An Introduction to Parallel Programming

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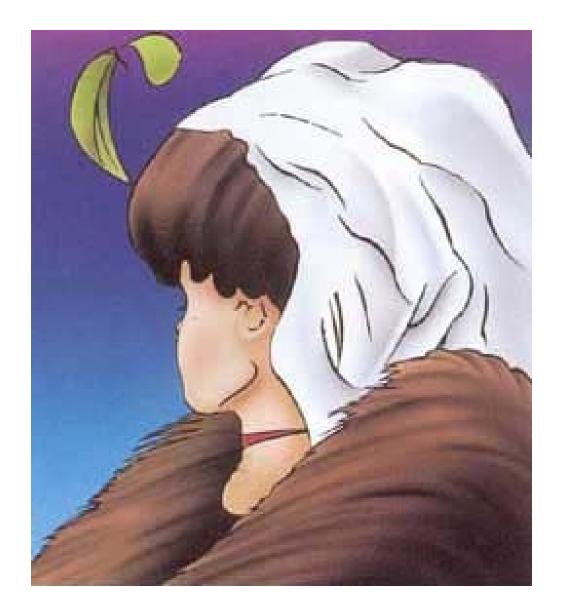


Introduction

- Syntax is easy
 - And can always be found in books/web pages if you can't remember!
- How to think about parallel programming is more difficult
 - But it's essential!
 - A good mental model enables you to use the OpenMP and MPI we will teach you
 - It can be a struggle to start with
 - Persevere!
- What this module will cover
 - Revision: What does a parallel computer look like
 - Different programming models and how to think about them
 - What is needed for best performance

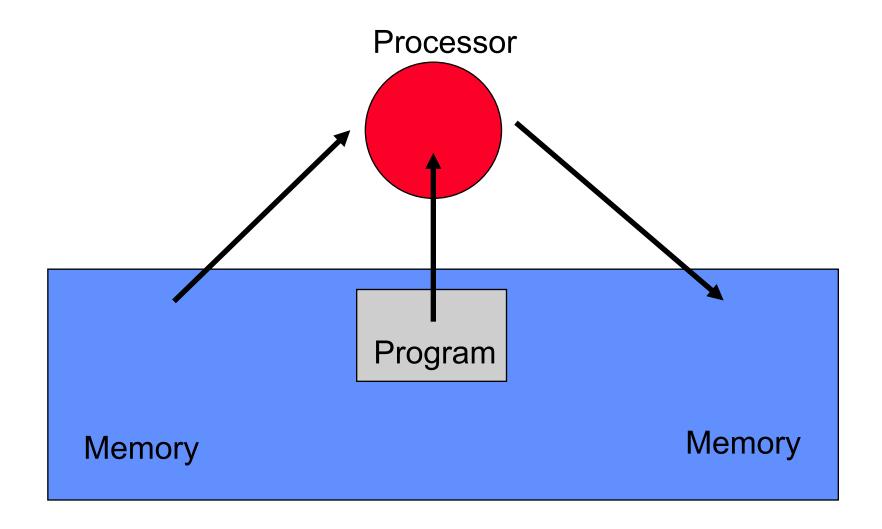


What do we see? - How do we see!?





What does a computer do?





How do we make it go faster? [1]

- Make the processor go faster
 - Give it a faster clock (more operations per second)
- Give the processor more ability
 - For example allow it to calculate a square root
- But...
 - It gets very expensive to keep doing this
 - Need to keep packing more onto a single silicon chip
 - Need to make everything smaller
 - Chips get increasingly complex
 - Take longer to design and debug
 - Difficult and very expensive for memory speed to keep up
 - Produce more and more heat



How do we make it go faster? [2]

- Introduce multiple processors
- Advantages:
 - "Many hands make light work"
 - Each individual processor can be less powerful
 - Which means it's cheaper to buy and run (less power)
- Disadvantages
 - "Too many cooks spoil the broth"
 - One task many processors
 - We need to think about how to share the task amongst them
 - We need to co-ordinate carefully
 - We need a new way of writing our programs



Limits to parallel performance?

