Parallel Programming: Overview
CS 418
Lecture 4-5

Why Bother with Programs?

They're what runs on the machines we design
- Helps make design decisions
- Helps evaluate systems tradeoffs

Led to the key advances in uniprocessor architecture
- Caches and instruction set design

More important in multiprocessors
- New degrees of freedom
- Greater penalties for mismatch between program and architecture

Important for Whom?

Algorithm designers
- Designing algorithms that will run well on real systems

Programmers
- Understanding key issues and obtaining best performance

Architects
- Understand workloads, interactions, important degrees of freedom
- Valuable for design and for evaluation

Next 3 Sections of Class: Software

1. **Parallel programs**
   - Process of parallelization
   - What parallel programs look like in major programming models
2. **Programming for performance**
   - Key performance issues and architectural interactions
3. **Workload-driven architectural evaluation**
   - Beneficial for architects and for users in procuring machines

Unlike on sequential systems, **can't take workload for granted**
- Software base not mature; evolves with architectures for performance
- So need to open the box

Let's begin with parallel programs ...

Outline

Motivating Problems (application case studies)

Steps in creating a parallel program

What a simple parallel program looks like
- In the three major programming models
- What primitives must a system support?

Later: Performance issues and architectural interactions

Motivating Problems

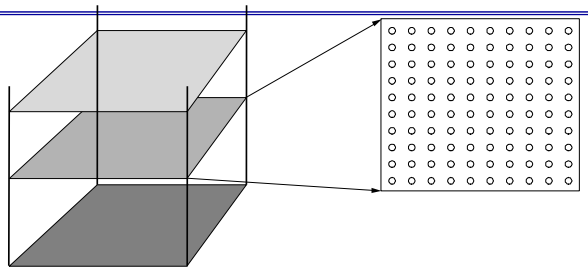
Simulating Ocean Currents
- Regular structure, scientific computing

Simulating the Evolution of Galaxies
- Irregular structure, scientific computing

Rendering Scenes by Ray Tracing
- Irregular structure, computer graphics

Data Mining
- Irregular structure, information processing
- Not discussed here (read in book)

Simulating Ocean Currents

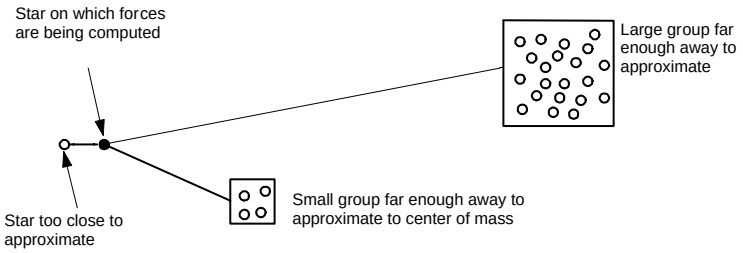


(a) Cross sections (b) Spatial discretization of a cross section

- **Model as two-dimensional grids**
- **Discretize in space and time**
  - finer spatial and temporal resolution => greater accuracy
- **Many different computations per time step**
  - set up and solve equations
- **Concurrency across and within grid computations**

Simulating Galaxy Evolution

- **Simulate the interactions of many stars evolving over time**
- **Computing forces is expensive**
- **O(n²) brute force approach**
- **Hierarchical Methods take advantage of force law:** $G \frac{m_1 m_2}{r^2}$



•Many time-steps, plenty of concurrency across stars within one

Rendering Scenes by Ray Tracing

- Shoot rays into scene through pixels in image plane
- Follow their paths
  - they bounce around as they strike objects
  - they generate new rays: ray tree per input ray
- Result is color and opacity for that pixel
- Parallelism across rays

All case studies have abundant concurrency

Creating a Parallel Program

Assumption: Sequential algorithm is given
- Sometimes need very different algorithm, but beyond scope

