Parallel Numerical Algorithms

Chapter 3 – Parallel Programming

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Outline

Parallel Programming Paradigms

- Functional languages
- Parallelizing compilers
- Object parallel
- Data parallel
- Shared memory
- Partitioned global address space
- Remote memory access
- Message passing

Functional Languages

- Express *what* to compute (i.e., mathematical relationships to be satisfied), but not *how* to compute it or order in which computations are to be performed
- Avoid artificial serialization imposed by imperative programming languages
- Avoid storage references, side effects, and aliasing that make parallelization difficult
- Permit full exploitation of any parallelism inherent in computation

Functional Languages

- Often implemented using *dataflow*, in which operations *fire* whenever their inputs are available, and results then become available as inputs for other operations
- Tend to require substantial extra overhead in work and storage, so have proven difficult to implement efficiently
- Have not been used widely in practice, though numerous experimental functional languages and dataflow systems have been developed

Parallelizing Compilers

- Automatically parallelize programs written in conventional sequential programming languages
- Difficult to do for arbitrary serial code
- Compiler can analyze serial loops for potential parallel execution, based on careful dependence analysis of variables occurring in loop
- User may provide hints (*directives*) to help compiler determine when loops can be parallelized and how
- OpenMP is standard for compiler directives

Parallelizing Compilers

- Automatic or semi-automatic, loop-based approach has been most successful in exploiting modest levels of concurrency on shared-memory systems
- Many challenges remain before effective automatic parallelization of arbitrary serial code can be routinely realized in practice, especially for massively parallel, distributed-memory systems
- Parallelizing compilers can produce efficient "node code" for hybrid architectures with SMP nodes, thereby freeing programmer to focus on exploiting parallelism across nodes

Object Parallel

- Parallelism encapsulated within distributed objects that bind together data and functions operating on data
- Parallel programs built by composing component objects that communicate via well-defined interfaces and protocols
- Implemented using object-oriented programming languages such as C++ or Java
- Often based on standards and supporting environments such as CORBA, DCE, CCA
- Examples include Charm++ and Legion

Data Parallel

- Simultaneous operations on elements of data arrays, typified by vector addition
- Low-level programming languages, such as Fortran 77 and C, express array operations element by element in some specified serial order
- Array-based languages, such as APL, Fortran 90, and MATLAB, treat arrays as higher-level objects and thus facilitate full exploitation of array parallelism

Data Parallel

- Data parallel languages provide facilities for expressing array operations for parallel execution, and some allow user to specify data decomposition and mapping to processors
- High Performance Fortran (HPF) is most visible attempt to standardize data parallel approach to programming
- Though naturally associated with SIMD architectures, data parallel languages have also been implemented successfully on general MIMD architectures
- Data parallel approach can be effective for highly regular problems, but tends to be too inflexible to be effective for irregular or dynamically changing problems

Shared Memory

- Classic shared-memory paradigm, originally developed for multitasking operating systems, focuses on control parallelism rather than data parallelism
- Multiple processes share common address space accessible to all, though not necessarily with uniform access time
- Because shared data can be changed by more than one process, access must be protected from corruption, typically by some mechanism to enforce mutual exclusion
- Shared memory supports common pool of tasks from which processes obtain new work as they complete previous tasks

Lightweight Threads

- Most popular modern implementation of explicit shared-memory programming, typified by *pthreads* (POSIX threads)
- Reduce overhead for context-switching by providing multiple program counters and execution stacks so that extensive program state information need not be saved and restored when switching control quickly among threads
- Provide detailed, low-level control of shared-memory systems, but tend to be tedious and error prone
- More suitable for implementing underlying systems software (such as OpenMP and run-time support for parallelizing compilers) than for user-level applications

Shared Memory

- Most naturally and efficiently implemented on true shared-memory architectures, such as SMPs
- Can also be implemented with reasonable efficiency on NUMA (nonuniform memory access) shared-memory or even distributed-memory architectures, given sufficient hardware or software support
- With nonuniform access or distributed shared memory, efficiency usually depends critically on maintaining locality in referencing data, so design methodology and programming style often closely resemble techniques for exploiting locality in distributed-memory systems

