Embedded computing for scientific and industrial imaging applications

Lecture 14 - OpenMP, critical sections, parallel for loops

OpenMP

"Open Specifications for MultiProcessing"

Standard for shared memory parallel programming. For shared memory computers, such as multi-core.

Can be used with Fortran (77/90/95/2003), C and C++.

Complete specifications at http://www.openmp.org

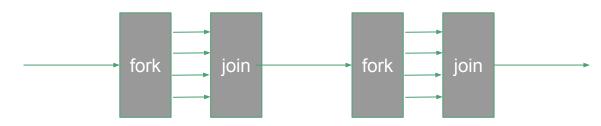
References

- http://www.openmp.org
- http://www.openmp.org/wp/resources/
- B. Chapman, G. Jost, R. van der Pas, Using OpenMP: Portable Shared Memory Parallel Programming, MIT Press, 2007.
- R. Chandra, L. Dagum, et. al., Parallel Programming in OpenMP, Academic Press, 2001.
- https://github.com/OpenMP

OpenMP — Basic Idea

Explicit programmer control of parallelization using fork-join model of parallel execution

- all OpenMP programs begin as single process, the master thread, which executes until a parallel region construct encountered
- FORK: master thread creates team of parallel threads
- JOIN: When threads complete statements in parallel region construct they synchronize and terminate, leaving only the master thread.



OpenMP — Basic Idea

- Rule of thumb: One thread per processor (or core),
- User inserts compiler directives telling compiler how statements are to be executed
 - which parts are parallel
 - how to assign code in parallel regions to threads
 - what data is private (local) to threads
- Compiler generates explicit threaded code
- Dependencies in parallel parts require synchronization between threads
- User's job to remove dependencies in parallel parts or use synchronization.
 (Tools exist to look for race conditions.)

OpenMP - compilers

http://openmp.org/wp/openmp-compilers/

- MS OpenMP in Visual C++ /openmp (Enable OpenMP 2.0 Support)
 - Project-> Properties -> C/C++ -> Language
 - Change OpenMP Support to Yes(/openmp)
- GNU gcc

Free and open source

From GCC 6.1, OpenMP 4.5 is fully supported in C and C++.

Compile with -fopenmp to enable OpenMP.

OpenMP compiler directives

Uses compiler directives that start with #pragma (!\$ in fortran.)

These look like comments but are recognized when compiled with the flag /openmp (VS), -fopenmp(gcc).

OpenMP statements:

```
OpenMP compiler directives, e.g.
    #pragma omp parallel for
Calls to OpenMP library routines:
    #include <omp.h> //need this header
    omp_set_num_threads(2)
```

OpenMP directives

```
#pragma omp directive [clause ...]
                 if (scalar expression)
                 private (list)
                 shared (list)
                 default (shared | none)
                 firstprivate (list)
                 reduction (operator: list)
                 copyin (list)
                 num threads (integer-expression)
```

A few OpenMP directives

```
#pragma omp parallel [clause]
{    // block of code
}
#pragma omp parallel for [clause]
{    // do loop
}
#pragma omp barrier
// wait until all threads arrive
```

Several others we'll see later...

OpenMP

API also provides for (but implementation may not support):

- Nested parallelism (parallel constructs inside other parallel constructs)
- Dynamically altering number of threads in different parallel regions

The standard says nothing about parallel I/O.

OpenMP provides "relaxed-consistency" view of memory.

Threads can cache their data and are not required to maintain exact consistency with real memory all the time.

```
#pragma omp flush
```

can be used as a memory fence at a point where all threads must have consistent view of memory

```
#include <omp.h>
#include <stdio.h>
int main()
   int thread num;
    omp set num threads(2);
    printf("Testing openmp ...\n");
    #pragma omp parallel
        #pragma omp critical
            thread num = omp get thread num();
            printf("This thread = %d\n", thread num);
    return 0;
```

OpenMP test code output

Compiled with OpenMP: from \$CSE6000/codes/OpenMP/Examples/test/test.c

```
$cl.exe /openmp test.c
$test.exe

Testing openmp ...
This thread = 0
This thread = 1
```

(or threads might print in the other order!)

```
//Specify number of threads to use:
omp_set_num_threads(2)
```

Can specify more threads than processors, but they won't execute in parallel.