- Parallelisation is not a limitless way to infinite performance!
- Algorithms and computer hardware give limits on performance
- Amdahl's Law
 - Consider an algorithm (program!)
 - Some parts of it (fraction "p") can be run in parallel
 - Some parts of it (fraction "s") cannot be run in parallel
 - Nature of the algorithm
 - Hardware constraints (writing to a disk for example)
 - Takes time "t" to run on a single processor
 - On "n" processors it takes : T = s x t + (p x t)/n



Consequences of Amdahl's Law [1]

- $T = s \times t + (p \times t)/n$
 - Looks simple, but "s" has devastating consquences!
- Consider the case as the number of processors "n" grows large, then we get:
 - T = s x t + [something small]
- So our performance is limited by the non-parallel part of our algorithm



Consequences of Amdahl's Law [2]

- For example, assume we can parallelise 99% of our algorithm, which takes 100 seconds on 1 processor.
- On 10 processors we get: T[10]= 0.01*100 + (0.99*100)/10
 - T[10]=1 + 9.9 = 10.9 seconds
 - 9.2 times speedup : not too bad we're "wasting" 8%
- But on 100 processors we get :
 - T[100] = 1 + 0.99 = 1.99 seconds
 - 50 times speedup : not so good we're "wasting" 50%
- And on 1000 processors we get :
 - T[1000] = 1 + 0.099 = 1.099 seconds = 90 times speedup : terrible!
 - We're "wasting" 91%!

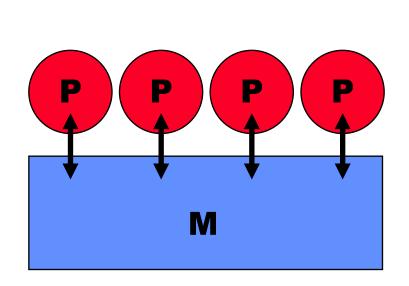
How do we program a parallel computer?

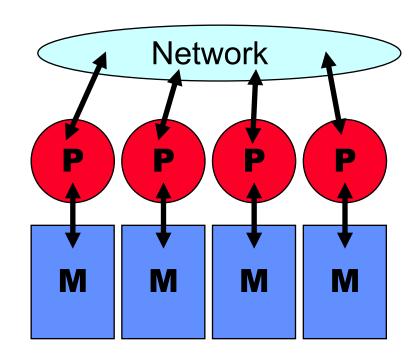
- Decompose (split) into parts
 - Algorithm (the program) [eg. Car production line] or
 - Data [eg. Telephone call centre]
- Distribute the parts
 - Multiple processors work simultaneously
- Algorithmic Considerations (algorithm/ data dependencies)
 - Need to ensure the work is properly synchronised
 - Possibly need to communicate between processors
- Hardware Considerations
 - What parallel architecture (hardware) are we using?



Parallel architectures (revision)

Parallel programming technique will reflect the architecture





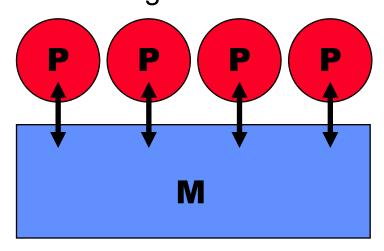
Shared Memory

Distributed Memory



Shared memory programming

Each processor runs a single "thread"



- Split (decompose) the computation
 - "Functional parallelism"
- Each thread works on a subset of the computation
- No communication
 - Implicit through common memory
- Advantages
 - Easier to program
 - no communications
 - no need to decompose data
- Disadvantages
 - Memory contention?
 - How do we split an algorithm?



A simple program

```
INTEGER, PARAMETER :: SIZE=100
REAL, DIMENSION (SIZE) :: A,B,C,D,E,F
TNTEGER
                      :: i
! Read arrays A,B,C,D from a disk
CALL READ DATA ( A , B , C , D , 100 )
! Calculate E=A+B
DO i = 1 , SIZE
 E(i) = A(i) + B(i)
ENDDO
                                           We'll ignore this for
                                                    now...
! Calculate F=C*D
DO i = 1 , SIZE
 F(i) = C(i) * D(i)
ENDDO
! Write results
CALL WRITE DATA ( E , F , 100 )
```



