Applications And Enabling Technology For Nynet Upstate Corridor

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APPLICATIONS AND ENABLING TECHNOLOGY FOR NYNET UPSTATE CORRIDOR

( Final Report)

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Abstract

Current advances in telecommunication and computing will have significant impact on the proliferation of high performance computing and communication (HPCC) applications. With these emerging technologies, it is feasible to run parallel and distributed applications across a high speed wide area network which was not possible a few years ago; the high latency and low bandwidth were the main bottlenecks for the wide area network-based computing. This has lead to the deployment of several high speed networks across the country (eg. NYNET).

In this report, we describe some of the HPCC applications and our experiences and lessons learned from running them over the NYNET testbed. NYNET is one of the first wide area networks to use commercially available ATM switches and first to have an aggressive research plan to develop a wide range of large scale HPCC applications. NYNET testbed covers all the New York State and part of Massachusetts State and provides an interconnection between leading educational institutions, government laboratories and industrial labs.

The main objectives of this project were to develop and demonstrate HPCC applications and evaluate current HPCC enabling technologies. We show the benefits that can be achieved from applying HPCC technologies to implement applications encountered in military (eg. multi-target tracker), industry (eg. financial modeling), scientific applications (eg. Electromagnetic scattering) and health care. Furthermore, we benchmark and evaluate several parallel and distributed platforms and software tools for developing such HPCC applications on NYNET.
1 Introduction

The 1980s spawned a revolution in the world of computing, a move away from central mainframe-based computing to distributed networks of workstations. Today workstation servers are fast achieving the levels of CPU performance, memory capacity, and I/O bandwidth once available only in mainframes, at a cost orders of magnitude below that of a mainframe. Workstations are being used to solve computationally intensive problems in science and engineering that once belonged exclusively to the domain of supercomputers. The 1990s will be the decade of high performance distributed computing where application programs run transparently on a collection of computers that range from supercomputers or massively parallel computers down to high performance desktop or laptop computers. Such a collection of computers and supporting software environment is called a high performance distributed system (HPDS). A HPDS gives the perception of using a single, integrated computing system where users can uniformly access and name local or remote resources, and run processes from anywhere in the system, without being aware of which computers their processes are running on.

The main objectives of this project were to develop and demonstrate HPCC applications and evaluate current HPCC technologies that can transform NYNET into a HPDS. NYNET (see Figure 1) is an ATM wide area network that covers all New York State and part of Massachusetts State. NYNET provides interconnection between many of the New York State’s leading educational institutions (Syracuse, Cornell, Columbia, SUNY Stonybrook, Polytechnic Institute of New York), government labs (Rome Laboratory, Brookhaven National Labs), industrial labs (NYNEX, GTE etc) and several medical institutions in New York State. Most of the wide area portion of the NYNET operates at speed OC 48 (2.4 Giga bits per second) while each site is connected with two OC 3 links (155 Million bits per second). We develop and port several large scale applications (Financial Modeling, Multi-Target Tracker, Electromagnetic Applications etc) over NYNET and evaluate their performance.

The organization of this report is as follows. In Section 2, we describe the applications which we developed and discuss their performance over NYNET. In section 3, we evaluate the current enabling technology for developing such large scale HPCC applications. Section 4 describes some of the demonstrations given by NPAC and Rome Laboratory researchers involved in this project. Finally, we summarize the report and conclude with a discussion on future research activities on the NYNET.
2 NYNET High Performance Computation and Communication (HPCC) Applications

2.1 Multi Target Tracker

In a previous project sponsored by Rome Labs, we modified the implementation of the tracker so that it can be easily ported using existing parallel and distributed software tools. However in this project, we develop different parallel implementations of the tracker which are suitable for NYNET and evaluate their performance on NYNET.

The tracker demonstrates the multi target tracking capabilities that is required by a Battle Management Command Control and Communication System. It uses an extended 3 stage Kalman filtering formalism which is the primary “tool” used to provide and sort realistic data. This filtering formalism is general and can be used in problems related to pattern recognition, signal and image processing. The 3 stage filter model has helped the development of a concurrent version of the tracker [1].

The multi target tracker, is designed to provide an estimation of launch vehicle parameters for individual targets/misssiles in multi-target scenarios. The system deals with a mass raid scenario and is designed to process situations with varying number of targets and launch sites. The tracker receives input from the Environment Generator and Synthesizer module in terms of sensor scans and target information. The multiple target tracking system has two geostationary sensors which scan specific launch sites for missiles or targets launched from the surface of earth. The launch sites are specified in terms of latitudes and longitudes. The data from these two geostationary sensors are fed to two focal plane tracking (FPT) modules (2 dimensional tracking) at 5 second intervals. The focal plane tracking modules process this data using kinematic filtering algorithms and track pruning and prediction algorithms. The output of this module is an initial prediction of trajectories of launched missiles. This data is then fed to a three dimensional tracking system which uses the data from the two focal plane tracking modules to prune duplicate tracks (if any), extend existing tracks, prune bad tracks and initiate new tracks. The output of the system is a list of target trajectories.

2.1.1 Concurrent Multi Target Tracking (CMTT)

The Multi target tracker was initially developed at California Institute of Technology under Caltech concurrent Computation Project [1]. It was implemented using the CUBIX programming model for embedded architecture (hypercube) viz. Mark III and CrOS III primitives. The CUBIX model is a hostless programming model where there is only one program called
a ‘node’ program which executes on every processor in the hypercube.

We modified the implementation of the tracker so it can be easily ported using existing parallel/distributed computing tools (EXPRESS, PVM, p4) on different platforms. To achieve this objective we developed a uniform structure of the multi target tracker [2]. We also developed an efficient implementation of CMTT algorithm. In what follows, we discuss two parallel implementations of the CMTT system. In the first one, the sensors data are processed sequentially (CMTT-SSDP) while in the second one the sensors data are processed in parallel (CMTT-PSDP). Each scan of MTT begins with an existing track file and new set of sensor report. Existing tracks are extended using sensor reports which satisfy the gating criterion [1] of track-split processor.

The concurrency in multi target tracking is achieved by using data parallelism. The data of the global track file, which has the details of processed data obtained from two geostationary sensors, is partitioned among the nodes involved in the CMTT. So, each node executes the same code, but using different data segments of the global track file. Every node has access to full sensor reports file at every scan, and it performs the sequential multi target tracking algorithm on its subset of the global track file.

The most time consuming step in CMTT-SSDP is the redistribution of global track file (step 2.1.3) and it is critical to achieve efficient concurrent implementation. Redistribution must be done such that all tracks ending at a given datum must be assigned to the same node in the next scan. This will reduce the number of duplicate tracks. Because of the irregular transfer of tracks between nodes during redistribution, the transfer of tracks among nodes is done using the CrystalRuter communication algorithm. It is an algorithm to redistribute the track file among all nodes involved in the parallel computation in $\log_2 N$ steps (where N is number of processors).

**Concurrent MTT with parallel sensor data processing (CMTT-PSDP)** Figure 2 highlights the main tasks performed by Concurrent MTT with sequential sensor data processing (CMTT-SSPD) algorithm. Figure 2 also shows the modified version of this algorithm. In CMTT-SSPD algorithm, the Do loop (for sensor 1 and sensor 2) in step 2.a is performed sequentially i.e. first we do 2D tracking for sensor 1 and then perform 2D tracking for sensor 2. In this implementation redistribution of track file (step 2.1.3 in Algorithm CMTT-SSDP) is done between all the nodes in the cube, for both sensor 1 and sensor 2. The performance of CMTT can be improved by overlapping communication and execution. In this case the 2D tracking of the two sensors data is performed concurrently. As a result of processing the sensor data in parallel, the redistribution is done only between half of the nodes working on same sensor data. This reduces the redistribution time considerably. However the 3D tracking
is done on all nodes/processors.

In Algorithm CMTT-PSDP, after concurrent 2D tracking of both sensors, they must communicate the results with each other before 3D tracking can be initiated. After 2D tracking each node in same subcube has completed track and report file for the sensor data assigned to this subcube. Hence, instead of one processor sending results to every node, the communication occurs only between corresponding nodes in both subcubes. This allows to overlap the communication between nodes and thus reduces its overhead. This exchange of results constitute the extra overhead due to our new approach. But this extra overhead is insignificant when compared to the performance gained from overlapping the communication during track file redistribution.

After communicating the results, we reinitialize the cube environment to form one cube. The 3D tracking proceeds as in Algorithm CMTT-SSDP. We did not attempt to improve the performance of the 3D tracking because its execution time can be ignored when compared to the 2D execution time of the CMTT algorithm.

