Parallel and Distributed Ccomputing with Julia

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- Synchronization
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Tasks (aka Coroutines)

Tasks

- Tasks are a control flow feature that allows computations to be suspended and resumed in a flexible manner
- This feature is sometimes called by other names, such as symmetric coroutines, lightweight threads, cooperative multitasking, or one-shot continuations.
- When a piece of computing work (in practice, executing a particular function) is designated as a Task, it becomes possible to interrupt it by switching to another Task.
- The original Task can later be resumed, at which point it will pick up right where it left off

Producer-consumer scheme

The producer-consumer scheme

- One complex procedure is generating values and another complex procedure is consuming them.
- The consumer cannot simply call a producer function to get a value, because the producer may have more values to generate and so might not yet be ready to return.
- With tasks, the producer and consumer can both run as long as they need to, passing values back and forth as necessary.
- Julia provides the functions produce and consume for implementing this scheme.

Producer-consumer scheme example

```
function producer()
  produce("start")
  for n=1:2
    produce(2n)
  end
  produce("stop")
end
To consume values, first the producer is wrapped in a Task, then consume is called
repeatedly on that object:
ulia> p = Task(producer)
Task
julia> consume(p)
"start"
julia > consume(p)
julia > consume(p)
julia > consume(p)
"stop"
```

Tasks as iterators

stop

A Task can be used as an iterable object in a for loop, in which case the loop variable takes on all the produced values:

More about tasks

```
julia> for x in [1,2,4] println(x) end
julia> t = @task { for x in [1,2,4] println(x) end }
Task (runnable) @0x0000000045c62e0
julia> istaskdone(t)
false
julia> current_task()
Task (waiting) @0x0000000041473b0
julia> consume(t)
1-element Array{Any,1}:
nothing
```

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Julia's message passing principle

Julia's message passing

- Julia provides a multiprocessing environment based on message passing to allow programs to run on multiple processors in shared or distributed memory.
- Julias implementation of message passing is one-sided:
 - the programmer needs to explicitly manage only one processor in a two-processor operation
 - these operations typically do not look like message send and message receive but rather resemble higher-level operations like calls to user functions.

Remote references and remote calls

Two key notions: remote references and remote calls

- A remote reference is an object that can be used from any processor to refer to an object stored on a particular processor.
- A remote call is a request by one processor to call a certain function on certain arguments on another (possibly the same) processor. A remote call returns a remote reference.

How remote calls are handled in the program flow

- Remote calls return immediately: the processor that made the call
 can then proceeds to its next operation while the remote call happens
 somewhere else.
- You can wait for a remote call to finish by calling wait on its remote reference, and you can obtain the full value of the result using fetch.

Remote references and remote calls: example

```
moreno@gorgosaurus:~$ julia -p 4
julia> r = remotecall(2, rand, 2, 2)
RemoteRef(2,1,6)
iulia> fetch(r)
2x2 Array{Float64,2}:
0.675311 0.735236
0.682474 0.569424
iulia> s = @spawnat 2 1+fetch(r)
RemoteRef(2,1,8)
julia> fetch(s)
2x2 Array{Float64,2}:
 1.67531 1.73524
 1.68247 1.56942
```

Commnets on the example

- Starting with julia -p n provides n processors on the local machine.
- The first argument to remote_call is the index of the processor that will do the
 work.
- The first line we asked processor 2 to construct a 2-by-2 random matrix, and in the third line we asked it to add 1 to it
- The @spawnat macro evaluates the expression in the second argument on the processor specified by the first argument.

More on remote references

```
julia> remotecall_fetch(2, getindex, r, 1, 1)
0.675311345332873
```

remote_call_fetch

- Occasionally you might want a remotely-computed value immediately.
- The function remotecall_fetch exists for this purpose.
- It is equivalent to fetch(remotecall(...)) but is more efficient.
- Note that getindex(r,1,1) is equivalent to r[1,1], so this call fetches the first element of the remote reference r.

The macro @spawn

The macro @spawn

- The syntax of remote_call is not especially convenient.
- The macro @spawn makes things easier:
 - · It operates on an expression rather than a function, and
 - chooses the processor where to do the operation for you

```
julia> r = @spawn rand(2,2)
RemoteRef(3,1,12)

julia> s = @spawn 1+fetch(r)
RemoteRef(3,1,13)

julia> fetch(s)
2x2 Array{Float64,2}:
1.6117    1.20542
1.12406    1.51088
```

Remarks on the example

- Note that we used 1+fetch(r) instead of 1+r. This is because we do not know
 where the code will run, so in general a fetch might be required to move r to the
 processor doing the addition.
- In this case, @spawn is smart enough to perform the computation on the processor that owns r, so the fetch will be a no-op.

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Availability of a function to processors (1/3)

One important point is that your code must be available on any processor that runs it. For example, type the following into the julia prompt

julia> exception on 2: in anonymous: rand2 not defined

```
julia> function rand2(dims...)
         return 2*rand(dims...)
       end
julia> rand2(2,2)
2x2 Float64 Array:
0.153756 0.368514
 1.15119 0.918912
julia > Ospawn rand2(2,2)
RemoteRef(1,1,1)
julia > @spawn rand2(2,2)
RemoteRef(2,1,2)
```

Availability of a function to processors (2/3)

In the previous example, Processor 1 knew about the function rand2, but processor 2 did not. To make your code available to all processors, the require function will automatically load a source file on all currently available processors:

```
julia> require("myfile")
```

In a cluster, the contents of the file (and any files loaded recursively) will be sent over the network.

Availability of a function to processors (3/3)

```
julia> @everywhere id = myid()
julia> remotecall_fetch(2, ()->id)
2
julia> workers()
4-element Array{Int64,1}:
2
3
```

The @everywhere macro executes a statement on all processes.

Running Julia with several proocesses or several machines

- Each process has an associated identifier.
- The process providing the interactive julia prompt always has an id equal to 1, as would the julia process running the driver script in the example above.
- The processes used by default for parallel operations are referred to as workers. When there is only one process, process 1 is considered a worker.
- Otherwise, workers are considered to be all processes other than process 1.

