



cuSignal is built as a GPU accelerated version of the popular SciPy Signal library

Most of the coding has leveraged CuPy - GPU accelerated NumPy

In certain cases, we have implemented custom CUDA kernels using Numba - more on this (pros and cons!) later

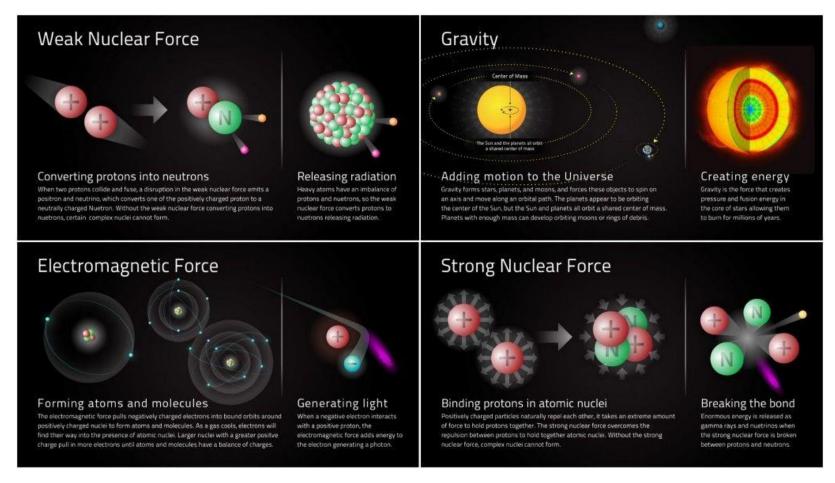
GitHub Repo:

https://github.com/rapidsai/cusignal



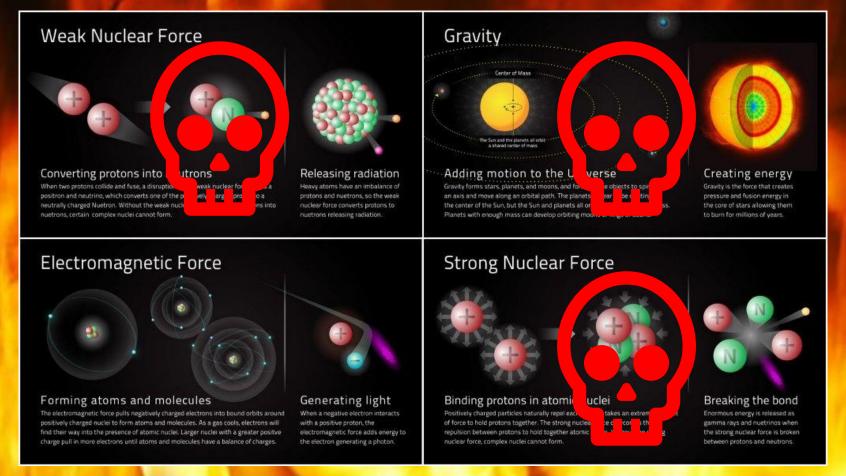


THE FOUR FUNDAMENTAL FORCES OF THE UNIVERSE





THE FOUR FUNDAMENTAL FORCES OF THE UNIVERSE

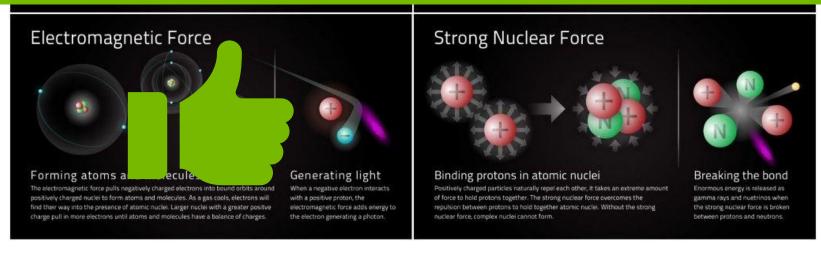




THE FOUR FUNDAMENTAL FORCES OF THE UNIVERSE



Remember everyone, of the four fundamental forces of the universe, only one is safe to manipulate at home! Grab an SDR, @gnuradio, and have fun!





A Mystery Frequency Disrupted Car Fobs in an Ohio City, and Now Residents Know Why



By Saturday afternoon, City Councilman Chris Glassburn announced that the mystery had been solved: The source of the problem was a homemade battery-operated device designed by a local resident to alert him if someone was upstairs when he was working in his basement. It did so by turning off a light.

"He has a fascination with electronics," Mr. Glassburn said, adding that the resident has special needs and would not be identified to protect his privacy.

