CW5 - the end is nigh

- Julia floating-point sorry!
 - I forget that architecture 1 was a long time ago
 - Without the reference it is more difficult to get bit-accurate
 - though some did!
- Try to avoid last-minute performance hacks
 - Unlikely to be that much faster
 - Quite likely to have a failure mode
- Do your push, then pull+build+test in a different directory
 - Useful to find uncommitted files
 - Can highlight where stale files
- Decide it is working then... walk away!
 - Performance is engineered, not rushed

Parallel Design Patterns

What are Design Patterns?

- Design patterns are templates for "solving" a problem
 - Solving = {structuring, executing, writing, analysing, ...}
 - Range from application level down to scheduling instructions
 - Emphasis on *composability*: able to safely combine patterns
- Structured programming introduced the first design patterns
 - Ordering execution of statements: sequences, branches, loops
 - Grouping data into a unit: structures
 - Grouping statements into a unit: procedures and functions
- Object-oriented programming standardised common patterns

```
- struct X; F(X^*,int); -> class X{ F(int); }
```

- Polymorphism (virtual functions) increase composability
- Don't need to know what an object is, just what it does

Describing Design Patterns

- Design patterns try to formally capture intuition or experience
 - Reduce the need for "rock-star" programmers: engineering not art
 - Increase productivity: don't re-invent the wheel
 - Increase reliability: record both the patterns and when they apply
- Elements of a design pattern
 - Name: we need a common name so people can talk about them
 - Problem: simple description of what problem the pattern solves
 - Context: where does the problem occur, and any background info
 - Forces: any intrinsic tradeoffs that are being addressed
 - Solution: how the pattern is applied
 - Examples: application of the pattern to a real-world example

Application of Design Patterns

- Concreteness of the design pattern varies hugely
- 1. Both solution and conditions are described programmatically
 - Can be turned into compiler optimisations
 - Rare and usually local in scope: checking conditions is difficult
 - Why does this course even exist can't the compiler do it?
- 2. Solution can be captured in code, but not the conditions
 - Compiler/library will apply the pattern for us: spawn/parallel_for
 - We need to check whether the pattern can and should be applied
- 3. Both solution and conditions cannot be formally captured
 - Programmer has to interpret the conditions and the solution
 - Requires human skill and (maybe) some thought

Umm...

- This all sounds great in theory, but the practise is less good
 - People have different names for the same thing
 - People have the same name for different things
 - Currently a lack of standardisation in parallel pattern names
 - GPUs etc. are muddying the waters further
- I will broadly use the terms from these two sources
 - TBB patterns (part of TBB documentation):
 http://software.intel.com/sites/products/documentation/doclib/tbb_sa/hel-p/tbb_userguide/Design_Patterns/Design_Patterns.htm
 - Berkely parlab: http://parlab.eecs.berkeley.edu/wiki/patterns/patterns

Map-Reduce

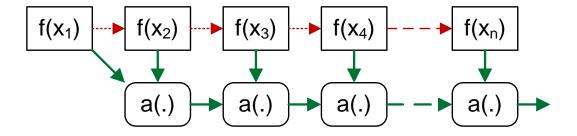
- Problem: a function must be applied to many pieces of data, followed by an associative reduction
- **Context**: some container contains $x_1...x_n$, and we wish to calculate $a(f(x_1), a(f(x_2), ..., f(x_n)))$. Both f(.) and a(.) must be side-effect free, and a(.) must be associative
- **Solution**: apply f(.) to all data-items as independent parallel tasks (*map*), then use a recursive tree of parallel tasks to collect the results (*reduce*)

Example: largest magnitude complex number

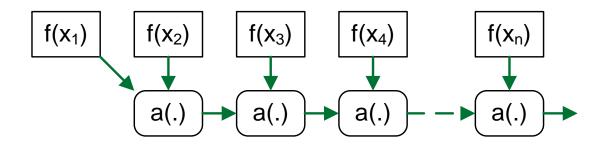
```
double max magnitude(int n, const complex t *data)
    double best = abs(data[0]);
    for(int i=1;i<n;i++ ) {</pre>
        double curr = abs(data[i]);
        if(curr > best)
            best=curr;
    return best;
f(.) = abs(.) - Complex magnitude (modulus)
a(.) = max(.) – Maximum of two numbers
```

- Do we meet requirements of pattern?
 - a(.) and f(.) are side-effect free
 - a(.) is associative

```
double max_magnitude(int n, const complex_t *data)
{
    double best = 0.0;
    for(int i=0;i<n;i++){
        double curr = abs(data[i]);
        if(curr > best)
            best=curr;
    }
    return best;
}
```

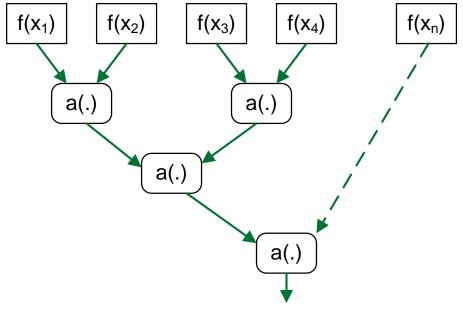


```
double max_magnitude(int n, const complex_t *data)
{
   std::vector<double> temp(n);
   tbb::parallel_for(0, n, [&](int i){
       temp[i] = abs(data[i]);
   });
   for(int i=0;i<n;i++){
       if(temp[i] > best)
            best=temp[i];
   }
   return best;
}
```



```
double max_magnitude(int n, const complex_t *data)
{
   if(n==1)    return abs(data[0]);

   double left, right;
   tbb::parallel_invoke(
       [&]() { left = max_magnitude(n/2, data); }),
       [&]() { right = max_magnitude(n-n/2, data+n/2); })
   );
   return max(left,right);
}
```



```
double max magnitude(int n, const complex t *data)
   if(n==1) return abs(data[0]);
   double left, right;
   tbb::parallel invoke(
       [\&](){ left = max magnitude(n/2, data);
                                                         }),
       [&]() { right = max magnitude (n-n/2, data+n/2); })
   );
   return max(left,right);
}
              f(x_1)
                       f(x_2)
                                f(x_3)
                                         f(x_4)
                                                     f(x_n)
                                     a(.)
                   a(.)
                            a(.)
                                      a(.)
                                                   HPCE / dt10 / 2016 / 10.12
```

Map-Reduce: Forces

- Balancing parallelism vs overhead
 - We want to maximise available tasks to increase parallelism
 - But the reduction graph contains lots of synchronisation
- Determinism vs speed
 - Want to have as much scheduling flexibility as possible
 - Prefer deterministic results with pseudo-associative operations
 - e.g. floating-point addition

(I find the "Forces" section often ends up a bit vague)

Implementation of Map-Reduce

- Map-Reduce occurs everywhere
 - Sequential version is available in many languages and libraries
 - Often the map and reduce functions must be combined
 - mr(x,y) = a(x, m(y))
 - C++ : std::accumulate; Python: reduce; Haskell: foldl/foldr
- Parallel versions of Map-Reduce are very common
 - Very easy to understand for users
 - Applicable in large numbers of real-world scenaries
- Google use a tool called MapReduce with thousands of CPUs
 - Excellent paper on real-world scaling in distributed systems:
 - http://research.google.com/archive/mapreduce.html
 - But they didn't invent the idea, been around for decades
 - Many similar approaches: Hadoop etc.

tbb::parallel reduce

```
class Func
   Func (Func &src, tbb::split);
   template<class T>
   void operator()( const T &r );
   void join(Func &rhs);
};
template<class TR, class TF>
void tbb::parallel reduce(
   const TR &range,
   TF &body
);
```

- Must pass object with specific members
- Splitting constructor
 - Used by TBB when the range is split
- operator()(r)
 - Similar to tbb::parallel for
 - Except non-const!
 - Object must change during reduction
- join function
 - Merge results from two ranges
 - Accumulator of rhs is merged into lhs
- parallel reduce returns void
 - Results have to come out of body

```
truct Worker

t
  double m_max;
  const complex_t *m_data;
```

```
Worker(const complex_t *data)
{    m_data=data;    m_max=0.0; }
```

```
Worker(Worker &src, tbb::split)
{    m_data=src.m_data;    m_max=0.0; }
```

```
template<class T>
void operator() ( const T &r ) {
   double acc=0.0;
   for(int i=r.begin();i<r.end();i++)
      acc=std::max(acc,abs(m_data[i]));
   m_max = std::max(m_max, acc);
}</pre>
```

```
void join(Worker &rhs)
{ m_max = std::max(m_max,rhs.m_max); }
};
```

- Two member variables
 - m_data: What we are working on
 - m_max : The maximum so far
- Standard constructor
 - Creates the "root" object
- Splitting constructor
 - Called when TBB splits the range
 - Need to store where the data is
- Function operator
 - Do local maximum over range
 - Add to maximum seen so far
- join: merge two sub-ranges
 - rhs will then disappear

```
double max magnitude (
   int n,
   const complex t *data
) {
   return tbb::parallel reduce(
      // range
      tbb::blocked range<int>(0,n),
      // identity
      DBL MAX,
      // reduction over a range
      [](tbb::blocked range<int> &r) -> double
        double acc=0.0;
        for(int i=r.begin(); i<r.end(); i++)</pre>
          acc=std::max(acc,abs(data[i]));
        return acc;
      },
      // reduction of two values
      [](double left, double right) -> double
        return std::max(left, right);
   );
```

- There is also a lambda form
- Needs an identity element
 - f(x, identity) = x

Element-wise / Data-Parallel

- Problem: apply a function to all items in a container
- Context: an identical function is to be applied to all items in a container, either transforming the items themselves, or performing some other side-effect
- Forces: standard (no. of tasks vs task overhead)
- Solution: create work by sub-dividing the container
- Examples: tbb::parallel for, CUDA, OpenCL

Agglomeration

- Problem: an application has too much fine-grain parallelism
- Context: many algorithms can be easily decomposed to the level where each task executes a single instruction, but this results in an extremely high cost of work
- Forces: we need to balance the need for average parallelism versus the cost of work
- Solution: halt production of new tasks when the remaining work drops below a certain level, and switch to sequential execution

Agglomeration Examples

- Recursive FFT
 - Switching to sequential when the matrix gets too small
 - Potential problem: a fixed threshold may give sub-optimal results
 - What is optimal on one platform may not be on another
 - Compiler optimisations may increase the agglomeration required
- tbb::parallel_for and tbb::parallel_reduce
 - Function object is given a *range* of indices, not a single index
 - Size of range is optimised to try to balance execution time
 - Potential problem: auto-optimisation may guess wrong
 - Splits a large but extremely fast range into individual tasks
 - Doesn't split a small loop where each iteration is very slow
- Usually auto-tuning is better, unless you perform experiments
 - Humans are pretty bad at guessing how fast things run
 - 8-CPUs used to be rare, now 32-CPUs is fairly common

Divide and Conquer / Recursive

- Problem: a sequential program with recursive functions or data-structures must be parallelised
- Context: the existing program repeatedly splits the data into independent sub-sections, which can then be further decomposed. The splitting may be over a 1D or 2D range, or follow some graph-like data-structure
- Forces: standard (creating parallelism vs task size)
- **Solution**: when the program splits the problem, spawn new tasks for each sub-problem, then sync for all child tasks

```
// Split the range in two, returning
// the pivot element. Takes
// O(end-begin) steps
double *partition(
   double *begin,
   double *end
);
void OSort(
   double *begin,
   double *end
) {
 if (end-begin<1000) {</pre>
   // Agglomeration - drop to serial
   std::sort(begin, end);
 }else{
   double *mid=partition(begin, end);
   tbb::parallel invoke(
     [&](){ QSort(begin, mid-1); }),
     [&](){ QSort(mid, end);
   );
```

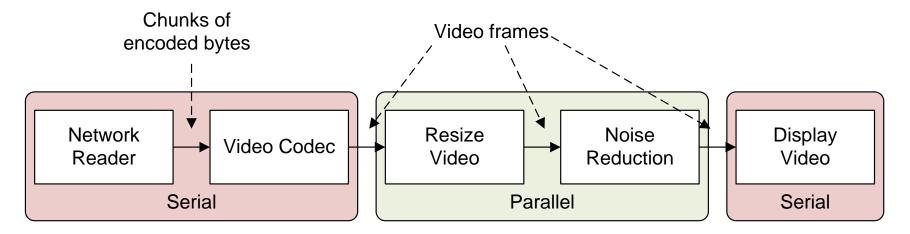
- Sorting: fundamental operation
 - Quick-Sort repeatedly splits problem into smaller problems
 - What is the big-O complexity?
- Sorting is so common it is supported directly in TBB
 - tbb::parallel_sort
 - Same interface as std::sort
 - Guaranteed deterministic
 - Always gives the same result
 - Not guaranteed stable
 - Different objects with the same key may be re-ordered

Pipeline

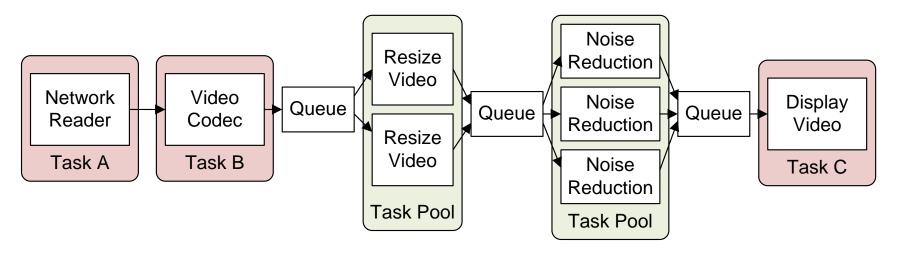
- **Problem**: a stream of data needs to be processed in stages
- Context: some source function produces a stream of individual chunks of data, which must then be transformed using a set of operations, then sent to some sink function
- Forces: allowing many parallel data items increases available parallelism, but can greatly increase memory requirements
- Solution: create a pipeline of filter objects which can be applied as parallel tasks, then manage lifecycle of a limited number of tokens through the pipeline

Example: Video Processing

- A pre-recorded video stream is being decoded and displayed
 - Fetch and decode: get encoded bytes and turn into frames
 - Resize and de-noise: transform individual frames before display
 - Display: present the frames to the user
- Consider the metrics : optimise throughput, not execution time
- Video decoding and display have an intrinsic order
- Individual frames can be transformed in parallel in any order



- Use queues as a buffer between different tasks
- Ordered/serial processes are scheduled as a single task
 - Can only be executed on one CPU at a time
- Unordered/parallel processes can expand to multiple tasks
 - If there is lots of work in the queue create new task for each item
 - Task set expands to soak up CPUs
- Problem: process creates data faster than consuming process
 - Solution: limited size queues. e.g. only 16 frames in flight at once
- Implemented in TBB as tbb::pipeline



Compare and Swap Loop

- Problem: a read-write variable is shared between tasks
- Context: multiple threads are communicating via some shared variable, such as the best or worst solution seen so far
- Forces: the update needs to be thread-safe, but also needs to be fast (so task dependencies cannot be used)
- Solution: use an atomic variable combined with a compare and swap loop
- Examples: see earlier lecture

Further design patterns

- There are many more parallel design patterns
 - Some are very specialised for particular applications
 - Some seem extremely obvious
 - People who are into design patterns go a bit over the top
- Best design patterns are those that can be turned into a library
 - Require programmer's analysis to decide whether it applies
 - Provide a way to quickly apply solution if it is appropriate
- TBB has a number of design patterns as algorithms
 - Section 4 of ref. manual: tbb::parallel_do,tbb::parallel_scan
- Further useful patterns in the TBB Design Patterns Guide
 - Fenced Data Transfer, Local Serializer, etc.

CW6

"Real" problems

- You're at a research-intensive university
 - Theory is that good researchers make good teachers...
- We're supposed to combine teaching and research
- Giving you problems I already solved is not real
- So....

POETS

Andrew Brown (Southampton)
Simon Moore (Cambridge)
Andrey Mokhov (Newcastle)
David Thomas (Imperial)



POETS consortium













Imagination



Imperial College London











POETS: Partially Ordered Event Triggered Systems

A key barrier to high performance is synchronisation

– Core-to-core : cache coherency

Workitem-to-workitem : OpenCL barrier

– Thread-to-thread : mutexes

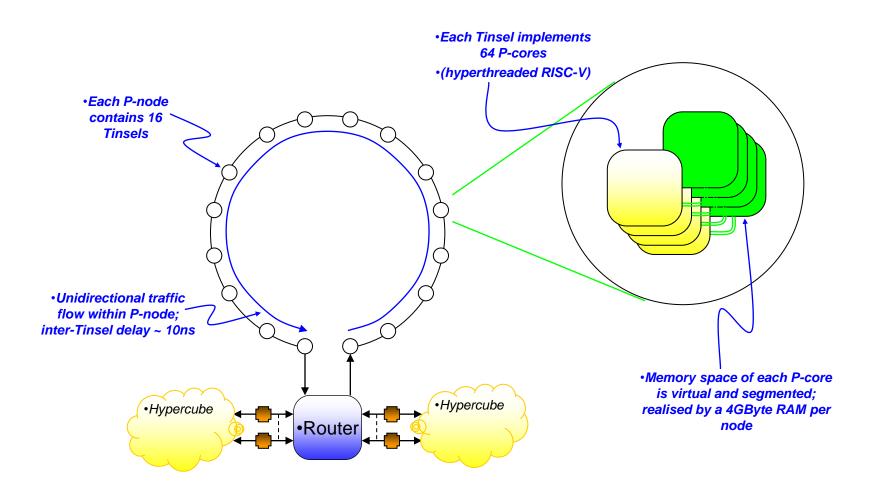
– CPU to GPU : OpenCL events

Machine-to-Machine: MPI and networking

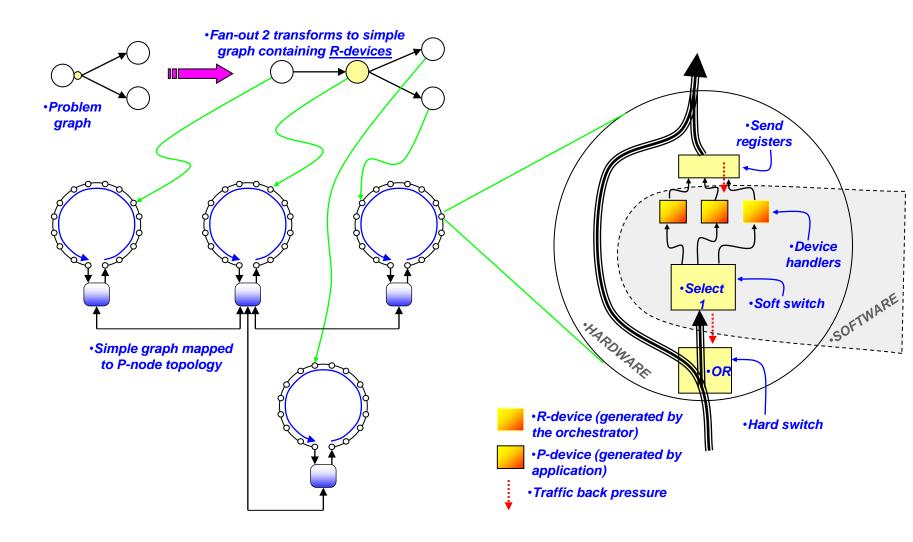
What if we could avoid synchronisation?

