



Tim Mattson

Intel Corp. timothy.g.mattson@intel.com

* The name "OpenMP" is the property of the OpenMP Architecture Review Board.

Outline

➡ • Preamble: On becoming a parallel programmer

- Introduction to OpenMP
- Creating Threads
- Synchronization
- Parallel Loops
- Synchronize single masters and stuff
- Data environment

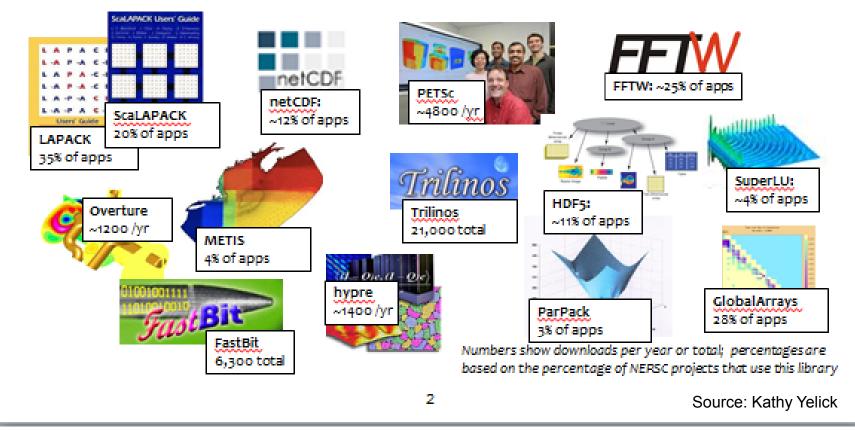
Parallel programming is really hard

- Programming is hard whether you write serial or parallel code.
 - Parallel programming is just a new wrinkle added to the already tough problem of writing high quality, robust and efficient code.
- Why does Parallel programming seems so complex?
 - The literature overwhelms with hundreds of languages/APIs and a countless assortment of algorithms.
 - Experienced parallel programmers love to tell "war stories" of Herculean efforts to make applications scale ... which can scare people away.
 - It's new: synchronization, scalable algorithms, distributed data structures, concurrency bugs, memory models ... hard or not it's a bunch of new stuff to learn.

But it's really not that bad (part 1): parallel libraries

Programming Challenges and NITRD Solutions

- Application complexity grew due to parallelism and more ambitious science problems (e.g., multiphysics, multiscale)
- Scientific libraries enable these applications



Third party names are the property of their owners.

But its really not that bad: part 2

- Don't let the glut of parallel programming languages confuse you.
- Leave research languages to C.S. researchers and stick to the small number of broadly used languages/APIs:
 - Industry standards:
 - Pthreads and OpenMP
 - MPI
 - OpenCL
 - TBB (... and maybe Cilk?)
 - or a broadly deployed solutions tied to your platform of choice
 - CUDA (for NVIDIA platforms and PGI compilers)
 - .NET and C++ AMP (Microsoft)
 - For HPC programmers dreaming of Exascale ... maybe a PGAS language/API?
 - UPC
 - GA

But its really not that bad : part 3

원 19

 Most algorithms are based on a modest number of recurring patterns (see Kurt Kreutzer's lecture tomorrow).

<u>Structural Patterns</u> Spe.and-Filter Agent-and-Repository Process-Control Svent-Based/Implicit-Invocation Arbitrary-Static-Task-Graph			Ordered task groups Data sharing	Unstructured-Grids Structured-Grids Graphical-Models Finite-State-Machines Backtrack-Branch-and-Boun N-Body-Methods Circuits Spectral-Methods Monte-Carlo
Parallel Algorithm S Task-Parallelism Divide and Conquer	trategy Patterns	Data-Parallelis Pipeline	m Discrete-Eve Geometric-D Speculation	at ecomposition
Implementation Stra SPMD Kernel-Par. Program structure	tegy Patterns Fork/Join Actors Vector-Par	Loop-Par. Workpile	Shared-Queue Shared-Map Parallel Graph Travers Algori	Distributed-Array Shared-Data al thms and Data structure
Parallel Execution Pa Coordinating Processe Stream processing			Shared Addres Task Driven E	s Space Threads secution

- Almost every parallel program is written in terms of just 7 basic patterns:
 - SPMD
 - Kernel Parallelism
 - Fork/join
 - Actors

- Vector Parallelism
- Loop Parallelism
- Work Pile

Parallel programming is easy

- So all you need to do is:
 - Pick your language.
 - I suggest sticking to industry standards and open source so you can move around between hardware platforms:
 - pthreads OpenMP OpenCL MPI TBB
 - Learn the key 7 patterns
 - SPMD
 - Kernel Parallelism
 - Fork/join
 - Actors

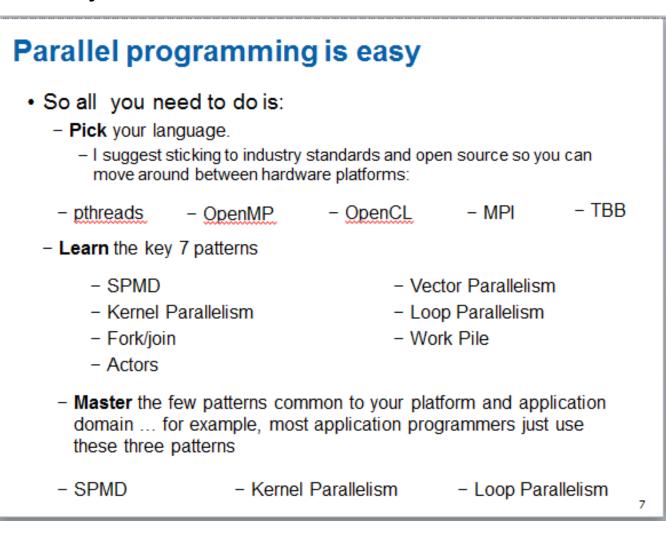
- Vector Parallelism
- Loop Parallelism
- Work Pile
- Master the few patterns common to your platform and application domain ... for example, most application programmers just use these three patterns
- SPMD Kernel Parallelism

– Loop Parallelism

Third party names are the property of their owners.

