Parallel Computing
Introduction and Shared Memory Programming

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Outline

- **Part 1**
  - Introduction, motivation
  - Understanding parallelism
  - Limitations of parallelism

- **Part 2**
  - Shared Memory architectures
  - Some comments about multi-core
  - Cache coherence
  - Introduction to OpenMP as an example for shared memory programming
  - Programming guidelines for ccNUMA architecture

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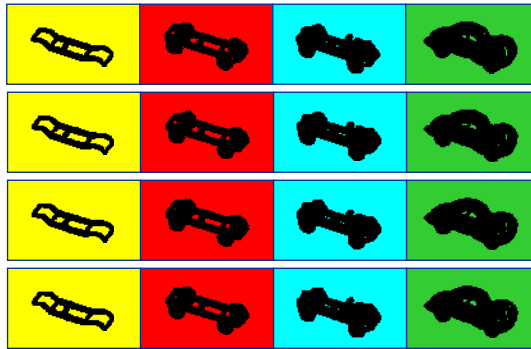## Introduction
Parallel Computing

- **Parallelism will substantially increase through the use of dual/multi-core chips in the future!**
  - See later for some comments

- **Parallel computing is entering everyday life**
  - Dual-core based system (Workstation, Laptop, etc…)

- **Basic design concepts for parallel computers:**
  - *Shared memory multi-processor systems*: Multiple processors run in parallel but use the same (a single) address space ("shared memory"), e.g.: Dual-core workstations or Xeon/Opteron based servers.

  - *Distributed memory systems:* Multiple processors/compute nodes are connected via a network. Each processor has its own address space/ memory, e.g. GBit Clusters with Xeon/Opteron based servers.

Understanding Parallelism and the Limitations of Parallel Computing

Understanding Parallelism:
Sequential work

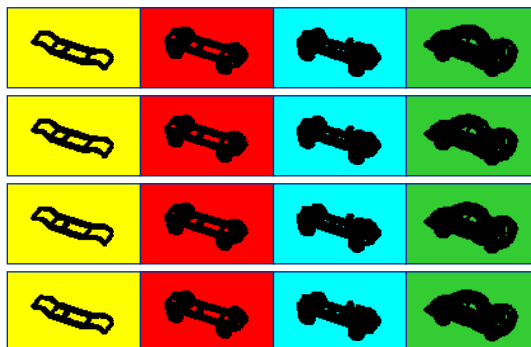After 16 time steps: 4 cars

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Understanding Parallelism:
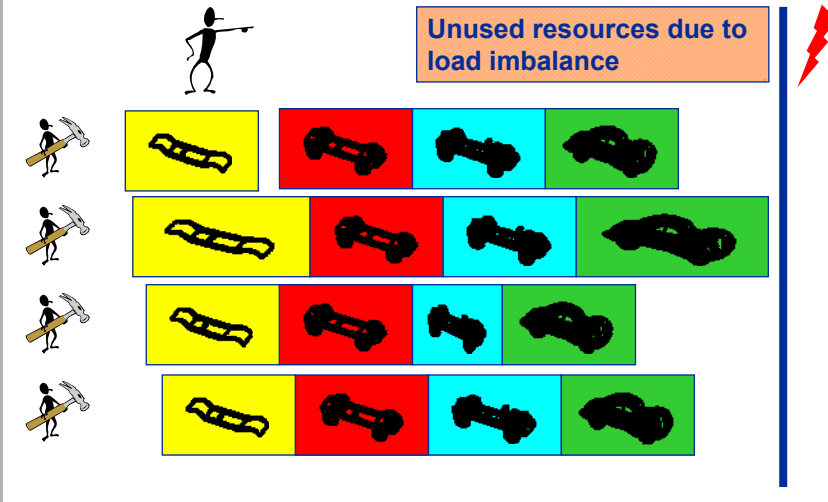*Parallel work*

After 4 time steps: 4 cars

"*perfect speedup*"

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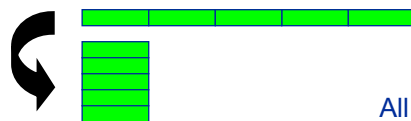
Understanding Parallelism:
Limits of Scalability

Unused resources due to load imbalance

Limitations of Parallel Computing:
Amdahl's Law

Ideal world:
All work is perfectly parallelizable

serial   serial

serial   serial

Closer to reality:
Purely serial parts limit maximum speedup

seriell   serial

Reality is even worse:
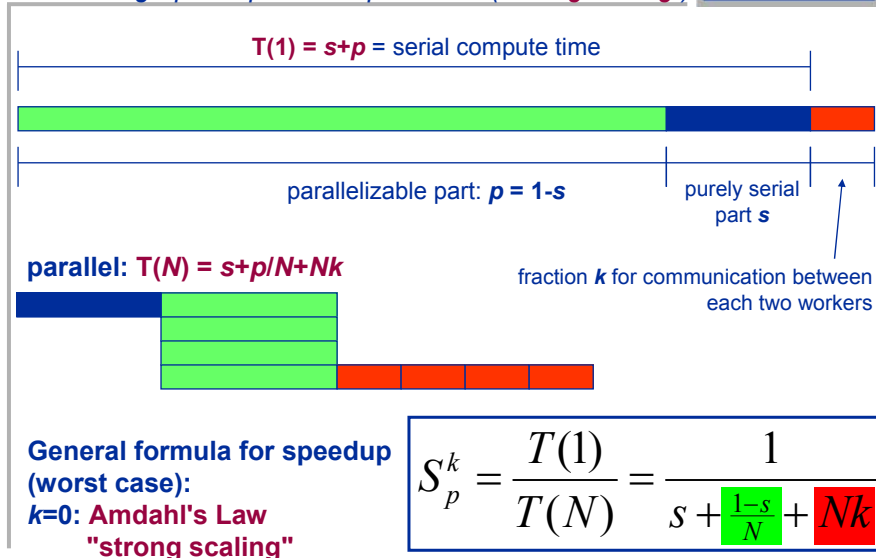Communication processes hurt scalability even further

Limitations of Parallel Computing:
Calculating Speedup in a Simple Model ("strong scaling")

T(1) = s+p = serial compute time

parallelizable part: **p = 1-s**

purely serial part **s**

parallel: T(N) = s+p/N+Nk

fraction **k** for communication between each two workers

General formula for speedup (worst case):
k=0: Amdahl's Law "strong scaling"

$$S_p^k = \frac{T(1)}{T(N)} = \frac{1}{s + \frac{1-s}{N} + Nk}$$

Limitations of Parallel Computing:
Amdahl's Law ("strong scaling")

- **Reality: No task is perfectly parallelizable**
  - **Shared resources have to be used serially**
  - **Task interdependencies must be accounted for**
  - **Communication overhead**

- **Benefit of parallelization is strongly limited**
  - **"Side effect": limited scalability leads to inefficient use of resources**
  - **Metric: Parallel Efficiency** (*what percentage of the workers/processors is efficiently used*):

$$\varepsilon_p(N) = \frac{S_p(N)}{N}$$

- **Amdahl case:**

$$\varepsilon_p = \frac{1}{s(N-1)+1}$$

Limitations of Parallel Computing:
Amdahl's Law ("strong scaling")

- Large N limits
  - **at k=0, Amdahl's Law predicts**

$$\lim_{N \to \infty} S_P^0(N) = \frac{1}{s}$$

independent of *N !*

  - **at k≠0, our simplified model of communication overhead yields a beaviour of**