Imagine...: 10,000 cores shouting at each other in parallel

The P-node

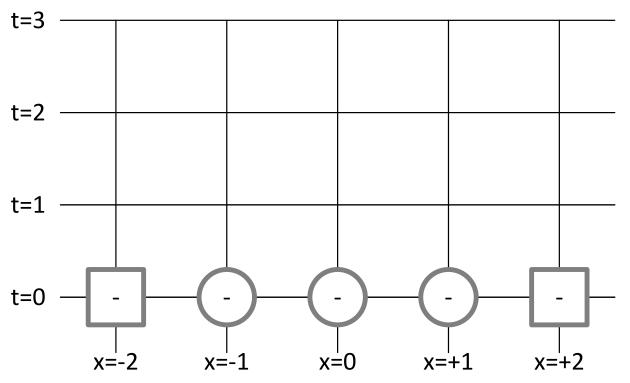


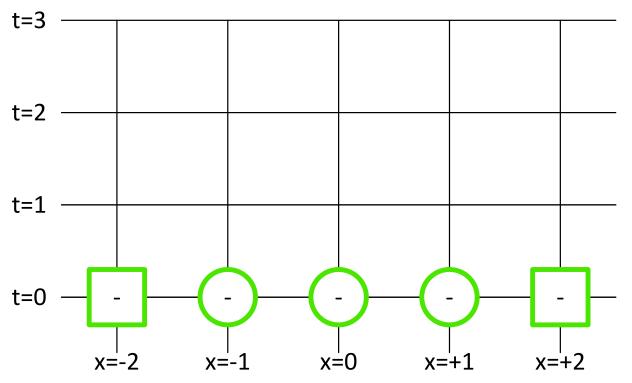
The P-core



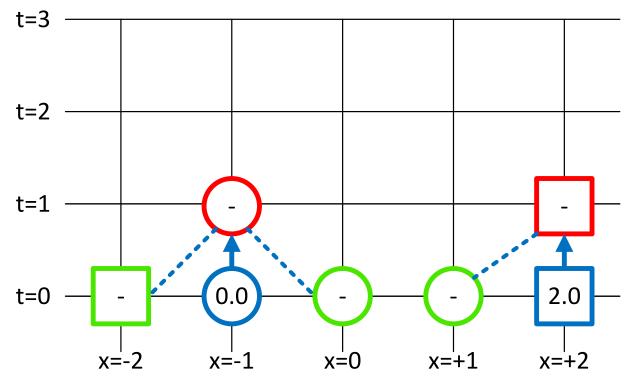
POETS applications are asynchronous

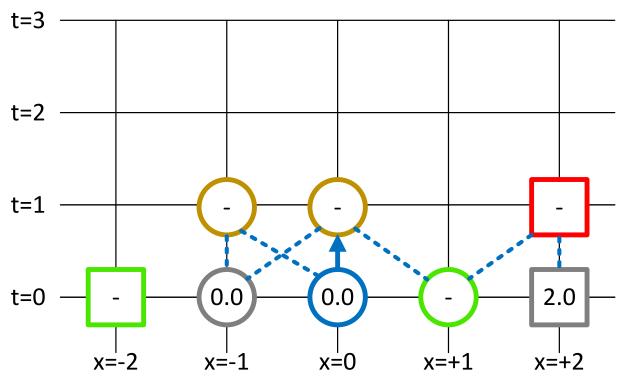
- Applications are split into thousands of "devices"
 - A device represents a point in space
 - Recall coursework 3: world discretised into heat-cells
- Devices send messages to each other
 - For example in a heat equation:
 - Device A -> Device B : "My temperature is 0.6"
 - Device B : Ok, I'll update to temperature 0.7
 - DeviceB -> DeviceA : "My temperature is now 0.7"
 - Messages are very efficient
 - No synchronisation
- But... messages are sent in any order
 - How do you maintain a notion of time?

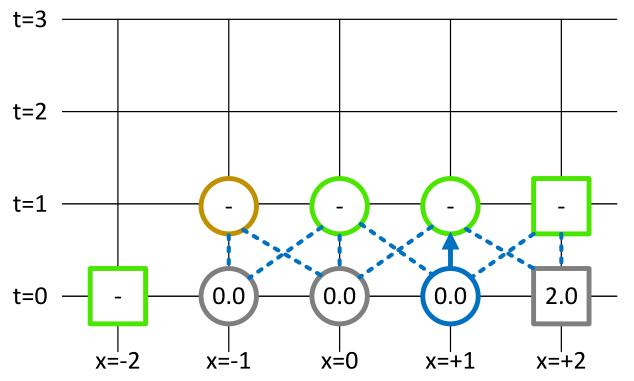


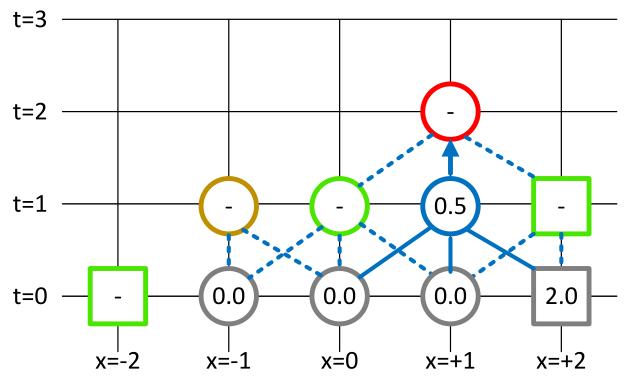


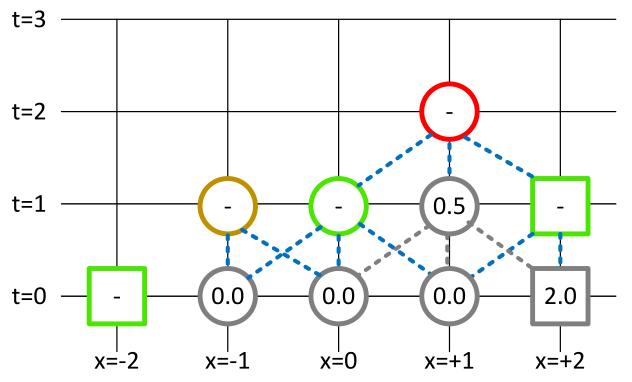
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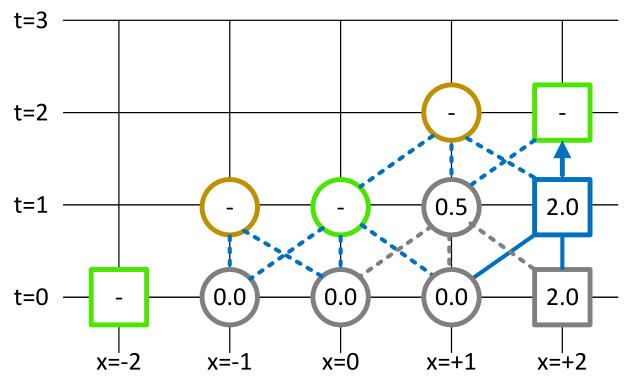


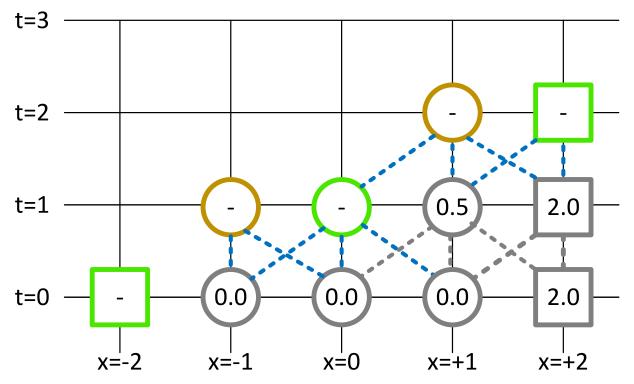


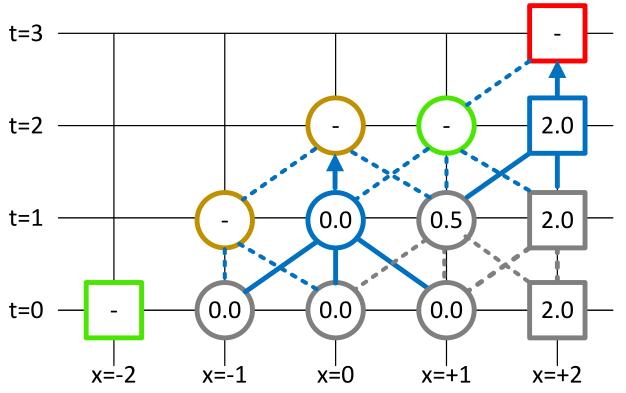


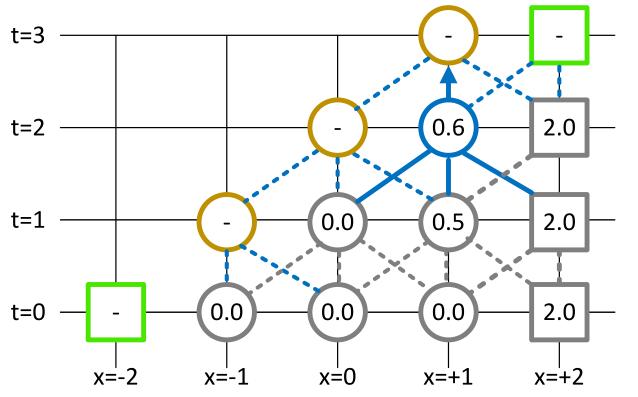


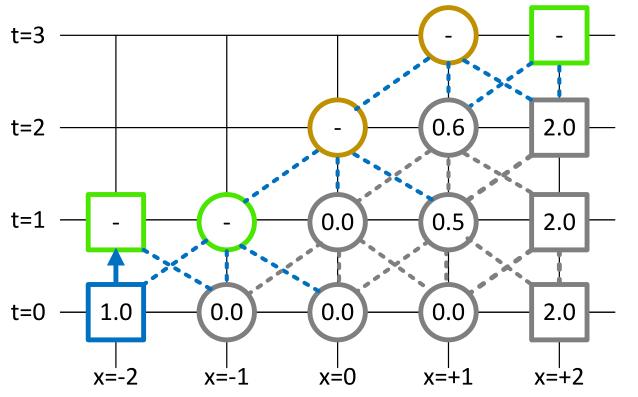


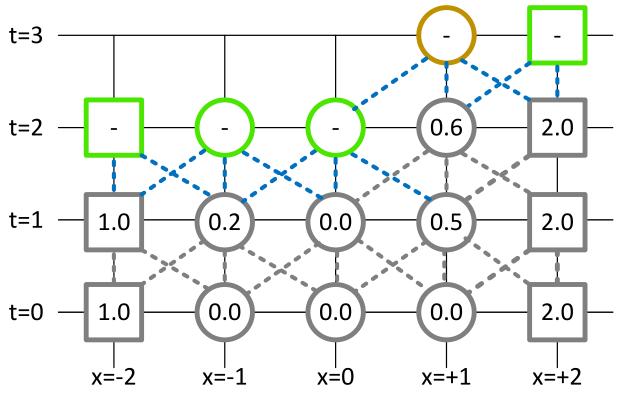


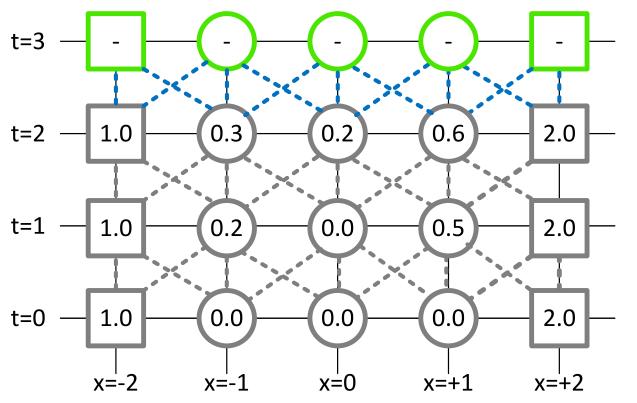






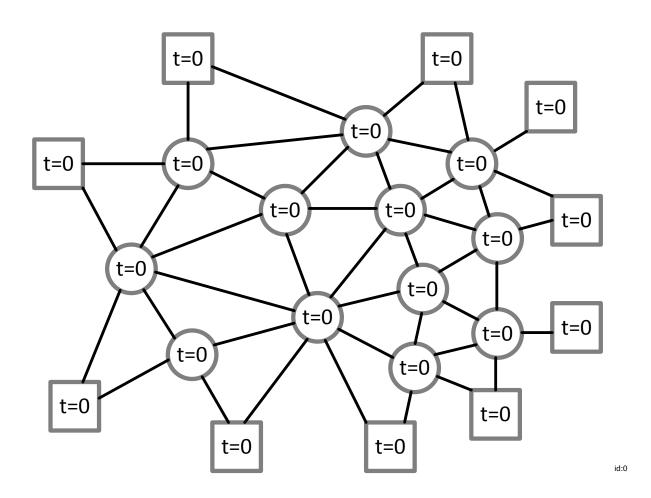


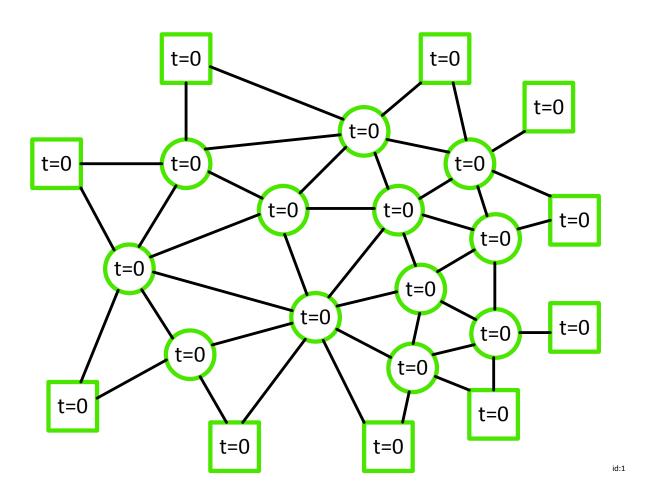


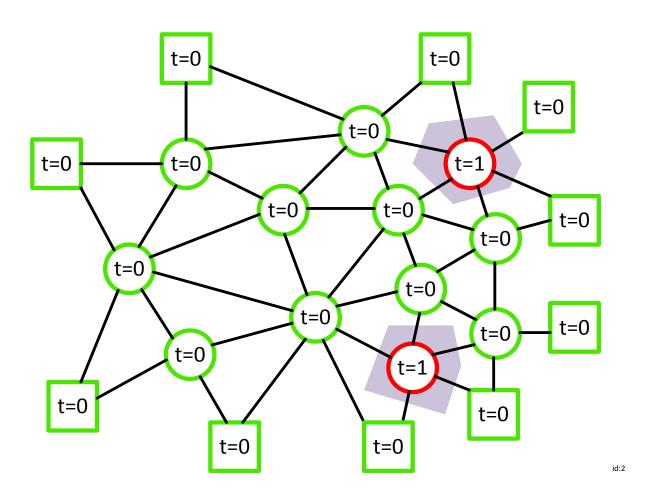


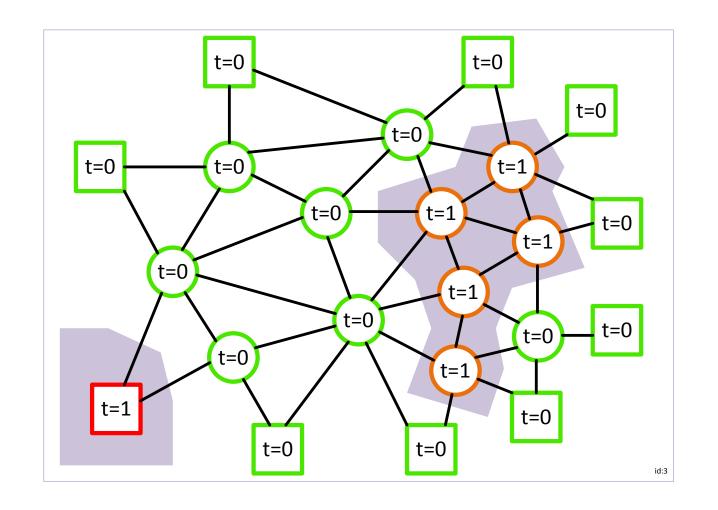
Over to you

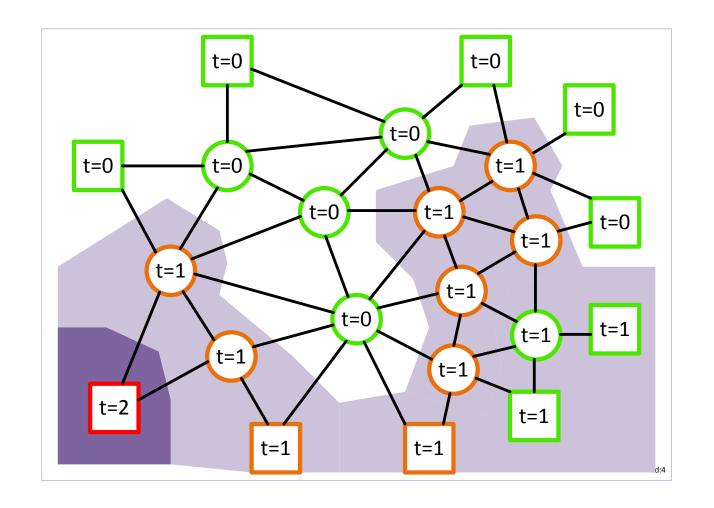
- There are diminishing returns of giving more and more detail
- Best approach is to think about how to solve:
 - Simple problems very well: CW5
 - Complex problems fairly well: CW6
- There will be the oral assessment in early summer term
 - Think about what you are doing as you do it
 - You will not have time to do everything
 - Remember what you could have done
 - Remember what you should have done (given time, hindsight, ...)

