High Performance Molecular Dynamics Simulations with FPGA Coprocessors*

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Agenda

- Motivation
- Background
- Algorithm-level designs
- Implementation and results
- Future directions



Why Molecular Dynamics Simulation is so important ...

- Core of Computational Chemistry
- Central to Computational Biology, with applications to
 - \rightarrow Drug design
 - \rightarrow Understanding disease processes ...



From DeMarco & Dagett: PNAS 2/24/04

Shows conversion of PrP protein from healthy to harmful isoform. Aggregation of misfolded *intermediates* appears to be the pathogenic species in amyloid (e.g. "mad cow" & Alzheimer's) diseases.

Note: this could *only* have been discovered with simulation!

High Performance MD with FPGAs

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Why <u>Acceleration</u> of MD Simulations is so important ...







The State of High Performance Computing Node Architecture

 High performance computing (HPC) requires ever more computing power

But, while

- Transistor density continues to increase with Moore's Law,
- Microprocessor operating frequency hasn't increased since 2003
 - due to the problems with power density
- New microprocessors have multiple CPU cores
 - Much harder to use efficiently than traditional microprocessors
 - Questions whether scalable performance will ever be achieved
- Alternative architectures are being explored:
 - Specialized multicore (Cell), GPUs, SIMD (Clearspeed), FPGAs
 - Idea: Match appropriate accelerator to appropriate domain



FPGAs Are Promising Because ...

Large amount of logic (sea of configurable gates)

Large number of computer parts (sea of microcores)

- Hundreds of DSP computation units (MACs)
- Hundreds of independently accessible memories (Block RAMs, BRAMs)

Configurable into various architectural styles

- Very deep pipelines (hundreds of stages)
- Pipeline replication (hundreds of small pipelines)
- Complex data reference patterns (flexible supercomputing-style interleaving)
- Associative computing (broadcast, matching, query processing, reduction)

Tremendous computing capability

- Massive parallelism (100 ~ 1000+ PEs)
- Flexible memory interface and enormous bandwidth (> 1 TB/sec)
- Payload on every cycle (control in hardware, not software)

Commodity parts

- Leverage markets for communication switches and DSP
- High-end always uses latest VLSI processes (65nm)
- Well balanced among performance, generalization, and development effort.

Many vendors, support from dominant companies

- Offerings from SGI, Cray, SRC, and many smaller companies
- Intel supporting accelerators including FPGAs at all levels including front side



FPGAs Are Not Completely General Purpose

- Low operating frequency (~ 1/10x)
 - Freedom is not free.
- Sharp learning curve
 - Few application experts are good at FPGA design.

Therefore – Performance of HPC using FPGAs is unusually sensitive to the quality of the implementation.

Overhead must be scrupulously avoided in implementation, both in tools and in architectures.



The Problem We Address is ...

... how to bring to researchers in computational science substantially more cost-effective MD capability.

We address this problem by enabling the use for MD of a new generation of computers based on reconfigurable logic devices: Field Programmable Gate Arrays or FPGAs.



Haven't we seen enough MD talks?

Groups working on accelerating MD with FPGAs: sample recent publications

Alam Computer 2007

Azizi FCCM 2004

Gu FPL 2006

Kindratenko FCCM 2006

Komeiji J. Comp. Chem 1997

Scrofano FCCM 2006

Axes in Design Space

- Precision
- Arithmetic mode
- Base MD code
- Target hardware
- Design flow
- Scope of MD acceleration



The Challenge

Although FPGAs have achieved 100x speed-ups, these applications have often had the following characteristics:

- Low precision
- Integer arithmetic
- Small, regular computational kernels
- Simple data access patterns

MD codes have:

- Floating point (some integer in some codes)
- Double precision (some single precision in some codes)
- Several small-medium kernels, and much other code
- Moderately complex data access patterns



Our Approach

FPGA-aware redesign of almost every aspect of Molecular Dynamics (MD):

- Overall design
- Algorithm selection/restructuring
- New arithmetic mode
- Experimentally determined interpolation
- Experimentally determined precision
- Partitioning, integration into MD production code
- Micro-architectures for several major components



Summary of Contributions

• Substantial speedup over production MD codes, e.g. NAMD

- By far the best reported performance of FPGA acceleration.