A shared memory approach

- Split the function across the threads
 - In the example we have two functions:
 E=A+B and F=C*D
 - But we have 4 processors (threads) two would be idle 🖰
- So what we do is split the computation of each loop between the threads
- We need some new syntax to tell the compiler/computer what we want it to do
 - OpenMP compiler directive
 - For now we'll just use some descriptive text
- We don't really care which processor/thread does which computations
 - The shared memory means that each processor/thread can read/write to any array element



Shared memory program

```
INTEGER, PARAMETER :: SIZE=100
REAL, DIMENSION (SIZE) :: A,B,C,D,E,F
TNTEGER
                       :: i
! Read arrays A,B,C,D from a disk
                                                     This is easy on a
CALL READ DATA ( A , B , C , D , 100 )
                                                      shared memory
! Calculate E=A+B and F=C*D
                                                      machine as all
! (Merged loops to fit onto slide!)
                                                        threads can
! OpenMP : Distribute loop over NPROC processors
                                                      read/write to the
! OpenMP : Private variables : i
                                                       whole of each
DO i = 1 , SIZE
 E(i) = A(i) + B(i)
                                                           array
 F(i) = C(i) * D(i)
ENDDO
! Write results
CALL WRITE DATA ( E , F , 100 )
```



Directives

- Usually before a loop
- Tells the computer
 - How many threads to split the iterations of the loop between
 - Any variables which are "private" (default is that variables are "shared")
 - "private" each thread has an independent version of the variable
 - "shared" all threads can read/write the same variable
 - The loop index must be private each thread must have its own independent loop index so that it can keep track of what it's doing
 - Optionally some tips on how to split the iterations of the loop between threads



How to think about it

- The program runs on a single processor P1 as a single thread.
- Until...
 - It meets an OpenMP directive (typically before a loop)
 - This starts up the other processors (P2,P3,P4) each running a single "thread"
 - Each thread takes a "chunk" of computations
 - This is repeated until all the computations are done
 - When the loop is finished (ENDDO) all the other processors (P2,P3,P4) go back to sleep, and execution continues on a single thread running on processor P1



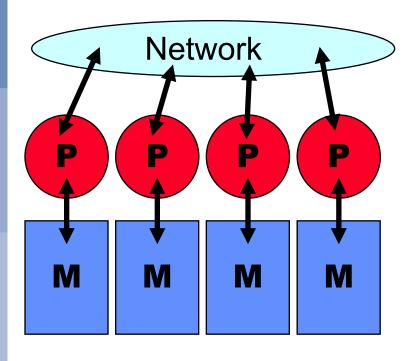
How to do it

- Identify parts of the algorithm (typically loops) which can be split (parallelised) between processors
- Possibly rewrite algorithm to allow it to be (more efficiently) parallelised
 - In our example we merged two loops this can be more efficient than starting up all the parallel threads multiple times
- For a given loop, identify any "private" variables
 - eg. Loop index, partial sum etc.
- Insert a directive telling the computer how to split the loop between processors



Distributed memory programming

Each processor runs a single "task"



- Split (decompose) the data
 - "Data Parallelism"
- Each processor/task works on a subset of the data
- Processors communicate over the network
- Advantages
 - Easily scalable (assuming a good network)
- Disadvantages
 - Need to think about how to split our data
 - Need to think about dependencies and communications



A distributed memory approach [1]

- Split (decompose) the data between the tasks
- We'll need to do something clever for input/output of the data
 - We'll ignore this for now
- Each task will compute its share of the full data set
 - Shouldn't be any problem with load balance (if we decompose the data well)
- Computation is easy in this example
 - No dependencies between different elements of the arrays
 - If we had expressions like A(i) = B(i-1) + B(i+1)we would need to be a bit more clever...



A distributed memory approach [2]

Split the data between processors

- Each processor will now have 25 (100 / 4) elements per array
- REAL, DIMENSION (SIZE/4) :: A,B,C,D,E,F

Processor 1

```
- A(1) .. A(25) corresponds to
A(1) .. A(25) in the original (single processor code)
```

Processor 2

```
- A(1) .. A(25) corresponds to A(26) .. A(50) in the original (single processor code)
```