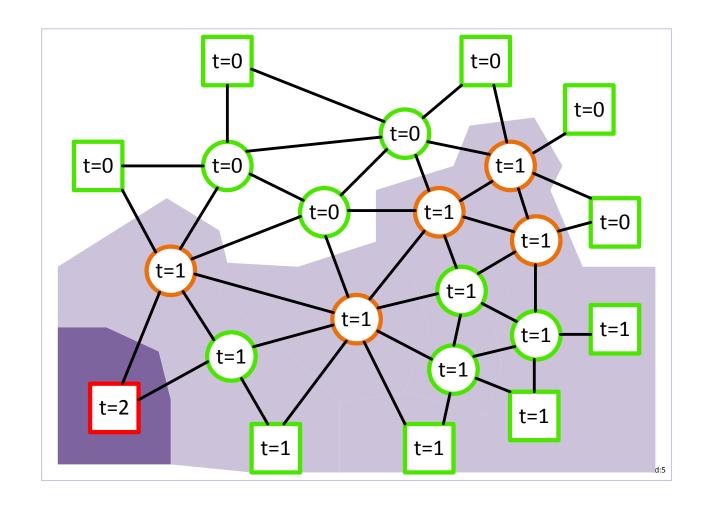


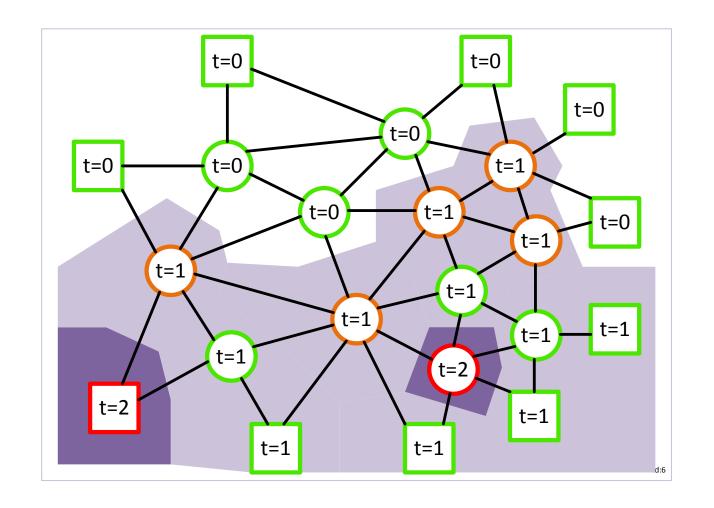


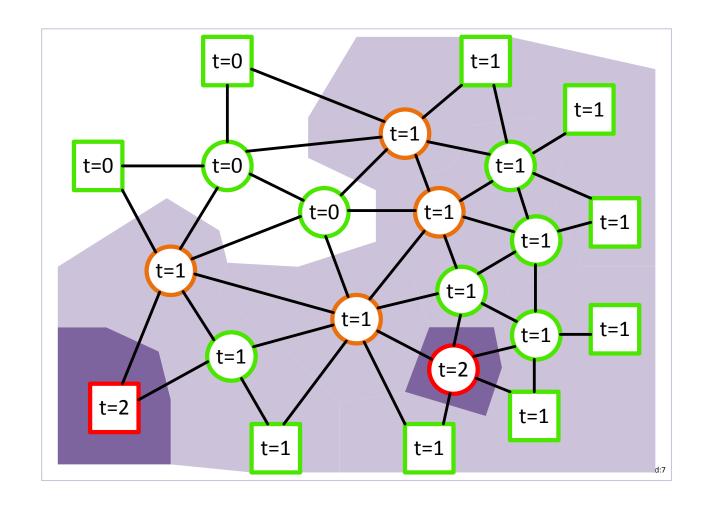


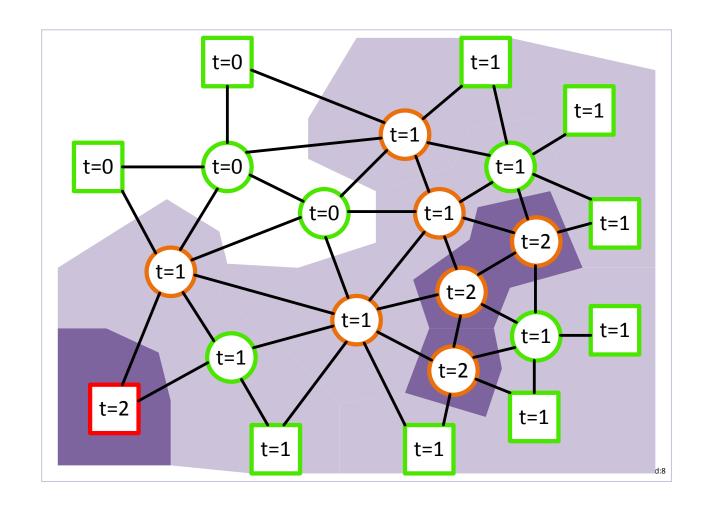


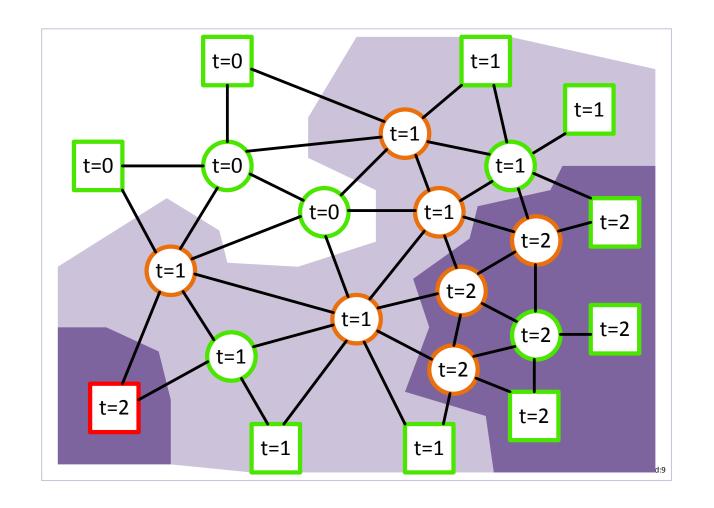


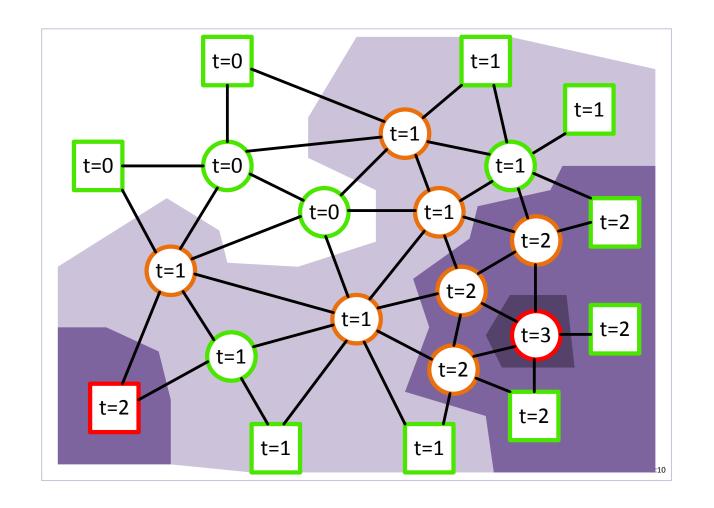




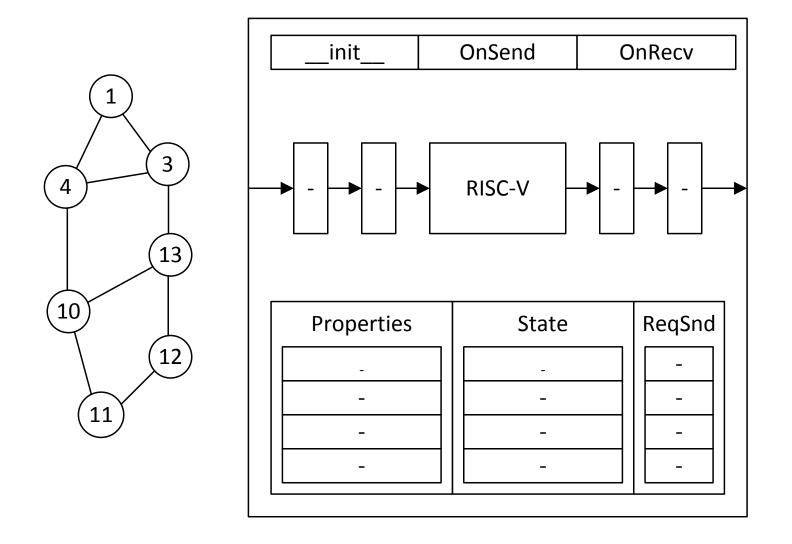


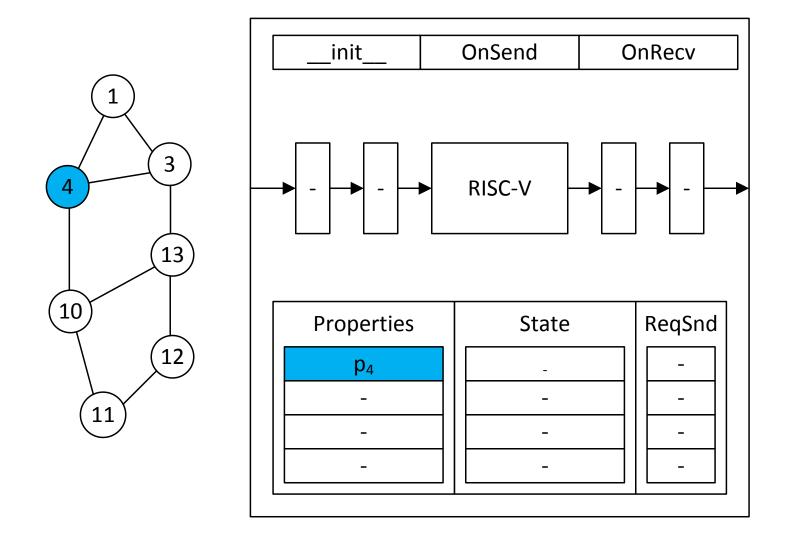


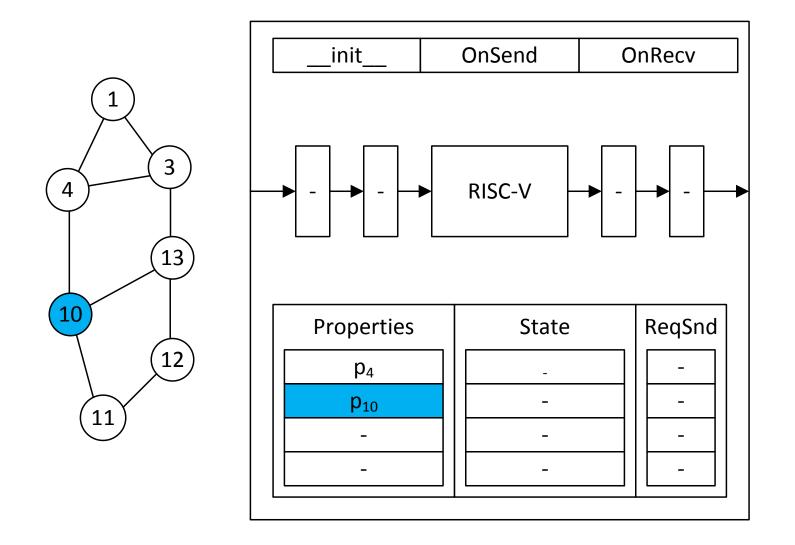


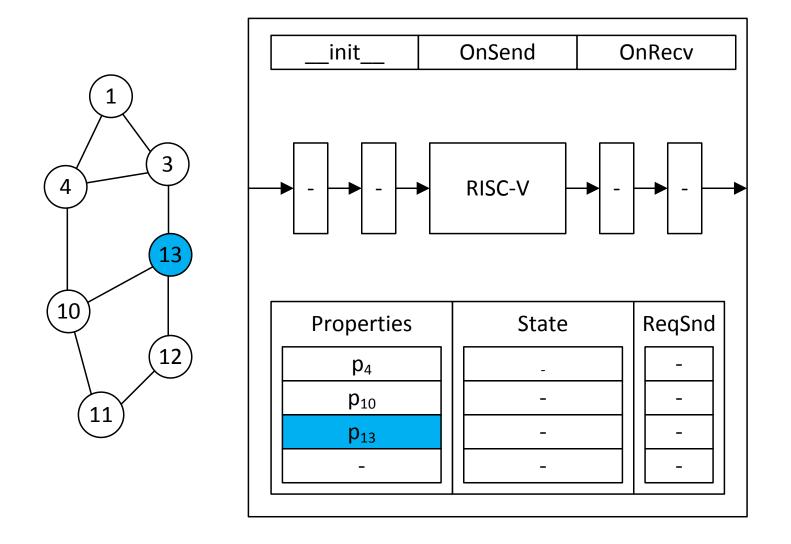


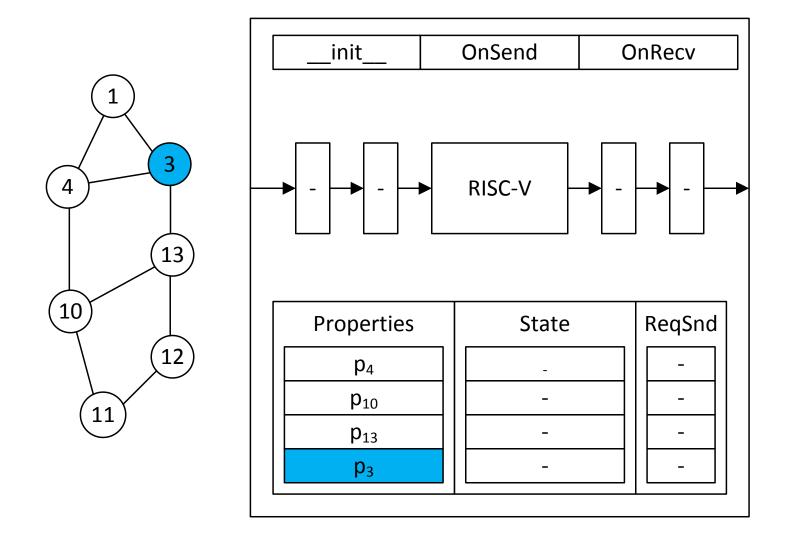
device to core mapping

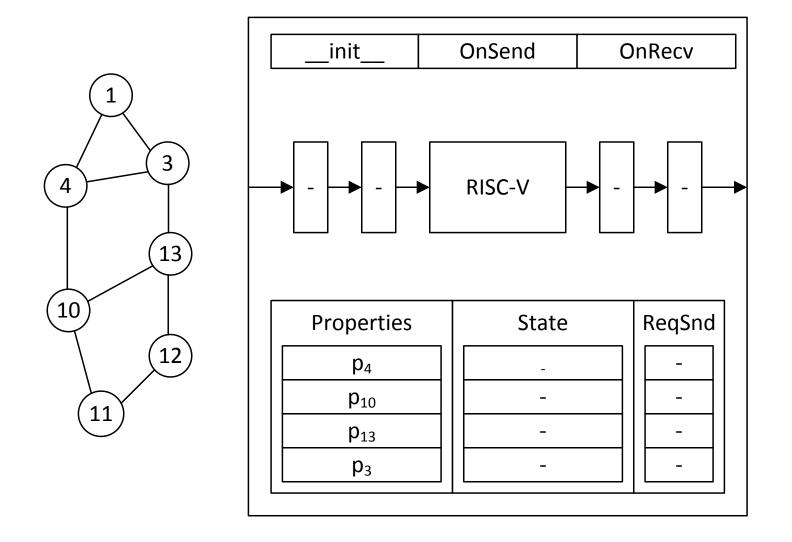


