# Parallel Programming <br> CPSC 6109 - Algorithms Analysis and Design 

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## Parallel Algorithms Module Objectives

The goal of this module is that by the end of it you will be able to:

1. Appreciate that modern computers have multiple processing units
2. Describe the role of a concurrency platform
3. Calculate speedup given performance results
4. Identify a race condition in code and explain why it is a race condition
5. Describe how and why an algorithm is parallized (for example, matrix multiple and mergesort)

## Parallel Systems

We have access to several parallel architectures:

- Multicore machines
- GPUs (graphics processing units) with multiple processors
- Clusters
- Cloud computing


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Which ones have you used?

## Parallelism in Your Computers

How many cores does your computer have?

## Parallelism in Your Computers

How many cores does your computer have?
How many cores does your computer (your phone) have?

## Parallelism in Your Computers



## Source: Advanced Micro Devices

## Parallelism in Your Computers



Source: OpenSPARC, Oracle.com

## Memory Models

Two memory models:

1. Shared memory
2. Distributed memory

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## Memory Models

Two memory models:

1. Shared memory

- All cores can access all of the memory

2. Distributed memory

- Cores have private memory, need to send messages to other cores
Both memory models exist in practice


## Shared Memory

Two main features of a the shared memory model:

1. Multiple threads
2. Concurrency platform handles scheduling (including load-balancing)

## Parallel Programming in a Nutshell

Load balancing vs Communication
This is the eternal problem in parallel computing. The basic approaches to this problem include:

- Data partitioning - moving different parts of the data set across several nodes
- Task partitioning - give separate tasks to different nodes


## Definition of Terms

Parallel processing terms:

- node - a box usually containing processors, local memory, disks and network connection
- cluster - a group of nodes networked together
$\Rightarrow$ speedup: $S_{p}=\frac{T_{1}}{T_{p}}$
- efficiency: $\frac{S_{p}}{p}=\frac{T_{1}}{p T_{p}}$
( $T_{i}$ is the execution time for $i$ processors, $p$ is the number of processors)


## Speedup

- Adding more processors does not always improve the speed a code runs.
- Usually, better speedup can be found by increasing the problem size, at least to a point.
- The non-parallel part of a code generally scales linearly with the problem size. The parallel part usually scales with the problem size to some power.
- Generally increasing the problem size without increasing the node number helps performance.


## Scalability

Good parallel algorithms run faster when more nodes are available. In the best case, doubling the number of nodes decreases the execution time by a factor of two.
One way to consider scaling of a code is Amdahl's law:

$$
S_{p}=\frac{1}{\alpha+\frac{1-\alpha}{p}}
$$

where $\alpha$ is the portion of the code which cannot be parallelized and $p$ is the number of processors.
This is a simplification, but-
Speedup is limited by the slowest portion of the code.

## Amdahl's Law



## Communication

- Communication between nodes takes a great deal of time.
- Typically you can do thousands of computations in the time it takes to pass the simplest message.
- The time it takes for a message to be passed is limited by bandwidth $b$ and latency $l$. To pass a message of size $s$, you need

$$
\frac{s}{b}+1
$$

(Assuming $b, l$, and $s$ are in consistent units.)

## Introduction to OpenMP

OpenMP is a concurrency platform.
It is as a set of simple program additions to make codes run efficiently on shared memory computers. The formal API for OpenMP is only about 50 pages long, and contains compiler directives and library functions.
http://www.llnl.gov/computing/tutorials/openMP/

## OpenMP Threads

OpenMP uses threads for parallel programming

- Forks and joins are used for most of the internal programming
- Speedup is achieved by the operating system splitting the threads across multiple CPUs.
- New threads are created explicitly by the program directives dynamically.