Pieces of the job:
- Identify work that can be done in parallel
- Partition work and perhaps data among processes
- Manage data access, communication and synchronization
- *Note*: work includes computation, data access and I/O

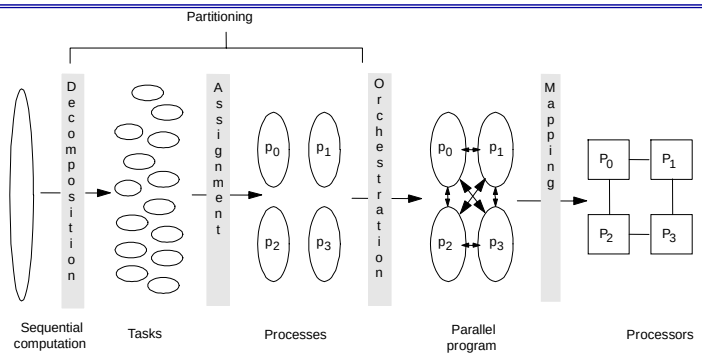
Main goal: Speedup (plus low prog. effort and resource needs)

$$Speedup\ (p) = \frac{Performance(p)}{Performance(1)}$$

For a fixed problem:

$$Speedup\ (p) = \frac{Time(1)}{Time(p)}$$

Steps in Creating a Parallel Program



4 steps: Decomposition, Assignment, Orchestration, Mapping

- Done by programmer or system software (compiler, runtime, ...)
- Issues are the same, so assume programmer does it all explicitly

Some Important Concepts

***Task*:**

- Arbitrary piece of undecomposed work in parallel computation
- Executed sequentially; concurrency is only across tasks
- E.g. a particle/cell in Barnes-Hut, a ray or ray group in Raytrace
- Fine-grained versus coarse-grained tasks

***Process (thread)*:**

- Abstract entity that performs the tasks assigned to processes
- Processes communicate and synchronize to perform their tasks

***Processor*:**

- Physical engine on which process executes
- Processes virtualize machine to programmer
  - first write program in terms of processes, then map to processors

Decomposition

Break up computation into tasks to be divided among processes

- Tasks may become available dynamically
- No. of available tasks may vary with time

i.e. identify concurrency and decide level at which to exploit it

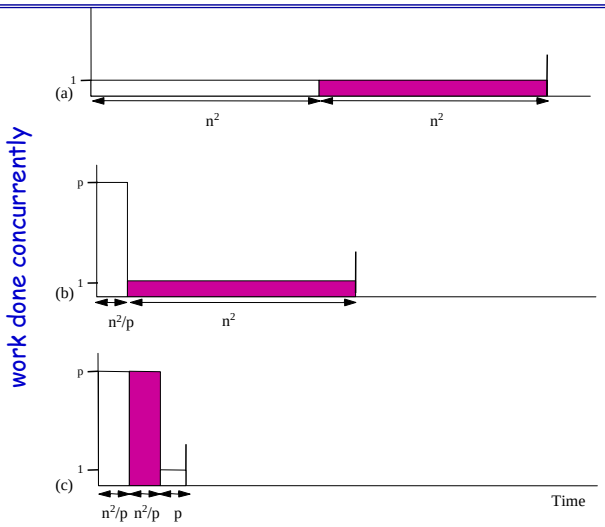
Goal: Enough tasks to keep processes busy, but not too many