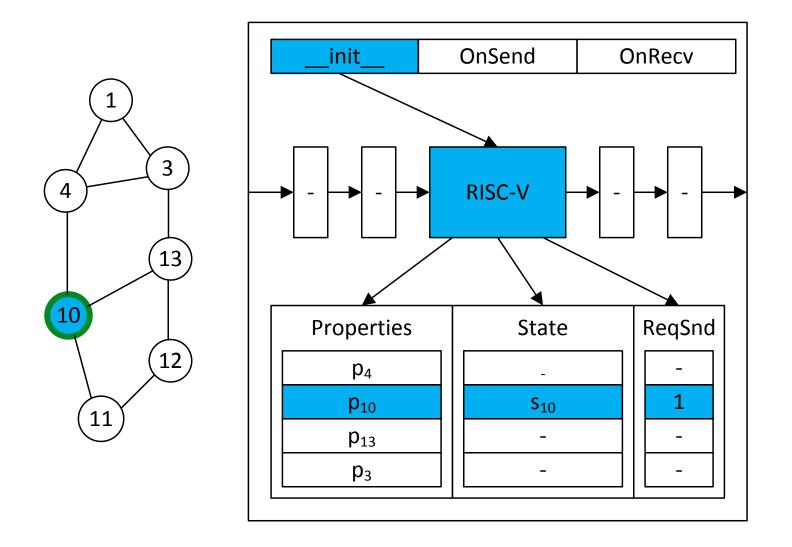


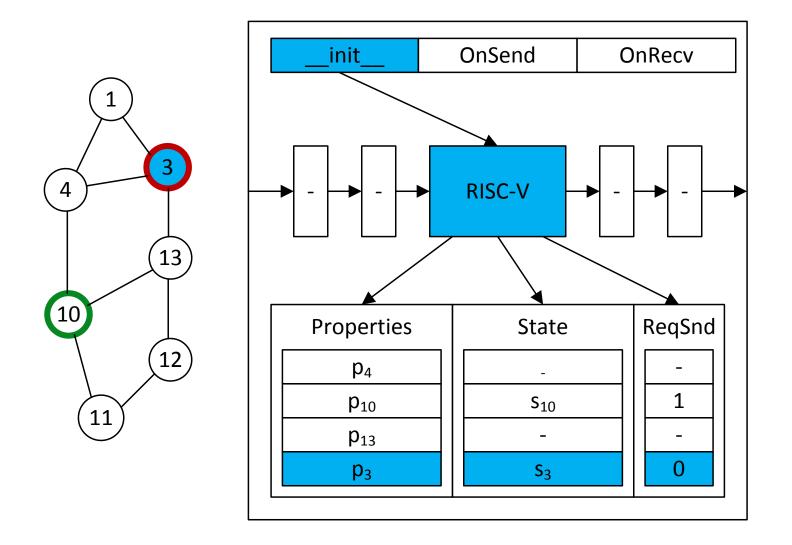


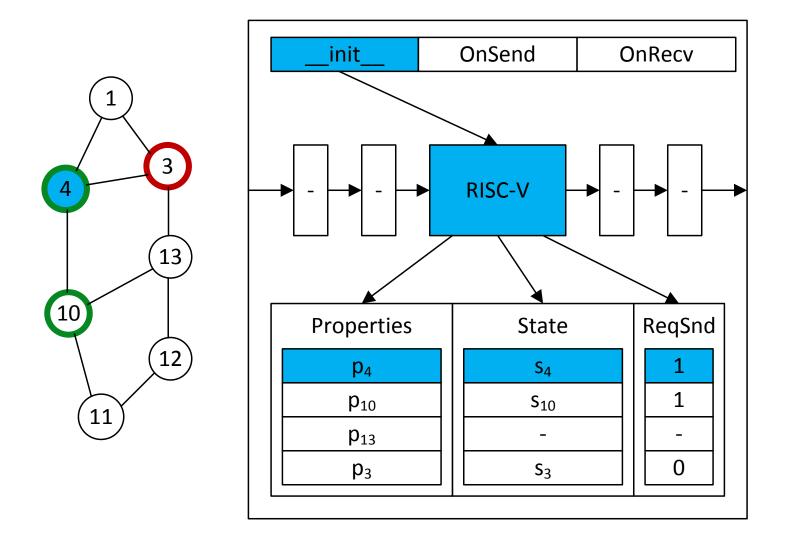


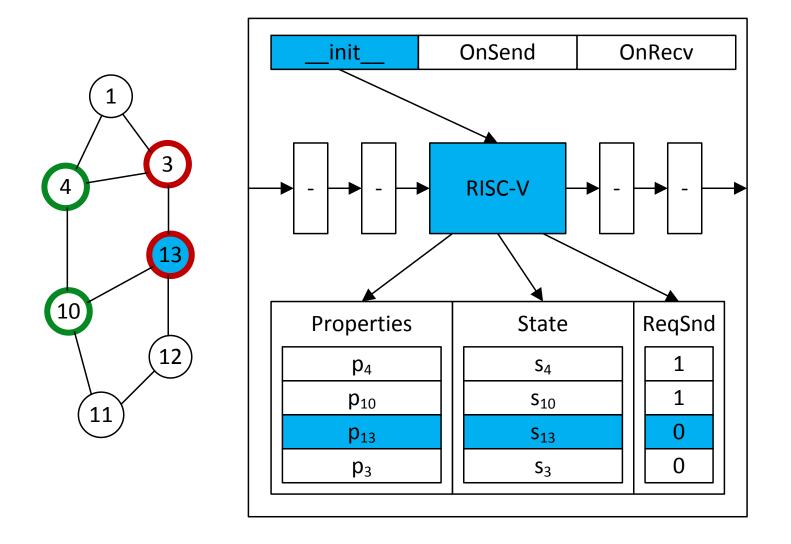


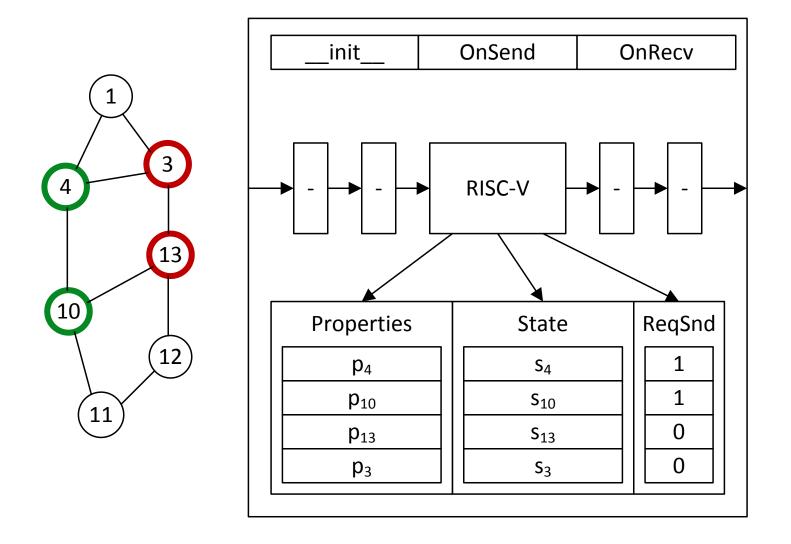


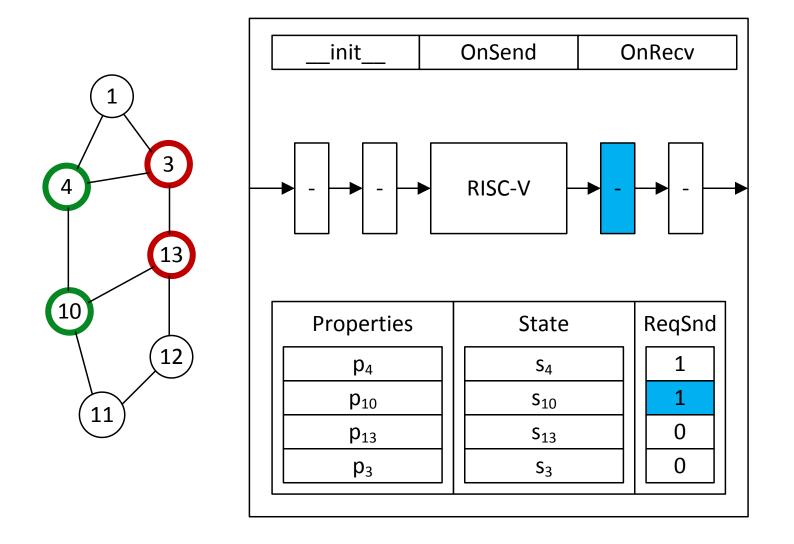


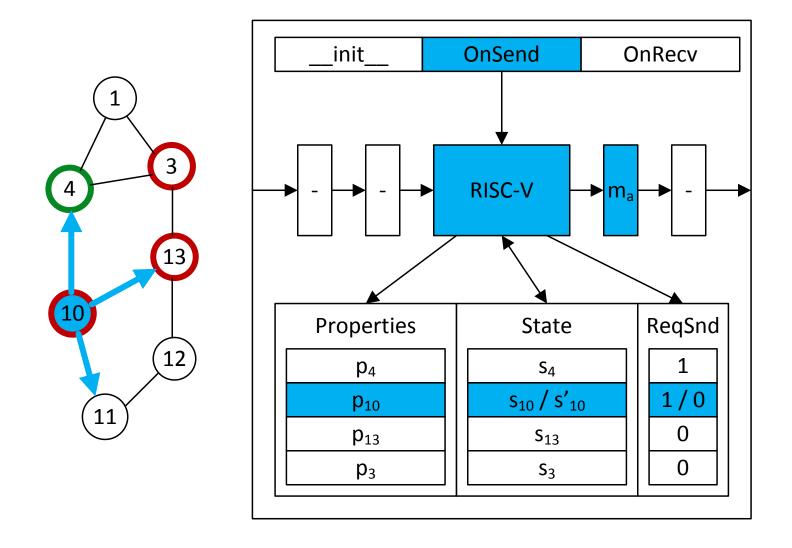


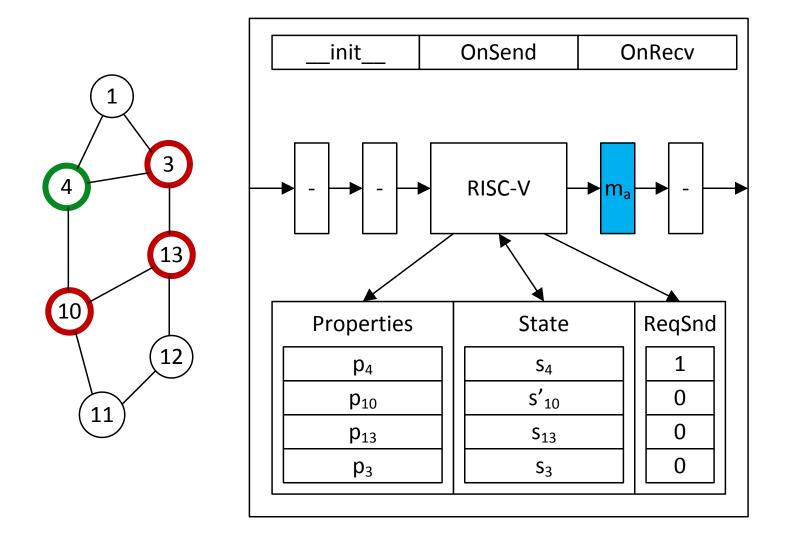


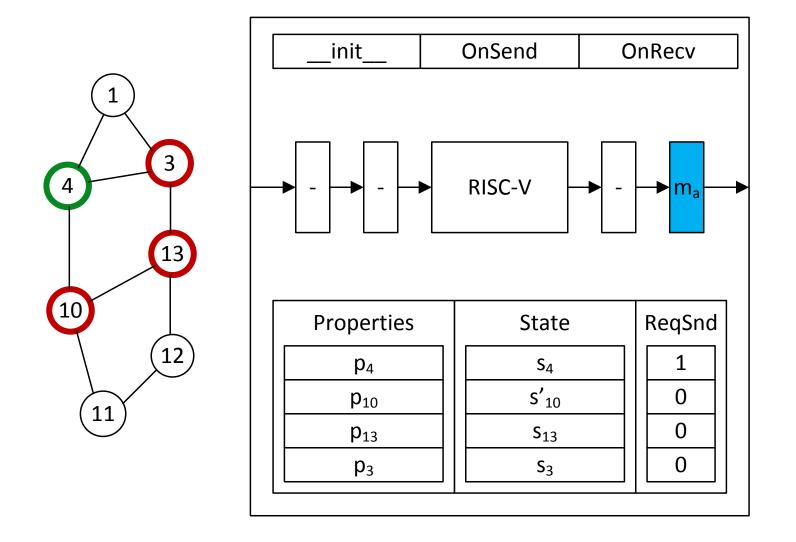


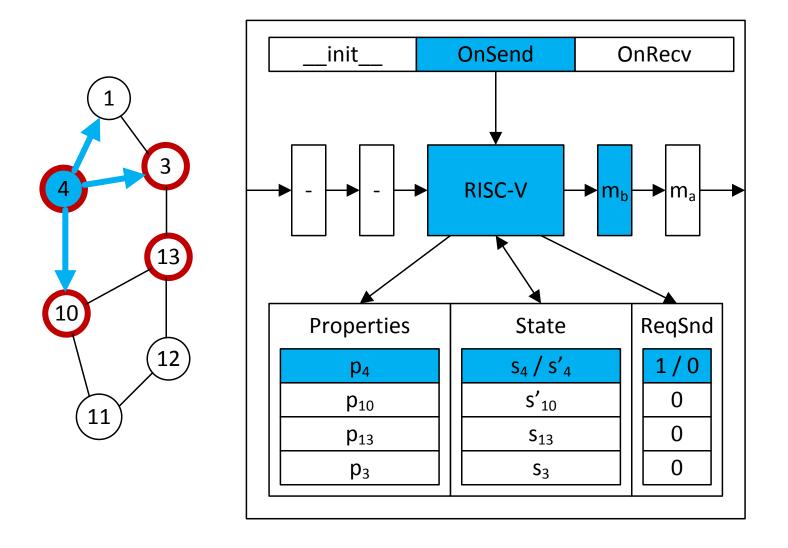


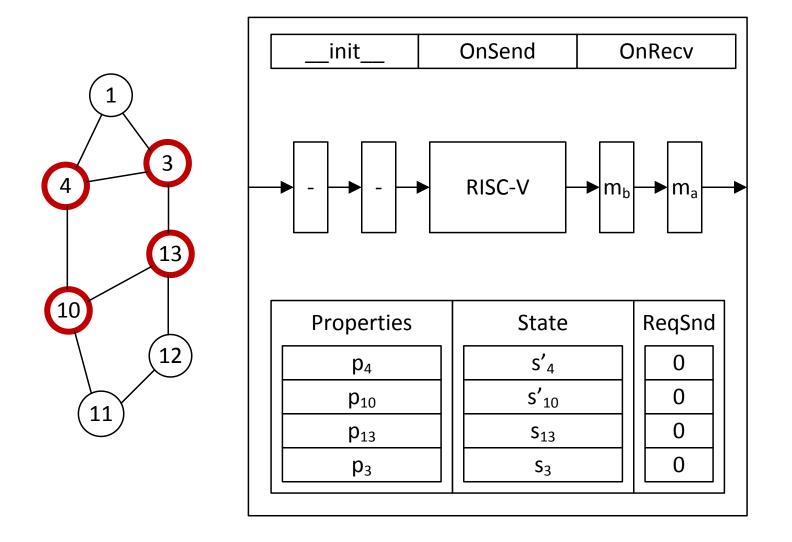


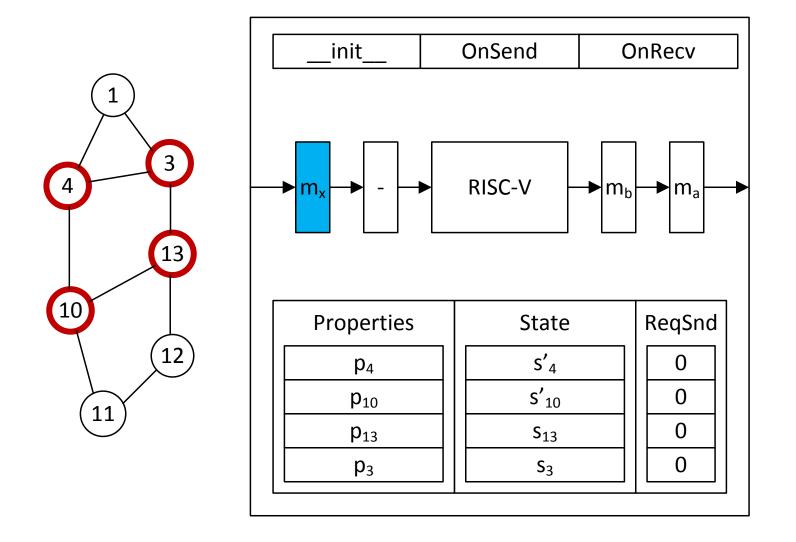


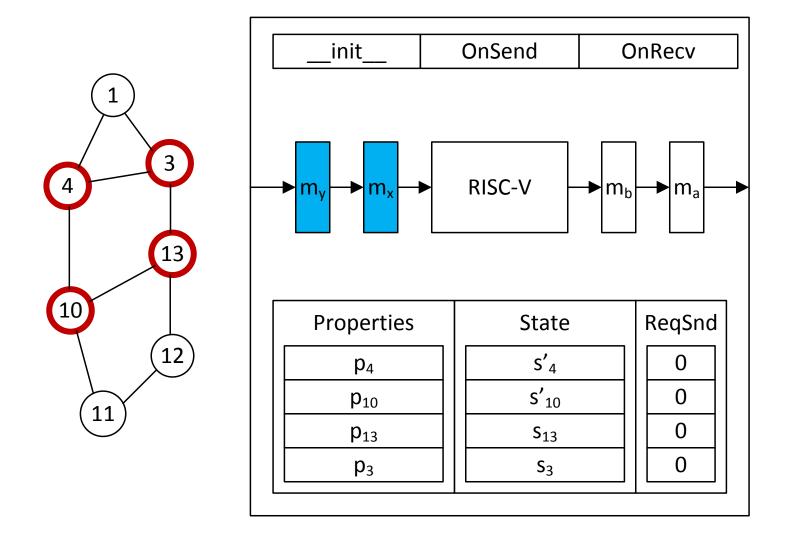


