Accelerating Genome- and Phenome-Wide Association Studies using GPUs – A case study using data from the Million Veteran Program

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Abstract

The expansion of biobanks has significantly propelled genomic discoveries yet the sheer scale of
data within these repositories poses formidable computational hurdles, particularly in handling
extensive matrix operations required by prevailing statistical frameworks. In this work, we
introduce computational optimizations to the SAIGE (Scalable and Accurate Implementation of
Generalized Mixed Model) algorithm, notably employing a GPU-based distributed computing
approach to tackle these challenges. We applied these optimizations to conduct a large-scale
genome-wide association study (GWAS) across 2,068 phenotypes derived from electronic health
records of 635,969 diverse participants from the Veterans Affairs (VA) Million Veteran Program
(MVP). Our strategies enabled scaling up the analysis to over 6,000 nodes on the Department of
Energy (DOE) Oak Ridge Leadership Computing Facility (OLCF) Summit High-Performance
Computer (HPC), resulting in a 20-fold acceleration compared to the baseline model. We also
provide a Docker container with our optimizations that was successfully used on multiple cloud
infrastructures on UK Biobank and All of Us datasets where we showed significant time and cost
benefits over the baseline SAIGE model.

Introduction
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The rapid expansion of biobanks has significantly advanced genomic discoveries, facilitating
studies on the genetic basis of disease and catalyzing studies in personalized medicine. The
increasing number of newly formed biobanks, alongside the continued growth of established
ones, enables researchers to conduct studies with increasingly larger sample sizes, yielding more
robust and generalizable findings. Furthermore, biobanks linked to electronic health records
(EHR) have been instrumental in translational studies, providing data on both the genome and
phenome in large populations (1-7).
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However, the unprecedented size of the data accessible via biobanks require researchers to
consider the computational challenges arising from data complexity, analysis methodologies,
statistical frameworks, and infrastructure constraints. Addressing the computational limitations
requires development of innovative algorithms, optimization strategies, and adaptable computing
architectures tailored to the unique requirements of biomedical research. Additionally, fostering
collaboration among computational scientists, statisticians, and domain experts proves
indispensable in crafting resilient computational tools and workflows capable of facilitating the
efficient analysis of burgeoning biobank data. Leveraging the enhanced computational
infrastructures afforded by high-performance computing (HPC) and cloud environments further
augments the capacity for comprehensive analysis within the biomedical domain.
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One routine statistical analysis that utilizes genetic and phenotypic data available from large
biobanks is the genome-wide association study (GWAS). The purpose of GWAS is to identify
association between polymorphic DNA variants in the genome among biobank participants and a