---

**Algorithm CMTT-SSDP**

1. Initialization  
   /* Initialize the parameters of sensors */

2. **For** I= 1,NO\_SCAN **Do**
   
   (a) **For** J= 1,NO\_SENSORS **Do**
   
   2.1 2D Focal Plane tracking
   
   2.1.1 Compute focal plain data for sensor J.
   
   2.1.2 Extend existing tracks
   
   2.1.3 Track Redistribution
   
   2.1.4 Compute Focal Plane report
   
   2.1.5 Initiate new tracks
   
   (b) 3D tracking (Combine results from both sensors)

3. print results

---

**Algorithm CMTT-PSDP**

1. Initialization

2. **For** I= 1,NO\_SCAN **Do**
   
   2.1 Partition processors into NO\_SENSORS subcubes

   2.2 2D Tracking
   
   If processor ID mod NO\_SENSORS = J perform 2D tracking for sensor data J
   
   /* similar to Algorithm CMTT-SSDP step 2.1 */

   2.3. Exchange the 2D results between processor working on different sensors

   2.4. Initialize the cube of N processors

   2.5. Perform 3D tracking as in Algorithm CMTT-SSDP step 2.2

3. print results

---

Figure 2: Algorithm CMTT-SSDP and CMTT-PSDP
2.1.2 Performance Results

In this section, we benchmark the implementation of the CMTT using different parallel/distributed tools. The main objective of this experimentation is to understand the issues related to porting compute intensive applications (with more than 32,000 lines of code) on parallel and distributed systems. Furthermore, we do need to determine the ideal problem size and type of platform (parallel or distributed computing environment). We benchmark the CMTT system on two classes of computing environments: Distributed Computing Environment (SUN, IBM RS6000, IBM-SP1) and Parallel Computing Environment (CM5, iPSC 860).

Benchmarking CMTT on Cluster of Workstations  On a distributed computing environment, the performance of the CMTT has been improved by increasing the number of processors up to a certain threshold, after that the performance starts deteriorating. Table 1 shows the comparisons of times taken on ATM (LAN), NYNET and Ethernet respectively for both CMTT-PSDP and CMTT-SSDP. We see that the performance of CMTT-SSDP on ATM cluster is better than that on Ethernet cluster. We don’t see any improvement in CMTT-PSDP (for 2-nodes) because there is only nominal communication involved in the two node implementation. From Table 1 and Figure 3 we see that execution time deteriorates after two nodes and four nodes for CMTT-SSDP and CMTT-PSDP algorithms, respectively. It is clear from these figures that CMTT-PSDP performs much better than CMTT-SSDP because of reducing the communication time associated with redistribution of the track file.

In terms of platforms, IBM-SP1 outperformed other distributed computing environments (SUN SPARC, IBM RS6000 and heterogeneous environment of SUN SPARC and IBM RS6000). For example, CMTT-PSDP implemented using PVM took 23.16 seconds on IBM-SP1 with four processors, whereas it took 65.56 seconds on four SUN SPARC workstations, 60.10 seconds on four IBM RS6000 workstations and 63.51 seconds on heterogeneous environment of two SUN SPARC and two IBM RS6000 workstations. Furthermore, the PVM implementations outperformed other tools. However, for a small number of processors (say 2), the difference between tools is insignificant, while it is large for four or more processors.

Benchmarking CMTT on Parallel Computers  When we implemented the CMTT system on parallel computers, we obtained consistent results with those of distributed computing environment; CMTT-PSDP version outperforms CMTT-SSDP version. Also the execution time reduces up to four nodes in CMTT-SSDP version and up to eight nodes in CMTT-PSDP version. Thus, parallel computing environment works fine for larger number of processors.

---

1Configuration of IBM-SP1 uses dedicated Ethernet for interprocessor communication.
Table 1: CMTT performance on SUN IPCs

<table>
<thead>
<tr>
<th># of Nodes</th>
<th>CMTT-PSDP</th>
<th></th>
<th>CMTT-SSDP</th>
<th></th>
</tr>
</thead>
<tbody>
<tr>
<td></td>
<td>ATM(LAN)</td>
<td>NYNET</td>
<td>Ethernet</td>
<td>ATM(LAN)</td>
</tr>
<tr>
<td>1</td>
<td>180.75</td>
<td>180.75</td>
<td>180.75</td>
<td>179.56</td>
</tr>
<tr>
<td>2</td>
<td>107.50</td>
<td>107.56</td>
<td>108.39</td>
<td>140.67</td>
</tr>
<tr>
<td>4</td>
<td>75.34</td>
<td>91.38</td>
<td></td>
<td>162.67</td>
</tr>
</tbody>
</table>

Figure 3: Performance Result of CMTT on IBM-SP1 implemented with p4 and PVM
because the communication latency is less than that of Ethernet. For example, CMTT-PSDP version using EXPRESS took 34.41 seconds on eight processors of iPSC 860, whereas CMTT-PSDP version using PVM took 37.57 seconds on eight processors of IBM-SP1. When we compare the performance of the tracker on iPSC 860 and CM5, we found that iPSC 860 implementation using EXPRESS performs better than CM5 using PVM.

2.2 Financial Modeling Application

2.2.1 Introduction and Problem description

Financial modeling represents a promising industry application of high performance computing. In previous work, parallel stock option pricing models were developed for the Connection Machine-5 and DECmpp-12000 [5] [7], and later were ported on an IBM SP1 and a DEC Alpha cluster. These parallel models run approximately two orders of magnitude faster than sequential models on high-speed workstations. To further develop this application, a portable, workstation based, interactive visualization environment was developed for a heterogeneous computing environment. Application Visualization System (AVS) was used to integrate massively parallel processing, workstation based visualization, an interactive system control, and distributed I/O modules.

Using a stock option price modeling application as a case study, we demonstrate a simple, effective and modular approach to coupling network-based concurrent modules into an interactive remote visualization environment. Two prototype simulation on-demand systems are developed, in which parallel option pricing models locally implemented on two system configurations (two meta machines): one with two MPP machines, a 32-node CM5 and a 8K-node DECmpp-12000 [6]; another with two distributed systems, an Ethernet-based IBM SP1 and a FDDI based network connecting a cluster of workstations [8], are coupled with an interactive graphical user interface over the NYNET ATM-based wide area network.

Stock option pricing models are used to calculate a price for an option contract based on a set of market variables, (e.g. exercise price, risk-free rate, time to maturity) and a set of model parameters. Model price estimates are highly sensitive to parameter values for volatility of stock price, variance of the volatility, and correlation between volatility and stock price. These model parameters are not directly observable, and must be estimated from market data. Using optimization techniques for model parameter estimation holds great promise for improving model accuracy.

We use a set of four option pricing models in this study. Simple models treat stock price volatility as a constant, and price only European (option exercised only at maturity of con-
tract) options. More sophisticated models incorporate stochastic volatility processes, and price American contracts (option exercised at any time in life of contract) [3] [4]. These models are computationally intensive and have significant communication requirements. The four pricing models are: BS – the Black-Scholes constant volatility, European model; AMC – the American binomial, constant volatility model; EUS – the European binomial, stochastic volatility model; and AMS – the American binomial, stochastic volatility model. Detailed descriptions about these four models can be found in [3] [4] [5].

Analytic models are useful tools in the financial market, but require expert interpretation. To further evaluate and optimize pricing models to run in a parallel computing environment, we combine high performance computing modules for real-time pricing with real-time visualization of model results and market conditions, and a graphical user interface allowing expert interaction with pricing models. We envision a market expert using such a system to start and stop a set of models, adjust model parameters, and call optimization routines according to dynamically changing market conditions.

2.2.2 System Configuration and Integration

Two prototype systems for this application are developed and experimented on the NYNET. One focused on a meta computer consisting of two MPP machines, and the other on distributed workstation clusters.

**Configuration 1 — NYNET + CM-5 + DECmpp-12000 + Workstations** Figure 4 is the system configuration of the first prototype interactive simulation-on-demand system for the option price modeling application, using an AVS/PVM framework proposed in [8] and utilizing the network infrastructure and distributed computing facility at NPAC.

The AVS kernel runs on a SUN10 workstation which acts both as an AVS server to coordinate data-flow and top-level concurrent control among remote modules, and as a network gateway which links the NPAC in-house host machines locally networked by an Ethernet to the regional end-user through the NYNET. The ATM-based link is built around two Fore switches that operate at 155 Mbps (OC3c) while the wide area network portion of the network operates at OC48(2400 Mbps) speed.

Our heterogeneous computing system for stock option pricing consists of four compute nodes, a home machine, and two file server machines. All workstations, including the front-ends of the DECmpp-12000 and CM-5, are connected by a 10MBit/second Ethernet based LAN.