Partitioned Global Address Space

- Partitioned global address space (PGAS) model provides global memory address space that is partitioned across processes, with a portion local to each process
- Enables programming semantics of shared memory while also enabling locality of memory reference that maps well to distributed memory hardware
- Example PGAS programming languages include Chapel, Co-Array Fortran, Titanium, UPC, X-10

Remote Memory Access

- One-sided, *put* and *get* communication to store data in or fetch data from memory of another process
- Does not require explicit cooperation between processes
- Must be used carefully to avoid corruption of shared data
- Included in MPI-2, to be discussed later

Message Passing

- Two-sided, *send* and *receive* communication between processes
- Most natural and efficient paradigm for distributed-memory systems
- Can also be implemented efficiently in shared-memory or almost any other parallel architecture, so it is most portable paradigm for parallel programming
- "Assembly language of parallel computing" because of its universality and detailed, low-level control of parallelism
- Fits well with our design philosophy and offers great flexibility in exploiting data locality, tolerating latency, and other performance enhancement techniques

Message Passing

- Provides natural synchronization among processes (through blocking receives, for example), so explicit synchronization of memory access is unnecessary
- Facilitates debugging because accidental overwriting of memory is less likely and much easier to detect than with shared-memory
- Sometimes deemed tedious and low-level, but thinking about locality tends to result in programs with good performance, scalability, and portability
- Dominant paradigm for developing portable and scalable applications for massively parallel systems

MPI — Message-Passing Interface

- Provides communication among multiple concurrent processes
- Includes several varieties of point-to-point communication, as well as collective communication among groups of processes
- Implemented as library of routines callable from conventional programming languages such as Fortran, C, and C++
- Has been universally adopted by developers and users of parallel systems that rely on message passing

MPI — Message-Passing Interface

- Closely matches computational model underlying our design methodology for developing parallel algorithms and provides natural framework for implementing them
- Although motivated by distributed-memory systems, works effectively on almost any type of parallel system
- Often outperforms other paradigms because it enables and encourages attention to data locality

MPI — Message-Passing Interface

- Includes more than 125 functions, with many different options and protocols
- Small subset suffices for most practical purposes
- We will cover just enough to implement algorithms we will consider
- In some cases, performance can be enhanced by using features that we will not cover in detail

MPI-1

MPI was developed in three major stages, MPI-1 (1994), MPI-2 (1997) and MPI-3 (2012)

Features of MPI-1 include

- point-to-point communication
- collective communication
- process groups and communication domains
- virtual process topologies
- environmental management and inquiry
- profiling interface
- bindings for Fortran and C

MPI-2

Additional features of MPI-2 include:

- dynamic process management
- input/output
- one-sided operations for remote memory access
- bindings for C++

Additional features of MPI-3 include:

- nonblocking collectives
- new one-sided communication operations
- Fortran 2008 bindings

We will cover very little of MPI-2 or MPI-3, which are not essential for algorithms we will consider

Language Bindings

- MPI includes bindings for Fortran, C, and C++
- We will emphasize C bindings; Fortran usage is similar
- C versions of most MPI routines return error code as function value, whereas Fortran versions have additional integer argument, `IERROR`, for this purpose

Building and Running MPI Programs

- Executable module must first be built by compiling user program and linking with MPI library
- One or more header files, such as `mpi.h`, may be required to provide necessary definitions and declarations
- MPI is generally used in SPMD mode, so only one executable must be built, multiple instances of which are executed concurrently
- Most implementations provide command, typically named `mpirun`, for spawning MPI processes
  - MPI-2 specifies `mpiexec` for portability
- User selects number of processes and on which processors they will run

Availability of MPI

- Custom versions of MPI supplied by vendors of almost all current parallel computers systems
- Freeware versions available for clusters and similar environments include
  - MPICH: `http://www.mpich.org/`
  - OpenMPI: `http://www.open-mpi.org`
- Both websites also provide tutorials on learning and using MPI
- MPI standard (MPI-1, -2, -3) available from MPI Forum `http://www.mpi-forum.org`