• FPGA-aware mappings of MD algorithms

- Short-range forces
- Long-range force using multigrid
 - so far the only published FPGA solution for long-range force computation
- Cell-list
- Non-bonded force exclusion

<u>Complete MD system</u>

- Coprocessor micro-architectures
- Production code integration

Novel numerical computation approach

- Semi floating point arithmetic mode



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What is Molecular Dynamics?

MD – An iterative application of Newtonian mechanics to ensembles of atoms and molecules



Reducing the $O(N^2)$ Complexity ...

LJ force gets small quickly ...

$$F_i^{LJ} = \sum_{j \neq i} \frac{\mathcal{E}_{ab}}{\sigma_{ab}^2} \left\{ 12 \left(\frac{\sigma_{ab}}{|r_{ji}|} \right)^{14} - 6 \left(\frac{\sigma_{ab}}{|r_{ji}|} \right)^8 \right\} \vec{r}_{ji}$$



... while the Coulombic force does not ...

$$F_i^{C} = q_i \sum_{j \neq i} \left(\frac{q_i}{\left| r_{ji} \right|^3} \right) \vec{r}_{ji}$$



Make LJ O(N) with Cell Lists

Observation:

- Typical volume to be simulated = $100Å^3$
- Typical LJ cut-off radius = 10Å

Therefore, for all-to-all O(N²) computation, most work is wasted

Solution:

Partition space into "cells," each roughly the size of the cut-off

Compute forces on *P* only w.r.t. particles in adjacent cells.

- Issue → shape of cell spherical would be more efficient, but cubic is easier to control
- Issue → size of cell smaller cells mean less useless force computations, but more difficult control. Limit is where the cell is the atom itself.

$$F_i^{LJ} = \sum_{j \neq i} \frac{\varepsilon_{ab}}{\sigma_{ab}^2} \left\{ 12 \left(\frac{\sigma_{ab}}{|r_{ji}|} \right)^{14} - 6 \left(\frac{\sigma_{ab}}{|r_{ji}|} \right)^8 \right\} \vec{r}_{ji}$$





Make Coulombic O(N) with Cut-Off

The Coulombic force can be approximated with a "cut-off" function, and computed with cell lists along with the LJ ...,



... but this is often insufficiently accurate



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Standard HPC Implementation, cont.

Make long-range force $o(N^2)$ with transforms

Various clever methods to reduce complexity:

- Ewald Sums
 - $O(N^{3/2})$
- (Smooth) Particle Mesh Ewald
 - $O(N \log N)$
- Fast Fourier Poisson
 - $O(N \log N)$



Standard HPC Implementation, cont.

Many software packages:

NAMD, AMBER, CHARMM, GROMACS, LAMMPS, ProtoMol, ..., and more coming.



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Short-Range Force Computation

Problem:

- Compute force equations such as $F_i^{LJ} = \sum_{j=1}^{J}$

$$\sum_{i \neq i} \frac{\varepsilon_{ab}}{\sigma_{ab}^2} \left\{ 12 \left(\frac{\sigma_{ab}}{|r_{ji}|} \right)^{14} - 6 \left(\frac{\sigma_{ab}}{|r_{ji}|} \right)^8 \right\} \vec{r}_{ji}$$

- It requires expensive division operations for r-x.

Method: Use table look-up with interpolation, but on individual terms (r-4, r-7)



Also used for short-range component of Coulombic \rightarrow three tables are needed, plus further computation



An Optimization

Vary section size \rightarrow Length of each is double that of previous

Advantages:

- Concentrates intervals in region of highest curvature
- Allows simple extension to large cut-off radii





Polynomial Interpolation

Equation:

 $f(x) = C_0 + C_1(x-a) + C_2(x-a)^2 + C_3(x-a)^3 + \dots + C_M(x-a)^M + o(x^M)$

• <u>Two Issues:</u>

- Order (M) and interval resolution (N)
 - Depending on the accuracy/performance trade-off
- Coefficients $\{C_i\}$ what *type* of interpolation?
 - Depending on the required properties of the approximating curves



Interpolation Order & Interval Resolution

Problem:

- Minimize approximation error with given HW resources.