The four option pricing models run on remote compute nodes: BS model on a DEC5000,
Figure 1: System Configuration for the Financial Modeling on CM-5 and DECmpp-12000
AMC model on a SUN4, EUS model on a CM-5 and AMS on a DECmpp-12000(SX). Each remote compute node has its own I/O capability. Our DECmpp-12000 is a massively parallel SIMD system with 8192 processors. Each RISC-like processor has a control processor, forty 32-bit registers, and 16 KBytes of RAM. All the processor elements are arranged in a rectangular two-dimensional grid and are tightly coupled with a DEC5000 front-end workstation. The theoretical peak performance is 650 Mflops DP. Our CM-5 is a parallel MIMD machine with 32 processing nodes. Each processing node consists of a SPARC processor for control, four proprietary vector units for numerical computation, and 32 MBytes of RAM. The control node of the CM-5 is a SUN4 workstation. The theoretical peak performance is 4 Gflops. Sequential compute nodes include a DEC5000 and a SUN4. The DEC5000 performs at 6.8 Mflops, and has 16 Mbytes memory. The SUN4 runs at 4.3 Mflops and has 32 Mbytes memory.

The user interface runs on a remote SUN4. This machine combines user runtime input (model parameters, network configuration) with historical market databases stored on disk, and broadcasts this data to remote compute nodes. System synchronization occurs with each broadcast.

An IBM RS/6000 is used as a file server for non-graphical output of model data. In this application, model prices calculated at remote compute nodes and corresponding market data are written to databases for later analysis.

In summary, the heterogeneous computing system illustrated in Figure 4 provides distributed computing, distributed memory, and distributed input/output for the stock option pricing application.

Our heterogeneous computing system integrates diverse functions—computation, visualization, and system control over a diverse set of hardware. We use a mix of programming languages on the remote compute nodes—Fortran77 on the DEC5000, C on the SUN4, CM-Fortran on the CM-5, and MPL (data parallel C) on the DECmpp-12000. AVS integrates visualization, networking functionality, and computation. At the operating system level, all remote modules are compiled and linked as stand-alone programs. Input and output ports are defined in modules by the programmer using specific library routines provided by AVS. Each module represents a process. Inputs and outputs between remote modules are implemented via socket connections.

There are two source of input data: historical market data read from disk files, and runtime input of model parameters by the user through a GUI. Output from all four models is rendered in a graphics window, displayed numerically in a shell window, and written to a database by the file server.

Figure 5 illustrates the GUI for managing user runtime input and output, and the system configuration. Runtime input includes user defined model parameters and system execution
styles. Outputs include 2-dimensional displays of model and market prices calculated by the compute nodes. The system configuration includes choice of pricing models, network configurations and interface layouts.

Pricing models are extremely sensitive to model parameters for implied volatility, variance of stock volatility and correlation between stock price and its volatility. These parameters may be read from data files (historical estimates), calculated just prior to running the pricing model (by optimization), or defined at run time (expert user).

**Configuration 2 — NYNET + IBM SP1 + DEC Alpha Farm + Workstations**

Figure 6 is the system configuration of the second prototype interactive simulation-on-demand system for the option price modeling application, using an AVS/PVM framework proposed in
and utilizing the network infrastructure and distributed computing facility at NPAC.

The AVS kernel runs on a SUN10 workstation which acts both as an AVS server to coordinate data-flow and top-level concurrent control among remote modules, and as a network gateway which links the NPAC in-house host machines locally networked by an Ethernet to the regional end-user through the NYNET.

The two parallel pricing models (EUS model and AMS model) are implemented in PVM and run respectively on a 8-node IBM SP1, networked by an Ethernet at the time of evaluation, and a 8-node DEC Alpha cluster inter-connected by a FDDI-based GIGAswitch. They are coupled under the proposed AVS environment with the other two sequential simple models (BS model and AMC model) running on a SUN4 and a DEC5000 workstation, respectively. The nodal processor of SP1 is IBM RISC/6000 processor running at 62.5 MHz and is one of the most powerful processors available. The DEC Alpha farm consists of 8 Alpha model 4000 workstations which are supported by a high performance networking backbone of a dedicated, switched FDDI segments. The GIGAswitch provides full FDDI bandwidth and low latency switching to every workstation in the farm.

While displayed on the end-user's home machine, a user interface actually runs on a remote SUN4 which combines user runtime input (model parameters, network configuration) with historical market databases stored on disk, and broadcasts this data to remote compute nodes. Top-level system synchronization occurs with each broadcast.

An IBM RS/6000 is used as a file server for non-graphical output of model data. In this application, model prices calculated at remote compute nodes and corresponding market data are written to databases for later analysis.

All models output are graphically displayed on the end-user’s home machine (a SUN10) in AVS graph viewers. Figure 5 gives the user interface showing the simulation control panel (left), model output windows (top) and the flow network (bottom).

\subsection{Performance Analysis}

The timings for one trade of the parallel option models on various models is given in the Table 2. Note:

- The timing data is measured when the level of binomial tree is 17.
- On MIMD machines, all the two models weakly depend on communication but solely depend on node performance of the parallel systems. But on SIMD machine, it also depends on communication. Different algorithms are used on MIMD (with explicit message passing paradigm) and on SIMD (with Fortran90 data parallel paradigm) systems.
Figure 6: System Configuration for the Financial Modeling on IBM SP1 and DEC Alpha.
Table 2: Timing for One Trade of the Parallel Option Pricing Models on Various Platforms

<table>
<thead>
<tr>
<th>Platform</th>
<th>Machine size</th>
<th>EUS  (sec.)</th>
<th>AMS  (sec.)</th>
<th>Speedup</th>
<th>EUS</th>
<th>AMS</th>
</tr>
</thead>
<tbody>
<tr>
<td>SUN10(seq.)</td>
<td>1</td>
<td>1.087</td>
<td>1.186</td>
<td></td>
<td></td>
<td></td>
</tr>
<tr>
<td>SUN4(seq.)</td>
<td>1</td>
<td>2.07</td>
<td>2.31</td>
<td></td>
<td></td>
<td></td>
</tr>
<tr>
<td>SUN IPC(seq.)</td>
<td>1</td>
<td>4.05</td>
<td>4.25</td>
<td></td>
<td></td>
<td></td>
</tr>
<tr>
<td>CM-5(with VU)</td>
<td>32</td>
<td></td>
<td>0.025</td>
<td></td>
<td></td>
<td></td>
</tr>
<tr>
<td>DECmpp-12000</td>
<td>8192</td>
<td>0.075</td>
<td>0.045</td>
<td></td>
<td></td>
<td></td>
</tr>
<tr>
<td>CM-2</td>
<td>8192</td>
<td></td>
<td>0.05</td>
<td></td>
<td></td>
<td></td>
</tr>
<tr>
<td>Alpha+Gigswitch (PVM3)</td>
<td>1</td>
<td>0.469</td>
<td>0.553</td>
<td>1</td>
<td>1</td>
<td></td>
</tr>
<tr>
<td></td>
<td>2</td>
<td>0.239</td>
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<td>1.98</td>
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</tr>
<tr>
<td></td>
<td>4</td>
<td>0.130</td>
<td>0.151</td>
<td>3.61</td>
<td>3.67</td>
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<tr>
<td></td>
<td>8</td>
<td>0.089</td>
<td>0.099</td>
<td>5.27</td>
<td>5.59</td>
<td></td>
</tr>
<tr>
<td>IBM-SP1+Ethernet (PVM3, EUI/IP)</td>
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<td>0.505</td>
<td>0.568</td>
<td>1</td>
<td>1</td>
<td></td>
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<tr>
<td></td>
<td>2</td>
<td>0.260</td>
<td>0.290</td>
<td>1.94</td>
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<tr>
<td></td>
<td>4</td>
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<td></td>
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<td>0.110</td>
<td>5.37</td>
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<tr>
<td>IBM-SP1+HPswitch (PVM3, EUI)</td>
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<td>0.0602</td>
<td>0.0663</td>
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</tr>
</tbody>
</table>

- EUS — EUropean Stochastic volatility binomial model;
- AMS — AMERICAN Stochastic volatility binomial model.

### 2.2.4 Conclusion

The financial modeling application implemented on NPAC supercomputer facility and experimented over the NYNET gives a promising application of simulation-on-demand on the information superhighway which combines the high-performance computing at a supercom-
puter center like NPAC with high-bandwidth wide area network like NYNET for high-speed remote access and distributed computing.

We are exploring new software framework in this area and plan to apply the integration technique described in this work to other NYNET applications. We plan to add on top of the AVS framework a network user interface, Mosaic, a distributed hypermedia software from NCSA, to support InfoVision simulation-on-demand projects over the NYNET. We believe that methodologies and tools for information integration will play a more and more important role with the adoption of HPCC technologies in industry.