Groups and Communicators

- Every MPI process belongs to one or more *groups*
- Each process is identified by its *rank* within given group
- Rank is integer from zero to one less than size of group (`MPI_PROC_NULL` is rank of no process)
- Initially, all processes belong to `MPI_COMM_WORLD`
- Additional groups can be created by user
- Same process can belong to more than one group
- Viewed as communication domain or context, group of processes is called *communicator*

Specifying Messages

Information necessary to specify message and identify its source or destination in MPI include

- `msg`: location in memory where message data begins
- `count`: number of data items contained in message
- `datatype`: type of data in message
- `source` or `dest`: rank of sending or receiving process in communicator
- `tag`: identifier for specific message or kind of message
- `comm`: communicator

MPI Data Types

- Available MPI data types include
  - C: `char`, `int`, `float`, `double`
  - Fortran: `integer`, `real`, `double precision`, `complex`
- Use of MPI data types facilitates heterogeneous environments in which native data types may vary from machine to machine
- Also supports user-defined data types for contiguous or noncontiguous data

Minimal MPI

Minimal set of six MPI functions we will need

- `int MPI_Init(int *argc, char ***argv);`
  Initiates use of MPI
- `int MPI_Finalize(void);`
  Concludes use of MPI
- `int MPI_Comm_size(MPI_Comm comm, int *size);`
  On return, `size` contains number of processes in communicator `comm`
- A few special MPI routines may be called before `MPI_Init` or after `MPI_Finalize`

Minimal MPI

- `int MPI_Comm_rank(MPI_Comm comm, int *rank);`
  On return, `rank` contains rank of calling process in communicator `comm`, with $0 \leq$ `rank` $\leq$ `size-1`
- `int MPI_Send(void *msg, int count, MPI_Datatype datatype, int dest, int tag, MPI_Comm comm);`
  On return, `msg` can be reused immediately
- `int MPI_Recv(void *msg, int count, MPI_Datatype datatype, int source, int tag, MPI_Comm comm, MPI_Status *status);`
  On return, `msg` contains requested message

Example: MPI Program for 1-D Laplace Example

```
#include <mpi.h>
int main(int argc, char **argv) {
int k, p, me, left, right, count = 1, tag = 1, nit = 10;
float ul, ur, u = 1.0, alpha = 1.0, beta = 2.0;
MPI_Status status;
MPI_Init(&argc, &argv);
MPI_Comm_size(MPI_COMM_WORLD, &p);
MPI_Comm_rank(MPI_COMM_WORLD, &me);
left = me-1; right = me+1;
if (me == 0) ul = alpha; if (me == p-1) ur = beta;
for (k = 1; k <= nit; k++) {
   if (me % 2 == 0) {
      if (me > 0) MPI_Send(&u, count, MPI_FLOAT,
         left, tag, MPI_COMM_WORLD);
      if (me < p-1) MPI_Send(&u, count, MPI_FLOAT,
         right, tag, MPI_COMM_WORLD);
      if (me < p-1) MPI_Recv(&ur, count, MPI_FLOAT,
         right, tag, MPI_COMM_WORLD, &status);
      if (me > 0) MPI_Recv(&ul, count, MPI_FLOAT,
         left, tag, MPI_COMM_WORLD, &status);
   }
```

Example: MPI Program for 1-D Laplace Example

```
    else {
        if (me < p-1) MPI_Recv(&ur, count, MPI_FLOAT,
            right, tag, MPI_COMM_WORLD, &status);
        MPI_Recv(&ul, count, MPI_FLOAT,
            left, tag, MPI_COMM_WORLD, &status);
        MPI_Send(&u, count, MPI_FLOAT,
            left, tag, MPI_COMM_WORLD);
        if (me < p-1) MPI_Send(&u, count, MPI_FLOAT,
            right, tag, MPI_COMM_WORLD);
    }
    u = (ul+ur)/2.0;
}
MPI_Finalize();
}
```

Standard Send and Receive Functions

- Standard send and receive functions are *blocking*, meaning they do not return until resources specified in argument list can safely be reused
- In particular, `MPI_Recv` returns only after receive buffer contains requested message
- `MPI_Send` may be initiated before or after matching `MPI_Recv` initiated
- Depending on specific implementation of MPI, `MPI_Send` may return before or after matching `MPI_Recv` initiated