- No. of tasks available at a time is upper bound on achievable speedup

Limited Concurrency: Amdahl's Law

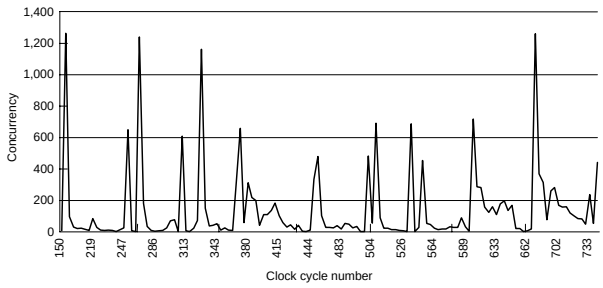
- Most fundamental limitation on parallel speedup
- If fraction *s* of seq execution is inherently serial, speedup <= *1/s*
- Example: 2-phase calculation
  - sweep over *n*-by-*n* grid and do some independent computation
  - sweep again and add each value to global sum
- Time for first phase = n^2/p
- Second phase serialized at global variable, so time = n^2
- Speedup <= $\frac{2n^2}{\frac{n^2}{p} + n^2}$ or at most 2
- Trick: divide second phase into two
  - accumulate into private sum during sweep
  - add per-process private sum into global sum
- Parallel time is $n^2/p + n^2/p + p$, and speedup at best $\frac{p2n^2}{2n^2 + p^2}$

Pictorial Depiction



Concurrency Profiles

·Cannot usually divide into serial and parallel part



- Area under curve is total work done, or time with 1 processor
- Horizontal extent is lower bound on time (infinite processors)
- Speedup is the ratio: $\frac{\sum_{k=1}^{\infty} f_k k}{\sum_{k=1}^{\infty} f_k \left\lceil \frac{k}{p} \right\rceil}$, base case: $\frac{1}{s + \frac{1-s}{p}}$
- Amdahl's law applies to any overhead, not just limited concurrency

Assignment

Specifying mechanism to divide work up among processes

- E.g. which process computes forces on which stars, or which rays
- Together with decomposition, also called *partitioning*
- Balance workload, reduce communication and management cost

Structured approaches usually work well

- Code inspection (parallel loops) or understanding of application
- Well-known heuristics
- *Static* versus *dynamic* assignment

As programmers, we worry about partitioning first

- *Usually* independent of architecture or prog model
- But cost and complexity of using primitives may affect decisions

As architects, we assume program does reasonable job of it

Orchestration

- Naming data
- Structuring communication
- Synchronization
- Organizing data structures and scheduling tasks temporally

Goals

- Reduce cost of communication and synch. as seen by processors
- Preserve locality of data reference (incl. data structure organization)
- Schedule tasks to satisfy dependences early
- Reduce overhead of parallelism management

Closest to architecture (and programming model & language)

- Choices depend a lot on comm. abstraction, efficiency of primitives
- Architects should provide appropriate primitives efficiently

Mapping

After orchestration, already have parallel program

Two aspects of mapping:

- Which processes will run on same processor, if necessary
- Which process runs on which particular processor
  - mapping to a network topology

One extreme: *space-sharing*

- Machine divided into subsets, only one app at a time in a subset
- Processes can be pinned to processors, or left to OS

Another extreme: complete resource management control to OS

- OS uses the performance techniques we will discuss later

Real world is between the two

- User specifies desires in some aspects, system may ignore

Usually adopt the view: process <-> processor

Parallelizing Computation vs. Data

Above view is centered around computation

- Computation is decomposed and assigned (partitioned)

Partitioning data is often a natural view too

- Computation follows data: *owner computes*
- Grid example; data mining; High Performance Fortran (HPF)

But not general enough

- Distinction between comp. and data stronger in many applications
  - Barnes-Hut, Raytrace (later)
- Retain computation-centric view
- Data access and communication is part of orchestration

High-level Goals

High performance (speedup over sequential program)

Table 2.1 Steps in the Parallelization Process and Their Goals

Step	Architecture-Dependent?	Major Performance Goals
Decomposition	Mostly no	Expose enough concurrency but not too much
Assignment	Mostly no	Balance workload Reduce communication volume
Orchestration	Yes	Reduce noninherent communication via data locality Reduce communication and synchronization cost as seen by the processor Reduce serialization at shared resources Schedule tasks to satisfy dependences early
Mapping	Yes	Put related processes on the same processor if necessary Exploit locality in network topology