If you become overwhelmed during this course ...

 Come back to this slide and remind yourself ... things are not as bad as they seem

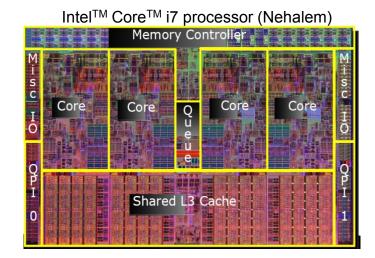


Outline

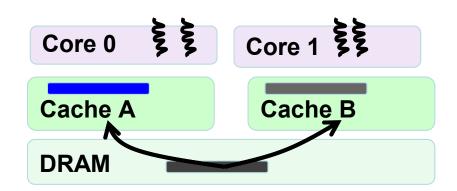
- Preamble: On becoming a parallel programmer
- Introduction to OpenMP
 - Creating Threads
 - Synchronization
 - Parallel Loops
 - Synchronize single masters and stuff
 - Data environment

Recapitulation

• You know about parallel architectures ... multicore chips have made them very common.



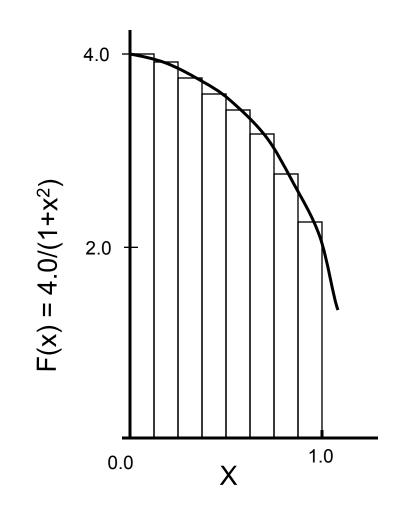
 You know about threads and cache coherent shared address spaces



 ... and you know about the Posix Threads API (Pthreads) for writing multithreaded programs.

Third party names are the property of their owners.

A simple running example: Numerical Integration



Mathematically, we know that:

$$\int_{0}^{1} \frac{4.0}{(1+x^2)} \, dx = \pi$$

We can approximate the integral as a sum of rectangles:

$$\sum_{i=0}^{N} F(x_i) \Delta x \approx \pi$$

Where each rectangle has width Δx and height $F(x_i)$ at the middle of interval i.

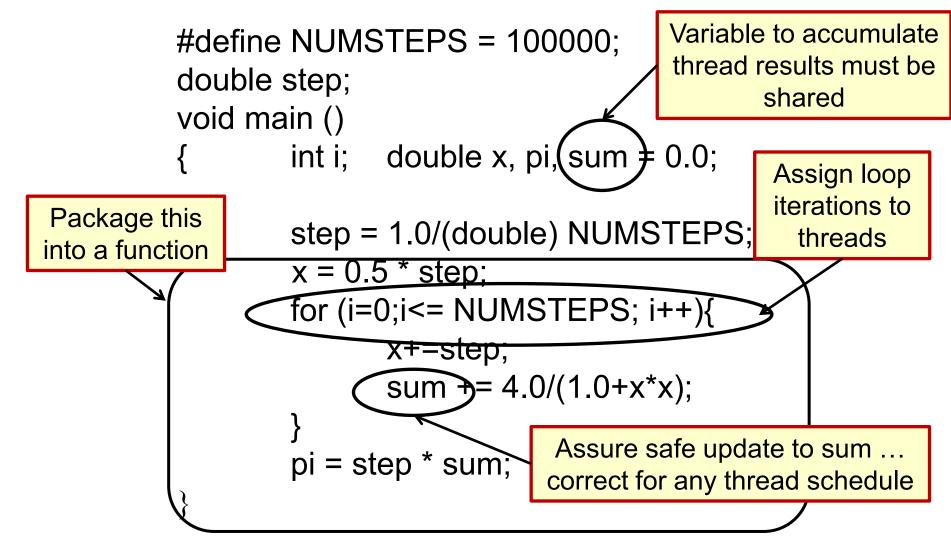
PI Program: Serial version

}

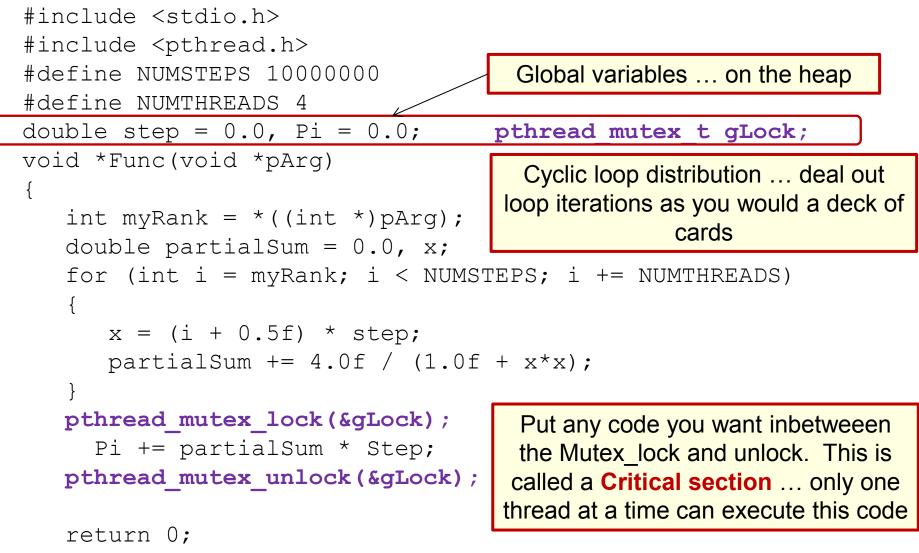
```
#define NUMSTEPS = 100000;
double step;
void main ()
{ int i; double x, pi, sum = 0.0;
```

PI Program: transform into a Pthreads program

Let's turn this into a parallel program using the Pthreads API.



