Introduction to scientific and parallel programming in economics and finance

#### Parallel computing infrastructure

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#### **Outline**

- Make first steps on a Linux Cluster
  Login via ssh, remotely, short overview of basic unix commands like cd, pwd, cp, scp,...
- Submit jobs to the queue
- Get lecture notes
  Clone a git repository

## https://rcc.uchicago.edu

For this course, we use the Uchicago's **Midway** compute cluster.

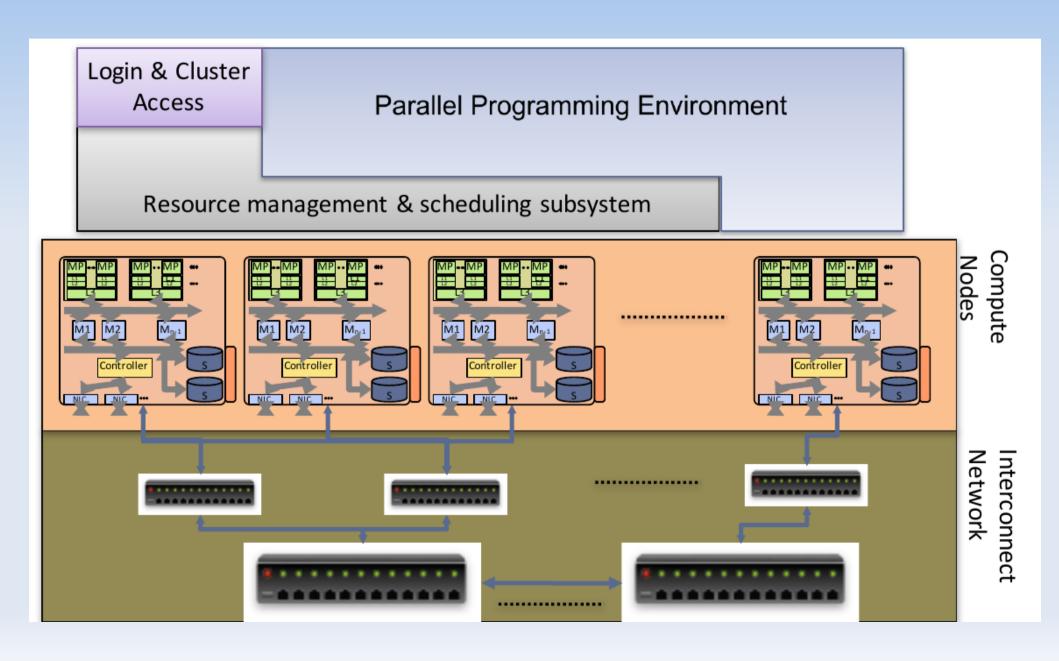
It is managed by the Research Computing Centre

→ Its setup is very similar to any other top system

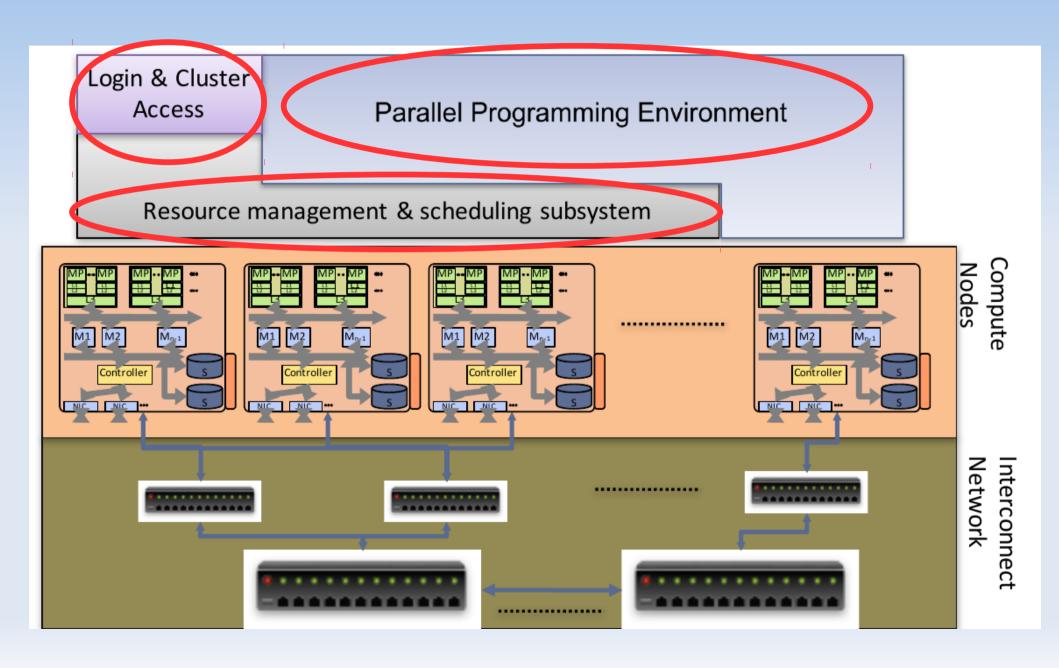
For the RCC Manual see the documentation site at