phenotypic trait or disease of interest, typically extracted from EHR or clinical data from
participants where the underlying computation involves millions of iterations of a generalized
linear model over the available genetic exposures (8). Furthermore, the complexity of the
analysis increases when state-of-the-art approaches extend the analysis to use multi-level models
to better account for population architecture and relatedness, in addition to the volume of the data
resulting in huge, dense matrix-matrix and matrix-vector operations that are performed as a part
of statistical scaffolding (9-12). Compounding this computational complexity are data scaling
challenges, including the desire to analyze the entire catalog of traits extracted from EHR data
(i.e., the "phenome", 100s-1000s of traits) and doing so across all population groups represented
in order to capture the diverse representation that is increasingly available. The scale of this
undertaking requires large amounts of disk space, fast processors, and innovative techniques to
take advantage of the resources available.
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The U.S. Department of Veterans Affairs (VA) Million Veteran Program (MVP) stands as a
pioneering research endeavor, continually expanding in scope and offering researchers a
platform to tackle the aforementioned challenges. This biobank, aimed at advancing precision
medicine and improving healthcare outcomes for Veterans, includes a large number of
individuals from underrepresented populations. The VA and the Department of Energy (DOE)
established an Interagency Agreement (IAA) to combine VA's vast array of clinical and genomic
data with DOE's national computing capabilities, including the most powerful supercomputer in
the Nation, to push the frontiers of precision medicine and computing with vision to improve the
lives of Veterans and all Americans and support the national Precision Medicine Initiative. Its
primary mission revolves around furnishing comprehensive genotype-phenotype insights into
prevalent and significant health outcomes, leveraging the most extensive EHR-linked biobank in
the United States. Among the formidable computational challenges encountered in this research
is the task of conducting GWAS across a staggering 3.5 billion genetic variants, spanning
thousands of traits gleaned from the electronic health records of 635,969 MVP participants.
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SAIGE (the Scalable and Accurate Implementation of Generalized Mixed Model algorithm) (10)
is one such state-of-the-art multi-level modeling based GWAS approach designed to
accommodate sample relatedness and manage unbalanced case-control ratios typical in biobanks
like MVP. A crucial aspect of GWAS analysis entails constructing a Genetic Relationship Matrix
(GRM), which measures the genetic relatedness or similarity among individuals within the study
cohort. SAIGE offers users the option to generate either a sparse or a full GRM. While a sparse
GRM boasts faster executions and lower memory demands, opting for a full GRM provides a
more precise assessment of pairwise relatedness among all individuals, enhancing the depiction
of genetic relationships. This proves invaluable for various downstream analyses, including
estimating heritability, evaluating genetic correlations, and achieving a deeper understanding of
the genetic architecture of the trait in question (14). To mitigate the computational burden
associated with storing and inverting the full GRM, SAIGE employs the pre-conditioned

conjugate gradient (15) method to iteratively solve linear equations. Nevertheless, it still faces
substantial computation challenges due to extensive matrix and vector multiplications across
numerous iterations.

In high-performance computing, processors face performance bottlenecks due to memory and
disk input/output (I/O) operations. While processors execute computations rapidly, they depend
on memory for data storage. Limited memory capacity necessitates frequent reads and writes to
disk storage, slowing overall execution. Parallel processing distributes workloads across multiple
compute processor units (CPU) but memory limitations persist. These bottlenecks are especially
pronounced in large matrix operations. Graphics Processing Units (GPUs) provide an optimized
architecture through high memory bandwidth and capacity (16), massive parallelism (17), and
reduced data transfer between CPU and memory (18), particularly for large matrix operations.
By leveraging these GPU attributes, computationally intensive tasks, like large matrix
operations, can experience significance performance enhancements compared to CPU processing
alone, mitigating memory and disk I/O bottlenecks.

We adapted SAIGE, initially tailored for CPU infrastructure, to utilize both CPUs and GPUs at
the DOE Oak Ridge Leadership Computing Facility (OLCF) Summit HPC. This adaptation
markedly expedited the analysis process, resulting in a more than 20-fold acceleration, far
surpassing what would have been attainable on a CPU-based cluster. Furthermore, our work
provided a *generic optimization framework* for other analytical tools based on generalized linear
mixed models using a full GRM. We also created a Docker container for deployment on various
cloud infrastructures. We present a comparison of the time and cost between the SAIGE GPU
and CPU versions.

Materials and Methods

Study Design, Population Groups, and Phenotypic Definitions
The analysis involved a series of GWAS across 2,068 traits, covering a deep catalog of
phenotypes extracted from EHR-derived diagnosis codes, clinical laboratory tests, vital signs,
and survey responses. As previously described (13, 19, 20, 21, 22), the analysis was performed
using data from 635,969 participants from MVP Genomics Release 4 (23) (**Table 1**) classified
into four population groups based on genetic similarity (GIA) to the 1000 Genomes Project (24,
25) African (AFR, n = 121,177), Admixed Americans (AMR, n = 59,048), East Asian (EAS, n =
6,702), and European (EUR, n = 449,042) superpopulations. After imputation and quality control
(QC) filtering, > 44.3M variants (minor allele count (MAC) ≥ 40) were included for analysis. For
a visual representation of the analysis, please refer to **Figure 1a**, which illustrates the different
quantities for which the analysis was conducted. After trait quality control, 1,854 binary and 214
quantitative traits were included in the downstream analysis in at least one population group
(**Figure 1b**).