The number of threads is determined by (in order):

- Evaluation of if clause of a directive
 (if evaluates to zero or false ⇒ serial execution)
- Setting the num_threads clause
- the omp_set_num_threads() library function
- the OMP_NUM_THREADS environment variable
- Implementation default

```
#pragma omp parallel
{
    #pragma omp critical
    {
        thread_num = omp_get_thread_num();
        printf("This thread = %d\n", thread_num);
    } //end of omp critical
} //end of omp parallel
```

The #pragma omp parallel block spawns two threads and each one works independently, doing all instructions in block. Threads are destroyed at } //end of omp parallel

However, the statements are also in a #pragma omp critical block, which indicates that this section of the code can be executed by only one thread at a time, so in fact they are not done in parallel.

So why do this? The function <code>omp_get_thread_num()</code> returns a unique number for each thread and we want to print both of these.

Incorrect code without critical section:

```
#pragma omp parallel
{
    thread_num = omp_get_thread_num();
    printf("This thread = %d\n", thread_num);
}
```

Why not do these in parallel?

- 1. If the prints are done simultaneously they may come out garbled (characters of one interspersed in the other).
- 2. thread_num is a shared variable. If this were not in a critical section, the following would be possible:

```
Thread 0 executes function, sets thread_num=0
Thread 1 executes function, sets thread_num=1
Thread 0 executes print statement: "This thread = 1"
Thread 1 executes print statement: "This thread = 1"
```

There is a data race or race condition.

Could change to add a private clause:

```
#pragma omp parallel
{
    #pragma omp critical
    {
        thread_num = omp_get_thread_num();
        printf("This thread = %d\n", thread_num);
    } //end of omp critical
} //end of omp parallel
```

Then each thread has it's own version of the thread num variable.

```
#pragma omp parallel for
for(i=0; i<N; i++)
{
    //do stuff for each i
}</pre>
```

indicates that the for loop can be done in parallel.

Requires:

what's done for each value of i is independent of others Different values of i can be done in any order.

The iteration variable i is **private** to the thread: each thread has its own version. By default, all other variables are **shared** between threads unless specified otherwise.

This code fills a vector y with function values that take a bit of time to compute:

```
dx = 1.0 / (n+1.0);

#pragma omp parallel for private(x)
for(i = 1; i <= n; i++)
{
    x = i*dx;
    y[i-1] = exp(x)*cos(x)*sin(x)*sqrt(5*x+6.0);
}</pre>
```

Elapsed time for $n = 10^8$, without OpenMP: about 3.3 sec.

Elapsed time using OpenMP on 2 processors: about 1.9 sec.

This code is **not** correct:

```
#pragma omp parallel for
for(i = 1; i <= n; i++)
{
    x = i*dx;
    y[i-1] = exp(x)*cos(x)*sin(x)*sqrt(5*x+6.0);
}</pre>
```

By default, x is a shared variable.

Might happen that:

Processor 0 sets x properly for one value of i, Processor 1 sets x properly for another value of i, Processor 0 uses x but is now incorrect.

Correct version:

```
#pragma omp parallel for private(x)
for(i = 1; i <= n; i++)
{
    x = i*dx;
    y[i-1] = exp(x)*cos(x)*sin(x)*sqrt(5*x+6.0);
}</pre>
```

Now each thread has its own version of x.

Iteration counter i is private by default.

Note that dx, n, y are shared by default. OK because:

dx, n are used but not changed,

y is changed, but independently for each i

Incorrect code:

```
dx = 1.0 / (n + 1.0)
#pragma omp parallel for private(x, dx)
for(i = 1; i <= n; i++)
{
    x = i*dx;
    y[i-1] = exp(x)*cos(x)*sin(x)*sqrt(5*x+6.0);
}</pre>
```

Specifying dx private won't work here.

This will create a private variable dx for each thread but it will be uninitialized.

Will run but give garbage.

Could fix with:

```
dx = 1.0 / (n + 1.0)
#pragma omp parallel for firstprivate(dx)
for(i = 1; i <= n; i++)
{
    x = i*dx;
    y[i-1] = exp(x)*cos(x)*sin(x)*sqrt(5*x+6.0);
}</pre>
```

The firstprivate clause creates private variables and initializes to the value from the master thread prior to the loop.