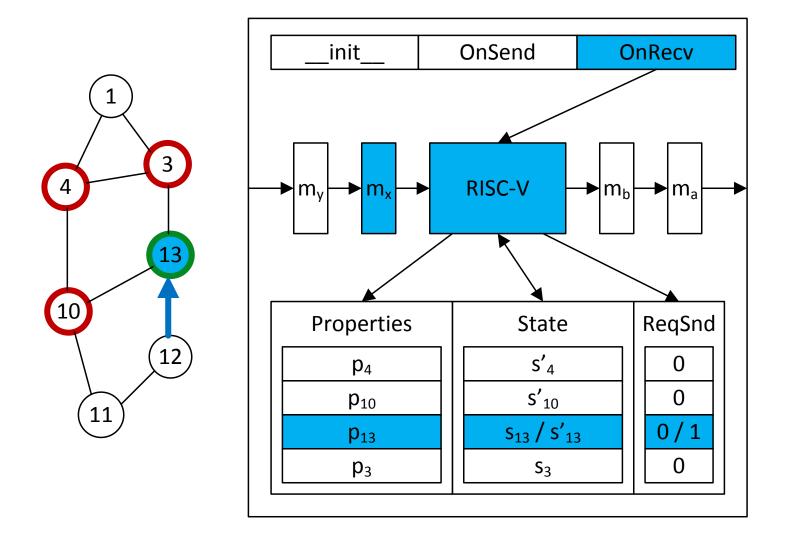


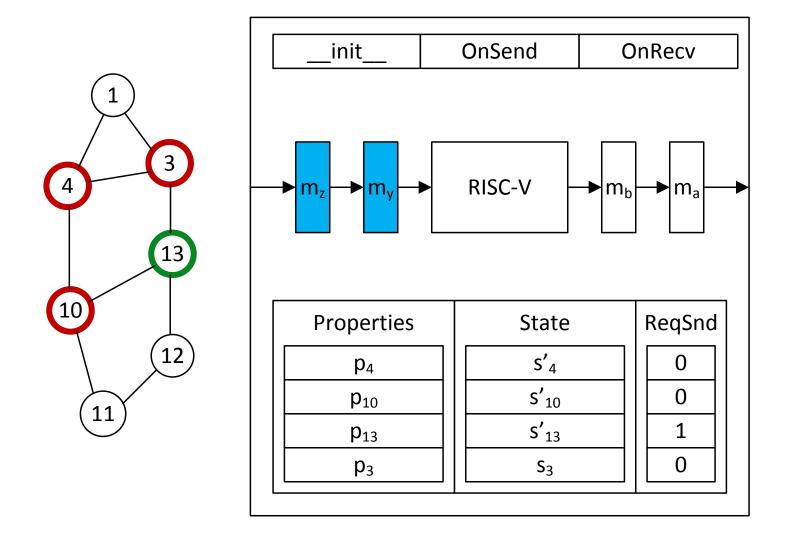


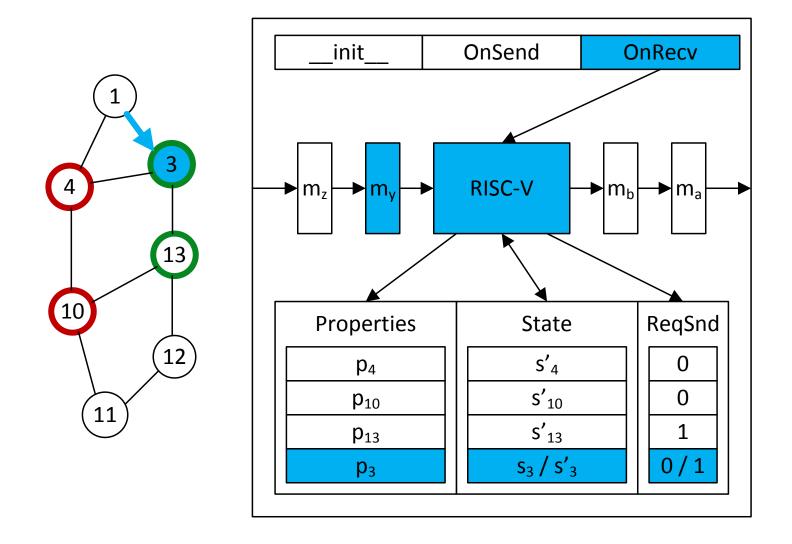


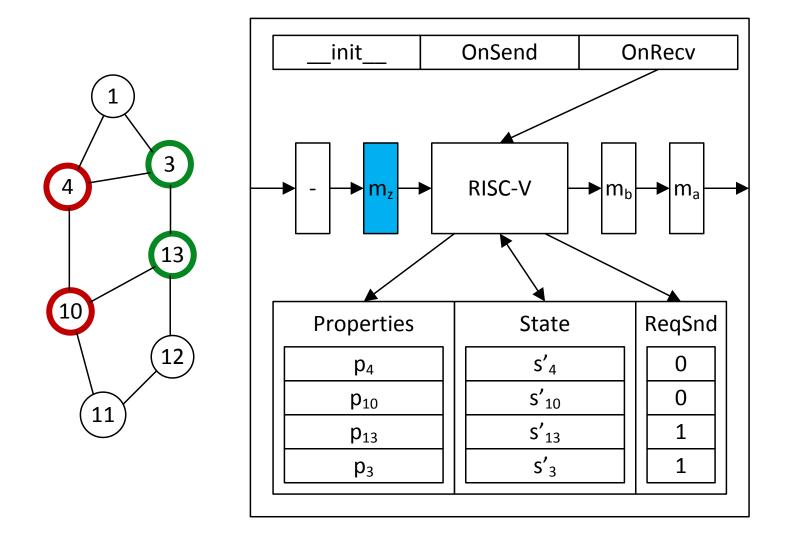


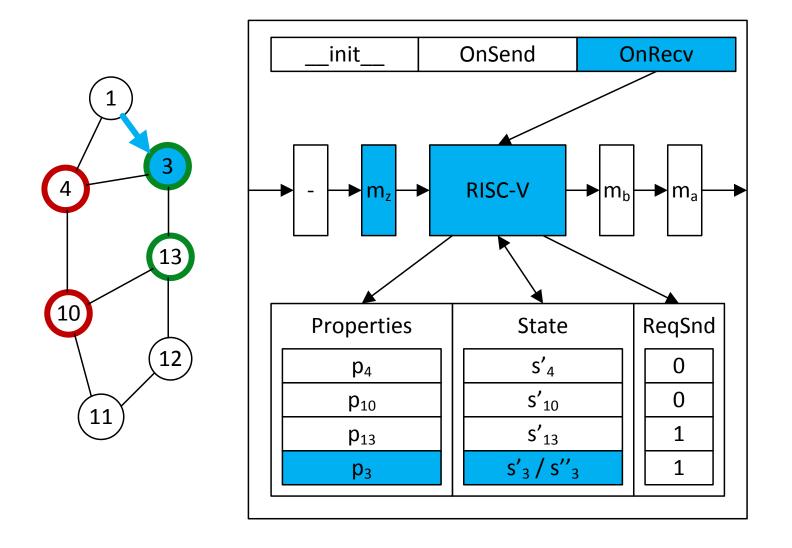


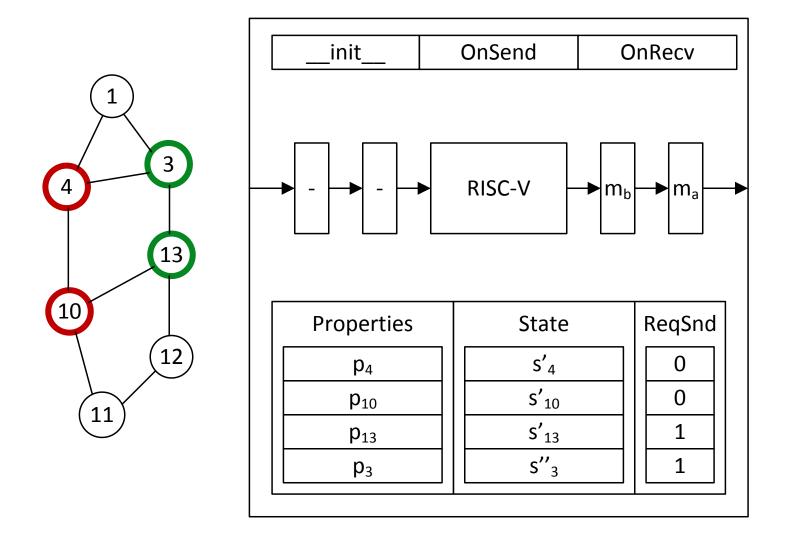


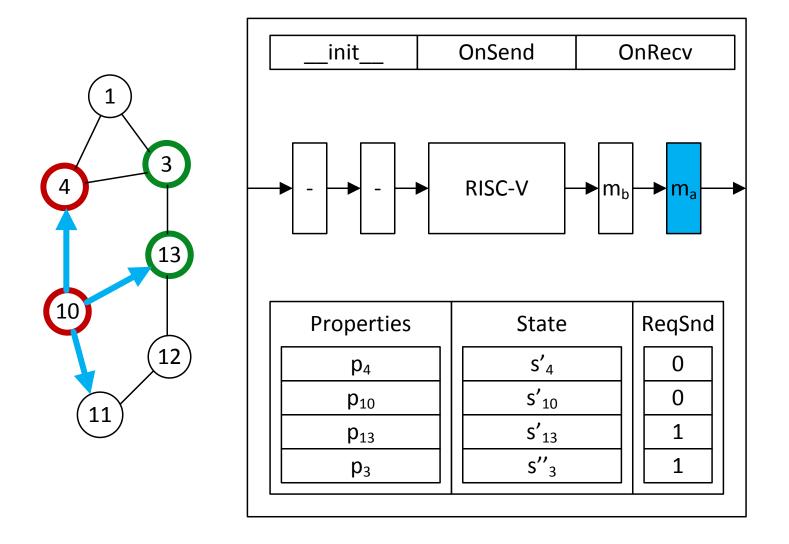


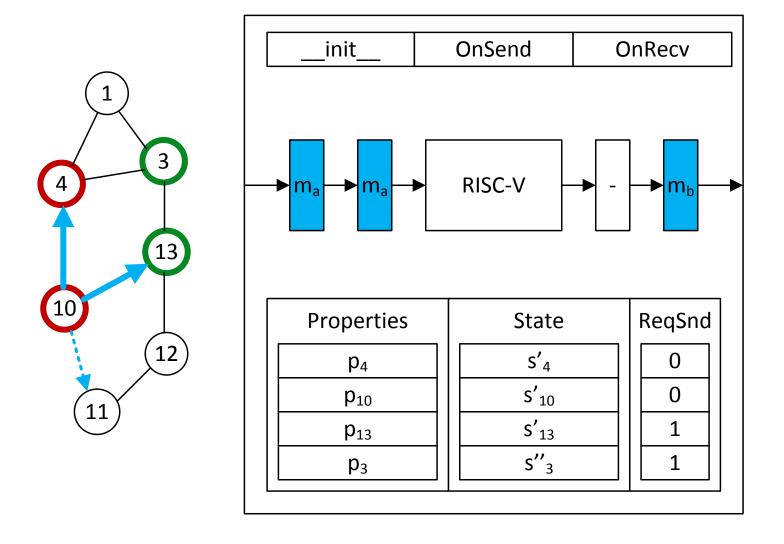


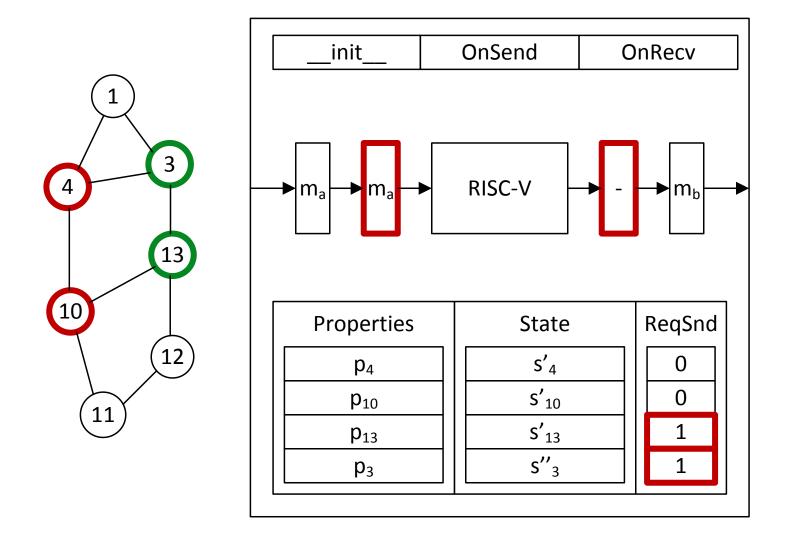


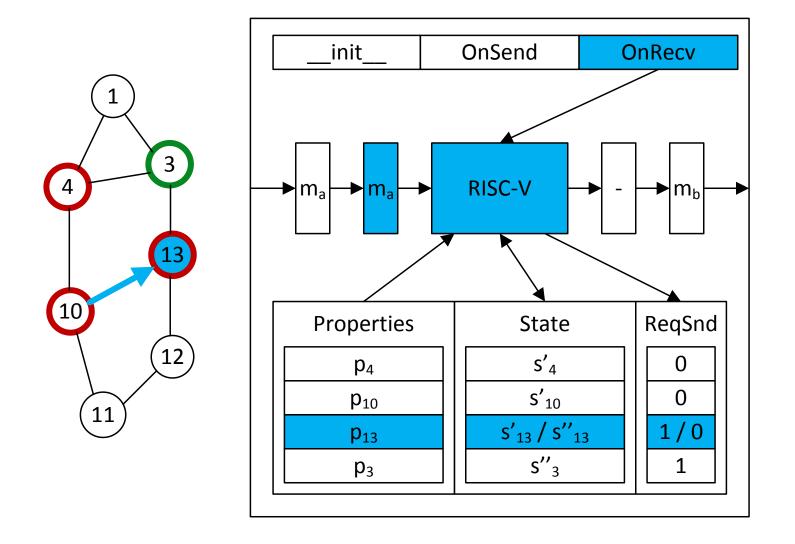


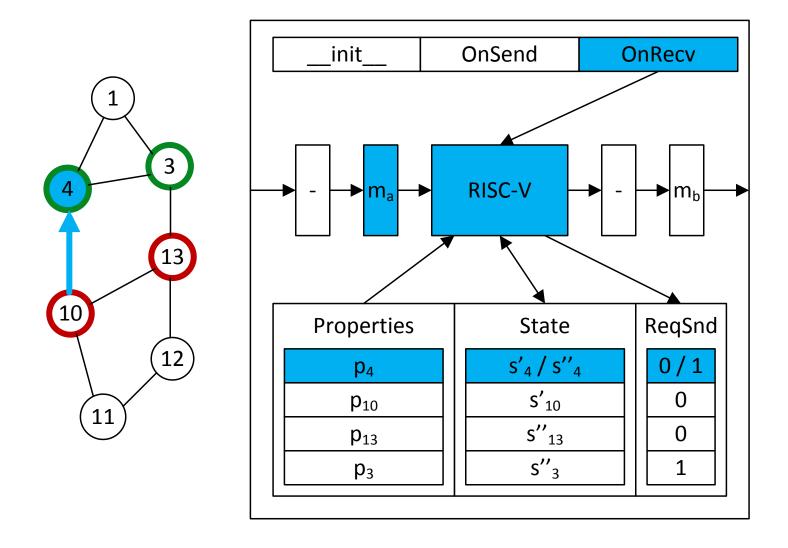


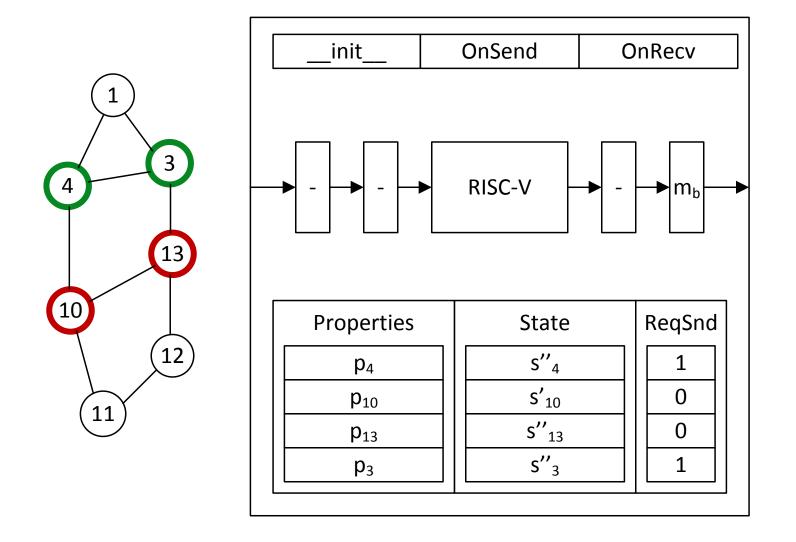


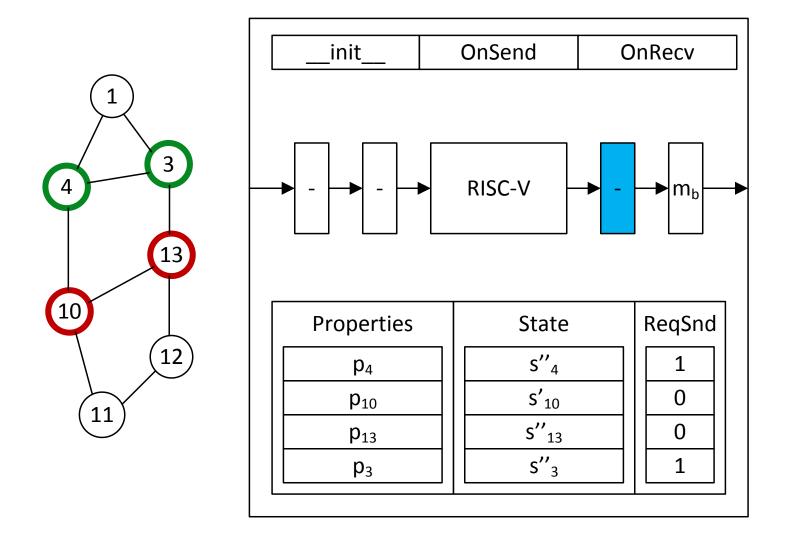


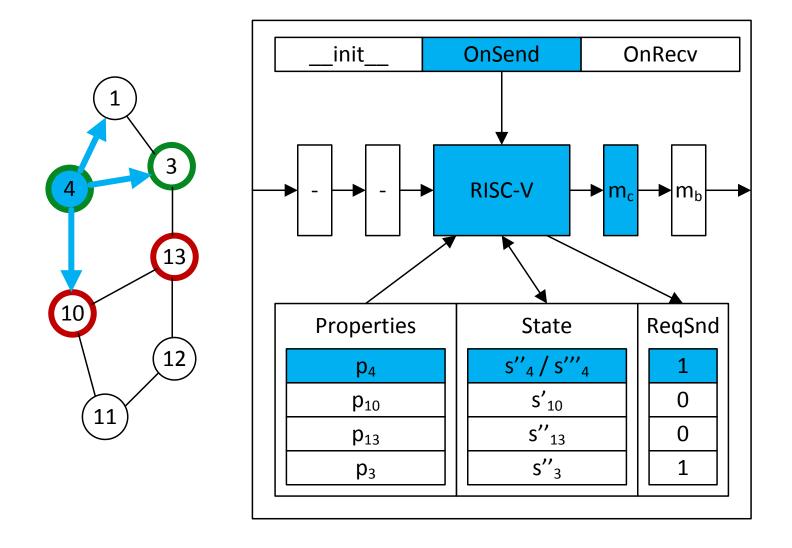