Additionally, genotype data from the UK Biobank (3) and the All of Us Research Program (7)
were utilized to test the software capabilities on a cloud environment. Within the UK Biobank
data, we employed the European (EUR, n = 420,500) and African (AFR, n = 6,600) cohorts
where PCA was used to measure the population structure (26). The All of Us cohorts included
European (EUR, n = 133,000) and African (AFR, n = 55,000) population groups where PCA was
used to measure the population structure (7).

Biobank-scale genomic analysis across population groups
In total, 4,045 GWAS SAIGE runs were needed for the GW-PheWAS analysis which resulted in
over 350 billion variant-trait associations across population groups. The current implementation
of the SAIGE algorithm was not analytically tractable at this scale of computation. SAIGE uses
R/C++ based tools developed for CPU environments and uses the Intel Threading Building
Blocks (TBB) (27) library to enable parallelization. The SAIGE method comprises two primary
steps. Step one involves fitting a linear/logistic mixed model with a GRM included under the null
hypothesis that no genetic variants are associated with the phenotype of interest. We note that
fitting the null mixed model involves thousands of matrix-matrix and matrix-vector operations,
which are best suited for a GPU environment. Step two tests each SNP at a time across the
genome for their association with the phenotype with a score test using the saddlepoint
approximation (SPA) (28) and Firth regression methods (29) to account for unbalanced case-
control sample sizes.

Directly genotyped variants were used for step one of SAIGE and were filtered for pairwise
correlation with a window size, number of SNPs and VIF threshold of 50, 5, and 0.2 respectively
using Plink1.9 (9). Imputed genetic dosages were used for step two of SAIGE. Only variants
with an imputation quality > 0.3 and MAC $\geq$ 40 within the relevant population groups were
included in the GWAS execution. Analyses were adjusted for age, sex, and the top ten
population specific genetic principal components (PC) estimated by Principal component
analysis (13).

Computational Infrastructures

All GWAS analysis was conducted on the Summit HPC, located at DOE's OLCF. It consists of
4,608 nodes, with each node featuring two IBM POWER9 processors and six NVIDIA Tesla
V100 GPUs of 16 GB memory. All but 54 of the Summit nodes are equipped with 512 GB of
DDR4 memory for the POWER9 processors and 96 GB of high-bandwidth memory (HBM2) for
the V100 GPUs. The remaining 54 nodes in Summit HPC are high-memory nodes equipped with
2 TB of DDR4 memory for the CPUs and 192 GB of HBM2 for the GPUs with 32 GB of
memory per GPU. Specifically, for the GW-PheWAS analysis, we utilized the nodes on Summit
with 512 GB DDR4 memory and 96 GB HBM2 memory.

To further advance the use of SAIGE-GPU in various research environments, we generated
Docker and Singularity containers. We conducted extensive testing of this containerized solution
on the GPUs available on Google Cloud Platform (GCP) and Azure Cloud Platforms. Our code
for containers and optimizations is provided (**Data and materials availability**).
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245   **Results**
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We initially focused on optimizing step one for SAIGE as it can largely benefit by using GPUs
for matrix-vector operations in the calculation of the GRM on the fly and employed MPI to
distribute the data across multiple GPUs. While the standard SAIGE method on CPU-based
machines was suitable for relatively small cohorts, it became impractical for larger population
groups (e.g., groups similar to 1KG-European and 1KG-Africa in MVP) due to the substantial
size of the matrix-vector operations involved. Employing the GPU-modified SAIGE framework,
we successfully conducted a total of 4,045 independent GWAS runs. The GWAS analysis was
accomplished within 14,286 GPU hours for step one, equivalent to 5 days of wall time, resulting
in a 160-fold reduction in required core CPU hours in a CPU environment cluster (**Table 2**). Step
two in SAIGE presented distinct challenges due to the need for millions of association tests for
each trait, totaling over 3 billion association tests.