2.3 Electromagnetic Scattering

2.3.1 Introduction and Problem description

Electromagnetic scattering (EMS) simulation is an important computationally intensive application within the field of electromagnetics. Advances in high performance computing and communication (HPCC) and data visualization environment (DVE) provide new opportunities to visualize real-time simulation problems such as EMS which require significant computational resources.

Scientific visualization has traditionally been carried out interactively on workstations, or in post-processing or batch on supercomputers. With advances in high performance computing systems and networking technologies, interactive visualization in a distributed environment becomes feasible. In a remote visualization environment, data, I/O, computation and user interaction are physically distributed through high-speed networking to achieve high performance and optimal use of various resources required by the application task. Seamless integration of high performance computing systems with graphics workstations and traditional scientific visualization is not only feasible, but will be a common practice with real-time application systems.

In this work, an integrated interactive visualization environment was created for an EMS simulation, coupling a graphical user interface (GUI) for runtime simulation parameters input and 3D rendering output on a graphical workstation, with computational modules running on a parallel supercomputer and two workstations. Application Visualization System (AVS) was used as integrating software to facilitate both networking and scientific data visualization. This interactive visualization environment can be run from remote and distributed users via the NYNET with sufficient network bandwidth to support run-time simulation and model parameters steering.

Electromagnetic scattering (EMS) is a widely encountered problem in electromagnetics, with
Figure 7: Profile of the electromagnetic scattering problem
important applications in industry such as microwave equipment, radar, antenna, aviation, and electromagnetic compatibility design. Figure 7 illustrates the EMS problem we are modeling. Above an infinite conductor plane, there is an incident EM field in free space. Two slots of equal width on the conducting plane, are interconnected to a microwave network behind the plane. The microwave network represents the load of waveguides, for example, a microwave receiver. The incident EM field penetrates the two slots which are filled with insulation materials such as air or oil. Connected by a microwave network, the EM fields in the two slots interact with each other, creating two equivalent magnetic current sources in the two slots. A new scattered EM field is then formed above the slots. We simulate this physical phenomena and calculate the strength of the scattered EM field under various physical circumstances. The presence of the two slots and the microwave load in this application requires simulation models with high performance computation and communication. Visualization is very important in helping scientists to understand this problem under various physical conditions.

In previous work, data parallel and message passing algorithms for this application were developed to run efficiently on massively parallel SIMD machines such as Connection Machine CM-2 and DECompp-12000, and MIMD machines such as the Connection Machine CM-5 and iPSC/860. The data parallel algorithms run approximately about 100 times faster than sequential versions on a high-speed workstation [9]. Parallel models on high performance systems provides a unique opportunity to interactively visualize the EMS simulation in real-time. This problem requires response time of the simulation cycle that are not possible on conventional hardware.

Figure 7 also shows physical parameters of the electromagnetic scattering problem.

2.3.2 System Configuration and Integration

Figure 8 illustrates the system configuration and module components distributed over the network connecting three high-end workstations and a supercomputer Connection Machine 5. The network is a 10 MBit/s Ethernet-based local network. Commercially available AVS software is used to provide sophisticated 3D data visualization and system control functionality required by the simulation. We use AVS to facilitate high level networking and data transfer among visualization and computational modules on different machines in the system.

AVS provides a data-channel abstraction that transparently handles type-conversion and module connectivities. This software system is optimized for data movement by using techniques such as shared memory message passing among modules on the same machine. Message passing occurs at a high level of data abstraction in AVS. This approach helps to make optimal use of both the high performance computing resources and the rendering capabilities
Table 1: Timings of calculations and communications (in second)

<table>
<thead>
<tr>
<th>Module name</th>
<th>Calculation time</th>
<th>Communication time with 'Input-interface-IBM'</th>
<th>Communication time with 'EM-all-CM5'</th>
<th>Communication time with 'EM-3D-IBM'</th>
</tr>
</thead>
<tbody>
<tr>
<td>EM-1-SUN</td>
<td>0.1 (Sun)</td>
<td>0.02</td>
<td>0.045</td>
<td></td>
</tr>
<tr>
<td>EM-2-SUN</td>
<td>0.6 (Sun)</td>
<td>0.02</td>
<td>0.5</td>
<td></td>
</tr>
<tr>
<td>EM-3-CM5</td>
<td>1.8 (CM5)</td>
<td>1260 (Sun)</td>
<td>0.02</td>
<td>0.0</td>
</tr>
<tr>
<td>EM-all-CM5</td>
<td>2.1 (CM5)</td>
<td>120 (Sun)</td>
<td>0.5</td>
<td></td>
</tr>
</tbody>
</table>

A V S Rendering Modules
SUN Sparc 2 (remote) running computing modules for calculating equivalent admittance.
SUN Sparc 1+ (remote) running control processor (CP) of the CM5 system.
Connection Machine 5 (CM5) running computation/communication intensive modules for calculating \([Y_a] , [H_0^2], [M], \) a linear solver.

Local network (Ethernet) matrix \([Y_b]\) of micro-wave network for \([V], [H]\) control data or user runtime input.

Running AVS kernel & system modules:
• Displaying GUI input
• Executing user graphical output
• Supervising data flows in runtime input and send to the input interface
• Displaying GUI output in geometry viewers
AVS flow network interface, gathering model results.

SUN10 (remote) running AVS kernel.
SUN10 (home machine) running mouse input.
ATM switch Sonet (OC48) for image data.
ATM (OC3c) ATM (OC3c) for NYNET WAN.

Figure 8: System Configuration for Electromagnetic Scattering.
of the local graphical workstation. The transparent networking capabilities of AVS open up possibilities for visualization far beyond traditional graphics capabilities.

The local machine in our system is an IBM RS/6000 with a 24-bit color GTO Graphics Adaptor. An AVS coroutine module (in C) on the local machine serves as a graphical input and system control interface to monitor and collect user runtime interaction with the simulation through keyboard, mouse and other I/O devices. The AVS kernel also runs on the local machine, coordinating data flows and control flows among AVS (remote) modules in the network.

The computationally intensive modules of this application are distributed to a CM5, a MIMD supercomputer which is configured 32 processing nodes at NPAC. Each processing node (PN) of the CM5 consists of a SPARC processor for control and non-vector computation, four vector units for numerical computation and 32 MB of RAM. It also includes a Network Interface chip which gives the node access to the CM5 internal Data Network and Control Network. The two internal networks connect all the PNs with a control processor (CP) which runs a custom version of SunOS on a SPARC host. Two Sun SPARC workstations are used in our distributed visualization environment to run the computational modules with modest communication requirements.

All modules other than those on the local machine are implemented as AVS remote modules. Their input/output ports are defined by specific AVS libraries for receiving/sending data from/to other (remote) modules via socket connections. This configuration allows the interrupt driven user interface input mechanisms and rendering operations to be relegated to the graphical workstation, while the computationally intensive components run on the CM5 coupled with the two workstations. This distributed simulation environment implemented in AVS provides a transparent mechanism for using distributed computing resources along with a sophisticated user interface component that permits a variety of interactive, application-specified inputs.

### 2.3.3 Performance Analysis

Our experiments show that under a typical working environment (only 0.5 MBit/s of the Ethernet's 10 MBit/s capacity are available), a complete simulation cycle takes about 8 seconds. This response time is quite satisfactory for this application. Table 1 in the Figure 8 lists timing data of major system components. For comparison, timings of sequential implementation on a SUN4 workstation of the two parallel modules are also given in the Table.
2.3.4 Conclusion

The performance limiting factors in this system are the sequential rendering operations on the local machine, and high-latency data transfer over the local area network due to multiple communication protocol layers. We focus here on the feasibility of applying a high-level distributed programming environment to a real application problem which requires both sophisticated 3D data visualization and high performance computing.

2.4 Parallel JPEG

2.4.1 Problem Description

Advances over the past decade in many aspects of digital technology - devices for image acquisition, data storage, and bitmapped printing and display - have brought about many applications of digital imaging. However, these applications tend to be specialized due their relatively high cost. The main problem with digital imaging applications is, a vast amount of data is required to represent a digital image directly. This problem magnifies when we have to transfer images in real time such as in multimedia applications like Video-on-Demand. For example, if an application requires 25 frames/second and where each frame is 640x480 pixel with 24 bits per pixel for color information, then it needs a network with a bandwidth of 184 Mbits/second, which is not provided even by high-speed networks like ATM and FDDI. Thus, because of high storage and transmission costs the use of digital images has not been widely used. This problem is solved by image compression technology where original uncompressed images are compressed to 1/10-1/50 of their original size without affecting image quality.

JPEG (Joint Photographic Experts Group) is emerging as a standard for image compression. This is a standard image compression method which enables interoperability of equipments from different manufacturers. JPEG standard aims to be generic, to support wide variety of applications for continuous-tone images. JPEG standard includes two basic compression methods, each with various modes of operation. A DCT (Discrete Cosine Transform) based method is specified for lossy compression, and a predictive method for lossless compression. JPEG features a simple lossy technique known as the Baseline method, subset of the other DCT-based modes of operation.