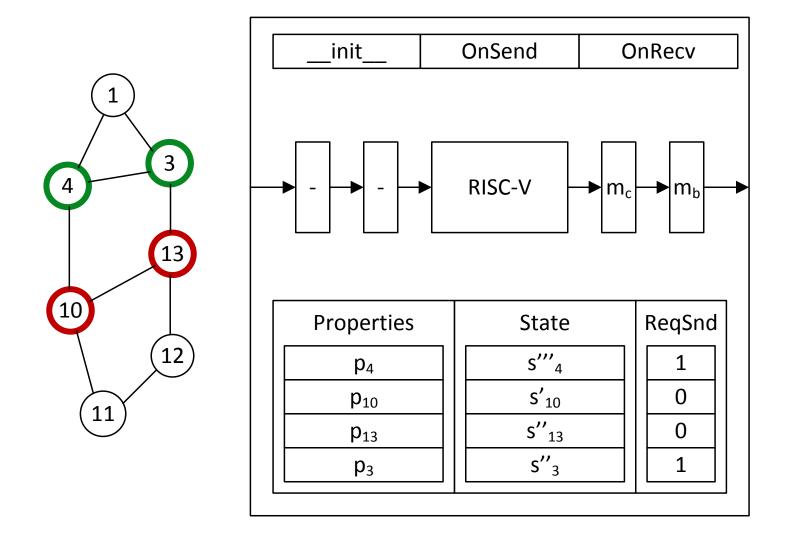


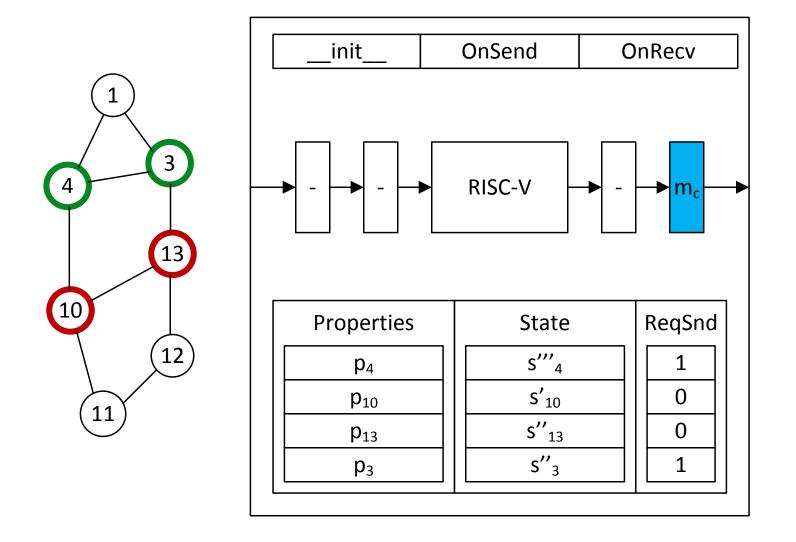


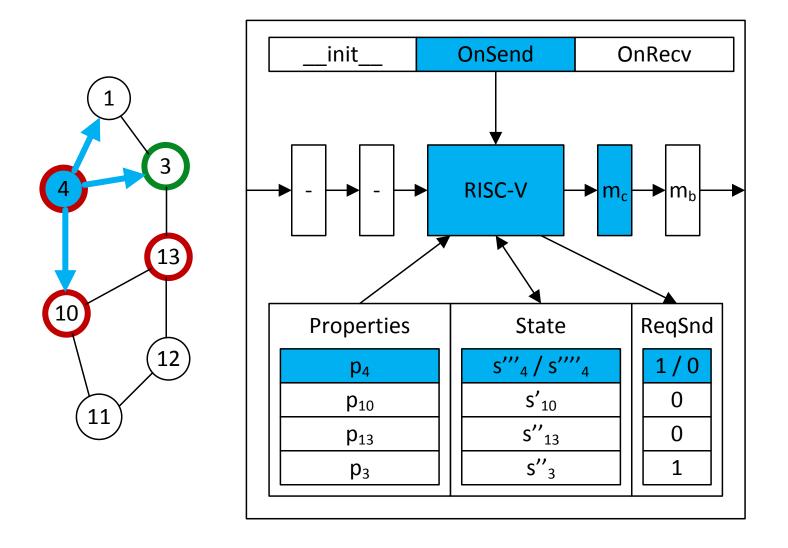


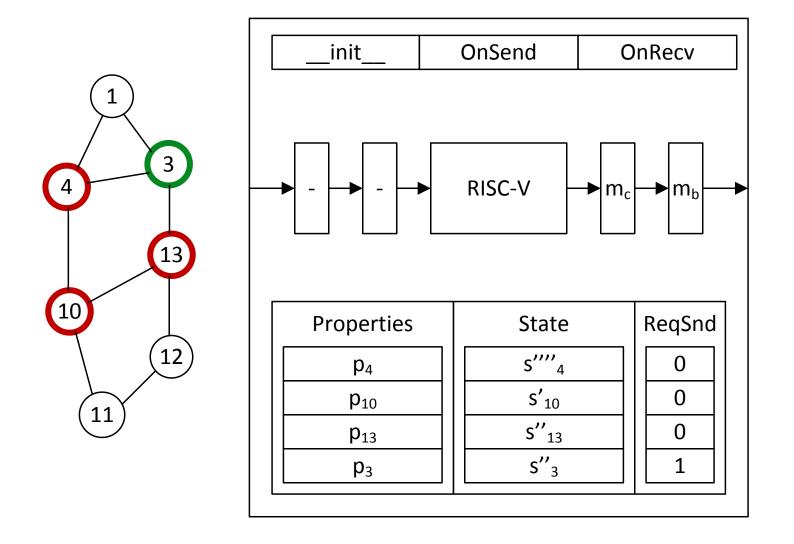


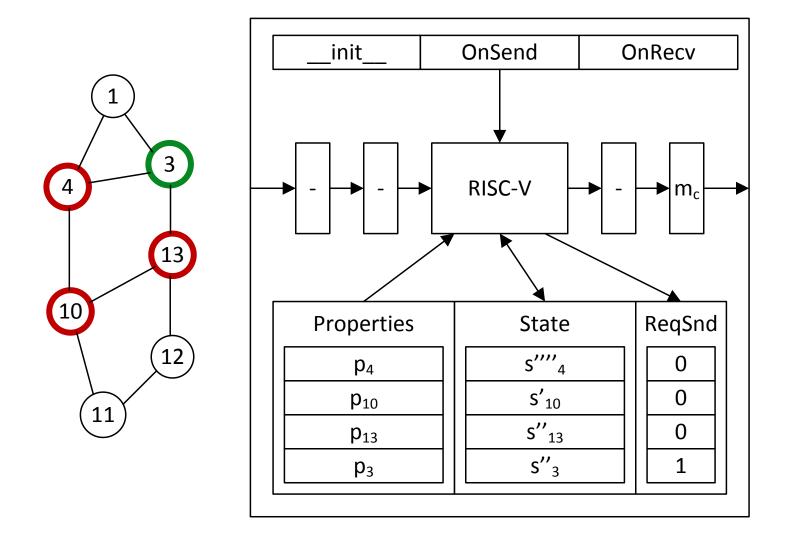


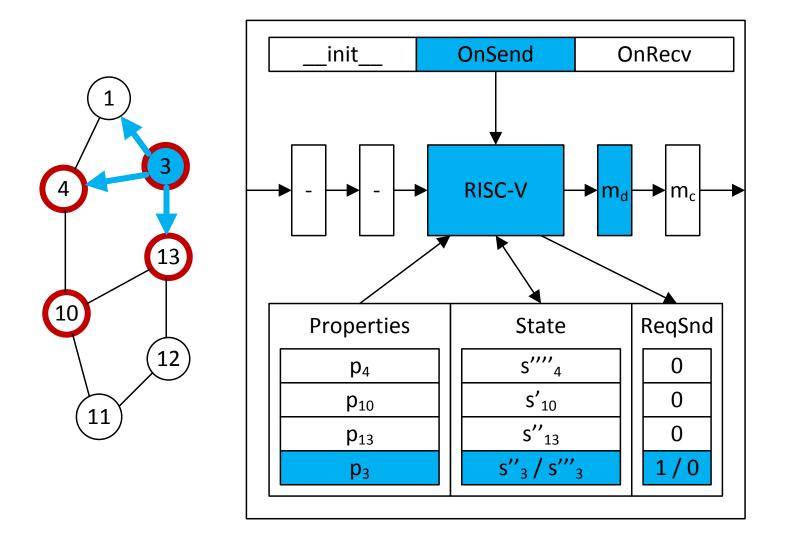


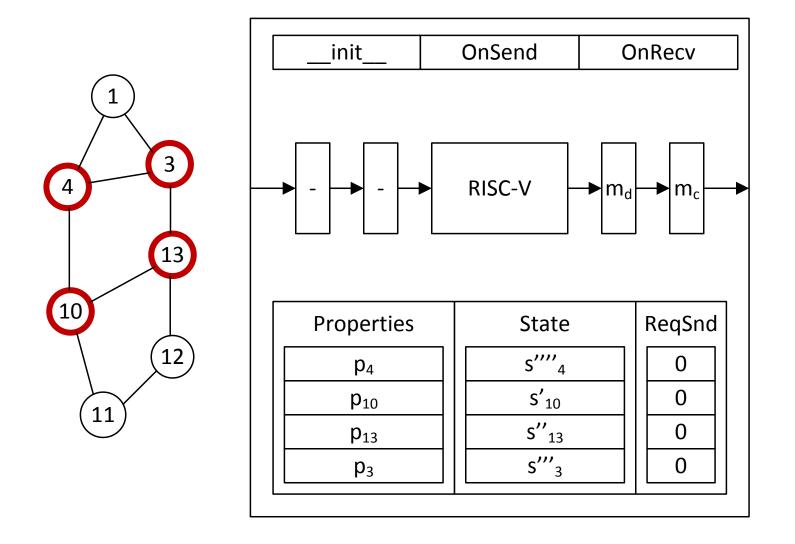




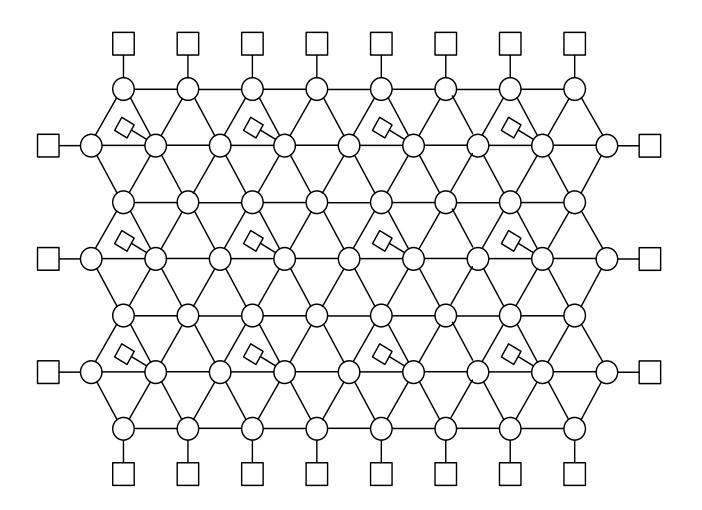


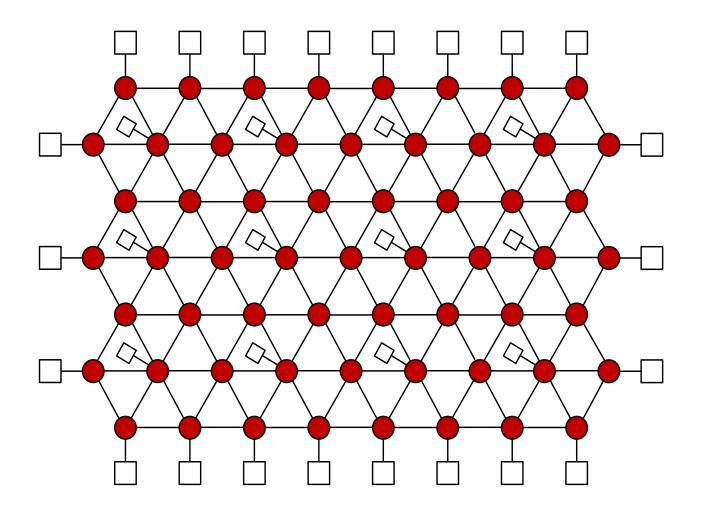


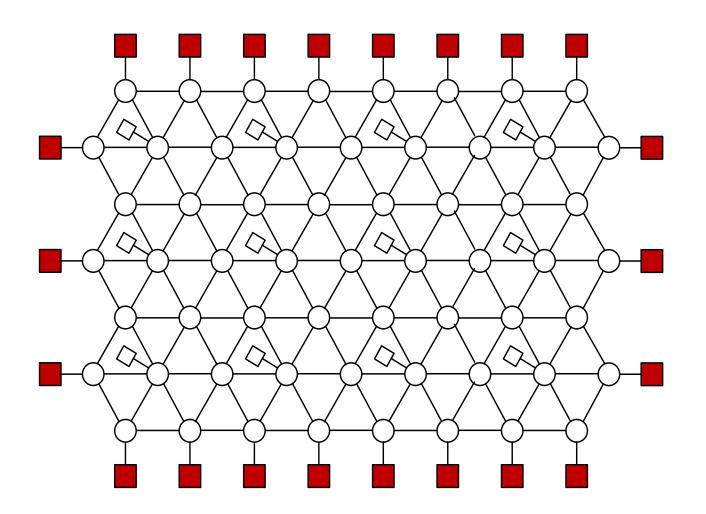


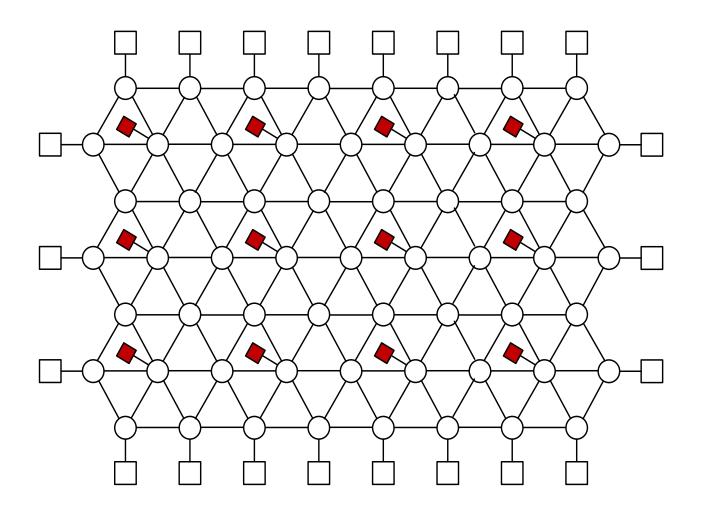


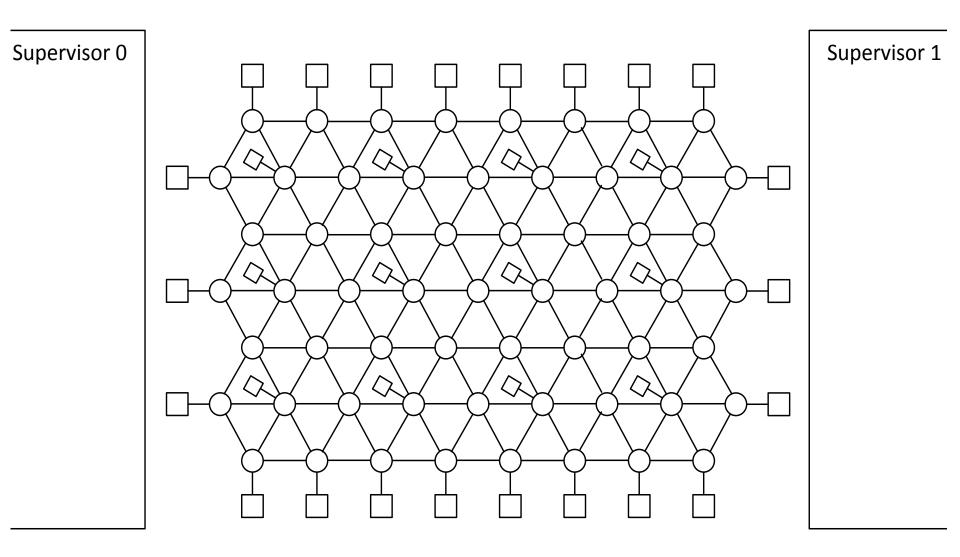
Exfiltration (output)