Optimizations for SAIGE Step One Using GPUs
The primary challenge we encountered when using the SAIGE algorithm on the DOE OLCF
Summit HPC was the IBM POWER9 processors incompatibility with the Intel threading
building block (TBB) library, which is instrumental for parallelization within step one. This issue
prevented us from installing the native SAIGE version, prompting us to find alternative
solutions. In addition, solving the logistic mixed model using the PCG algorithm posed
challenges due to the numerous iterations and the time-consuming nature of the process. Step
one's time complexity (O) is $O(MN^{1.5})$, where N is the sample size, and M is the number of
genetic markers per sample, making the calculation of the GRM a substantial contributor to the
overall computational time for this step, particularly when dealing with large sample sizes (as
indicated in equations 1, 2, 3) (10). Building and storing the GRM demanded substantial memory
and computational resources. SAIGE's approach addressed the memory issue by generating
GRM segments on-demand, albeit at the cost of increased time requirements and the need for
extensive parallelization using multiple CPUs.
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273   SAIGE models the relationship between traits ($\mathbf{Y}$) and genotypes ($\mathbf{G}$) while adjusting for other
274   covariates ($\mathbf{X}$) and random genetic effects ($\mathbf{b}$) accounting for unknown sample relatedness based
275   on the linear and logistic mixed models (9) (equation 1):
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$$logit(\mathbf{Y}) = \mathbf{X}\alpha + \mathbf{G}\beta + \mathbf{b} + e \qquad\qquad (1)$$

α and β are the coefficient vectors of fixed effects and genetic effects, respectively and e is a
random effect of residual errors. Each element in Y represents the probability for an individual
being a case given the covariates and genotypes as well as the random effect. The variable b is
assumed to be sampled from a normal distribution with a mean of zero, and a standard deviation
of $\tau\psi$, where ψ is the GRM calculated as

$$\psi = \frac{1}{M} A^T A \qquad\qquad (2)$$

where A is the genotype matrix of size $N \times M$. Optimizing a linear system solution involving the
GRM (ψ) matrix on GPUs is our focus.
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The model is fit under the null hypothesis of $\beta = 0$, in which the iterative PCG method is used to
obtain a solution to a linear system of equations defined by $\psi x = b$ for a given vector b. This
iterative process, central to step one, was time-consuming due to multiple matrix-vector
operations involving the GRM. Furthermore, building the GRM itself is increasingly memory
intensive as the number of individuals and marker panels increase in size. For example, the MVP
release 4 population group similar to 1KG-Europeans ($N = 445,444$; $M = 120,000$) would
produce a GRM of approximately 800 gigabytes.
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To accelerate the computation time and reduce the memory footprint, we employed distributed
computing techniques involving the use of Message Passing Interface (MPI) (30) and were able
to successfully exploit the parallel computing capability of GPUs for matrix-vector
multiplications. Specifically, we partition the columns of the matrix A that are used to form the
GRM and distribute them into a set of nodes on a cluster. For example, node i contains columns
$A_{:,s_i:e_i}$ with s_i and e_i denoting the start and end indices of the columns of A stored in node i. At
each iteration of the PCG method, a matrix-vector multiplication ψv for some vector v is
performed. Using the fact that $\psi v = \frac{1}{M} \sum_i A_{:,s_i:e_i}(A^T_{:,s_i:e_i} v)$, each node computes its summand in
parallel on GPUs. The results of all nodes are summed and redistributed using MPI. NVIDIA's
BLAS library *cublasgemv* (30) is used to compute the summand to further accelerate the two
matrix-vector multiplications, $y_i := A^T_{:,s_i:e_i} v$ and $A_{:,s_i:e_i} y_i$, on GPUs (**Figure 2**).
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To deal with the large memory requirement, SAIGE relied on the Intel TBB package to
parallelize this step, which was incompatible with the Summit infrastructure. We initially
replaced the TBB's parallelization method with OpenMP (32) for executing the matrix-vector
operations. However, the primary benefit of accelerating step one lies in the considerably faster
matrix computations achieved using GPUs compared to CPUs. We compared the SAIGE version
that leveraged OpenMP API for parallelization with the GPU version (**Table 3**) using the
Varicose Veins trait (454.1 ICD-9 code). In the OpenMP version, we utilized all 42 available
cores on the compute node for parallelizing the matrix calculations to generate the GRM, while
for the GPU version we utilized 16 GPUs each equipped with 16 GB of memory in each GPU to