Running Julia with several proocesses or several machines

- The base Julia installation has in-built support for two types of clusters:
 - A local cluster specified with the -p option as shown above.
 - A cluster spanning machines using the –machinefile option. This uses a
 passwordless ssh login to start julia worker processes (from the same
 path as the current host) on the specified machines.
- Functions addprocs, rmprocs, workers, and others are available as a programmatic means of adding, removing and querying the processes in a cluster.

Data Movement (1/4)

Motivation

- Sending messages and moving data constitute most of the overhead in a parallel program.
- Reducing the number of messages and the amount of data sent is critical to achieving performance and scalability.
- To this end, it is important to understand the data movement performed by Julias various parallel programming constructs.

Data Movement (2/4)

fetch and @spawn

- fetch can be considered an explicit data movement operation, since it directly asks that an object be moved to the local machine.
- @spawn (and a few related constructs) also moves data, but this is not as obvious, hence it can be called an implicit data movement operation.
- Consider these two approaches to constructing and squaring a random matrix
- Which one is the most efficient?

```
# method 1
A = rand(1000,1000)
Bref = @spawn A^2
...
fetch(Bref)

# method 2
Bref = @spawn rand(1000,1000)^2
...
fetch(Bref)
```

Data Movement (3/4)

```
# method 1
A = rand(1000,1000)
Bref = @spawn A^2
...
fetch(Bref)

# method 2
Bref = @spawn rand(1000,1000)^2
...
fetch(Bref)
```

Answer to the question

- The difference seems trivial, but in fact is quite significant due to the behavior of @spawn.
- In the first method, a random matrix is constructed locally, then sent to another processor where it is squared.
- In the second method, a random matrix is both constructed and squared on another processor.
- Therefore the second method sends much less data than the first.

Data Movement (4/4)

Remarks on the previous example

- In the previous toy example, the two methods are easy to distinguish and choose from.
- However, in a real program designing data movement might require more thought and very likely some measurement.
- For example, if the first processor needs matrix A then the first method might be better.
- Or, if processing A is expensive but only the current processor has it, then moving it to another processor might be unavoidable.
- Or, if the current processor has very little to do between the @spawn and fetch(Bref) then it might be better to eliminate the parallelism altogether.
- Or imagine rand(1000,1000) is replaced with a more expensive operation. Then it might make sense to add another @spawn statement just for this step.

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Fibonacci (1/4)

```
A fresh approach to technical computing
                          Documentation: http://docs.julialang.org
                          Type "help()" to list help topics
                          Version 0.2.0-prerelease+3622
_/ |\__',_|_|_|\__',_| |
                          Commit c9bb96c 2013-09-04 15:34:41 UTC
                          x86 64-redhat-linux
ulia > addprocs(3)
3-element Array{Any,1}:
 2
 4
julia > @everywhere function fib(n)
                 if (n < 2) then
                     return n
                 else return fib(n-1) + fib(n-2)
                 end
              end
```

Fibonacci (2/4)

```
julia> z = @spawn fib(10)
RemoteRef(3,1,8)

julia> fetch(z)
55

@time [fib(i) for i=1:45];
elapsed time: 27.646200328 seconds (416 bytes allocated)
```

Fibonacci (3/4)

```
julia> @everywhere function fib_parallel(n)
          if (n < 40) then
              return fib(n)
          else
              x = 0spawn fib_parallel(n-1)
              y = fib_parallel(n-2)
              return fetch(x) + y
          end
       end
julia>
@time [fib_parallel(i) for i=1:45];
elapsed time: 12.315891358 seconds (62472 bytes allocated)
```

Fibonacci (4/4)

```
julia > @time @parallel [fib(45) for i=1:4]
elapsed time: 11.186433545 seconds (74564 bytes allocated)
4-element DArray{Int64,1,Array{Int64,1}}:
 1134903170
 1134903170
 1134903170
 1134903170
julia > @time [fib(45) for i=1:4]
elapsed time: 42.185831168 seconds (80 bytes allocated)
4-element Array{Int64,1}:
 1134903170
 1134903170
 1134903170
 1134903170
```

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A first example of parallel reduction

```
julia> @everywhere function count_heads(n)
           c::Int = 0
           for i=1:n
               c += randbool()
           end
           c
       end
julia> a = @spawn count_heads(100000000)
RemoteRef(7,1,31)
julia> b = @spawn count_heads(100000000)
RemoteRef(2,1,32)
julia > fetch(a) + fetch(b)
99993168
```

- This simple example demonstrates a powerful and often-used parallel programming pattern: reductuon.
- Many iterations run independently over several processors, and then their results are combined using some function.

Parallel reduction using Oparallel (1/4)

Usage of parallel for loops

- In the previous example, we use two explicit @spawn statements, which limits the parallelism to two processors.
- To run on any number of processors, we can use a parallel for loop, which can be written in Julia like this:

```
nheads = @parallel (+) for i=1:200000000
  randbool()
end
```

Comments

- This construct implements the pattern of
 - · assigning iterations to multiple processors, and
 - combining them with a specified reduction (in this case (+)).
- Notice that the reduction operator can be omitted if it is not needed
- However, the semantics of such a parallel for-loop can be dramatically different from its serial elision. As we shall see on the example of the next slide.

Parallel reduction using <code>Oparallel</code> (2/4)

```
julia> a = zeros(4)
4-element Array{Float64,1}:
0.0
0.0
0.0
0.0
julia> @parallel for i=1:4
              a[i] = i
              end
julia> a
4-element Array{Float64,1}:
0.0
0.0
0.0
0.0
julia> for i=1:4
          a[i] = i
       end
julia> a
4-element Array{Float64,1}:
1.0
2.0
3.0
4.0
```

Parallel reduction using Oparallel (3/4)

Evaluation of a **@parallel** for-loop

- Iterations run on different processors and do not happen in a specified order,
- Consequently, variables or arrays will not be globally visible.
- Any variables used inside the parallel loop will be copied and broadcast to each processor.
- Processors produce results which are made visible to the lauching processor via the reduction.
- This explains why the following code will not work as intended:

```
julia> @parallel for i=1:4
    a[i] = i
    end
```

Comments on the example

- Each processor will have a separate copy if it.
- Parallel for loops like these must be avoided

