Parallel Programming with OpenMP

OpenMP Intro

Loop Parallelism

Scheduling policies for iterations

Bibliography

- [Pacheco]: Peter Pacheco, Matthew Malensek, Introduction to Parallel Programming, 2nd Edition, Morgan Kaufmann Publisher, March 2020, **Chapter 5**
- OpenMP Specifications: https://www.openmp.org/specifications/

OpenMP: a Standard for Directive Based Parallel Programming

- Open Multi-Processing
- OpenMP is a directive-based API that can be used with different languages for programming shared address space machines
 - It is not a new language, but programs in existing languages can be annotated with omp directives in order to guide their parallel execution
 - The OpenMP API is *standardized*. Specifications are maintained by an industrial consortium
 - https://www.openmp.org/specifications/
 - Current version is V.5.2 (2021). V.6.0 under construction planned for end of 2024
 - The OpenMP API is specified for C/C++ and Fortran
 - There are many implementations in compilers from different providers

OpenMP Programming Model

- OpenMP directives in C and C++ are based on the #pragma omp compiler directives.
- Pragmas are special preprocessor instructions
- Compilers that do not support the pragmas just ignore them!
- A directive consists of a directive name followed by clauses

```
#pragma omp directive [clause list]
/* structured block */
```

- Each directive applies to the succeeding statement, which can be be a structured block
- Parallelization with OpenMP can be as simple as taking a serial program and inserting compiler directives!

#pragma omp parallel

 OpenMP programs execute serially until they encounter the #pragma omp parallel directive that makes a parallel region (or parallel section)

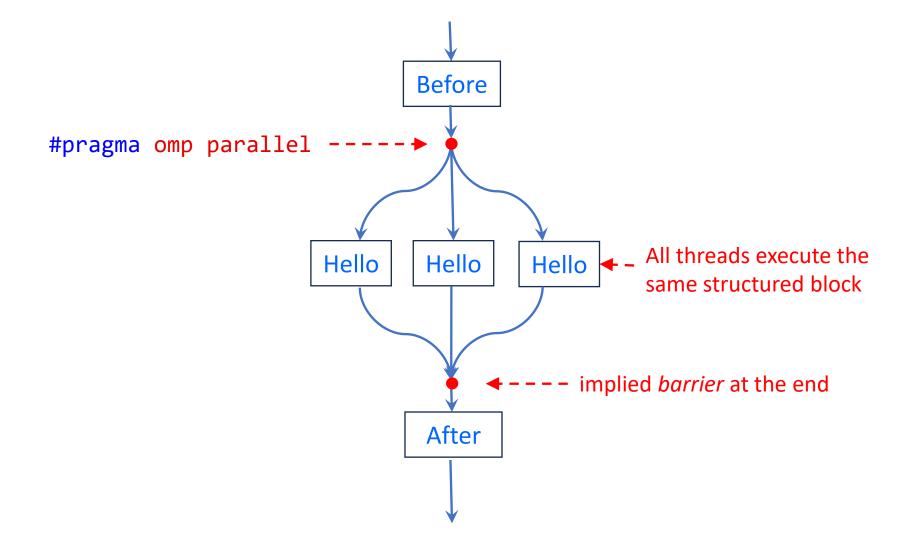
```
#pragma omp parallel [clause list]
/* structured block */
```

- Creates a group of threads (a team of threads)
- Every thread in the team executes the code of the given structured block
- The original thread is called the master thread and has thread number 0 in its team
- There is an implied barrier at the end of a parallel section.
- By default (with no additional clauses) the number of threads created is determined by the run-time system(detects the maximum physical level of parallelism)

First Hello World Example

```
#include <stdio.h>
#include <omp.h>
int main(int argc, char** argv) {
    printf("This is BEFORE parallel \n");
#pragma omp parallel
        printf("Hello World from thread=%d out of %d\n",
                  omp_get_thread_num(), omp_get_num_threads());
    printf("This is AFTER parallel \n");
    return 0;
```