The inventor and other residents of his home had no idea that the device was wreaking havoc on the neighborhood, he said, until Mr. Glassburn and a volunteer with expertise in radio frequencies knocked on the door.

"The way he designed it, it was persistently putting out a 315 megahertz signal," Mr. Glassburn said. That is the frequency many car fobs and garage door openers rely on.

UNITED

STATES

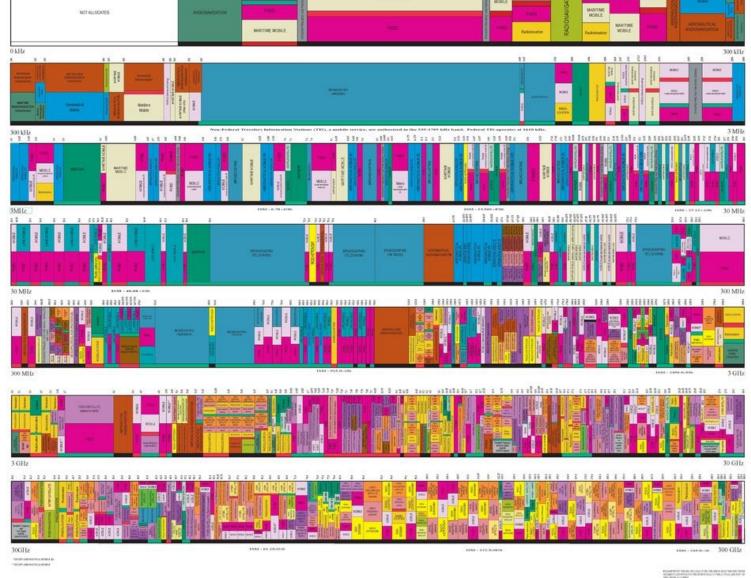
FREQUENCY

ALLOCATIONS

THE RADIO SPECTRUM



U.S. DEPARTMENT OF COMMERCE



MARITIME MODILE

UNITED

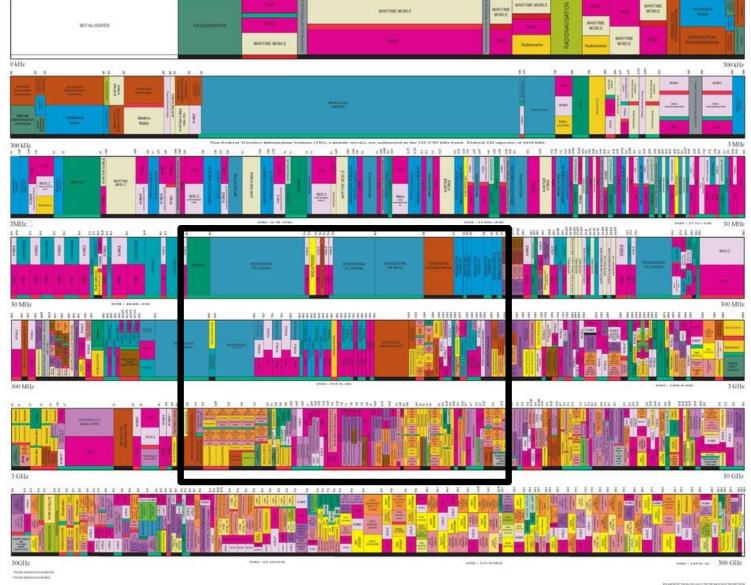
STATES

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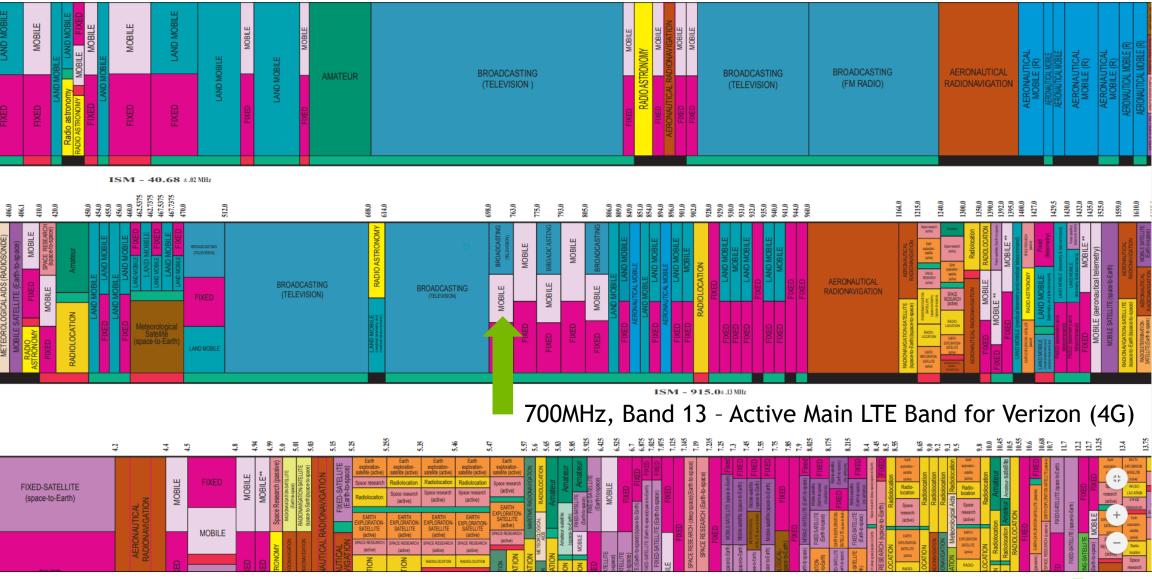
ALLOCATIONS