Numerical Integration: PThreads (1 of 2) Func(): the function run by the threads




```
tRank[i] = i;
```

pthread_create(&thrds[i], NULL,Func,(void)&tRank[i]);

```
for ( i = 0; i < NUMTHREADS; ++i )
```

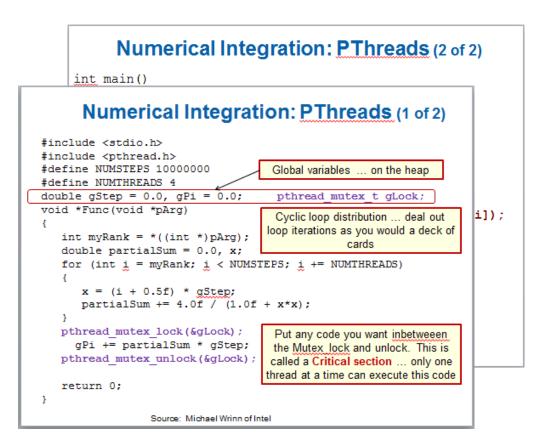
```
pthread_join(thrds[i], NULL);
```

Post a join for each thread ... hence waiting for all of them to finish before proceeding

```
pthread_mutex_destroy(&gLock);
printf("Computed value of Pi: %12.9f\n", Pi );
return 0;
```

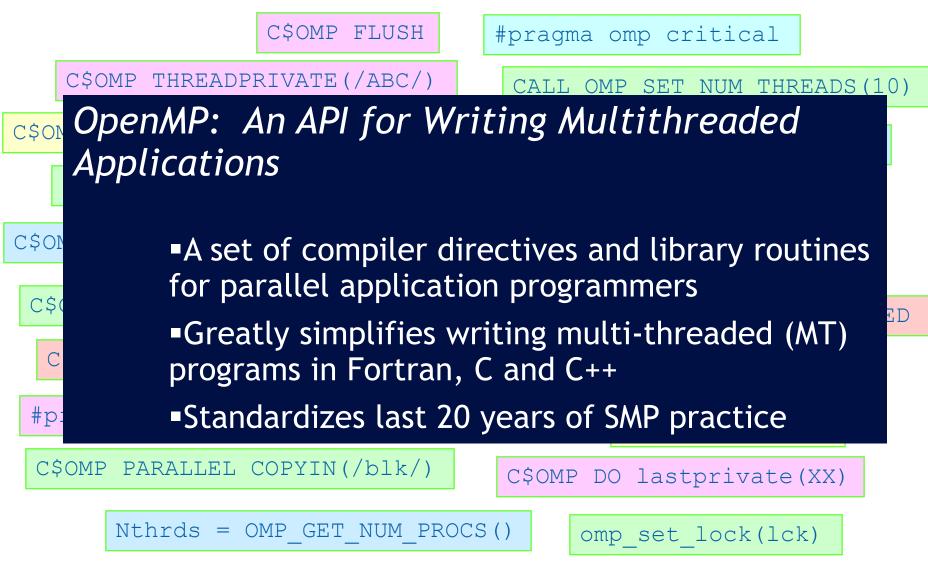
The fork-join pattern

- This is an instance of the well known Fork join pattern:
- 1. Start as a serial program.
- 2. When work to do in parallel is encountered, pack it into a function.
- 3. Fork a number of threads to execute the function.
- 4. When the functions have completed, the threads join back together.
- 5. Program continues as a serial program.



- If this pattern with such "mechanical" transformations is so common, can't we come up with an easier, less intrusive way for this style of programming?
- Yes we can ... and its called OpenMP

OpenMP* Overview:



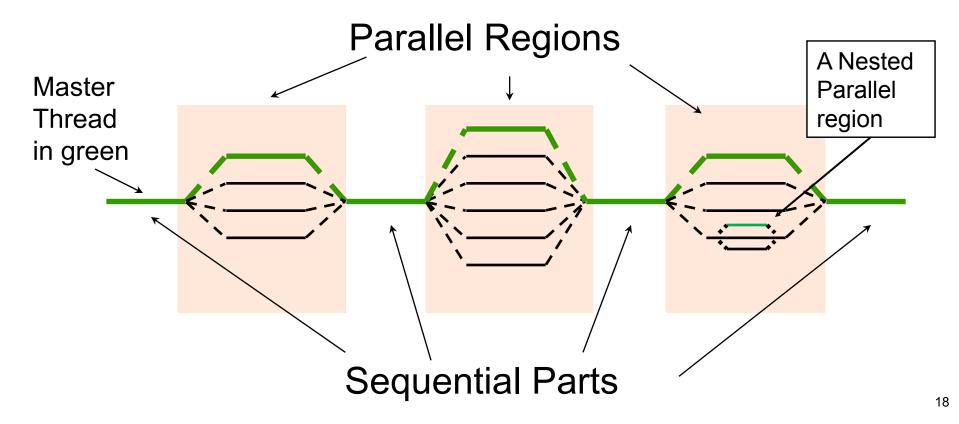
* The name "OpenMP" is the property of the OpenMP Architecture Review Board.

OpenMP Execution Model:

Fork-Join pattern:

Master thread spawns a team of threads as needed.

 Parallelism added incrementally until performance goals are met: i.e. the sequential program evolves into a parallel program.



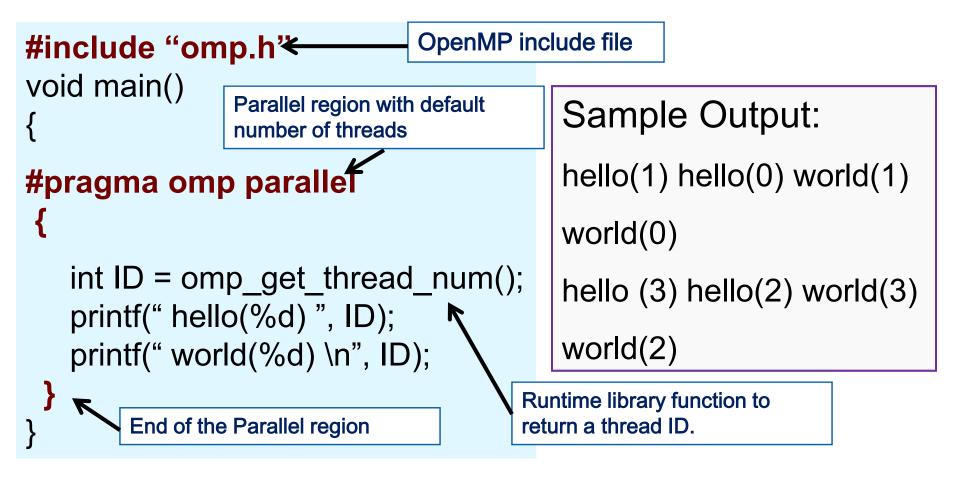
Example: Hello world

• Write a multithreaded program where each thread prints "hello world".

```
void main()
   int ID = 0;
   printf(" hello(%d) ", ID);
   printf(" world(%d) \n", ID);
```

Example: Hello world Solution

• Tell the compiler to pack code into a function, fork the threads, and join when done ...