$$S_P^k(N) \xrightarrow{\;N \gg 1\;} \frac{1}{Nk}$$

- Problems in real world programming
  - **Load imbalance**
  - **Shared resources have to be used serially (e.g. IO)**
  - **Task interdependencies must be accounted for**
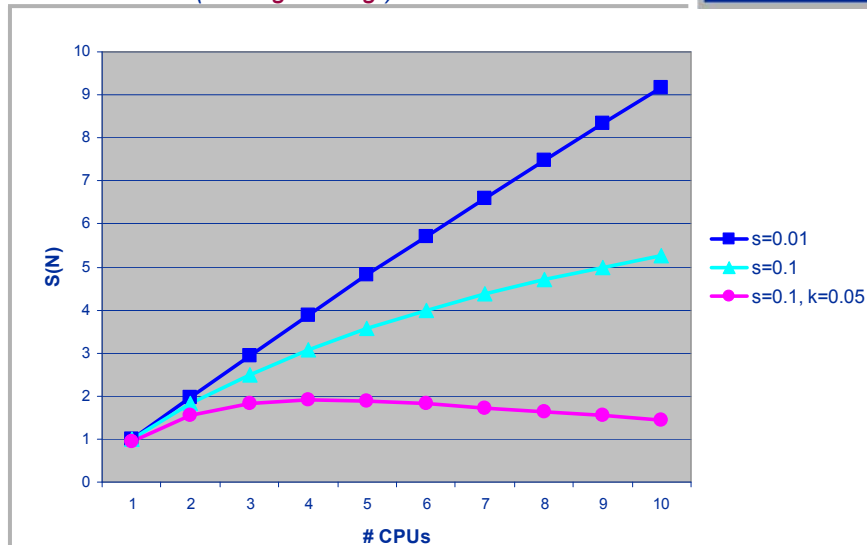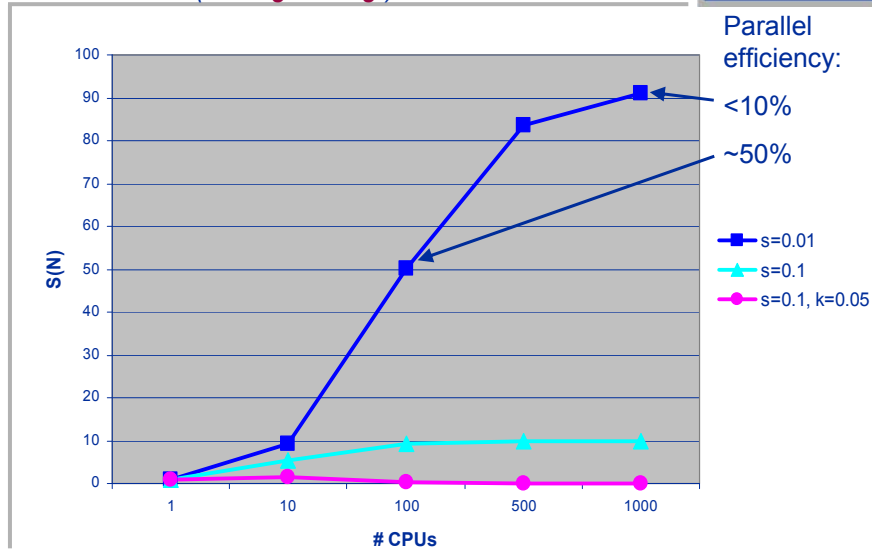 - **Communication overhead**

Limitations of Parallel Computing:
Amdahl´s Law ("strong scaling")

Limitations of Parallel Computing:
Amdahl´s Law ("strong scaling")

Parallel efficiency:

<10%

~50%

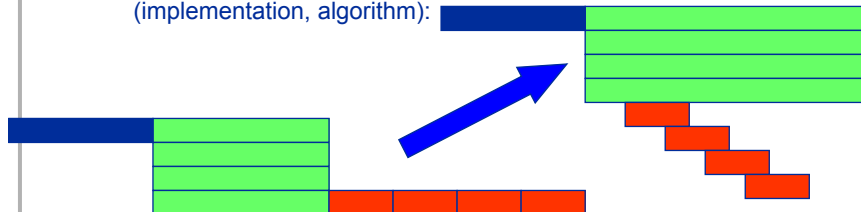- ■ s=0.01
- ▲ s=0.1
- ● s=0.1, k=0.05

S(N)

CPUs

Limitations of Parallel Computing:
How to Circumvent Amdahl's Law

- ▪ **Communication is not necessarily purely serial**
  - ▪ Non-blocking crossbar networks can transfer many messages concurrently – factor Nk in denominator becomes k (technical measure)
  - ▪ Sometimes, communication can be overlapped with useful work (implementation, algorithm):

  - ▪ Communication overhead may scale with a smaller power than problem size
  - ▪ "superlinear speedups": data size per CPU decreases with increasing CPU count →may fit into cache at large CPU counts
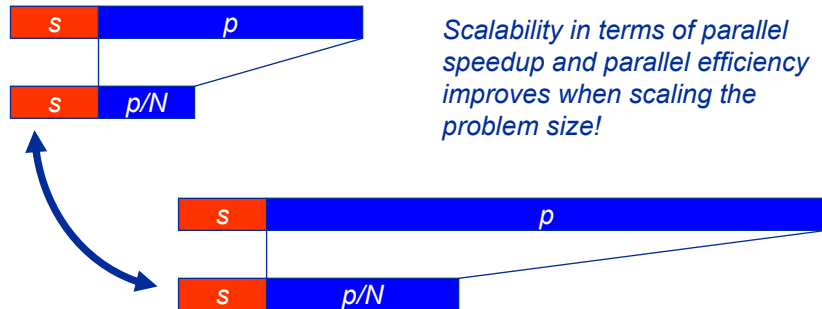
Limitations of Parallel Computing:
Increasing Parallel Efficiency

- **Increasing problem size often helps to enlarge the parallel fraction _p_**
    - Often _p_ scales with problem size while s stays constant
    - Fraction of _s_ relative to overall runtime decreases

Scalability in terms of parallel speedup and parallel efficiency improves when scaling the problem size!

Limitations of Parallel Computing:
Increasing Parallel Efficiency („weak scaling")

- **When scaling a problem to more workers, the amount of work will often be scaled as well**
    - **Let _s_ and _p_ be the serial and parallel fractions so that _s_+_p_=1**
    - **Perfect situation: runtime stays constant while _N_ increases**
    - **„Parallel Performance" =**

$$\frac{\text{work/time for problem size } N \text{ with } N \text{ workers}}{\text{work/time for problem size 1 with 1 worker}}$$

$$P_s(N) = \frac{s + pN}{s + p} = s + pN = N + (1-N)s = s + (1-s)N$$

**Gustafsson's Law
("weak scaling")**

- Linear in _N_ – but closely observe the meaning of the word "work"!

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Architecture of shared memory computers

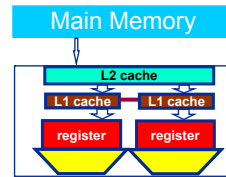**Shared memory computers:**
Basic concepts

- **Shared Memory Computer provides
  single, shared address space for all parallel processors**

- **Two basic categories of shared memory systems**
  - Uniform Memory Access (UMA):
    - Flat Memory: Memory is equally accessible to all processors with the same performance (Bandwidth & Latency).
    - A.k.a Symmetric Multi Processor (SMP) system

  - Cache-Coherent Non Uniform Memory Access (ccNUMA):
    - Memory is physically distributed: Performance (Bandwidth & Latency) is different for local and remote memory access.

- **Cache-Coherence protocols and/or hardware provide consistency between data in caches (multiple copies of same data!) and data in memory**
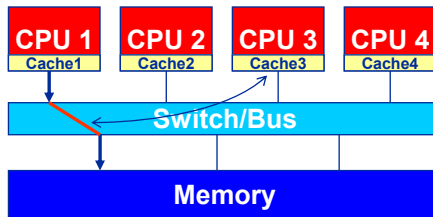
Shared memory computers: UMA

UMA architecture

Simplest implementation: Dual-Core Processor (e.g. AMD Opteron dual-core or Intel Core)

Main Memory
L2 cache
L1 cache — L1 cache
register   register

Multi-Processor servers use bus or switch to connect CPUs with main memory

CPU 1   CPU 2   CPU 3   CPU 4
Cache1 Cache2 Cache3 Cache4
Switch/Bus
Memory

- **Bus: Only one processor can access bus at a time!**
- **Switch: Cache-Coherency traffic can "pollute" switch**
- **Scalability beyond 2–8 CPUs is a problem**
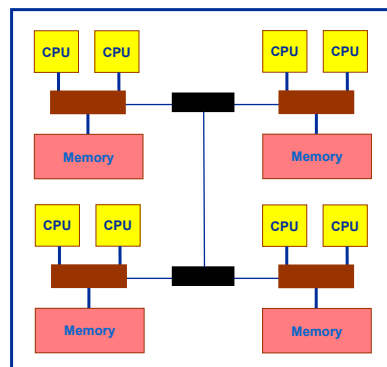- **Dual core chips, small Itanium servers, NEC SX8**

Shared memory computers: ccNUMA

ccNUMA architecture

Proprietary hardware concepts (e.g. Hypertransport/Opteron or NUMALink /SGI) provide single address space & cache coherency for physically distributed memory
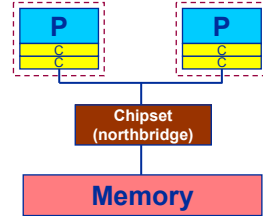
- **Advantages:**
  - Scalable concept (systems up to 1024 CPUs are available)
- **Disadvantages:**
  - Cache Coherence hard to implement / expensive
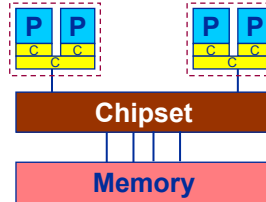 - Performance depends on access to local or remote memory (no flat view of memory!)