Standard Send and Receive Functions

- For same `source`, `tag`, and `comm`, messages are received in order in which they were sent
- Wild card values `MPI_ANY_SOURCE` and `MPI_ANY_TAG` can be used for source and tag, respectively, in receiving message
- Actual source and tag can be determined from `MPI_SOURCE` and `MPI_TAG` fields of `status` structure (entries of `status` array in Fortran, indexed by parameters of same names) returned by `MPI_Recv`

Other MPI Functions

- MPI functions covered thus far suffice to implement almost any parallel algorithm with reasonable efficiency
- Dozens of other MPI functions provide additional convenience, flexibility, robustness, modularity, and potentially improved performance
- But they also introduce substantial complexity that may be difficult to manage
- For example, some facilitate overlapping of communication and computation, but place burden of synchronization on user

Communication Modes

Communication *modes* for sending messages

- *buffered mode*: send can be initiated whether or not matching receive has been initiated, and send may complete before matching receive is initiated
- *synchronous mode*: send can be initiated whether or not matching receive has been initiated, but send will complete only after matching receive has been initiated
- *ready mode*: send can be initiated *only* if matching receive has already been initiated
- *standard mode*: may behave like either buffered mode or synchronous mode, depending on specific implementation of MPI and availability of memory for buffer space

Communication Functions for Various Modes

Mode	Blocking	Nonblocking
standard	`MPI_Send`	`MPI_Isend`
buffered	`MPI_Bsend`	`MPI_Ibsend`
synchronous	`MPI_Ssend`	`MPI_Issend`
ready	`MPI_Rsend`	`MPI_Irsend`

- `MPI_Recv` and `MPI_Irecv` are blocking and nonblocking functions for receiving messages, regardless of mode
- `MPI_Buffer_attach` used to provide buffer space for buffered mode

Communication Modes

- Nonblocking functions include `request` argument used subsequently to determine whether requested operation has completed
- Nonblocking is different from *asynchronous*
- `MPI_Wait` and `MPI_Test` wait or test for completion of nonblocking communication
- `MPI_Probe` and `MPI_Iprobe` probe for incoming message without actually receiving it
- Information about message determined by probing can be used to decide how to receive it
- `MPI_Cancel` cancels outstanding message request, useful for cleanup at end of program or after major phase of computation

Standard Mode

- Standard mode does not specify whether messages are buffered
- Buffering allows more flexible programming, but requires additional time and memory for copying messages to and from buffers
- Given implementation of MPI may or may not use buffering for standard mode, or may use buffering only for messages within certain range of sizes
- To avoid potential deadlock when using standard mode, portability demands conservative assumptions concerning order in which sends and receives are initiated
- User can exert explicit control by using buffered or synchronous mode

Persistent Communication

- Communication operations that are executed repeatedly with same argument list can be streamlined
- *Persistent* communication binds argument list to request, and then request can be used repeatedly to initiate and complete message transmissions without repeating argument list each time
- Once argument list has been bound using `MPI_Send_init` or `MPI_Recv_init` (or similarly for other modes), then request can subsequently be initiated repeatedly using `MPI_Start`

Collective Communication

- `MPI_Bcast`
- `MPI_Reduce`
- `MPI_Allreduce`
- `MPI_Alltoall`
- `MPI_Allgather`
- `MPI_Scatter`
- `MPI_Gather`
- `MPI_Scan`
- `MPI_Barrier`

Manipulating Communicators

- `MPI_Comm_create`
- `MPI_Comm_dup`
- `MPI_Comm_split`
- `MPI_Comm_compare`
- `MPI_Comm_free`

Virtual Process Topologies

- MPI provides virtual process topologies corresponding to regular Cartesian grids or more general graphs
- Topology is optional additional attribute that can be given to communicator
- Virtual process topology can facilitate some applications, such as 2-D grid topology for matrices or 2-D or 3-D grid topology for discretized PDEs
- Virtual process topology may also help MPI achieve more efficient mapping of processes to given physical network