In multi-media applications like video-on-demand, the speed at which compression and decompression are performed is very critical. Hence, sequential compression algorithms may not be suitable for such real-time applications. Efficient parallel compression/decompression algorithms are needed for these types of applications. We have implemented a parallel JPEG image compression/decompression method in a distributed computing environment.
2.4.2 System Environment and Configuration

We have compared the performance of this application on different platforms which included a cluster of workstations connected by Local ATM network, Wide area ATM network (NYNET), and Ethernet. LAN ATM network consists of two SUN IPXs directly connected to a Fore ASX-100 local ATM switch. Both SUNs are equipped with a Fore SBA-200 ATM network interface on the SBus. Fore's SBA-200 uses an Intel i960 as an onboard processor. The i960 takes most of the AAL and cell related tasks including the SAR (Segmentation and Reassembly) functions for AAL 3/4 and AAL 5, and cell multiplexing. The physical media is the 140 Mbits/sec TAXI interface (FDDI fiber plant and signal encoding scheme). A part of NYNET which we have used consists of 2 SUN IPXs at Syracuse University and 2 SUN SPARCstations at Rome Labs, connected by NYNET testbed as shown in Figure 9. Ethernet set-up consists of SUN ELCs connected by 10Mbits/sec Ethernet network.

2.4.3 Implementation Description

This implementation of JPEG compression/decompression uses DCT-based lossy compression method. The user can trade off output image quality against compressed file size by adjusting a compression parameter.

Since JPEG sequential algorithm performs the image compression line by line where compression of each line is independent of any other line, we could take advantage of the inherent data parallelism in JPEG compression/decompression algorithm. So, we have used the data parallel model while implementing JPEG on a cluster of workstations. The image to be com-

Figure 9: System Environment for JPEG
pressed or decompressed is divided into N (where N is number of processors) equal parts by the master process and are shipped to the remaining processors. Then, each processor performs the sequential JPEG compression algorithm on its portion of image. After compression the processors send the compressed image to another set of N processors which perform the decompression. Once decompression is done, the results are sent back to the master process which combines them into one image. So, basically this algorithm involves five stages viz. distribution of uncompressed image by master process, compression of the image by a set of N processors, shipping of compressed image to another set of N processors, decompression of the image by these processors, and displaying the image by master process after receiving all the parts of the decompressed image.

\textbf{2.4.4 Performance Results}

Here, we demonstrate the performance of a distributed application over a high speed network (eg. ATM). We compare the performance of this application when it is run over ATM network with the performance when it is run over Ethernet.

The results of the performance for a image of size 596KB over NYNET are shown in Table 3. The times shown indicate the total time (in seconds) taken by all five stages of JPEG compression/decompression algorithm. The size of the image after compression was 32KB i.e. a reduction of more than 18 fold. This reduces both the problems of a digital image application viz. transmission and storage cost. We don’t see any performance improvement with two nodes because of the way the algorithm is implemented i.e. only half of the processors are active at any time. Hence time taken by two node is slightly worse than one node because of the interprocessor communication. The performance improvement over NYNET for two processor is due to the fact that the machines at Rome labs are faster then the ones at Syracuse University. The performance of this algorithm implementation can be improved if all nodes are active during each stage of computation. We implemented this application in this form to demonstrate the use of this application to transmit compressed image, from one location to another across a high speed network (ATM network between NPAC at Syracuse University

<table>
<thead>
<tr>
<th># of Nodes</th>
<th>Total Time (sec.)</th>
</tr>
</thead>
<tbody>
<tr>
<td></td>
<td>ATM(LAN)</td>
</tr>
<tr>
<td>1</td>
<td>5.05</td>
</tr>
<tr>
<td>2</td>
<td>5.10</td>
</tr>
<tr>
<td>4</td>
<td></td>
</tr>
</tbody>
</table>
and Rome Laboratory at Griffith Airforce base).

2.5 Syracuse Language Systems

2.5.1 Problem Description

Most of the multimedia software that runs on PCs is being distributed over Compact Disk medium. Consequently, to access this multimedia software, all PCs must have CD-ROM drives and each user requires one copy of the CD-ROM software. In this project, we investigate the development of a multimedia server that can store all the CD-ROM software and have PCs access this server over a high speed network such as the NYNET. A proof of concept has been demonstrated by porting the *TriplePlay* multimedia software developed by Syracuse Language Systems (SLS) for teaching languages, to a server accessible from remote multiple PCs. We have used PC-NFS, which is a PC version of the SUN Network File System (NFS), to transparently access the files of UNIX file system. Further, we have demonstrated that our approach is general and can be applied to any other multimedia software distributed on CDs.

2.5.2 System Environment and Integration

**PC-NFS:** software developed by Sun, Microsystems enables personal computers running MS-DOS to share information and resources with workstations, minicomputers and mainframes that run different operating systems including UNIX and VMS. This sharing is provided transparently in a similar manner to the sharing of files among a cluster of workstations running NFS.

By using PC-NFS, the remote file systems are mounted on local disk drives and remote printers are mounted on three parallel printing devices that DOS recognizes, LPT1, LPT2, LPT3. Once the remote file systems or printers are mounted they can be accessed as though they are separate local drives or local printers running under DOS environment.

**SLS software** Syracuse Language Systems is a company which develops multimedia software for language education. In this project, we have used their "Playing with Language" series to demonstrate Education on Demand. Their *TriplePlay* software helps the users learn a foreign language. *TriplePlay* uses enhanced graphics to display objects of different complexity and sizes. When a single object is selected, the software pronounces the word corresponding to this object. Further, *TriplePlay*'s conversational features help users to learn, understand and speak parts of realistic dialogues and conversations.
**Porting SLS and Current Configuration**  When many users want to share a CD-ROM based multimedia software, they need to have CD-ROM drives and each one should have a copy of CD-ROM software. Porting the software to a server accessible over a high speed network reduces the cost as well as access time of the multimedia software. We have copied all the files of the software from the CDs to a disk on the server. Then, we installed PC-NFS on all the PCs that need to access the software and mounted the directory containing the files to a local drive. This method of sharing a multimedia software by multiple PCs is not restricted to SLS software but can be used with any other CD-ROM software.

![Diagram of SLS Project Configuration](image)

**Figure 10: Current Configuration of SLS Project**

Figure 10 shows the current configuration of the SLS project. In this configuration, the server exports some part of its file system to the PCs so that they can access the server transparently using PC-NFS. From the PC side, they have to install communication driver and PC-NFS software in order to access the server. After installing PC-NFS, the exported file system should be mounted by the PC-NFS. Consequently, the PC users can access the UNIX based server’s file system in exactly the same way it accesses a local disk. TriplePlay which is running on a PC can access its files, stored at the server as if they are local, through the network (ethernet) and thus eliminate the need for CD-ROM software and drive. This represents an interesting approach to deliver information on demand to a large number of PC users.
2.5.3 Performance Issues

The use of high speed network is critical to the development of a large scale multi-media server. In the SLS multimedia server, the ethernet bandwidth could be a bottleneck when a large number of PCs access this server simultaneously. The high bandwidths of NYNET makes it an ideal network to implement this type of multimedia server. Moreover, the most critical aspect of this server is it's storage capacity. For such a server to store hundreds of CD-ROM multi-media programs it needs storage space of the order of 60 Gbytes (each CD-ROM capacity is about 600 Mbytes). To reduce the disk space, one can use data compression techniques. However, this approach must be studied carefully because it increases the access time of the multimedia server. The NYNET multimedia server can universally be accessed if it is connected to an ISDN network. We are currently investigating how ISDN network can be used to access such a multimedia server.

3 Evaluations of NYNET enabling technology

3.1 Mosaic Server

NCSA Mosaic is a distributed hypermedia system designed for information over Internet. It provides a unified, intelligent graphical user interface to various protocols, data formats, and information archives used on the Internet and enables powerful methods for discovering, using, and sharing information. Mosaic is the public domain software developed by the National Center for Supercomputing Applications. It uses a client/server model for information distribution. Units of information (documents) sent from servers to clients may contain plain text, formatted text, images, sound, video and hyperlinks to other documents anywhere on the Internet. Mosaic supports interfaces to Gopher, FTP, WAIS, Techinfo, TeXinfo, finger, Whois and other Internet data resources. Mosaic client can be installed and used on almost any modern Unix-based graphic workstation (SunSparc, IBM RS/6000, DEC 5000, Alpha, Silicon Graphics IRIS). The Macintosh and Microsoft Windows client also exists. To allow interaction with a wide variety of data formats, JPEG,XWD,TIFF,RGB,MPEG,DVI,PostScript etc., Mosaic relies on a number of external viewers: xv, showaudio, mpeg_play, xdvi or ghostview.

