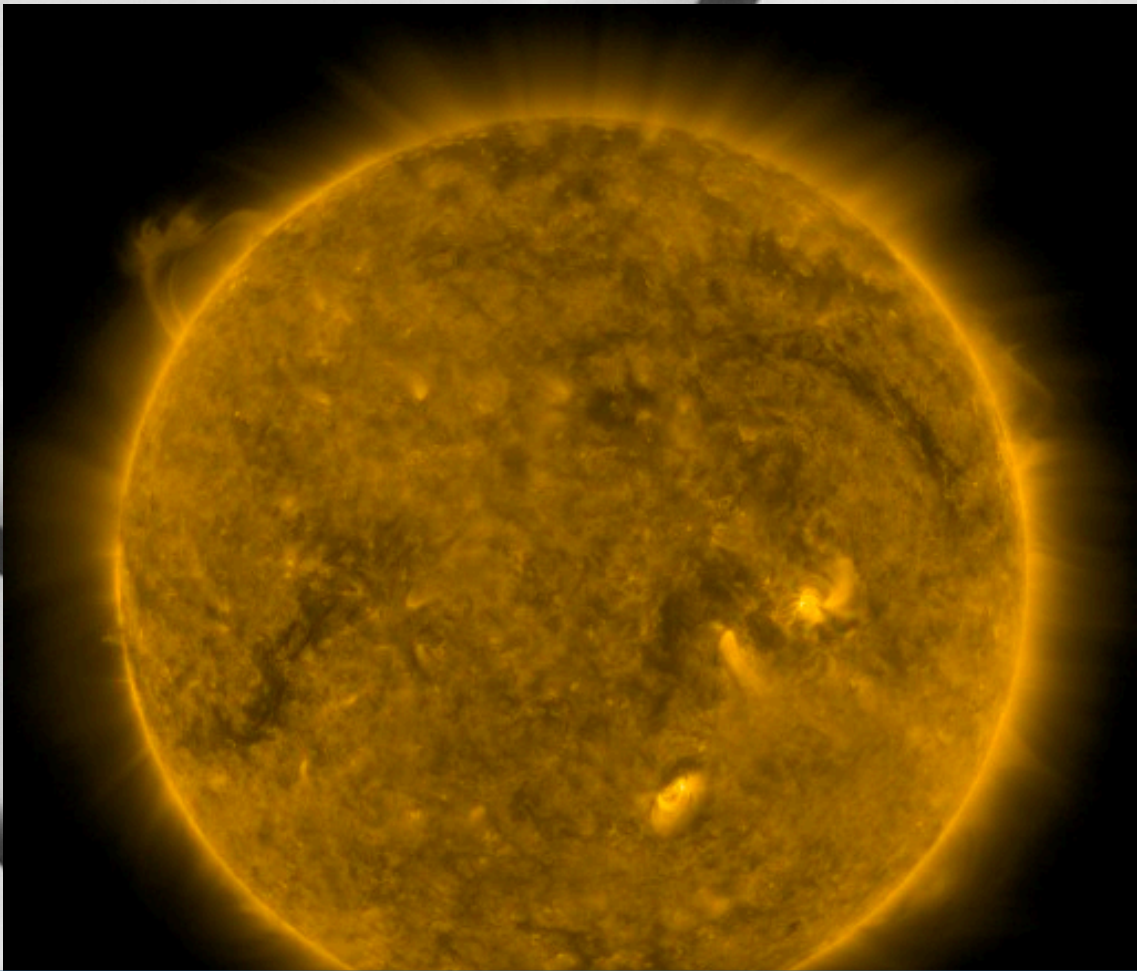
Neuroscientists



Microscopy and Optics



Geophysicists



Astronomers

BL

ABOUTPROJECTSBLOG

in

### 305 Million Solutions to The Black-Scholes Equation in 16 Minutes with AWS Lambda

Originally Posted: May 28, 2017

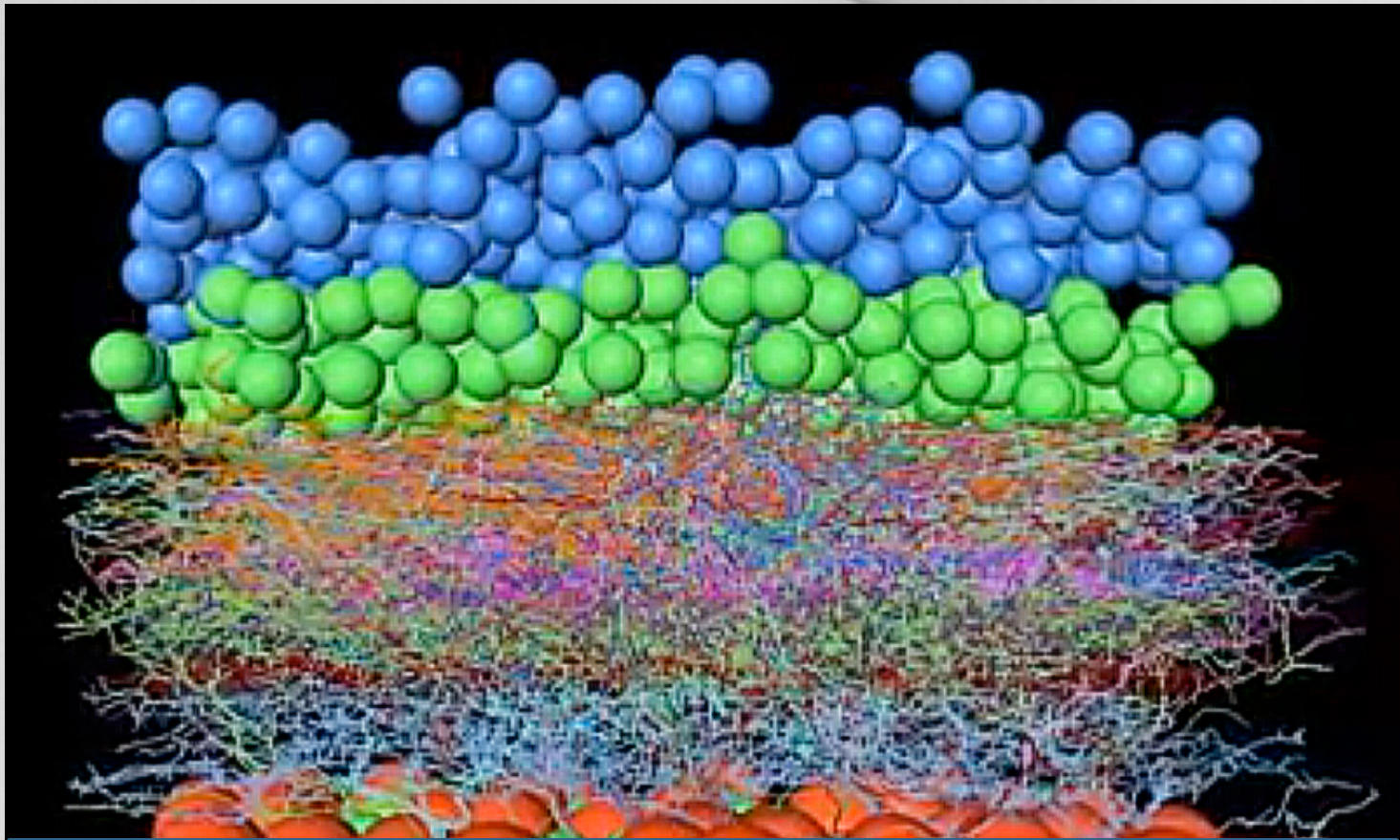
The research I'm working on involves estimating a firm's probability of default over a variety of time horizons using the Merton Distance to Default model. The dataset contains daily financial information for more than 24,000 firms over the past 30 years. Given that I am calculating the probability of default over five time horizons, applying the Merton model will require solving the Black-Scholes equation roughly 305 million times. Luckily, the model is easily parallelized because the only data needed for the model, aside from the risk-free rate, is firm specific. This post shows how the Python library [Pywren](#) can

Finance and Credit

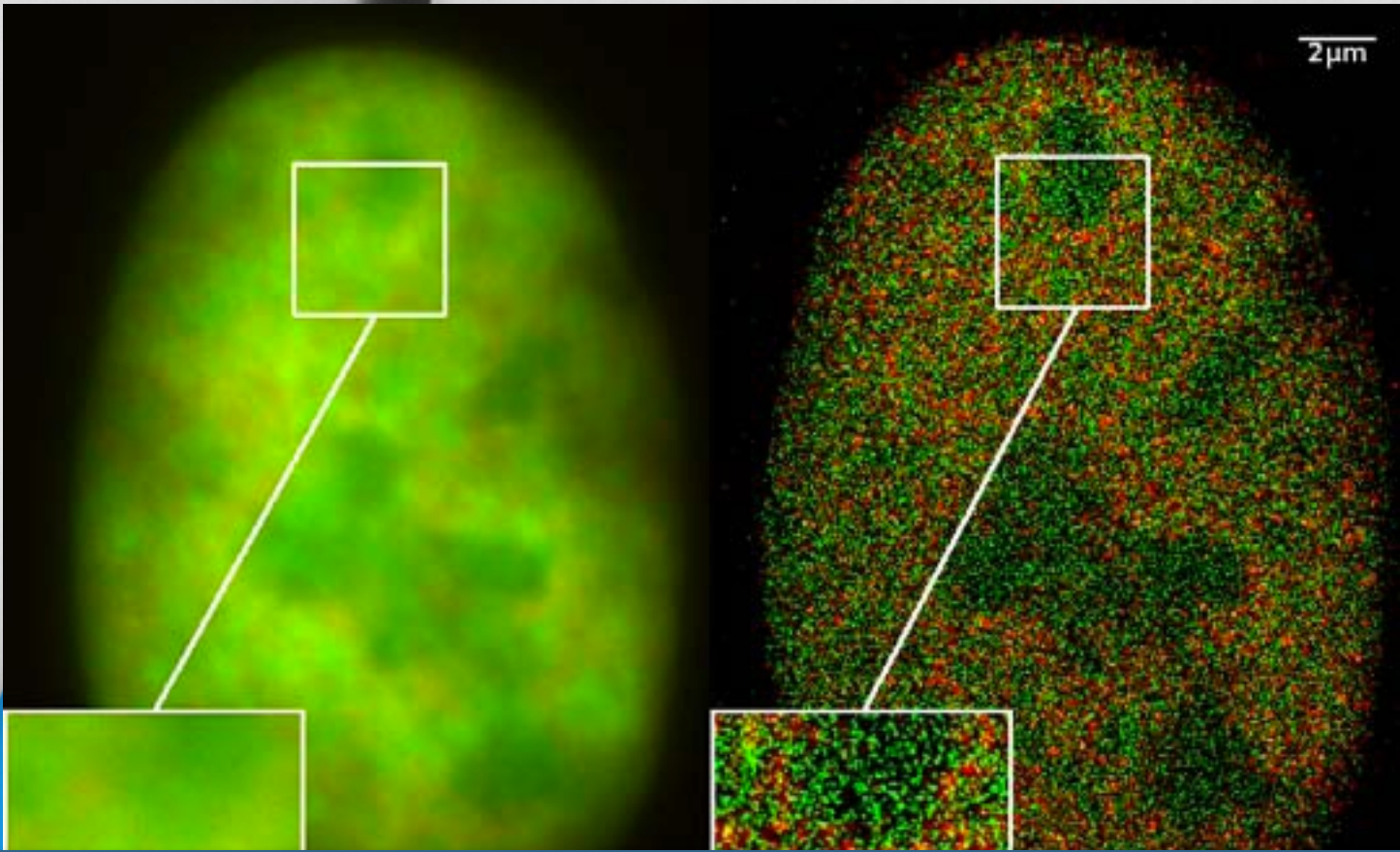


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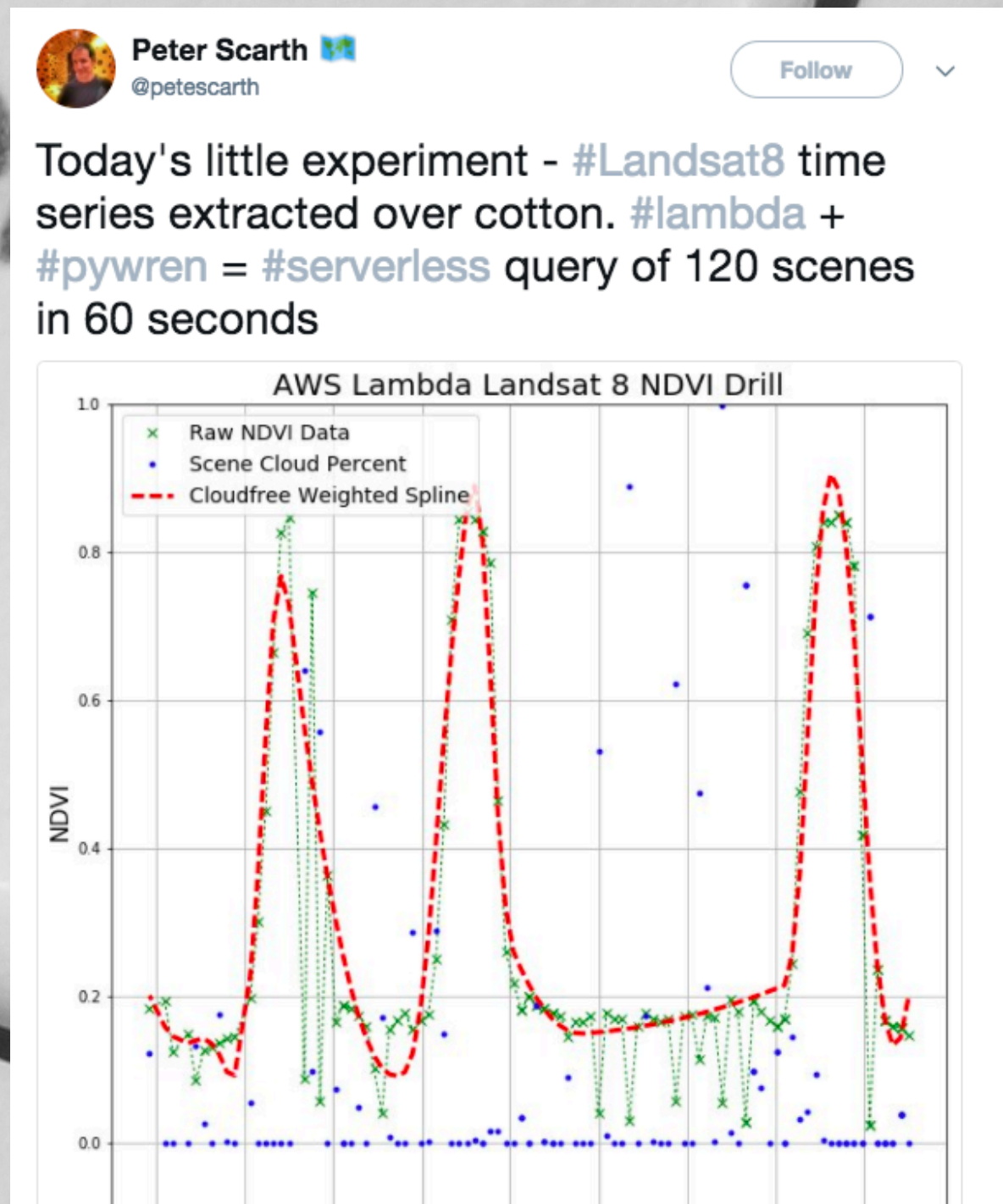
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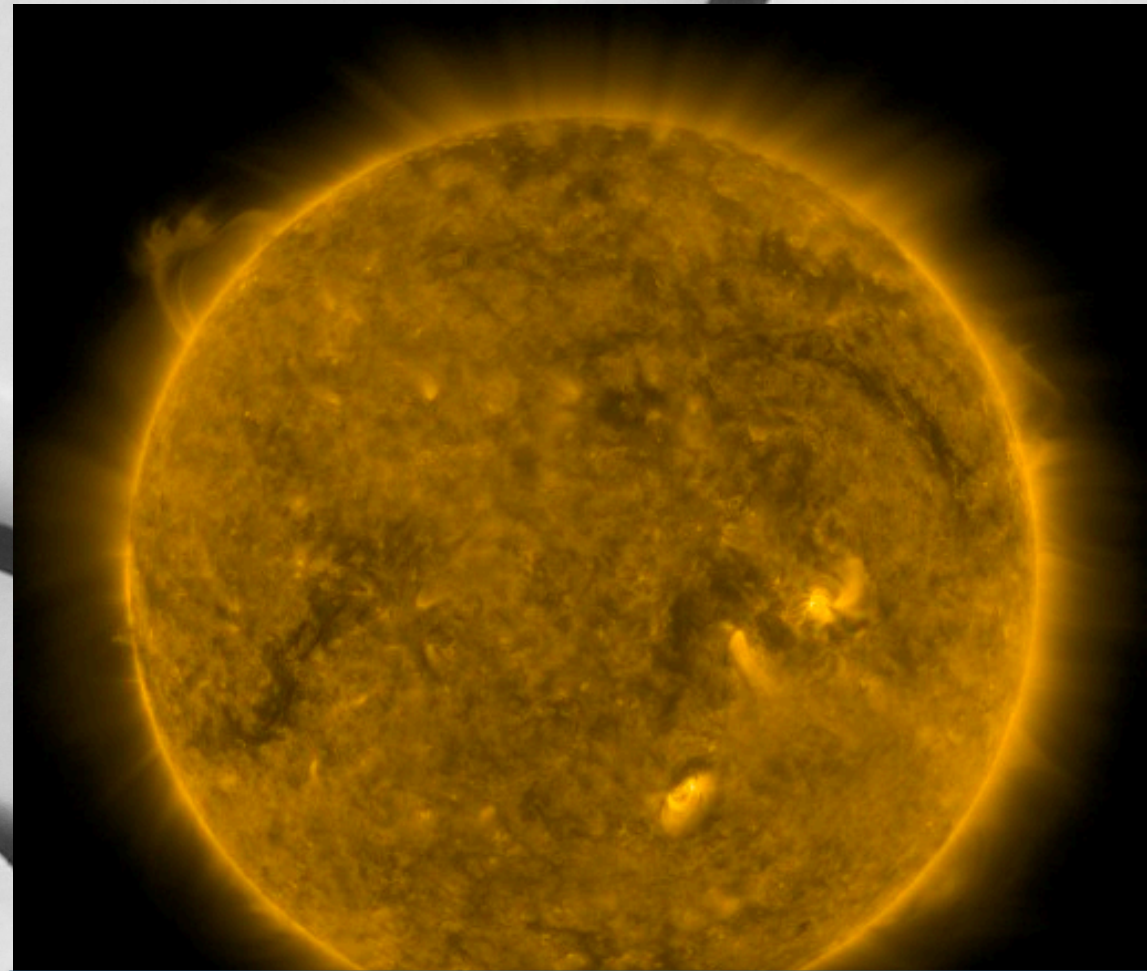
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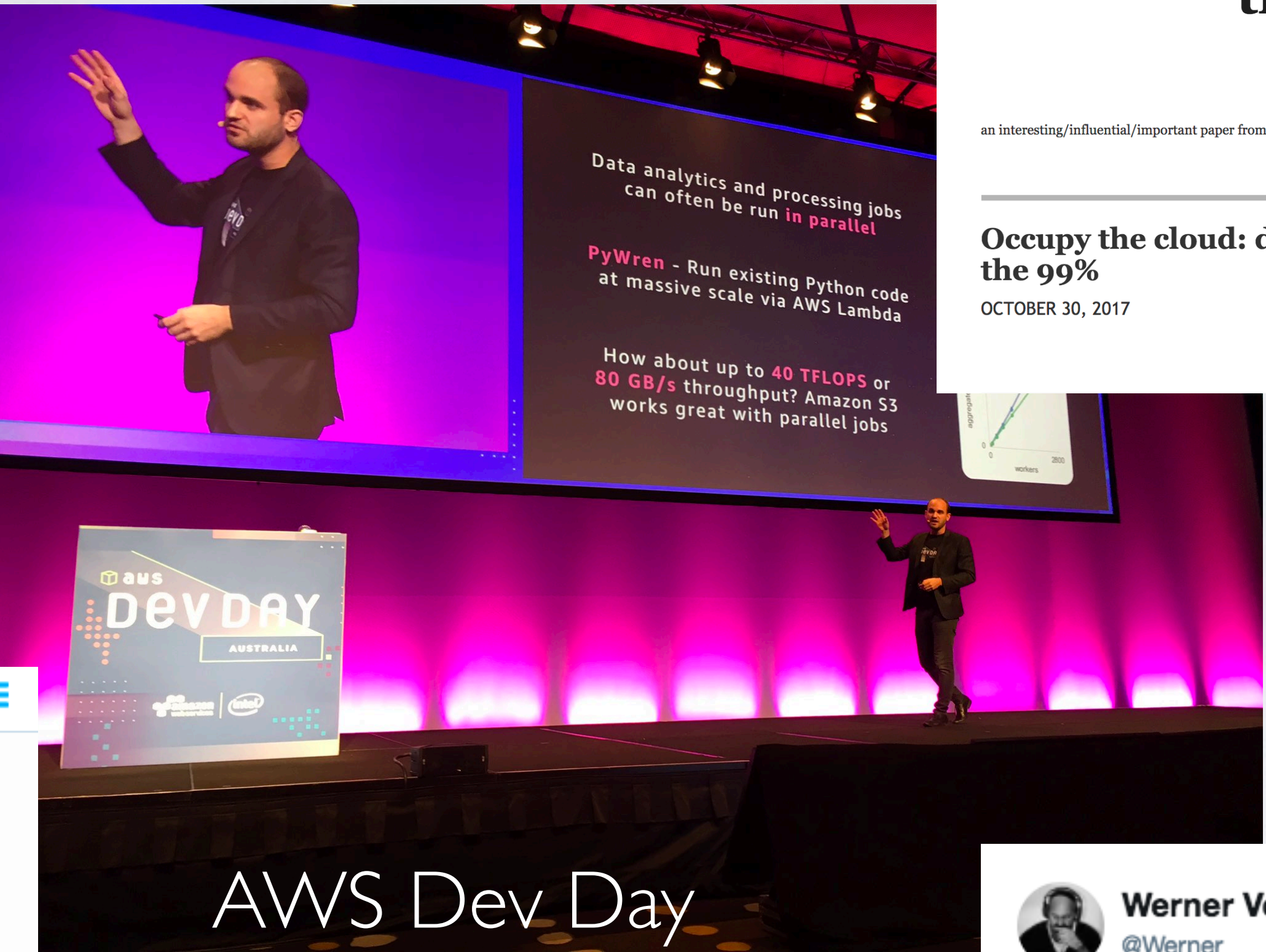
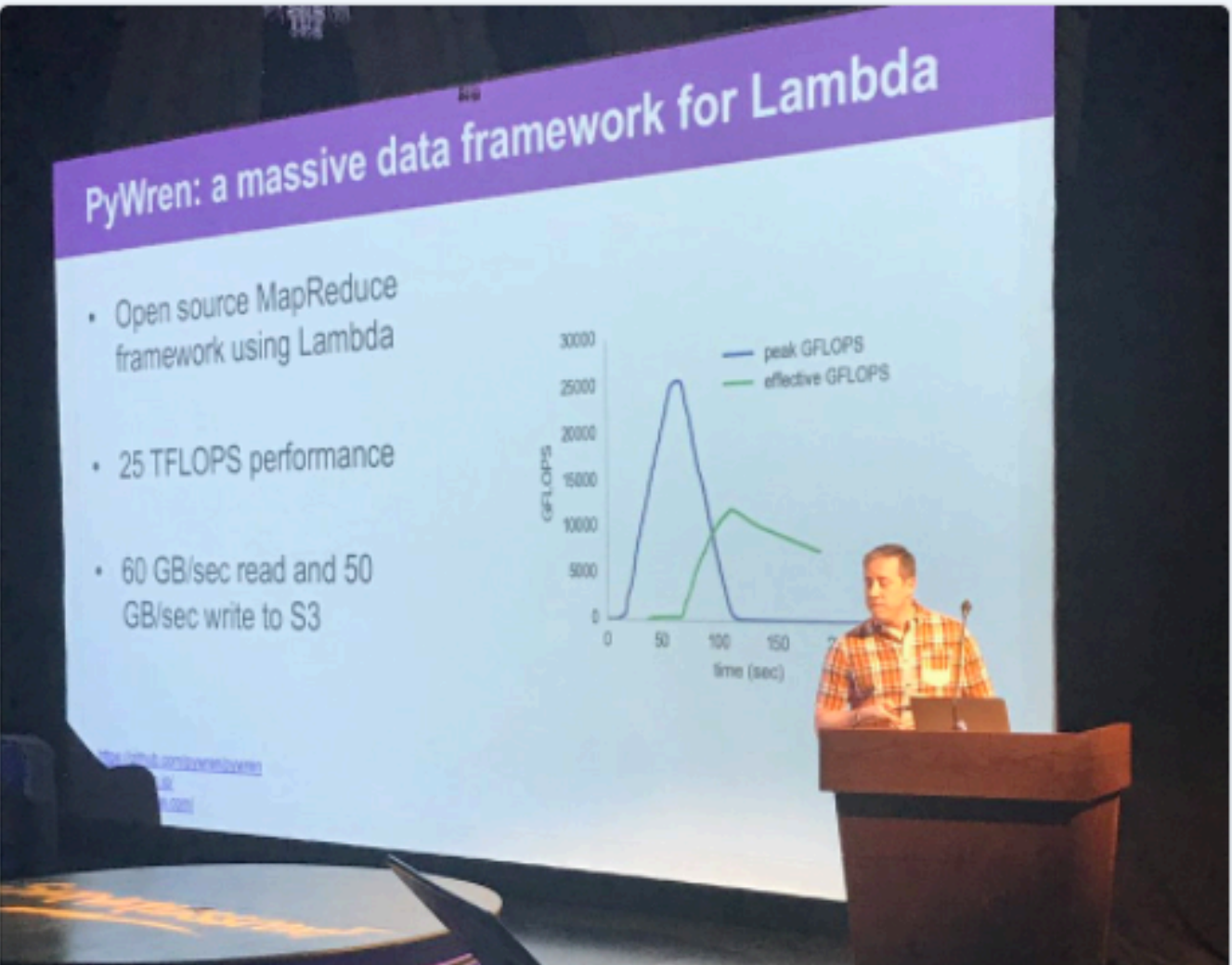