But low resource usage and development effort

Implications for algorithm designers and architects

- **Algorithm designers: high-perf., low resource needs**
- **Architects: high-perf., low cost, reduced programming effort**
  - e.g. gradually improving perf. with programming effort may be preferable to sudden threshold after large programming effort

What Parallel Programs Look Like

Parallelization of An Example Program

Motivating problems all lead to large, complex programs

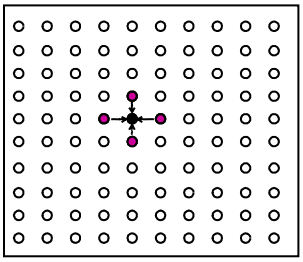
Examine a simplified version of a piece of Ocean simulation

- Iterative equation solver

Illustrate parallel program in low-level parallel language

- C-like pseudocode with simple extensions for parallelism
- Expose basic comm. and synch. primitives that must be supported
- State of most real parallel programming today

Grid Solver Example



Expression for updating each interior point:

```
A[i,j] = 0.2 x (A[i,j]+A[i,j-1]+A[i-1,j]+
                A[i,j+1]+A[i+1,j])
```

- **Simplified version of solver in Ocean simulation**
- **Gauss-Seidel (near-neighbor) sweeps to convergence**
  - interior n-by-n points of (n+2)-by-(n+2) updated in each sweep
  - updates done in-place in grid, and diff. from prev. value computed
  - accumulate partial diffs into global diff at end of every sweep
  - check if error has converged (to within a tolerance parameter)
  - if so, exit solver; if not, do another sweep

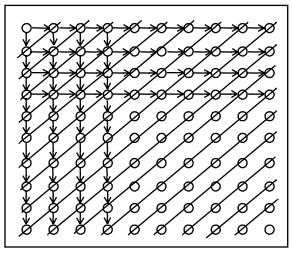
```
1. int n;                                   /*size of matrix: (n + 2-by-n + 2) elements*/
2. float **A, diff = 0;

3. main()
4. begin
5.    read(n) ;                             /*read input parameter: matrix size*/
6.    A ← malloc (a 2-d array of size n + 2 by n + 2 doubles);
7.    initialize(A);                        /*initialize the matrix A somehow*/
8.    Solve (A);                            /*call the routine to solve equation*/
9. end main

10. procedure Solve (A)                     /*solve the equation system*/
11.    float **A;                           /*A is an (n + 2)-by-(n + 2) array*/
12. begin
13.    int i, j, done = 0;
14.    float diff = 0, temp;
15.    while (!done) do                     /*outermost loop over sweeps*/
16.       diff = 0;                         /*initialize maximum difference to 0*/
17.       for i ← 1 to n do                 /*sweep over nonborder points of grid*/
18.          for j ← 1 to n do
19.             temp = A[i,j];             /*save old value of element*/
20.             A[i,j] ← 0.2 * (A[i,j] + A[i,j-1] + A[i-1,j] +
21.                A[i,j+1] + A[i+1,j]); /*compute average*/
22.             diff += abs(A[i,j] - temp);
23.          end for
24.       end for
25.       if (diff/(n*n) < TOL) then done = 1;
26.    end while
27. end procedure
```


Decomposition

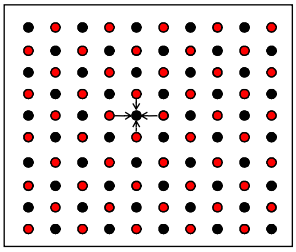
- Simple way to identify concurrency is to look at loop iterations
  - *dependence analysis*; if not enough concurrency, then look further
- Not much concurrency here at this level (all loops *sequential*)
- Examine fundamental dependences, ignoring loop structure



- Concurrency *O(n)* along anti-diagonals, serialization *O(n)* along diag.
- Retain loop structure, use pt-to-pt synch; Problem: too many synch ops.
- Restructure loops, use global synch; imbalance and too much synch