Parallel reduction using Oparallel (4/4)

Use of "outside" variables in **@parallel** for-loops

- Using outside variables in parallel loops is perfectly reasonable if the variables are read-only. See the example on the next slide.
- In some cases no reduction operator is needed, and we merely wish to apply a function to all elements in some collection.
- This is another useful operation called parallel map, implemented in Julia as the pmap function.
- For example, we could compute the rank of several large random matrices in parallel as follows:

```
julia> M = [rand(1000,1000) for i=1:4];
julia> pmap(rank, M)
4-element Array{Any,1}:
1000
1000
1000
1000
```

Use of "outside" variables in <code>@parallel</code> for-loops

```
julia> tic()
0x0000730b8e54d53a
julia> R = [@spawnat i rank(M[i]) for i=1:4]
4-element Array{Any,1}:
RemoteRef(1.1.57)
RemoteRef(2,1,58)
RemoteRef(3,1,59)
RemoteRef(4.1.60)
julia> toc()
elapsed time: 5.252494335 seconds
5.252494335
julia> tic()
0x0000731c4a2ef8cc
julia> S = 0
Ω
julia> for i=1:4
                 S = S + fetch(R[i])
              end
julia> toc()
elapsed time: 8.340909436 seconds
8.340909436
julia> S
4000
@time @parallel (+) for i=1:4
                      rank(M[i])
              end
elapsed time: 1.23295268 seconds (234965420 bytes allocated)
4000
```

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Computing the maximum value of an array in parallel

```
julia> @everywhere function maxnum serial(a.s.e)
                if s==e
                   aſsl
         else
                    mid = ifloor((s+e)/2)
                    low = maxnum serial(a.s.mid)
                    high = maxnum_serial(a,mid+1,e)
                    low >high? low:high
                end
       end
julia> @everywhere function maxnum_parallel(a,s,e)
                if (e-s)<=10000000
                   maxnum serial(a.s.e)
               else
                    mid = ifloor((s+e)/2)
                    low_remote = @spawn maxnum_parallel(a,s,mid)
                    high = maxnum parallel(a.mid+1.e)
                    low = fetch(low remote)
                    low > high? low:high
                end
       end
iulia> a=rand(20000000):
julia> @time maxnum_serial(a,1,20000000)
elapsed time: 0.458792535 seconds (61556 bytes allocated)
0 999999919794377
julia> @time maxnum_parallel(a,1,20000000) ## two recursive calls
elapsed time: 0.654630977 seconds (268541944 bytes allocated)
0 999999919794377
As we can see, the parallel version runs slower than its serial counterpart. Indeed,
the amount of work (number of comparisons) is in the same order of magnitude of
the latter costs much more clock-cycles.
```

data transfer (number of integers to move from one processor than another). But

Computing the minimum and maximum values of an array in parallel

```
julia> @everywhere function minimum maximum serial(a.s.e)
                if s==e
                  [a[s], a[s]]
         else
                   mid = ifloor((s+e)/2)
                   X = minimum_maximum_serial(a,s,mid)
                   Y = minimum maximum serial(a.mid+1.e)
                   [min(X[1],Y[1]), max(X[2],Y[2])]
                end
       end
julia > @everywhere function minimum maximum parallel(a.s.e)
                if (e-s)<=10000000
                  minimum maximum serial(a.s.e)
               else
                   mid = ifloor((s+e)/2)
                   R = @spawn minimum_maximum_parallel(a,s,mid)
                   Y = minimum_maximum_parallel(a,mid+1,e)
                   X = fetch(R)
                   [min(X[1],Y[1]), max(X[2],Y[2])]
                end
       end
julia> a=rand(20000000);
julia > @time minimum maximum serial(a.1,20000000)
elapsed time: 7.89881551 seconds (3840094852 bytes allocated)
julia > @time minimum_maximum_parallel(a,1,20000000)
elapsed time: 4.32320816 seconds (2188546996 bytes allocated)
```

In-place serial merge sort

```
julia> function mergesort(data, istart, iend)
                      if(istart < iend)
                              mid = (istart + iend) >>>1
                              mergesort(data, istart, mid)
                              mergesort(data, mid+1, iend)
                                 merge(data, istart, mid, iend)
                      end
              end
# methods for generic function mergesort
mergesort(data,istart,iend) at none:2
julia> function merge( data, istart, mid, iend)
                      n = iend - istart + 1
                      temp = zeros(n)
                      s = istart
                      m = mid+1
                      for tem = 1.n
                              if s <= mid && (m > iend || data[s] <= data[m])
                                      temp[tem] = data[s]
                                      s=s+1
                              else
                                      temp[tem] = data[m]
                                      m=m+1
                              end
                      end
                      data[istart:iend] = temp[1:n]
              end
# methods for generic function merge
merge(data,istart,mid,iend) at none:2
iulia> n = 10000000
julia> A = [rem(rand(Int32),10) for i =1:n];
julia> @time mergesort(A, 1, n);
elapsed time: 0.6119898 seconds (447195104 bytes allocated)
```

Out-of-place serial merge sort

```
julia> function mergesort(data, istart, iend)
                      if(istart < iend)
                              mid = ifloor((istart + iend)/2)
                              a = mergesort(data, istart, mid)
                              b = mergesort(data,mid+1, iend)
                              c = merge(a, b, istart, mid, iend)
                      else
                           [data[istart]]
                      end
              end
# methods for generic function mergesort
julia> @everywhere function merge(a, b, istart, mid, iend)
                      n = iend - istart + 1
                      nh = iend - mid
                      na = mid - istart + 1
                      c = zeros(n)
                      s = 1
                      m = 1
                      for tem = 1 \cdot n
                              if s <= na && (m > nb || a[s] <= b[m])
                                      c[tem] = a[s]
                                       s=s+1
                               else
                                       c[tem] = b[m]
                                       m=m+1
                               end
                      end
                      c.
              end
# methods for generic function merge
iulia> n = 1000000:
julia> A = [rem(rand(Int32),10) for i =1:n];
julia> @time mergesort(A, 1, n);
elapsed time: 0.60765198 seconds (348516200 bytes allocated)
```