THE RADIO SPECTRUM





U.S. DEPARTMENT OF COMMERCE



TWO FUNDAMENTAL NEEDS



Fast filtering, FFTs, correlations, convolutions, resampling, etc to process increasingly larger bandwidths of signals at increasingly fast rates and do increasingly cool stuff we couldn't do before



Artificial Intelligence techniques applied to spectrum sensing, signal identification, spectrum collaboration, and anomaly detection

SIGNAL PROCESSING ON GPUS: A HISTORY

home

sample applications

GPU VSIPL

GPU VSIPL is an implementation of <u>Vector Signal Image Processing Library</u> that targets Graphics Processing Units (GPUs) supporting NVIDIA's CUDA platform. By leveraging processors capable of 900 GFLOP/s or more, your application may achieve considerable speedup without any specialized development for GPUs. Our <u>range-Doppler map</u> application achieved a **75x** speedup on the GPU simply by linking it with GPU VSIPL.

Distribution

GPU VSIPL is currently released as a binary-only static library with the restriction that the library not be redistributed. This should enable internal development and testing to see if GPU VSIPL meets your needs. If you wish to distribute applications developed with GPU VSIPL, please contact us to arrange a separate licensing agreement. Email gpu-vsipl@gtri.gatech.edu

For announcements on new updates to GPU VSIPL, and discussion about the software, please subscribe to the GPU VSIPL Mailing List.

Validation

All releases are verified with the VSIPL Core Lite Test Suite.

GPU VSIPL was presented to the <u>High Performance Embedded Computing Workshop 2008</u>. Read the <u>GPU VSIPL</u> <u>extended abstract</u> [PDF].







cuSPARSE

GPU-accelerated library for Fast Fourier Transforms

GPU-accelerated BLAS for sparse matrices



cuBLAS

GPU-accelerated standard BLAS library



cuSOLVER

Dense and sparse direct solvers for Computer Vision, CFD, Computational Chemistry, and Linear Optimization applications





Free and Open Source signal processing from Python (BSD 3 license)



CPU performance optimizations for various computationally intensive operations (e.g. linear filtering)

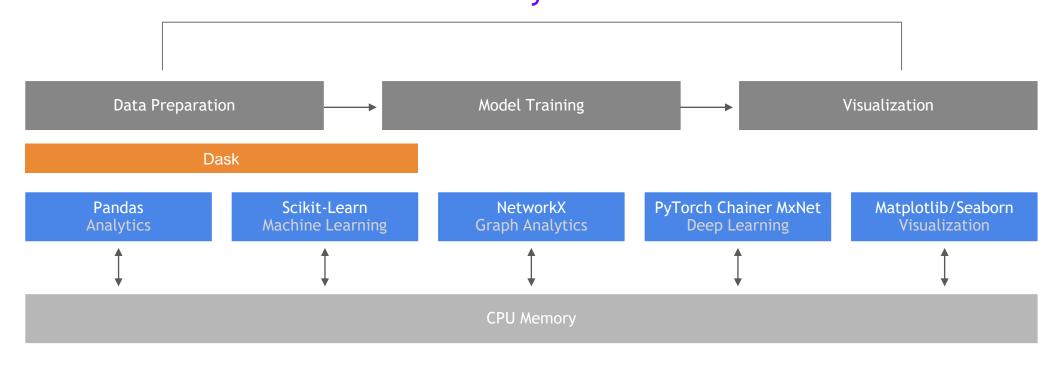


Extensive functionality: convolution, filtering and filter design, peak finding, spectral analysis among others