distribute subsections of the matrix with dimensions of 8,256 by 445,444. On average, a single PCG iteration on a GPU required approximately 0.069 seconds for the group similar to 1KG-Europe in MVP. In contrast, the OpenMP SAIGE implementation took roughly 5.06 seconds, marking a substantial 72-fold improvement for PCG iterations to converge (**Figure 3**). It took 30 minutes (on 3 nodes with 6 GPUs each) using the GPU-SAIGE implementation to complete step one. Conversely, the same analysis conducted with the OpenMP implementation took 4 hours and 8 minutes in a single 42-core node, representing an overall 3-fold improvement and considers other processes within step one such as processing the input data. While the OpenMP implementation successfully executed the calculations in SAIGE step one on CPUs with a low memory footprint, it required numerous CPU parallel processes to achieve convergence. The advantage of using GPUs becomes readily apparent as the genotype matrix size grows, because it takes substantially longer for CPUs to parallelize the matrix operations. The GPU capitalizes on its inherent parallelization capabilities and pre-loading contents of the matrix into memory, offering a substantial performance boost for large-scale genetic analysis.

It is important to note that, due to computing the complete GRM in parallel GPUs, the memory footprint increased in comparison to the CPU-based approach which processes the GRM in small segments independent of one another. Thus, the number of nodes needed to cover the GPUs is increased per trait in larger population groups. The amount GPUs required for a run was calculated using the formula:

$$n_{gpu} = ceil(4 \times M \times N/(GPU_{mem} * 10\hat{}9)) \qquad (3)$$

This calculation factored in GPU memory capacity (GPU_{mem}), the byte size of a single precision floating-point number (4 bytes), and the conversion between bytes and gigabytes (10^9). This formula can be used for any cohort in additional biobanks to determine the number of GPUs to be used on other computational environments (i.e., cloud infrastructure). This estimation considered the linear relationship between the genotype matrix size, GPU memory available and the required number of nodes which can be visualized (**Figures 4a, 4b**).

The optimizations made in step one effectively harnessed the speed of GPU matrix computation and parallelization, resulting in a significant reduction in analysis time. The GPU optimization of step one enabled the completion of the GWAS analysis for all traits and population groups within 2,381 node hours, representing a remarkable 20-fold improvement for step one in comparison to the initial native SAIGE implementation in a CPU-based cluster (as presented in **Table 2**). Consequently, step one was accomplished in less than 5 days through efficient utilization of node hours facilitated by high-memory Summit nodes for all MVP traits and population groups. Overall, an effective usage of 22,051 GPUs was needed to complete the analysis.

SAIGE Step two Job Management

In step two of the SAIGE algorithm, millions of variant association tests were conducted
independently, given the highly parallel nature of these jobs. Execution times for both the
SAIGE-GPU and SAIGE-OpenMP implementations incorporated these optimizations for step
two which showed an improvement of 2 to 3-fold compared to initial tests (as summarized in
Table 4). To enable parallelization, the MVP genotype data files were partitioned into 219 files
based on imputation analysis results. This data partitioning strategy facilitated the parallel
execution of 219 jobs per trait and population group, totaling nearly 2 million independent jobs.
The predominant challenge in step two revolved around managing the substantial number of jobs
required for which we used the R library Tasktools (33), enabling successful submission and
monitoring of the jobs.
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SAIGE-GPU Container on Cloud Infrastructures
While the comprehensive analysis was conducted on the OLCF Summit HPC infrastructure, as
the MVP cohort data was exclusively available on OLCF computational resources, we note that
other cohorts, such as the United Kingdom Biobank (UKBB) (3) and All of Us Biobank (AoU)
(7), can only be accessed through cloud infrastructures like the Google Cloud Platform (GCP)
and Azure. In response to this demand, we have developed a specialized container image
designed for versatile deployment across various cloud infrastructures.