• Solution:

- Trade-off between interpolation order (M) and interval size (N) for r^{-x} term.
- Note: M and N affect different resource types (multipliers versus BRAMs).

N	Μ	Average Relative Error	Maximum Relative Error
32	4	2.55e-7	3.67e-6
64	4	7.35e-9	1.08e-7
64	3	3.74e-7	4.19e-6
128	3	2.26e-8	2.55e-7
128	2	2.17e-6	1.73e-5
512	2	3.32e-8	2.66e-7
512	1	1.17e-5	6.04e-5
2048	1	7.31e-7	3.76e-6



Coefficients: Polynomial Interpolation Comparison

- Some candidates: Taylor, Hermite, Orthogonal
- Relative root mean squared error with logarithmic size intervals
- Target function: $f(r)=r^{-7}$ on $(2^{-4}, 2^{7})$.
- N: number of intervals per section; M: interpolation order



Orthogonal Polynomial Interpolation

Taylor Polynomial Interpolation



Polynomial Interpolation Comparison, cont.

 3 order interpolation with variant interval numbers 128 intervals per section with variant interpolation order



- Orthogonal polynomial interpolation has the least squared error under same combination of interpolation order and interval numbers
- Zero approximation bias, i.e. $\int_{a}^{b} (F(x) P_{ab}(x)) dx = 0$



Arithmetic Mode – Semi Floating Point

Interpolation needs accurate arithmetic mode.

- Floating point number
 - Problem: too expensive on FPGAs
- Fixed point number

	# of slices / Delay	Multiplier	Adder	
S	DP	540 / 8	692 / 12	
	Semi-FP	316 / 7	70 / 1	

Problem: the magnitude of interpolation coefficients varies tremendously

Our solution: Semi-FP

 Fixed point numbers of different, but limited formats among sections; same format within one section; same data width for all sections.







Hardware for Semi-FP Operations

• Semi-FP Adder and Multiplier





Benefits of Semi-FP

• Slices per force pipeline

Format	Adder	Multiplier	Complete Force Pipeline
LogicCore double precision FP – 53 bits	692	540	19566
LogicCore single precision FP – 24 bits	329	139	6998
Semi-FP – 35 bits	70	316	-
Integer – 35 bits	18	307	-
Combined Semi-FP, integer – 35 bits	-	-	4622



Non-bonded Force Exclusion

- <u>Problem</u>:
 - Non-bonded forces only exists between particles without covalent bonds.





- Solutions:
 - Check bonds on-the-fly during computing non-bonded forces
 - Expensive to check bond information on-the-fly
 - Build a pair-list for non-bonded particle pairs
 - Random access for particles needed
 - Compute force blindly first, and subtract the complementary force later
 - Loss of precision caused by fake forces (underflow) or pure fixed-point arithmetic required (overflow)

Picture sources: http://ithacasciencezone.com/chemzone/lessons/03bonding/mleebonding/van_der_waals_forces.htm

http://ibchem.com/IB/ibnotes/full/bon_htm/4.2.htm



Non-bonded Force Exclusion

• Optimization:

- Alternative extend from the last solution
 - Close-range cut-off prevents huge fake forces.
 - Calculate the cut-off with $\vec{F}^{short}(r^2) < dynamic_range$.
 - Multiple cut-offs according to particle types are required.



Cell-list, No Longer a List

Software:

• Link lists of indices

No particle moving in the particle memory during cell-list construction.



FPGA:

• Index table and segmentation Particles grouped by cells in the particle memory.





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Handling Large Simulations

• Problem:

On-chip BRAMs are limited for large simulations, so use off-chip memories.

• <u>Difficulties:</u>

- Off-chip interface is different among platforms.
- Off-chip access may reduce on-chip processing efficiency because of bandwidth and latency.

• Solution, part 1:

- Abstract memory interface is defined to minimize platform dependency.



Particle Data Access Characters

Observations:

- Spatial Locality:

Anytime, only a small piece of simulation model is processed.

- Temporal Locality:

Once a piece of simulation model (N particles) is swapped on-chip, $O(N^2)$ computation are to be conducted.