LET'S TALK ABOUT RAPIDS FOR A SECOND

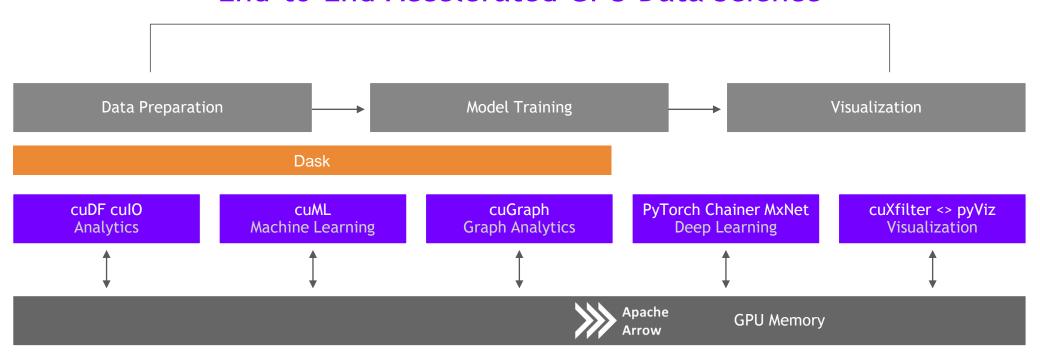


Open Source Data Science Ecosystem Familiar Python APIs



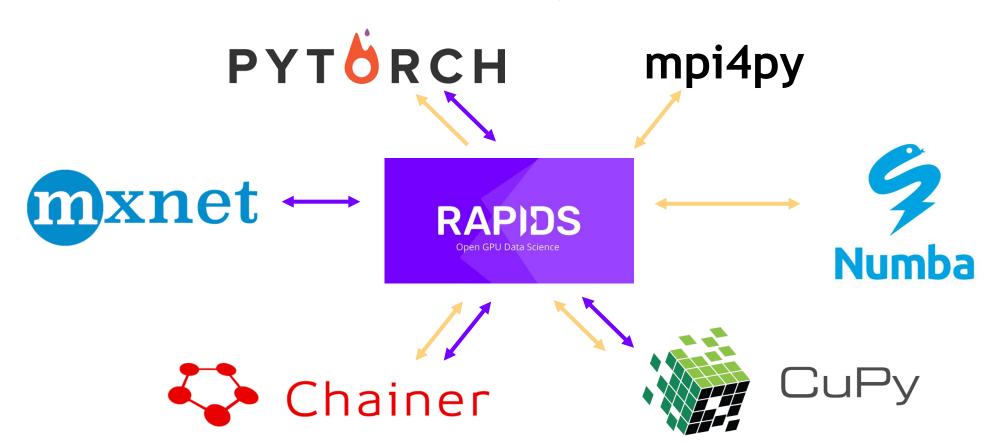
RAPIDS

End-to-End Accelerated GPU Data Science



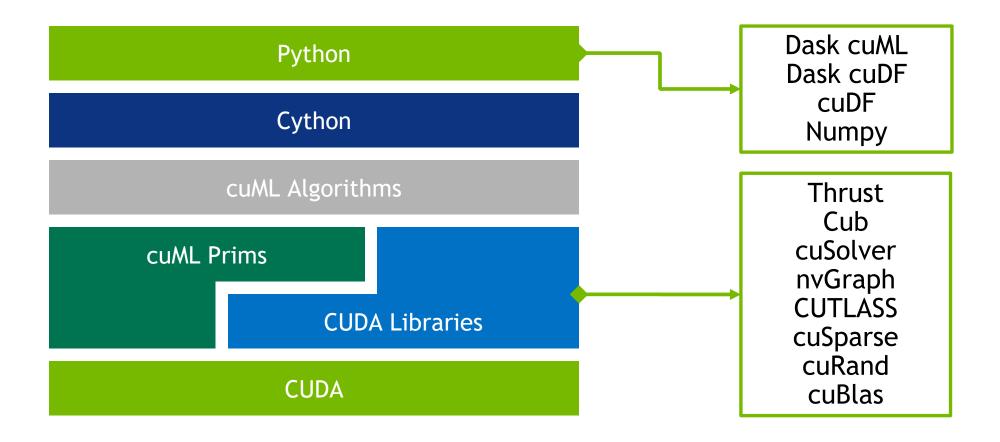
Interoperability for the Win

DLPack and __cuda_array_interface__

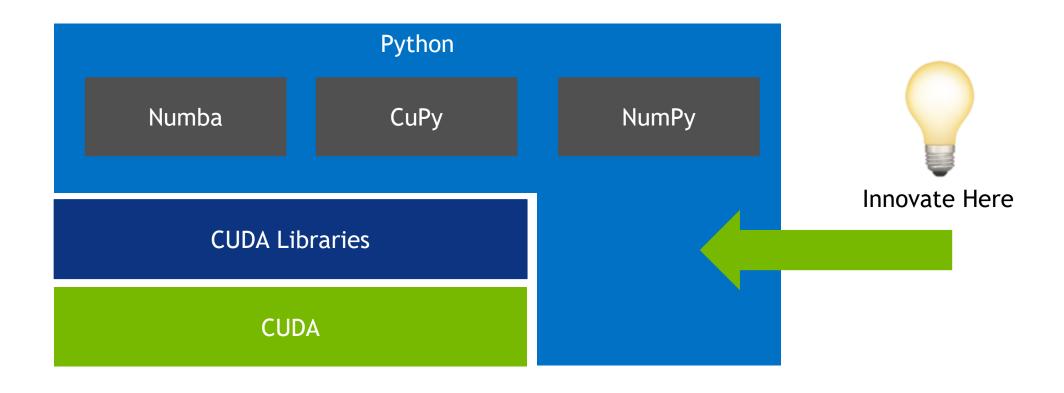




REFERENCE RAPIDS TECHNOLOGY STACK

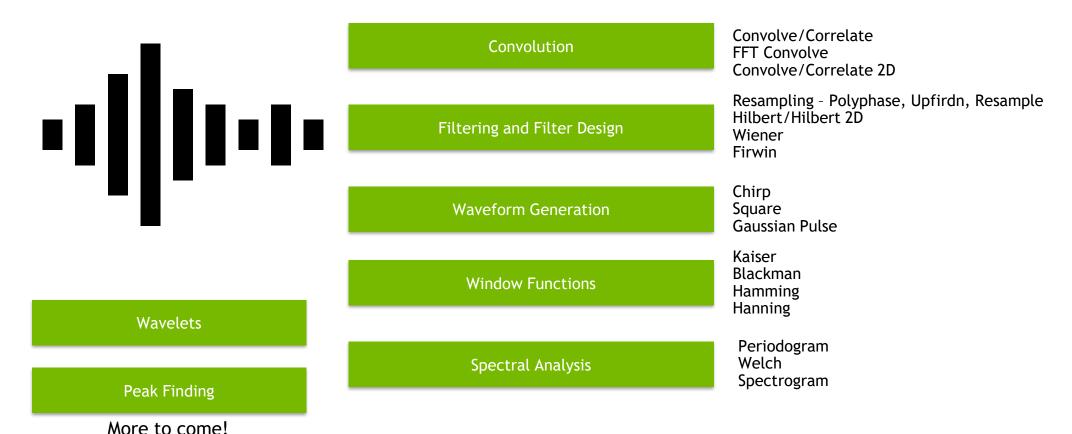


CUSIGNAL TECHNOLOGY STACK



ALGORITHMS

GPU-accelerated SciPy Signal



PERFORMANCE

As Always, YMMV. Benchmarked with ~1e8 sample signals on a P100 GPU using time around Python calls

Method	Scipy Signal (ms)	cuSignal (ms)	Speedup (xN)
fftconvolve	34173	450	76.0
correlate	20580	390	52.8
resample	18834	372	50.7
resample_poly	4182	291	14.3
welch	7015	270	25.9
spectrogram	4061	271	15.0
cwt	56035	628	89.2

Learn more about cuSignal functionality and performance by browsing the notebooks

SPEED OF LIGHT PERFORMANCE - P100

timeit (7 runs) rather than time. Benchmarked with ~1e8 sample signals on a P100 GPU

Method	Scipy Signal (ms)	cuSignal (ms)	Speedup (xN)
fftconvolve	33200	130.0	255.4
correlate	19900	72.6	274.1
resample	15100	70.2	215.1
resample_poly	4250	52.3	81.3
welch	6730	79.5	84.7
spectrogram	4120	37.7	109.3
cwt	56200	272	206.6

Learn more about cuSignal functionality and performance by browsing the notebooks

SPEED OF LIGHT PERFORMANCE - V100

timeit (7 runs) rather than time. Benchmarked with ~1e8 sample signals on a DGX Station

Method	Scipy Signal (ms)	cuSignal (ms)	Speedup (xN)
fftconvolve	28400	92.2	308.0
correlate	16800	48.4	347.1
resample	14700	51.1	287.7
resample_poly	3110	13.7	227.0
welch	4620	53.7	86.0
spectrogram	2520	28	90.0
cwt	46700	277	168.6

Learn more about cuSignal functionality and performance by browsing the notebooks

"Using the cuSignal library we were able to speed-up a long running signal processing task from ~14 hours to ~3 hours with minimal drop-in code replacements."