## Forks and Joins



Parallel Task I
Parallel Task II
Parallel Task III


Source: Wikipedia user A1

## Goals of OpenMP - from LLNL

- Standardization
- Lean and Mean - only 3-4 directives
- Ease of use
- Portability - F77, F90, F95, C, C++


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Note: You can not use OpenMP and Java together

## OpenMP Programming Model - from LLNL

- Shared Memory, thread based
- Explicit Parallelism
- Fork-Join Model
- Compiler Directives
- Nested Parallelism Support - in most implementations
- Dynamic Threads
- Not tied to I/O


## Explicit Parallelism

- You must tell the computer what sections of code to parallelize using complier directives.
- The compiler directives vary between languages, but are ignored when OpenMP flags are not set with the compiler.
- Codes written with OpenMP can run easily on serial machines.


## Environment and Library Routines

- Some environmental variables are needed to make the code execute using the correct number of threads
- Some library routines allow the programmer to set and access system variables


## Not Message Passing

This is NOT a set of message passing routines. Instead, you give directives to the compiler of what parts of the code can be executed in parallel.
In some ways, OpenMP is a set of directives to tell the compiler how to more efficiently handle loops.

## General Syntax

- Fortran:
!\$OMP <directive>
do useful stuff
!\$OMP end <directive>
- $\mathrm{C} / \mathrm{C}++$ :
\#pragma omp <directive-name> clause
\{
do useful stuff in a structured block \}


## A Trivial Example

## Basic Code

| 1 | program trivial |
| :--- | :--- |
| 2 | print $*, '$ Hello World!' |
| 3 | end program |

> \% gfortran trivial.f90
> \% ./a.out Hello World!

## OMP Additions

```
l program trivial 
!$OMP END PARALLEL
end program trivial
```

\% gfortran trivialOpenMP.f90
\% ./a.out
Hello World!

## A Trivial Example

## Basic Code

```
1 program trivial
    print*,'Hello World!'
end program
```

\% gfortran trivial.f90
\% ./a.out
Hello World!

## OMP Additions

```
program trivial
    !$OMP PARALLEL
    print*,'Hello World!'
    !$OMP END PARALLEL
end program trivial
```

\% gfortran trivialOpenMP.f90
\% ./a.out
Hello World!

What went wrong?

## Execution of the Trivial Example

\% gfortran trivialOpenMP.f90 -fopenmp
\% ./a.out
Hello World!
Hello World!
Hello World!
Hello World!
Hello World!
Hello World!
Hello World!
Hello World!
\% export OMP_NUM_THREADS=3
\% ./a.out
Hello World!
Hello World!
Hello World!

## Thread ID

```
program trivial1
    implicit none
    integer :: OMP_GET_THREAD_NUM, OMP_GET_MAX_THREADS
    integer :: tid, nthreads
!$OMP PARALLEL PRIVATE(nthreads, tid)
    tid = OMP_GET_THREAD_NUM()
    nthreads = OMP_GET_MAX_THREADS()
    print*,'Hello World! from ', tid, nthreads
!$OMP END PARALLEL
end program
```

Note the PRIVATE key word, indicating that all threads have their own copy of the variable.

## Thread ID (2)

| \% gfortran -fopenmp trivial1.f90 |  |  |
| :--- | :--- | :--- |
| \% ./a.out |  |  |
| Hello World! from | 0 | 1 |
| Hello World! from | 2 | 1 |
| Hello World! from | 3 | 1 |
| Hello World! from | 4 | 1 |
| Hello World! from | 1 | 1 |
| Hello World! from | 7 | 1 |
| Hello World! from | 5 | 1 |
| Hello World! from | 6 | 1 |

## Thread ID

```
program trivial2
    implicit none
    integer :: OMP_GET_THREAD_NUM, OMP_GET_MAX_THREADS
    integer :: tid, nthreads
    nthreads = OMP_GET_MAX_THREADS()
    !$OMP PARALLEL PRIVATE(tid)
    tid = OMP_GET_THREAD_NUM()
    print*,'Hello World! from ', tid, nthreads
!$OMP END PARALLEL
end program
```