Hello World threads



Compiling and Running

- OpenMP is supported by various compilers
- In all cases, compilation must be done with a flag that explicitly enables OpenMP
- Without this flag the compiler does NOT process #pragma omp directives and the program is compiled as a simple program without parallelism
- GNU: gcc -fopenmp
- MinGW: gcc -fopenmp
- VisualC++: cl /openmp
 - VisualC++ supports only OpenMP standard 2.0
- https://www.openmp.org/resources/openmpcompilers-tools/

OpenMP functions

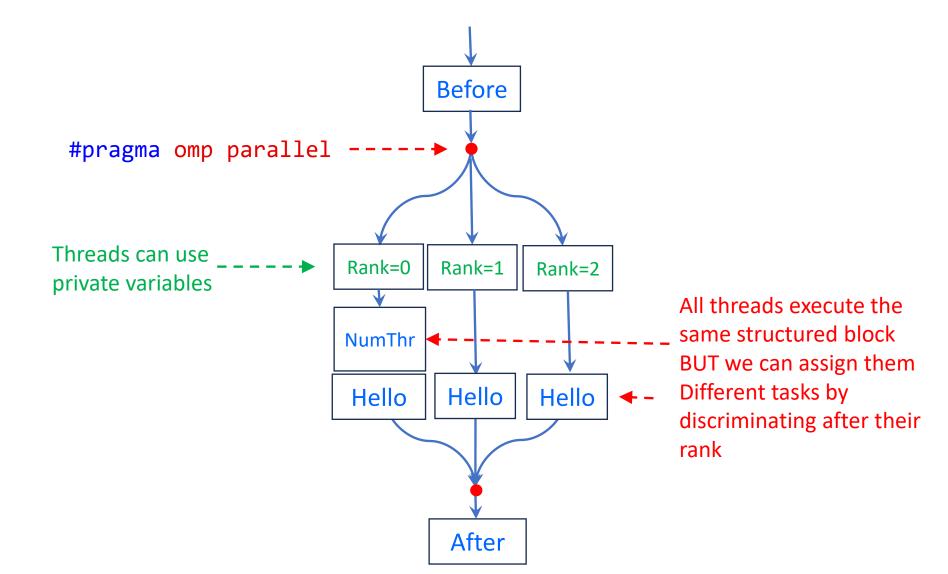
- OpenMP is mainly based on pragmas (preprocessor directives) but there is also a small API containing a number of functions
- If you want to use the functions, have to include <omp.h>

 (If you only use pragmas, you do not have to include it)
- Some OpenMP functions:
- omp_get_thread_num()
- omp_get_num_threads()
- omp_get_wtime()

Second HelloWorld Example

```
#include <stdio.h>
#include <omp.h>
int main(int argc, char **argv)
    int my rank;
#pragma omp parallel num threads(20) private(my rank)
        my rank = omp get thread num();
        if (my rank == 0)
            printf("Hello from thread=%d. There are %d threads\n",
                          my rank, omp get num threads());
        else
            printf("Hello World from thread=%d\n", my rank);
    }
    return 0;
```

Hello World threads V2



SPMD Program Models

- SPMD (Single Program, Multiple Data) is the model that applies to OpenMP parallel regions
 - All threads of the parallel region execute the same code
 - Each thread has unique ID
- Use the thread ID to diverge the execution of the threads
 - Different threads can follow different paths through the same code: if (my rank==...)
- SPMD is the most commonly used pattern for structuring parallel programs - MPI, OpenMP, CUDA, etc

#pragma omp parallel clauses

- #pragma omp parallel [clause list]
- Clauses are used to specify:
 - Degree of Concurrency: num_threads (integer) specifies the number of threads that are created
 - Data Handling:
 - private (variable list) indicates variables local to each thread.
 - firstprivate (variable list) is similar to the private, except values of variables are *initialized* to corresponding values before the parallel directive.
 - shared (variable list) indicates that variables are shared across all the threads
 - Conditional Parallelization: if (expression)
 - determines whether the parallel construct results in creation of threads.