Out-of-place parallel merge sort

```
@everywhere function mergesort_serial(data, istart, iend)
                      if(istart < iend)
                              mid = ifloor((istart + iend)/2)
                              a = mergesort_serial(data, istart, mid)
                              b = mergesort_serial(data,mid+1, iend)
                              c = merge(a, b, istart, mid, iend)
                      else
                          [data[istart]]
                      end
              end
@everywhere function mergesort_parallel(data, istart, iend)
                      if(iend - istart <= 2500000)
                      then
                              mergesort_serial(data, istart, iend)
                       else
                              mid = ifloor((istart + iend)/2)
                              a = @spawn mergesort_parallel(data, istart, mid)
                              b = mergesort_parallel(data,mid+1, iend)
                              c = merge(fetch(a), b, istart, mid, iend)
                      end
              end
iulia> n = 10000000:
julia> A = [rem(rand(Int32),10) for i =1:n];
julia> @time mergesort_serial(A, 1, n);
elapsed time: 9.25899279 seconds (3533393840 bytes allocated, 21.86% gc time)
julia> @time mergesort_parallel(A, 1, n);
elapsed time: 6.142867529 seconds (1292099096 bytes allocated, 9.75% gc time)
```

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Distributed Arrays (1/7)

Idea

- Large computations are often organized around large arrays of data.
- In these cases, a particularly natural way to obtain parallelism is to distribute arrays among several processes.
- This combines the memory resources of multiple machines, allowing use of arrays too large to fit on one machine.
- Each process operates on the part of the array it owns, providing a ready answer to the question of how a program should be divided among machines.

The DArray type

- Julia distributed arrays are implemented by the DArray type.
- A DArray has an element type and dimensions just like an Array.
- A DArray can also use arbitrary array-like types to represent the local chunks that store actual data.
- The data in a DArray is distributed by dividing the index space into some number of blocks in each dimension.

Distributed Arrays (2/7)

Constructing distributed arrays

Common kinds of arrays can be constructed with functions beginning with d:

```
dzeros(100,100,10)
dones(100,100,10)
drand(100,100,10)
drandn(100,100,10)
dfill(x, 100,100,10)
```

In the last case, each element will be initialized to the specified value x. These functions automatically pick a distribution for you.

Constructing distributed arrays with more control

For more control, you can specify which processors to use, and how the data should be distributed:

```
dzeros((100,100), workers()[1:4], [1,4])
```

- The second argument specifies that the array should be created on the first four workers. When dividing data among a large number of processes, one often sees diminishing returns in performance. Placing DArrays on a subset of processes allows multiple DArray computations to happen at once, with a higher ratio of work to communication on each process.
- The third argument specifies a distribution; the nth element of this array specifies how many pieces dimension n should be divided into. In this example the first dimension will not be divided, and the second dimension will be divided into 4 pieces. Therefore each local chunk will be of size (100,25).
 Note that the product of the distribution array must equal the number of processors.

Distributed Arrays (3/7)

Constructing distributed arrays with even more control

The primitive DArray constructor has the following somewhat elaborate signature:

```
DArray(init, dims[, procs, dist])
```

- init is a function that accepts a tuple of index ranges. This function should allocate a local chunk of the distributed array and initialize it for the specified indices.
- dims is the overall size of the distributed array.
- procs optionally specifies a vector of processor IDs to use.
- dist is an integer vector specifying how many chunks the distributed array should be divided into in each dimension.
- The last two arguments are optional, and defaults will be used if they are omitted

Example

As an example, here is how to turn the local array constructor fill into a distributed array constructor:

```
dfill(v, args...) = DArray(I->fill(v, map(length,I)), args...)
```

In this case the init function only needs to call fill with the dimensions of the local piece it is creating.

Distributed Arrays (4/7)

```
julia> @everywhere function par(I)
          # create our local patch
          # I is a tuple of intervals, each interval is
          # regarded as a 1D array with integer entries
          # size(I[1], 1) gives the number of entries in I[1]
          # size(I[2], 1) gives the number of entries in I[2]
          d=(size(I[1], 1), size(I[2], 1))
          m = fill(myid(), d)
          return m
      end
julia>
julia> @everywhere h=8
julia> @everywhere w=8
julia> m = DArray(par, (h, w), [2:5])
8x8 DArray{Int64,2,Array{Int64,2}}:
2 2 2 2 4 4 4 4
2 2 2 2 4 4 4 4
3 3 3 3 5 5 5 5
3 3 3 3 5 5 5 5
3 3 3 3 5 5 5 5
3 3 3 3 5 5 5 5
```

Distributed Arrays (5/7)

```
julia> m.chunks
2x2 Array{RemoteRef,2}:
 RemoteRef(2,1,28) RemoteRef(4,1,30)
 RemoteRef(3.1.29) RemoteRef(5.1.31)
iulia> m.indexes
2x2 Array{(Range1{Int64},Range1{Int64}),2}:
 (1:4,1:4) (1:4,5:8)
 (5:8,1:4) (5:8,5:8)
julia > @spawn rank(m)
RemoteRef(3,1,289)
julia > @spawn rank(m)
RemoteRef (4,1,290)
julia > @spawn rank(m)
RemoteRef(5,1,291)
julia> exception on 3: exception on 4: exception on ERROR: 5: ERROR: ERROR: no method svdvals(DA:
 in rank at linalg/generic.jl:87
 in anonymous at multi.jl:1239
 in anonymous at multi.jl:804
 in run_work_thunk at multi.j1:563
 in anonymous at task.il:76
```

Distributed Arrays (6/7)

```
@spawnat 2 println(localpart(m)) ### VERSION 2.0
RemoteRef(2,1,292)
julia> mm = @spawnat 2 rank(localpart(m))
RemoteRef(2,1,293)
julia> fetch(mm)
From worker 2. 2 2 2 2
From worker 2: 2 2 2 2
From worker 2. 2 2 2 2
From worker 2: 2 2 2 2
From worker 2:
1
iulia> ?DArrav
Loading help data ...
Base.DArray(init, dims[, procs, dist])
   Construct a distributed array. "init" is a function that accepts
   a tuple of index ranges. This function should allocate a local
   chunk of the distributed array and initialize it for the specified
   indices. "dims" is the overall size of the distributed array.
   "procs" optionally specifies a vector of processor IDs to use.
   "dist" is an integer vector specifying how many chunks the
   distributed array should be divided into in each dimension.
   For example, the "dfill" function that creates a distributed
   array and fills it with a value "v" is implemented as:
```

"dfill(v, args...) = DArray(I->fill(v, map(length,I)), args...)"