There is also a lastprivate clause to indicate that the last value computed by a thread (for i = n) should be copied to the master thread's copy for continued execution.

from \$CSE6000/codes/OpenMP/private1.c

```
n = 7;
y = 2.0;
#pragma omp parallel for firstprivate(y) lastprivate(y)
for (i = 1; i \le n; i++)
   y = y + 10.0;
   x[i - 1] = y;
    #pragma omp critical
        printf("i = %d, x[i - 1] = %f n", i, x[i - 1]);
printf("At end y = f^n, y;
```

```
Run with 2 threads: The 7 values of i will be split up, perhaps i = 1, 2, 3, 4 executed by thread 0, i = 5, 6, 7 executed by thread 1.

Thread 0's private y will be updated 4 times, 2 \Rightarrow 12 \Rightarrow 22 \Rightarrow 32 \Rightarrow 42

Thread 1's private y will be updated 3 times, 2 \Rightarrow 12 \Rightarrow 22 \Rightarrow 32
```

might produce:

```
i = 1, x[i - 1] = 12.000000

i = 5, x[i - 1] = 12.000000

i = 2, x[i - 1] = 22.000000

i = 6, x[i - 1] = 22.000000

i = 3, x[i - 1] = 32.000000

i = 7, x[i - 1] = 32.000000

i = 4, x[i - 1] = 42.000000

At end y = 32.000000
```

Order might be different but final y will be from i = 7.

OpenMP synchronization

```
#pragma omp parallel for
for(i = 1; i <= n; i++)
{
    /do stuff for each i
}</pre>
```

There is an implicit barrier at the end of the loop.

The master thread will not continue until all threads have finished with their subset of 1, 2, ..., n.

Except if:

```
#pragma omp parallel for nowait
```

Conditional clause

Loop overhead may not be worthwhile for short loops.

(Multi-thread version may run slower than sequential)

Can use conditional clause:

```
#pragma omp parallel for if (n > 1000)
for(i = 1; i <= n; i++)
{
     // do stuff
}</pre>
```

If $n \le 1000$ then no threads are created, master thread executes loop sequentially

Nested loops

```
#pragma omp parallel for private(i)
for(j = 0; j < m; j++)
{
    for(i = 0; i < n; i++)
    {
        a[j * n + i] = 0.0;
    }
}</pre>
```

The loop on j is split up between threads.

The thread handling j=0 does the entire loop on i, sets a[0 * n + 0], a[0 * n + 1], ..., a[0 * n + n].

Note: The loop iterator i must be declared private!

j is private by default, i is shared by default.

Nested loops - Which is better? (assume $m \approx n$)

```
#pragma omp parallel for private(i) for(j = 0; j < m; j++)
for (j = 0; j < m; j++)
   for (i = 0; i < n; i++)
       a[j * n + i] = 0.0;
```

```
#pragma omp parallel for
for (i = 0; i < n; i++)
    a[j * n + i] = 0.0;
```

Nested loops - Which is better? (assume $m \approx n$)

```
#pragma omp parallel for private(i) for(j = 0; j < m; j++)
for (j = 0; j < m; j++)
   for (i = 0; i < n; i++)
       a[j * n + i] = 0.0;
```

```
#pragma omp parallel for
for (i = 0; i < n; i++)
   a[j * n + i] = 0.0;
```

The first has less overhead: Thread created only once. The second has more overhead: Thread created m times.

Nested loops

Incorrect code for replicating first column:

```
#pragma omp parallel for private(j)
for(i = 1; i < n; i++)
{
   for(j = 0; j < m; j++)
   {
      a[j * n + i] = a[j * n + i - 1];
   }
}</pre>
```

Corrected: (j's can be done in any order, i's cannot)

```
#pragma omp parallel for private(i)
for(j = 0; j < m; j++)
{
   for (i = 1; i < n; i++)
   {
      a[j * n + i] = a[j * n + i - 1];
   }
}</pre>
```

Reductions

```
Incorrect code for computing \|x\|_1 = \sum_i |x_i| norm = 0.0; #pragma omp parallel for for (i = 0; i < n; i++) { norm = norm + fabs(x[i]);
```

There is a race condition: each thread is updating same shared variable norm.

Correct code:

```
#pragma omp parallel for reduction(+ : norm)
for (i = 0; i < n; i++)
{
    norm = norm + fabs(x[i]);
}</pre>
```

A reduction reduces an array of numbers to a single value.

Reductions

A more complicated way to do this:

```
#pragma omp parallel private(mysum) shared(norm)
   mysum = 0;
    #pragma omp for
    for(i = 0; i < n; i++)
       mysum = mysum + fabs(x[i]);
    #pragma omp critical
       norm = norm + mysum;
```

Some other reductions

Can do reductions using +, -, *, &, |, &&, || https://msdn.microsoft.com/en-us/library/2etkydkz.aspx

General form:

```
#pragma omp parallel for reduction(operator : list)
```

Example with or(II):

```
int any_zero = 0;
#pragma omp parallel for reduction(||: any_zero)
for(i = 0; i < n; i++)
{
    any_zero = any_zero || (x[i] == 0.0);
}
printf("any zero in x, (1 is true, 0 is false) : %d\n", any zero);</pre>
```