Virtual Process Topologies

- `MPI_Dist_graph_create` creates general graph topology, based on number of nodes, node degrees, and graph edges specified by user
- `MPI_Cart_create` creates Cartesian topology based on number of dimensions, number of processes in each dimension, and whether each dimension is periodic (i.e., wraps around), as specified by user
- Hypercubes are included, since k-dimensional hypercube is simply k-dimensional torus with two processes per dimension
- `MPI_Cart_shift` provides shift of given displacement along any given dimension of Cartesian topology

Virtual Process Topologies

- `MPI_Topo_test` determines what type of topology, if any, has been defined for given communicator
- Inquiry functions provide information about existing graph topology, such as number of nodes and edges, lists of degrees and edges, number of neighbors of given node, or list of neighbors of given node
- Inquiry functions obtain information about existing Cartesian topology, such as number of dimensions, number of processes for each dimension, and whether each dimension is periodic
- Functions also available to obtain coordinates of given process, or rank of process with given coordinates

Timing MPI Programs

- `MPI_Wtime` returns elapsed wall-clock time in seconds since some arbitrary point in past
- Elapsed time for program segment given by difference between `MPI_Wtime` values at beginning and end
- Process clocks are not necessarily synchronized, so clock values are not necessarily comparable across processes, and care must be taken in determining overall running time for parallel program (see `MPI_WTIME_IS_GLOBAL`)
- `MPI_Wtick` returns resolution of `MPI_Wtime` clock

MPI Profiling Interface

- MPI provides *profiling interface* via name shift for each function
- For each MPI function with prefix `MPI_`, alternative function with prefix `PMPI_` provides identical functionality
- Profiling library can intercept calls to each standard MPI function name, record appropriate data, then call equivalent alternate function to perform requested action
- `MPI_Pcontrol` provides profiling control if profiling is in use, but otherwise does nothing, so same code can run with or without profiling, depending on whether executable module is linked with profiling or nonprofiling MPI libraries
- Data collected by profiling can be used for performance analysis or visualization

MPICL Tracing Facility

- *MPICL* is instrumentation package for MPI based on PICL tracing facility and MPI profiling interface
  `http://www.csm.ornl.gov/picl/`
- In addition to tracing MPI events, MPICL also provides tracing of user-defined events
- Resulting trace file contains one event record per line, with each event record containing numerical data specifying event type, timestamp, process rank, message length, etc
- Trace data output format is suitable for input to ParaGraph visualization tool

MPICL Tracing Commands

- `tracefiles(char *tempfile, char *permfile, int verbose);`
- `tracelevel(int mpicl, int user, int trace);`
- `tracenode(int tracesize, int flush, int sync);`
- `traceevent(char *eventtype, int eventid, int nparams, int *params);`

Example: MPICL Tracing

```
#include <mpi.h>
void main(int argc, char **argv) {
int k, myid, nprocs, ntasks, work;
MPI_Init(&argc, &argv);
MPI_Comm_size(MPI_COMM_WORLD, &nprocs);
MPI_Comm_rank(MPI_COMM_WORLD, &myid);
if (myid == 0) tracefiles("", "tracefile", 0);
tracelevel(1, 1, 0);
tracenode(100000, 0, 1);
for (k = 0; k < ntasks; k++) {
  traceevent("entry", k, 0);
    {code for task k, including MPI calls}
  work = work done in task k;
  traceevent("exit", k, 1, &work); }
MPI_Finalize(); }
```

MPICL Pcontrol Interface

- All MPICL tracing facilities can also be accessed through standard `MPI_Pcontrol` function
- Value of `level` argument to `MPI_Pcontrol` determines which MPICL tracing command is invoked, as specified in header file `pcontrol.h`

Example: MPICL Tracing Using MPI Pcontrol

```
#include <mpi.h>
#include <pcontrol.h>
void main(int argc, char **argv) {
int k, myid, nprocs, ntasks, work;
MPI_Init(&argc, &argv);
MPI_Comm_size(MPI_COMM_WORLD, &nprocs);
MPI_Comm_rank(MPI_COMM_WORLD, &myid);
if (myid == 0)
  MPI_Pcontrol(TRACEFILES, "", "tracefile", 0);
MPI_Pcontrol(TRACELEVEL, 1, 1, 0);
MPI_Pcontrol(TRACENODE, 100000, 0, 1);
for (k = 0; k < ntasks; k++) {
  MPI_Pcontrol(TRACEEVENT, "entry", k, 0);
    {code for task k, including MPI calls}
  work = work done in task k;
  MPI_Pcontrol(TRACEEVENT, "exit", k, 1, &work); }
MPI_Finalize(); }
```

ParaGraph Visualization Tool

ParaGraph is graphical display tool for visualizing behavior and performance of parallel programs that use MPI `http://www.csar.illinois.edu/software/paragraph/`

ParaGraph provides graphical answers to questions such as

- Is particular process busy or idle at any given time?
- Which processes are communicating with each other?
- What part of program is executing at any given time?