Example parallel with clauses

```
#pragma omp parallel if (is_parallel== 1) num_threads(8) \
  private (a) shared (b) firstprivate(c) {
  /* structured block */
}
```

- If the value of the variable is_parallel equals one, then eight threads are created.
- Each of these threads gets private copies of variables a and c, and shares a single value of variable b.
- The value of each copy of c is initialized to the value of c before the parallel directive.
- The default state of a variable can be specified by the clause default (shared) or default (none).
- If there is no default clause present and no private or shared clauses, then the variables are considered shared
 - If you need threads to have private variables, must explicitly specify it!

OpenMP Programming Model

```
int a, b;
main()
    // serial segment
    #pragma omp parallel num_threads (8) private (a) shared (b)
        // parallel segment
    // rest of serial segment
                                            Sample OpenMP program
                       int a, b;
                       main() {
                        → // serial segment
                           for (i = 0; i < 8; i++)
                 Code
                               pthread create (...., internal thread fn name, ...);
             inserted by
            the OpenMP
                           for (i = 0; i < 8; i++)
              compiler
                              pthread join (.....);
                         🎤 // rest of serial segment
                       void *internal_thread_fn_name (void *packaged_argument) [
                           int a;
                              parallel segment
                                                              Corresponding Pthreads translation
```

Critical Sections with OpenMP

pragma omp critical

 If a thread is currently executing inside a CRITICAL region and another thread reaches that CRITICAL region and attempts to execute it, it will block until the first thread exits that CRITICAL region

pragma omp atomic

- The ATOMIC directive specifies that a specific memory location must be updated atomically
- This directive provides a mini-critical section that contains only one instruction

Critical Section Counterexample

```
#include <stdio.h>
#include <omp.h>
int main(int argc, char** argv) {
    int counter = 0;
#pragma omp parallel num_threads(20) shared(counter)
           counter++; // WRONG!! RACE CONDITION!
    }
    printf("counter=%d \n", counter);
    return 0;
```

Critical Section Example

```
#include <stdio.h>
#include <omp.h>
int main(int argc, char** argv) {
    int counter = 0;
#pragma omp parallel num threads(20) shared(counter)
        #pragma omp critical
           counter++;
           printf("thread %d has incremented counter to %d \n",
                               omp get thread num(), counter);
    printf("Final value of counter=%d \n", counter);
    return 0;
```

Other Synchronization Constructs

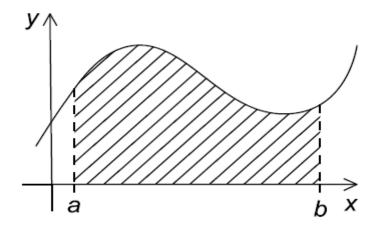
- Synchronization constructs that applies to one structured block to be executed by one thread only (one thread in total):
 - #pragma omp single
 - #pragma omp master
- Synchro construct that specifies that applies to a structured block that must be executed in sequential order (combined with parallel for)
 - #pragma omp ordered
- Directive that defines a synchronization point
 - #pragma omp barrier

Code Examples

- hello omp.c
- hello omp2.c
- criticalsection omp.c

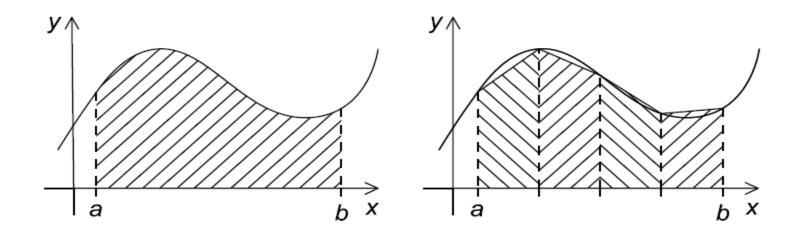
A Parallelization Problem: Estimating the area under a curve by the trapezoidal rule

- Approximate the area between the graph of a function, y = f(x), two vertical lines at x=a and x=b, and the x-axis.
- It is a method for *numerical integration*