To evaluate its performance, we conducted a comparative study that pitted SAIGE-GPU against
SAIGE-CPU using data from the UK and AoU Biobanks. We employed the Type 2 Diabetes
(T2D) trait to assess their precision, processing speed, and cost-effectiveness within the GCP
cloud environment for two of the largest genetically inferred population groups, namely African
and European (**Figure 5** and **Table 5**). For instance, a 5-fold improvement in execution time was
seen when analyzing the T2D trait from AoU across the European population group (N =
133,000; M = 100,000). Step one completed in 10 minutes using 1 GPU (A100 GPU, 85 GB
RAM), whereas the CPU-based SAIGE version consumed 45 minutes on a 64-core virtual
machine. Furthermore, the cost of utilizing 1 GPU for the EUR cohort amounted to
approximately $0.42, while the cost of the 64-core VM was $3.17. A similar trend in terms of
cost and time is observed for the AFR population group, which would have a smaller memory
footprint due to the matrix size.

This same pattern of advantages is evident when applied to UKBB traits, as exemplified in table
5. Specifically, we focused on the EUR population group, which consisted of 420,500
individuals, closely resembling the MVP EUR cohort in participant size. GCP infrastructure
(NVIDIA Tesla A100 GPUs, 12 vCPUs, and 85GB of RAM) was employed to run the T2D trait
and completed the analysis in just over 30 minutes, with an average cost of $1.45. In contrast,
utilizing the CPU-based SAIGE version consumed 58 minutes and incurred a cost of $3.88 using
a 96-core VM.

Conclusion

We leveraged the GPU computational resources of the DOE OLCF Summit HPC address major
computational challenges posed by the increasingly large datasets utilized in genomics research.
In this example, we demonstrate optimization of a highly used tool for genomic analyses
designed for CPUs, SAIGE. Prior to optimizing step one with GPUs, the analysis would have
spanned several years for all genetically inferred population groups. The optimizations have now
condensed the completion time to under a month, reducing node hours by a substantial factor.
Even though we largely focused on step one of SAIGE, in Step two we showed how we executed
millions of variant association tests in parallel, a highly compute-intensive task. We intend to
further improve this step by parallelizing this step instead of performing each association in
serial mode.

In a recent article (34), the authors performed a large analysis on over 7,000 traits of the Pan-UK
Biobank (35) data for multiple ancestries using hail-batch on the Google Cloud Platform. As
previously mentioned, both the European population groups for UKBB and MVP are comparable
in size, while the African, Admixed American and Eastern Asian population groups are larger for
the MVP. The authors used the SAIGE-CPU implementation to perform close to 300 billion
associations and required over 3.8 million CPU hours to complete both step one and step two in
SAIGE. In comparison, the MVP analysis required 14,283 GPU hours for step one and
approximately 2 million CPU hours for step two to perform over 350 billion associations.

The MVP has now expanded to a million individuals (36) and plans to collect whole-genome
sequencing data, likely to increase the number of low-frequency variants that will be tested in the
future. Thus, it is imperative to understand approaches to efficiently optimize software already
developed for these data in HPC environments. Our primary focus lay in enhancing the
efficiency of SAIGE's first step since it is iteratively employed in numerous downstream SAIGE-
related analyses (e.g., SAIGE-GENE (37)). However, our ongoing efforts center on further
streamlining SAIGE for GW-PheWAS studies across multiple biobanks such as All of Us, UK
Biobank, Penn Medicine BioBank (2).