Processor 3

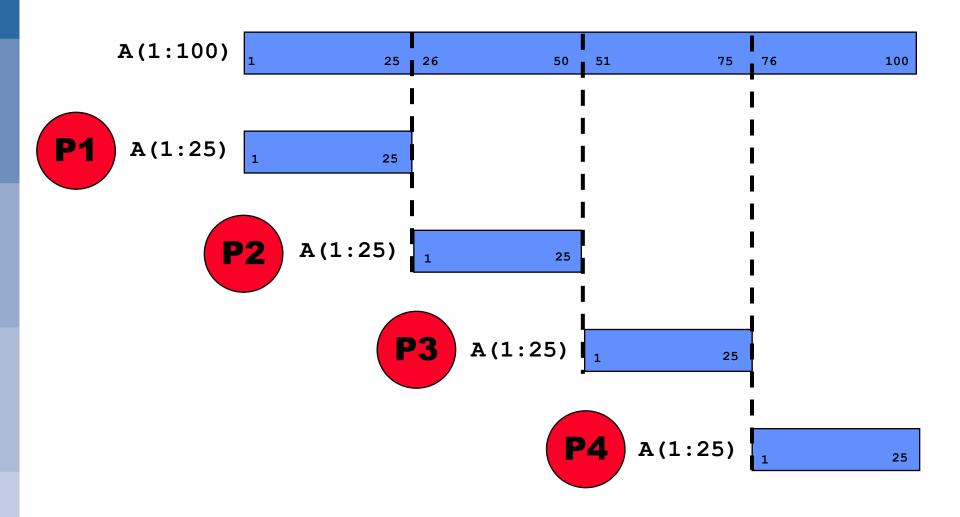
```
- A(1) .. A(25) corresponds to A(51) .. A(75) in the original (single processor code)
```

Processor 4

```
- A(1) .. A(25) corresponds to A(76) .. A(100) in the original (single processor code)
```



Distributed memory data mapping (array "A")





Distributed memory program

```
INTEGER, PARAMETER :: NPROC=4
INTEGER, PARAMETER :: SIZE=100/NPROC
REAL, DIMENSION (SIZE) :: A,B,C,D,E,F
TNTEGER
! Read arrays A, B, C, D from a disk
CALL READ DATA ( A , B , C , D , 100 )
! Calculate E=A+B
DO i = 1 , SIZE
 E(i) = A(i) + B(i)
ENDDO
                                      We'll ignore this for now
! Calculate F=C*D
DO i = 1 , SIZE
                                       But it is very important
 F(i) = C(i) * D(i)
                                      and will need attention!
ENDDO
! Write results
CALL WRITE DATA ( E , F , 100 )
```



How to think about it

- Each task runs its own copy of the program
- Each task's data is private to it
- Each task operates on a subset of the data
- Sometimes there are dependencies between data on different tasks
 - Tasks must explicitly communicate with one another
 - Message Passing key concepts
 - One task sends a message to one or more other tasks
 - These tasks receive the message
 - Synchronisation : All (or subset of) tasks wait until they have all reached a certain point



How to do it

Think about how to split (decompose) the data

- Minimize dependencies (which array dimension should we decompose?)
- Equal load balance (size of data and/or computation required)
- May need different decompositions in different parts of the code

Add code to distribute input data across tasks

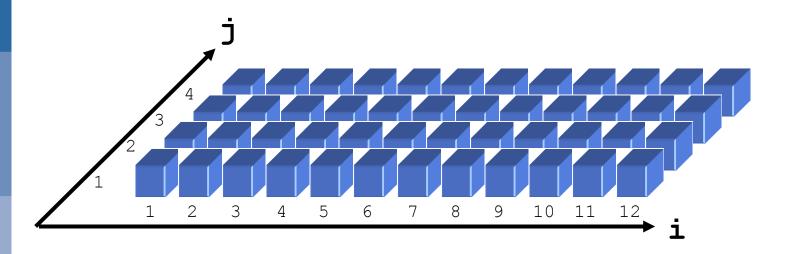
- And to collect when writing out
- Watch out for end cases / edge conditions
 - For example code which implements a wrap-around at the boundaries
 - First/Last item in a loop isn't necessarily the real "edge" of the data on every task
 - Maybe some extra logic required to check

Identify data dependencies

- Communicate data accordingly
- Add code to transpose data if changing decomposition