2019 SECAF Government Contractor of the Year, \$7.5-15M Revenue Category

DIVING DEEPER



Much of the cuSignal codebase has been written by simply swapping out NumPy functionality for CuPy and fixing errors as they appear



resample_poly is different, however, and includes a custom Numba CUDA kernel implementing upfirdn



Not all memory is created equal, and it doesn't always originate on the GPII

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A NumPy-Compatible Matrix Library Accelerated by CUDA



Free and open source software developed under the Chainer project and Preferred Networks (MIT License)



Includes CUDA libraries: cuBLAS, cuDNN, cuRand, cuSolver, cuSparse, cuFFT, and NCCL



Typically a drop-in replacement for NumPy



Ability to write custom kernel for additional performance, requiring a bit of C++

HILBERT TRANSFORM: NUMPY (CUPY

```
hilbert cpu.py ×
                                                                  hilbert apu.py
C: > Users > adamt > Desktop > 🌵 hilbert_cpu.py > ...
                                                                  C: > Users > adamt > Desktop > 🍖 hilbert_gpu.py > ...
      from scipy import fft as sp fft
                                                                         from cupy.scipy import fftpack
      from numpy import asarray, zeros
                                                                         from cupy import asarray, zeros
      def hilbert(x, N=None, axis=-1):
                                                                         def hilbert(x, N=None, axis=-1):
          x = asarray(x)
                                                                             x = asarray(x)
          if iscomplexobj(x):
                                                                             if iscomplexobj(x):
               raise ValueError("x must be real.")
                                                                                 raise ValueError("x must be real.")
                                                                             if N is None:
          if N is None:
              N = x.shape[axis]
                                                                                 N = x.shape[axis]
          if N <= 0:
                                                                             if N <= 0:
              raise ValueError("N must be positive.")
                                                                                 raise ValueError("N must be positive.")
          Xf = sp fft.fft(x, N, axis=axis)
                                                                             Xf = fftpack.fft(x, N, axis=axis)
          h = zeros(N)
                                                                             h = zeros(N)
          if N % 2 == 0:
                                                                             if N % 2 == 0:
              h[0] = h[N // 2] = 1
                                                                                 h[0] = h[N // 2] = 1
              h[1:N // 2] = 2
                                                                                 h[1:N // 2] = 2
           else:
                                                                              else:
               h[0] = 1
                                                                                 h[0] = 1
               h[1:(N + 1) // 2] = 2
                                                                                 h[1:(N + 1) // 2] = 2
           if x.ndim > 1:
                                                                              if x.ndim > 1:
               ind = [newaxis] * x.ndim
                                                                                  ind = [newaxis] * x.ndim
               ind[axis] = slice(None)
                                                                                  ind[axis] = slice(None)
               h = h[tuple(ind)]
                                                                                  h = h[tuple(ind)]
           x = sp fft.ifft(Xf * h, axis=axis)
                                                                              x = fftpack.ifft(Xf * h, axis=axis)
 27
           return x
                                                                              return x
```

DIVING DEEPER



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Not all memory is created equal, and it doesn't always originate on the GPU



JIT Compiler for Python with LLVM

- Write Python function
 - Use C/Fortran style for loops
 - Large subset of Python language
 - Mostly for numeric data
- Wrap it in @numba.jit
 - Compiles to native code with LLVM
 - JIT compiles on first use with new type signatures
- Runs at C/Fortran speeds

See also: Cython, Pythran, pybind, f2py

```
def sum(x):
  total = 0
  for i in range(x.shape[0]):
    total += x[i]
  return total
```

```
>>> x = numpy.arange(10_000_000)
>>> %time sum(x)
1.34 s ± 8.17 ms
```



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import numba

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```
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>>> %time sum(x)
55 ms
```



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```

```
>>> x = numpy.arange(10_000_000)
>>> %time sum(x)
55 ms # mostly compile time
```



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```

```
>>> x = numpy.arange(10_000_000)
>>> %time sum(x)
5.09 ms ± 110 µs # subsequent runs
```



JIT Compiler for Python with LLVM

- Write Python function
 - Use C/Fortran style for loops
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 - Mostly for numeric data
- Wrap it in @numba.jit
 - Compiles to native code with LLVM
 - JIT compiles on first use with new type signatures
- Runs at C/Fortran speeds
- Supports
 - Normal numeric code
 - Dynamic data structures
 - Recursion
 - CPU Parallelism (thanks Intel!)
 - CUDA, AMD ROCm, ARM

```
• • • •
```

```
import numba
```

```
@numba.jit
def sum(x):
  total = 0
  for i in range(x.shape[0]):
    total += x[i]
  return total
```

```
>>> x = numpy.arange(10_000_000)
>>> %time sum(x)
5.09 ms ± 110 µs
```

COMBINE NUMBA WITH CUPY

Write custom CUDA code from Python

Stencil computations on CPU

COMBINE NUMBA WITH CUPY

Write custom CUDA code from Python

Stencil computations on GPU

Using the numba.cuda module I'm able to get about a 200x increase with a modest increase in code complexity.