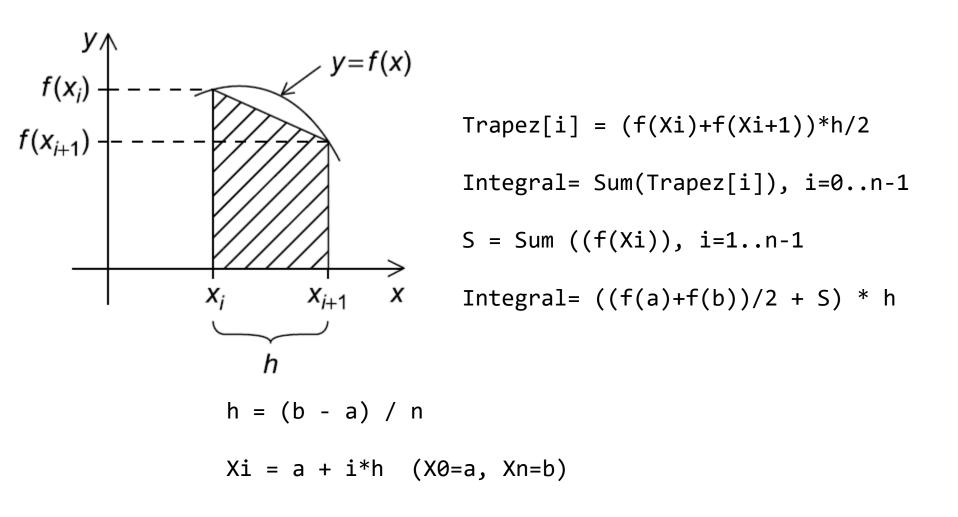


The trapezoidal rule method

- The basic idea:
 - divide the interval on the x-axis into **n** equal subintervals
 - approximate the area lying between the graph and each subinterval by a trapezoid
 - sum up the *n* trapezoid areas
- In order to have a good precision, n must be very big!



The trapezoidal rule

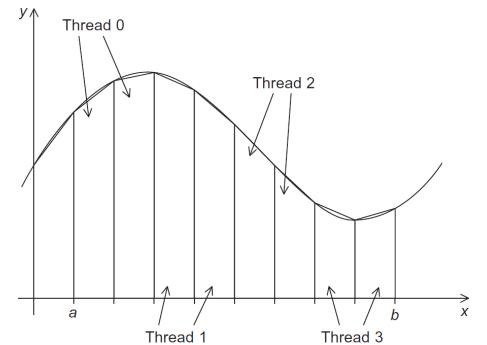


Trapezoidal Rule - Serial version

```
double serial_integral(double a, double b, int n)
   double integral;
   double h = (b - a) / n;
   int i;
   integral = (f(a) + f(b)) / 2.0;
   for (i = 1; i <= n - 1; i++)
      integral += f(a + i * h);
   integral = integral * h;
   return integral;
```

Trapezoidal Rule - Parallel v1 — by data partitioning

- Input data partitioning: partition the interval [a, b] into subintervals, and each thread computes trapezes and sums them up in its subinterval
- At the end, all partial results from subintervals (threads) must be added



Data parallel version

- [a,b] with *n* intervals
- thread_count threads
- Each thread has:
 - n_local=n/thread_count local intervals
 - a_local, b_local calculated according to my_rank
 - my_result
- Final result global_result is the sum of all partial results

Trapezoidal - Parallel v1

```
double parallel integral v1(double a, double b, int n, int
thread count)
   double global result;
#pragma omp parallel num threads(thread count)
      double h, x, my result;
      double local a, local b;
      int i, local n, rest;
      int my rank = omp get thread num();
      h = (b - a) / n;
      local n = n / thread count;
      if (my_rank == thread_count - 1)
         rest = n % thread count;
      else
         rest = 0:
                                                    Continues on next slide...
      local a = a + my rank * local n * h;
      local_b = local_a + (local_n + rest) * h;
```

Follow-up from previous slide...

```
my_result = (f(local_a) + f(local_b)) / 2.0;
      for (i = 1; i <= local_n + rest -1; i++)
         x = local_a + i * h;
         my_result += f(x);
      }
      my_result = my_result * h;
#pragma omp critical
      global result += my result;
   return global result;
```