Note that nthreads is outside of the OMP directives

## Thread ID (2)

| \% gfortran -fopenmp trivial2.f90 |  |  |
| :--- | :--- | :--- |
| \% ./a.out |  |  |
| Hello World! from | 5 | 8 |
| Hello World! from | 0 | 8 |
| Hello World! from | 1 | 8 |
| Hello World! from | 2 | 8 |
| Hello World! from | 7 | 8 |
| Hello World! from | 3 | 8 |
| Hello World! from | 4 | 8 |
| Hello World! from | 6 | 8 |

## Parallelizing Loops

To parallelize a loop, you need to help the compiler figure out the most efficient way to use threads. There are simple defaults, but giving it more details can help efficiency.
The basic directives are:
!\$OMP PARALLEL
!\$OMP DO
some parallel loop
!\$OMP END DO
!\$OMP END PARALLEL

## A Simple OMP Example

omptest1


## Results

omptest1


## Results

omptest1


## Results

omptest1


## Results

omptest1


## Combining Directives

You do not have to have a separate directive on each line. For example,
!\$OMP PARALLEL
!\$OMP DO
!\$OMP PRIVATE(NTHREADS, TID)
Becomes
!\$OMP PARALLEL DO PRIVATE(NTHREADS, TID)

## Numerical Integration



## Numerical Integration

Integrating

$$
\begin{equation*}
\pi=\int_{-1 / 2}^{1 / 2} \frac{4}{1+x^{2}} d x \tag{1}
\end{equation*}
$$

We can approximate this integral using Simpson's algorithms

- Input the number of partitions to be used
- Divide the domain into $n$ partitions
- Evaluate the function at each partition
- Multiply the function evaluation times the width of the function to find a differential area
- Add the differential areas together
- Output the result


## Parallel Integration

In parallel, the problem is nearly the same.

- Have processing element (PE) zero, get the number of partitions, $n$
- Determine the number of PEs: $m$
- Divide the domain into $\frac{n}{m}$ partitions on each PE
- Evaluate the function at each partition
- Multiply the function evaluation times the width of the function to find a differential area
- Add the differential areas together across all the PEs
- On PE zero, output the result


## Simple Code to Calculate PI (serial version)

```
program reduce
    integer :: i, num_steps
    double precision :: x, pi, step, sum
    sum =0.0dO; nsteps = 10000
    step = 1.0d0 / dble(nsteps)
    do i = 1, nsteps
        x = (dble(i) + 0.5d0) * step
        sum = sum + 4.0d0 /(1.0d0 + x*x)
    enddo
    pi = step * sum
    print *, "Estimate of Pi with ", nsteps, " steps is "
        , pi
end program reduce
```

\$ ./reduce
Estimate of Pi with 10000 steps is 3.1413926444243838

## Simple Code to Calculate PI (parallel version)

```
program reduceOMP
    integer :: i, num_steps
    double precision :: x, pi, step, sum
    sum =0.0d0; num_steps = 10000
    step = 1.0d0 / dble(num_steps)
!$OMP PARALLEL DO
    do i = 1, num_steps
        x = (dble(i) + 0.5d0) * step
        sum = sum + 4.0d0 /(1.0d0 + x*x)
    enddo
!$OMP END PARALLEL DO
    pi = step * sum
    print *, "Estimate of Pi with ", num_steps, " steps
        is ", pi
end program reduceOMP
```

\$ gfortran -fopenmp reduceOMP.f90 -o reduceOMP
\$ ./reduce0MP
Estimate of Pi with 10000 steps is 7.5588335781770253

## Simple Code to Calculate PI (parallel version)

```
program reduceOMP
    integer :: i, num_steps
    double precision :: x, pi, step, sum
    sum =0.0d0; num_steps = 10000
    step = 1.0d0 / dble(num_steps)
!$OMP PARALLEL DO
    do i = 1, num_steps
        x = (dble(i) + 0.5d0) * step
        sum = sum + 4.0d0 /(1.0d0 + x*x)
    enddo
!$OMP END PARALLEL DO
    pi = step * sum
    print *, "Estimate of Pi with ", num_steps, " steps
        is ", pi
end program reduceOMP
```

\$ gfortran -fopenmp reduceOMP.f90 -o reduceOMP
\$ ./reduce0MP
Estimate of Pi with 10000 steps is 7.5588335781770253
What happened?