The continuous evolution of GPU technology in various implementations offers a promising
outlook. The Summit infrastructure currently harnesses NVIDIA CUDA libraries for these
operations, but future systems may incorporate different libraries, further accelerating execution
times and lowering costs. These systems are expected to feature expanded memory and storage
capacities. Additionally, our GPU-based SAIGE implementation can be readily adapted for Intel
GPUs using the Intel oneAPI platform and AMD GPUs using their ROCm platform.

A container is available for deployment on cloud platforms equipped with GPU nodes. The code
can be accessed at https://exascale-genomics.github.io/SAIGE-GPU. The significant
improvements in efficiency achieved with SAIGE using GPUs demonstrate the potential for the

development of new and existing tools capable of performing population analysis at the exascale level by optimizing software for GPU usage.

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Data and materials availability

The optimized SAIGE-GPU software can be accessed at the GitHub page https://exascale-genomics.github.io/SAIGE-GPU.

Fig. 1 Overview of genomic analysis in multiple population groups. a) Schematic representation illustrating the diverse set of GIA population groups. The analysis covers a deep catalog of traits extracted from electronic health records, clinical laboratory tests, vital signs, and survey responses. b) Chart categorizing traits into binary or quantitative types across different population groups. The height of each bar corresponds to the number of traits in each category, providing an overview of the trait composition for subsequent genomic analyses.

$$p = AA^T v$$

1. Broadcast v

2. $p = \sum z_i$

Node 1 $(A_{:,s_1:e_1})$

BLAS gemv()

GPU$_1$
$\quad y_{1_{g_1}} = A^T_{:,s_{1_{g_1}}:e_{1_{g_1}}} v$
$\quad z_{1_{g_1}} = A_{:,s_{1_{g_1}}:e_{1_{g_1}}} y_{1_{g_1}}$

$\vdots$

GPU$_6$
$\quad y_{1_{g_6}} = A^T_{:,s_{1_{g_6}}:e_{1_{g_6}}} v$
$\quad z_{1_{g_6}} = A_{:,s_{1_{g_6}}:e_{1_{g_6}}} y_{1_{g_6}}$

$\cdots$

Node n $(A_{:,s_n:e_n})$

BLAS gemv()

GPU$_1$
$\quad y_{n_{g_1}} = A^T_{:,s_{n_{g_1}}:e_{n_{g_1}}} v$
$\quad z_{n_{g_1}} = A_{:,s_{n_{g_1}}:e_{n_{g_1}}} y_{n_{g_1}}$

$\vdots$

GPU$_6$
$\quad y_{n_{g_6}} = A^T_{:,s_{n_{g_6}}:e_{n_{g_6}}} v$
$\quad z_{n_{g_6}} = A_{:,s_{n_{g_6}}:e_{n_{g_6}}} y_{n_{g_6}}$

668
669 **Fig. 2** Distributed BLAS gemv(), matrix-vector multiplication, using GPUs on the cluster. The
670 columns of matrix A are distributed and preloaded on GPUs, with node i having columns with
671 indices from s_i to e_i, and these columns are distributed on GPUs on that node. To compute $p = $
672 $AA^T v$, we first broadcast v to GPUs, and each node computes a partial solution on GPUs. These
673 partial solutions are aggregated to compute a solution p.
674

Fig. 3 Comparative Performance of GPU and CPU Implementations in SAIGE Step one - This
figure compares the execution time for each iteration of matrix operations in SAIGE Step one for
the European population group. a) Demonstration of the time required for a single PCG iteration
on a GPU, showcasing the efficient parallelization within the GPU. b) Contrast with the OpenMP
implementation on CPUs, emphasizing the significant speed improvement achieved with GPU
acceleration. As the genotype matrix size increases, the advantage of using the GPU version
becomes more pronounced, as highlighted by the diminishing execution time on the GPU
compared to the CPU.