Distributed Arrays (7/7)

Operations on distributed arrays

- distribute(a::Array) converts a local array to a distributed array.
- localpart(a::DArray) obtains the locally-stored portion of a DArray.
- myindexes(a::DArray) gives a tuple of the index ranges owned by the local process.
- convert(Array, a::DArray) brings all the data to the local processor.
- Indexing a DArray (square brackets) with ranges of indexes always creates a SubArray, not copying any data.

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Distributed arrays and parallel reduction (1/4)

```
[moreno@compute-0-3 ~]$ julia -p 5
  _ _ _(_)_
                    A fresh approach to technical computing
 (_) | (_) (_) | Documentation: http://docs.julialang.org
  _ _ | |_ __ | Type "help()" to list help topics
 | | | | | | | / _' |
 _/ |\__',_|_|_|\__',_| |
                     Commit c9bb96c 2013-09-04 15:34:41 UTC
                     x86_64-redhat-linux
julia> da = @parallel [2i for i = 1:10]
10-element DArray{Int64,1,Array{Int64,1}}:
 2
 4
 6
 8
10
12
14
16
18
20
```

Distributed arrays and parallel reduction (2/4)

```
julia> procs(da)
4-element Array{Int64,1}:
 3
 5
julia> da.chunks
4-element Array{RemoteRef,1}:
RemoteRef(2,1,1)
RemoteRef(3,1,2)
RemoteRef(4,1,3)
RemoteRef(5,1,4)
julia>
julia> da.indexes
4-element Array{(Range1{Int64},),1}:
(1:3.)
 (4:5,)
 (6:8.)
 (9:10,)
julia> da[3]
julia> da[3:5]
3-element SubArray{Int64,1,DArray{Int64,1,Array{Int64,1}},(Range1{Int64},)}:
  6
  8
10
```

Distributed arrays and parallel reduction (3/4)

```
julia> fetch(@spawnat 2 da[3])
julia>
julia> { (@spawnat p sum(localpart(da))) for p=procs(da) }
4-element Array{Any,1}:
RemoteRef(2,1,71)
RemoteRef(3,1,72)
RemoteRef(4,1,73)
RemoteRef(5,1,74)
julia>
julia > map(fetch, { (@spawnat p sum(localpart(da))) for p=procs(da) })
4-element Array{Any,1}:
 12
18
42
38
julia>
julia> sum(da)
110
```

Distributed arrays and parallel reduction (4/4)

```
julia> reduce(+, map(fetch,
                 { (@spawnat p sum(localpart(da))) for p=procs(da) }))
110
julia>
julia> preduce(f,d) = reduce(f,
                           map(fetch,
                             { (@spawnat p f(localpart(d))) for p=procs(d) }))
# methods for generic function preduce
preduce(f,d) at none:1
julia> function Base.minimum(x::Int64, y::Int64)
      min(x,y)
       end
minimum (generic function with 10 methods)
julia> preduce(minimum, da)
```

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Shared arrays (1/6)

Shared arrays vs distributed arrays

- Shared Arrays use system shared memory to map the same array across many processes.
- While there are some similarities to a DArray, the behavior of a SharedArray is quite different.
- In a DArray, each process has local access to just a chunk of the data, and no two processes share the same chunk;
- in contrast, in a SharedArray each participating process has access to the entire array.
- A SharedArray is a good choice when you want to have a large amount of data jointly accessible to two or more processes on the same machine.

Shared arrays (2/6)

Shared arrays vs regular arrays

- SharedArray indexing (assignment and accessing values) works just as with regular arrays, and is efficient because the underlying memory is available to the local process.
- Therefore, most algorithms work naturally on SharedArrays, albeit in single-process mode. In cases where an algorithm insists on
- an Array input, the underlying array can be retrieved from a SharedArray by calling sdata(S).

Shared arrays (3/6)

The constructor for a shared array is of the form:

```
SharedArray(T::Type, dims::NTuple; init=false, pids=Int[])
```

- which creates a shared array of a type T and
- size dims across the processes specified by pids.
- Unlike distributed arrays, a shared array is accessible only from those
 participating workers specified by the pids named argument (and the
 creating process too, if it is on the same host).
- If an init function, of signature initfn(S::SharedArray), is specified, then it is called on all the participating workers.
- You can arrange it so that each worker runs the init function on a distinct portion of the array, thereby parallelizing initialization.

Shared arrays (4/6)

1 2 4 5

3x4 SharedArray{Int64,2}:

```
Heres a brief example (with Julia started with -p 4)
julia> S = SharedArray(Int, (3,4), init = S -> S[localindexes(S)] = myid())
```

```
1 3 4 5
2 3 5 5
julia> S[3,2] = 7
```

```
julia> S
3x4 SharedArray{Int64,2}:
    1    2    4    5
    1    3    4    5
```

```
localindexes provides disjoint one-dimensional ranges of indexes, and is sometimes convenient for splitting up tasks among processes. You can, of course, divide the work any way you wish:
```

```
S=SharedArray(Int,(4,4),init = S -> S[myid():nworkers()+1:length(S)] = myid())
```

Shared arrays (5/6)

```
Continuing the example (with Julia started with -p 3):
ulia> S
```

julia> for
$$i=1:3$$
, $j=1:4$ $S[i,j] = myid()$ end

julia> S

- 4x4 SharedArray{Int64,2}: 1 1 1 1
 - 1 1 1 1
 - 1 1 1 1

Shared arrays (6/6)

Since all processes have access to the underlying data, you do have to be careful not to set up conflicts. For example:

```
@sync begin
  for p in workers()
    @spawn {for i=1:4, j=1:4 S[i,j] = myid() end}
  end
end
```

would result in undefined behavior: because each process fills the entire array with its own pid, whichever process is the last to execute (for any particular element of S) will have its pid retained. One could even get a more random behavior as follows:

```
@sync begin
   for p in workers()
     @async begin
         remotecall_wait(p, fill!, S, p)
     end
   end
end
```