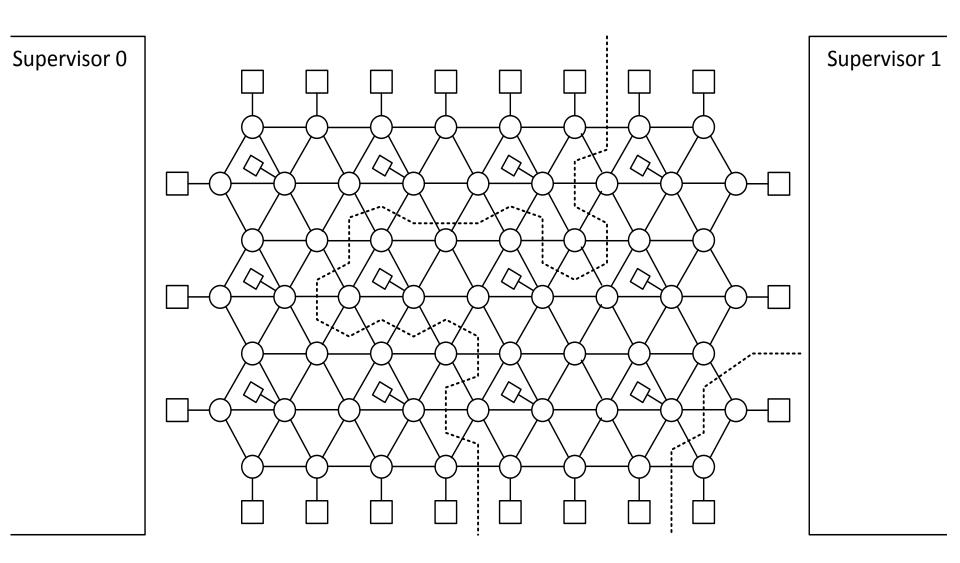


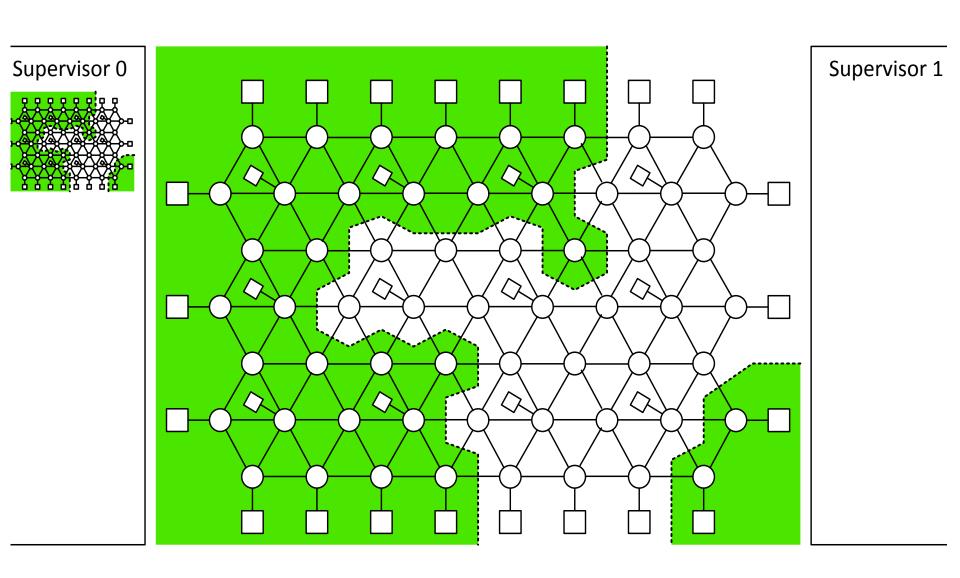


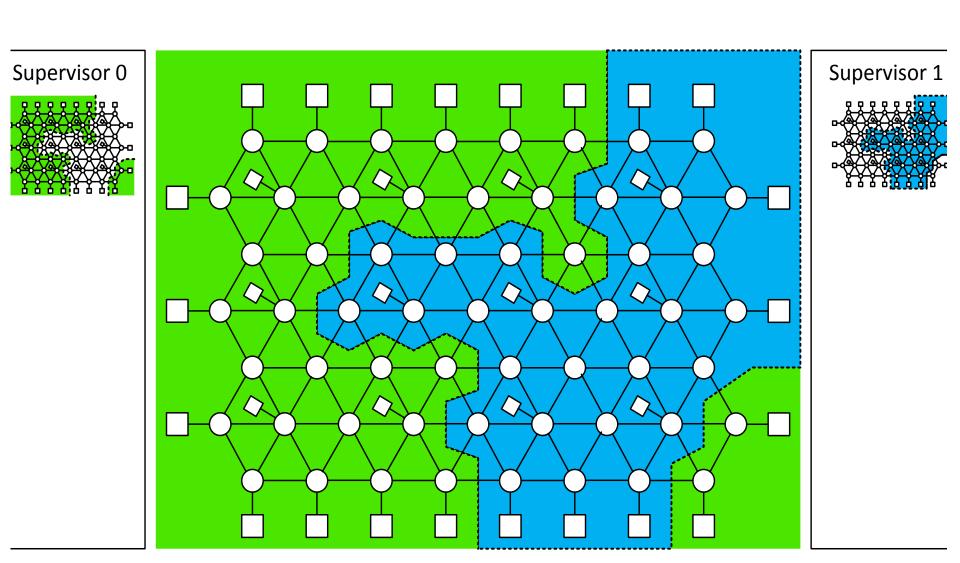


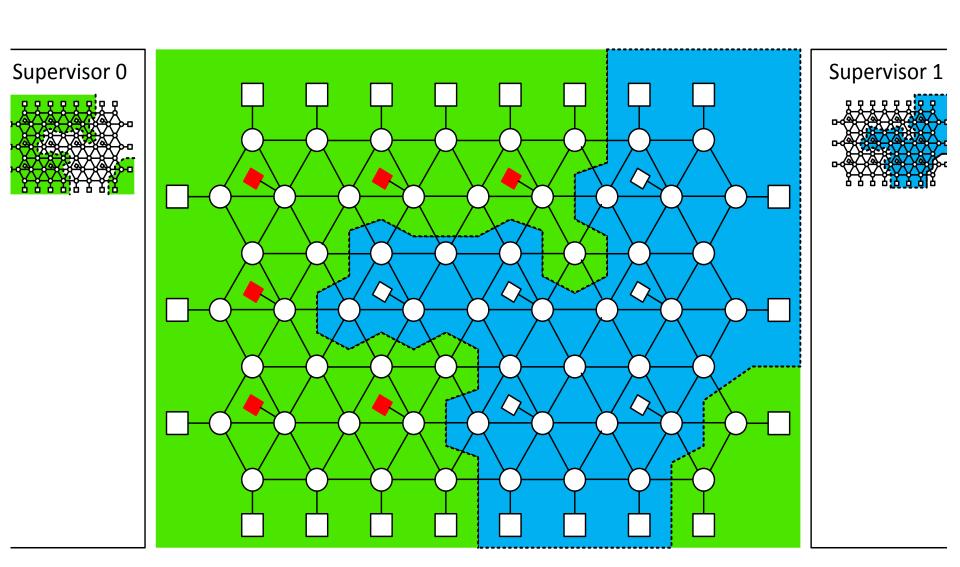


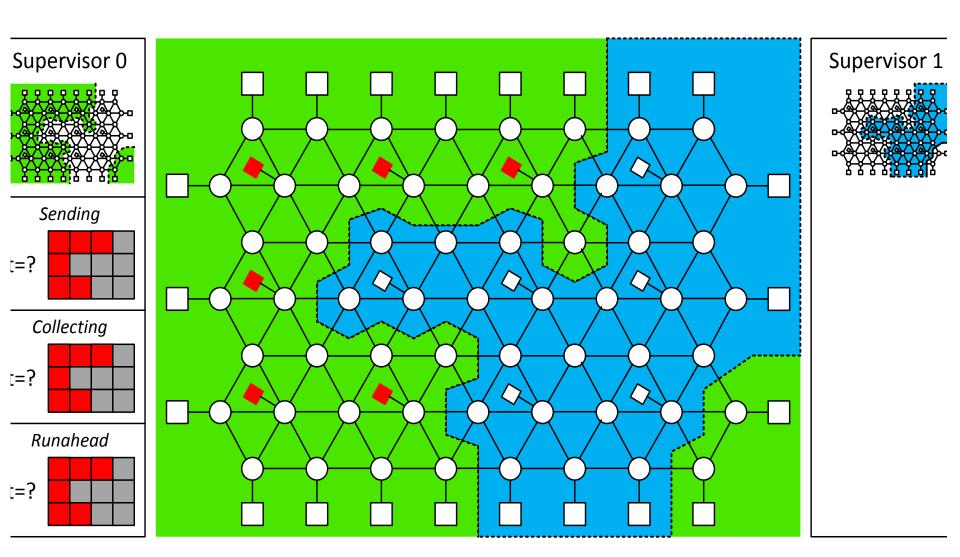


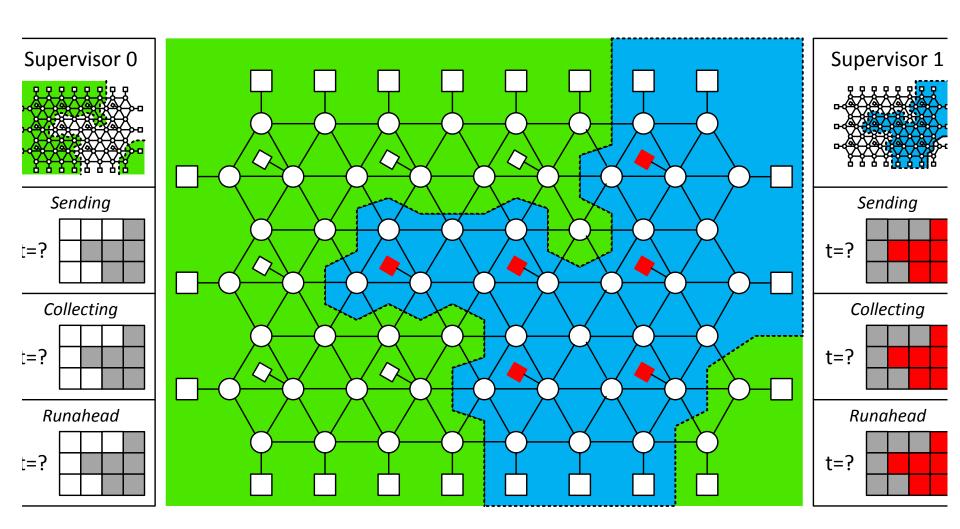


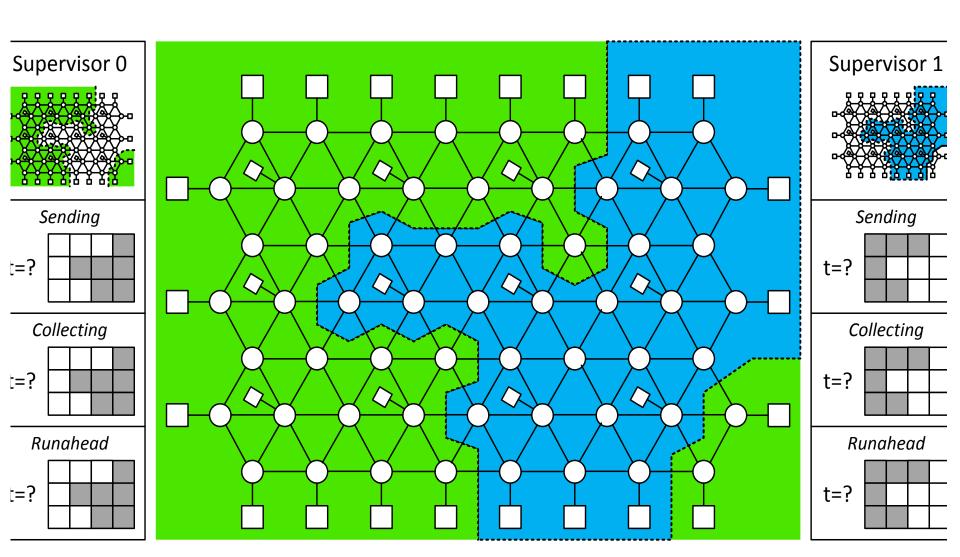


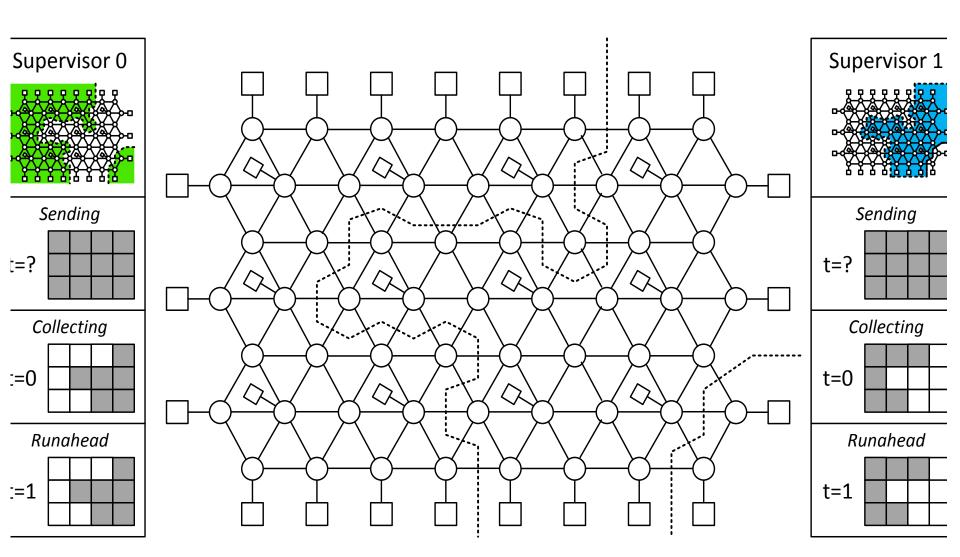




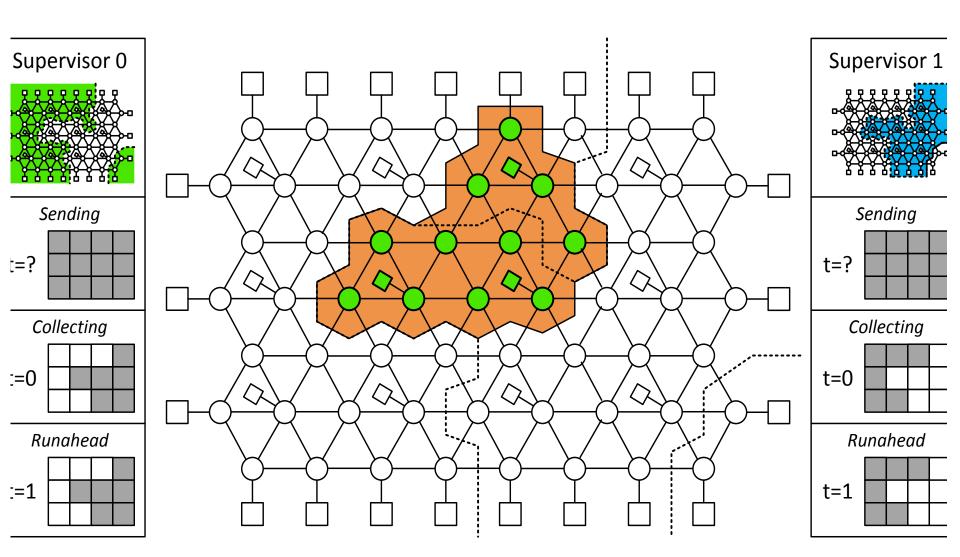




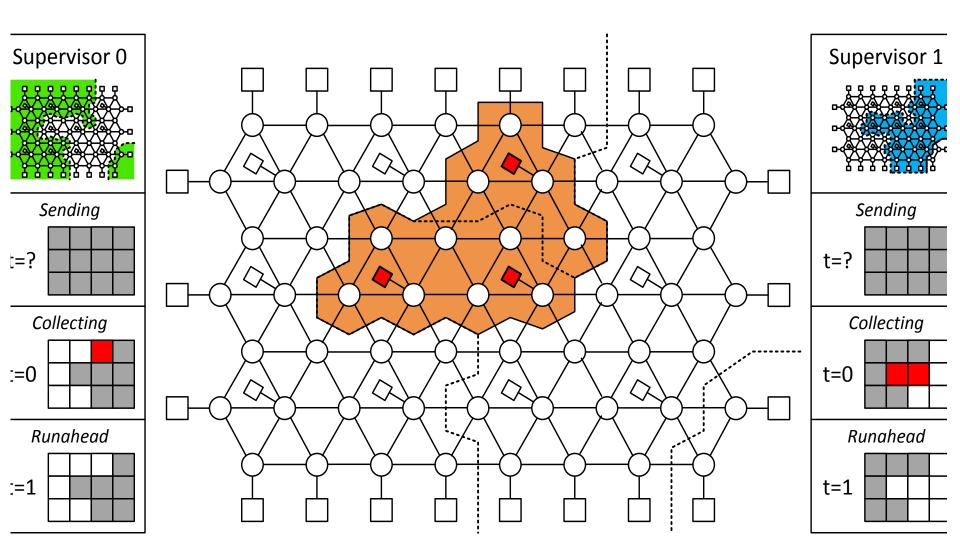




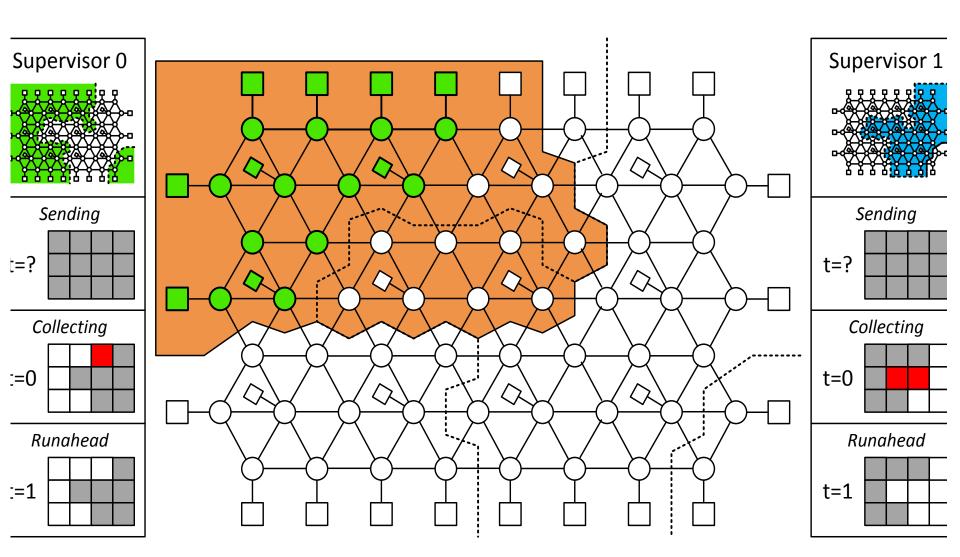
HPCE / dt10 / 2016 / 10.117



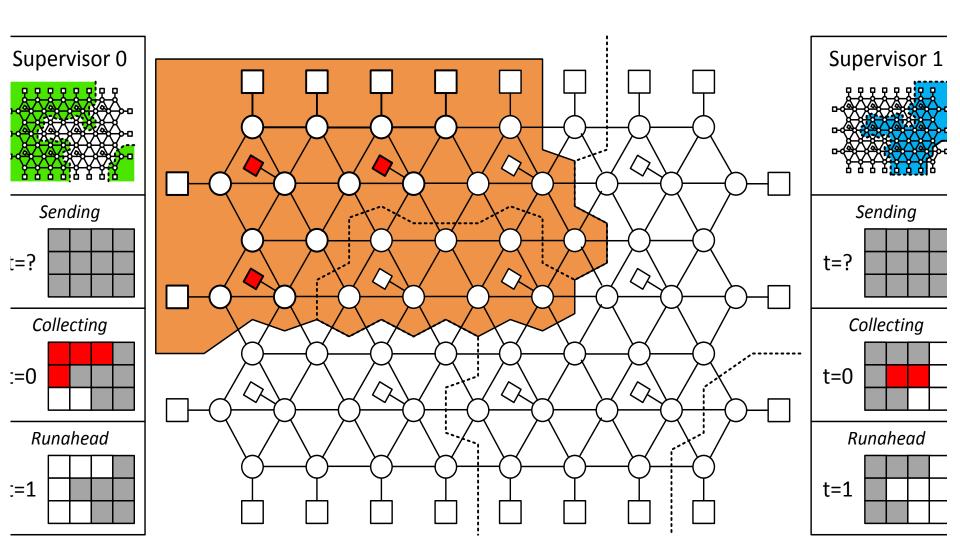
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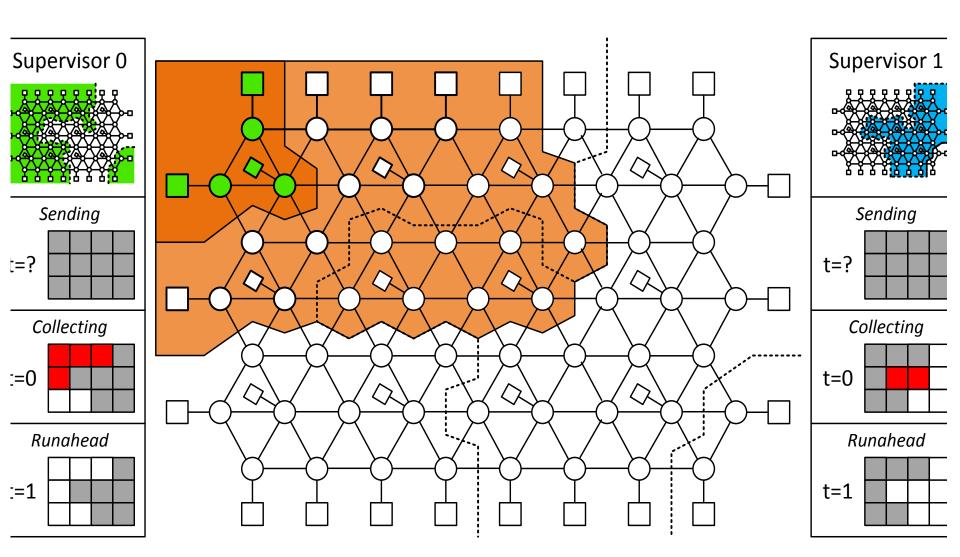
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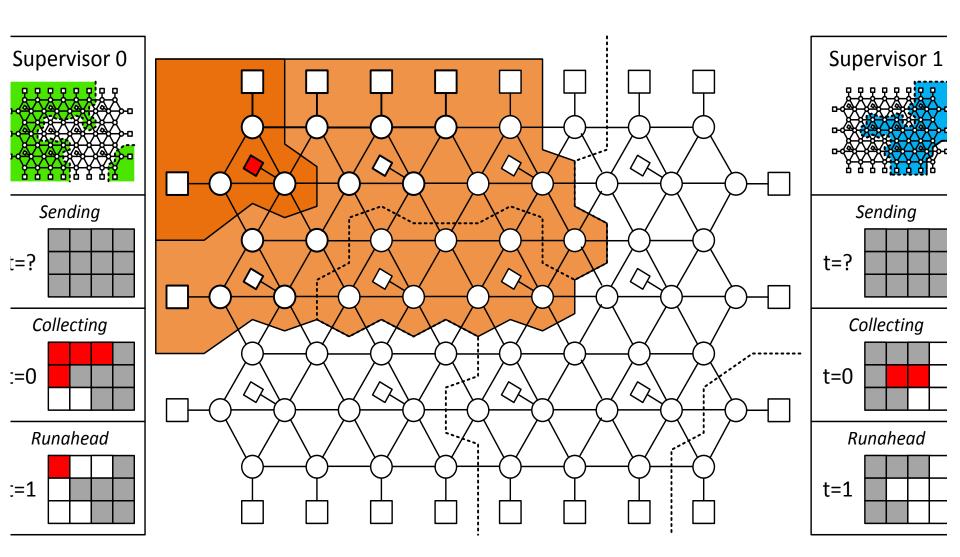
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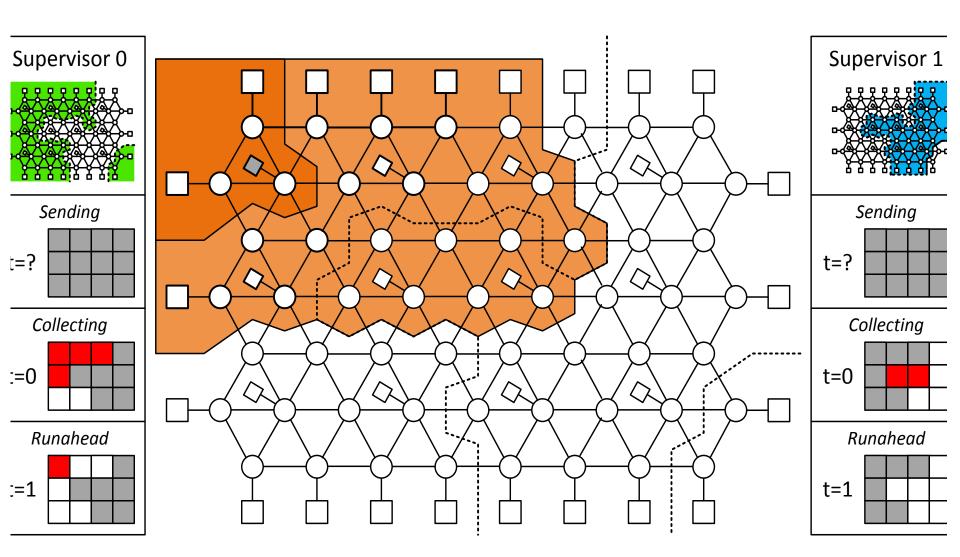
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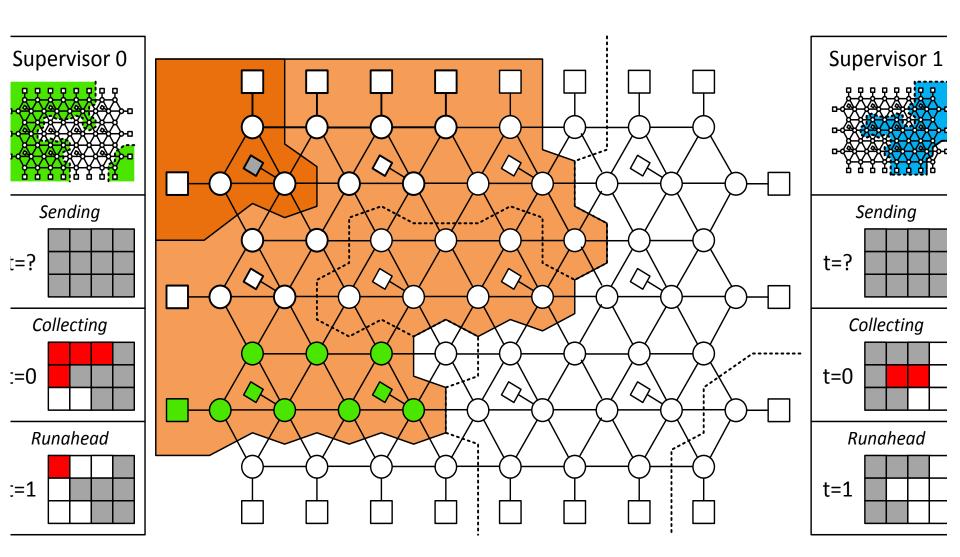
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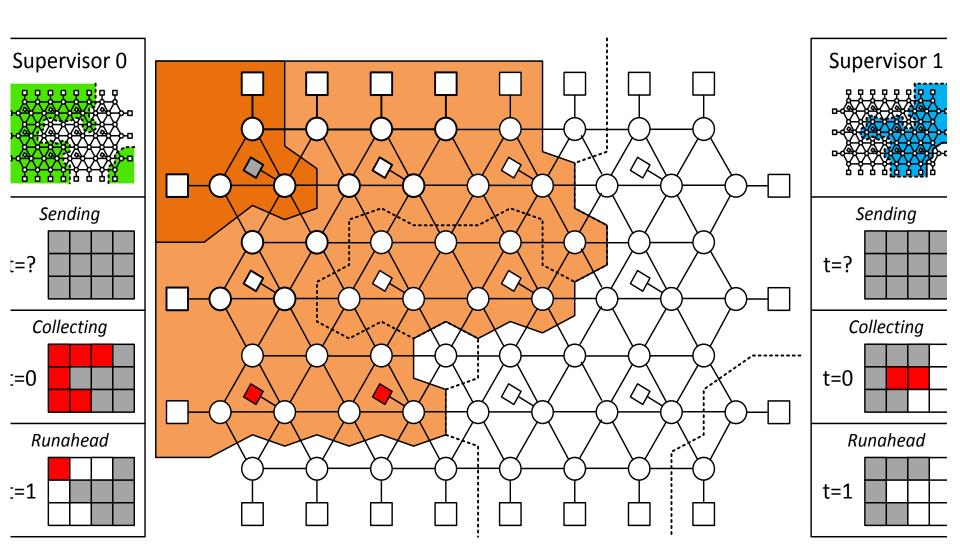
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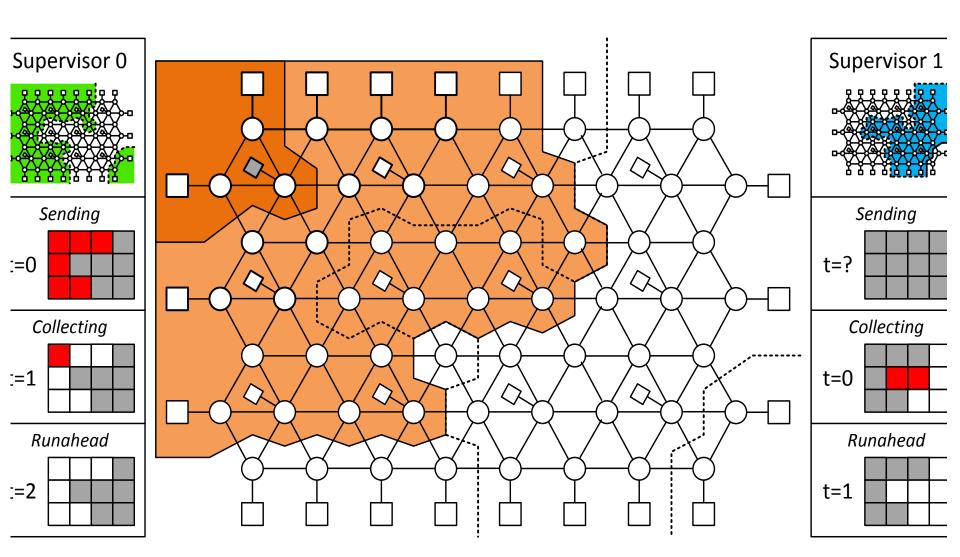