```
In [4]: import cupy, math

x_gpu = cupy.ones((10000, 10000), dtype='int8')
out_gpu = cupy.zeros((10000, 10000), dtype='int8')

# I copied the four lines below from the Numba docs
threadsperblock = (16, 16)
blockspergrid_x = math.ceil(x_gpu.shape[0] / threadsperblock[0])
blockspergrid_y = math.ceil(x_gpu.shape[1] / threadsperblock[1])
blockspergrid = (blockspergrid_x, blockspergrid_y)
%timeit smooth_gpu[blockspergrid, threadsperblock](x_gpu, out_gpu)
```

2.87 ms \pm 90.8 μ s per loop (mean \pm std. dev. of 7 runs, 1000 loops each)

Note: the GPU solution here cheats a bit because it pre-allocates the output array



CUSTOM NUMBA KERNELS FOR 🥠 IN CUSIGNAL

upfirdn

correlate2d

convolve2d

lombscargle

...and more on the way (*lfilter* of particular interest)

DIVING DEEPER



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resample_poly is different, however, and includes a custom Numba CUDA kernel implementing upfirdn



Not all memory is created equal, and it doesn't always originate on the GPU

Scipy Signal (CPU)

```
import numpy as np
from scipy import signal

start = 0
stop = 10
num_samps = int(1e8)
resample_up = 2
resample_down = 3

cx = np.linspace(start, stop, num_samps, endpoint=False)
cy = np.cos(-cx**2/6.0)

cf = signal.resample_poly(cy, resample_up, resample_down, window=('kaiser', 0.5))
```

This code executes on 2x Xeon E5-2600 in 2.36 sec.

cuSignal with Data Generated on the GPU with CuPy

```
import cupy as cp
import cusignal

start = 0
stop = 10
num_samps = int(1e8)
resample_up = 2
resample_down = 3

gx = cp.linspace(start, stop, num_samps, endpoint=False)
gy = cp.cos(-cx**2/6.0)

gf = cusignal.resample_poly(gy, resample_up, resample_down, window=('kaiser', 0.5))
```

This code executes on an NVIDIA P100 in 258 ms.

cuSignal with Data Generated on the CPU and Copied to GPU [AVOID THIS FOR ONLINE SIGNAL PROCESSING]

```
import cupy as cp
import numpy as np
import cusignal

start = 0
stop = 10
num_samps = int(1e8)
resample_up = 2
resample_down = 3

# Generate Data on CPU
cx = np.linspace(start, stop, num_samps, endpoint=False)
cy = np.cos(-cx**2/6.0)

gf = cusignal.resample_poly(cp.asarray(cy), resample_up, resample_down, window=('kaiser', 0.5))
```

This code executes on an NVIDIA P100 in 728 ms.

cuSignal with Data Generated on the CPU with Mapped, Pinned (zero-copy) Memory