Trapezoidal Rule - Parallel v2 — use Reduction

- In parallel version v1 every thread computes a partial result, and at the end, using a critical section, adds the partial result into the global result
- This is a frequently occurring pattern that threads compute partial results that must be combined at the end – it is called a reduction
- A reduction is a computation that repeatedly applies the same reduction operator to a sequence of operands in order to get a single result
- The reduction operator must be associative, because we do not know the order of applying it to the operands in the sequence
- There is a special clause in OpenMP for reduction
- We can achieve the same semantic by using a reduction clause instead of the explicit critical section where partial results are summed up

Reduction Clause in OpenMP

Typical usage: Sum of N numbers, without reduction

```
int s = 0;
#pragma omp parallel default(none) shared(s)
    int rank = omp get thread num();
    int local n = N / omp get num threads();
    int start = rank * local n;
    int end = (rank+1) * local n-1;
                                                            Every thread
                                                          works on its local
    int local s = 0;
                                                              copy of s
    for (int i = start; i \leq end; i++) \circ
       local s = local s + i;
 #pragma omp critical
                                                 Every thread merges
    s = s + local s; \circ
                                                 its local s into global
  } // end parallel section
                                                 shared s. Must use
                                                    critical section,
  printf(" s=%d \n", s);
```

Reduction Clause in OpenMP

• Typical usage: Sum of N numbers, with reduction

```
int s;
#pragma omp parallel default(none) num_threads(2) reduction(+:s)
    int rank = omp get thread num();
    int local_n = N / omp_get_num_threads();
    int start = rank * local n;
                                                          Every thread
    int end = (rank+1) * local n - 1;
                                                        works on its local
                                                            copy of s
    s=0;
    for (int i = start; i \le end; i++)
                                                  After the parallel region, s
       s = s + i;
                                                contains the sum of the local
  } // end parallel section
                                                 copies. Merging in a critical
                                                 section was implicit done by
  printf("s=%d \n", s); •
                                                          reduction!
```

Reduction Clause in OpenMP

- The reduction clause specifies how multiple local copies of a variable (the reduction variable) at different threads are combined into a single copy at the master when threads exit.
- The reduction performs the combination in a *safe* mode (it uses an implicit critical region)
- The usage of the reduction clause is reduction (operator: variable list)
- The variables in the list are implicitly specified as being private to threads.
- The operator must be associative. It can be one of +,
 *, -, &, |, ^, &&, and ||.

Trapezoidal - Parallel v2

```
double parallel integral v2(double a, double b, int n, int thread count)
   double result;
#pragma omp parallel num_threads(thread_count) reduction(+ : result)
      double h, x;
      double local a, local b;
      int i, local n, rest;
      int my rank = omp get thread num();
      h = (b - a) / n;
      local n = n / thread count;
      if (my rank == thread count - 1)
         rest = n % thread count;
      else
         rest = 0;
      local a = a + my rank * local n * h;
      local b = local a + (local n + rest) * h;
```

Continues on next slide...

Follow-up from previous slide...

```
result = (f(local_a) + f(local_b)) / 2.0;
for (i = 1; i <= local_n + rest -1; i++)
                                                   Every thread
                                                 works on its local
       x = local_a + i * h;
                                                  copy of result
       result += f(x);
 result = result * h;
 } /* end parallel region */
 return result; o
                                       After the parallel region,
                                       result contains the sum
                                          of the local copies
```

Specifying Concurrent Tasks in OpenMP

- The parallel directive by default creates SPMD type of parallelism
- OpenMP provides two directives **for** and **sections** to use **together with** the parallel directive in order to specify different types of parallelism:
 - The sections directive is used to specify different blocks to be executed by different threads. This is a form of *task parallelism*.
 - The for directive is used to split parallel iteration spaces across threads. This is a very specific form of data parallelism = loop parallelism

Parallel sections Example

```
#include <stdio.h>
#include <omp.h>
int main(int argc, char **argv) {
    int my rank;
#pragma omp parallel sections private(my rank)
#pragma omp section
            my_rank = omp_get_thread_num();
            printf("I am thread %d and do AAAAAA \n");
#pragma omp section
            my_rank = omp_get_thread_num();
            printf("I am thread %d and do something else BBBBB \n");
    return 0;
```