Developmental Economists





Michael H. Oshita @ijin · Apr 28  
PyWren - lambda map/reduce framework. 25TFLOPS!  
github.com/pywren/pywren #ServerlessConf



## AWS Dev Day PyWren Web Scraping

I was tasked with scraping information of houses for sale in Massachusetts for my data mining class. The target site in question was [redfin.com](http://redfin.com), they explicitly do not tolerate web scraping and will give you a captcha if you exceeded some unknown threshold of pages per minute or had a fishy `user-agent`.

Not to be deterred by a catptcha, I used selenium Chromedriver to write a scraper that worked pretty well and importantly was not caught by redfin's algorithm. Each page took `~2-3` seconds to scrape.

## Occupy the Cloud: Distributed Computing for the 99% [VISION]

Eric Jonas, Qifan Pu, Shivaram Venkataraman, Ion Stoica, Benjamin Recht (UC Berkeley)

## the morning paper

an interesting/influential/important paper from the world of CS every weekday morning, as selected by Adrian Colyer

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### Occupy the cloud: distributed computing for the 99%

OCTOBER 30, 2017

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tags: Distributed Systems

never miss an issue! The



one in a million  
@TearTheSky

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サーバレスのトークを聞きにきてるけどFlaskだけ固有名詞で出たりPyWrenが出たり、スピーカーはPython推しなのかな？ PyWrenは科学計算フレームワークみたい。  
[aws.amazon.com/jp/blogs/news/](http://aws.amazon.com/jp/blogs/news/) ...

Translate from Japanese

9:34 PM - 30 May 2017



Werner Vogels  
@Werner

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#Microservices and TerraFlops - Extracting 25 TFLOPS from #AWS #Lambda -  
@stochastician on the origin of #pywren  
[ericjonas.com/pywren.html](http://ericjonas.com/pywren.html)



ACM Symposium  
on Cloud Computing

## AWS re:INVENT Massively Parallel Data Processing with PyWren and AWS Lambda

November 30, 2017



**map(function, data)**

and... that's mostly it



```
map(function, data)
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and... that's mostly it