CPU CPU   CPU CPU
Memory   Memory
CPU CPU   CPU CPU
Memory   Memory

Shared memory computers: Some examples

- **Dual CPU Intel Xeon node**

- **Dual Intel "Core 2" node**

- **Dual AMD Opteron node**

- **SGI Altix (HLRB2 @ LRZ)**

Shared memory computers
Cache coherence

- **Data in cache is only a copy of data in memory**
  - Multiple copies of same data on multiprocessor systems
  - Cache coherence protocol/hardware ensure consistent data view
  - Without cache coherence, shared cache lines can become clobbered:

P1	P2
Load A1	Load A2
Write A1=0	Write A2=0

Write-back to memory leads to incoherent data

A1, A2   A1, A2   A1, A2

C1 & C2 entry can not be merged to:

A1, A2

Shared Memory Computers
Cache coherence

- **Cache coherence protocol must keep track of cache line (CL) status**

P1   **P2**

```
Load A1              Load A2
Write A1=0:
```

1. Request exclusive access to CL

2. Invalidate CL in C2

3. Modify A1 in C1

```
                      Write A2=0:
```

1. Request exclusive CL access

2. CL write back+ Invalidate

3. Load CL to C2

C2 is exclusive owner of CL ← 4. Modify A2 in C2

t

P1 | C1 | A1, A2
P2 | C2 | A1, A2
Bus
A1, A2 | **Memory**

Shared Memory Computers
Cache coherence

- **Cache coherence can cause substantial overhead**
  - may reduce available bandwidth
- **Different implementations**
  - Snoopy: On modifying a CL, a CPU must broadcast its address to the whole system
  - Directory, "snoop filter": Chipset ("network") keeps track of which CLs are where and filters coherence traffic
- **Directory-based ccNUMA can reduce pain of additional coherence traffic**

- **But always take care:**

  Multiple processors should never write frequently to the same cache line ("*false sharing*")!
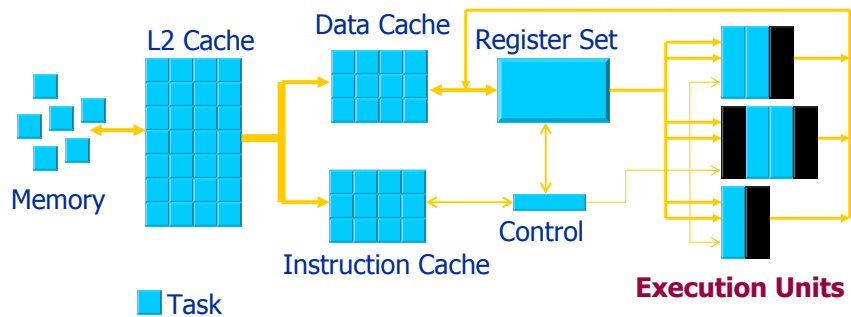
Why Multi-Core?

Why Multi-Core?

- **Modern processors are highly complex**
- **With each new generation, more transistors are required to achieve a certain performance gain**
  - Even highly optimized software leaves more and more transistors unused

- **All those transistors need energy (switching/leakage)**

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Power dissipation in VLSI Circuits

- **In CMOS VLSIs, power dissipation is proportional to clock frequency:**

$$W \propto f_c$$

- **Moreover, it is proportional to supply voltage squared:**

$$W \propto V_{cc}^2$$

- **For reasons of noise immunity, supply voltage has to grow linearly with frequency, so:**

$$\boxed{W \propto f_c^3}$$

- **Frequency reduction is the key to saving power with modern microprocessors**
  - all other factors, e.g. manufacturing technology, unchanged
- **This seems to contradict the verdict of ever-growing chip performance**

Multi-core processors
The party is over!

- **Problem:** Moore's law is still valid but increasing clock speed hits a technical wall (heat)
- **Solution:** Reduce clock speed of processor but put 2 (or more) processors (cores) on a single silicon die

  Clock speed of single core will decrease in future!
  (Xeon/Netburst: max. 3.73 GHz -> Xeon/Core: max. 3.0 GHz)

Intel Xeon / Core2 ("Woodcrest")

Main Memory

„DRAM Gap"

Processor chip

| L2 cache |
L1 cache	L1 cache
FP register	FP register
arithmetic unit	arithmetic unit

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Multi-core processors
The party is over!

By courtesy of D. Vrsalovic, Intel

intel

Performance
Power

1.00x

Max Frequency

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Multi-core processors
The party is over!

By courtesy of D. Vrsalovic, Intel

intel

1.73x   Performance
Power

1.13x   1.00x

Over-clocked   Max Frequency
(+20%)

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Multi-Core Processors

- **Question: What fraction of performance must be sacrificed per core in order to benefit from m cores?**
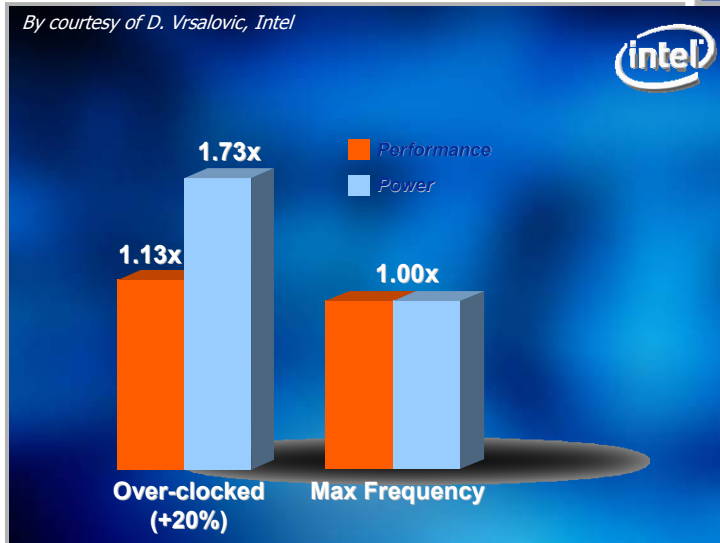- **Prerequisite: Overall power dissipation should be unchanged**

- *W*   power dissipation
- *p*   performance (1 core)
- p_m performance (m cores)
- ε_f rel. frequency change $\Delta f_c / f_c$
- ε_p rel. performance change $\Delta p/p$
- *m*   number of cores

$$W + \Delta W = (1 + \varepsilon_f)^3 W$$

$$(1 + \varepsilon_f)^3 m = 1$$

$$\boxed{\varepsilon_f = m^{-1/3} - 1}$$

$$p_m = (1 + \varepsilon_p)pm$$

$$\boxed{p_m \geq p \ \Rightarrow \ \varepsilon_p \geq \frac{1}{m} - 1}$$

Why Multi-Core?

- **Required relative frequency reduction vs. core count**

Available today

Multi-core processors
A challenging future ahead?

Courtesy of Intel

Scalar plus many core for highly threaded workloads

Large, Scalar cores for high single-thread performance

Intel Tera-Scale Computing Research Program

Many-core array
- CMP with 10s-100s low power cores
- Scalar cores
- Capable of TFLOPS+
- Full System-on-Chip
- Servers, workstations, embedded…

Multi-core array
- CMP with ~10 cores

Dual core
- Symmetric multithreading

Evolution
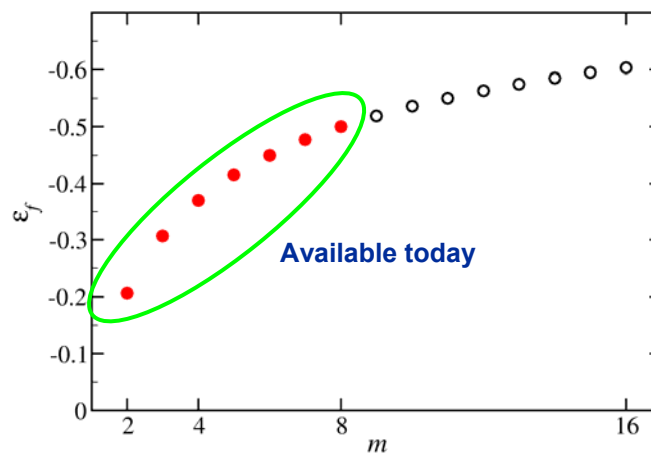
Parallelization will be mandatory in the future !

Multi-Core
A Challenging Future or the Programmer's Waterloo?