## Race Conditions

A race condition exists when two processing units are accessing the same resource and one or both of them are writing to it.
Example from Introduction to Algorithms:
Race-Example( )
$1 \quad x=0$
2 parallel for $i=1$ to 2
$3 x=x+1$
4 print $x$

(a)

(b)

## Race Condition Examples

Identify the race condition (if any) from example from Introduction to Algorithms:
Mat-Vec-Wrong $(A, x)$
$1 n=$ A.rows
2 let $y$ be a new vector of length $n$
3 parallel for $i=1$ to $n$
$4 \quad y_{i}=0$
5 parallel for $i=1$ to $n$
6 parallel for $j=1$ to $n$
$7 \quad y_{i}=y_{i}+a_{i j} x_{j}$

P-SQuare-Matrix-Multiply $(A, B)$
$1 \quad n=$ A.rows
2 let $C$ be a new $n \times n$ matrix parallel for $i=1$ to $n$ parallel for $j=1$ to $n$

$$
c_{i j}=0
$$

$$
\text { for } k=1 \text { to } n
$$

8 return $C$

$$
c_{i j}=c_{i j}+a_{i k} \cdot b_{k j}
$$

## Race Condition Examples

Identify the race condition (if any) from example from Introduction to Algorithms:
Mat-Vec- $\operatorname{Wrong}(A, x)$

```
    \(n=A\).rows
    let \(y\) be a new vector of length \(n\)
    parallel for \(i=1\) to \(n\)
        \(y_{i}=0\)
    parallel for \(i=1\) to \(n\)
        parallel for \(j=1\) to \(n\)
        \(y_{i}=y_{i}+a_{i j} x_{j}\)
8 return \(y\)
    P-SQuare-Matrix-Multiply \((A, B)\)
1 n = A.rows
2 let \(C\) be a new \(n \times n\) matrix
    parallel for \(i=1\) to \(n\)
    parallel for \(j=1\) to \(n\)
        \(c_{i j}=0\)
        for \(k=1\) to \(n\)
        \(c_{i j}=c_{i j}+a_{i k} \cdot b_{k j}\)
    return \(C\)
```

In MAT-VEC-WRONG, multiple threads are writing to $y_{i}$

## Race Condition Examples

Identify the race condition (if any) from example from Introduction to Algorithms:
Mat-Vec-Wrong $(A, x)$
$1 n=$ A.rows
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3 parallel for $i=1$ to $n$
$4 \quad y_{i}=0$
5 parallel for $i=1$ to $n$
6 parallel for $j=1$ to $n$
$7 \quad y_{i}=y_{i}+a_{i j} x_{j}$
8 return $y$

$$
\begin{aligned}
& \text { P-SQUARE-MATRIX-Multiply }(A, B) \\
& 1 n=\text { A.rows } \\
& 2 \text { let } C \text { be a new } n \times n \text { matrix } \\
& \text { parallel for } i=1 \text { to } n \\
& \text { parallel for } j=1 \text { to } n \\
& c_{i j}=0 \\
& \text { for } k=1 \text { to } n \\
& c_{i j}=c_{i j}+a_{i k} \cdot b_{k j}
\end{aligned}
$$

In MAT-VEC-WRONG, multiple threads are writing to $y_{i} \ln$ P-SQUARE-MATRIX-MULTIPLY, only one thread is writing to $c_{i, j}$

## Reductions

Because the loops are executing separately, you may wish to combine the results from different threads to a final answer. You need to use reduction to make this work.