```
def myfunc(x):  
    return x + 1
```



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[2, 3, 4]
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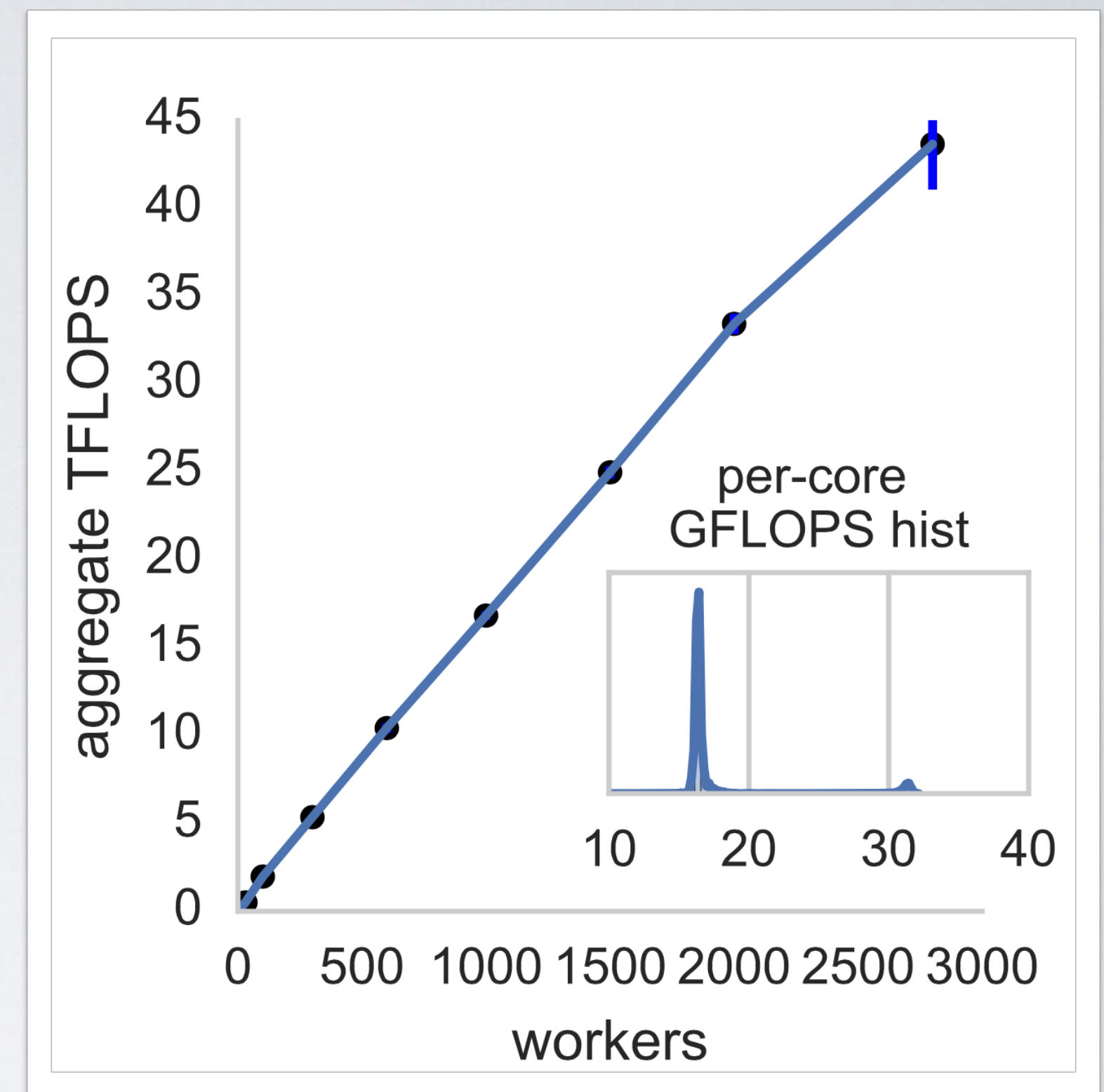
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# Beyond map?





# MOTIVATING LINEAR ALGEBRA



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High Performance Computing (HPC)





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High Performance Computing (HPC)

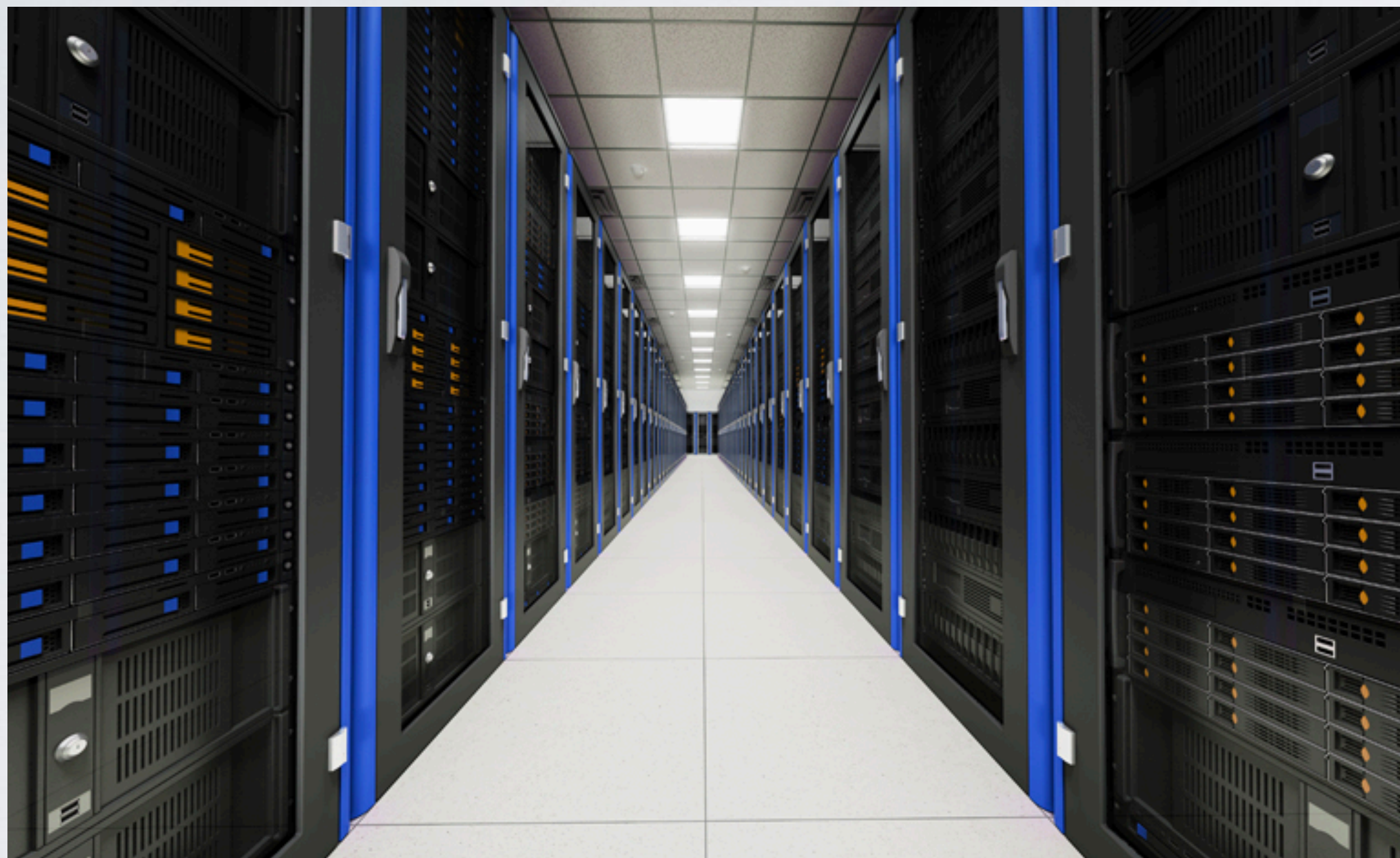


Expensive capital outlay  
High speed interconnect  
Speed is #1 job  
Older technology stack



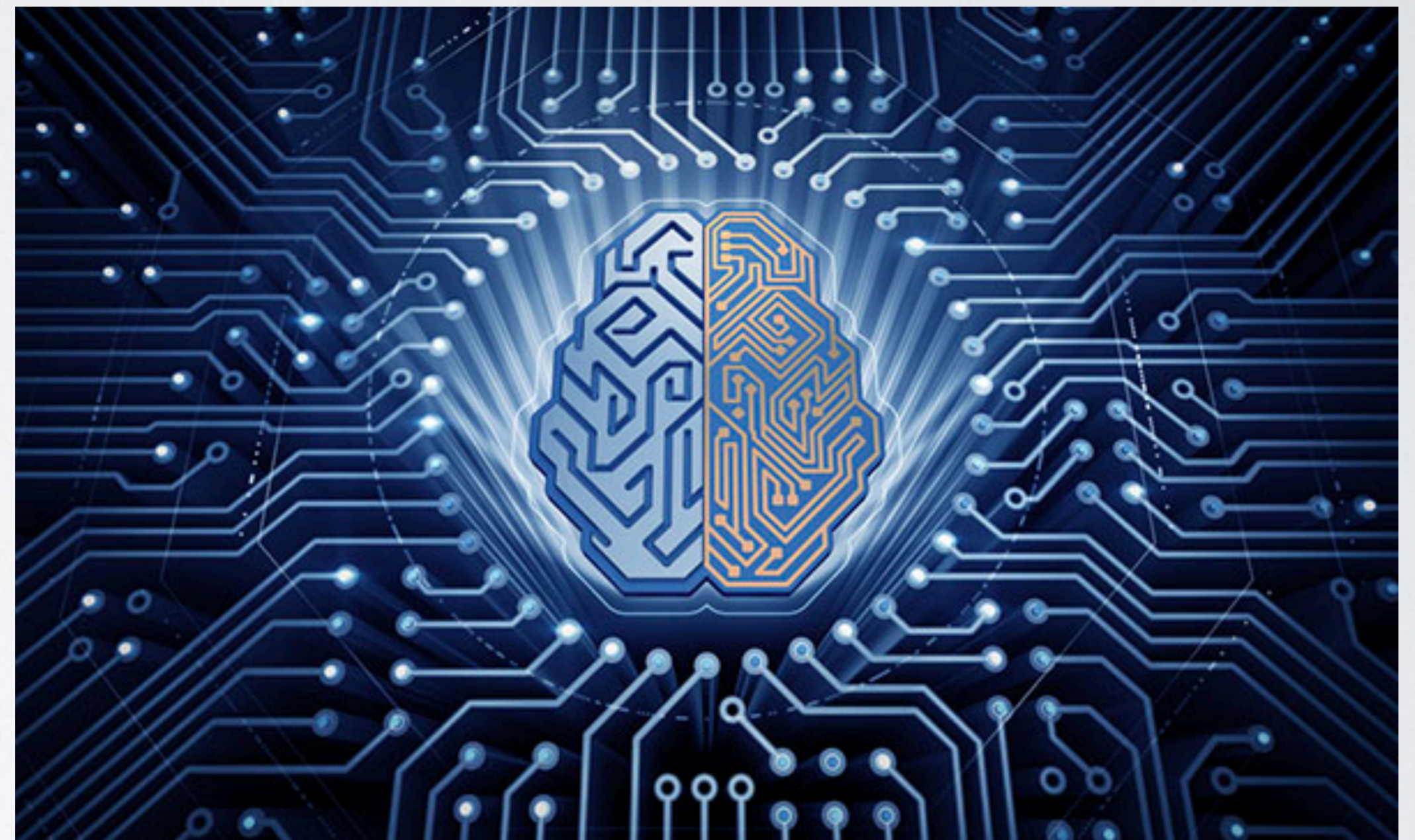
# MOTIVATING LINEAR ALGEBRA

## High Performance Computing (HPC)



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## Machine Learning





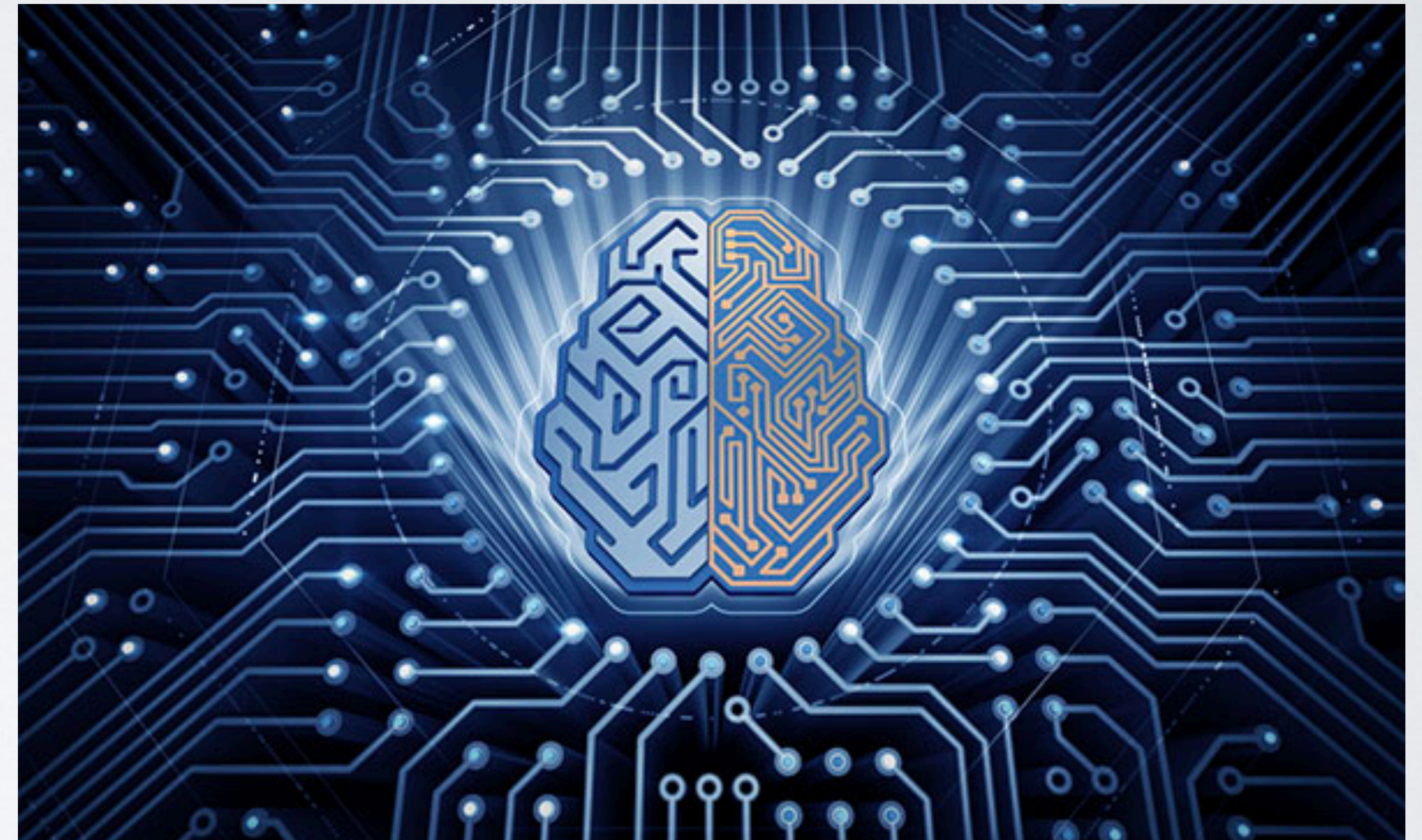
# MOTIVATING LINEAR ALGEBRA

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Focus on deep method  
Everything is streaming  
Does this really work?



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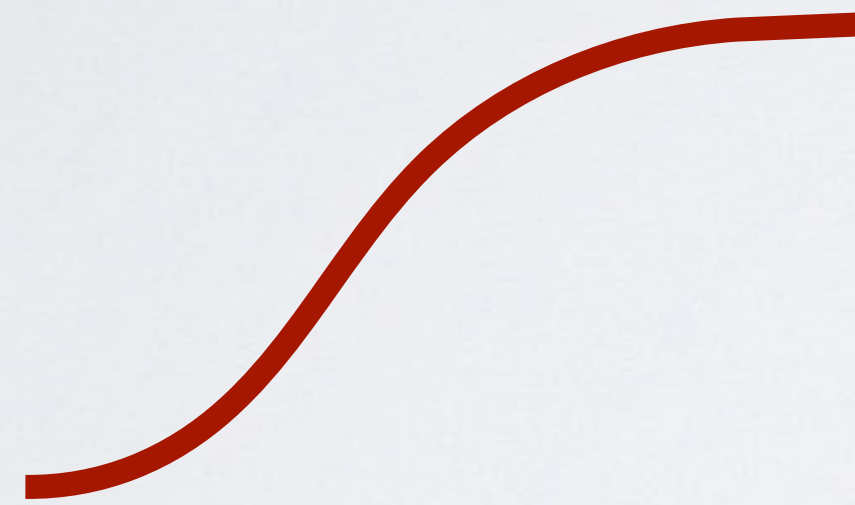
"It's easier to train a deep neural  
bidirectional LSTM with attention  
than it is to compute the SVD of a  
large matrix" - Chris Re

Focus on deep method  
Everything is streaming  
Does this really work?



# TRENDS AND OBSERVATIONS

Compute more  
precious



Fast cheap  
disaggregated  
state



Algorithms with  
dynamic  
parallelism

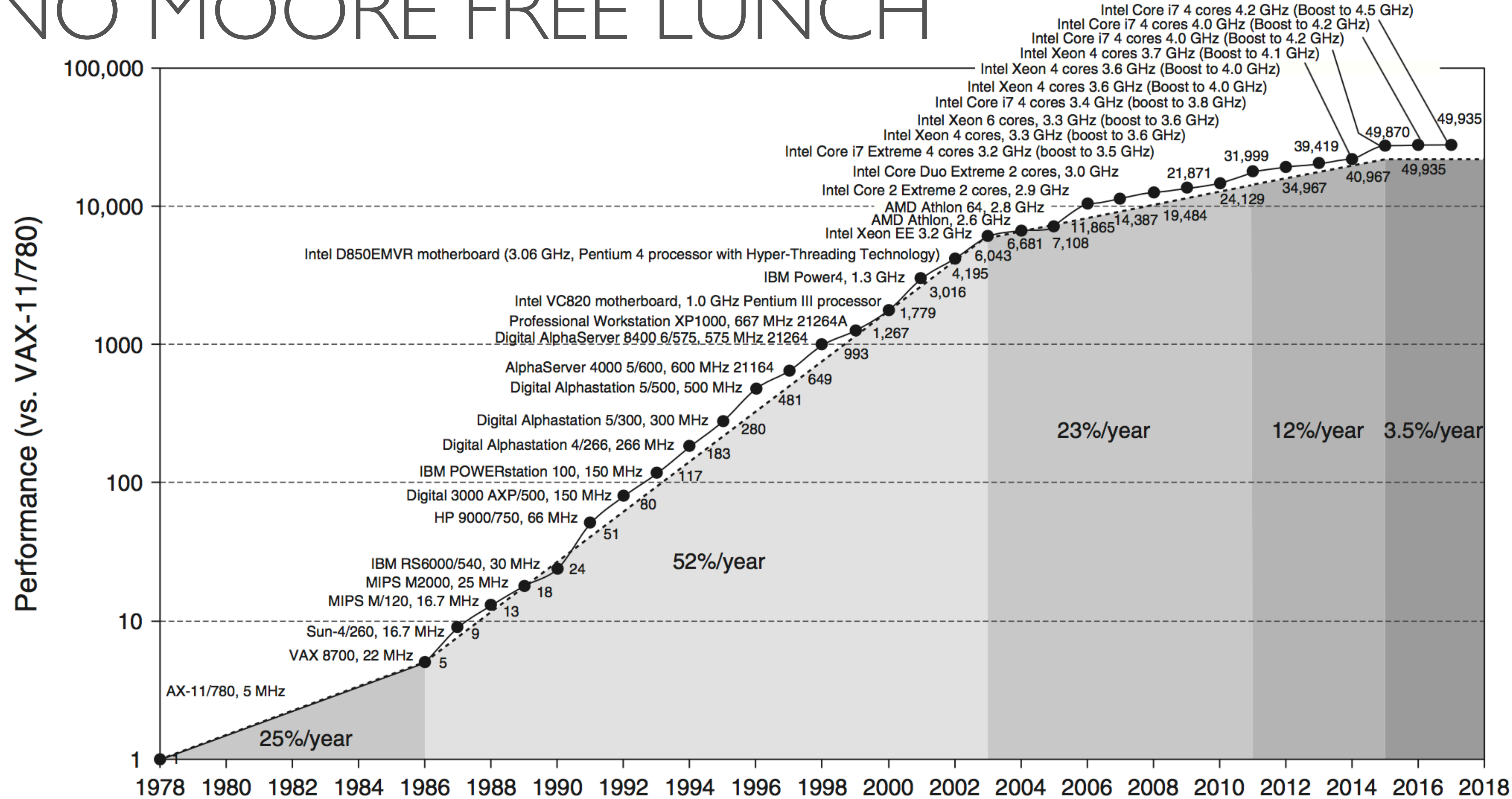


Operations  
where compute  
dominates IO

$$O(n^3) > O(n^2)$$



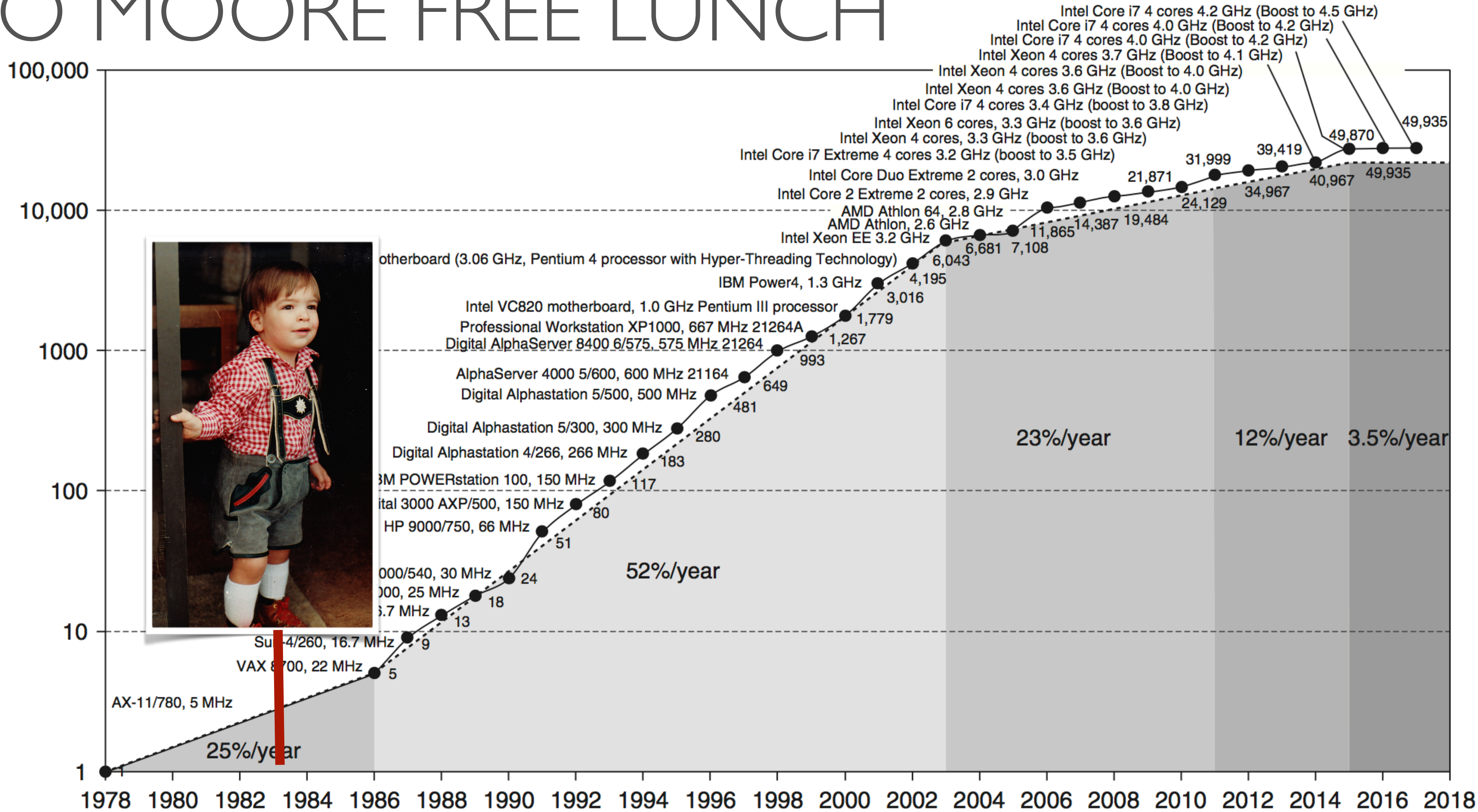
# NO MOORE FREE LUNCH





# NO MOORE FREE LUNCH

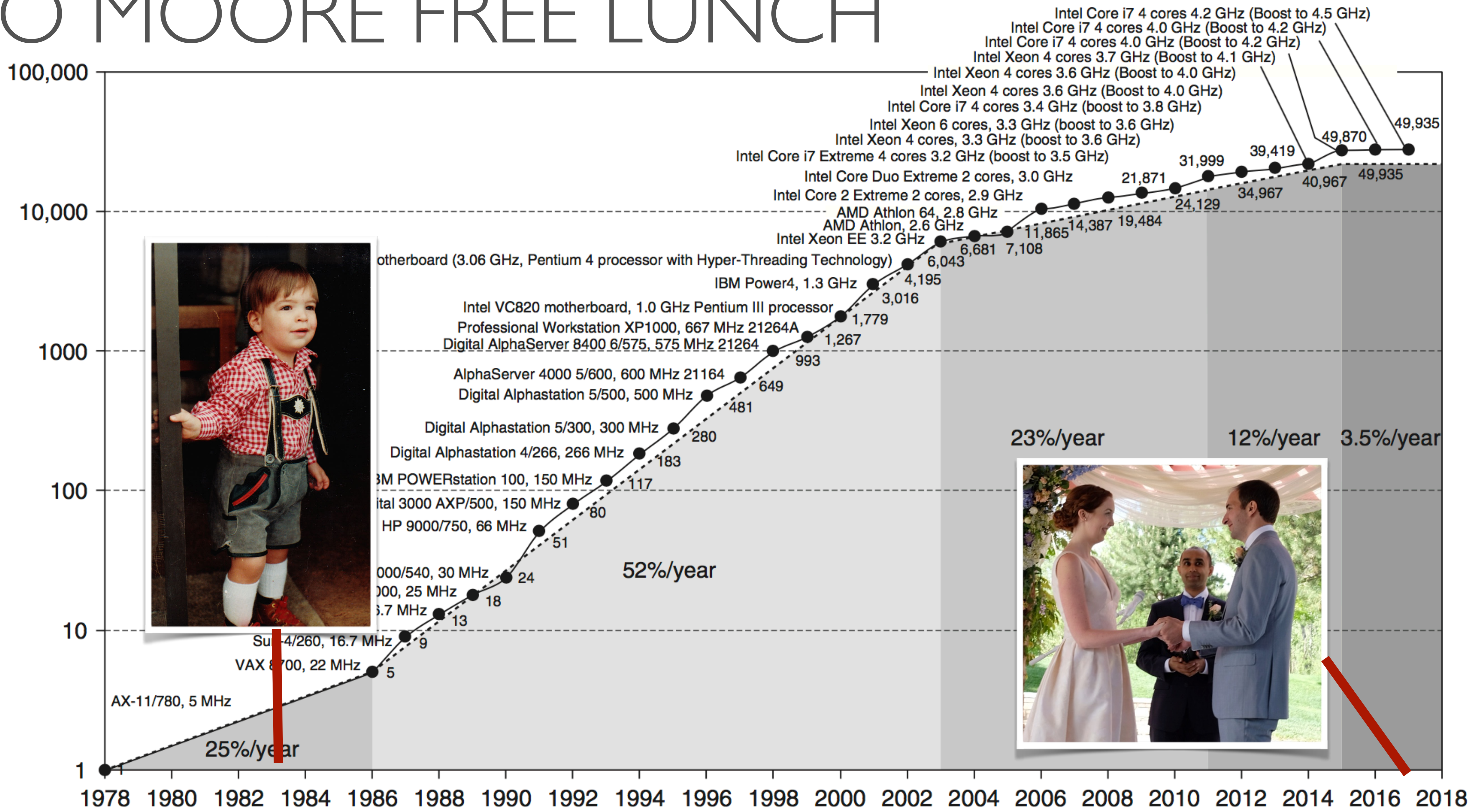
Performance (vs. VAX-11/780)





# NO MOORE FREE LUNCH

Performance (vs. VAX-11/780)



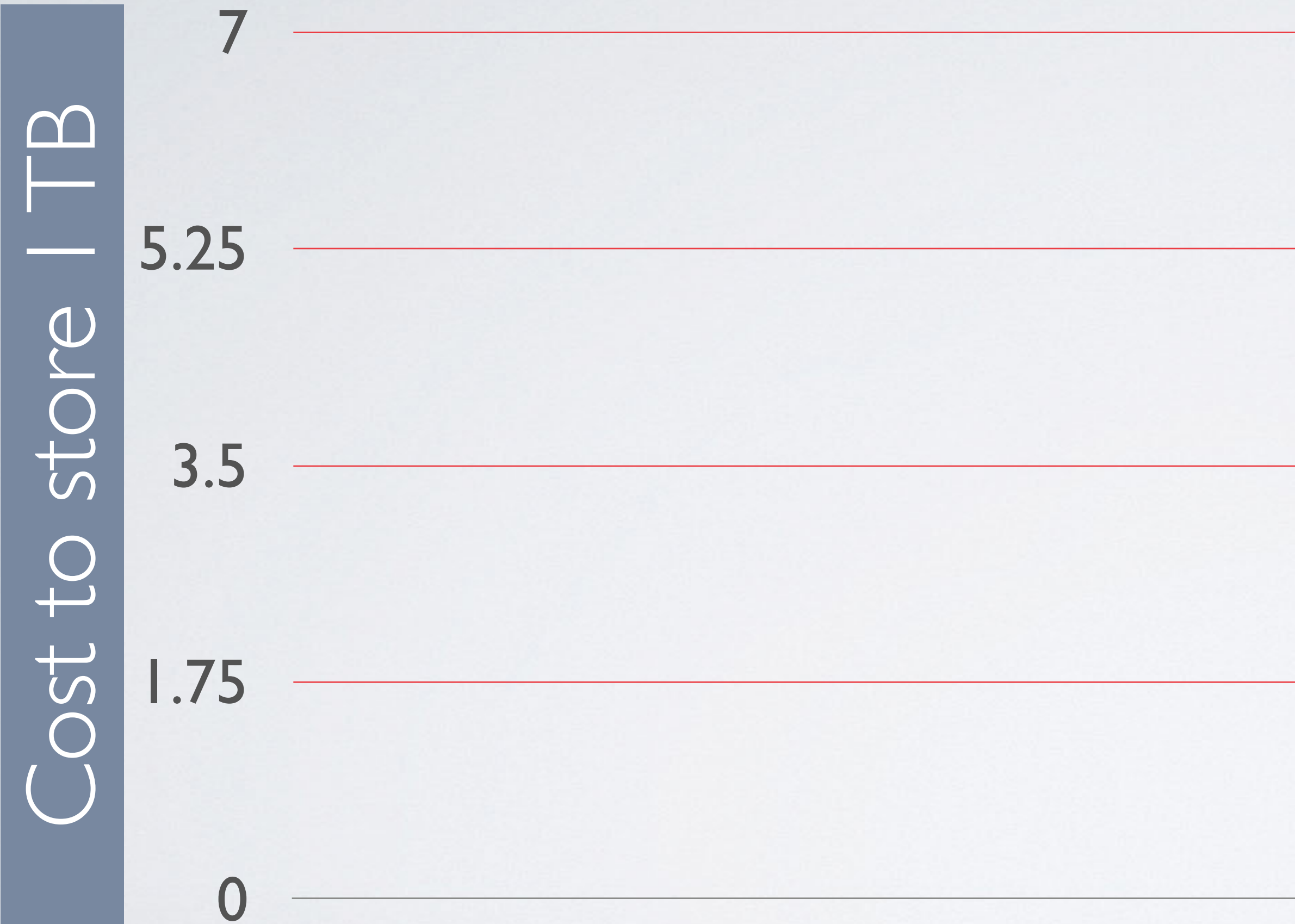


# DATA CENTER DISAGGREGATION

Cost to store | TB



# DATA CENTER DISAGGREGATION



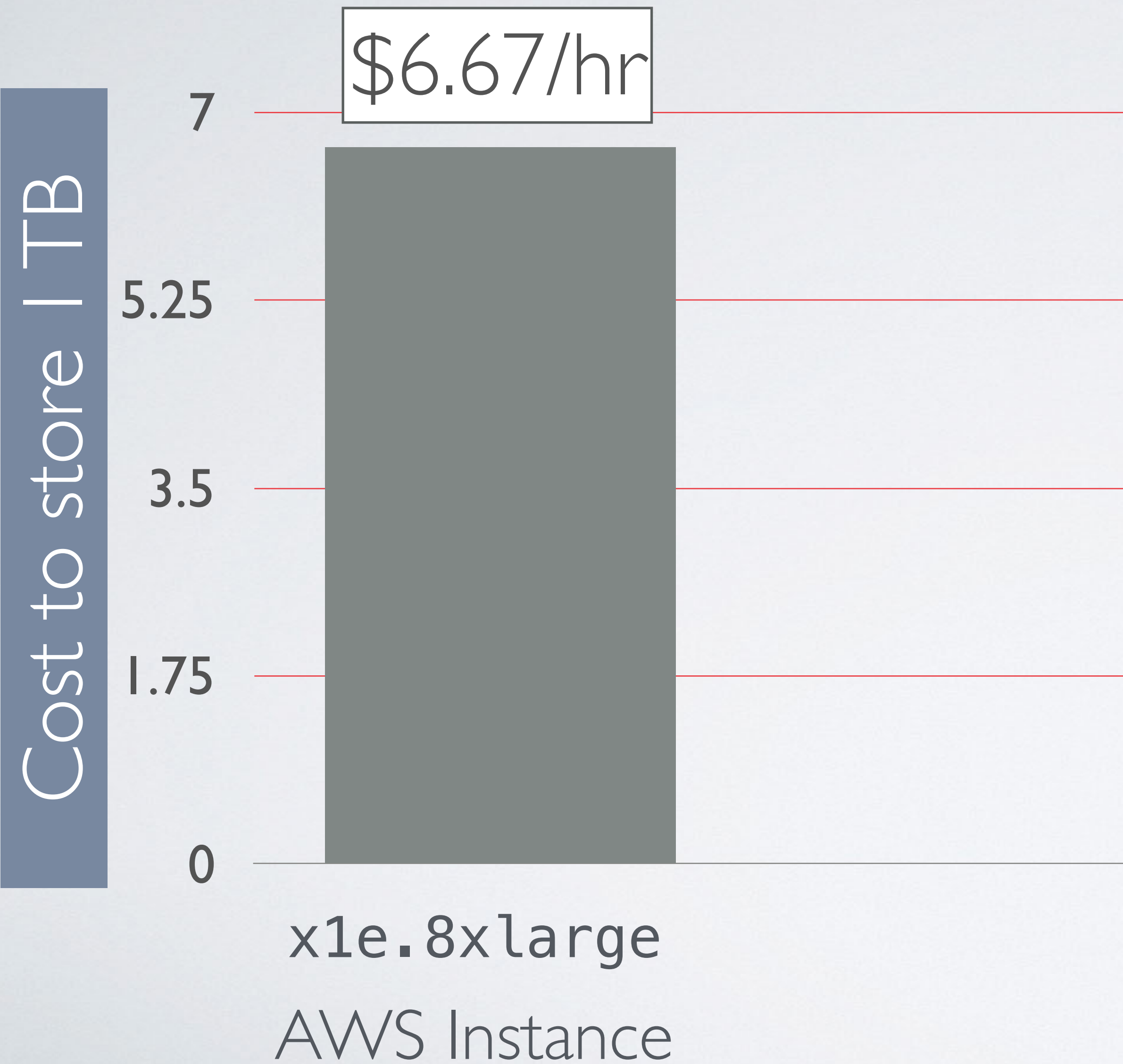


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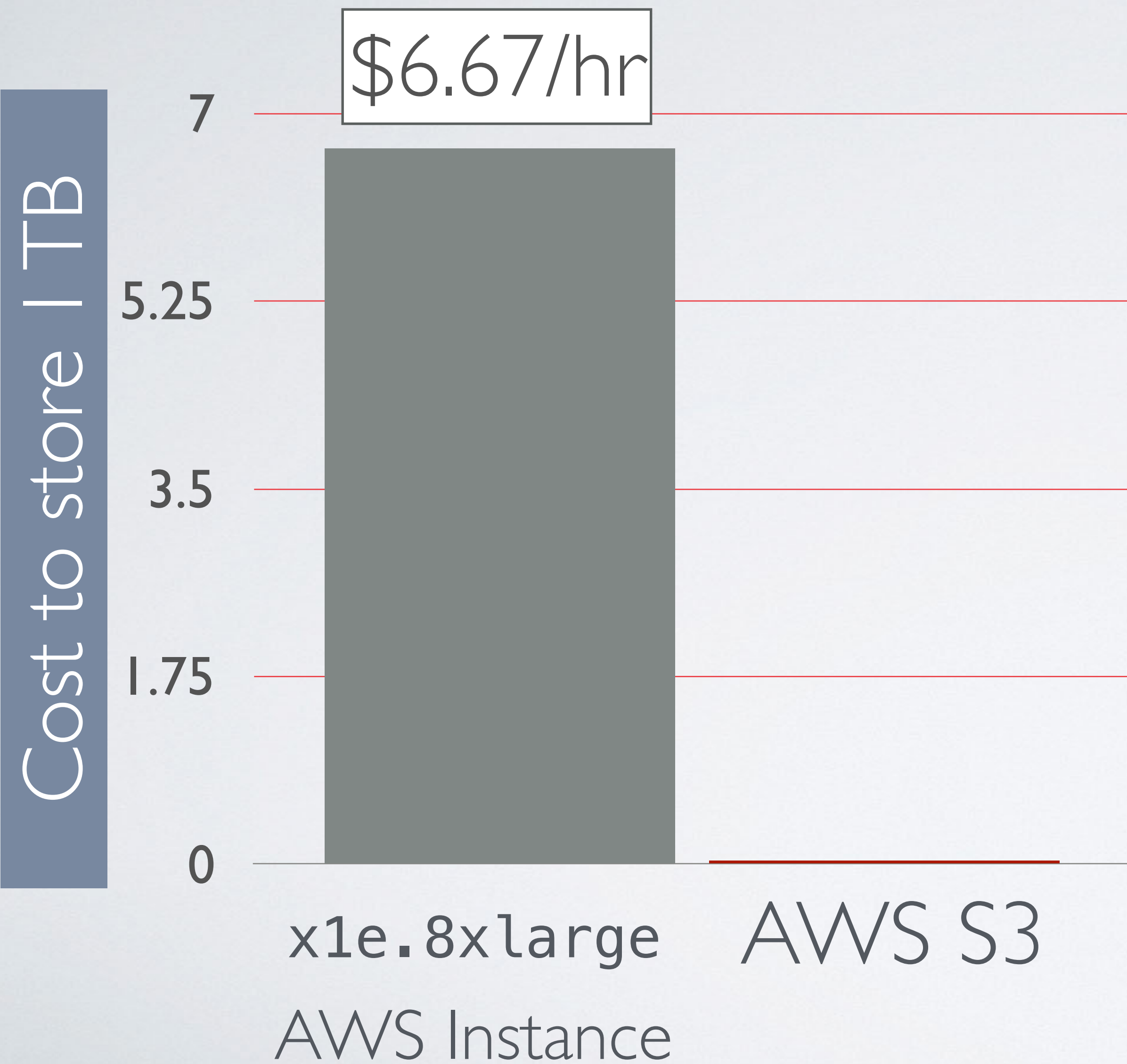


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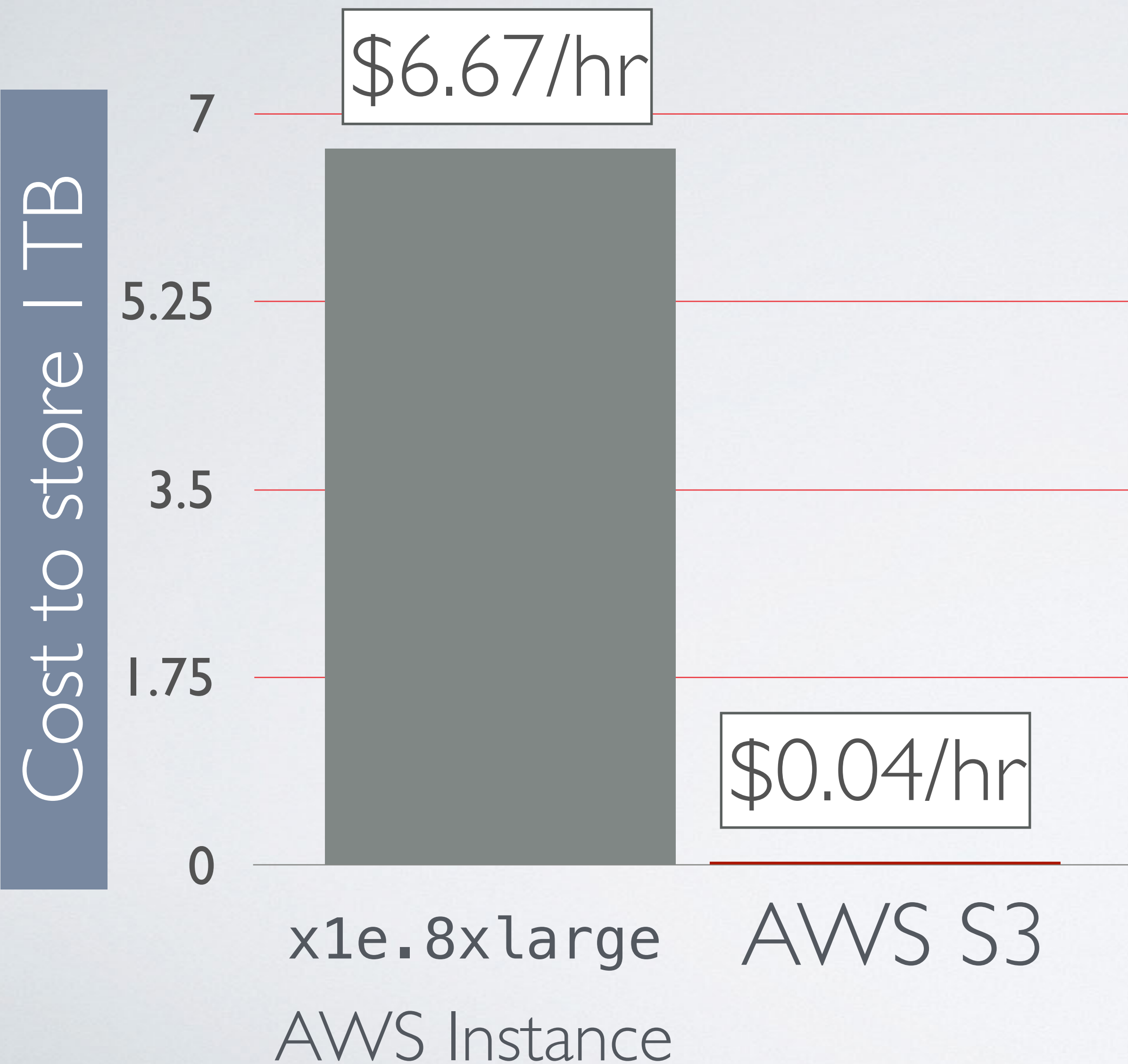


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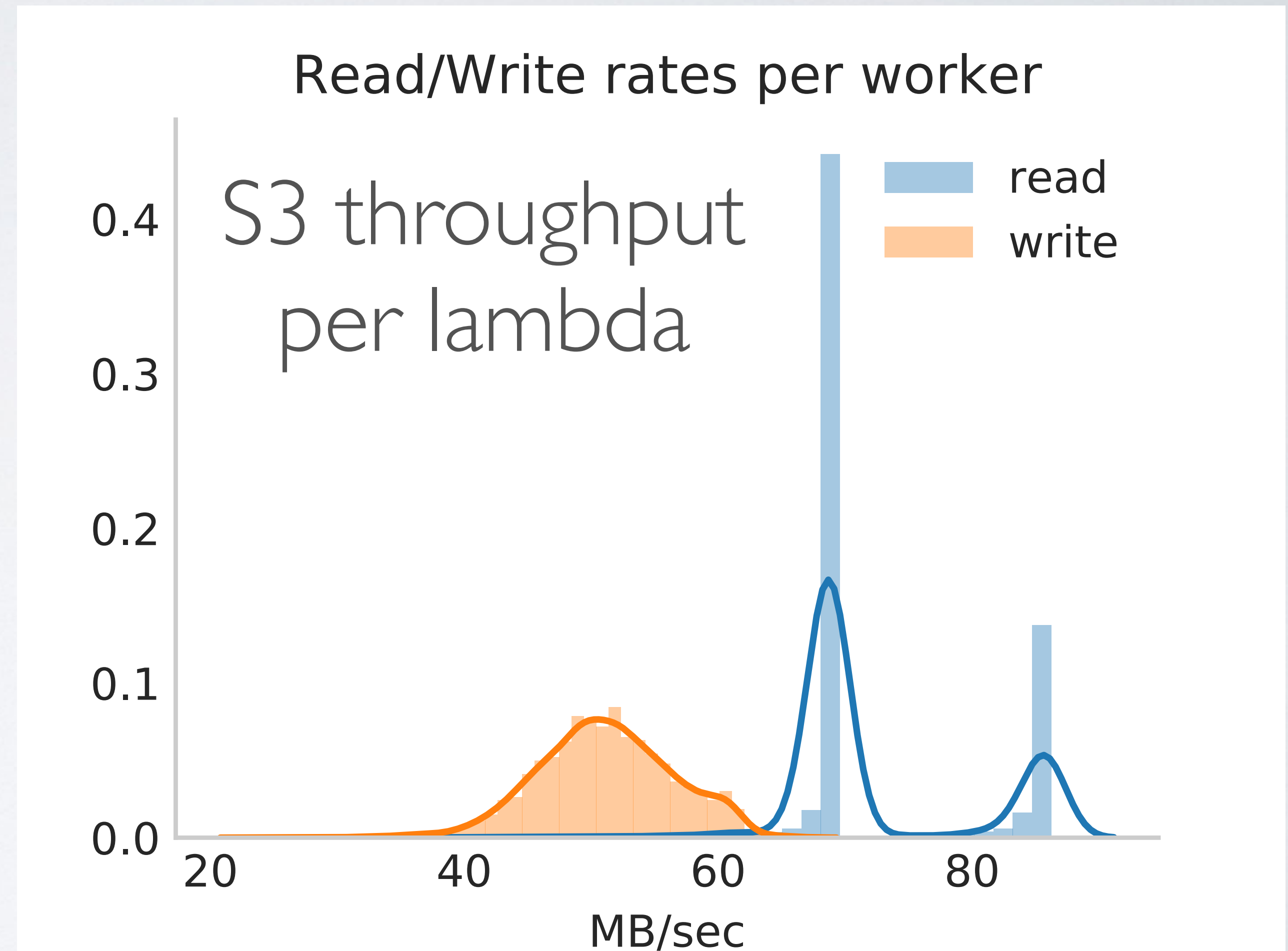
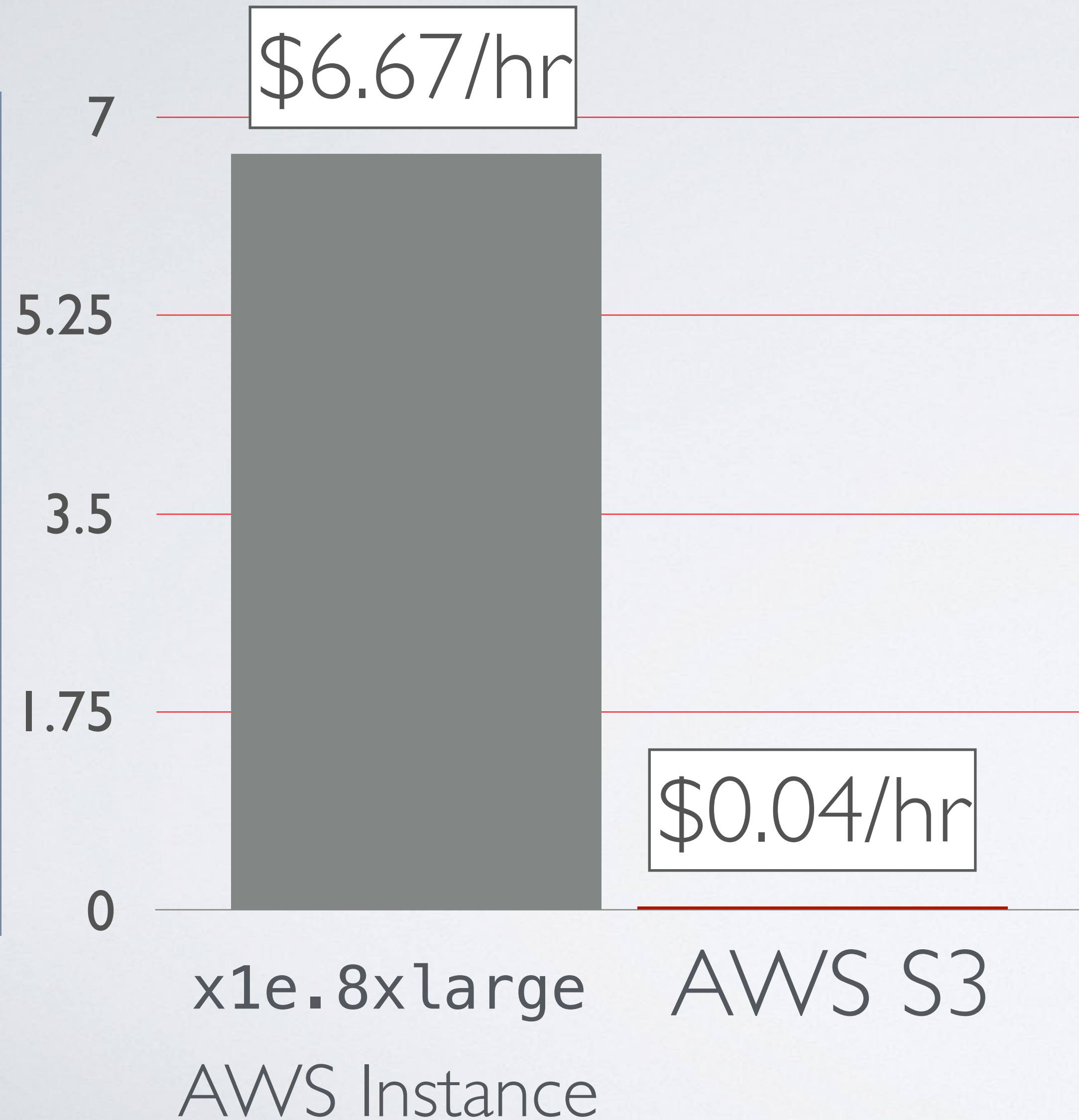
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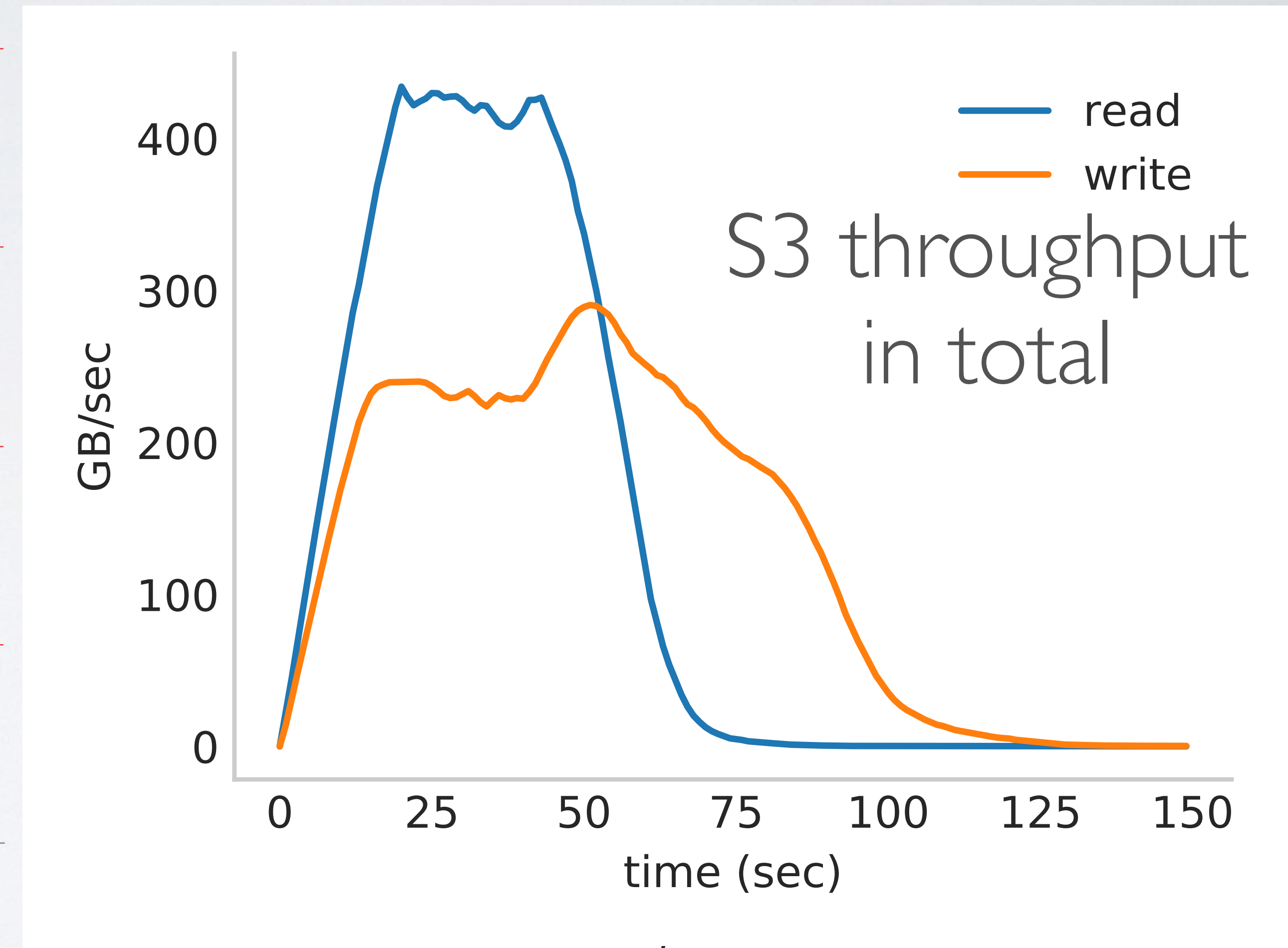
