Using coarrays to solve a domain-decomposition problem

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September 30, 2024

1 Introduction

Coarrays have been part of the Fortran standard since the 2008 standard, but their use does not seem to be ubiquitous. See [1] for a description of this feature. This note tries to demonstrate that designing a parallel algorithm that uses coarrays can be straightforward, although, as usual with parallel programs, it is not always easy. The algorithm in question concerns the solution of a diffusion equation on a rectangular grid. To enhance the performance, the grid is split up into smaller rectangular areas, subgrids or domains, each of which is assigned to a single image.¹ The complication is that each subgrid needs to communicate with its neighbours and that is where the coarray feature comes in.

The methodology is demonstrated with a small program. The numerical method used is the simplest possible, so that all emphasis is on the coarray aspects. The concentration in grid cell (i,j) is calculated via the following explicit formula:

$$C_{i,j}^{t+\Delta t} = C_{i,j}^t + \frac{D\Delta t}{\Delta x^2} \left(C_{i-1,j}^t + C_{i+1,j}^t + C_{i,j-1}^t + C_{i,j+1}^t - 4C_{i,j}^t \right)$$
(1)

where the combination $D\Delta t/\Delta x^2$ can be abbreviated to a single factor, as the explicit factors do not play an independent role (see the description of the input).

 $^{^{1}}$ The program described here is based on a regular two-dimensional rectangular grid, but that is for the sake of simplicity only. We want to focus on the coarray aspects in a non-trivial situation.

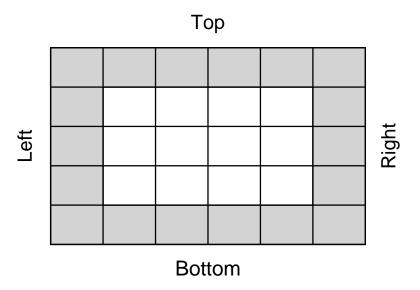


Figure 1: Sketch of the subgrid. The grid cells in gray are the boundary cells. The grid dimensions are 3 rows and 4 columns – the boundary cells are added to this.

2 The grid layout

A sketch of a subgrid, with some terminology, is shown in Figure 1. The four sides of the grids are represented by an extra row or column of grid cells, so that the boundary conditions can be taken care of. There are three types of boundary condition in the program:

- The concentration on the boundary can have a fixed value constant in time and along the boundary. This is implemented by setting the concentration in the extra grid cells to that value at the start of the calculation.
- The diffusive flux over the boundary is zero mathematically speaking, $\partial C/\partial \underline{n} = 0$ This can be implemented effectively by copying the concentration in the row or column of grid cells next to the boundary cells into these boundary cells at each time step. The discretised flux is then zero.
- The side is adjacent to that of another subgrid. Then the concentrations on the inside of both subgrids will have to be copied to the adjacent subgrid see picture 2. Again, this has to happen at each time step, or at least frequently enough.

Thus, the boundary conditions are simple enough to allow the *same* formula to be used for all internal cells:

```
\begin{array}{lll} dconc &= 0.0 \\ dconc \, (2 : length + 1, 2 : width + 1) &= \& \\ & diff\_factor \ * \ ( \ conc \, (1 : length \, , 2 : width + 1) \, \& \\ & + \ conc \, (3 : length + 2, 2 : width + 1) \, \& \\ & + \ conc \, (2 : length + 1, 1 : width) \, \& \\ & + \ conc \, (2 : length + 1, 3 : width + 2) \, \& \\ & - \ 4.0 \ * \ conc \, (2 : length + 1, 2 : width + 1) \, ) \\ conc &= conc \, + \, dconc \end{array}
```

This can be made slightly more compact by calculating the new concentration directly, instead of via an array for the derivative. However, the derivative can easily be used in a further refinement of the program to determine if convergence has been reached yet.

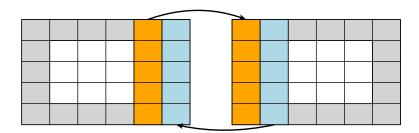


Figure 2: Boundary condition for two adjacent subgrids. The concentration in the orange cells on the left is copied to the boundary cells on the right. Similarly for the lightblue cells, but then from right to left.