```
import cupy as cp
import numpy as np
import cusignal
start = 0
stop = 10
num samps = int(1e8)
resample up = 2
resample down = 3
# Generate Data on CPU
cx = np.linspace(start, stop, num samps, endpoint=False)
cy = np.cos(-cx**2/6.0)
# Create shared memory between CPU and GPU and load with CPU signal (cy)
gpu signal = cusignal.get shared mem(num samps, dtype=np.complex128)
gpu signal[:] = cy
gf = cusignal.resample poly(gpu signal, resample up, resample down, window=('kaiser', 0.5))
```

This code executes on an NVIDIA P100 in 154 ms.

WHAT'S GOING ON HERE?



Software Defined Radios (SDR) often transfer a "small" number of samples from the local buffer to host to avoid dropped packets



Frequent, small data copies will cripple GPU performance; the GPU will be underutilized, and we'll be handcuffed by CPU controlled data transfers from SDR to CPU to GPU



We are making use of pinned and mapped memory (zero-copy) from Numba to provide a dedicated memory space usable by both the CPU and GPU, reducing the data copy overhead

- _arraytools.get_shared_mem mapped, pinned memory, similar to np.zeros
- _arraytools.get_shared_array mapped, pinned memory loaded with given data of a given type

FFT BENCHMARKING

N = 32768 complex128 samples

FFT speed with NumPy: 0.734 ms

FFT speed with CuPy and asarray call (CPU->GPU movement): 210* ms

FFT speed with CuPy and memory already on GPU with CuPy: 0.397 ms

FFT speed with mapped array and Numba (create array and load data): 0.792 ms

FFT speed if context came in as mapped (just load data in zero-copy space): 0.454 ms



We want to create some mapped, pinned memory space of a given size and load data here.



^{*} includes FFT plan creation that is ultimately cached; in an online signal processing application, you can do this before you start executing streaming FFTs. More details here



MARRIAGE OF DEEP LEARNING AND RF DATA

SIGNAL IDENTIFICATION

Learn features specific to a desired emitter

Fits into many existing RF dataflows

Success in high noise, high interference environments

ANOMALY DETECTION

Facilitates in discovery

Early warning system for defense and commercial applications

Enforce FCC regulations

SCHEDULING

Automatic recognition of free communication channels

Provide a basis for effective signal transmission or reception

MOVE SEAMLESSLY FROM CUSIGNAL TO PYTOR CH

```
[12]: import numpy as np
     import cupy as cp
     from numba import cuda
[13]: N = 2**18
[14]: def get shared mem(shape, dtype=np.float32, strides=None, order='C', stream=0, portable=False, wc=True):
          return cuda.mapped array(shape, dtype=dtype, strides=strides, order=order, stream=stream, portable=portable, wc=wc)
[15]: # Allocate known memory size before processing. This is accessible to the CPU or GPU
     shared sig = get shared mem(N, dtype=np.complex128)
     print('CPU Pointer: ', shared sig. array interface ['data'])
     print('GPU Pointer: ', shared sig. cuda array interface ['data'])
     CPU Pointer: (140400685744128, False)
     GPU Pointer: (140400685744128, False)
[16]: %%time
     shared sig[:] = np.random.rand(N) + 1j*np.random.rand(N)
     CPU times: user 11.5 ms, sys: 2.91 ms, total: 14.4 ms
      Wall time: 12.6 ms
```

MOVE SEAMLESSLY FROM CUSIGNAL TO PYTOR CH

sig value can be called by a CPU function or GPU one. Here's we'll take the mean via both NumPy and CuPy, comparing performance

```
[17]: %%time
    cpu_fft = np.abs(np.fft.fft(shared_sig))
    CPU times: user 18.8 ms, sys: 4.68 ms, total: 23.5 ms
Wall time: 21.4 ms

[18]: %%time
    gpu_fft = cp.abs(cp.fft.fft(cp.asarray(shared_sig)))
    CPU times: user 2.63 ms, sys: 8.66 ms, total: 11.3 ms
Wall time: 9.86 ms

[19]: # Prove cp.asarray() just gives cupy context - same pointer is used
    shared_sig.__cuda_array_interface__['data']
    cp.asarray(shared_sig).__cuda_array_interface__['data']
[191: (140400685744128, False)
```

MOVE SEAMLESSLY FROM CUSIGNAL TO PYTOR CH

Move sig to PyTorch via DLPack



As of PyTorch 1.2, <u>__cuda_array_interface__</u> is officially supported, and one no longer has to move data to PyTorch via DLPack

END-TO-END EXAMPLE Predict the Number of Carriers in a Signal

Generate 2000 signals that are each 2^15 samples in length; each signal has between 1 and 5 carriers spaced at one of 10 different center frequencies

Use polyphase resampler to upsample by 2

Run periodogram with flattop filter over each signal

Use a simple multi-layer linear neural network to train and predict the number of carriers in an arbitrary signal



WHAT'S NEXT FOR CUSIGNAL?



Integrate GPU CI/CD and add Conda packaging



Add test scripts to ensure integrity of cuSignal functionality, especially compared with SciPy Signal



Please help profile performance, optimize the code, and add new features!



Further SDR integration via SoapySDR, pyrtlsdr, etc



Examine GPU acceleration of common RF recording specifications (SigMF, MIDAS Blue/Platinum, Vita 49)

ACKNOWLEDGEMENTS

SciPy Signal Core Development Team, Particularly Travis Oliphant

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Ryan Crawford - Expedition Technology - API/Performance Feedback

Deepwave Digital - API/Performance Feedback, Online Signal Processing

John Murray - Fusion Data Science

Jeff Shultz - CACI

LPS/BAH