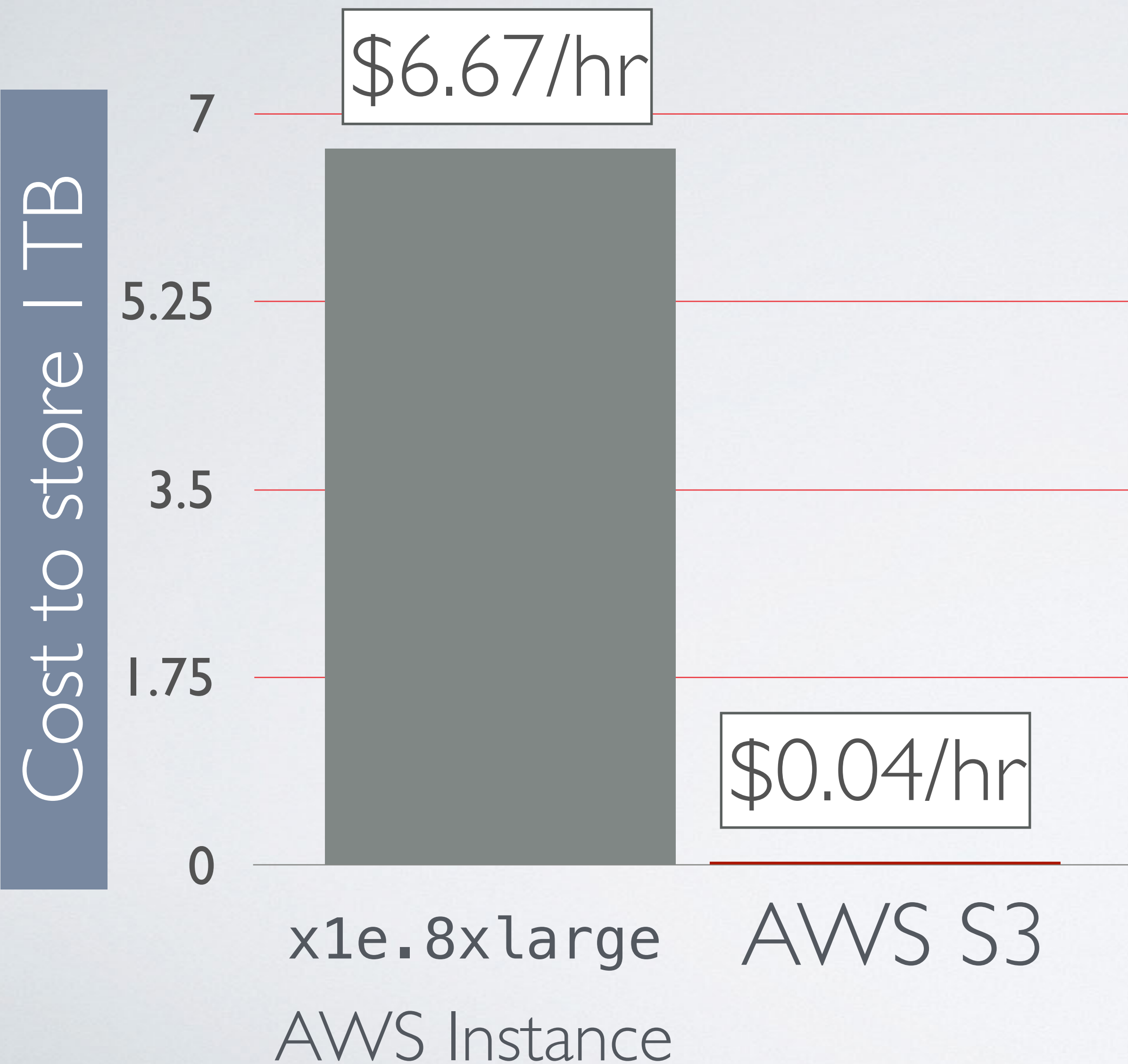
# DATA CENTER DISAGGREGATION

Cost to store 1 TB





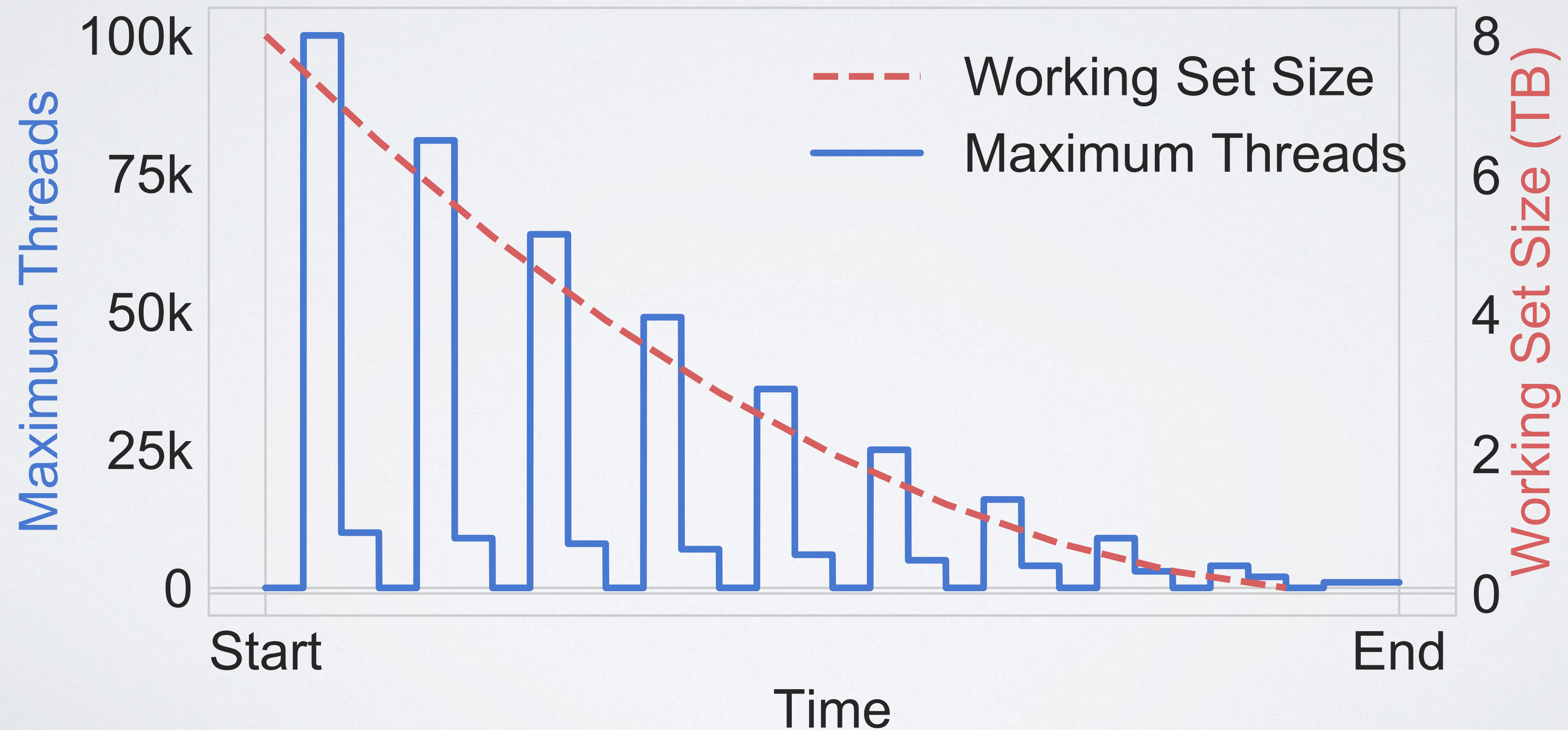
# DATA CENTER DISAGGREGATION





Linear algebra operations have

# DYNAMIC PARALLELISM AND WORKING SET SIZE





Linear algebra operations have



Linear algebra operations have

Compute

$O(n^3)$



Linear algebra operations have

Compute

$O(n^3)$

Communication

$O(n^2)$

$>$



Linear algebra operations have

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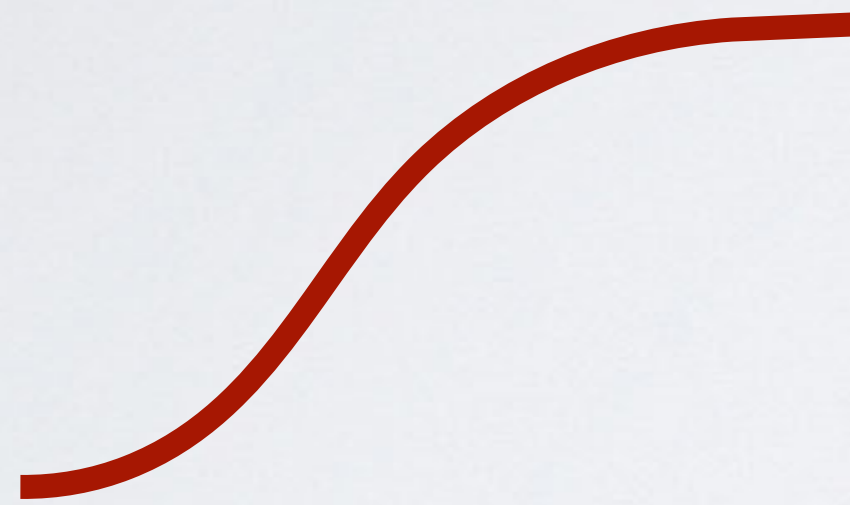
$>$

Matrix-Matrix product  
Singular Value Decomposition  
Least Squares Solve  
Cholesky Factorization  
||



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Fast cheap  
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- No expensive setup (ala PyWren)



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- Decouple computation and storage



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- No expensive setup (ala PyWren)
- Decouple computation and storage
  - More cores->faster
  - More storage -> bigger
- Elastic parallelism — be careful with compute



# NUMPYWREN GOALS

user facing numpy/matlab-like interface  
**numpywren**

Low Level IR aimed at LA primitives  
**lambdapack**

Execution Framework  
**pywren**



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- All big matrices live transparently in S3



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user facing numpy/matlab-like interface  
**numpywren**

Low Level IR aimed at LA primitives  
**lambdapack**

Execution Framework  
**pywren**

- Usable by anyone who knows Numpy
- All big matrices live transparently in S3
- All intermediate state is retained



# NEAREST NEIGHBOR



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```
def nearest_neighbor_numpywren(X_train, X_test, y_train, y_test):
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    npwex = npywren.default_executor()
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    XYT = npwex.dot(X_train_sharded, X_test_sharded.T)
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    distances = norms_train + XYT + norms_test.T
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    norms_test = npwex.linalg.norm(X_test, axis=1)  
    distances = norms_train + XYT + norms_test.T  
    argmins = npwex.argmin(distances, axis=0).numpy()
```