OpenMP core syntax

Most of the constructs in OpenMP are compiler directives.

#pragma omp construct [clause [clause]...]

- Example

#pragma omp parallel num_threads(4)

- Function prototypes and types in the file: #include <omp.h>
- Most OpenMP* constructs apply to a "structured block".
 - Structured block: a block of one or more statements with one point of entry at the top and one point of exit at the bottom.
 - It's OK to have an exit() within the structured block.

OpenMP Overview: How do threads interact?

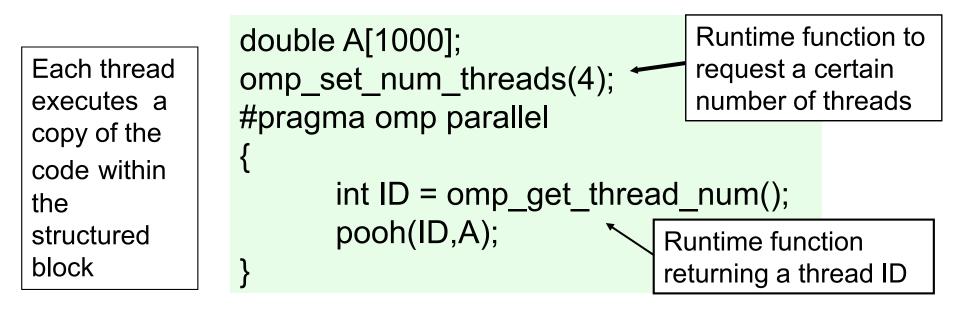
- OpenMP is a multi-threading, shared address model.
 - Threads communicate by sharing variables.
- Unintended sharing of data causes race conditions:
 - race condition: when the program's outcome changes as the threads are scheduled differently.
- To control race conditions:
 - -Use synchronization to protect data conflicts.
- Synchronization is expensive so:
 - Change how data is accessed to minimize the need for synchronization.

Outline

- Preamble: On becoming a parallel programmer
- Introduction to OpenMP
- ➡ Creating Threads
 - Synchronization
 - Parallel Loops
 - Synchronize single masters and stuff
 - Data environment

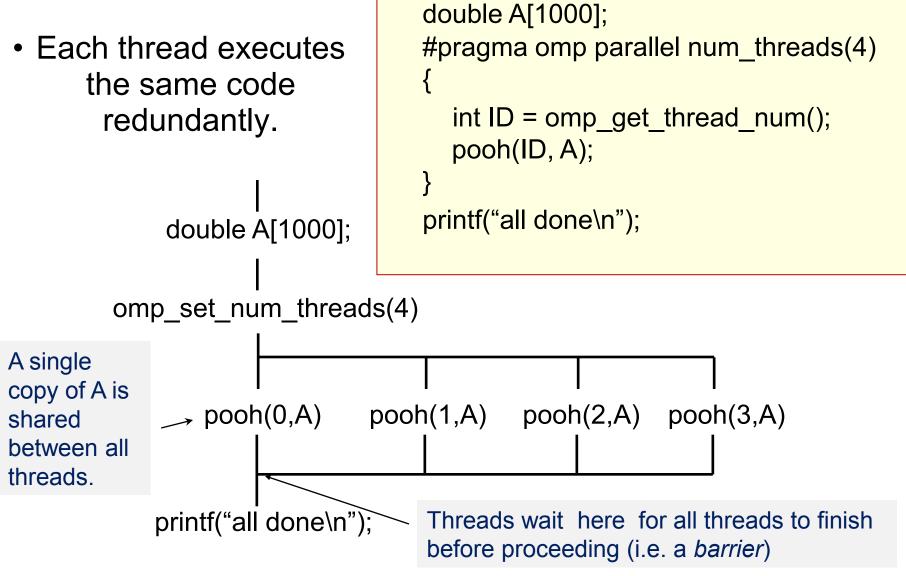
Thread Creation: Parallel Regions

- You create threads in OpenMP* with the parallel construct.
- For example, To create a 4 thread Parallel region:



• Each thread calls pooh(ID,A) for ID = 0 to 3

Thread Creation: Parallel Regions



* The name "OpenMP" is the property of the OpenMP Architecture Review Board

OpenMP: what the compiler does

#pragma omp parallel num_threads(4)
{
 foobar ();
}

- The OpenMP compiler generates code logically analogous to that on the right of this slide, given an OpenMP pragma such as that on the top-left
- All known OpenMP implementations use a thread pool so full cost of threads creation and destruction is not incurred for reach parallel region.
- Only three threads are created because the last parallel section will be invoked from the parent thread.

```
void thunk ()
    foobar ();
}
pthread_t tid[4];
for (int i = 1; i < 4; ++i)
  pthread_create (
        &tid[i],0,thunk, 0);
thunk();
```

for (int i = 1; i < 4; ++i)
 pthread_join (tid[i]);</pre>

Example: Serial PI Program

}

```
static long num_steps = 100000;
double step;
void main ()
{ int i; double x, pi, sum = 0.0;
```

step = 1.0/(double) num_steps;