- Cache Line Conflict:

Particle memory access pattern is deterministic, no miss or congestion.




Explicitly Managed Cache



UNIVERSI

Large Simulation with Off-chip Memory

• Benefits:

- Support more particles.
- Save BRAMs for more pipelines.

Chip: VP70	# of particles	# of pipelines
w/o off-chip mem	8K	2
w/ off-chip mem	256K	4

- Abstract memory interface is defined with relaxing bandwidth requirement
 - Dual-port SRAM interface
 - ~100 bits per cycle



Summary – Short-Range Force Computation

- Force pipeline
 - Orthogonal polynomial interpolation for r^{-x}
 - Semi-FP arithmetic mode
 - Exclusion with short distance cut-off checking
- Cell-list algorithm
- Explicitly managed cache and off-chip memory interface



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Long-Range Force Computation

Problem:

1. Sum charge contributions to get Potential Field V^{CL}.

$V_i^{CL} = \sum_{j \neq i} \frac{q_j}{|r_{ji}|}$

2. Apply Potential Field to particles to derive forces.



Picture source: http://core.ecu.edu/phys/flurchickk/AtomicMolecularSystems/octaneReplacement/octaneReplacement.html

- **Difficulties:**
 - Summing the charges is again an all-to-all operation.



Goal: Make Coulomb Force *o(N²)* Common HPC Solution – Use a Transform

Various clever methods to reduce complexity:

- Ewald Sum $\rightarrow O(N^{3/2})$
- (Smooth) Particle Mesh Ewald $\rightarrow O(N \log N)$
- Fast Fourier Poisson $\rightarrow O(N \log N)$

Previous work w/ FPGAs

- S. Lee (MS Thesis 2005)
- Others either ignore or do in SW

• <u>Difficulty</u> \rightarrow requires 3D FFTs

Let's try something that FPGAs are really good at ...



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Compute Coulomb Force with 3D grids



Good news: Applying force from 3D grid to particles is O(N)!

Bad news: ... as the grid size goes to ∞ !! ℯ



Computing the Coulomb Force w/ 3D Grids – Intuition

- 1. Apply charges (arbitrarily distributed in 3-space) to a 3D grid
 - To apply each charge to the entire grid is impractical, but required by finite spacing, so …
 - apply to as many points as practical initially, and then correct in step 2.
 - E.g., to surrounding 8 grid points in circumscribing cube, to surrounding 64 grid points for larger cube, ...
- 2. Convert charge density grid to potential energy grid
 - Solve Poisson's equation ... $\nabla^2 \Phi = \rho$

3. Convert potential on 3D grid to forces on particles (arbitrarily distributed in 3-space)



Particle-Grid (1) & Grid-Particle (3) Map Really Well to FPGAs ...

Example: Trilinear Interpolation

• SW style: Sequential RAM access





• HW style: App-specific interleaving



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3D Grid-Grid (2) also Maps Really Well to FPGAs ...

- Operations on grid are mostly convolutions.
- MAC can be replaced with arbitrary operations

1D Convolution Systolic Array (well-known structure)



3D Grid-Grid (2) also Maps Really Well to FPGAs ...

Example: 3D Correlation

• Serial processor: Fourier transform ${\boldsymbol{\mathcal{F}}}$

 $- A \otimes B = \mathcal{F}^{-1}(\mathcal{F}(A) \times \mathcal{F}(B))$

- FPGA: Direct summation
 - RAM FIFO





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Multigrid Method

Basic Ideas

- Computation in discrete grid space is easier than in continuous space
- Solution at each frequency can be found in a small number of steps per grid point
- Successively lower frequency components require geometrically fewer computations
- V-Cycle
 - The down and up traversal of the grid hierarchy is called a V-cycle



Difficulties with Coulomb force:

- converges too slowly to use cell lists
- cut-off is not highly accurate

Idea:

- split force into two components \rightarrow
 - fast converging part that can be solved locally
 - the rest, a.k.a. "the softened part"

doesn't this just put off the problem?



Another Idea:

- pass "the rest" to the next (coarser) level (!)
- keep doing this until the grid is coarse enough to solve directly (!!)