# NEAREST NEIGHBOR

```
def nearest_neighbor_numpywren(X_train, X_test, y_train, y_test):  
    npwex = npywren.default_executor()  
  
    X_train_sharded = npwex.matrix_init(X_train)  
    X_test_sharded = npwex.matrix_init(X_test)  
  
    XYT = npwex.dot(X_train_sharded, X_test_sharded.T)  
    XYT *= -2  
    norms_train = npwex.linalg.norm(X_train, axis=1)  
    norms_test = npwex.linalg.norm(X_test, axis=1)  
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# SOLVING A LINEAR SYSTEM $Ax=B$



# SOLVING A LINEAR SYSTEM $Ax=B$

I. Compute Cholesky Factorization  $LL^T=A$



# SOLVING A LINEAR SYSTEM $Ax=B$

1. Compute Cholesky Factorization  $LL^T=A$
2. Forward substitution to solve  $Lz = B$



# SOLVING A LINEAR SYSTEM $Ax=B$

1. Compute Cholesky Factorization  $LL^T=A$
2. Forward substitution to solve  $Lz = B$
3. Backward substitution  $L^Tx = z$



# SOLVING A LINEAR SYSTEM $Ax=B$

1. Compute Cholesky Factorization  $LL^T=A$   $O(n^3)$
2. Forward substitution to solve  $Lz = B$
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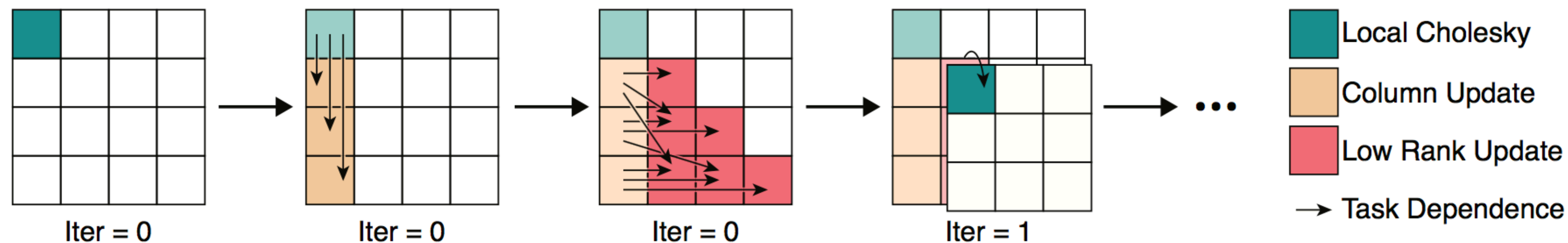


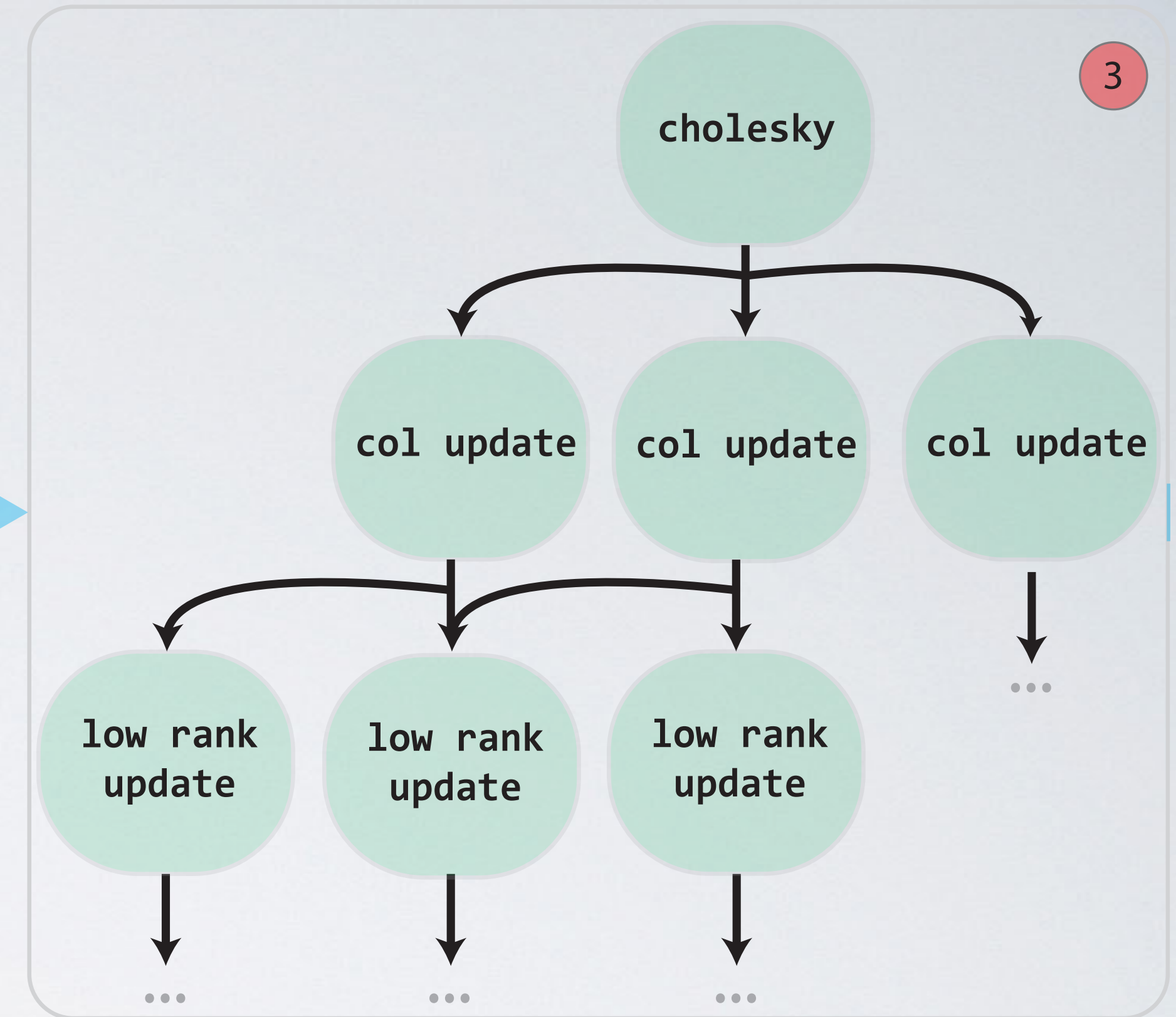
Figure 2: First 4 time steps of parallel Cholesky decomposition: 0) Diagonal block Cholesky decomposition 1) Parallel column update 2) Parallel submatrix update 3) (subsequent) Diagonal block Cholesky decomposition



1  
numpywren.cholesky

2