SPMD vs Worksharing

- SPMD (Single Program Multiple Data) :
 - #pragma omp parallel creates a SPMD type of behaviour, each thread executes the same code
 - Still we can have some threads doing something different if the code contains explicit if (my_rank==XXX) statements
- Worksharing or task parallelism: threads are assigned different code
 - #pragma omp sections explicitly assigns different code blocks to different threads

Loop parallelism

- The **for directive** is used to **split parallel iteration spaces** across threads.
- This is a very specific form of data parallelism = loop parallelism

• Can be used as:

```
#pragma omp parallel for [clauses]
• Or as:
#pragma omp parallel
#pragma omp for [clauses]
```

Attention! fct1() vs fct2()

```
#define NTHREADS 4
#define N 5
void fct1(void)
#pragma omp parallel for num_threads(NTHREADS)
   for (int i = 0; i <N; i++)
                                                fct1() prints hello
      printf("hello ");
                                                    5 times
void fct2(void)
#pragma omp parallel num threads(NTHREADS)
   for (int i = 0; i < N; i++)
                                                 fct2() prints hello
      printf("hello ");
                                                     20 times
```

Parallelizable for statements

- The variable index must have integer or pointer type (it can't be a float)
- The expressions start, end, and incr must not change during execution of the loop
- During execution of the loop, the variable index can only be modified by the "increment expression" in the for statement

Example: Non-paralellizable loop

```
found = 0;
i = 0;
while ((i < N) && (!found))
{
    if (a[i] == X)
        found = 1;
    else
        i++;
}</pre>
```

Parallel for – How it works

- Threads are NOT created for every iteration!
- The thread group is created BEFORE the iterations start
- The iterations are similar to jobs that need to be done and will be picked up by the existing threads
- By default, iterations are assigned to threads according to the default cyclic (round-robin) schedule, but this can be changed with the schedule clause



• Sum of N numbers, with parallel for

```
int s = 0;

#pragma omp parallel for shared(s)
{
  for (int i = 0; i < N; i++) {
    #pragma omp critical
    s = s + i;
  }
} //end parallel

printf("s=%d \n", s);</pre>
```

Every thread executes a part of the iterations and contributes to global shared s

Must use critical section!

Correct code, but Bad performance

Sum of N numbers, with parallel for

```
#pragma omp parallel shared(s)
{
  int local_s = 0;

#pragma omp for
  for (int i = 0; i < N; i++)
    local_s = local_s + 1;</pre>
```

#pragma omp critical

s = s + local s;

printf("s=%d n", s);

} //end parallel

Threads are created only by the #pragma omp parallel!
The #pragma omp for just distributes iterations on existing threads

Every thread has local_s and contributes to global shared s Must use critical section!

Correct code, OK performance, but unnecessary complicated



• Typical usage: Sum of N numbers, with parallel for and reduction

```
int s = 0;
#pragma omp parallel for reduction(+:s)
for (int i = 0; i < N; i++)
    s = s + i;</pre>
```

Every thread gets a number of iterations and computes its local partial sum in s

printf("for critical s=%d \n", s); o

After the parallel region, s contains the sum of the local copies. Merging in a critical section was implicit done by reduction!

Parallel for – Data dependencies

- OpenMP parallelizes the for loop by dividing the iterations of the loop among the threads
- Important precondition: Before putting a parallel for directive, the programmer must ensure that the iterations can be executed in any order!
- If you put a parallel for directive on a loop in which the results of one or more iterations depend on other iterations, you have a race condition and incorrect results

Data dependencies - Counterexample

```
void main()
    int fibo[N];
                                                          Iteration i
    fibo[0] = fibo[1] = 1;
                                                         depends on
                                                     iteration i-1 and i-2!
#pragma omp parallel for num_threads(4)
    for (int i = 2; i < N; i++)
         fibo[i] = fibo[i - 1] + fibo[i - 2];
    for (int i = 0; i < N; i++)</pre>
         printf("%d ", fibo[i]);
The correct output should be:
1 1 2 3 5 8 13 21 34 55 89 144 233 377 610 987 1597 2584 4181 6765
```

Different runs of this incorrect parallel program produce various outputs!