Exploit Application Knowledge

- Reorder grid traversal: red-black ordering



- Different ordering of updates: may converge quicker or slower
- Red sweep and black sweep are each fully parallel
- Global synch between them (conservative but convenient)
- Ocean uses red-black; we use simpler, asynchronous one to illustrate
  - no red-black, simply ignore dependences within sweep
  - sequential order same as original, parallel program *nondeterministic*

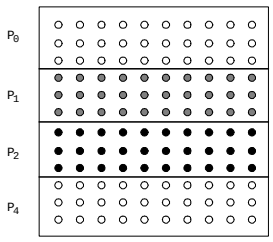
Decomposition Only

```
15. while (!done) do                    /*a sequential loop*/
16.   diff = 0;
17.   for_all i ← 1 to n do             /*a parallel loop nest*/
18.     for_all j ← 1 to n do
19.       temp = A[i,j];
20.       A[i,j] ← 0.2 * (A[i,j] + A[i,j-1] + A[i-1,j] +
21.         A[i,j+1] + A[i+1,j]);
22.       diff += abs(A[i,j] - temp);
23.     end for_all
24.   end for_all
25.   if (diff/(n*n) < TOL) then done = 1;
26. end while
```

- Decomposition into elements: degree of concurrency n^2
- To decompose into rows, make line 18 loop sequential; degree n
- `for_all` leaves assignment to the system
  - but implicit global synch. at end of `for_all` loop

Assignment

- **Static assignments (given decomposition into rows)**
  - **block** assignment of rows: Row *i* is assigned to process $\left\lfloor \frac{i}{p} \right\rfloor$
  - **cyclic** assignment of rows: process *i* is assigned rows *i*, *i+p*, and so on



- **Dynamic assignment**
  - get a row index, work on the row, get a new row, and so on
- **Static assignment into rows reduces concurrency (from *n* to *p*)**
  - block assign. reduces communication by keeping adjacent rows together
- **Let's dig into orchestration under three programming models**

Data Parallel Solver

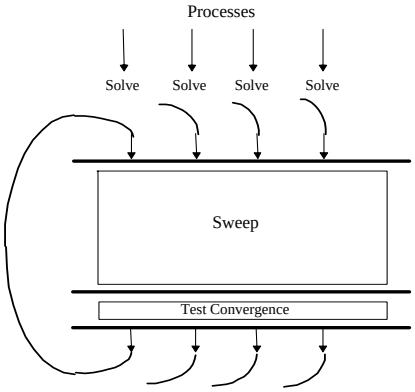
```
1.   int n, nprocs;                          /*grid size (n + 2-by-n + 2) and number of processes*/
2.   float **A, diff = 0;

3.   main()
4.   begin
5.     read(n); read(nprocs);      ;         /*read input grid size and number of processes*/
6.     A ← G_MALLOC (a 2-d array of size n+2 by n+2 doubles);
7.     initialize(A);                       /*initialize the matrix A somehow*/
8.     Solve (A);                           /*call the routine to solve equation*/
9.   end main

10.  procedure Solve(A)                     /*solve the equation system*/
11.      float **A;                         /*A is an (n + 2-by-n + 2) array*/
12.    begin
13.    int i, j, done = 0;
14.    float mydiff = 0, temp;
14a.     DECOMP A[BLOCK,*, nprocs];
15.    while (!done) do                     /*outermost loop over sweeps*/
16.      mydiff = 0;                        /*initialize maximum difference to 0*/
17.      for_all i ← 1 to n do              /*sweep over non-border points of grid*/
18.        for_all j ← 1 to n do
19.          temp = A[i,j];                 /*save old value of element*/
20.          A[i,j] ← 0.2 * (A[i,j] + A[i,j-1] + A[i-1,j] +
21.            A[i,j+1] + A[i+1,j]);        /*compute average*/
22.          mydiff += abs(A[i,j] - temp);
23.        end for_all
24.      end for_all
24a.       REDUCE (mydiff, diff, ADD);
25.      if (diff/(n*n) < TOL) then done = 1;
26.    end while
27.  end procedure
```