Cut-off approximation

• Potential is split into two parts with a smoothing function $g_a(r)$:

- Only the long-range part $g_a(r)$ is computed with Multigrid Method
- $g_a(r)$ is recursively approximated with another smoothing function $g_{2a}(r)$: $g_a(r) = (g_a(r) - g_{2a}(r)) + g_{2a}(r)$
- $g_a(r) g_{2a}(r)$, the correction, is calculated on the current level grid,
- $g_{2a}(r)$ is approximated on coarser grids.
- If the grid is small enough, $g_a(r)$ is computed directly





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Two types of operations

- Particle-Grid Conversions
 - TP1 and TP2
 - One particle <>>> P³ neighboring grid points
- Grid-Grid Convolution
 - AG, IG, COR, and DIR

Note – no relaxation steps necessary in Coulombic multigrid

Grid-Particle/Particle-Grid Computation

Step 1: We scale our coordinates to match the finest grid. In one dimension ...

particle position = gi | oi → gi = grid point oi = distance from grid point

Step 2: We use **oi** to compute the contributions of **q** to the neighboring **gi**

Grid-Particle/Particle-Grid Computation

Approximate with appropriately chosen basis functions

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Particle-Grid Converter

- Particle-Grid Converter
 - For Pth order basis functions, one particle charge is assigned to P³ neighboring grid points through a tree structured datapath.
 - One level per dimension P points per level

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Grid-Grid Details

- For the models studied, the following configuration has good accuracy:
 - 2 Grids: Fine → 28 x 28 x 28

Coarse → 17 x 17 x 17

- Grids convolved with 10 x 10 x 10 kernels for correction
- Coarse grid solved directly, i.e. grid charges are integrated to obtain grid potentials (all-to-all)

Why no more grids?

Next coarser grid would be 12 x 12 x 12 and smaller than convolution kernel

Handling Large Convolutions

Problem: only 64 convolution units fit on chip $(4 \times 4 \times 4)$

So, the convolution must be cut into pieces and assembled...

Summary – Long-Range Force Computation

- Multigrid method
- Particle-Grid conversion
 - Interleaved memory
 - Tree-structure pipeline
- Grid-Grid convolution
 - Systolic array convolver
 - Large convolution extension

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Implementation

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Implementation

FPGA Platform

- Annapolis Microsystems
 Wildstar II Pro PCI Board
- Xilinx Virtex-II Pro VP70 -5 FPGA
- FPGA clocks at 75MHz

Design Flow

- VHDL using Xilinx, Synplicity, and ModelSim design tools
- Microsoft Visual C++ .Net
- Annapolis PCI driver

Host Platform

- 2.8 GHz Xeon Dell PC running Windows XP
- ProtoMol 2.03

System Specification

- Capable of 256K particles of 32 atom types
- Cell-lists for short-range force computation
- Multigrid for long-range force computation
- 2 levels of grids and the finest grid up to 32³
- 35-bit precision semi floating point

Short-Range Force CP Architecture

• Please see thesis for details

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Multigrid CP Architecture

• Please see thesis for details

Validation Methods

What many serial codes do (but not GROMACS) :

- Use DP floating point and forget about it unless something screws up
- Monitor a physical invariant (e.g. energy) a common measure: *Example: Relative rms fluctuation of total energy* [Amisaki 1995]

Minimize
$$E_{fluct} \equiv \frac{\sqrt{|\langle E^2 \rangle - \langle E \rangle^2|}}{|\langle E \rangle|}$$

Example: ratio of fluctuations between E_{total} and $E_{kinetic}$ R < .05[van der Spoel 2004] $R \equiv \Delta E_{total} / \Delta E_{kinetic} < .05$

- Monitor the error between different methods
 - Measure the error of force and energy between the direct computation and the alternative methods [Skeel, et al. 2002]

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Validation Methods

Validated against two serial reference codes:

- 1. ProtoMol 2.03
- 2. Our own bit accurate Hardware Tracker code (multiple versions)

Validation, part1: ProtoMol matches HardwareTracker when HardwareTracker has a floating point datapath

Validation, part2: HardwareTracker matches FPGA implementations for all semi fp datapath sizes

<u>The missing link:</u> Floating point can only be compared indirectly with lower precision datapaths (see previous)

Arithmetic – Precision

- Measuring energy fluctuation under different precision
 - 35-bit precision is a sweet spot for both numerical accuracy and FPGA resource mapping.