Trapezoidal - Parallel v3 – use parallel for

```
double parallel integral v3(double a, double b, int n, int thread count)
   double integral;
   double h = (b - a) / n;
   int i;
   integral = (f(a) + f(b)) / 2.0;
#pragma omp parallel for num threads(thread count) reduction(+ : integral)
   for (i = 1; i <= n - 1; i++)
      integral += f(a + i * h);
   integral = integral * h;
   return integral;
```

Code Examples

• omp trapezoids.c (V1, V2 and V3)

Scheduling policies for iterations

The Schedule Clause

- #pragma omp parallel for schedule(type, chunksize)
- Type can be:
 - static: the iterations are assigned to the threads before the loop is executed. Assignment is done taking into account iteration number and thread id
 - dynamic or guided: the iterations are assigned to the threads while the loop is executing. Threads that are free at the moment get iterations assigned
 - auto: the compiler and/or the run-time system determine the schedule.
 - runtime: the schedule is determined at run-time.
- The chunksize (a positive integer) specifies how many iterations are scheduled together as a "package".

Test the effect of different scheduling types

```
#define NTHREADS 4
#define POLICY static // or dynamic
#define CHUNKSIZE 2 // or 1, 3
#define N 10

void test(void)
{
#pragma omp parallel for num_threads(NTHREADS) schedule(POLICY, CHUNKSIZE)
    for (int i = 0; i <N; i++)
    {
        printf("iteration %d done by thread %d \n", i, omp_get_thread_num());
    }
}</pre>
```

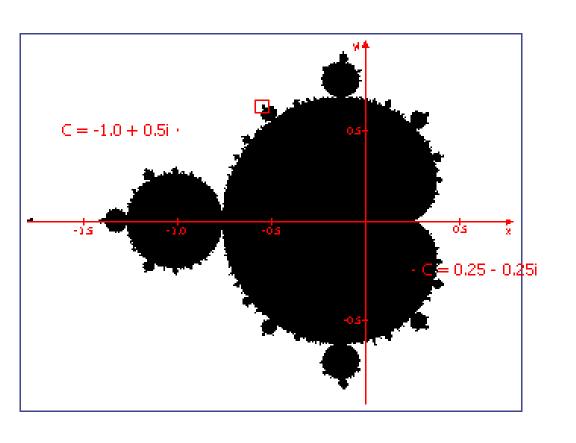
The effect of different scheduling types

	Static, Chunk=1	Static, Chunk=2	Dynamic, Chunk=1	Dynamic, Chunk=2
Iteration 0	Thread 0	Thread 0	Thread 3	Thread 1
Iteration 1	Thread 1	Thread 0	Thread 0	Thread 1
Iteration 2	Thread 2	Thread 1	Thread 1	Thread 0
Iteration 3	Thread 3	Thread 1	Thread 2	Thread 0
Iteration 4	Thread 0	Thread 2	Thread 3	Thread 3
Iteration 5	Thread 1	Thread 2	Thread 3	Thread 3
Iteration 6	Thread 2	Thread 3	Thread 2	Thread 2
Iteration 7	Thread 3	Thread 3	Thread 1	Thread 2
Iteration 8	Thread 0	Thread 0	Thread 0	Thread 1
Iteration 9	Thread 1	Thread 0	Thread 0	Thread 1
	Υ			
	Always the same		Every time different	

Using the Schedule Clause

- If all iterations perform *the same amount* of computation: *use static scheduling*
 - In this case dynamic scheduling would just introduce an unnecessary overhead
- If each iteration performs a different amount of computation: use dynamic scheduling as a form of load balancing
 - With dynamic scheduling of iterations: tasks are known in advance (the iterations), but task scheduling is done dynamically (deciding at runtime which thread gets which iteration)