- **Multi-core does not come for free**
  - i.e., frequency reduction is not enough
- **Putting two cores on the same die requires either**
  - changes in manufacturing technology (smaller structures), or
  - simplification of the core
- **Moore's Law is still valid, so multi-core must put the transistors to good use**
  - Simplify the core (better utilization of functional units)
  - Increase the cache sizes using the saved transistors
- **Are we giving up the „general-purpose" processor for more and more specialized solutions?**

- **Caveat: While multi-core enhances chip performance, it makes the DRAM gap more severe**
  - Shared path to memory

Shared-Memory Parallelization with OpenMP

Parallel Programming with OpenMP

- **"Easy" and portable parallel programming of shared memory computers: OpenMP**
- **Standardized set of compiler directives & library functions:**
  `http://www.openmp.org/`
  - FORTRAN, C and C++ interfaces are defined
  - Supported by most/all commercial compilers, GNU starting with 4.2
  - Few free tools are available
- **OpenMP program can be written to compile and execute on a single-processor machine just by ignoring the directives**
  - API calls must be masked out though
  - Supports data parallelism
- **R.Chandra, L. Dagum, D. Kohr, D. Maydan, J. McDonald, R. Menon: Parallel programming in OpenMP.**
  Academic Press, San Diego, USA, 2000, ISBN 1-55860-671-8
- **B. Chapman, G. Jost, R. v. d. Pas: Using OpenMP.**
  MIT Press, 2007, ISBN 978-0262533027

Shared Memory Model used by OpenMP

- **Central concept of OpenMP programming: Threads**

T

private

T

private

Shared Memory

private

T

private

T

- **Threads access globally shared memory**
- **Data can be shared or private**
  - shared data available to all threads (in principle)
  - private data only to thread that owns it
- **Data transfer transparent to programmer**
- **Synchronization takes place, is mostly implicit**

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OpenMP Program Execution
Fork and Join

- **Program start: only master thread runs**
- **Parallel region: team of worker threads is generated ("fork")**
- **synchronize when leaving parallel region ("join")**
- **Only master executes sequential part**
  - worker threads persist, but are inactive
- **task and data distribution possible via directives**
- **Usually optimal:**
- **1 Thread per Processor**

Thread # 0   1   2   3   4   5

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Basic OpenMP functionality

About Directives and Clauses

About Data

**About Parallel Regions
and Work Sharing**

**First example:
Numerical integration**

Approximate by a discrete sum

$$\int_0^1 f(t)\,dt \;\approx\; \frac{1}{n}\sum_{i=1}^{n} f(x_i)$$

where

$$x_i \;=\; \frac{i-0.5}{n} \quad (i=1,...,n)$$

We want

$$\int_0^1 \frac{4\,dx}{1+x^2} \;=\; \pi$$

→ **solve this in OpenMP**

```
program compute_pi
...  (declarations omitted)

! function to integrate
f(a)=4.0_8/(1.0_8+a*a)

w=1.0_8/n
sum=0.0_8

do i=1,n
    x=w*(i-0.5_8)
    sum=sum+f(x)
enddo
pi=w*sum

...    (printout omitted)
end program compute_pi
```

First example:
Numerical integration

```
...
pi=0.0_8
w=1.0_8/n
!$OMP parallel private(x,sum)
sum=0.0_8
!$OMP do
do i=1,n
   x=w*(i-0.5_8)
   sum=sum+f(x)
enddo
!$OMP end do
!$OMP critical
pi=pi+w*sum
!$OMP end critical
!$OMP end parallel
```

concurrent execution by "team of threads"

worksharing among threads

sequential execution

OpenMP Directives
Syntax in Fortran

- **Each directive starts with sentinel in column 1:**
  - fixed source: **!$OMP** or **C$OMP** or ***$OMP**
  - free source: **!$OMP**

  followed by a **directive** and, optionally, **clauses.**
- **For function calls:**
  - conditional compilation of lines starting with **!$** or **C$** or ***$**
  - **Example:**

```
   myid = 0
!$ myid = omp_get_thread_num()
```

  - use include file for API call prototypes (or Fortran 90 module **omp_lib** if available)

OpenMP Directives
Syntax in C/C++

- **Include file**
  `#include <omp.h>`

- **pragma preprocessor directive:**

  `#pragma omp [directive [clause ...]]`
  `  structured block`

- **Conditional compilation: Compiler's OpenMP switch sets preprocessor macro**

  `#ifdef _OPENMP`

  `... do something`

  `#endif`

OpenMP Syntax:
Clauses

- **Many (but not all) OpenMP directives support clauses**
- **Clauses specify additional information with the directive**
- **Integration example:**
  - `private(x,sum)` appears as clause to the `parallel` directive
- **The specific clause(s) that can be used depend on the directive**
- **Another example: `schedule(…)` clause**
  - `static[,chunksize]:` round-robin distribution of chunks across threads (no chunksize: max. chunk size – default!)
  - `dynamic[,chunksize]:` threads get assigned work chunks dynamically; used for load balancing
  - `guided[,chunksize]:` like dynamic, but with decreasing chunk size (minimal size = chunksize); used for load balancing when dynamic induces too much overhead
  - `runtime:` determine by `OMP_SCHEDULE` shell variable

OpenMP parallel regions
How to generate a team of threads

- **`!$OMP PARALLEL`** and **`!$OMP END PARALLEL`**
    - Encloses a parallel region: All code executed between start and end of this region is executed by all threads.
    - This includes subroutine calls within the region (unless explicitly sequentialized)
    - Both directives must appear in the same routine.

- **C/C++:**

  `#pragma omp parallel`
  `structured block`

  No `END PARALLEL` directive since block structure defines boundaries of parallel region

OpenMP work sharing for loops

Requires thread distribution directive

`!$OMP DO / !$OMP END DO` encloses a loop which is to be divided up if within a parallel region ("sliced").
- all threads synchronize at the end of the loop body
- this default behaviour can be changed ...
- **Only loop immediately following the directive is sliced**
- **C/C++:**

  `#pragma omp for [clause]`
  `for ( ... ) {`
  `        ...`
  `    }`

- **restrictions on parallel loops (especially in C/C++)**
    - trip count must be computable (no **`do while`**)
    - loop body with single entry and single exit point
    - Use integers, not iterators als loop variables

Directives for data scoping: shared and private

- **Remember the OpenMP memory model?**
  Within a parallel region,
  data can either be
- **private to each executing thread**
  → each thread has its own **local copy** of data
  or be
- **shared between threads**
  → there is **only one instance** of data available to all threads
  → this does **not mean** that the instance is always **visible** to **all threads!**

- **Integration example:**
  - shared scope **not desirable** for x and sum since values computed on one thread must not be interfered with by another thread.
  - Hence:
  !$OMP parallel private(x,sum)

Defaults for data scoping

- **All data in parallel region is shared**
- **This includes global data (Module, COMMON)**
- **Exceptions:**
  1. Local data within enclosed subroutine calls are private (Note: Inlining must be treated correctly by compiler!) unless declared with **SAVE** attribute (**static** in C)
  2. Loop variables of parallel ("sliced") loops are private

- **Due to stack size limits it may be necessary to make large arrays static**
  - This presupposes it is safe to do so!
  - If not: make data dynamically allocated
  - For Intel Compilers: **KMP_STACKSIZE** may be set at run time (increase thread-specific stack size)

Changing the scoping defaults

- **Default value for data scoping can be changed by using the `default` clause on a parallel region:**

`!$OMP parallel default(private)`   *Not in C/C++*

- **Beware side effects of data scoping:**

  Incorrect `shared` attribute may lead to race conditions and/or performance issues ("false sharing").
    - Use verification tools.
- **Scoping of local subroutine data and global data**
    - is not (hereby) changed
    - compiler cannot be assumed to have knowledge
- **Recommendation: Use**

`!$OMP parallel default(none)`

  to not overlook anything

Compiling and running an OpenMP program

- **Compiler must be instructed to recognize OpenMP directives (Intel compiler: `-openmp`)**
- **Number of threads: Determined by shell variable `OMP_NUM_THREADS`**

- **Loop scheduling: Determined by shell variable `OMP_SCHEDULE`**

- **Some implementation-specific environment variables exist (here for Intel):**
    - `KMP_STACKSIZE`: configure thread-local stack size
    - `KMP_LIBRARY`: specify the strategy for releasing threads that have nothing to do

- **… and then: just type `./a.out`**

Some Details About OpenMP

OpenMP Runtime Library

- `omp_get_num_threads` **Function**
  Returns the number of threads currently in the team executing the parallel region from which it is called
  - Fortran:
    `integer function omp_get_num_threads()`
  - C/C++:
    `int omp_get_num_threads(void);`
- `omp_get_thread_num` **Function**
  Returns the thread number, within the team, that lies between `0` **and** `omp_get_num_threads()-1`, **inclusive. The master thread of the team is thread** `0`
  - Fortran:
    `integer function omp_get_thread_num()`
  - C/C++:
    `int omp_get_thread_num(void);`

OpenMP Example: Hello World Program

```fortran
      program hello
!$    integer OMP_GET_THREAD_NUM
      i = -1
!$OMP PARALLEL PRIVATE(i)
!$    i = OMP_GET_THREAD_NUM()
      print *, 'hello world',i
!$OMP END PARALLEL
      stop
      end
```

Work Sharing and Synchronization

- **Which thread executes which statement or operation?**

  - … and in which sequence?