http://docs.rcc.uchicago.edu

## An abstract compute cluster



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## The size of a HPC cluster





## Login for participants

- If you don't have an account on Midway request one (infrastructure for this course) https://rcc.uchicago.edu/docs/using-midway/index.html
- For MS-Windows users: Download and install Putty
  - → http://the.earth.li/~sgtatham/putty/latest/x86/putty.exe
  - → Download and install Winscp
  - → http://winscp.net/download/winscp576setup.exe

## **Basic Linux commands (1)**

Command	Description		
pwd	Print name of current/working directory		
cd [Directory]	Change directory (no directory $\rightarrow$ change to home)		
ls [Directory]	List directory contents (no directory $\rightarrow$ list current)		
cat FILE	Concatenate files and print on the standard output		
mkdir DIRECTORY	Make directories		
mkdir -p DIRECTORY	Make directories, make parent directories as needed		
cp SOURCEDIRECTORY	Copy files and directories		
cp -r SOURCEDIRECTORY	Copy files and directories, copy directories recursively		
mv SOURCEDIRECTORY	Move (rename) files		
man COMMAND	An interface to the on-line reference manuals		

## Basic Linux commands (2)

Command	Description	
ssh -X foo@host.com	OpenSSH SSH client (remote login program), access to host.com with user foo	
scp foo@host.com:/home/bar ./	Secure copy (remote file copy program), copy file bar from /home on host.com to directory	
scp bar foo@host.com:/home/	Secure copy (remote file copy program), copy file bar from the local host to /home on host.com	
git clone git@github.com:whatever folder-name	The stupid content tracker, Clone a repository (whatever) into a new directory (folder-name).	
git checkout	Checkout a branch or paths to the working tree.	

## Other clusters – Step-by-Step

 First login, change password and get lecture notes (MS-Windows: Putty, Linux/MacOS: Terminal)

```
> ssh -X USERNAME@midway1.rcc.uchicago.edu
> passwd #Change password for USERNAME.
  (current) UNIX password:
  Enter new UNIX password:
  Retype new UNIX password:
  Password changed
> git clone ***lecture-folder*** #clone lecture
> cd ***lecture_folder*** #go into folder
> ls # list content of folder
```

## Step-by-Step (2)

#### → Perform some basic operations on the cluster

```
> ssh -X USERNAME@hpc.alphacruncher.net
> pwd
/home/USERNAME
> mkdir -p firstFolder/secondFolder
> 1s
FirstFolder
> ls firstFolder
secondFolder
> cd firstFolder
> pwd
/home/USERNAME/firstFolder
> 1s
secondFolder
> exit
```

## Step-by-Step (3)

- How to copy folders and files to your PC?
- MS-Windows, start WinSCP
  - → Host-Name: midway1.rcc.uchicago.edu
  - → User: USERNAME
- Linux/MacOS, replace /YOUR-LOCAL-PATH/
  - → with /home/LOCAL-LOGIN-NAME/ for linux
  - → with /Users/LOCAL-LOGIN-NAME/ for MacOS

## Step-by-Step (4)

- Copy folders and files from your notebook create a file named firstFile in firstFolder
  - → MS-Windows: use WinSCP to copy the directory back
  - → Linux/MacOS