## \$!OMP PARALLEL PRIVATE(X) REDUCTION(+:SUM)

## OpenMP Modifications

```
program reduceOMP2
    integer :: i, num_steps
    double precision :: x, pi, step, sum
    sum =0.0d0 ; nsteps = 100000000
    step = 1.0d0 / dble(nsteps)
!$OMP PARALLEL DO PRIVATE(X) REDUCTION(+:SUM)
do i = 1, nsteps
    x = (dble(i) + 0.5d0) * step
    sum = sum + 4.0d0 /(1.0d0 + x*x)
enddo
!$OMP END PARALLEL DO
    pi = step * sum
    print *, "Estimate of Pi with ", nsteps, " steps is "
        , pi
end program reduceOMP2
```

\$ gfortran -fopenmp reduceOMP2.f90 -o reduceOMP2
\$ ./reduce0MP2
Estimate of Pi with 10000 steps is 3.1413926444243732

## Results

reduceOMP2


## Results

reduceOMP2


## Results

reduceOMP2


## Results

reduceOMP2


## Loop Splitting

One of the key ideas to remember is that loops often contain several operations that can be split. Taking an example from the Patterns in Parallel Programming book, imagine we have a loop with two functions:

- BIG_COMPUTATION - a big computation the executes independently on each element in the loop
- COMBINE - an element that cannot be parallelized and must execute in order


## Loop Splitting

```
do i = 1, nsteps
    x = BIG_COMPUTATION(i)
    call COMBINE(x,answer)
enddo
```

can be split into
do $i=1$, nsteps
$x(i)=B I G \_C O M P U T A T I O N(i)$
enddo
do $\mathrm{i}=1$, nsteps
call COMBINE(x(i),answer)
enddo

## Using OpenMP in Loop Splitting

```
!$OMP PARALLEL DO PRIVATE(I)
do i = 1, nsteps
    x(i) = BIG_COMPUTATION(i)
enddo
!$OMP END PARALLEL DO
do i = 1, nsteps
    call COMBINE(x(i),answer)
enddo
```


## Controlling Loops

There are many options for controlling the execution of threads.
!\$OMP DO SCHEDULE(TYPE,integer)

- schedule(static[,chunk]) - groups of size chunk statically assigned in a round-robin fashion
- schedule(dynamic[,chunk]) - threads dynamically grab work as it is completed
- schedule(guided[,chunk]) - chunk size is reduced automatically during iteration toward a minimum level of chunk
- schedule(runtime) - checks the OMP_SCHEDULE environmental variable


## Controlling Loops

integer, parameter :: chunk = 10
!\$OMP PARALLEL PRIVATE(i,j,z,c,it) DEFAULT(SHARED)
!\$OMP DO SCHEDULE(DYNAMIC, CHUNK)
do $\mathrm{i}=1$, n
do $\mathrm{j}=1, \mathrm{n}$

## Controlling Loops

```
setenv OMP_SCHEDULE static
11.477u 0.012s 0:08.24 139.3%
setenv OMP_SCHEDULE dynamic
11.239u 0.006s 0:05.67 198.0%
setenv OMP_SCHEDULE guided
11.453u 0.005s 0:06.52 175.6%
setenv OMP_SCHEDULE static,20
11.439u 0.028s 0:05.89 194.3%
no omp
11.280u 0.004s 0:11.28 100.0%
```


## Examples

## Multithread Matrix Multiplication

To multiply matrix $A$ by matrix $B$ to get matrix $C$ we can divide the matrixes into submatrices:

$$
\begin{gather*}
A=\left(\begin{array}{ll}
A_{11} & A_{12} \\
A_{21} & A_{22}
\end{array}\right), B=\left(\begin{array}{ll}
B_{11} & B_{12} \\
B_{21} & B_{22}
\end{array}\right), C=\left(\begin{array}{ll}
C_{11} & C_{12} \\
C_{21} & C_{22}
\end{array}\right) \\
\left(\begin{array}{ll}
C_{11} & C_{12} \\
C_{21} & C_{22}
\end{array}\right)=\left(\begin{array}{ll}
A_{11} & A_{12} \\
A_{21} & A_{22}
\end{array}\right)\left(\begin{array}{ll}
B_{11} & B_{12} \\
B_{21} & B_{22}
\end{array}\right) \tag{2}
\end{gather*}
$$