Decomposing Data [1]



```
REAL, DIMENSION (12,4) :: OLD, NEW

DO j=1,4

DO i=2,11

NEW(i,j)=0.5*(OLD(i-1,j)+OLD(i+1,j))

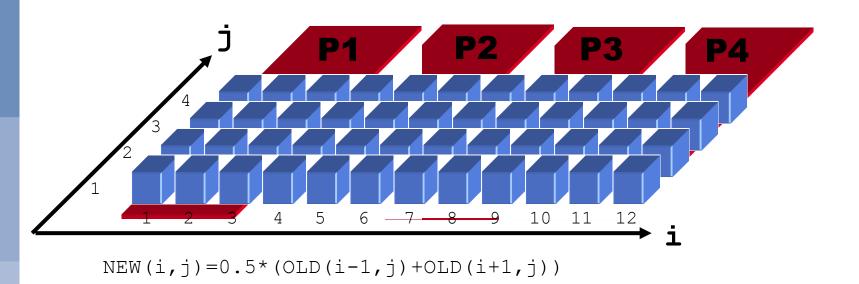
ENDDO

ENDDO
```



Decomposing Data [2]

Let's think about decomposing the "i" dimension

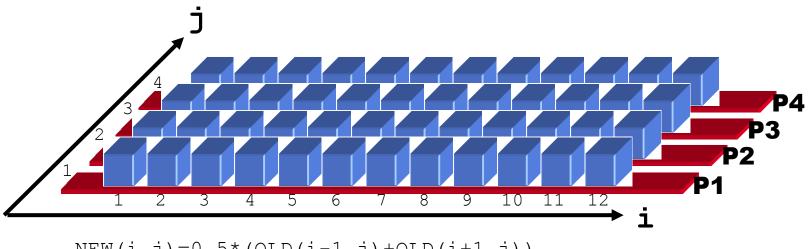


- How do we calculate element (3,1) on P1?
 - We need element (2,1) which is on P1 OK
 - And element (4,1) which is on P2 Oh!
- So we need to do some message passing



Decomposing Data [3]

Let's think about decomposing the "j" dimension



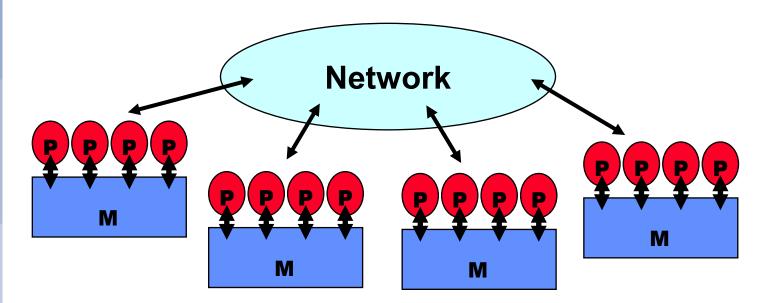
NEW (i,j) = 0.5* (OLD(i-1,j) + OLD(i+1,j))

- Now no communication is needed
 - This is a much better decomposition for this problem
- Not so easy in real life!
 - Real codes often have dependencies in all dimensions
 - Minimize communication or transpose



Shared & Distributed Memory programs

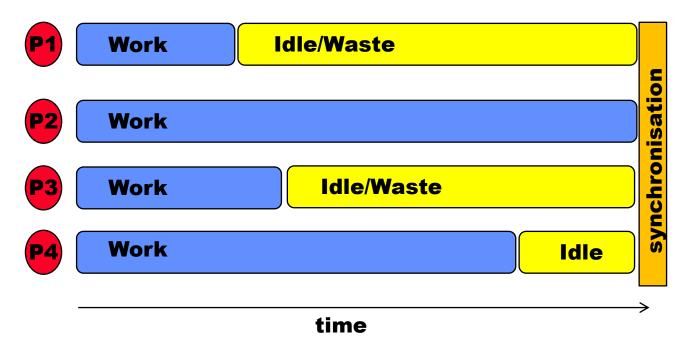
- Many (most!) HPC systems combine architectures
 - A node is often a shared memory computer with a number of processors and a single shared memory
 - Memory is distributed between nodes
- Shared memory programming on a node
- Distributed memory programming between nodes





Load Balancing

- Aim to have an equal computational load on each processor
 - Some processors sit idle waiting for others to complete some work
 - Maximum efficiency is gained when all processors are working