Visualizing Trace Data

- Trace data gathered by MPICL during execution of MPI program are replayed pictorially to provide dynamic depiction of behavior of parallel program as well as graphical performance summaries
- Trace file is produced by MPICL in node order, but must be in time order for input to ParaGraph
- Appropriate reordering can be accomplished by following Unix command:

```
sort +2n -3 +1rn -2 +0rn -1 tracefile.raw > tracefile.trc
```

Visualizing Trace Data

- Performance data can be viewed from many different visual perspectives to gain insights that might be missed by any single view
- ParaGraph provides about thirty different visual displays, most of which are one of three basic types:
  - processor utilization
  - interprocessor communication
  - user-defined tasks
- Most displays change dynamically to provide graphical animation of program behavior
- ParaGraph is extensible so users can add new displays, specific to given application

MPI Performance Analysis Tools

- Jumpshot and SLOG
  `http://www.mcs.anl.gov/perfvis/`
- Intel Trace Analyzer (formerly Vampir)
  `http://www.hiperism.com/PALVAMP.htm`
- IPM: Integrated Performance Monitoring
  `http://ipm-hpc.sourceforge.net/`
- mpiP: Lightweight, Scalable MPI Profiling
  `http://mpip.sourceforge.net/`
- TAU: Tuning and Analysis Utilities
  `http://www.cs.uoregon.edu/research/tau/home.php`

OpenMP

- Shared memory model, SPMD
- Extends C and Fortran with directives (annotations) and functions
- Relies on programmer to provide information that may be difficult for compiler to determine
- No concurrency except when directed; typically, most lines of code run on single processor/core
- Parallel loops described with directives

```
#pragma omp parallel for default(none) shared() private()
for (...) {
}
```

```
!$OMP PARALLEL DO DEFAULT(NONE) SHARED() PRIVATE()
   do i=1, n
      ...
!$OMP END PARALLEL DO
```

More OpenMP

- `omp_get_thread_num()` – returns number of active threads within parallel region
- `omp_get_num_procs()` – returns number of available cores

General parallel blocks of code (excuted by all available threads) described as

```
#pragma omp parallel
{
}
```

```
!$OMP PARALLEL
 ...
!$OMP END PARALLEL
```

Race Conditions

Example:

```
    sum = 0.0;
#pragma omp parallel for private(i)
    for (i=0; i<n; i++) { sum += u[i]; }
```

Race condition: result of updates to `sum` depend on which thread wins race in performing store to memory

OpenMP provides `reduction` clause for this case:

```
    sum = 0.0;
#pragma omp parallel for reduction(+:sum) private(i)
    for (i=0; i<n; i++) { sum += u[i]; }
```

Not hypothetical example: on one dual-processor system, first loop computes wrong result roughly half of time

Example: OpenMP Program for 1-D Laplace Example

```
#include <omp.h>
int main(int argc, char **argv) {
int k, i, nit=10;
float alpha = 1.0, beta = 2.0;
float u0[MAX_U], u1[MAX_U];
float * restrict u0p=u0, * restrict u1p=u1, *tmp;

u0[0] = u1[0] = alpha;
u0[MAX_U-1] = u1[MAX_U-1] = beta;
for (k=0; k<nit; k++) {
#pragma omp parallel for default(none) shared(u1p,u0p) private (i)
   for (i = 1; i < MAX_U-1; i++) {
      u1p[i] = (u0p[i-1]+u0p[i+1])/2.0;
   }
   tmp = u1p; u1p = u0p; u0p = tmp;  /* swap pointers */
}

}
```

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