Example: A simple Parallel pi program #include <omp.h> Promote scalar to an static long num_steps = 100000; double step; array dimensioned by #define NUM_THREADS 2 number of threads to avoid race condition. void main () int i, nthreads; double pi, sum[NUM_THREADS]; step = 1.0/(double) num_steps; omp_set_num_threads(NUM_THREADS); #pragma omp parallel Only one thread should copy int i, id, nthrds; the number of threads to the double x: global value to make sure id = omp_get_thread_num(); multiple threads writing to the nthrds = omp_get_num_threads(); same address don't conflict. if (id == 0) nthreads = nthrds; for (i=id, sum[id]=0.0;i< num_steps; i=i+nthrds) { This is a common $x = (i+0.5)^*$ step; trick in SPMD $sum[id] += 4.0/(1.0+x^*x);$ programs to create a cyclic distribution of loop iterations

for(i=0, pi=0.0;i<nthreads;i++)pi += sum[i] * step;</pre>

SPMD: Single Program Mulitple Data

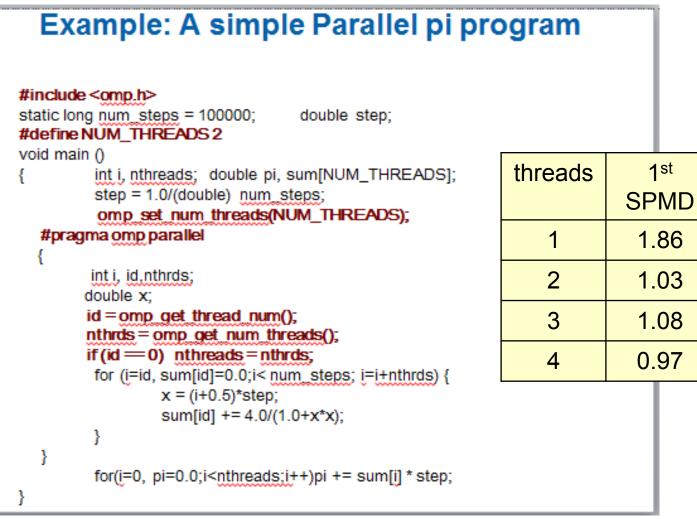
- Run the same program on P processing elements where P can be arbitrarily large.
- Use the rank ... an ID ranging from 0 to (P-1) ... to select between a set of tasks and to manage any shared data structures.

This pattern is very general and has been used to support most (if not all) the algorithm strategy patterns.

MPI programs almost always use this pattern ... it is probably the most commonly used pattern in the history of parallel programming.

Results*

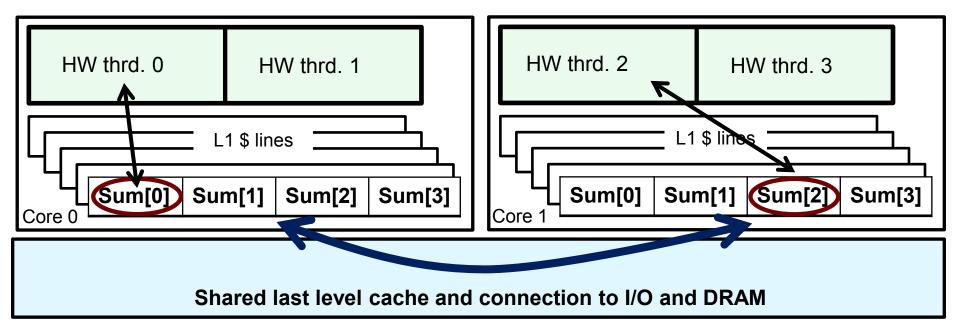
• Original Serial pi program with 100000000 steps ran in 1.83 seconds.



*Intel compiler (icpc) with no optimization on Apple OS X 10.7.3 with a dual core (four HW thread) Intel® Core[™] i5 processor at 1.7 Ghz and 4 Gbyte DDR3 memory at 1.333 Ghz.

Why such poor scaling? False sharing

 If independent data elements happen to sit on the same cache line, each update will cause the cache lines to "slosh back and forth" between threads ... This is called "false sharing".



- If you promote scalars to an array to support creation of an SPMD program, the array elements are contiguous in memory and hence share cache lines ... Results in poor scalability.
- Solution: Pad arrays so elements you use are on distinct cache lines.

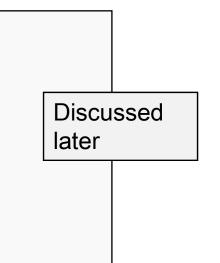
Outline

- Preamble: On becoming a parallel programmer
- Introduction to OpenMP
- Creating Threads
- ➡ Synchronization
 - Parallel Loops
 - Synchronize single masters and stuff
 - Data environment

Synchronization

- High level synchronization:
 - critical
 - atomic
 - barrier
 - ordered
- Low level synchronization
 - flush
 - locks (both simple and nested)

Synchronization is used to impose order constraints and to protect access to shared data



Synchronization: critical

• Mutual exclusion: Only one thread at a time can enter a critical region.

float res;

#pragma omp parallel

{ float B; int i, id, nthrds;

id = omp_get_thread_num();

nthrds = omp_get_num_threads();

for(i=id;i<niters;i+=nthrds){</pre>

B = big_job(i);

#pragma omp critical res += consume (B);

Threads wait their turn – only one at a time calls consume()

Synchronization: Atomic (basic form)

 Atomic provides mutual exclusion but only applies to the update of a memory location (the update of X in the following example)

#pragma omp parallel	The statement inside the		
ş	atomic must be one of the following forms:		
double tmp, B;	 x binop= expr 		
B = DOIT();	• X++ • ++X		
tmp = big_ugly(B);	• x— •x		
#pragma omp atomic X += tmp;	X is an Ivalue of scalar type and binop is a non-overloaded built in operator.		
}			