Causes of Load Imbalance

- Different sized data on different processors
 - Array dimensions and NPROC mean it's impossible to decompose data equally between processors
 - Change dimensions, or collapse loop:

```
A(13,7) \rightarrow A(13*7)
```

- Regular geographical decomposition may not have equal work points (eg. land/sea not uniformly distributed around globe)
 - Different decompositions required
- Different load for different data points
 - Physical parameterisations such as convection, short wave radiation

Improving Load Balance: Distributed Memory

Transpose data

- Change decomposition so as to minimize load imbalance
- Good solution if we can predict load per point (eg. land/sea)
- Implement a master/slave solution
 - If we don't know the load per point

```
IF (L_MASTER) THEN

DO chunk=1,nchunks

Wait for message from a slave

Send DATA(offset(chunk)) to that slave

ENDDO

Send "Finished" message to all slaves

ELSEIF (L_SLAVE) THEN

Send message to MASTER to say I'm ready to start

WHILE ("Finished" message not received) DO

Receive DATA(chunk_size) from MASTER processor

Compute DATA

Send DATA back to MASTER

ENDWHILE

ENDIF
```



Improving Load Balance: Shared memory

- Generally much easier
- In IFS we add an extra "artificial" dimension to arrays
 - Allows arrays to be easily handled using OpenMP
- So we write loops like this:

```
REAL, DIMENSION (SIZE/NCHUNKS, NCHUNKS) :: A,B
! OpenMP : Distribute loop over NPROC (NPROC<=NCHUNKS) processors
! OpenMP : Private variables : chunk,i

DO chunk=1,NCHUNKS
    DO i=1,SIZE/NCHUNKS
    B(i,chunk)=Some_Complicated_Function(A(I,chunk))
    ENDDO
ENDDO</pre>
```

- Make NCHUNKS >> NPROC
 - Load balancing will happen automatically
- Other performance benefits by tuning inner loop size



Granularity

- The ratio between computation and communication
- "Fine-grain" parallelism
 - Small number of compute instructions between synchronisations
 - Reduces the changes needed to your algorithm
 - Can amplify load balance problems
 - Gives a high communications overhead
 - Eventually the communications time will swamp the computation time
 - Gets worse as you increase NPROC or decrease problem size
- "Coarse-grain" parallelism
 - Long computations between communications
 - Probably requires changes to your algorithm
 - May get "natural" load balancing with more work with different inherent load balance
- Best granularity is a dependent on your algorithm and hardware
- Generally "coarse-grain" improves scalability
 An Introduction to Parallel Programming

Steps to parallelisation (1)

- Identify parts of the program that can be executed in parallel
- Requires a thorough understanding of the algorithm
- Exploit any inherent parallelism which may exist
- Expose parallelism by
 - Re-ordering the algorithm
 - Tweaking to remove dependencies
 - Complete reformulation to a new more parallel algorithm
 - Google is your friend!
 - You're unlikely to be the first person to try and parallelise a given algorithm!



Steps to parallelisation (2)

- Decompose the program
 - Probably a combination of
 - Data parallelism (hard!) for distributed memory
 - Functional parallelism (easier, hopefully!) for shared memory
 - If you're likely to need more than a few 10's of processors to run your problem then a distributed memory solution will be required
 - Shared memory parallelism can be added as a second step, and can be added to individual parts of the algorithm in stages
 - Identify the key data structures and data dependencies and how best to decompose them



Steps to parallelisation (3)

- Code development
 - Parallelisation may be influenced by your machine's architecture
 - But try to have a flexible design you won't use this machine for ever!
 - Decompose key data structures
 - Add new data structures to describe and control the decomposition (eg. offsets, mapping to/from global data, neighbour identification)
 - Identify data dependencies and add the necessary communications
- And finally, the fun bit : CAT & DOG
 - Compile And Test
 - Debug, Optimise and Google!



Some questions to think about...

- Which do you think is easier to understand?
 - Distributed memory parallelism (message passing) or shared memory parallelism
- Which do you think is easier is implement?
- Which do you think might be easier to debug?
 - Can you imagine the kind of errors that you might make and how you might be able to find them?
- Do you think one may be more scalable than the other? Why?
- Why should we have to do all this work anyway. Why can't the compiler do it all for us?