- **i.e., how is parallel work organized/scheduled?**

  - Work-sharing constructs

  - Master and synchronization constructs

OpenMP Work Sharing Constructs

- **Distribute the execution of the enclosed code region among the members of the team**
    - Must be enclosed dynamically within a parallel region
    - Threads do not (usually) launch new threads
    - No implied barrier on entry

- **Directives**
    - `section(s)` directives
    - `do` directive (Fortran)
    - `for` directive (C/C++)

OpenMP `sections` Directives (1)

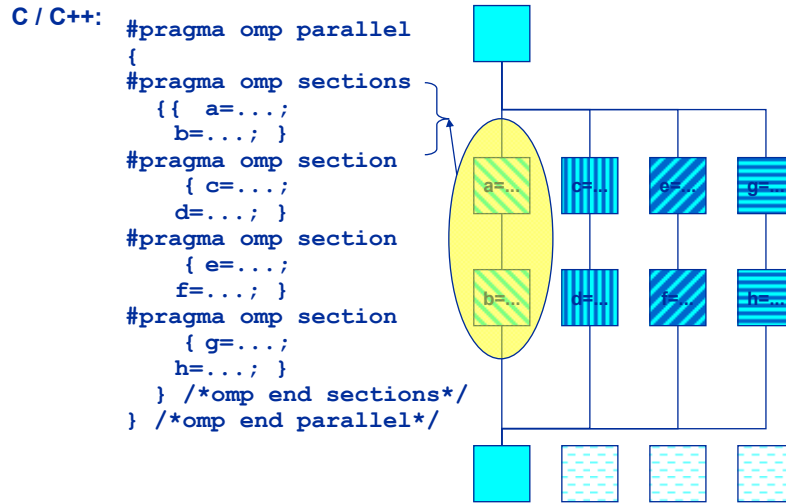- **Several *blocks* are executed in parallel**
- **Fortran:**
```
!$OMP SECTIONS [clause[[,]clause]...]
[!$OMP SECTION]
  block1
[!$OMP SECTION]
  block2
 ...
!$OMP END SECTIONS [nowait]
```

- **C/C++:**
```
#pragma omp sections [clause[clause]...] new-line
  {
    [#pragma omp section new-line]
      structured-block1
    [#pragma omp section new-line]
      structured-block2
    ...
  }
```

OpenMP `sections` Directives (2)

C / C++:
```
#pragma omp parallel
{
#pragma omp sections
  {{  a=...;
      b=...; }
#pragma omp section
    { c=...;
      d=...; }
#pragma omp section
    { e=...;
      f=...; }
#pragma omp section
    { g=...;
      h=...; }
  } /*omp end sections*/
} /*omp end parallel*/
```

OpenMP `do`/`for` Directives (1)

- **Immediately following loop is executed in parallel**

- **Fortran:**
  ```
  !$OMP do [ clause [[,] clause ] ... ]
     do_loop
  [!$OMP end do [nowait]]
  ```
- **If used, the `end do` directive must appear immediately after the end of the loop**

- **C/C++:**
  ```
  #pragma omp for [ clause [ clause ] ... ] new-line
     for-loop
  ```
- **The corresponding `for` loop must have "canonical shape":**
  ```
  for (i=start; i<=end; i++) { … }
  ```

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OpenMP `do`/`for` Directives (2)

```
C / C++:

  #pragma omp parallel private(f)
  {
      f=7;


  #pragma omp for
      for (i=0; i<20; i++)
        a[i] = b[i] + f * (i+1);




  } /* omp end parallel */
```
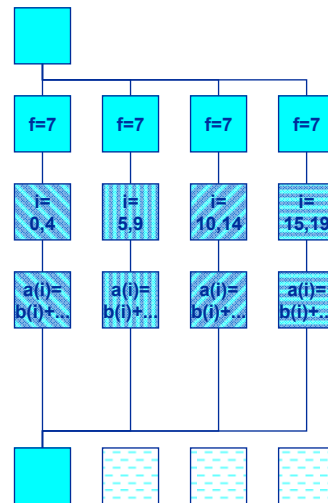

f=7   f=7   f=7   f=7

i= 0,4   i= 5,9   i= 10,14   i= 15,19

a(i)= b(i)+...   a(i)= b(i)+...   a(i)= b(i)+...   a(i)= b(i)+...

OpenMP `do`/`for` Directives (3)

- ▪ *clause* can be one of the following:
  - ▪ `private(`*list*`)`   [see later: Data Model]
  - ▪ `reduction(`*operator*`:`*list*`)`   [see later: Data Model]
  - ▪ `schedule(` *type* `[,` *chunk* `])`
  - ▪ `nowait` (C/C++:   on `#pragma omp for`)
         (Fortran: on `$!OMP END DO`)
  - ▪ ...
- ▪ **Implicit barrier at the end of `do`/`for` unless `nowait` is specified**
- ▪ **If `nowait` is specified, threads do not synchronize at the end of the parallel loop**
- ▪ **`schedule` clause specifies how iterations of the loop are distributed among the threads of the team.**
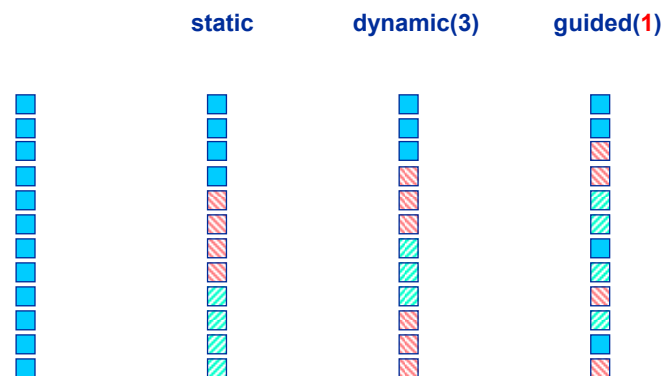 - ▪ Default is implementation-dependent

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OpenMP `schedule` Clause

Within `schedule( type [ , chunk ] )` *type* can be one of the following:

- `static`: Iterations are divided into pieces of a size specified by *chunk*. The pieces are statically assigned to threads in the team in a round-robin fashion in the order of the thread number.
  Default chunk size: one contiguous piece for each thread.

- `dynamic`: Iterations are broken into pieces of a size specified by *chunk*. As each thread finishes a piece of the iteration space, it dynamically obtains the next set of iterations. *Default chunk size: 1.*

- `guided`: The chunk size is reduced in an exponentially decreasing manner with each dispatched piece of the iteration space.
  chunk specifies the smallest piece (except possibly the last).
  Default chunk size: 1. Initial chunk size is implementation dependent.

- `runtime`: The decision regarding scheduling is deferred until run time. The schedule type and chunk size can be chosen at run time by setting the `OMP_SCHEDULE` environment variable.

Default `schedule`: implementation dependent.

Loop scheduling

static   dynamic(3)   guided(1)

Dense matrix vector multiplication

```fortran
start_time = ...
!$OMP PARALLEL PRIVATE(N,J,I)
do n = 1 , loops
!$OMP DO SCHEDULE(RUNTIME)
   do i=1,N
     do j=1,N
       y(i)=y(i)+a(j,i)*x(j)
     end do
   end do
!$OMP END DO
   call obscure(…) ! Do not interchange n & (i,j) loops
enddo
!$OMP END PARALLEL
end_time = ...
```
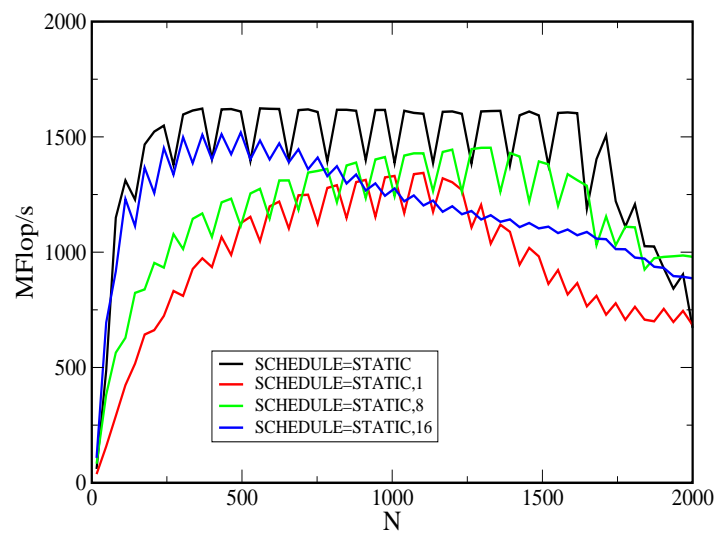
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Dense matrix vector multiplication
SGI Origin: OMP SCHEDULE=STATIC

Dense Matrix-Vector-Multiply

Outer-Loop-Parallel; SCHEDULE=STATIC; SGI O3K

Dense matrix vector multiplication
SGI Origin: OMP SCHEDULE=STATIC

Dense Matrix-Vector-Multiply

Outer-Loop-Parallel; SCHEDULE=STATIC; SGI O3K

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Conditional parallelism: **if** clause

- Allows execution of a code region in serial or parallel, depending on a condition

- Fortran:

```
!$omp parallel if (condition)
 ... (block)
!$omp end parallel
```

- C/C++:

```
#pragma omp parallel if(condition)
        structured-block
```

- Usage:
  - disable parallelism dynamically
  - define crossover points for optimal performance
    - may require manual or semi-automatic tuning

Example for crossover points:
Vector triad with 4 threads on 4-CPU Itanium2

Vector Triads on 1.3 GHz IA64 SMP (4 Threads)

