Introduction to parallel computing with MPI and Python

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NUMN21/FMNN25

Question?

Who has used a parallel computer?

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```
blade ~ $ lscpu -e
CPU NODE SOCKET CORE L1d:L1i:L2:L3 ONLINE
                                                 MAXMHZ
                                                           MINMHZ
  0
       0
                       0:0:0:0
                                         yes 4500.0000 800.0000
               0
                                         yes 4500.0000 800.0000
  1
2
3
4
5
6
7
8
9
       0
                       1:1:1:0
       0
               0
                                         yes 4500.0000 800.0000
                     2 2:2:2:0
       0
               0
                                         yes 4500.0000 800.0000
                      3:3:3:0
       0
               0
                                         yes 4500.0000 800.0000
                       4:4:4:0
       0
               0
                      5:5:5:0
                                         yes 4500.0000 800.0000
       0
               0
                                         yes 4500.0000 800.0000
                       0:0:0:0
       0
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                                         yes 4500.0000 800.0000
                       1:1:1:0
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                     2 2:2:2:0
                                         yes 4500.0000 800.0000
       0
               0
                                         yes 4500.0000 800.0000
                      3:3:3:0
 10
       0
               0
                      4:4:4:0
                                         yes 4500.0000 800.0000
 11
       0
               0
                     5 5:5:5:0
                                         yes 4500.0000 800.0000
blade ~ $
```

Moore's law is the observation that the number of transistors in a dense integrated circuit (IC) doubles about every two years. Taking into account various factors that meant that computer chip performance would roughly double every 18 months.

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Herb Sutter. The Free Lunch Is Over: A Fundamental Turn Toward Concurrency in Software. Dr. Dobb's Journal, 30(3), March 2005.

Speedup numerical algorithm by using more processors

Problem size may exceed a single processors memory

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- ► Speedup numerical algorithm by using more processors Example: Spinning up a climate model takes 130 days on a super computer. Here, better parallelization can drive down the waiting time and thus cost of running the model.
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- ▶ Problem size may exceed a single processors memory Example: Climate models easily have 10^{10} number of unknowns, a single computer with 8GB memory can store at most $N\approx 10^9$ floating point numbers

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MIMD – multiple instruction, multiple data

Machines using MIMD have a number of processors that function asynchronously and independently. At any time, different processors may be executing different instructions on different pieces of data.

- Shared Memory
- Distributed Memory

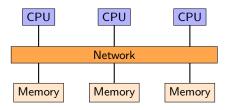
Programming paradigms: Shared memory

Shared memory

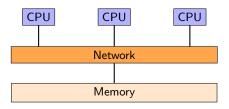
- each CPU has it's own processes and these can share memory
- necessity to ensure correct memory access, i.e. order access to same memory address (race condition)
- easy to program at first (for small code sections), race conditions can be a real nightmare in larger codes

Popular examples are Open Multi Processing (OpenMP) or Intel's Thread Building Blocks (TBB).

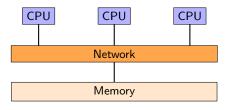
Shared Memory MIMD – Example 1



Shared Memory MIMD – Example 2



Shared Memory MIMD – Example 2



▶ Usually limited to smaller number of CPUs (< 1000)

Programming paradigms: Distributed memory

Distributed memory

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- processes communicate by passing messages to each other (Message Passing)
- synchronization

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Today's standard is the so-called Message Passing Interface (MPI). Variants of MPI implementations

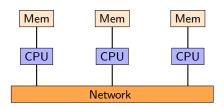
- ▶ MPICH, first implementation 1994, many forks exists
- OpenMPI, open source implementation to prevent forking OpenMPI != OpenMP
- MVAPICH, Intel MPI, MS MPI, and many more

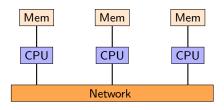
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- ▶ Degree of parallelism will increase
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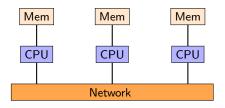
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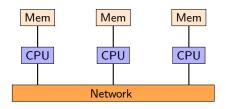


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How does the network look like?

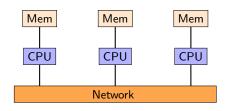


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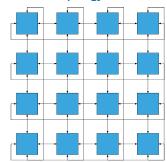
Network topology



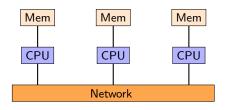
1d torus (from Wikipedia)



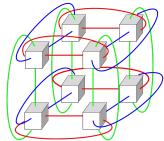
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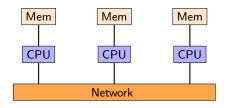
2d torus (from Wikipedia)



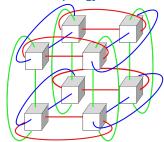
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3d torus (from Wikipedia)



Network topology



3d torus (from Wikipedia)

Also HyperCube networks and mesh networks.

- Python interface to MPI
- ▶ Based on MPI-2 C/C++ bindings
- ► Almost all MPI calls supported
- ▶ Popular on Linux clusters and in the SciPy community
- ▶ Operations are primarily methods on communicator objects
- ► Supports communication of pickled (serializable) Python objects
- Optimized communication of NumPy arrays
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Installation of mpi4py

Easy to install with Anaconda:

```
$ conda create -n mpi mpi4py numpy scipy openmpi
```

or pip

```
$ pip install mpi4py
```

Simple example

helloworlddeprecated.py

```
from mpi4py import MPI
""" Get a communicator:
   The most common communicator is the
   one that connects all available processes
   which is called COMM_WORLD
"""
comm = MPI.COMM_WORLD

# print rank (the process number) and overall number of processes
print("Hello World: process", comm.Get_rank(), " out of
   ",comm.Get_size()," is reporting for duty!")
```

On Linux/Mac OS run

```
mpirun -np 4 python helloworld.py
```

On Windows install MSMPI and then set %PATH% environment variable

```
mpiexec /np 4 python helloworld.py
```

to execute the script using 4 processes.

Simple example

helloworld.py

```
from mpi4py import MPI
""" Get a communicator:
   The most common communicator is the
   one that connects all available processes
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"""
# acts like COMM_WORLD but is a separate instance
comm = MPI.Comm.Clone( MPI.COMM_WORLD )

# print rank (the process number) and overall number of processes
print("Hello World: process", comm.Get_rank(), " out of
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Note:

- ► MPI_Initialize is called upon import mpi4py and
- ▶ MPI_Finalize is called when the script exits

MPI: most basic send and receive commands

sendrecv.py

```
from mpi4py import MPI
import numpy as np
""" Get a communicator:
   The most common communicator is the
   one that connects all available processes
    which is called COMM WORLD.
    Clone the communicator to avoid interference
    with other libraries or applications
.....
comm = MPI.Comm.Clone( MPI.COMM WORLD )
rank = comm.Get rank()
if rank == 0:
   # send 10 numbers to rank 1 (dest=1)
    data = np.array([range(1,10)])
    print("P[",rank,"] sent data =",data)
    # method 'send' for Python objects (pickle under the hood):
   comm.send(data. dest=1)
if rank == 1:
    # receive 10 numbers from rank 0 (source=0)
    # method 'recv' for Python objects (pickle under the hood):
    data = comm.recv(source=0)
    print("P[".rank."] received data = ".data)
```

MPI: optimized Send/Recv for numpy arrays

SendRecv.py

```
from mpi4py import MPI
import numpy as np
""" Get a communicator:
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   one that connects all available processes
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.....
comm = MPI.Comm.Clone( MPI.COMM WORLD )
rank = comm.Get rank()
if rank == 0:
    # send 10 numbers to rank 1 (dest=1)
    data = np.arange(10, dtype='d')
    #comm.Send([data,MPI.DOUBLE], dest=1, tag=42 )
    comm.Send([data.MPI.DOUBLE], dest=1, tag=42)
if rank == 1:
    # receive 10 numbers from rank 0 (source=0)
    data = np.empty(10, dtype='d')
    comm.Recv(data, source=0, tag=42)
    print("P[".rank."] received data = ".data)
```

MPI: commonly made mistakes

failure.py

```
from mpi4py import MPI
comm = MPI.Comm.Clone( MPI.COMM_WORLD )
rank = comm.Get rank()
import numpy as np
data = np.array([range(1,10)])
""" Make sure that every send has a matching recv! """
if rank == 0:
   # send 10 numbers to rank 1 (dest=1)
    # method 'send' for Python objects (pickle under the hood):
   comm.send(data. dest=1)
if np.linalg.norm( data ) > 1:
   # receive 10 numbers from rank 0 (source=0)
   # method 'recv' for Python objects (pickle under the hood):
   data = comm.recv(source=0)
    print("P[".rank."] received data = ".data)
```

Exercise: Let's program a ring communication

Exercise: Lets program a ring where every process communicates with the neighboring processes only.

Let r be the rank of each process for $P \in IN$ processes. Compute the sum of all ranks:

$$s = \sum_{i=0}^{P-1} r_i$$

Use the above mentioned send and recv commands.



1d torus (from Wikipedia)

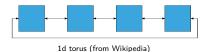
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Use the above mentioned send and recv commands.



Compare your result with the simple call

```
allreduce.py
s = comm.allreduce( rank, op=MPI.SUM )
```

Further Reading



https://mpi4py.readthedocs.io/en/stable/Accessed NUMN21/FMNN25.



https://www.open-mpi.org/. Accessed NUMN21/FMNN25.



https://www.mpi-forum.org Accessed NUMN21/FMNN25.