3 The demonstration program

To make the demonstration a bit more interesting, the program uses a fairly flexible method to construct the complete grid:²

- Each subgrid is defined in an input file of its own. The definition should include the dimensions (number of rows and columns, without the extra rows and columns for the boundaries), the types of boundaries and either the value to be applied or the subgrid to which it is adjacent.
- The first subgrid may contain the number of time steps to calculate and the diffusion parameter, a combination of the actual time step, the diffusion coefficient and the grid cell size (assumed to be the same in both x and y directions).

For example:

²The program is listed in the appendix for easy reference.

```
# Corner: lower-left
#
grid 20 20
left-boundary open 1.0
right-boundary image 2
top-boundary closed
bottom-boundary closed
initial 1.0

timespan 1000
diff-factor 0.1
```

The demonstration program uses three subgrids that are arranged as shown in Figure 3.

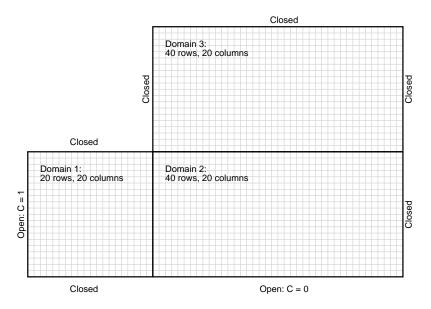


Figure 3: Domains in the sample calculation.

The input is read by a separate subroutine, read_input, which fills a data structure domain with the information that is specific for the subgrid. Since the variable is a *local* variable, each image has its own variable, independent of the other images.

Two complications occur:

• As we define the complete grid via fixed subgrids, we may have more images than there are subgrids. That means a number of subgrids will be idle. In the program we deal with this situation by distinguishing two so-called *teams*, images that act as a separate group and can be synchronised independently of the other groups:

```
write( filename, '(a,i0,a)') 'corner_', this_image(), '.inp'

open( 10, file = filename, status = 'old', iostat = ierr )

if ( ierr == 0 ) then
    running_image = this_image()
    call read_input( domain )

    write(*,*) 'Image-', this_image(), domain, '-->-', running_image
    this_team = 1

else
    this_team = 2
    write(*,*) 'Image-', this_image(), '-inactive'
endif

! We need to make sure all images have finished the initialisation
! form team ( this_team, active_inactive )
```

Almost the whole program is now split into two parts via the change team construct:

• We need to give the arrays that are used to exchange the boundary values, left_concentration etc., a size that is first of all equal on each image (a requirement for coarrays) and that is large enough to fit all sides in the whole grid that are shared by two subgrids. In the figure domain 1 is adjacent to domain 2, and domain 2 is also adjacent to domain 3. The longest shared side in the horizontal direction therefore covers 40 (plus 2) grid cells and the longest shared side in the vertical direction covers 20 (plus 2) grid cells.

The collective coarray routine co_max comes in very handy. The *local* variables xmax and ymax are first set to the domain size in each image and then set via this routine to the maximum over all images:

```
!
! Prepare the calculation
!
xmax = domain%nx
ymax = domain%ny
call co_max( xmax )
call co_max( ymax )
```

The maximum value is broadcast to all images, so that they can allocate the coarrays for the boundaries:

```
\begin{array}{ll} \textbf{allocate}(& \texttt{left\_concentration}(\texttt{ymax}+2)[*] & \texttt{)} \\ \textbf{allocate}(& \texttt{right\_concentration}(\texttt{ymax}+2)[*] & \texttt{)} \\ \textbf{allocate}(& \texttt{top\_concentration}(\texttt{xmax}+2)[*] & \texttt{)} \\ \textbf{allocate}(& \texttt{bottom\_concentration}(\texttt{xmax}+2)[*] & \texttt{)} \end{array}
```

We can use the codimension [*], because the subgrids have no particular ordering. In more complex situations you may want to arrange the images in some grid of their own and then a multi-dimensional codimension is useful [2].