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Blockwise matrix multiplication (1/3)

- ullet Assume that we want to multiply two square matrices A and B of order n, yielding a square matrix C of order n.
- Assume also that n is a power of 2.
- ullet Then, each of A,B,C can be divided into 4 blocks (themselves matrices) of order n/2 as depicted below.

$$\begin{bmatrix} C_{11} & C_{12} \\ C_{21} & C_{22} \end{bmatrix} = \begin{bmatrix} A_{11} & A_{12} \\ A_{21} & A_{22} \end{bmatrix} \cdot \begin{bmatrix} B_{11} & B_{12} \\ B_{21} & B_{22} \end{bmatrix}$$
$$= \begin{bmatrix} A_{11}B_{11} & A_{11}B_{12} \\ A_{21}B_{11} & A_{21}B_{12} \end{bmatrix} + \begin{bmatrix} A_{12}B_{21} & A_{12}B_{22} \\ A_{22}B_{21} & A_{22}B_{22} \end{bmatrix}$$

- This leads to a recursive process for multiplying matrices. with 8 recursive calls, namely for $A_{11}B_{11}$, $A_{11}B_{12}$, ..., $A_{22}B_{22}$.
- In practice, the recursive calls should be performed until a base case (typically n=32 or n=64 or n=128, depending on the machine, the type of the input coefficients and the initial value of n).
- The code on the next slide implements these ideas.

Blockwise matrix multiplication (2/3)

```
function dacmm(i0, i1, j0, j1, k0, k1, A, B, C, n, basecase)
    ## A, B, C are matrices
    ## We compute C = A * B
    if n > basecase
      n = n/2
       dacmm(i0, i1, j0, j1, k0, k1, A, B, C, n, basecase)
       dacmm(i0, i1, j0, j1+n, k0, k1+n, A, B, C, n, basecase)
       dacmm(i0+n, i1, j0, j1, k0+n, k1, A, B, C, n, basecase)
       dacmm(i0+n, i1, j0, j1+n, k0+n, k1+n, A, B, C, n, basecase)
       dacmm(i0, i1+n, j0+n, j1, k0, k1, A, B, C, n, basecase)
       dacmm(i0, i1+n, j0+n, j1+n, k0, k1+n, A, B, C, n, basecase)
       dacmm(i0+n, i1+n, j0+n, j1, k0+n, k1, A, B, C, n, basecase)
       dacmm(i0+n, i1+n, j0+n, j1+n, k0+n, k1+n, A, B, C, n, basecase)
    else
      for i = 1:n, j=1:n, k=1:n
          C[i+k0,k1+j] = C[i+k0,k1+j] + A[i+i0,i1+k] * B[k+j0,j1+j]
      end
    end
end
```

Blockwise matrix multiplication (3/3)

```
julia> n=4
iulia> basecase = 2
julia> A = [rem(rand(Int32),5) for i =1:n, j = 1:n]
4x4 Array{Int64,2}:
 -4 -2 0 -3
 -1 4 -1 0
 1 0 0 -4
 2 -3 4 2
julia> B = [rem(rand(Int32),5) for i =1:n, j = 1:n]
4x4 Array{Int64,2}:
    4 -4 2
 -4 -4 3 1
 -4 -4 0 -2
    3 -2 -3
julia > C = zeros(Int32,n,n);
julia> dacmm(0, 0, 0, 0, 0, 0, A, B, C, n, basecase)
julia> C
4x4 Array{Int32,2}:
 -4 -17 16 -1
-15 -16 16 4
  3 -8 4 14
    10 -21 -13
```

end

Parallel blockwise matrix multiplication (1/2)

```
@everywhere function dacmm_parallel(i0, i1, j0, j1, k0, k1, A, B, C, s, X)
if s > X
s = s/2
lrf = [@spawn dacmm_parallel(i0, i1, j0, j1, k0, k1, A, B, C, s,X),
@spawn dacmm_parallel(i0, i1, j0, j1+s, k0, k1+s, A, B, C, s,X),
@spawn dacmm_parallel(i0+s, i1, j0, j1, k0+s, k1, A, B, C, s,X),
@spawn dacmm_parallel(i0+s, i1, j0, j1+s, k0+s, k1+s, A, B, C, s,X)]
pmap(fetch, lrf)
lrf = [@spawn dacmm_parallel(i0, i1+s, j0+s, j1, k0, k1, A, B, C, s,X),
@spawn dacmm_parallel(i0, i1+s, j0+s, j1+s, k0, k1+s, A, B, C, s,X),
@spawn dacmm_parallel(i0+s, i1+s, j0+s, j1, k0+s, k1, A, B, C, s,X),
@spawn dacmm_parallel(i0+s, i1+s, j0+s, j1+s, k0+s, k1+s, A, B, C, s,X)]
pmap(fetch, lrf)
else
for i = 0:(s-1), j=0:(s-1), k=0:(s-1)
C[i+k0,k1+j] += A[i+i0,i1+k] * B[k+j0,j1+j]
end
end
```

Parallel blockwise matrix multiplication (2/2)

```
s = 8
A = convert(SharedArray, rand(s,s))
B = convert(SharedArray, rand(s,s))
C = convert(SharedArray, zeros(s,s))
dacmm_parallel(1,1,1,1,1,1,A,B,C,s,8)
dacmm_parallel(1,1,1,1,1,1,A,B,C,s,2)
s = 1024
A = convert(SharedArray, rand(s,s))
B = convert(SharedArray, rand(s,s))
C = convert(SharedArray, zeros(s,s));
   @time dacmm_parallel(1,1,1,1,1,1,A,B,C,s,64)
## 4.486267909 seconds
C = convert(SharedArray, zeros(s,s));
   @time dacmm_parallel(1,1,1,1,1,1,1,A,B,C,s,1024)
## 45.38339897 seconds
```

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How does Julia's schedule computations?

Julia's scheduling strategy is based on tasks

- Julias parallel programming platform uses Tasks (aka Coroutines) to switch among multiple computations.
- Whenever code performs a communication operation like fetch or wait, the current task is suspended and a scheduler picks another task to run.
- A task is restarted when the event it is waiting for completes.