Check that file is there by

```
>ssh -X midway1.rcc.uchicago.edu
> ls
FILENAME
>cat FILENAME #shows content of file
```

## **Environment setup**

Supporting diverse user community requires supporting diverse tool sets (different vendors, versions of compilers, debuggers, libraries, apps, etc)

User environments are customized via modules system (or softenv)

- > module avail #shows list of available modules
- > module list #shows list of modules loaded by user
- > module load module\_name #load a module e.g. compiler
- > module unload module\_name #unload a module

## Example – environment setup

```
> vi ~/.bashrc  #here you can setup/store your profile
module load openmpi #always load this lib upon login
```

## Using an editor on a cluster

Compute clusters like Midway's infrastructure have a variety of simple text editors available.

#### $\rightarrow$ vi, vim

```
>vi helloworld.cpp
#include <iostream>
int main()
{
  std::cout << "Hello World!" << std::endl;
  return 0;
}</pre>
```

#### More low bandwidth editors

Depending on network and preference, you may want to use an editor without a graphical user interface; common options:

- vi/vim
- emacs
- nano

emacs: Two modes – insertion and command mode

Insertion mode begins upon an insertion

Undo: C- [ESC] returns to command mode

Find/create file: C-x C-f Command mode options:

:w save

Save file: C-x C-s :wq save and exit

:q exit as long as there are no changes

Exit Emacs: C-x C-c :q! exit without saving

Quit: C-g Insertion:

i (insert before cursor)

Deletion: x

a (append)

Motion: h (left) k (up)

j (down) l (right)

# Compiling & running code interactively

→ go to OSM\_Lab/HPC\_day1/code\_day\_1 → cd OSM\_Lab/HPC\_day1/code\_day\_1

If your program is only in one file (a hello-world program, or any simple code that doesn't require external libraries), the compilation is straightforward:

> gfortran helloworld.f90 -o helloworld.exe #Fortran

```
> g++ helloworld.cpp -o helloworld.exe #C++
```

Once you produced the executable, you can run it (serial code) by

- > ./helloworld.exe
- > hello

Example: ...

## Compiling Code with a makefile

In case your program consists of many routines (files), compiling by hand gets very cumbersome

> g++ -o abc abc.cpp a.cpp b.cpp c.cpp

- ightarrow A makefile is just a set of rules to determine which pieces of a large program need to be recompiled, and issues commands to recompile them
- → For large programs, it's usually convenient to keep each program unit in a separate file. Keeping all program units in a single file is impractical because a change to a single subroutine requires recompilation of the entire program, which can be time consuming.
- → When changes are made to some of the source files, only the updated files need to be recompiled, although all relevant files must be linked to create the new executable.

## Compiling Code with a makefile (2)

Basic makefile structure: a list of rules with the following format:

```
target ... : prerequisites ... <TAB> construction-commands
```

A "target" is usually the name of a file that is generated by the program (e.g, executable or object files). It can also be the name of an action to carry out, like "clean".

A "prerequisite" is a file that is used as input to create the target.

```
# makefile : makes the ABC program
abc: a.o b.o c.o ### by typing "make", the makefile generates an executable denotes as "abc"
q++ -o abc a.o b.o c.o
a.o: a.cpp
      g++ -c a.cpp
b.o:b.cpp
      g++ -c b.cpp
c.o: c.cpp
      q++ -c c.cpp
clean: ### by typing "make clean", the executable, the *.mod as well as the *.o files are deleted
      rm *.mod *.o abc
```

## Compiling Code with a makefile (3)

- By default, the first target listed in the file (the executable abc) is the one that will be created when the make command is issued.
- Since abc depends on the files a.o, b.o and c.o, all of the .o files must exist and be up-to-date. make will take care of checking for them and recreating them if necessary. Let's give it a try!
- Makefiles can include comments delimited by hash marks (#).
- A backslash (\) can be used at the end of the line to continue a command to the next physical line.
- The make utility compares the modification time of the target file with the modification times of the prerequisite files.
- Any prerequisite file that has a more recent modification time than its target file forces the target file to be recreated.
  - → A lot more can be done with makefiles (beyond the scope of this lecture)

## Slurm Workload Manager

http://slurm.schedmd.com/

Simple Linux Utility for Resource Management (SLURM).