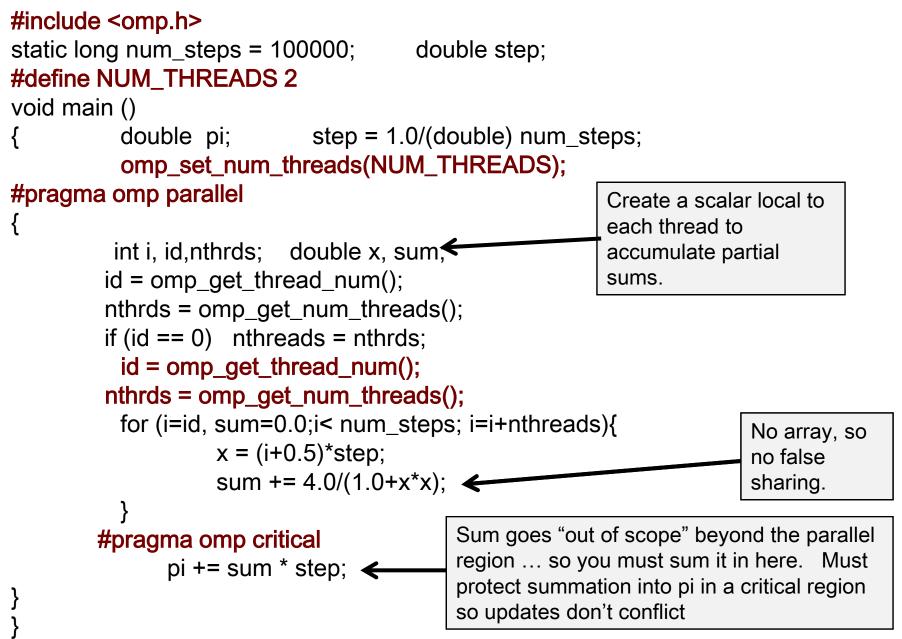
Additional forms of atomic were added in OpenMP 3.1. We will discuss these later.

Synchronization: Barrier

• Barrier: Each thread waits until all threads arrive.

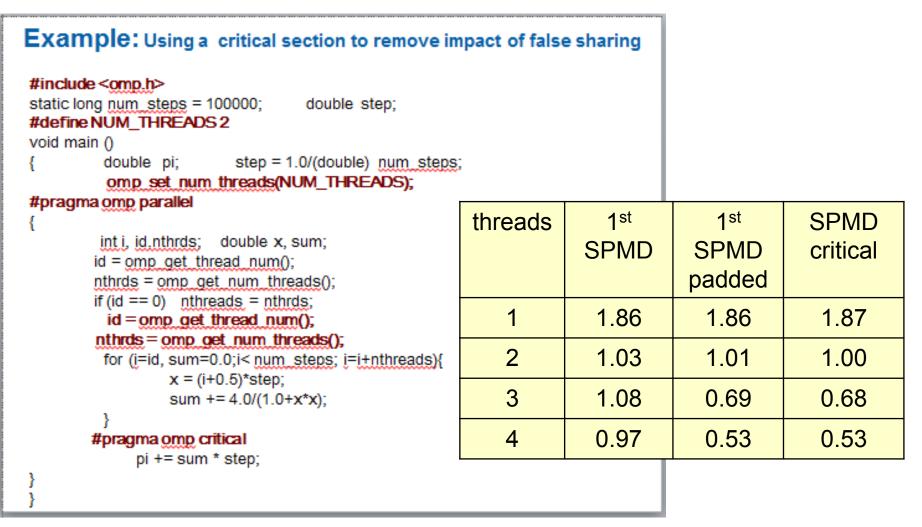
```
#pragma omp parallel shared (A, B, C) private(id)
       id=omp_get_thread_num();
      A[id] = big calc1(id);
                                 implicit barrier at the end of a
#pragma omp barrier
                                 for worksharing construct
#pragma omp for
      for(i=0;i<N;i++){C[i]=big calc3(i,A);}
#pragma omp for nowait
       for(i=0;i<N;i++){ B[i]=big calc2(C, i); }
      A[id] = big calc4(id);
                                            no implicit barrier
           implicit barrier at the end
                                            due to nowait
           of a parallel region
```

Example: Using a critical section to remove impact of false sharing



Results*: pi program critical section

• Original Serial pi program with 100000000 steps ran in 1.83 seconds.



*Intel compiler (icpc) with no optimization on Apple OS X 10.7.3 with a dual core (four HW thread) Intel® Core[™] i5 processor at 1.7 Ghz and 4 Gbyte DDR3 memory at 1.333 Ghz.

Outline

- Preamble: On becoming a parallel programmer
- Introduction to OpenMP
- Creating Threads
- Synchronization
- ➡ Parallel Loops
 - Synchronize single masters and stuff
 - Data environment

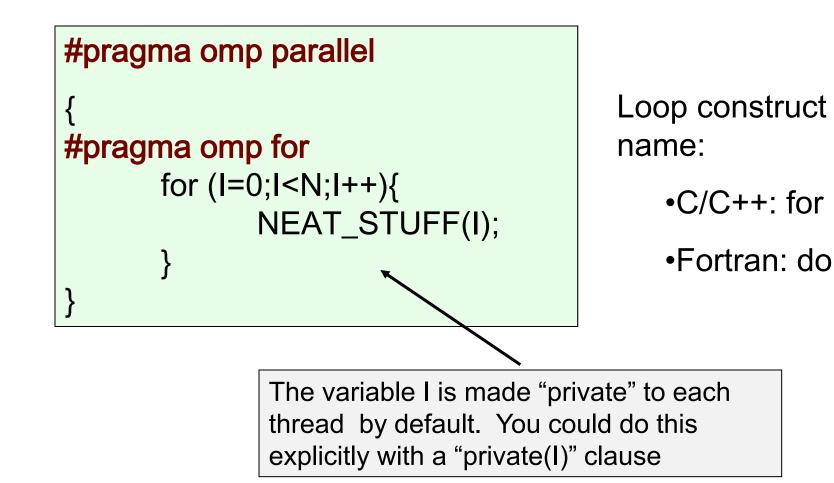
SPMD vs. worksharing

- A parallel construct by itself creates an SPMD or "Single Program Multiple Data" program ... i.e., each thread redundantly executes the same code.
- How do you split up pathways through the code between threads within a team?
 - This is called worksharing
 - Loop construct
 - Sections/section constructs
 - Single construct
 - Task construct



The loop worksharing Constructs

• The loop worksharing construct splits up loop iterations among the threads in a team