Dynamic scheduling

- For many problems, it is not necessary to think about tasks directly.
- However, they can be used to wait for multiple events at the same time, which
 provides for dynamic scheduling.
- In dynamic scheduling, a program decides what to compute or where to compute it based on when other jobs finish.
- This is needed for unpredictable or unbalanced workloads, where we want to assign more work to processes only when they finish their current tasks.
- As an example, consider computing the ranks of matrices of different sizes

```
M = {rand(800,800), rand(600,600), rand(800,800), rand(600,600)}
pmap(rank, M)
```

Implementation of pmap

Main idea

Processor 1 dispatches the arguments of function f to the workkers via remotecall_fetch.

Details

- Each worker is associated with a local task feeding work to it.
- This mapping is done in the for loop where each iteration is run asynchronously.
- Indeed, each of these iterations submits remote calls via remotecall_fetch and waits; note the use of the while true loop.
- Once a remote call is submitted, the corresponding task is inerrupted and another iteration can run; note that all these tasks are local to Processor 1, hence, only one runs at a time.
- Each worker knows which item to pick from the list 1st thanks to the fuction nextidx().
- May be another task has changed the variable i when a call to nextidx()
 returns: but this does not matter thanks to the use of the local variable idx.

Implementation of pmap

```
function pmap(f, 1st)
   np = nprocs() # determine the number of processes available
   n = length(lst)
   results = cell(n)
   i = 1
   # function to produce the next work item from the queue.
    # in this case it's just an index.
    nextidx() = (idx=i; i+=1; idx)
   @sync begin
       for p=1:np
            if p != myid() || np == 1
                @async begin
                    while true
                        idx = next.idx()
                        if idx > n
                            break
                        end
                        results[idx] = remotecall_fetch(p, f, lst[idx])
                    end
                end
            end
        end
   end
   results
```

Ospawnlocal, Osync and Oeverywhere

@spawnlocal (recently renamed @async)

- Ospawnlocal is similar to Ospawn, but only runs tasks on the local processor.
- In the pmap example above, we use it to create a feeder task for each processor.
- Each task picks the next index that needs to be computed, then waits for its processor to finish, then repeats until we run out of indexes.

@sync

- A @sync block is used to wait for all the local tasks to complete, at which point the whole operation is done.
- Notice that all the feeder tasks are able to share the state i via next_idx() since they all run on the same processor.
- However, no locking is required, since the threads are scheduled cooperatively and not preemptively.
- This means context switches only occur at well-defined points (during the fetch operation).

@everywhere

 It is often useful to execute a statement on all processors, particularly for setup tasks such as loading source files and defining common variables. This can be done with the @everywhere macro.

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Simulation 1/14

```
julia > @everywhere function SimulationSerial(A,N,T)
          for t=0:(T-1)
             past = rem(t,3) +1
             present = rem(t+1,3) +1
             future = rem(t+2.3) + 1
             for x=1:N
               A[future,x] = (A[present,x] + A[past,x]) / 2
             end
           end
       end
julia>
```

- Consider a simple simulationserial with a stencil of the form A[t+2,i]=(A[t+1,i]+A[t,i])/2
- We start a serial function realizing T time steps at N points.

Simulation 2/14

```
iulia> N = 16
16
iulia > T = 7
7
iulia > A = rand(3.N)
3x16 Array{Float64,2}:
0.0685805 0.0163473 0.782845 0.0100164 0.449585 0.937391 0.571368
0.397517 0.90764 0.468425 0.830325
                                        0.0634363 0.733477 0.267525
0.792513  0.54764  0.183695  0.597147
                                        0.75237
                                                  0.68958
                                                           0.129608
julia> for j=1:N A[3,j] = 0 end
iulia> A
3x16 Array{Float64,2}:
0.0685805 0.0163473 0.782845 0.0100164 0.449585 0.937391 0.571368
                                     0.0634363 0.733477 0.267525
0.397517
          0.90764
                 0.468425 0.830325
0.0
          0.0
                0.0
                            0.0
                                        0.0
                                                  0.0
                                                           0.0
julia > SimulationSerial(A, N, T)
julia> A
3x16 Array{Float64,2}:
0.284445 0.601258 0.576507 0.548344
                                     0.196175 0.803572 0.371971
0.289585 0.615184 0.571594 0.561161
                                  0.190141 0.800386 0.367223
                          0.287015 0.608221 0.57405
```

Comments

• We continue with a very simple input data for testing our serial code.

Simulation 3/14

```
iulia > dA = dones(3.N)
3x16 DArray{Float64,2,Array{Float64,2}}:
julia> for p=procs(dA) @spawnat p println(localpart(dA)) end
julia> for p=procs(dA) @spawnat p println(((dA.indexes)[p-1])) end
julia> for p=procs(dA) @spawnat p println(size((dA.indexes)[p-1][2],1)) end
julia> From worker 9: 1 1
From worker 9: 1 1
From worker 9: 1 1
From worker 7: 1 1
From worker 7: 1 1
From worker 7: :3,11:12)
From worker 8: (21
From worker 8: :3,13:14)
```

Comments

 In preparation for a parallel implementation, we review how to manipulate distributed arrays.

Simulation 4/14

- In this code, each worker updates its local part without exchanging data with the other workers
- Remote calls get workers to start computing at essentially the same time
- The last statement of the code forces the workers to complete before returning from the function

Simulation 5/14

julia > N = 1000000

1000000

```
julia> T = 1000
1000

julia> A = rand(3,N); for j=1:N A[3,j] = 0 end; A
3x1000000 Array{Float64,2}:
    0.690014    0.539029    0.182901    0.272785    0.709785    0.784796    0.140619
```

0.523338 0.96348 0.278264 0.135104 0.288478 0.032159 0.136924

0.0 0.0 0.0

```
julia> @time SimulationSerial(A, N, T)
elapsed time: 6.561795108 seconds (13880 bytes allocated)
```

Comments

- ullet Now we consider a large example with 1,000,000 points and 1,000 time steps.
- The serial code runs in 4 seconds.