```
cholesky(iter=0)
  0 = LOAD BigMatrix(X)[0, 0]
  1 = CHOL 0
  2 = WRITE chol(BigMatrix(X))[0, 0]
col_update(row=1, col=0)
  3 = LOAD chol(BigMatrix(X))[0, 0]
  4 = LOAD BigMatrix(X)[1, 0]
  5 = TRSM 3 4
  6 = WRITE chol(BigMatrix(X))[1, 0]
col_update(row=2, col=0)
...
low_rank_update(iter=0, row=1, col=2)
 15 = LOAD chol(BigMatrix(X))[0, 0]
 16 = LOAD chol(BigMatrix(X))[1, 0]
 17 = LOAD chol(BigMatrix(X))[2, 0]
 18 = SYRK 15 16 17
 19 = WRITE temp(BigMatrix(X))[0, 1, 2]
low_rank_update(iter=0, row=1, col=3)
...
```





```

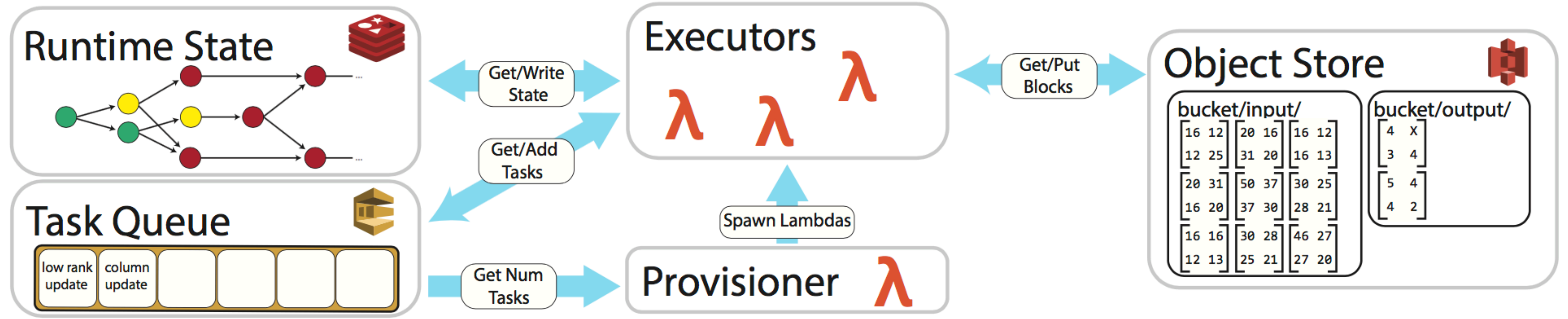
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  2 = WRITE chol(BigMatrix(X))[0, 0]
col_update(row=1, col=0)
  3 = LOAD chol(BigMatrix(X))[0, 0]

```

2

cholesky

3