Loop worksharing Constructs A motivating example

í

Sequential code

OpenMP parallel region

OpenMP parallel region and a worksharing for construct

for(i=0;i<N;i++) { a[i] = a[i] + b[i];}

#pragma omp parallel

```
int id, i, Nthrds, istart, iend;
id = omp_get_thread_num();
Nthrds = omp_get_num_threads();
istart = id * N / Nthrds;
iend = (id+1) * N / Nthrds;
if (id == Nthrds-1)iend = N;
for(i=istart;i<iend;i++) { a[i] = a[i] + b[i];}</pre>
```

```
#pragma omp parallel
#pragma omp for
for(i=0;i<N;i++) { a[i] = a[i] + b[i];}</pre>
```

Combined parallel/worksharing construct

• OpenMP shortcut: Put the "parallel" and the worksharing directive on the same line

```
double res[MAX]; int i;
#pragma omp parallel
{
    #pragma omp for
    for (i=0;i< MAX; i++) {
        res[i] = huge();
    }
}
</pre>
double res[MAX]; int i;
#pragma omp parallel for
for (i=0;i< MAX; i++) {
    res[i] = huge();
}
These are equivalent
```

Reduction

• How do we handle this case?

```
double ave=0.0, A[MAX]; int i;
for (i=0;i< MAX; i++) {
    ave + = A[i];
}
ave = ave/MAX;
```

- We are combining values into a single accumulation variable (ave) ... there is a true dependence between loop iterations that can't be trivially removed
- This is a very common situation ... it is called a "reduction".
- Support for reduction operations is included in most parallel programming environments.

Reduction

- OpenMP reduction clause:
 reduction (op : list)
- Inside a parallel or a work-sharing construct:
 - A local copy of each list variable is made and initialized depending on the "op" (e.g. 0 for "+").
 - Updates occur on the local copy.
 - Local copies are reduced into a single value and combined with the original global value.
- The variables in "list" must be shared in the enclosing parallel region.

```
double ave=0.0, A[MAX]; int i;
#pragma omp parallel for reduction (+:ave)
for (i=0;i< MAX; i++) {
    ave + = A[i];
}
ave = ave/MAX;</pre>
```

Example: Pi with a loop and a reduction

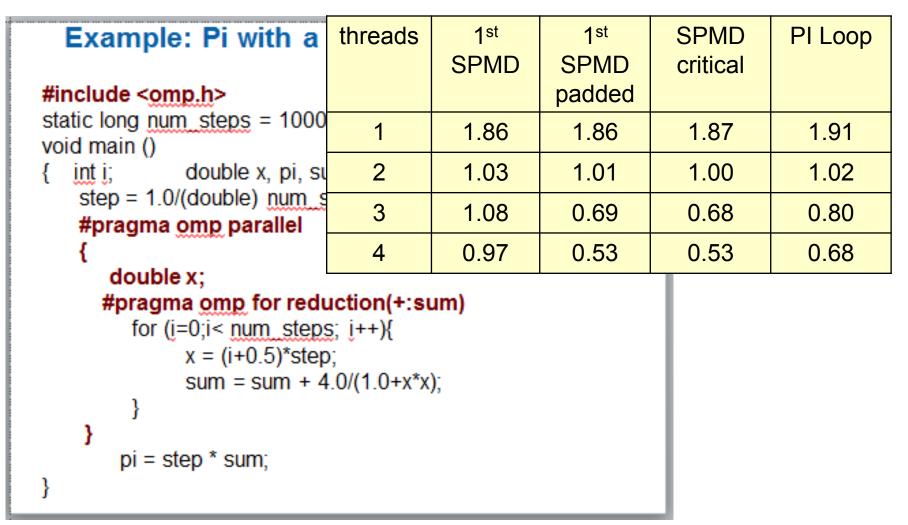
#include <omp.h>

```
static long num_steps = 100000; double step;
void main ()
```

```
int i; double x, pi, sum = 0.0;
step = 1.0/(double) num steps;
#pragma omp parallel
   double x;
  #pragma omp for reduction(+:sum)
     for (i=0;i< num steps; i++){
           x = (i+0.5)^*step:
           sum = sum + 4.0/(1.0+x^*x);
    pi = step * sum;
```

Results*: pi with a loop and a reduction

• Original Serial pi program with 100000000 steps ran in 1.83 seconds.



*Intel compiler (icpc) with no optimization on Apple OS X 10.7.3 with a dual core (four HW thread) Intel® Core[™] i5 processor at 1.7 Ghz and 4 Gbyte DDR3 memory at 1.333 Ghz.

Outline

- Preamble: On becoming a parallel programmer
- Introduction to OpenMP
- Creating Threads
- Synchronization
- Parallel Loops
- ➡ Synchronize single masters and stuff
 - Data environment

Single worksharing Construct

- The single construct denotes a block of code that is executed by only one thread (not necessarily the master thread).
- A barrier is implied at the end of the single block (can remove the barrier with a *nowait* clause).

```
#pragma omp parallel
{
    do_many_things();
#pragma omp single
    { exchange_boundaries(); }
    do_many_other_things();
}
```

Sections worksharing Construct

• The Sections worksharing construct gives a different structured block to each thread.

```
#pragma omp parallel
 #pragma omp sections
 #pragma omp section
      X calculation();
 #pragma omp section
       y calculation();
 #pragma omp section
       z calculation();
```

By default, there is a barrier at the end of the "omp sections". Use the "nowait" clause to turn off the barrier.

Synchronization: Simple Locks

• Example: conflicts are rare, but to play it safe, we must assure mutual exclusion for updates to histogram elements.

```
#pragma omp parallel for
                                      One lock per element of hist
for(i=0;i<NBUCKETS; i++){</pre>
    omp_init_lock(&hist_locks[i]);
                                         hist[i] = 0;
#pragma omp parallel for
for(i=0;i<NVALS;i++){</pre>
   ival = (int) sample(arr[i]);
   omp_set_lock(&hist_locks[ival]);
                                                Enforce mutual
                                                exclusion on
      hist[ival]++;
                                                update to hist array
   omp unset lock(&hist_locks[ival]);
                                     Free-up storage when done.
for(i=0;i<NBUCKETS; i++)</pre>
 omp_destroy_lock(&hist_locks[i]);
```

Environment Variables

• Set the default number of threads to use.