0.0 0.0 0.0 0.0

Simulation 6/14

```
julia > dA = drand(3,N); dA
3x1000000 DArray{Float64,2,Array{Float64,2}}:
0.714203 0.789365 0.79275
                             0.381862
                                         0.350883 0.423851
                                                            0.455572
0.851916 0.46507 0.99652 0.551413 0.411047 0.665104 0.502293
0.802434 0.663831 0.352931 0.787101
                                          0.763005
                                                   0.736609 0.653733
julia> @time SimulationParallel(dA,N,T)
elapsed time: 3.890954306 seconds (18475672 bytes allocated, 0.61% gc time)
8-element Array{Any,1}:
nothing
nothing
nothing
nothing
nothing
nothing
nothing
nothing
```

Comments

• Our first parallel function runs twice faster on 8 cores.

Simulation 7/14

```
function SimulationParallelWithSynchronization(dA,N,T)
Ps = procs(dA)
P = length(procs(dA))
Nlocal = [size((dA.indexes)[w][2],1) for w=1:P]
for t=0:(T-1)
   refs = [(@spawnat Ps[w] SimulationSerial((localpart(dA)),Nlocal[w]
   pmap(fetch, refs)
end
```

Comments

end

 Now we consider a more challenging situation where synchronization (among workers) and data communication are needed after time step.

Simulation 8/14

```
julia > N = 1000000 ; T = 1000 ; A = rand(3,N)
3x1000000 Array{Float64,2}:
0.216248 0.786213 0.703382 0.90462
                                        0.115365 0.612519 0.016185
0.111335 0.345602 0.447664 0.842326 0.835184 0.210003 0.557303
0.66509 0.655981 0.522527 0.100767 0.224793 0.652794 0.444837
julia > @time SimulationSerial(A, N, T)
elapsed time: 6.560018627 seconds (80 bytes allocated)
iulia > dA = drand(3.N)
3x1000000 DArray{Float64,2,Array{Float64,2}}:
0.971967 0.468293 0.427618 0.880686 0.177674 0.07172 0.591517
0.843807 0.0390448 0.949847 0.269363 0.0891077 0.9297 0.555951
0.171203 0.252551 0.346985 0.528161
                                         0.84094 0.755807 0.643235
julia > Otime SimulationParallelWithSynchronization(dA,N,T)
elapsed time: 7.372995738 seconds (186383344 bytes allocated, 14.39% gc time)
```

Comments

 This results in a severe slow-down: the new parallel code is slower than its serial counterpart.

Simulation 9/14

```
function SimulationParallelWithLessSynchronization(dA,N,T,s)
Ps = procs(dA)
P = length(procs(dA))
Nlocal = [size((dA.indexes)[w][2],1) for w=1:P]
for t=0:(div(T-1,s))
    refs = [(@spawnat Ps[w] SimulationSerial((localpart(dA)),Nlocal[-
    pmap(fetch, refs)
end
```

Comments

end

 Assume now that synchronization (among workers) and data communication are needed after s time step, where s is an extra argument of the function.

Simulation 10/14

julia > dA = drand(3,N)

```
3x1000000 DArray{Float64,2,Array{Float64,2}}:
0.291769 0.686413 0.689035
                             0.820063
                                        0.405656 0.126106
                                                           0.265046
0.176355 0.545126 0.173003 0.749658 0.707024 0.78379 0.601479
0.668186 0.276344 0.703813 0.467613
                                         0.102299 0.383863 0.44299
julia > @time SimulationParallelWithLessSynchronization(dA,N,T,10)
elapsed time: 4.171525224 seconds (20101176 bytes allocated, 2.38% gc time)
julia > dA = drand(3,N)
3x1000000 DArray{Float64,2,Array{Float64,2}}:
0.412486 0.512069
                    0.382262 0.179192
                                                   0.306373 0.911919
                                          0.40006
0.214544 0.0326704 0.357465 0.0421321 0.561617 0.883781 0.332846
0.181292 0.305909 0.122544 0.60928
                                           0.929871 0.870011 0.626707
julia > Otime SimulationParallelWithLessSynchronization(dA,N,T,100)
```

elapsed time: 3.952158437 seconds (1889936 bytes allocated, 1.69% gc time

Comments

• This new paralle code runs faster (than the serial code) on 8 cores.

Simulation 11/14

- From now on, T is multiplied by 10.
- Which multiplies the serial time by 10.

Simulation 12/14

```
iulia > dA = drand(3.N)
3x1000000 DArray{Float64,2,Array{Float64,2}}:
0.0414031 0.335514 0.671915 0.129808
                                          0.161842 0.405936
                                                              0.875208
0.113102 0.543436 0.518715 0.461345
                                           0.789894 0.88799
                                                               0.0541927
0.917239 0.439923 0.880784 0.811733
                                           0.578741 0.0245696
                                                               0.69354
julia> @time SimulationParallel(dA,N,T)
elapsed time: 33.086805207 seconds (186440 bytes allocated)
8-element Array{Any,1}:
nothing
nothing
nothing
nothing
nothing
nothing
nothing
nothing
```

Comments

• The parallel time without communication is also multiplied by 10.

Simulation 14/14

```
ulia> dA = drand(3.N)
3x1000000 DArray{Float64.2.Array{Float64.2}}:
0.18564 0.321798 0.76392 0.125143
                                  0.0633626 0.504838 0.691746
0.800847 0.160715 0.876192 0.37438 0.806474 0.798101 0.185602
0.0690838 0.136328 0.839011 0.403338 0.972107 0.623438 0.142404
julia > Otime SimulationParallelWithSynchronization(dA,N,T)
elapsed time: 72.346711931 seconds (1878056616 bytes allocated, 14.94% gc time)
julia > dA = drand(3,N)
3x1000000 DArray{Float64,2,Array{Float64,2}}:
0.130293 0.276227 0.84656 0.444655 0.555158 0.982442 0.0199537
julia > @time SimulationParallelWithLessSynchronization(dA,N,T,1000)
elapsed time: 32.460148169 seconds (1977856 bytes allocated, 0.19% gc time)
```

- The parallel time with lots of communication and synchronization is also multiplied by 10.
- The parallel time with few communication and synchronization is only multiplied by 8.