$$
\left(\begin{array}{ll}
C_{11} & C_{12}  \tag{3}\\
C_{21} & C_{22}
\end{array}\right)=\left(\begin{array}{ll}
A_{11} B_{11} & A_{11} B_{12} \\
A_{21} B_{11} & A_{21} B_{12}
\end{array}\right)\left(\begin{array}{ll}
A_{12} B_{21} & A_{12} B_{22} \\
A_{22} B_{21} & A_{22} B_{22}
\end{array}\right)
$$

## Multithread Matrix Multiplication Pseudocode

P-Matrix-Multiply-Recursive $(C, A, B)$

```
\(n=A\). rows
if \(n==1\)
\(c_{11}=a_{11} b_{11}\)
else let \(T\) be a new \(n \times n\) matrix
    partition \(A, B, C\), and \(T\) into \(n / 2 \times n / 2\) submatrices
    \(A_{11}, A_{12}, A_{21}, A_{22} ; B_{11}, B_{12}, B_{21}, B_{22} ; C_{11}, C_{12}, C_{21}, C_{22} ;\)
    and \(T_{11}, T_{12}, T_{21}, T_{22}\); respectively
8 spawn P-MATRIX-Multiply-Recursive \(\left(C_{21}, A_{21}, B_{11}\right)\)
11 spawn P-Matrix-Multiply-Recursive \(\left(T_{12}, A_{12}, B_{22}\right)\)
```

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Source: Introduction to Algorithms, 3rd Edition

## Multithread Mergesort Pseudocode

P-MERGE-Sort $(A, p, r, B, s)$
$1 \quad n=r-p+1$
2 if $n==1$
$3 B[s]=A[p]$
4 else let $T[1 \ldots n]$ be a new array
$5 \quad q=\lfloor(p+r) / 2\rfloor$
$6 \quad q^{\prime}=q-p+1$
7 spawn P-Merge-Sort $(A, p, q, T, 1)$
8 P-MERGE-Sort $\left(A, q+1, r, T, q^{\prime}+1\right)$
9 sync
10
P-Merge $\left(T, 1, q^{\prime}, q^{\prime}+1, n, B, s\right)$
Source: Introduction to Algorithms, 3rd Edition

## Multithread Merge Pseudocode

```
P-Merge \(\left(T, p_{1}, r_{1}, p_{2}, r_{2}, A, p_{3}\right)\)
\(n_{1}=r_{1}-p_{1}+1\)
    \(n_{2}=r_{2}-p_{2}+1\)
    if \(n_{1}<n_{2} \quad / /\) ensure that \(n_{1} \geq n_{2}\)
    exchange \(p_{1}\) with \(p_{2}\)
    exchange \(r_{1}\) with \(r_{2}\)
    exchange \(n_{1}\) with \(n_{2}\)
    if \(n_{1}==0 \quad / /\) both empty?
    return
    else \(q_{1}=\left\lfloor\left(p_{1}+r_{1}\right) / 2\right\rfloor\)
    \(q_{2}=\operatorname{BinARY-SEARCH}\left(T\left[q_{1}\right], T, p_{2}, r_{2}\right)\)
    \(q_{3}=p_{3}+\left(q_{1}-p_{1}\right)+\left(q_{2}-p_{2}\right)\)
    \(A\left[q_{3}\right]=T\left[q_{1}\right]\)
    spawn P-MERGE \(\left(T, p_{1}, q_{1}-1, p_{2}, q_{2}-1, A, p_{3}\right)\)
    \(\operatorname{P-MERGE}\left(T, q_{1}+1, r_{1}, q_{2}, r_{2}, A, q_{3}+1\right)\)
15 sync
```

Source: Introduction to Algorithms, 3rd Edition

## Multithread Merge Diagram



Source: Introduction to Algorithms, 3rd Edition