Results – Validation

Both SW only and accelerated codes were evaluated ...

- SW only: double precision floating point (53 bit precision)
- Accelerated: 35-bit precision semi floating point
- Model:
 - 14,000 particles
 - bovine pancreatic trypsin inhibitor in water
 - 10,000 time steps

(similar results with larger model)

- Energy Fluctuation:
 - Both versions have relative rms energy fluctuations ~3.5*10⁻⁴

Results – Validation

•Average force error and potential energy error:

-The difference between DP multigrid and 35-bit semi-FP multigrid is $\sim 10^{-4}$ of the difference between DP direct computation and DP or 35-bit semi-FP multigrid method.

Results – MD Performance

 Importin Beta bound to the IBB domain of Importin Alpha The PDB "Molecule of the Month" for January, 2007 ! 93Å x 93Å x 93Å box Short-range force speed-up 11.1x over software version of original ProtoMol Multigrid speed-up 3.8x over software version of multigrid in original ProtoMol 2.9x over software version of PME in NAMD Total speed-up 9.8x over original ProtoMol 8.6x over NAMD 								
		Short Range Forces	Long Range Forces	Bonded Forces	Motion Integration	Comm. & overhead	Init. & misc.	
FPGA	FPGA Accelerated ProtoMol (2 VP70s) • Multigrid every cycle	348.3	61.3 (Multigrid)	21.5	20.8	25.6	9.2	
rial	Original ProtoMol Multigrid every cycle 	3867.8	234.1 (Multigrid)	21.6	21.5	0	12.9	

177.3

(PME)

TOTAL

425

4157

3726

allan .

NAMD

• PME every cycle

serial

Extended Results – MD Performance

System Tested	Performance		
Serial configuration as described		Ī	
ProtoMol w/ multigrid every cycle	4.2		A WE WE
NAMD 2.6 w/ PME every cycle	3.7		
NAMD 2.6 w/ PME every 4th cycle	3.2		
Accelerated configuration as described (2 VP70s)			C.P
ProtoMol w/ multigrid every cycle	.43	1 11	X
ProtoMol w/ multigrid every 4th cycle			
(dynamic reconfiguration)	.29	←	-
ProtoMol w/ multigrid every 4th cycle			
(dynamic reconfiguration), reduced precision	.21		
Accelerated configuration, simulation only]	
ProtoMol w/ single V2 VP100 w/ multigrid every 4th			
cycle (dynamic reconfiguration)	.36		
ProtoMol w/ single V2 VP100 w/ multigrid every 4th			
cycle (dynamic reconfiguration), reduced precision	.33		
ProtoMol w/ single V5 LX330T w/ multigrid every 4th			
cycle (dynamic reconfiguration)	.32	~	6 5v
ProtoMol w/ single V5 LX330T w/ multigrid every 4th			
cycle (dynamic reconfiguration), reduced precision	.19		
From NAMD website]	
NAMD w/ PME every 4th cycle 90K particle Model	2]←	4

Can we get better performance?

- 1. FPGAs (VP70) are two generations old
 - Going to top of line (VP100) helps
 - V4 and V5 are much faster, but don't help much with critical component counts ... (they are also much cheaper?!)
- 2. 35-bit precision is expensive *(even with semi FP; full FP would be much worse)*
 - Hard FP cores would help
- 3. Improved design
 - We've done little optimization

Extended Discussion – MD on FPGAs

What's a factor of 5x (or 10x) worth?

- *it's not a factor of 50x* [Buell RSSI2006]
- What do you expect running at 75MHz on a three year old FPGA without hard FP units???
- 1/5th of 100 days is 20 days !! [Pointer 2006]
- NAMD has been seriously optimized
 - although perhaps not as much as GROMACS ...
- Power savings is good, should be advantageous in total cost of ownership ...
- *MD is really important ...*



Questions?