... if (N >= 7000)

thread startup latencies

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OpenMP reduction Clause

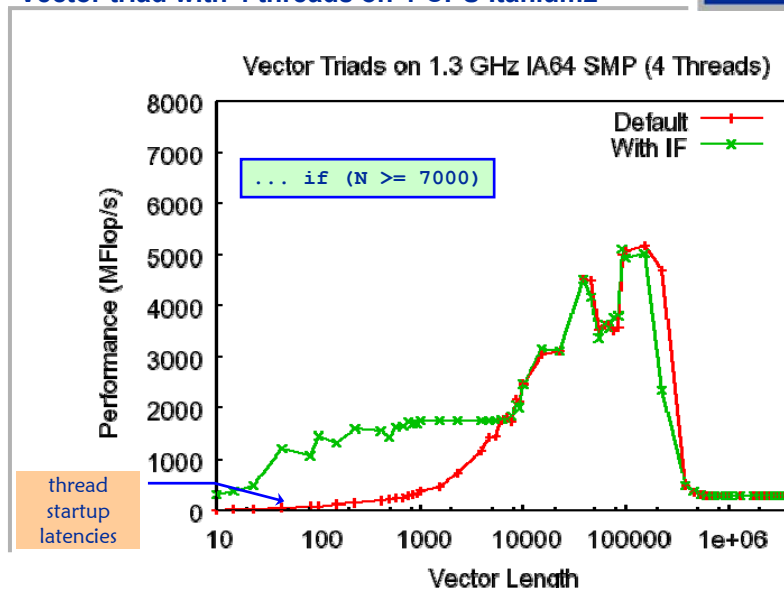- **`reduction (operator:list)`**
- **Performs a reduction on the variables that appear in *list*, with the operator *operator***
- ***operator*: one of**
  - Fortran:
    `+, *, -, .and., .or., .eqv., .neqv.` or
    `max, min, iand, ior,` or `ieor`
  - C/C++:
    `+, *, -, &, ^, |, &&,` or `||`
- **Variables must be `shared` in the enclosing context**
- **At the end of the `reduction`, the shared variable is updated to reflect the result of combining the original value of the shared reduction variable with the final value of each of the private copies using the operator specified**
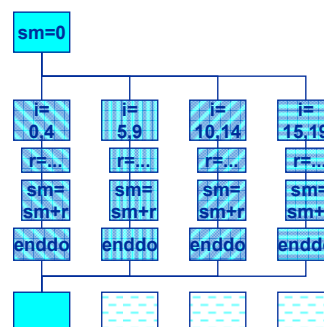
OpenMP reduction — an example (C/C++)

```
C / C++:

    sm = 0;
#pragma parallel
 {
#pragma omp for private(r)
            reduction(+:sm)
    for( i=0; i<20; i++)
    { r = work(i);
      sm = sm + r ;
    } /*end for*/
 } /*end parallel*/
    printf("sum=%f\n",sm);
```
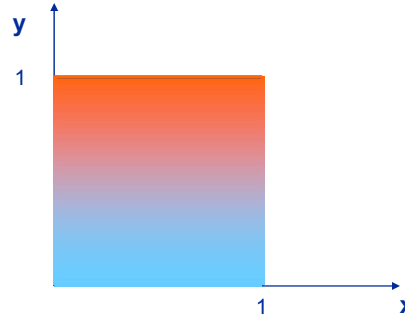
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Example: Solving the heat conduction equation

- **Square piece of metal**
  - Temperature $\Phi(x,y,t)$
  - Boundary values:
    $\Phi(x,1,t) = 1$, $\Phi(x,0,t) = 0$,
    $\Phi(0,y,t) = y = \Phi(1,y,t)$
  - Initial values for all x, y < 1 are zero
- **Temporal evolution:**
  - to stationary state
  - partial differential equation

$$\frac{\partial \Phi}{\partial t} = \frac{\partial^2 \Phi}{\partial x^2} + \frac{\partial^2 \Phi}{\partial y^2}$$

Heat conduction (2): algorithm for solution

- **Interested in stationary state**
  - discretization in space: x_i, y_i
    $\rightarrow$ 2-D Array Φ
  - discretization in time:
    $\rightarrow$ steps δt

  repeatedly calculate increments

$$\delta\Phi(i,k) = \delta t \cdot \left[\frac{\Phi(i+1,k) + \Phi(i-1,k) - 2\Phi(i,k)}{dx^2} + \frac{\Phi(i,k+1) + \Phi(i,k-1) - 2\Phi(i,k)}{dy^2} \right]$$

  until $\delta\Phi=0$ reached.

Heat Conduction (3): data structures

- **2-dimensional array `phi` for heat values**
- **equally large `phin`, to which updates are written**
- **Iterate updates until stationary value is reached**
- **Both arrays *shared***
- **Tile grid area to OpenMP threads**

Heat Conduction (3): code for updates

```
! iteration
do it=1,itmax
   dphimax=0.
!$OMP parallel do private(dphi,i) reduction(max:dphimax)
   do k=1,kmax-1
   do i=1,imax-1
      dphi=(phi(i+1,k)+phi(i-1,k)-2.0_8*phi(i,k))*dy2i  &
          +(phi(i,k+1)+phi(i,k-1)-2.0_8*phi(i,k))*dx2i
      dphi=dphi*dt
      dphimax=max(dphimax,abs(dphi))
      phin(i,k)=phi(i,k)+dphi
   enddo
   enddo
!$OMP end parallel do
```

```
!$OMP parallel do
   do k=1,kmax-1
   do i=1,imax-1
      phi(i,k)=phin(i,k)
   enddo
   enddo
!$OMP end parallel do
!required precision reached?
   if(dphimax.lt.eps) goto 10
enddo
10 continue
```

OpenMP Synchronization

- **Implicit Barrier**
  - beginning and end of **parallel** constructs
  - end of all other control constructs
  - implicit synchronization can be removed with **nowait** clause
- **Explicit synchronization**
  - **critical**
  - **atomic**
  - **single**
  - **master**
  - **barrier**
  - **flush**
  - **omp_set_lock()** and similar API functions

Synchronization Constructs: single directive

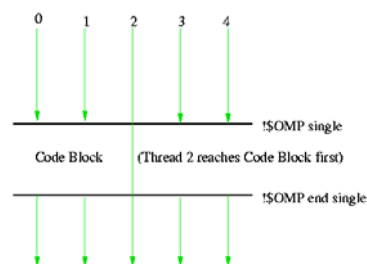- **The enclosed code is executed by exactly one thread, which one is unspecified**

- **Fortran:**
  ```
  !$OMP SINGLE [clause[[,]clause]...]
      block
  !$OMP END SINGLE [NOWAIT]
  ```
-

- **C/C++:**
  ```
  #pragma omp single [clause[[,]clause]...] [nowait] new-line
      structured-block
  ```


0 1 2 3 4

Code Block   (Thread 2 reaches Code Block first)

!$OMP single

!$OMP end single

Synchronization Constructs: single directive

- The other threads in the team skip the enclosed section of code and continue execution. There is **an implied barrier** at the exit of the `single` section!

- may not appear within a `parallel do` (deadlock!)
- `nowait` clause after `end single` (or at start of parallel region in C/C++) suppresses synchronization

---

Synchronization Constructs: barrier directive

- Synchronizes all threads in the team
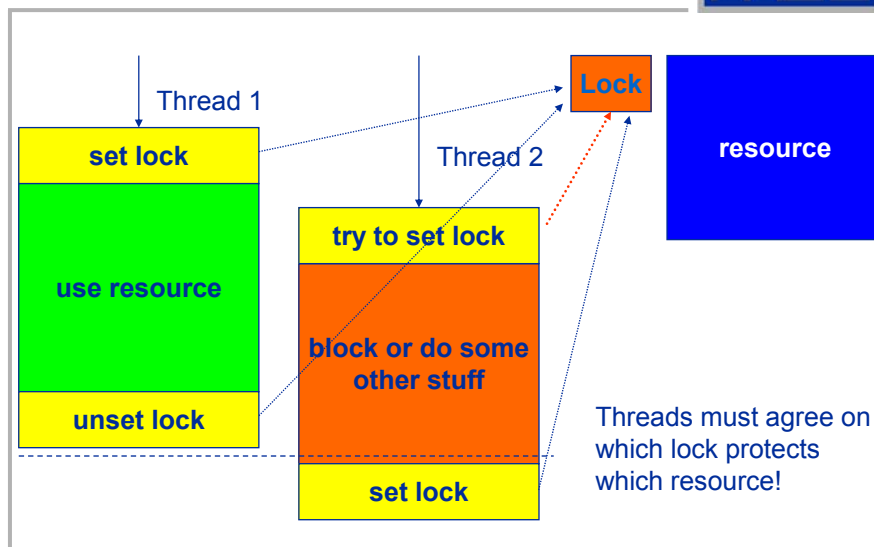- Fortran:
  `!$OMP BARRIER`
- C/C++:
  `#pragma omp barrier` *new-line*
    - In C(++) the directive must appear inside a block or compound statement
- After all threads have encountered the barrier, they continue to execute the code after it in parallel

- Barrier is a **collective operation**: it must either be encountered by all threads in the team or none at all
    - else: deadlock!