```

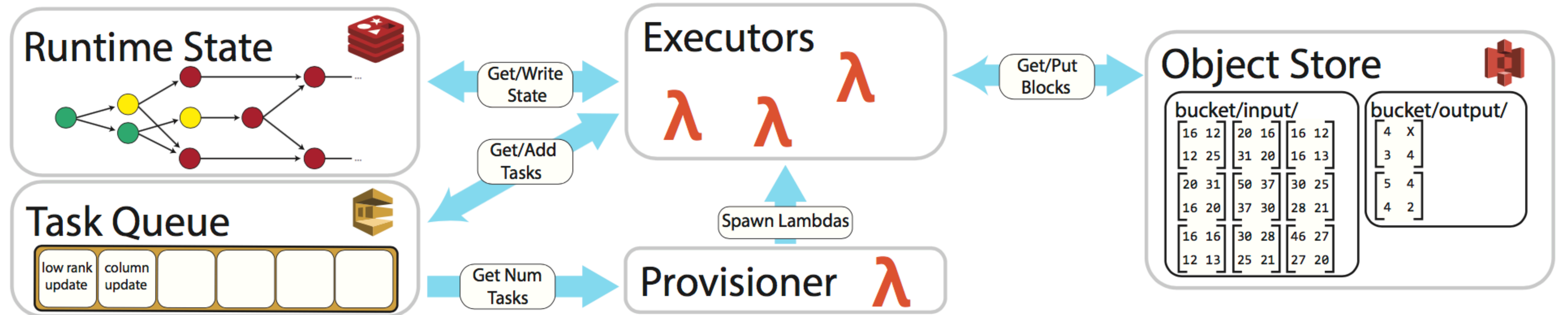
cholesky(iter=0)
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  2 = WRITE chol(BigMatrix(X))[0, 0]
col_update(row=1, col=0)
  3 = LOAD chol(BigMatrix(X))[0, 0]

```

2

cholesky

3

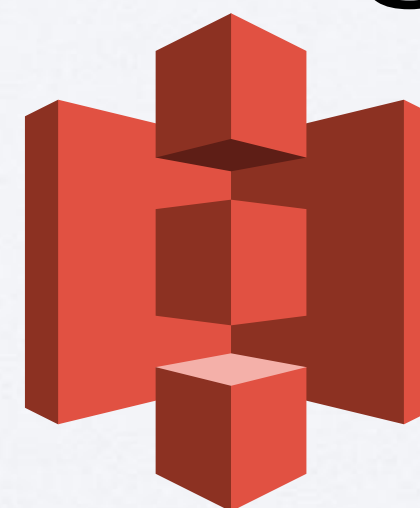


Compute



Lambda

Storage



S3

Control Flow



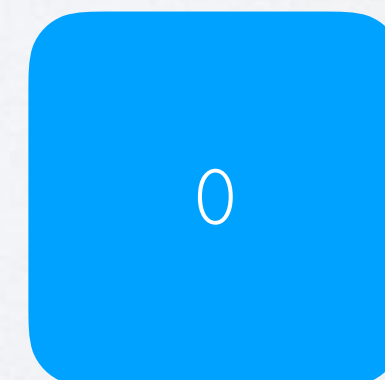
SQS



# EXECUTION



Time





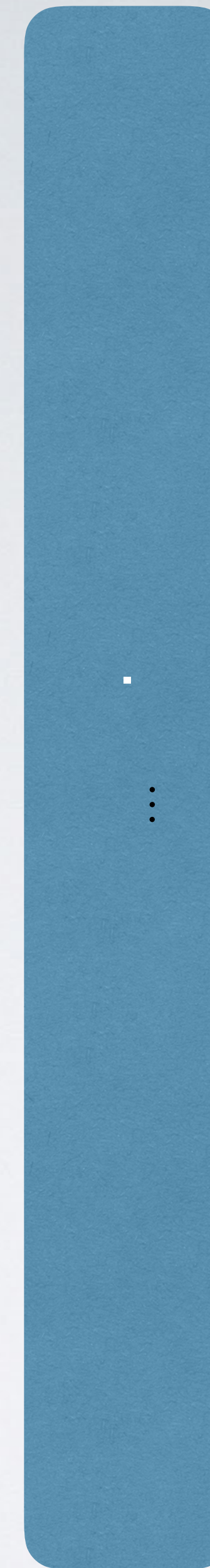
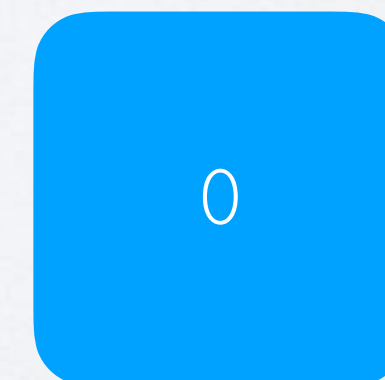
# EXECUTION



18



Time

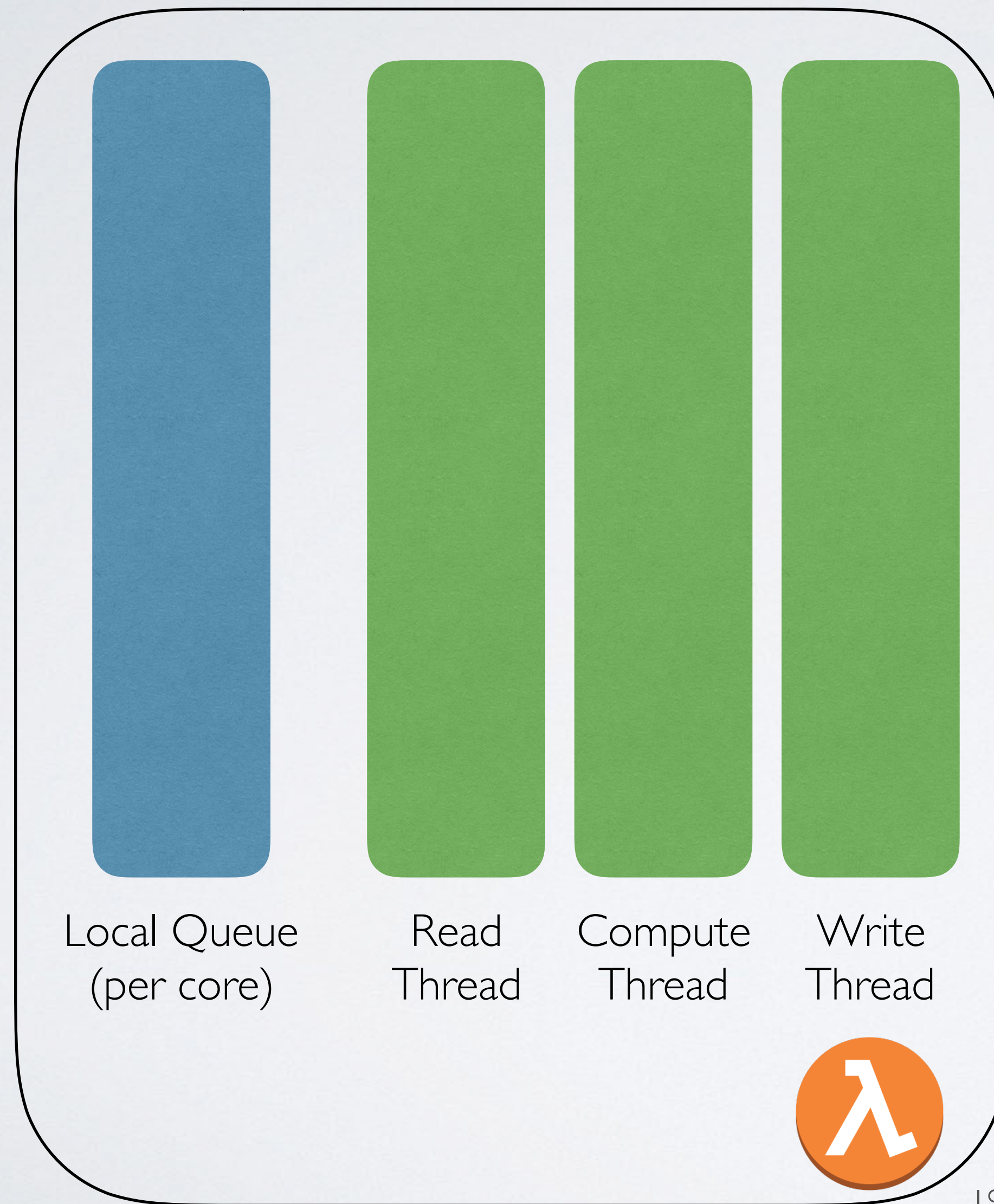


Instruction Queue





# EXECUTION



Time

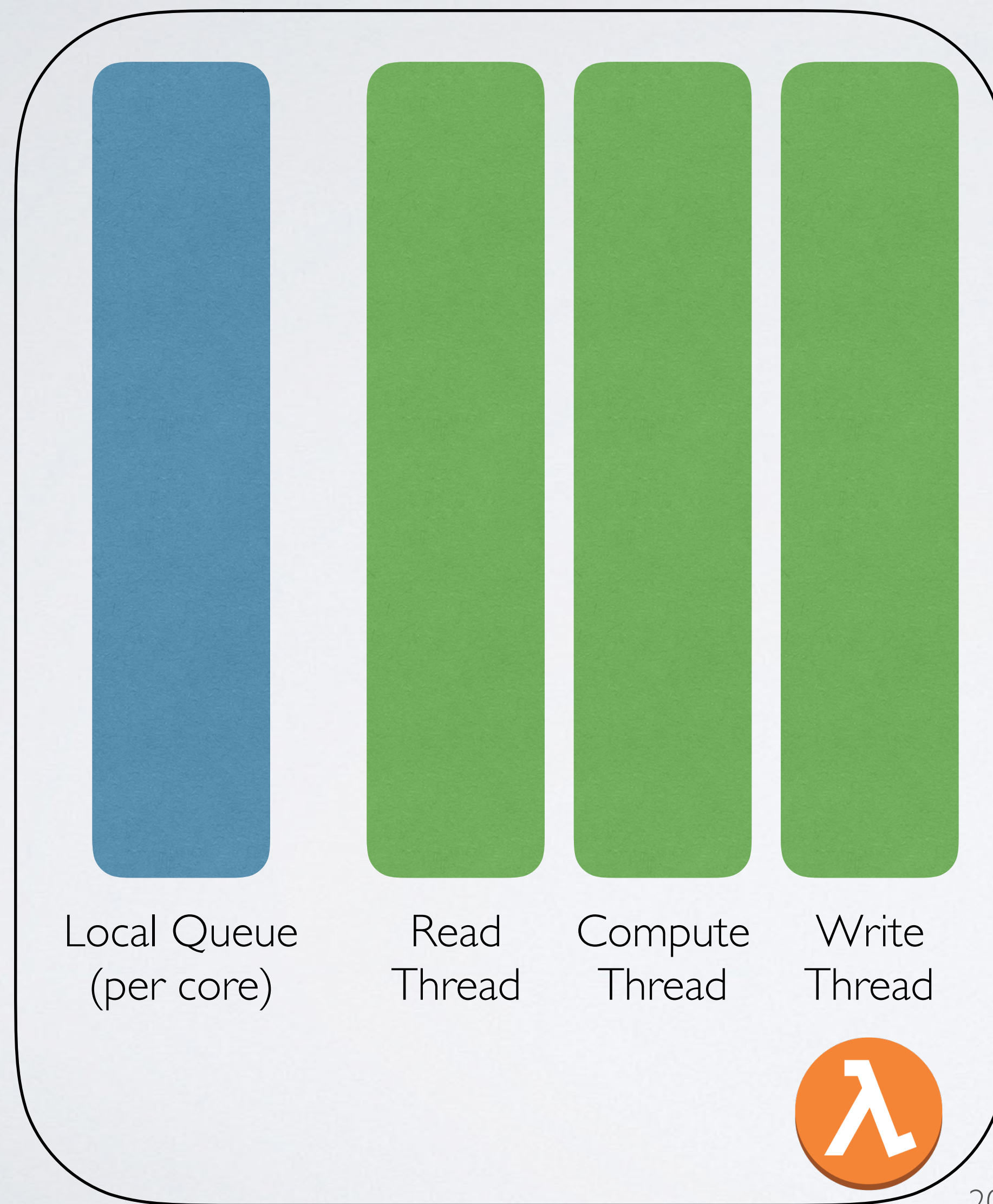
0

Instruction Queue



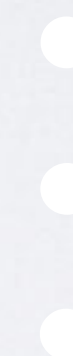
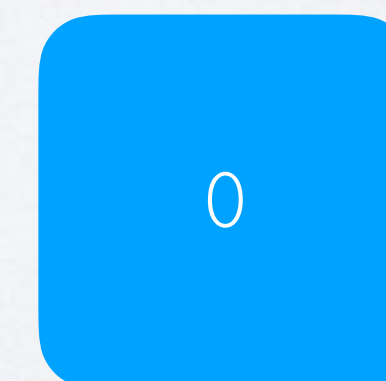


# EXECUTION

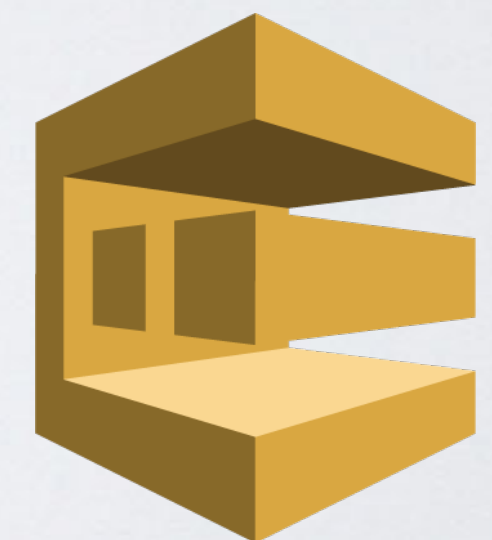


20

Time

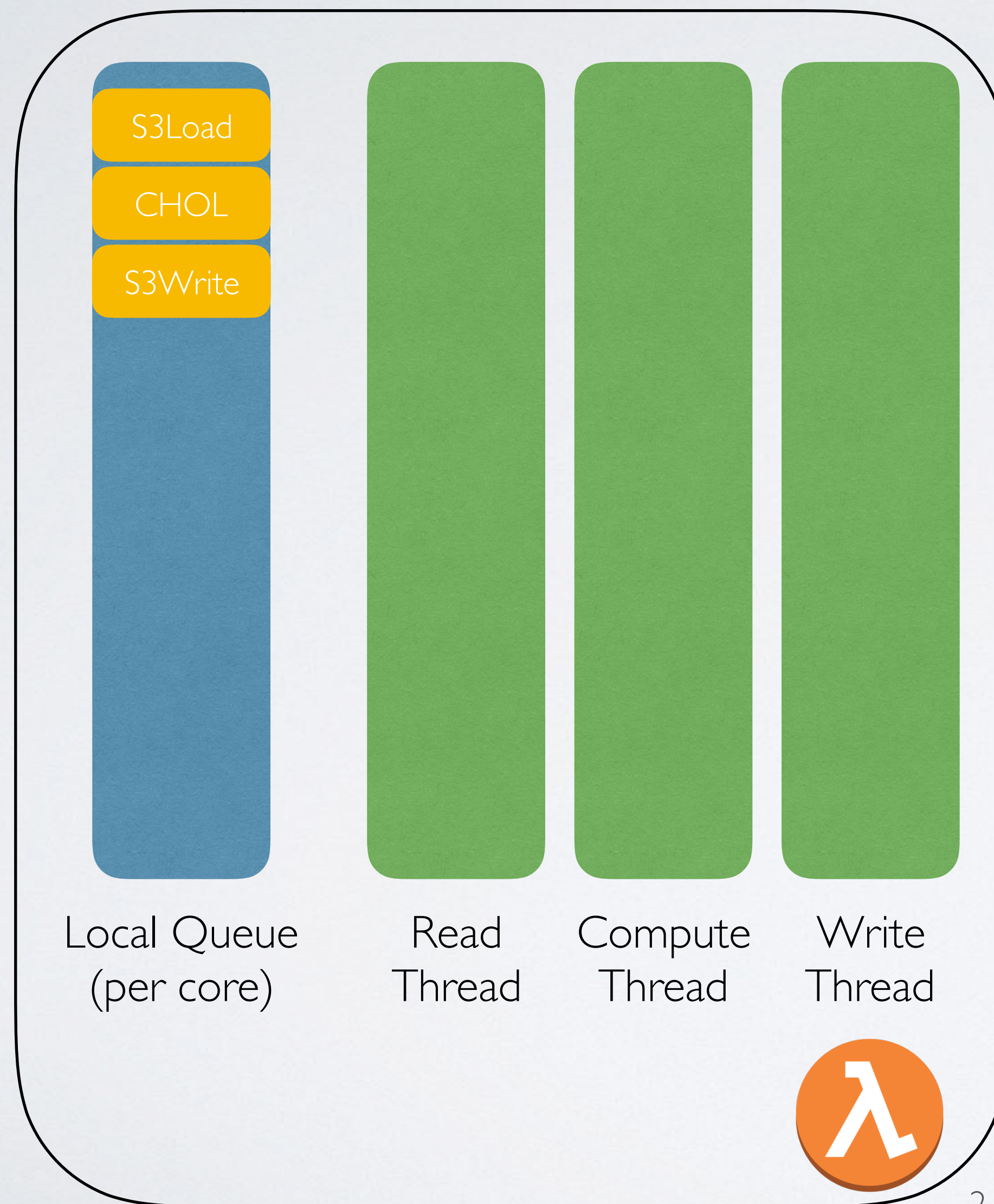


Instruction Queue





# EXECUTION

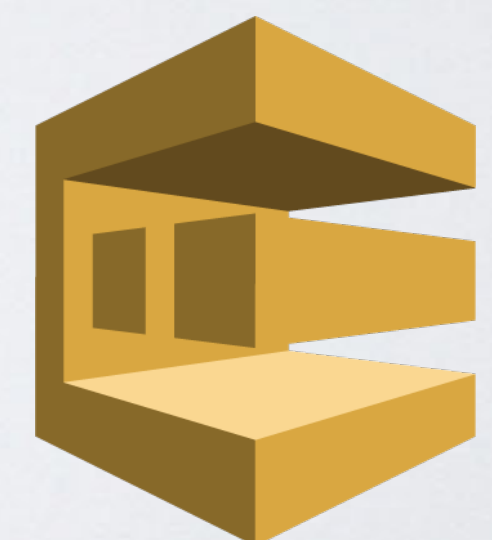


21

Time

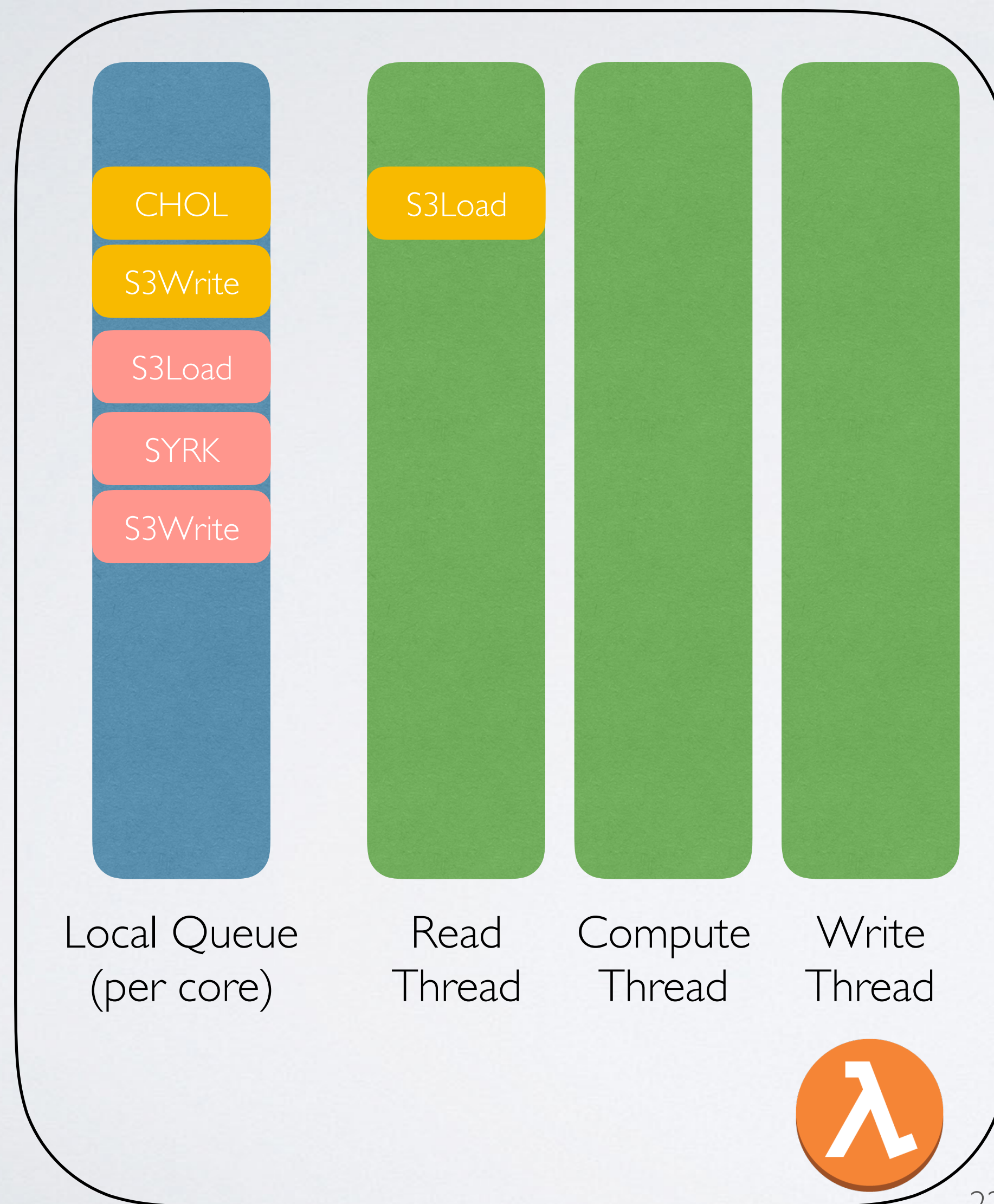


Instruction Queue





# EXECUTION

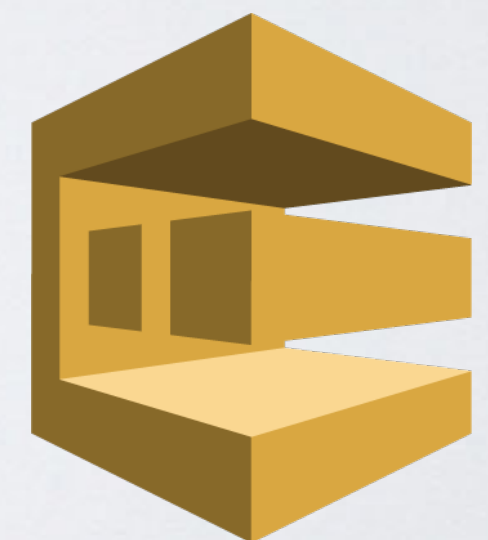


22

Time

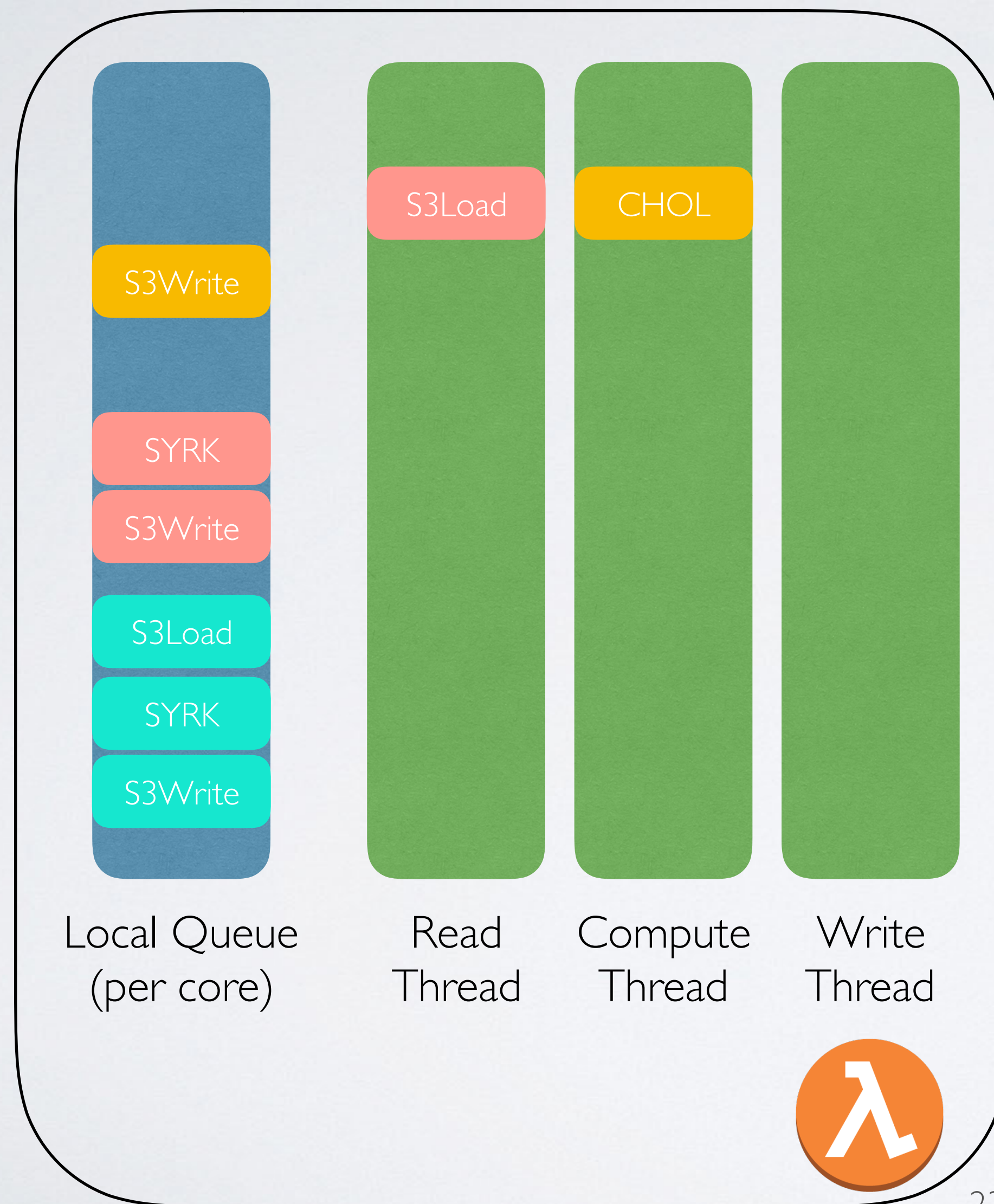
2

Instruction Queue





# EXECUTION

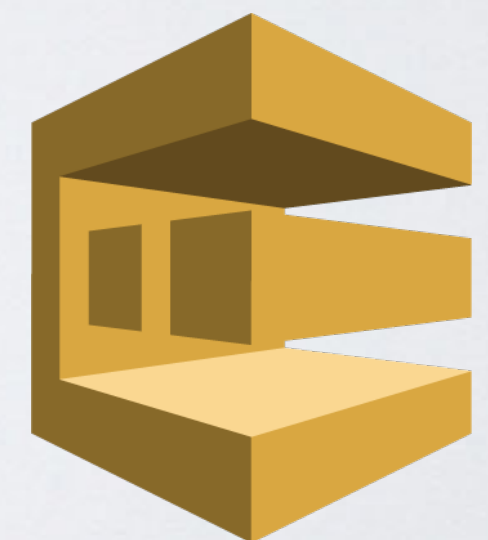


23

Time

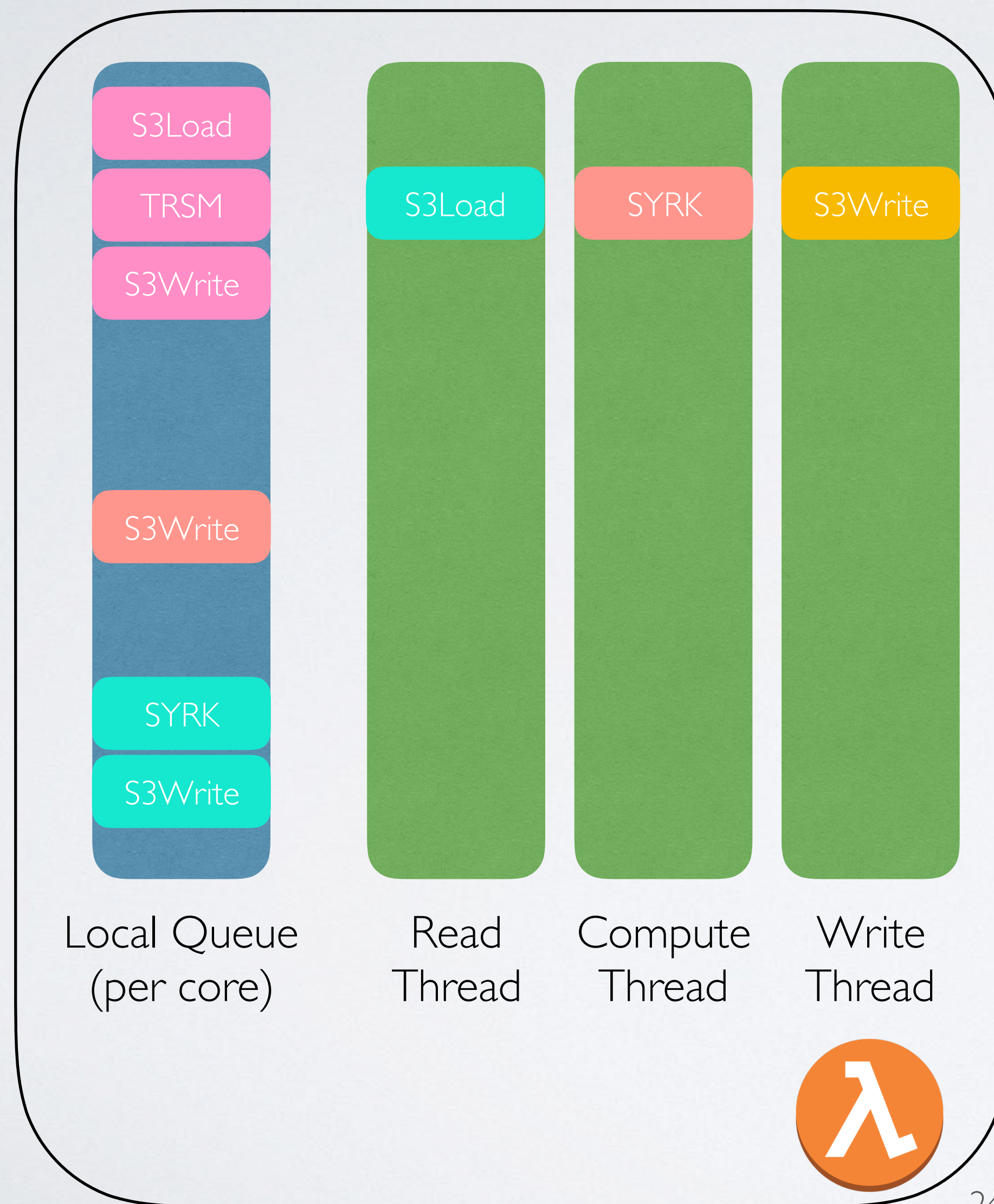
3

Instruction Queue





# EXECUTION

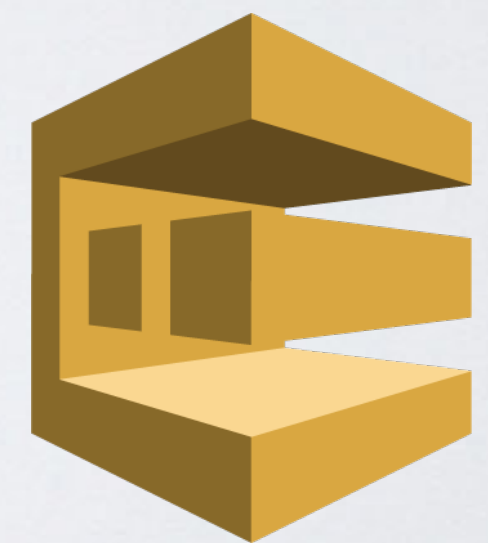


Full pipelining

Time

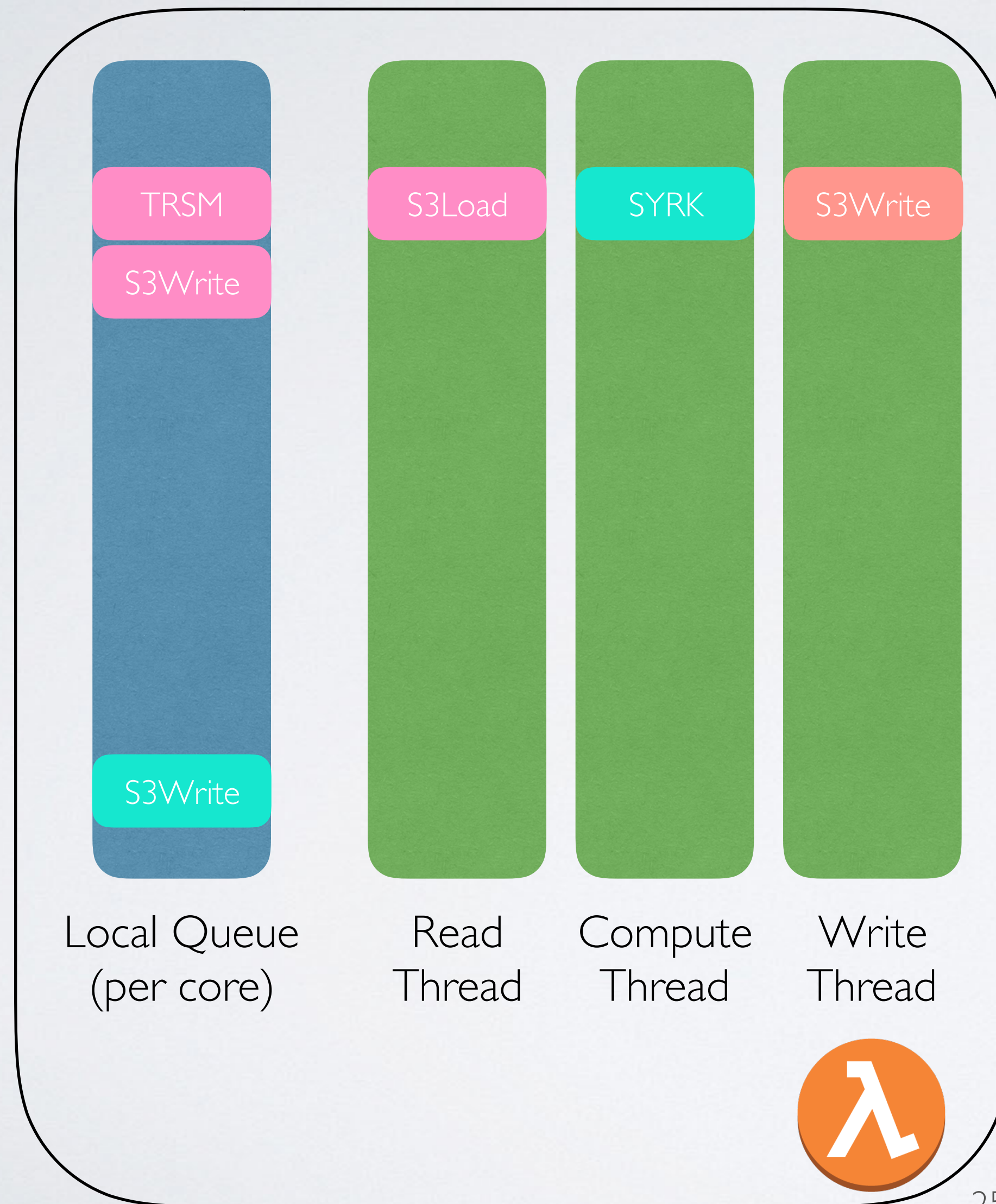
4

Instruction Queue

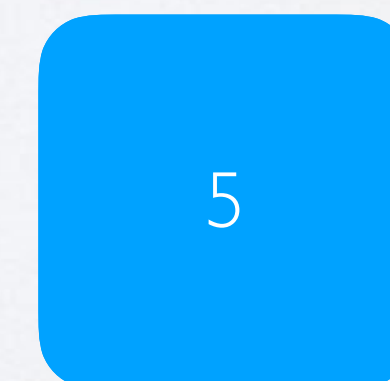




# EXECUTION



New Instructions Enqueued  
(based on task graph)



Time

Instruction Queue





# PERFORMANCE

Efficiency

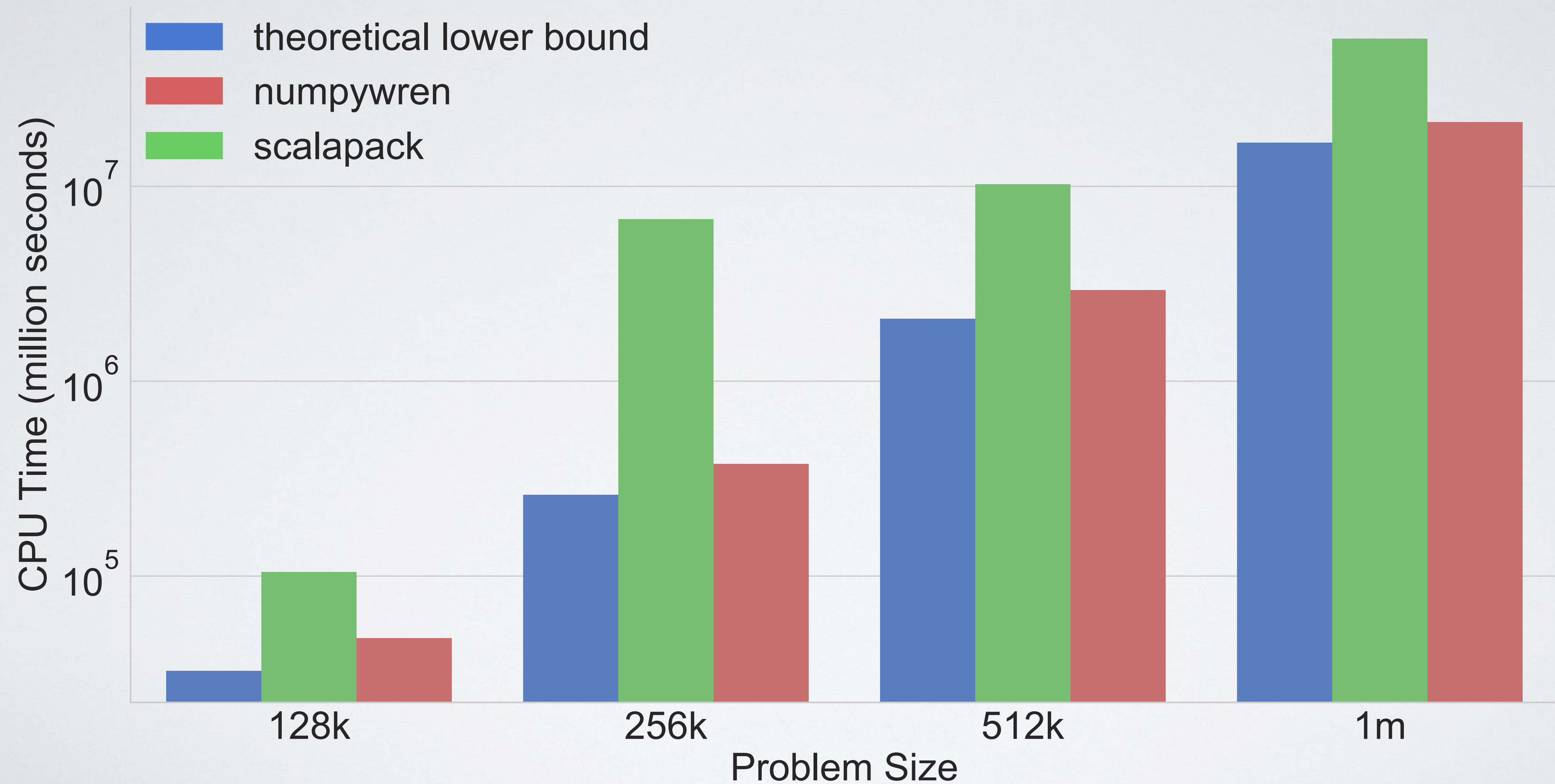
How efficiently did I use  
my resources

End to end  
runtime

How long did it take  
to get an answer

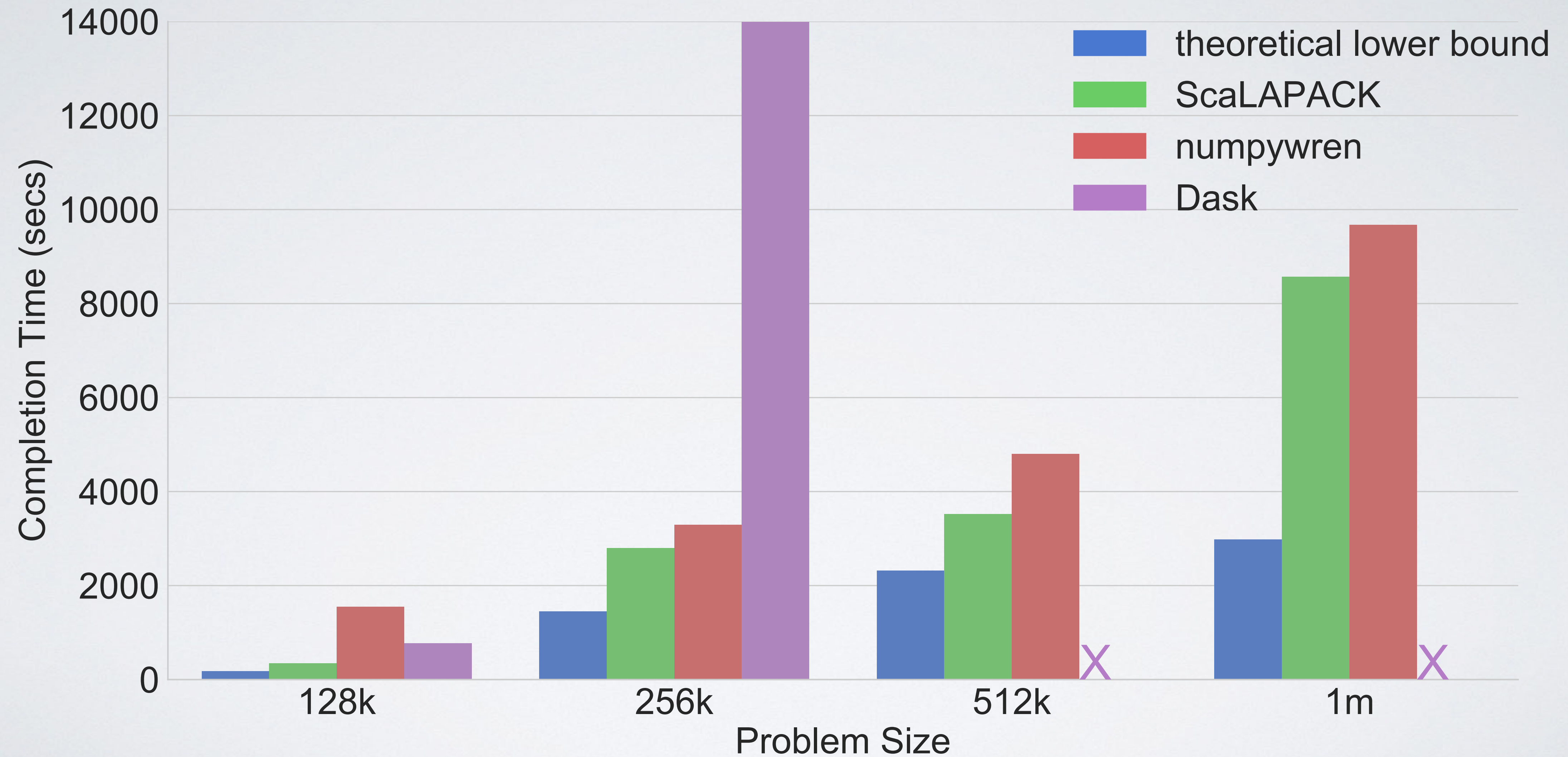


# TOTAL CORE SECONDS USED





# END TO END COMPLETION TIME



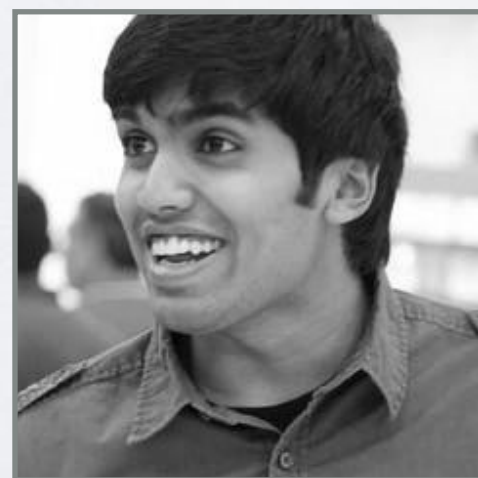




# NumPyWren

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@stochastician



Vaishaal Shankar



Karl Krauth



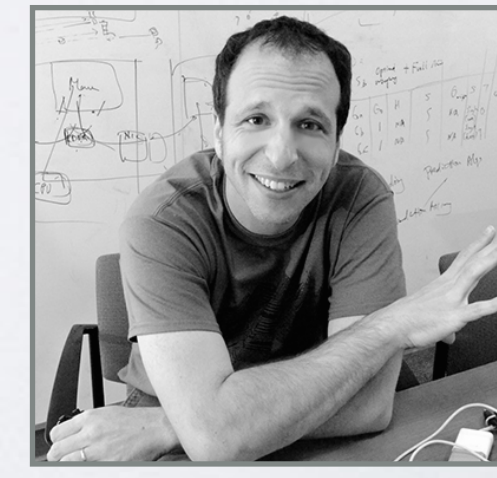
Qifan Pu



Shivaram  
Venkataraman