684
Fig. 4 GPU Node Requirements and Memory Impact – GPU node requirement highlight the
linear relationship between genotype matrix size and the required number of nodes, offering
insights into efficient GPU utilization. The GPU node requirement factored in the GPU memory,
the byte size of a single precision floating-point number, and the conversion between bytes and
gigabytes. A) Impact of changing the memory available in the GPU. B) Impact of changing
number of genotype variants in the input matrix and fixing the GPU memory to 16 gigabytes per
GPU, emphasizing considerations for diverse biobank cohorts and computational environments.
692

693
Fig. 5 SAIGE step one run time for All of Us data. The figure shows the time comparison of
running SAIGE step one for the T2D phenotype on the Google Cloud Platform for the 5
population groups (EUR, AFR, AMR, EAS, SAS). The analysis was executed on 4 NVIDIA T4
GPUs for the SAIGE-GPU version and a 64-CPU VM for the SAIGE-CPU version.

Population Group	Participants (Release 4)
AFR	121,177
AMR	59,048
EAS	6,702
EUR	449,042

700
701
702 **Table 1** Participant quantity in each grouping method per population group. Data was made
703 available on OLCF Summit HPC to perform a GWAS analysis for all traits analysis and all
704 population groups.
705

Population Group	Trait Quantity	Step One CPU hours for all traits (Projected)		Step One GPU hours for all traits (Production)
		Native SAIGE	SAIGE-OpenMP	SAIGE-GPU
AFR	1,760	322,768	78,266	1,336
AMR	1,482	72,284	60,295	411
EAS	505	27,162	12,253	116
EUR	2,072	1,371,960	330,372	12,420
Total	5,819	1,794,714	481,186	14,283

708 **Table 2** Projection times to complete GWAS for all traits (5,819) using SAIGE step one using
709 the different implementations of SAIGE: Native, OpenMP and GPU versions on CPU and GPU
710 environments.

Population Group	Subjects	Step one for Varicose Veins (hours)		
		Native SAIGE	SAIGE-OpenMP	SAIGE-GPU
AFR	121,725	5.10	1.06	0.38
AMR	51,124	1.50	0.97	0.28
EAS	8,003	0.97	0.58	0.23
EUR	458,307	25.75	4.10	1.50

713
714
715 **Table 3** Execution times for SAIGE step one on Varicose Veins (ICD-9 code 454.1) using 3
716 versions of the SAIGE algorithm on the different OLCF infrastructures. CPU environment
717 contained 32-core nodes, while the GPU nodes contain 42-cores and GPUs with 32 GB of RAM.
718

Population Group	Trait Quantity	Step two for all traits (hours)				
		CPU Environment		GPU Environment		
		Hours for a Single Trait	Projection for all traits	Single Trait	Production run for all traits	Fold-Change
AFR	1,760	446	784,960	254	397,428	1.98
AMR	1,482	228	337,896	146	214,353	1.58
EAS	505	59	29,795	50	22,724	1.31
EUR	2,072	1,209	2,505,048	359	1,397,606	1.79
Total	5,819	1,942	3,657,699	809	2,032,111	1.80

722 **Table 4** Execution time for SAIGE step two on Varicose Veins (PheCode 454.1) using 2
723 versions of the SAIGE algorithm on a CPU and GPU environment.

Category	All of Us		UK Biobank	
	European[+]	African American[+]	European[+]	African[+]
Variant Size	100,000	100,000	100,000	100,000
Sample Size	133,000	55,000	420,500	6,600
SAIGE GPU Analysis Time (hours)*	0.16	0.1	0.55	0.02
SAIGE GPU Analysis Cost	$0.42	$0.26	$1.45	$0.05
SAIGE CPU Analysis Time (hours)**	0.8	0.17	0.98	0.25
SAIGE CPU Analysis Cost	$3.17	$0.67	$3.88	$0.99

726
727 * Google Cloud - A100 GPU, 85 GB RAM, $2.64/hour
728 ** Google Cloud - 96 Core VM, $3.96/hour
729 + Phenotype used was Type 2 Diabetes
730
731 **Table 5** Cost and time execution comparison using All of Us and UK Biobank data on Google
732 Cloud Platform for SAIGE-GPU version vs the native SAIGE version.
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