Synchronization Constructs: API Locking Functions

- **OpenMP API provides some functions that allow explicit locking (POSIX: „mutex")**
- **Explicit locking has user-defined semantics**
  - The compiler knows nothing about the binding of a lock to a resource
- **Simple variables can be protected by directives (`atomic/critical`), but how about more complicated constructs?**
  - User-defined data structures
  - Thread-unsafe library routines
  - Arrays of objects
  - …
- **API functions allow more flexible strategies when a resource is locked**
  - Lock may be tested without blocking

API Locking Functions

Thread 1

set lock

use resource

unset lock

Thread 2

try to set lock

block or do some other stuff

set lock

Lock

resource

Threads must agree on which lock protects which resource!

API Locking Functions: Lock Definitions

- **A lock must be defined and initialized before it can be used**
- **Fortran:**
  ```
  INTEGER (KIND=OMP_LOCK_KIND) :: lockvar
  CALL OMP_INIT_LOCK(lockvar)
  ```

- **C/C++:**
  ```
  #include <omp.h>
  omp_lock_t lockvar;
  omp_init_lock(&lockvar);
  ```

- **Initialization is required to use the lock afterwards**
- **Lock can be removed (uninitialized) if not needed any more**
  - `OMP_DESTROY_LOCK` subroutine, `omp_destroy_lock()` function

API Locking Functions: Setting and Unsetting Locks

- **Setting and unsetting a lock is an atomic operation**
- **Fortran:**
  ```
  CALL MP_SET_LOCK(lockvar)
  CALL MP_UNSET_LOCK(lockvar)
  ```

- **C/C++:**
  ```
  omp_set_lock(&lockvar);
  omp_unset_lock(&lockvar);
  ```

- **_lockvar_ must be an initialized lock variable**
- **Setting the lock implies blocking if the lock is not available (i.e. set by another thread)**
  - threads waíts until lock becomes available

API Locking Functions: Testing Locks

- **Test a lock and set it if it is unlocked (non-blocking)**
- **Fortran:**
  ```
  LOGICAL locked
  locked = OMP_TEST_LOCK(lockvar)
  ```

- **C/C++:**
  ```
  int locked;
  locked = omp_test_lock(&lockvar);
  ```

- **If the lock is already locked, returns with .FALSE. or zero, else sets it and returns .TRUE. or nonzero**

- **Only way to overlap work and resource sharing**

API Locking Functions: Example

```
      program uselock
      integer omp_get_thread_num
      logical omp_test_lock
      external omp_get_thread_num , omp_test_lock
      integer LCK,id
      call OMP_INIT_LOCK(LCK)
!$OMP PARALLEL SHARED(LCK) PRIVATE(ID)
      id=OMP_GET_THREAD_NUM()
      do while(.not. OMP_TEST_LOCK(LCK))
         call dosomework(id)          ←——————— Work while waiting for lock
      end do
      print*,'thread id=', id , 'calls work'  ┐
      call work(id)                           ┝  protected by LCK
      call OMP_UNSET_LOCK(LCK)                 ┘
!$OMP END PARALLEL
      call OMP_DESTROY_LOCK
      end
```

OpenMP library routines

- **Querying routines**
  - how many threads are there?
  - who am I?
  - where am I?
  - what resources are available?

- **Controlling parallel execution**
  - set number of threads
  - set execution mode
  - implement own synchronization constructs

OpenMP library routines (1)

Function calls return type INTEGER unless specified

```
OMP_GET_NUM_THREADS()
```
  yields number of threads in present environment
  always 1 within sequentially executed region

in serial part only!

```
call OMP_SET_NUM_THREADS(nthreads)   (Subroutine call)
```
  set number of threads to a definite value
    $0 \leq nthreads < omp\_get\_max\_threads()$
- useful for specific algorithms
- dynamic thread number assignment must be deactivated
- overrides setting of `OMP_NUM_THREADS`

```
OMP_GET_THREAD_NUM()
```
  yields index of executing thread $(0, \ldots, nthreads-1)$

```
OMP_GET_NUM_PROCS()
```
  yields number of processors available for multithreading
  → Always 8 for SR8000, # of processors for SGI (28 at RRZE)
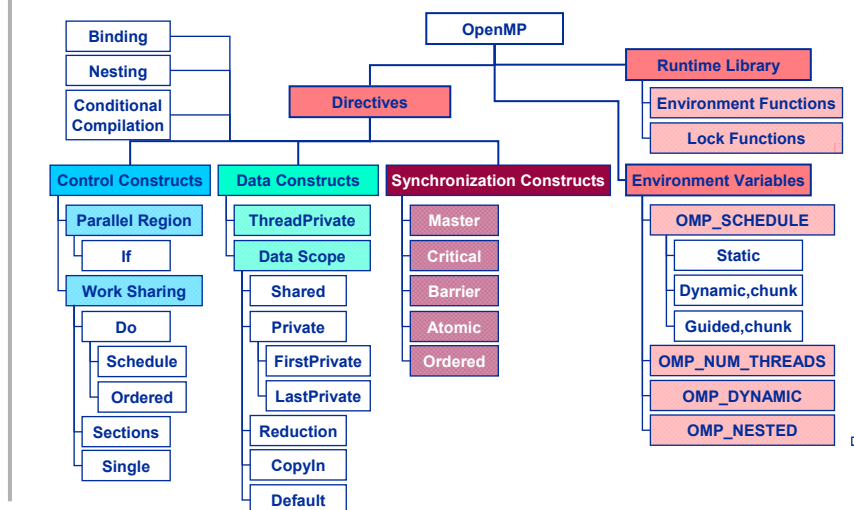
OpenMP library routines (2)

`OMP_GET_MAX_THREADS()`

maximum number of threads potentially available
(e.g., as set by operating environment/batch system)

`OMP_IN_PARALLEL()` **(logical)**

query whether program is executed in parallel or sequentially

In the example program, thread ID is used to distribute work

OpenMP Constructs reviewed

OpenMP Pitfalls:
Correctness

OpenMP Pitfalls:
Three Types of Shared-Memory Errors

- **Race Condition**
  - Def.: *Two threads access the same shared variable **and** at least one thread modifies the variable **and** the sequence of the accesses is undefined, i.e. unsynchronized*
  - The result of a program depends on the detailed timing of the threads in the team.
  - This is often caused by unintended sharing of data
- **Deadlock**
  - Threads lock up waiting on a locked resource that will never become free.
    - Avoid lock functions if possible
    - At least avoid nesting different locks
- **Livelock**
  - multiple threads work forever on individual tasks

Example for race condition (1)

```
!$omp parallel sections
      A = B + C
!$omp section
      B = A + C
!$omp section
      C = B + A
!$omp end parallel sections
```

```
ic = 0
!$omp parallel sections
!$omp section
  a = b + c
  ic = 1
!$omp section
  do while (ic < 1)
!$omp flush(ic)
  end do
  b = a + c
  ic = 2
  ... (etc)
!$omp end parallel sections
```

- The result varies un-predictably based on specific order of execution for each section.
- Wrong answers produced without warning!
- **Solution: Apply synchronization constructs**

might effectively serialize code!

Example for race condition (2)

```
!$OMP PARALLEL SHARED (X), PRIVATE(TMP)
      ID = OMP_GET_THREAD_NUM()
!$OMP DO REDUCTION(+:X)
      DO 100 I=1,100
            TMP = WORK1(I)
            X = X + TMP
100  CONTINUE
!$OMP END DO NOWAIT
      Y(ID) = WORK2(X,ID)
!$OMP END PARALLEL
```

- The result varies unpredictably because the value of X isn't dependable until the barrier at the end of the do loop.
- **Solution: Be careful when using NOWAIT.**

OpenMP Pitfalls:
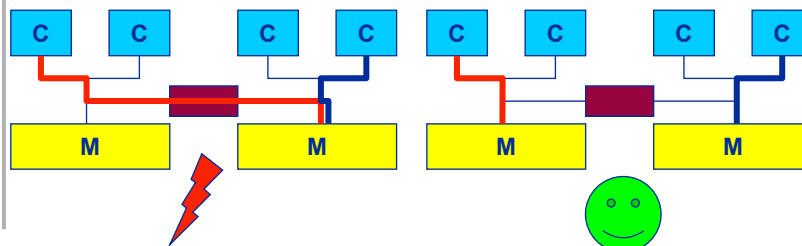# Performance

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Peformance Pitfalls with OpenMP

- **Thread startup and synchronization overhead**
  - Every parallel and worksharing region takes time for the threads to start
    - Do not parallelize short loops! (cf. `if` clause)
  - Locks, critical regions, barriers synchronize threads
    - If possible, privatize data and synchronize only at the end
- **False sharing**
  - Avoid threads accessing data items close by in memory
  - False sharing can often be circumvented by padding
    - False sharing is disastrous, but can be fixed easily
- **ccNUMA locality problems**
  - Memory pages are not where access for threads is most efficient
  - Non-locality and congestion
  - Fixed by first-touch initialization

Memory Locality Problems

- **ccNUMA:**
    - whole memory is transparently accessible by all processors
    - but physically distributed
    - with varying bandwidth and latency
    - and potential congestion (shared memory paths)
- **How do we make sure that memory access is always as "local" and "distributed" as possible?**

Memory Locality Problems

- **"Golden Rule" of ccNUMA:**

    A memory page gets mapped into the local memory of the processor that first touches it!