Mosaic is used as a user-friendly interface to the NPAC on-line information services which include:

- database of information pertinent to NPAC, which specializes in High Performance Computing and Communications, parallel processing, distributed computing, computational science, education, and technology transfer through the InfoMall program.
• distribution of demo software and NPAC software products in such areas as simulation and video on demand. The Mosaic software is extensible and supports on-line demo sessions started remotely on computers in NPAC. To do this we installed Mosaic HyperText Transfer Protocol (HTTP) server and Mosaic clients on several environment platforms (Sun, SGI, DEC, Alpha, IBM RS, Microsoft Window, Apple MacIntosh).

The NPAC WWW Server contains the following information:

• announcements (what’s new in Web, important events)

• general information about NPAC (NPAC organization, contact addresses, phone list, home pages of NPAC researches, NPAC seminars, administrative documents and forms, local news server link, FTP server link, an overview of NPAC)

• description of research projects, divided into several categories: simulation and parallel algorithms, parallel languages and compilers, parallel programming tools and software, software integration, InfoVISion (Information, Video, Imagery, and Simulation on Demand) and education.

• computing facilities

• how to use NPAC’s computing facilities

• technical reports and papers

• HPCC software and information

• the InfoMall technology transfer program

• education programs

• related HPCC projects, organizations, and information

• Syracuse University Web servers

The official NPAC Web server can be accessed under the following URI: http://www.npac.syr.edu/. We have developed an HTTP server to run NYNET demonstrations from a Mosaic front end user interface. These demonstration programs include:

• A Grand Challenge Tornado Prediction Model

• Chemistry Transport in the Atmosphere
• Electromagnetic Scattering Simulation

• Radar Cross Section Simulation

• Stock Option Pricing Model

The results of these simulations on demand are accessible over NYNET through a sophisticated network-based user interface Mosaic software. This is an example on future "simulation on demand" products for home and school markets with high-speed networks providing the essential link between High Performance Distributed Computing facilities and end users. The currently available demonstrations are incorporated into an AVS based graphical interface to provide the three dimensional rendering and interactive model control. The active role of the user is supported by the system, the simulations are fully interactive, so user can change some parameters dynamically. For example, users can learn the meteorology of tornados by observing the simulation and by experimenting with pressure and temperature changes over network. All these simulations are very demanding in terms of required high-performance resources. Calculations are performed in real time on high-performance computers (SP2, CM5, CM5, DECmpp, Alpha cluster) in NPAC.

The simulation-on-demand programs are started after clicking on a hyperlink in a Mosaic interface. The front-end interface used to launch these demonstrations is based on the interactive fill-out forms and post-script execution under the control of Mosaic server daemon. Support for fill-out forms inside a html document enables usage of text entry areas, option buttons, radio buttons, option menus, scrolled lists and image maps.

The Mosaic client/server software is also used as an interface to the experimental CNN Newssource online video clips. We have captured and digitized a number of short movies. Two different setups have been installed: Sun-based Parallax video cards and SGI Indy workstations. The cluster of workstations used for the video-on-demand demonstrations is linked via ATM LAN supported by the FORE ASX-100 switch. ATM links are used to support compressed video data delivery to the browsers via NFS protocol.

We have investigated:

• mapping file extensions to the MIME types

• mapping MIME types to external viewers

• execution of shell scripts and post-scripts via hyperlinks.

The basic functionality of the VOD demonstration is provided by two independent software modules: digital video browsers, implemented in NPAC, and Mosaic-based user interface. The
Mosaic interface to VOD has been chosen for compatibility with other InfoVision projects, as simulation on demand and InfoSchool.

3.2 Communique Software

Communique! is the video conference tool developed by InSoft, Inc., that we have used for demonstrating how the ATM networks like NYNET provides the high bandwidths required for these applications. Communique! integrates the multimedia aspects of graphics, audio, video, text and native application files into a real-time, on-line conference.

Communique! contains a suite of easily maneuvered iconic tools to guide the user through defining and initiating an on-line, real-time conference with fellow workgroup members. Like any conference room, the Communique! Virtual Conference Room contains tools that help people exchange ideas and information. Audio Conferencing, Video Conferencing, a Shared White Board, and shared Text Tools are just some of the tools integrated in the application and available to the conference participants. Communique! can be used for real-time reviews of projects, simultaneous, concurrent engineering activities, on-line presentations, training, remote support, customer service applications, long distance interviews, and more. Communique has few supporting tools to facilitate video conferencing activities. These tools include:

- The Audio Tool using which users can talk with one another freely.

- The Shared Write Board allows the users of Communique! to distribute a blank text screen that acts as a posting board for conference user’s comments.

- The Shared Raster White Board allows users of Communique! to distribute a raster image to others in the conference and simultaneously make markups on this image.

- The Text Tool lets the users incorporate any textual data into the conference.

- The graphics tool allows users to share Sun Raster data with other conference members.

- The Video Tool of Communique! allows the users to work with any video input to capture still video images to be shared as graphics in the conference.

- The TV Tool enables a Communique! user to conduct a real-time Video Conference from their desktop.
3.2.1 Discussion

Communique software tool provided us with the video conferencing capability on NYNET and played an important role in demonstrating NYNET applications. However, the tool has limitations in handling large number of participants and the maximum frame rate (for Video) that can be achieved. These limitations can be resolved by developing efficient techniques to perform group communication on ATM network. These primitives will provide efficient multicasting, synchronization and management of all the participant processes involved in the conference. Furthermore, the current communication protocols (TCP/IP) do not support efficiently the communication services required in video conferencing. More research is needed to develop a communication protocol that efficiently provides the services required by video conferencing softwares.

3.3 Benchmarking ATM and different platforms

We experimented with the ATM API library and our results indicate that we are not getting good performance when compared with TCP/IP over ATM. For example, Roundtrip time for 4096 bytes using TCP/IP over ATM is 4918 microseconds yielding a rough throughput (real bandwidth might be a little more) of 12.71 million bits per second (Mbps). Roundtrip time for 4096 bytes using ATM API over ATM (ie. bypassing TCP/IP) is 4250 microseconds yielding a throughput of 14.71 Mbps. This is much less than the 140 Mbps bandwidth that can be provided by the switch.

In this experiment, we evaluate the communication latency between different computer architectures that are connected over ATM and/or Ethernet. Because of the wide use of TCP/IP communication suite, our experimental results focus on benchmarking the performance of TCP/IP over ATM network. IP packets are encapsulated in ATM PDUs using AAL3/4 or 5 for segmentation, reassembling and framing of IP packets. Internet addresses are mapped to ATM 64-bit addresses using ATM ARP protocol.

We have evaluated the communication latency between the following platforms.

- **kepler** - Sun IPX, SBA-200 ATM Sbus, SunOS 4.1.3
- **hubble** - Sun IPX, SBA-200 ATM Sbus, SunOS 4.1.3
- **kopernik** - SGI Challenge, VMA-200 ATM VMEbus IRIX 5.2
- **brahe** - SGI Indy, GIA-100 ATM, IRIX 5.2
- **newton** - SGI Indigo, GIA-100 ATM, IRIX 5.2
- fore-atm - ASX-100 FORE switch

We have installed 2.2.9 release of FORE software on all these platforms. We installed two Mosaic servers on SGI Challenge and Sun IPX and measured access and delivery time to a client via an ATM network and a dedicated Ethernet. Our benchmark results are summarized below:

- Mosaic client/server connection works faster for TCP/IP over ATM than over Ethernet, but the difference is not significant.

- IMAGE (gif file, 340Kbytes, res 1152x900)
  1. it takes 7 seconds to display the local gif file on SunIPX and 4 seconds on SGI Indy/Indigo using xv viewer in command line mode
  2. Mosaic takes about 8 seconds to download this file from the server, spawn xv viewer and display the file on Sun IPX
  3. We have noticed that Mosaic on SGI Indy/Indigo downloads gif files much slower when ATM network is used than when dedicated Ethernet is used.

- The experiments with communication between SGI computers show that the TCP/IP over ATM is much SLOWER than TCP/IP over dedicated Ethernet. The problem lies in the default TCP window sizes defined in IRIX5.2 UNIX kernel. The poor performance of ATM connection between SGI computers disappeared after modifying the of TCP window sizes, socket space reservation and reconfiguration of UNIX kernels on all SGI workstations and SGI Challenge. Now the throughput for TCP/IP over ATM between SGI computers is around 20 Mbps and limited by end-stations.

- The waiting time for delivery of mpeg/jpeg/mvc1 movie is almost unchanged when one starts three or four such connections simultaneously over ATM. It was much longer in case of Ethernet. So, using ATM we can increase the number of clients working simultaneously without any degradation in performance.