- OMP_NUM_THREADS int_literal

 OpenMP added an environment variable to control the size of child threads' stack

- OMP_STACKSIZE

- Also added an environment variable to hint to runtime how to treat idle threads
 - OMP_WAIT_POLICY
 - ACTIVE keep threads alive at barriers/locks
 - PASSIVE try to release processor at barriers/locks
- Control how "omp for schedule(RUNTIME)" loop iterations are scheduled.

- OMP_SCHEDULE "schedule[, chunk_size]"

Outline

- Preamble: On becoming a parallel programmer
- Introduction to OpenMP
- Creating Threads
- Synchronization
- Parallel Loops
- Synchronize single masters and stuff
- ➡ Data environment

Data environment: Default storage attributes

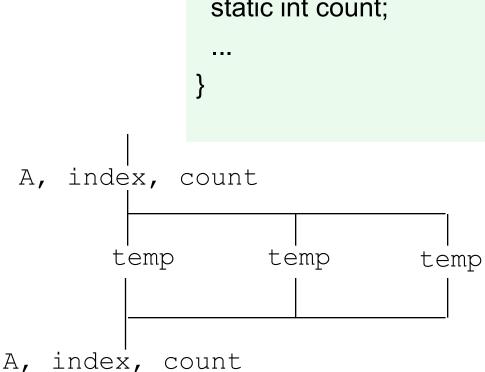
- Shared Memory programming model:
 - Most variables are shared by default
- Global variables are SHARED among threads
 - Fortran: COMMON blocks, SAVE variables, MODULE variables
 - C: File scope variables, static
 - Both: dynamically allocated memory (ALLOCATE, malloc, new)
- But not everything is shared...
 - Stack variables in subprograms(Fortran) or functions(C) called from parallel regions are PRIVATE
 - Automatic variables within a statement block are PRIVATE.

Data sharing: Examples

double A[10]; int main() { int index[10]; #pragma omp parallel work(index); printf("%d\n", index[0]); extern double A[10]; void work(int *index) { double temp[10]; static int count; ...

A, index and count are shared by all threads.

temp is local to each thread



Data sharing: Changing storage attributes

- One can selectively change storage attributes for constructs using the following clauses*
 - SHARED
 - PRIVATE
 - FIRSTPRIVATE

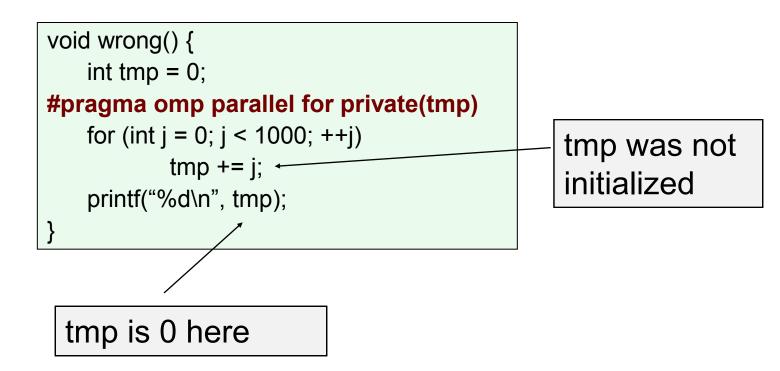
All the clauses on this page apply to the OpenMP construct NOT to the entire region.

- The final value of a private inside a parallel loop can be transmitted to the shared variable outside the loop with:
 – LASTPRIVATE
- The default attributes can be overridden with:
 - DEFAULT (PRIVATE | SHARED | NONE) DEFAULT(PRIVATE) *is Fortran only*

*All data clauses apply to parallel constructs and worksharing constructs except "shared" which only applies to parallel constructs.

Data Sharing: Private Clause

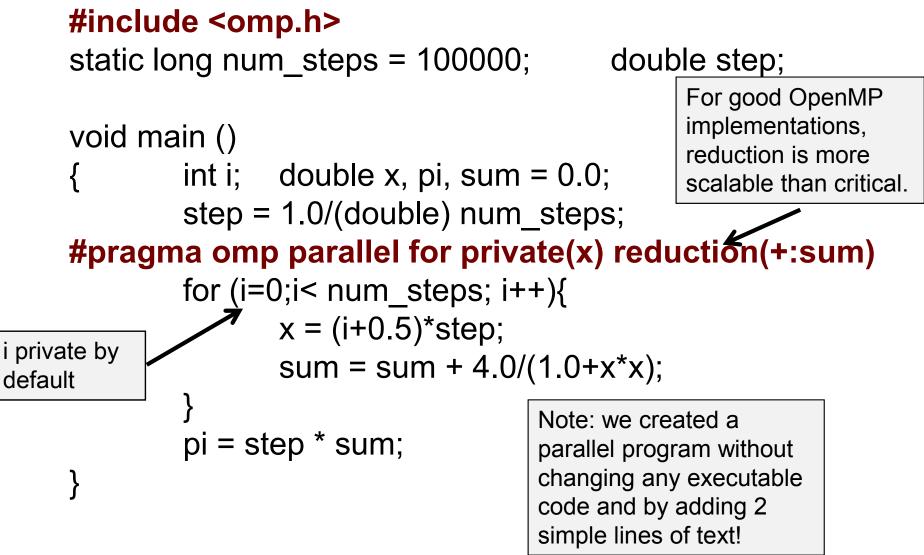
- private(var) creates a new local copy of var for each thread.
 - The value of the private copies is uninitialized
 - The value of the original variable is unchanged after the region



Firstprivate Clause

- Variables initialized from shared variable
- C++ objects are copy-constructed

Example: Pi program ... minimal changes



Conclusion

- OpenMP is one of the simplest APIs available for programming shared memory machines.
 - This simplicity means you can focus on mastering the key design patterns and applying them to your own problems
- We covered the following essential parallel programming design patterns:
 - Fork join
 - SPMD
 - Loop level parallelism
- Next steps?
 - Start writing parallel code ... you can only learn this stuff by writing lots of code.
 - Let's consider some of the newer and more advanced features of OpenMP.