    - Except if there is not enough local memory available
    - this might be a problem, see later
- **Caveat: "touch" means "write", not "allocate"**
- **Example:**

```
double *huge = (double*)malloc(N*sizeof(double));
// memory not mapped yet
for(i=0; i<N; i++) // or i+=PAGE_SIZE
   huge[i] = 0.0;  // mapping takes place here!
```

- **It is sufficient to touch a single item to map the entire OS page**

Memory locality effects on ccNUMA
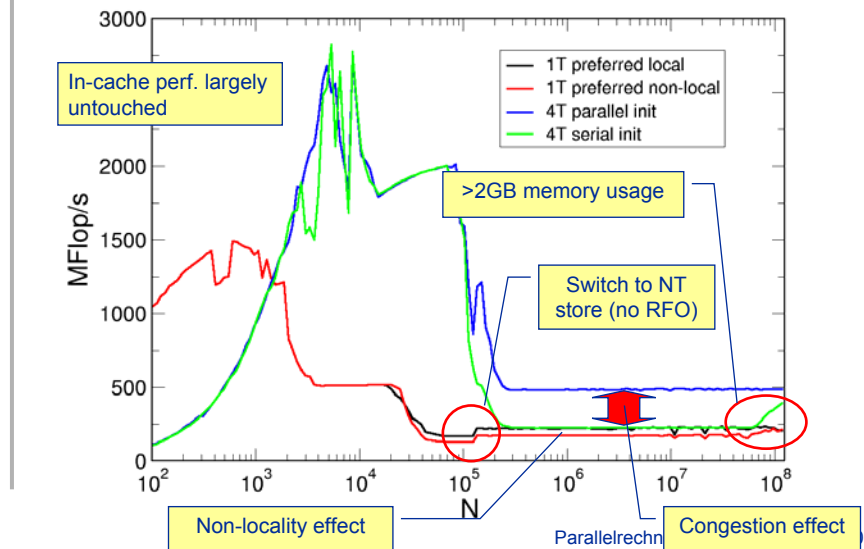
- **OpenMP triad on 2-socket dual-core Opteron**

In-cache perf. largely untouched

>2GB memory usage

Switch to NT store (no RFO)

Non-locality effect

Congestion effect

Parallelrechn...

Memory Locality Problems

- **Locality of reference is key to scalable performance on ccNUMA**
  - Less of a problem with distributed memory (MPI) programming, but see below
- **What factors can destroy locality?**
- **MPI programming (see later):**
  - processes lose their association with the CPU the mapping took place on originally
  - OS kernel tries to maintain strong affinity, but sometimes fails
- **Shared Memory Programming (OpenMP,…):**
  - threads losing association with the CPU the mapping took place on originally
  - improper initialization of distributed data
- **All cases:**
  - Other agents (e.g., OS kernel) may fill memory with data that prevents optimal placement of user data

Coding for Data Locality

- **Simplest case: explicit initialization**

```
Integer,parameter :: N=1000000
Real*8 A(N), B(N)




A=0.d0



!$OMP parallel do
do I = 1, N
   B(i) = function ( A(i) )
end do
```

```
Integer,parameter :: N=1000000
Real*8 A(N),B(N)

!$OMP parallel do
do I = 1, N
   A(i)=0.d0
dnd do

!$OMP parallel do
do I = 1, N
   B(i) = function ( A(i) )
end do
```

Coding for Data Locality

- **Sometimes initialization is not so obvious: I/O cannot be easily parallelized, so "localize" arrays before I/O**

```
Integer,parameter :: N=1000000
Real*8 A(N), B(N)




READ(1000) A
!$OMP parallel do
Do I = 1, N
   B(i) = function ( A(i) )
End do
```

```
Integer,parameter :: N=1000000
Real*8 A(N),B(N)

!$OMP parallel do
Do I = 1, N
   A(i)=0.d0
End do
READ(1000) A
!$OMP parallel do
Do I = 1, N
   B(i) = function ( A(i) )
End do
```

Coding for Data Locality

- **Required condition: OpenMP loop schedule of initialization must be the same as in all computational loops**
    - best choice: `static`! Specify explicitly on all NUMA-sensitive loops, just to be sure…
    - imposes some constraints on possible optimizations (e.g. load balancing) → see exercises

- **How about global objects?**
    - better not use them
    - if communication vs. computation is favorable, might consider properly placed copies of global data
    - in C++, STL allocators provide an elegant solution

Coding for Data Locality:
Placement of static arrays or arrays of objects

- **Speaking of C++: Don't forget that constructors tend to touch the data members of an object. Example:**

```cpp
class D {
  double d;
public:
  D(double _d=0.0) throw() : d(_d) {}
  inline D operator+(const D& o) throw() {
    return D(d+o.d);
  }
  inline D operator*(const D& o) throw() {
    return D(d*o.d);
  }
...
};
```

→ **placement problem with**
   `D* array = new D[1000000];`

Coding for Data Locality:
Parallel first touch for arrays of objects

- Solution: Provide overloaded **new** operator or special function that places the memory before constructors are called (PAGE_BITS = base-2 log of pagesize)

```
template <class T> T* pnew(size_t n) {
  size_t st = sizeof(T);
  int ofs,len=n*st;
  int i,pages = len >> PAGE_BITS;
  char *p = new char[len];
#pragma omp parallel for schedule(static) private(ofs)
    for(i=0; i<pages; ++i) {
       ofs = static_cast<size_t>(i) << PAGE_BITS;
       p[ofs]=0;
    }
#pragma omp parallel for schedule(static) private(ofs)
    for(ofs=0; ofs<n; ++ofs) {
       new(static_cast<void*>(p+ofs*st)) T;
    }
  return static_cast<T*>(m);
}
```

parallel first touch

placement
new!

Coding for Data Locality:
NUMA allocator for parallel first touch in STL **vector**

```
template <class T> class NUMA_Allocator {
public:
  T* allocate(size_type numObjects, const void
              *localityHint=0) {
    size_type ofs,len = numObjects * sizeof(T);
    void *m = malloc(len);
    char *p = static_cast<char*>(m);
    int i,pages = len >> PAGE_BITS;
#pragma omp parallel for schedule(static) private(ofs)
    for(i=0; i<pages; ++i) {
       ofs = static_cast<size_t>(i) << PAGE_BITS;
       p[ofs]=0;
    }
    return static_cast<pointer>(m);
  }
...
};
```

Application:
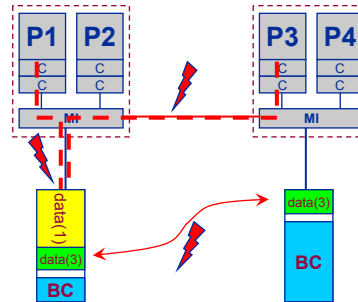```
vector<double,NUMA_Allocator<double> > x(1000000)
```

## ccNUMA problems beyond OpenMP

- **Can locality problems appear even with correct initialization?**
- **Or even without using OpenMP?**

- **OS uses part of main memory for disk buffer (FS) cache**
  - If FS cache fills part of memory, apps will probably allocate from foreign domains
  - → non-local access!



- **Remedies**
  - Drop FS cache pages after user job has run (admin's job)
  - User can run "sweeper" code that allocates and touches all physical memory before starting the real application
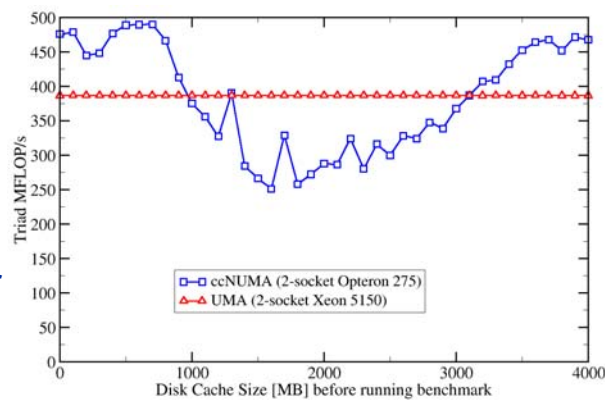
---

## ccNUMA problems beyond OpenMP

- **Real-world example: ccNUMA vs. UMA and the Linux buffer cache**
- **Compare two 4-way systems: AMD Opteron ccNUMA vs. Intel UMA, 4 GB main memory**

- **Run 4 concurrent triads after writing a large file**

- **Report perfor- mance vs. file size**

- **Drop FS cache after each data point**