- The general problem with Mosaic images and movies is that Mosaic downloads the whole file from the server to the local disk and then spawns an external viewer/player. In case of ATM or dedicated Ethernet, the transfer time is determined by disks throughput on the client and server sides rather than network bandwidth. 30 MBytes movie file is downloaded by Mosaic in approximately 40 seconds (a throughput of 6Mbps) whereas the spawning of a movie player takes only 3 seconds.
• We tested the Fore Systems's user-level ATM library routines which provide an interface to the ATM data link layer. We checked a connection-oriented client/server model using SPANS signaling protocol and discovered that API over ATM is only slightly better than TCP/IP over ATM.

• The limitations which we observe in playing movies on SGI or Sun IPX are mainly due to the workstations (UNIX file system performance, frame buffer access and CPU speed).

• We haven’t also noticed any performance gain in digital video delivery when permanent virtual channels are used instead of switched virtual channels.

• FTP binary transfer of 27 MBytes takes 15 seconds over ATM and 31 seconds over Ethernet. It gives an average throughput (including disk I/O operations, access to memory, transfer, switch activity) of 14.4 Mbps (ATM) and 7.0 Mbps (dedicated Ethernet). These numbers vary slightly from computer to computer.

• The roundtrip of 4096 bytes measured by PING gives 3ms for ATM and 9ms for dedicated Ethernet.

Summary: We have evaluated the performance of the standard UNIX applications on both ATM and Ethernet. These applications include FTP, PING, CP as well as local previewers XV, MPEG-PLAY, MPEGMOVIE fired up manually or through Mosaic.

TCP/IP over ATM gives an average throughput of 16 Mbps (peak 21 Mbps) while TCP/IP over Ethernet gives an average throughput of 7 Mbps (peak 8.8 Mbps).

It takes about 21 seconds to make a copy of a local 27 MByte file on a local disk, 21 seconds to copy NFS mounted file via ATM and 38 seconds to copy NFS mounted file via Ethernet.

The performance of TCP/IP based applications running over ATM can be improved by tuning some kernel parameters (tcp_sendspace, tcp_recvspace, udp_sendspace, udp_recvspace).

The maximum theoretical speedups that can be obtained on the IPXs is around 49 Mbps on TCP and around 43 Mbps on UDP. The SGI should be able to give 80 Mbps.

3.4 Parallel/Distributed Software Tool Evaluation

In this project we study and evaluate the performance of different applications implemented using different tools and when they are run on different platforms. We used three message passing tools Express, p4, and PVM for this benchmark. The computer architectures studied include IBM-SP1, Alpha cluster, SUN workstations. These computers are interconnected by one or more combinations of three networks viz. Ethernet, FDDI, ATM.
3.4.1 Primitives supported by different Software Tools

The primitives of any parallel/distributed software tool can be broadly characterized into four groups: Communication primitives, Synchronization primitives, Management/Control primitives and Exception Handling primitives.

The experimental results presented later evaluate the performance of send/receive, broadcast/multicast, ring communication and global summation primitives of the studied software tools. (see Table 4).

<table>
<thead>
<tr>
<th>Primitive</th>
<th>Express</th>
<th>p4</th>
<th>PVM</th>
</tr>
</thead>
<tbody>
<tr>
<td>Send/Receive</td>
<td>exsend</td>
<td>p4_send</td>
<td>pvm_send</td>
</tr>
<tr>
<td></td>
<td>exrecv</td>
<td>p4_recv</td>
<td>pvm_recv</td>
</tr>
<tr>
<td>Broadcast/Multicast</td>
<td>exbroadcast</td>
<td>p4_broadcast</td>
<td>pvm_mcast</td>
</tr>
<tr>
<td>Ring</td>
<td>exsend</td>
<td>p4_send</td>
<td>pvm_send</td>
</tr>
<tr>
<td></td>
<td>exrecv</td>
<td>p4_recv</td>
<td>pvm_recv</td>
</tr>
<tr>
<td>Global Sum</td>
<td>excombine</td>
<td>p4_globalop</td>
<td>Not Available</td>
</tr>
</tbody>
</table>

These communication primitives play an important role in determining the performance of a large class of parallel/distributed applications. Hence, the tool that provides the best performance in executing its communication primitives will also give the best performance results for a large number of distributed applications.

3.4.2 Applications Benchmark Suite

Low level benchmark tests such as communication primitive performance can some time be misleading by suggesting performance advantages for one tool over another that may not be relevant in actual applications. So in this level, we evaluate the tools from application performance perspective. We have used different classes of applications from the parallel/distributed applications benchmark suit (SU_PDABS) that is currently being developed at NPAC (Northeast Parallel Architectures Center) at Syracuse University.

We have divided the applications into four classes namely, Numerical algorithms, Signal/Image Processing applications, Simulation/Optimization applications, and Utilities. Applications under different classes are shown in Table 5. We have chosen applications to include simple, medium, and complex problems, to represent a broad spectrum of applications. Even though it covers a broad spectrum of applications, it is not comprehensive. All applications
in this suit are written in C using different distributed/parallel tools viz. Express, p4, and PVM.

From this benchmark suit, we have chosen JPEG Compression, Fast Fourier Transform (FFT), Monte Carlo Integration and Parallel sorting applications for benchmarking the software tools.

### 3.4.3 Experimental Results

In this subsection, we discuss the experimental results of the tool primitives and performance of the applications when implemented on different platforms using different tools. These results can be used to assist in determining the best platform, network technology, and PDC tool to run a given class of applications.

1. **Software Tool Primitives’ results:** In what follows, we benchmark the point-to-point and group communication primitives of three parallel/distributed software tools on different distributed computing platforms.

   (a) **Send/Receive Primitives:** Table 6 shows the execution time of snd/rcv primitives when implemented in Express, p4, and PVM and for different message sizes up to 64 Kbytes. For example, for message size of 16 Kbytes, snd/rcv primitive takes approximately 111, 44, and 61 milliseconds when it is implemented using Express, p4, and PVM, respectively over Ethernet. It is clear from this table that the p4 implementation of point-to-point communications on SUN Workstations has the best performance when compared to the other tool implementations.

   Table 6 shows the snd/rcvcv time for these tools on SUN SPARCstations over ATM LAN and NYNET. Similarly to the Ethernet results, p4 implementation of the
send/receive primitives outperformed the other tool implementations. Express performs a little better than PVM for small message sizes (upto 1 Kbytes) but PVM outperforms Express for large messages. This table shows the significant improvement in throughput when ATM networks are used as the underlying communication network of high performance distributed systems. Furthermore, this table shows that NYNET performance of send/receive primitives is similar to those of ATM LAN. Hence, it is feasible to build distributed computing systems across an NYNET and their performance is comparable to those based on LANs.

Table 6: snd/recv timing for SUN SPARCstations (in milliseconds)

<table>
<thead>
<tr>
<th>Mesg Size (Kbytes)</th>
<th>PVM Ethernet</th>
<th>ATM (LAN)</th>
<th>NYNET Ethernet</th>
<th>ATM (LAN)</th>
<th>NYNET Ethernet</th>
<th>Express Ethernet</th>
<th>ATM (LAN)</th>
</tr>
</thead>
<tbody>
<tr>
<td>8</td>
<td>44.392</td>
<td>18.574</td>
<td>19.526</td>
<td>24.165</td>
<td>6.482</td>
<td>7.459</td>
<td>59.166</td>
</tr>
<tr>
<td>16</td>
<td>61.096</td>
<td>27.365</td>
<td>28.679</td>
<td>44.164</td>
<td>11.191</td>
<td>13.573</td>
<td>111.411</td>
</tr>
<tr>
<td>32</td>
<td>109.844</td>
<td>48.028</td>
<td>53.320</td>
<td>98.996</td>
<td>19.104</td>
<td>22.254</td>
<td>189.760</td>
</tr>
<tr>
<td>64</td>
<td>189.120</td>
<td>88.176</td>
<td>91.353</td>
<td>173.158</td>
<td>35.899</td>
<td>41.725</td>
<td>311.700</td>
</tr>
</tbody>
</table>

(b) **Broadcast Primitives:** For this group communication primitive, p4 has the best performance while Express has the worst performance. It is worth noting that the tool with better snd/rcv performance does not necessarily imply the better performance for broadcast/multicast primitives. This is because of the fact that broadcast/multicast performance greatly depends on the algorithm used for its implementation. We observe similar results on NYNET network.

(c) **Ring Communication:** Ring communication was implemented using snd/recv primitive in all three tools. As with other communication primitives p4 performs best among all other tools. One interesting point to note is that even though PVM performs better than Express in snd/recv primitive, Express outperforms PVM for ring communication and this indicates that Express is better suited for continuous flow of incoming and outgoing data when compared to PVM. However, p4 is the best among the three for this type of applications.
(d) **Global Summation:** Global operations are very important in measuring performance of PDC tools. We selected global summation for our performance measurement as this is the most commonly used global operation. PVM does not support any global operation and thus it is not evaluated for this operation. For this global operation, P4 implementation is also better than Express.