Open-source workload manager designed for Linux clusters of all sizes.

#### Provides three key functions:

- 1) It allocates exclusive and/or non-exclusive access to resources (computer nodes) to users for some duration of time so they can perform work.
- 2) It provides a framework for starting, executing, and monitoring work (typically a parallel job) on a set of allocated nodes.
- 3) It arbitrates contention for resources by managing a queue of pending work.
  - > sbatch submit\_helloworld.sh (submit job)
  - > squeue -u NAME (status of job)
  - > scancel JOBID (cancel job)

## A minimal "slurm" file

```
#!/bin/bash -I

#SBATCH --ntasks=1 ## how many cpus used here

#SBATCH --time=01:00:00 ## walltime requested

#SBATCH --output=slurm_test.out ## output file

#SBATCH --error=slurm_test.err ## error

### executable
./helloworld.exe
```

## Run an executable on MIDWAY

https://rcc.uchicago.edu/docs/running-jobs/index.html#running-jobs

```
#!/bin/bash
# a sample job submission script to submit an MPI job to the sandyb partition on Midway1
# set the job name to hello
#SBATCH --job-name=hello
# send output to hello-world.out
#SBATCH --output=hello-world.out
# receive an email when job starts, ends, and fails
#SBATCH --mail-type=BEGIN,END,DAIL
# this job requests 1 core. Cores can be selected from various nodes.
#SBATCH --ntasks=1
# there are many partitions on Midway1 and it is important to specify which
# partition you want to run your job on. Not having the following option, the
# sandby partition on Midway1 will be selected as the default partition
#SBATCH --partition=sandyb
# Run the executable (serial code for now)
./helloworld.exe
```

### Run on MIDMAY

- → Try NOW on MIDWAY
- > cd OSM\_Lab/HPC\_day1/code\_day\_1
- > make -f makefile\_cpp
- > sbatch submit\_midway.sh
- →What is the output? Play with it a bit.

## Nodes available on Midway

Midway1 contains a total of 13,500 cores across 792 nodes, and 1.5 PB of storage.

Midway2 adds 10,696 cores across 382 nodes, and 2.2 PB of storage.

#### Types of Compute Nodes

The Midway compute cluster is made up of compute nodes with a variety architectures and configurations. A **partition** is a collection of compute nodes that all have the same, or similar, architecture and configuration. Currently, Midway has the following partitions:

Cluster	Partition	Compute cores (CPUs)	Memory	Other configuration details
sand	westmere	12 x Intel X5675 3.07 GHz	24 GB	
	sandyb	16 x Intel E5-2670 2.6GHz	32 GB	
	bigmem	16 x Intel E5-2670 2.6GHz	256 GB	
		32 x Intel E7-8837 2.67GHz	1 TB	
	gpu	16 x Intel E5-2670 2.6GHz	32 GB	2 x Nvidia M2090 or K20 GPU
		20 x Intel E5-2680v2 2.8GHz	64 GB	2 x Nvidia K40 GPU
	mic	16 x Intel E5-2670 2.6GHz	32 GB	2 x Intel Xeon Phi 5100 coprocessor
	amd	64 x AMD Opteron 6386 SE	256 GB	
	ivyb	20 x Intel E5-2680v2 2.8GHz	64 GB	
midway2	broadwl	28 x Intel E5-2680v4 2.4GHz	64 GB	
	bigmem2	28 x Intel E5-2680v4 @ 2.4 GHz	512 GB	
	gpu2	28 x Intel E5-2680v4 @ 2.4 GHz	64 GB	4 x Nvidia K80 GPU

You can also retrieve a summary of the partitions on Midway using the sinfo command:

\$ sinfo -s

In the **sinfo** summary, the right-most number in the "NODES" column gives the total number of nodes in each partition. This summary also lists partitions that are reserved for use by certain labs.

## Clone a git repository

```
>ssh -X USERNAME@midway1.rcc.uchicago.edu
```

- > git clone .... # clone the git repository
- > cd .. # go into the repository
- > Is ... # check that all is there