Ion  
Stoica



Ben  
Recht



Jonathan  
Ragan-Kelly



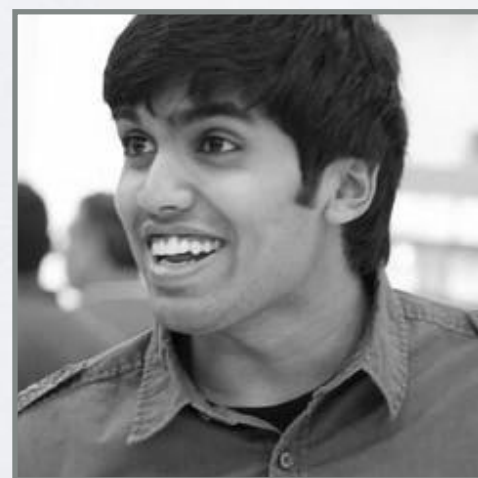


# NumPyWren

- Serverless linear algebra is possible, performant, elastic, and *easy*

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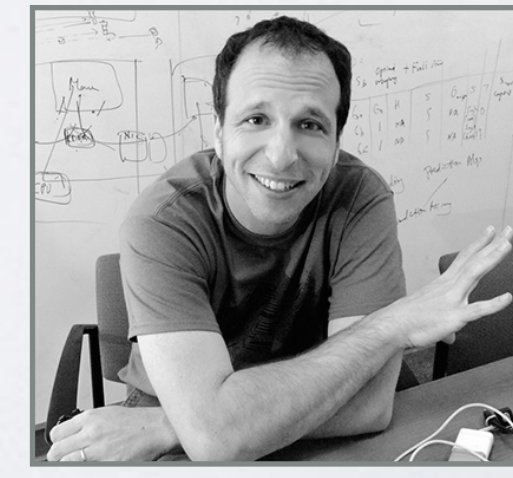
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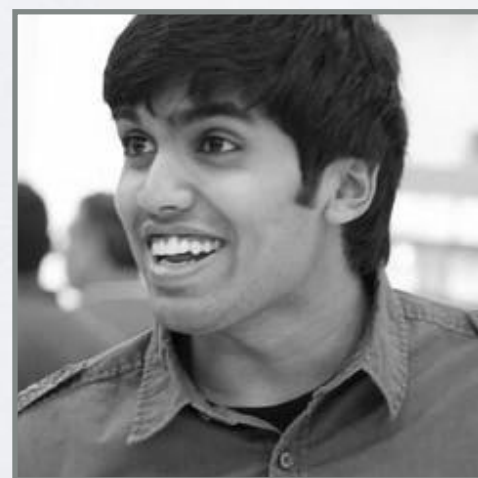


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- Serverless linear algebra is possible, performant, elastic, and *easy*
- Releasing code this month

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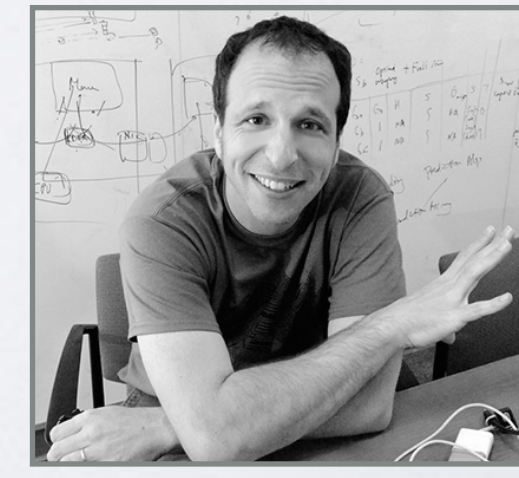
Qifan Pu



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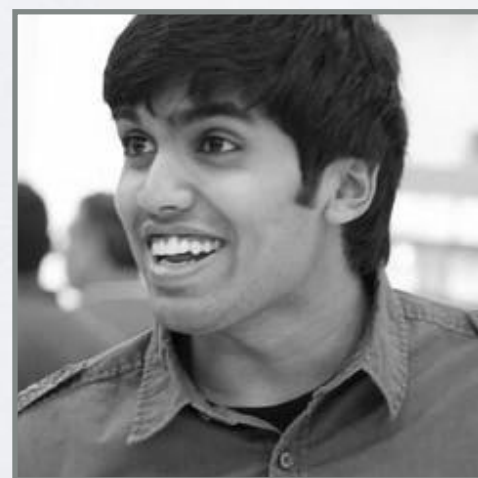


# NumPyWren

- Serverless linear algebra is possible, performant, elastic, and *easy*
- Releasing code this month
- Next steps: Op fusion, straggler mitigation, even higher-level interfaces

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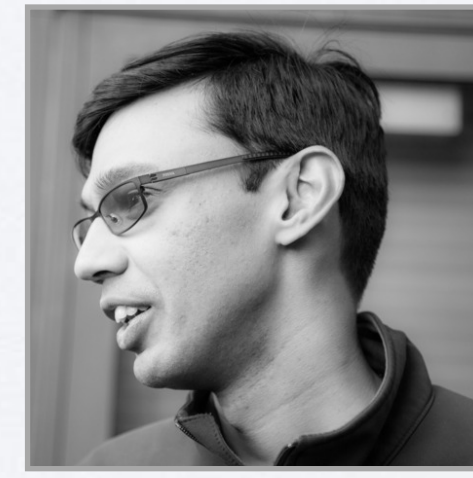
Vaishaal Shankar



Karl Krauth



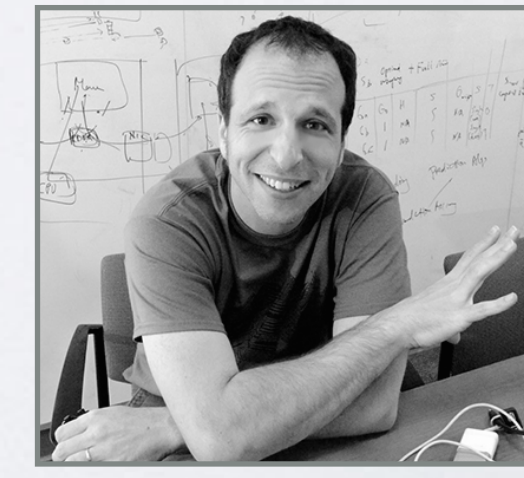
Qifan Pu



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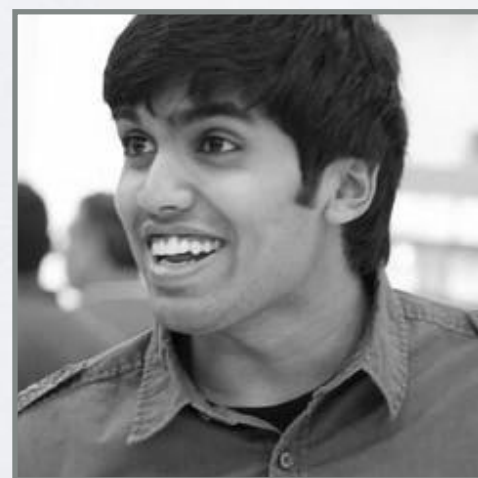


# NumPyWren

- Serverless linear algebra is possible, performant, elastic, and *easy*
- Releasing code this month
- Next steps: Op fusion, straggler mitigation, even higher-level interfaces
- Questions?

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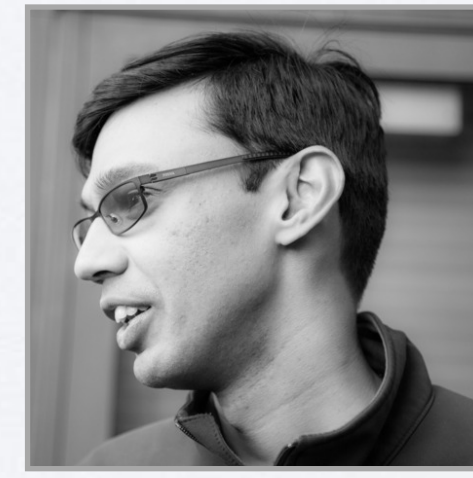
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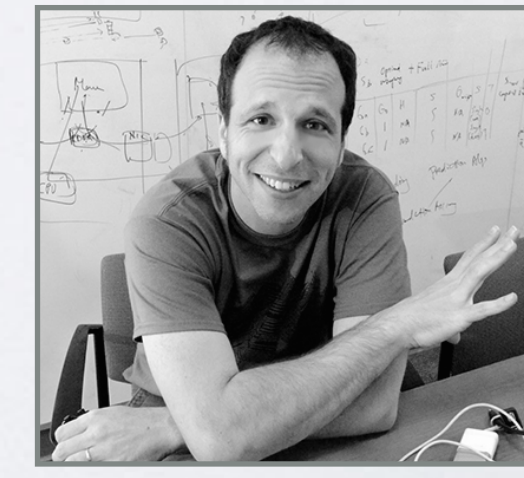
Qifan Pu



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Venkataraman



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Ben  
Recht



Jonathan  
Ragan-Kelly



# DISCUSSION SLIDE

- What additional services need to be truly elastic to make these sorts of applications possible?
- How much control do we want/need over queues, timing, latency, etc?
- What is the equilibrium price for serverless architectures?
- How can we expand this as a development platform for others