Example: The Mandelbrot Set



- C is a complex number
- Use C in the iterative formula of the series Z:

$$Z_0 = 0$$

$$Z_{n+1} = Z_n^2 + C$$

- Does the point C belong to the Mandelbrot set?
 - Yes, if Z converges
 - No, if Z does not converge

http://matthiasbook.de/papers/parallelfractals/mandelbrot.html

Problem: Compute the Area of The Mandelbrot Set

- This problem has no known analytical solution
 - the area of the Mandelbrot set is approximately 1.506484, with a 95% confidence interval from 1.506480 to 1.506488 [article]
- Numeric solution:
- adaptation of a MonteCarlo solution (avoids using random()):
 - Consider a rectangle that is known to frame the Mandelbrot set
 - Generate *all* points inside the rectangle (generate *a grid* of points inside the rectangle, the more points the better)
 - For every point, test if it belongs to Mandelbrot set (test convergence of Z)
 - If yes, increment counter insidepoints
 - An approximation of the area is given by:
 - Area = insidepoints/total grid points * rectanglearea

```
void compute_serial(double *area, double *error) {
    int numinside = 0, numoutside = 0;
    for (int i = 0; i < NPOINTS; i++)</pre>
        for (int j = 0; j < NPOINTS; j++) {
            // generate grid of points C in the rectangle
            struct complex c;
            c.r = -2.0 + 2.5 * (double)(i) / (double)(NPOINTS);
            c.i = 1.125 * (double)(j) / (double)(NPOINTS);
            struct complex z;
            z = c; // start computing series z for c
            for (int iter = 0; iter < MAXITER; iter++) {</pre>
                double temp = (z.r * z.r) - (z.i * z.i) + c.r;
                z.i = z.r * z.i * 2 + c.i;
                z.r = temp;
                if ((z.r * z.r + z.i * z.i) > 4.0) { // z diverges}
                    numoutside++;
                    break;
    numinside = NPOINTS * NPOINTS - numoutside;
    *area = 2.0 * 2.5 * 1.125 * (double)(numinside) / (double)(NPOINTS * NPOINTS)
    *error = *area / (double)NPOINTS;
```

```
void compute parallel v1(double *area, double *error){
    int numinside = 0, numoutside = 0;
    #pragma omp parallel for default(shared) schedule(static) \
                 reduction(+ : numoutside) num_threads(NUMTHREADS)
    for (int i = 0; i < NPOINTS; i++)</pre>
        for (int j = 0; j < NPOINTS; j++) {
            // generate grid of points C in the rectangle
            struct complex c;
            c.r = -2.0 + 2.5 * (double)(i) / (double)(NPOINTS);
            c.i = 1.125 * (double)(j) / (double)(NPOINTS);
            struct complex z;
            z = c; // start computing series z for c
            for (int iter = 0; iter < MAXITER; iter++) {</pre>
                double temp = (z.r * z.r) - (z.i * z.i) + c.r;
                z.i = z.r * z.i * 2 + c.i;
                z.r = temp;
                if ((z.r * z.r + z.i * z.i) > 4.0) { // z diverges}
                    numoutside++;
                    break;
    numinside = NPOINTS * NPOINTS - numoutside;
    *area = 2.0 * 2.5 * 1.125 * (double)(numinside) / (double)(NPOINTS * NPOINTS)
    *error = *area / (double)NPOINTS;
```

```
• V1:
```

```
#pragma omp parallel for default(shared) schedule(static) \
                   reduction(+ : numoutside) num threads(NUMTHREADS)
    • V2:
  #pragma omp parallel for default(shared) schedule(dynamic) \
                   reduction(+ : numoutside) num threads(NUMTHREADS)
    • V3:
#pragma omp parallel for default(shared) schedule(static, CHUNKSIZE) \
                 reduction(+ : numoutside) num threads(NUMTHREADS)
    • V4:
```

Nested loops

• It is possible to parallelize the inner loop, but in most cases it is better to parallelize the outer loop!

A team of threads is created and destroyed at every iteration on i!

This is a lot of **overhead** for very finegrained tasks

Nested parallelism

- Putting a pragma parallel for on several nested loops:
- Not all openmp implementations support the feature
- Even for these that support, you have to explicitly turn the feature on by setting OMP_NESTED or omp_set_nested
- It is worth doing it only if the hardware efficiently supports such a big number of threads

Every thread created at for i spawns a new team of threads

The Collapse Clause

 Collapse(n) -Specifies how many loops in a nested loop should be collapsed into one large iteration space and divided according to the schedule clause