HPCE / dt10 / 2016 / 10.124



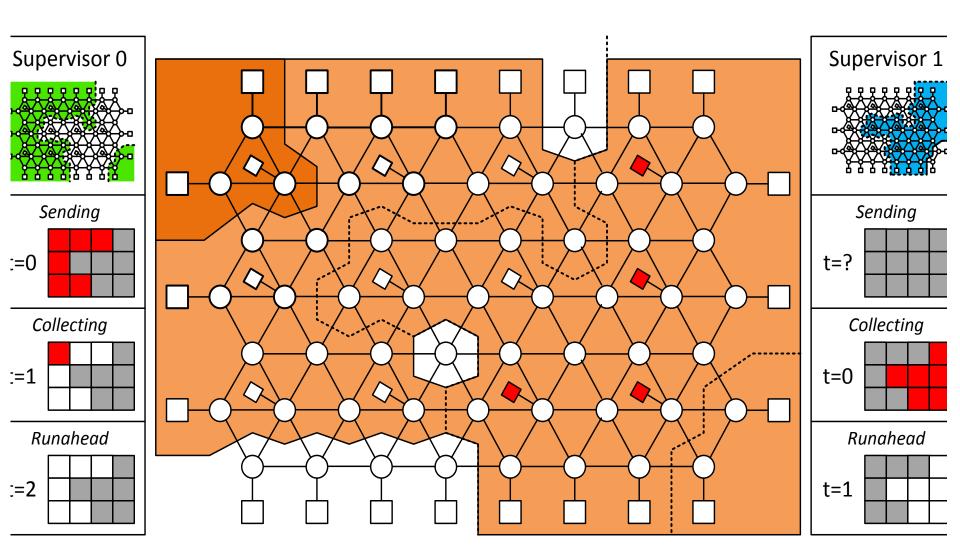
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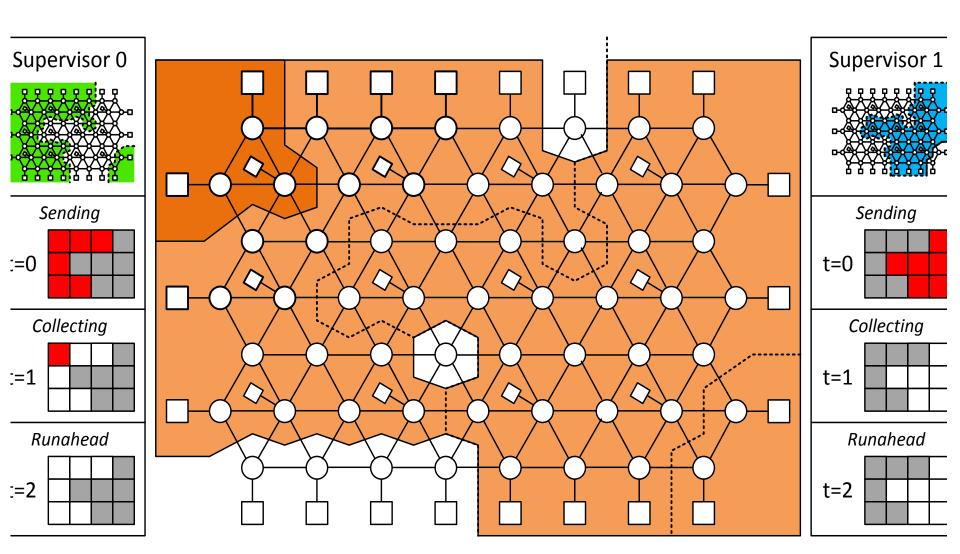


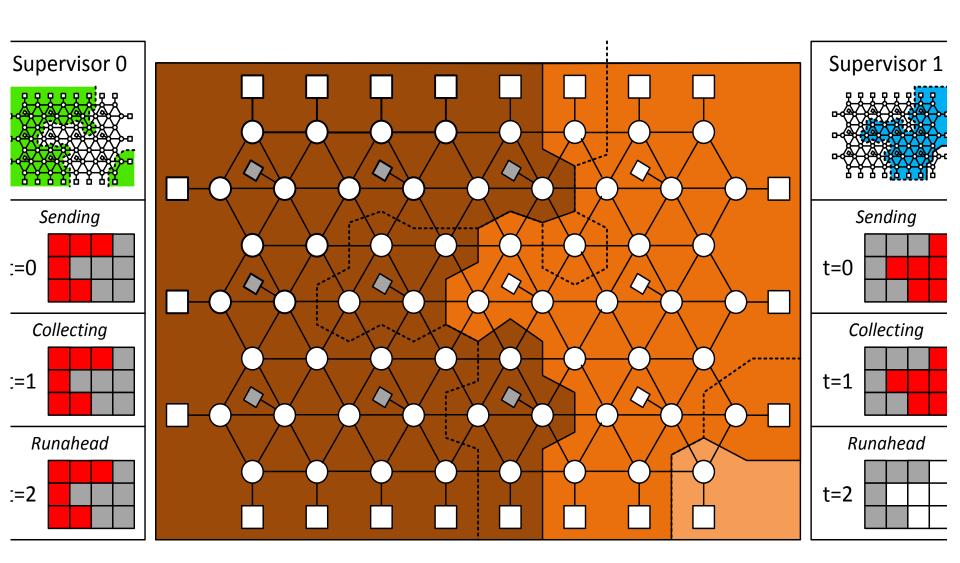
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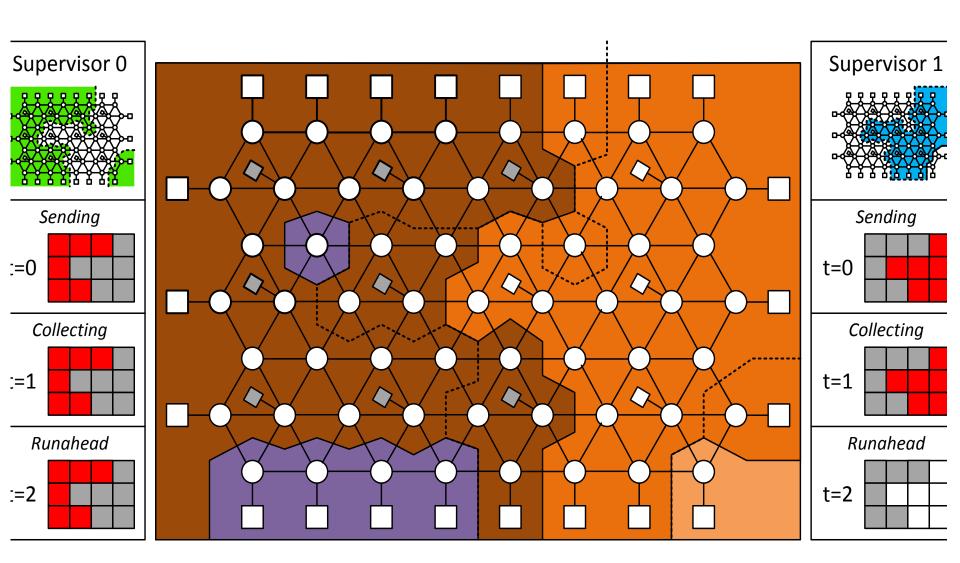


HPCE / dt10 / 2016 / 10.127









CW6

CW6 – Speed up the simulator

- I have multiple applications written for POETS
 - Heat equation
 - Ising Spin
 - Helmholtz (EM field)
 - Navier Stokes (fluid mechanics)
- They all work, but...
 - Take a very long to simulate
 - https://poetsii.github.io/graph_schema/heat/test.html
 - It's difficult to estimate performance on real hardware
 - Bottlenecks are hard to find
- I'll give you a simulator for POETS
- You make it as fast as possible

And that's it for lectures

- Available for consultation next Friday in the same slot (?)
- CW6 spec released tomorrow (Sat) morning
 - Have a good nights sleep...
- Feedback to keep coming
 - CW5 + CW6 feedback mostly given in orals
 - Orals scheduled on one-to-one basis in Spring term