Shared Address Space Solver

Single Program Multiple Data (SPMD)



- **Assignment controlled by values of variables used as loop bounds**


```
1.      int n, nprocs;              /*matrix dimension and number of processors to be used*/
2a.     float **A, diff;            /*A is global (shared) array representing the grid*/
                                    /*diff is global (shared) maximum difference in current
                                    sweep*/
2b.     LOCKDEC(diff_lock);         /*declaration of lock to enforce mutual exclusion*/
2c.     BARDEC (bar1);              /*barrier declaration for global synchronization between
                                    sweeps*/

3.    main()
4.    begin
5.          read(n); read(nprocs);      /*read input matrix size and number of processes*/
6.          A ← G_MALLOC (a two-dimensional array of size n+2 by n+2 doubles);
7.          initialize(A);              /*initialize A in an unspecified way*/
8a.         CREATE (nprocs-1, Solve, A);
8.      Solve(A);                       /*main process becomes a worker too*/
8b.         WAIT_FOR_END (nprocs-1);    /*wait for all child processes created to terminate*/
9.    end main

10.   procedure Solve(A)
11.     float **A;                                  /*A is entire n+2-by-n+2 shared array,
                                                    as in the sequential program*/
12.   begin
13.     int i,j, pid, done = 0;
14.     float temp, mydiff = 0;                     /*private variables*/
14a.    int mymin = 1 + (pid * n/nprocs);           /*assume that n is exactly divisible by*/
14b.    int mymax = mymin + n/nprocs - 1            /*nprocs for simplicity here*/

15.     while (!done) do                    /*outer loop over all diagonal elements*/
16.       mydiff = diff = 0;                /*set global diff to 0 (okay for all to do it)*/
16a.    BARRIER(bar1, nprocs);              /*ensure all reach here before anyone modifies diff*/
17.       for i ← mymin to mymax do         /*for each of my rows*/
18.             for j ← 1 to n do           /*for all nonborder elements in that row*/
19.             temp = A[i,j];
20.             A[i,j] = 0.2 * (A[i,j] + A[i,j-1] + A[i-1,j] +
21.                A[i,j+1] + A[i+1,j]);
22.             mydiff += abs(A[i,j] - temp);
23.           endfor
24.       endfor
25a.      LOCK(diff_lock);                  /*update global diff if necessary*/
25b.      diff += mydiff;
25c.      UNLOCK(diff_lock);
25d.      BARRIER(bar1, nprocs);            /*ensure all reach here before checking if done*/
25e.      if (diff/(n*n) < TOL) then done = 1;      /*check convergence; all get
                                                    same answer*/
25f.      BARRIER(bar1, nprocs);
26.     endwhile
27.   end procedure
```

Notes on SAS Program

- **SPMD:** not lockstep or even necessarily same instructions
- Assignment controlled by values of variables used as loop bounds
  - unique pid per process, used to control assignment
- "Done" condition evaluated redundantly by all
- Code that does the update identical to sequential program
  - each process has private mydiff variable
- Most interesting special operations are for synchronization
  - accumulations into shared diff have to be mutually exclusive
  - why the need for all the barriers?

Need for Mutual Exclusion

- Code each process executes:

```
load the value of diff into register r1
add the register r2 to register r1
store the value of register r1 into diff
```

- A possible interleaving:

P1	P2	
r1 ← diff		{P1 gets 0 in its r1}
	r1 ← diff	{P2 also gets 0}
r1 ← r1+r2		{P1 sets its r1 to 1}
	r1 ← r1+r2	{P2 sets its r1 to 1}
diff ← r1		{P1 sets cell_cost to 1}
	diff ← r1	{P2 also sets cell_cost to 1}

- Need the sets of operations to be atomic (mutually exclusive)

Mutual Exclusion

Provided by LOCK-UNLOCK around *critical section*

- Set of operations we want to execute atomically
- Implementation of LOCK/UNLOCK must guarantee mutual excl.