Table 7 summarizes the results of our evaluation of these tools with respect to their communication primitives. From this table we can see that p4 outperforms Express and PVM in all classes of communication primitives. This can be attributed to the efficient implementation of p4 communication primitives which add very small amount of overhead to the underlying transport layer.

<table>
<thead>
<tr>
<th>Table 7: Summary of Tool Performance on different Platforms</th>
</tr>
</thead>
<tbody>
<tr>
<td></td>
</tr>
<tr>
<td>snd/recv</td>
</tr>
<tr>
<td>p4</td>
</tr>
<tr>
<td>PVM</td>
</tr>
<tr>
<td>Express</td>
</tr>
</tbody>
</table>

2. **Applications’ Performance:** We evaluate the parallel/distributed software tools by comparing the execution times of four applications (JPEG Compression, Two-Dimensional Fast Fourier Transform, Monte Carlo Integration, Sorting by Regular Sampling) that are commonly used in distributed systems.

We have benchmarked these applications on all the platforms discussed before and when they are implemented using p4, PVM, and Express tools.

For ALPHA cluster, the p4 implementation of JPEG compression and 2D-FFT performed the best, whereas PVM and Express implementations were best for sorting and Monte Carlo integration, respectively. Since JPEG compression involves heavy communication, p4 implementation of JPEG compression is understandably performs best, since it involves least communication overhead among all three tools as shown in the previous subsection.

For IBM-SP1, the results are consistent with those obtained on the ALPHA cluster. However, the execution times are significantly higher on IBM-SP1 compare to ALPHA cluster because SP1 uses slower processing nodes and interconnect network.
Comparing the applications performance when they are implemented on NYNET (ATM WAN) and on Ethernet LAN shows that distributed computing is feasible across wide area networks and can outperform LANs if higher speed network technology such as ATM is used.

3.4.4 Discussion

Although many criteria have been excluded while evaluating the software tools, the results presented above give where the tools stand as far as performance is concerned. Many details like application development (how easy is it to develop an application using a given tool), capabilities of a tool to support debugging and user interface should be taken into consideration when necessary.

4 Demonstrations

We have been demonstrating the capabilities of NYNET to provide the communication, storage and computations for large scale HPCC applications. In what follows, we briefly describe the main NYNET demonstrations that were organized to show the benefits that can be gained from running the HPCC applications developed in this project over NYNET.

Congress Demo: This demonstration was given to the U.S. House Representatives Subcommittee on Science, Space and Technology on October 25, 1993. The application which were demonstrated included Concurrent Multitarget Tracking System, Financial Modeling application, Electromagnetic Scattering Simulation which have been discussed in the previous sections of this report and Integrated Multimedia Environment which is briefly described below.

Integrated Multimedia Environment demonstrates the use of high speed network and multimedia technology to reduce health cost, improve the quality of providing health care, education and military. This demo used a commercially multimedia software, Communique, developed by InSoft Inc. that allow the transfer of audio, video, text, and images over the TCP/IP network. The description of the software is given in one of the previous sections. This technology is still in its infancy and Syracuse University researchers are working on improving this technology by developing multimedia communications software that utilizes the high bandwidth offered by NYNET. This application demonstrated the following functions:

- Audio/Video Teleconferencing
- Transfer of medical images and how physicians interconnected by a high speed network can collaborate on studying patient images. Currently, regular/express mail, and phone conferencing are used to achieve this task. In this function, we transfer hand x-ray image and ultra sound image.

- Education: A delicate surgery (e.g., open heart surgery) can be transferred to medical students across a high speed networks. Several specialists can collaborate on performing a medical procedure performed by another doctor at remote location (e.g., disadvantaged place). Here, we will show a medical operation performed on an arm by using a VCR tape provided by Upstate hospital.

- Military. Two commanders can discuss a battle scenario by discussing detailed diagrams related to the theater of operation. In this scenario, the image of Griffith Air force Base is transferred and discussed. This application, demonstrates the use of high speed networking, multimedia technology in medicine, education, and military.

**Visit of Hillary Clinton:** On April 5, 1994, First Lady Hillary Clinton and Senator Daniel Patrick Moynihan visited NPAC to witness how InfoMall is helping to integrating today’s promising high performance computing and communications (HPCC) technologies for important applications in industry. Prof. Geoffrey Fox has demonstrated an experimental telemedicine system running over NYNET. Using this telemedicine system, it was demonstrated how doctors could use this technology to analyze multimedia information on patients at remote locations. Ms Clinton watched as doctors in NPAC and doctors in Rome Labs were communicating with each other through audio and video about a child’s condition.

**NYNEX/Rome Labs Demo:** Several High Performance Communication and Computation (HPCC) applications were used to demonstrate the capabilities of NYNET to members of NYNEX. This demonstration took place at NPAC. The applications included a multimedia language learning software developed by Syracuse Language Systems. This software uses audio and pictures for teaching a new language. The setup included two PCs and a unix server connected by Ethernet. The software and data are located in the server and are accessed from PCs. The idea of Education on Demand (PCs in class rooms accessing data in remote server via high speed networks) was demonstrated here. Other applications included Mosaic server and Video on Demand applications.

**TOA/COA Conference Demonstration** This demonstration was a part of the conference held at Sheraton Inn, Liverpool, Syracuse, NY during June 6, 7, and 8 1994. NYNEX
has added a temporary off ramp to NYNET. Prof. Geoffrey Fox has demonstrated the Video on Demand applications which use the high bandwidths of ATM NYNET and computing capabilities available at NPAC. During these demonstrations we have experienced network routing problems that have prevented us from accessing the parallel computers at NPAC. This problem was caused by IP traffic routing tables. This problem triggered the need to have a uniform IP routing technique to be used by all NYNET participants.

5 Summary and Conclusions

In this project we have developed in a relatively short period of time a wide range of HPCC applications and demonstrated the benefits of running these applications on a high speed wide area network such as the NYNET. The applications include Multitarget Tracker, Financial Modeling application, Electromagnetic Scattering, JPEG compression, Fractal generation. We also evaluated the use of Mosaic as a user interface to launch HPCC applications running on a geographically dispersed high performance computers ranging from supercomputers or parallel computers down to desktop computers.

This project has identified several limitations in current HPCC technologies that must be addressed. These areas and research issues are summarized below:

1. Need for an efficient communication system: TCP/IP protocols were designed in the days when bandwidth was not high and there were frequent errors in transmission. As a result TCP/IP protocols add a lot of overhead doing error detection, flow control etc. and thus are not suitable for high speed ATM networks like NYNET. Thus there is a need for an efficient communication system which is suitable for high speed networks. More research is needed to make communication protocols efficient.

2. Multimedia software: Multimedia is still in its infancy and more research is needed to develop an evaluation methodology and improve their performance. The proliferation of powerful personal computers will play an important role in the widespread use of PCs to access and run multimedia applications across high speed networks. The use of PCs as client machines to access multimedia servers raise interesting issues that need to be investigated. The performance of multimedia applications when the PCs access the NYNET through Ethernet or ISDN network should be studied. Currently existing multimedia software does not support efficient collaboration among large number of participants. More research is needed on how to improve their performance and scale their capability so that a large number of users interconnected over NYNET can collaborate
and interact to solve large scale applications. The goal of one of the projects at NPAC it to develop efficient techniques for delivering multimedia application over the NYNET through ISDN network.

3. Information services on Demand: The use of high speed network and high performance computers will facilitate the deployment of information servers that can be accessed over a high speed network like NYNET. Questions on how the server’s information should be accessed need further research. Two possibilities for this are 1) a local server acts as a cache and provides required services to the clients and 2) use several remote servers that can be accessed concurrently by the clients through the NYNET. One important class of such information servers is Video On Demand (VOD) server. More research is needed to evaluate the best platform (parallel/distributed) and to develop and implement VOD on NYNET. Also, what type of communication protocols are best suited for VOD applications should be addressed.

4. ISDN and B-ISDN internetworking: The ISDN is intended to be a worldwide public telecommunication network to replace existing public telecommunication networks and deliver a wide variety of services. One important problem that must be addressed is the internetworking of ISDN and ATM based B-ISDN. Proliferation of the use of information servers will grow explosively when the issue of internetworking of ISDN and B-ISDN networks is resolved. By solving this issue we can allow 100 or 1000 of PCs access the NYNET information servers by using ISDN network. Access then, is as easy as dialing the number of the required information server. This allows the users to access NYNET servers from anywhere in the world.

References