Can lead to significant serialization if contended

- Especially since expect non-local accesses in critical section
- Another reason to use private mydiff for partial accumulation

Global Event Synchronization

BARRIER(nprocs): wait here till nprocs processes get here

- Built using lower level primitives
- Global sum example: wait for all to accumulate before using sum
- Often used to separate phases of computation

Process P_1	*Process P_2*	*Process P_nprocs*
set up eqn system	set up eqn system	set up eqn system
Barrier (name, nprocs)	Barrier (name, nprocs)	Barrier (name, nprocs)
solve eqn system	solve eqn system	solve eqn system
Barrier (name, nprocs)	Barrier (name, nprocs)	Barrier (name, nprocs)
apply results	apply results	apply results
Barrier (name, nprocs)	Barrier (name, nprocs)	Barrier (name, nprocs)

- Conservative form of preserving dependences, but easy to use

WAIT_FOR_END (nprocs-1)

Pt-to-pt Event Synch (Not Used Here)

One process notifies another of an event so it can proceed

- Common example: producer-consumer (bounded buffer)
- Concurrent programming on uniprocessor: semaphores
- Shared address space parallel programs: semaphores, or use ordinary variables as flags

P_1	P_2
	`A = 1;`
	`b: flag = 1;`
`a: while (flag is 0) do nothing;`	
`print A;`	

- *Busy-waiting* or *spinning*

Group Event Synchronization

Subset of processes involved

- Can use flags or barriers (involving only the subset)
- Concept of producers and consumers

Major types:

- Single-producer, multiple-consumer
- Multiple-producer, single-consumer

Message Passing Grid Solver

- Cannot declare A to be shared array any more
- Need to compose it logically from per-process private arrays
  - usually allocated in accordance with the assignment of work
  - process assigned a set of rows allocates them locally
- Transfers of entire rows between traversals
- Structurally similar to SAS (e.g. SPMD), but orchestration different
  - data structures and data access/naming
  - communication
  - synchronization


```
1. int pid, n, b;                       /*process id, matrix dimension and number of
                                          processors to be used*/
2. float **myA;
3. main()
4. begin
5.      read(n);   read(nprocs);        /*read input matrix size and number of processes*/
8a.     CREATE (nprocs-1, Solve);
8b.     Solve();                        /*main process becomes a worker too*/
8c.     WAIT_FOR_END (nprocs-1);        /*wait for all child processes created to terminate*/
9. end main

10.  procedure Solve()
11.  begin
13.     int i,j, pid, n' = n/nprocs, done = 0;
14.     float temp, tempdiff, mydiff = 0;    /*private variables*/
6.    myA ← malloc(a 2-d array of size [n/nprocs + 2] by n+2);
                                        /*my assigned rows of A*/
7. initialize(myA);                     /*initialize my rows of A, in an unspecified way*/

15.  while (!done) do
16.     mydiff = 0;                     /*set local diff to 0*/
16a.    if (pid != 0) then SEND(&myA[1,0],n*sizeof(float),pid-1,ROW);
16b.    if (pid != nprocs-1) then
          SEND(&myA[n',0],n*sizeof(float),pid+1,ROW);
16c.    if (pid != 0) then RECEIVE(&myA[0,0],n*sizeof(float),pid-1,ROW);
16d.    if (pid != nprocs-1) then
          RECEIVE(&myA[n'+1,0],n*sizeof(float), pid+1,ROW);
                                        /*border rows of neighbors have now been copied
                                          into myA[0,*] and myA[n'+1,*]*/
17.     for i ← 1 to n' do              /*for each of my (nonghost) rows*/
18.       for j ← 1 to n do             /*for all nonborder elements in that row*/
19.         temp = myA[i,j];
20.         myA[i,j] = 0.2 * (myA[i,j] + myA[i,j-1] + myA[i-1,j] +
21.           myA[i,j+1] + myA[i+1,j]);
22.         mydiff += abs(myA[i,j] - temp);
23.       endfor
24.     endfor
                                        /*communicate local diff values and determine if
                                          done; can be replaced by reduction and broadcast*/
25a.      if (pid != 0) then            /*process 0 holds global total diff*/
25b.        SEND(mydiff,sizeof(float),0,DIFF);
25c.        RECEIVE(done,sizeof(int),0,DONE);
25d.      else                          /*pid 0 does this*/
25e.        for i ← 1 to nprocs-1 do    /*for each other process*/
25f.          RECEIVE(tempdiff,sizeof(float),*,DIFF);
25g.        mydiff += tempdiff;         /*accumulate into total*/
25h.      endfor
25i       if (mydiff/(n*n) < TOL) then      done = 1;
25j.        for i ← 1 to nprocs-1 do    /*for each other process*/
25k.          SEND(done,sizeof(int),i,DONE);
25l.        endfor
25m.    endif
26.  endwhile
27.  end procedure
```

Notes on Message Passing Program

- Use of ghost rows
- Receive does not transfer data, send does
  - unlike SAS which is usually receiver-initiated (load fetches data)
- Communication done at beginning of iteration, so no asynchrony
- Communication in whole rows, not element at a time
- Core similar, but indices/bounds in local rather than global space
- Synchronization through sends and receives
  - Update of global diff and event synch for done condition
  - Could implement locks and barriers with messages
- Can use REDUCE and BROADCAST library calls to simplify code

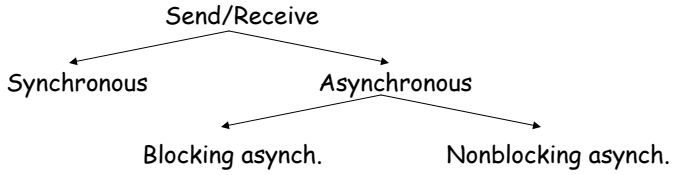
```
      /*communicate local diff values and determine if done, using reduction and broadcast*/
25b.    REDUCE(0,mydiff,sizeof(float),ADD);
25c.    if (pid == 0) then
25i.      if (mydiff/(n*n) < TOL) then done = 1;
25k.    endif
25m.      BROADCAST(0,done,sizeof(int),DONE);
```


Send and Receive Alternatives

Can extend functionality: stride, scatter-gather, groups

Semantic flavors: based on when control is returned

Affect when data structures or buffers can be reused at either end



- Affect event synch (mutual excl. by fiat: only one process touches data)
- Affect ease of programming and performance

Synchronous messages provide built-in synch. through match

- Separate event synchronization needed with asynch. messages

With synch. messages, our code is deadlocked. Fix?

Orchestration: Summary

Shared address space

- Shared and private data explicitly separate
- Communication implicit in access patterns
- No *correctness* need for data distribution
- Synchronization via atomic operations on shared data
- Synchronization explicit and distinct from data communication

Message passing

- Data distribution among local address spaces needed
- No explicit shared structures (implicit in comm. patterns)
- Communication is explicit
- Synchronization implicit in communication (at least in synch. case)
  - mutual exclusion by fiat

Correctness in Grid Solver Program

Decomposition and Assignment similar in SAS and message-passing

Orchestration is different

- Data structures, data access/naming, communication, synchronization

	SAS	Msg-Passing
Explicit global data structure?	**Yes**	**No**
Assignment independent of data layout?	**Yes**	**No**
Communication	**Implicit**	**Explicit**
Synchronization	**Explicit**	**Implicit**
Explicit replication of border rows?	**No**	**Yes**

Requirements for performance are another story ...