The concentration array and the array with the time derivative are local arrays that should be allocated to the size of the subgrid that is associated with the image, very classically:

```
allocate( conc(domain%nx+2,domain%ny+2) )
allocate( dconc(domain%nx+2,domain%ny+2) )
```

Note: the concentration array might be made a coarray too, for easier collecting the information over the whole grid for output. In this program the end result per subgrid is written to a separate file instead. A post-processing program could then stitch the results together for presentation purposes.

3.1 Computational core

The heart of the program is the loop over time where the new concentration is calculated and the boundary conditions are exchanged. An excerpt is shown below:

```
!
! Do the calculation
!
do i = 1,timespan
```

```
dconc = 0.0
    dconc(2:length+1,2:width+1) = diff_factor * ( ... )
    conc = conc + dconc
    left_concentration (1: width+2)
                                       = \operatorname{conc}(2,:)
    right\_concentration (1: width+2) = conc (length+1,:)
    top\_concentration (1: length + 2) = conc (:, width + 1)
    bottom\_concentration(1:length+2) = conc(:,2)
    ! Wait for all the images before copying the boundaries
    ! (note: sync all works on the current team, which is not the initial team
    sync all
    ! Left
    if ( domain%boundary_type(1) == 2 ) then
        conc (1,:) = right_concentration (1:width+2)[domain%connecting_domain (1
    elseif ( domain%boundary_type(1) = 0 ) then
        conc(1,:) = conc(2,:)
    endif
    ! Similarly the other sides
    . . .
    ! And when everything has been copied, continue
    sync all
enddo
```

There are two instances of the sync all statement: the first to make sure all images within the team are ready with the current time step and also have filled the array to exchange the boundary data and the second to actually exchange the boundary data and make sure all are ready for the next step.³ The fragment in between the two statements uses the coarrays to do the exchange.

4 Summary

A summary of the demonstration program may be useful:

³The sync all statement only synchronises the images in the current team, not all images.

- The first step is to read the input files that define the domains (subgrids). Each domain is associated with one image.
- To manage the images that are *not* associated with a domain, two teams are formed. The second team simply waits for the calculation to finish.
- The first team, however, does the integration over time and exchanges the boundary data at each time step. For this synchronisation is required, otherwise we cannot be sure that the data that are copied from one domain to the other are consistent.
- When the calculation has finished, the resulting concentrations are written to separate files, so that they can be visualised. This is simply an easy solution, probably not the best possible.

5 Caveats

The program was written in several stages – the description above is the end result. The earlier stages are, however, also of interest and they are described in some detail in this section.

Some emphasis has been put on the management of the inactive images. This is, because they are waited upon by the sync all statements. If they are stopped early in the program's execution, such as after noticing that they are not associated to a domain:

```
open( 10, file = filename, status = 'old', iostat = ierr )

if ( ierr == 0 ) then
    running_image = this_image()
    call read_input( domain )

    write(*,*) 'Image-', this_image(), domain, '--->-', running_image
else
    write(*,*) 'Image-', this_image(), '-stopped'
    stop
endif
```

the sync all statements will wait forever.

Attempts to use the sync images statement instead and only wait for the active images failed for unknown reasons. The program would simply lock up in the same way as with sync all.

The alternative was to detect that some images were inactive and then stop the program: the user would have to set the environment variable that controls the number of images, FOR_COARRAY_NUM_IMAGES for the Intel Fortran compiler, or specify the default number of images at compile time. As this is a somewhat unfriendly method, the final version uses teams. And as can be seen in the code, that is rather easy to accomplish in this case.

A Source code

The source of the demonstration program is shown here in full. It contains traces of its development, such as extra output to see what is happening. It could also be useful to characterise the sides by integer parameters instead of the literal numbers 1, 2, 3 and 4.

Also note: There is no guarantee that the program is flawless. (The listing is shown in a fixed-size font, because of the page width.)

```
Solve a diffusion problem defined on several connected domains
      Note:
      Stopping the images that have no role in the calculation means
      that a "sync all" statement causes a deadlock. It will wait for
      all original images.
      Hm, keeping a list of running images does not solve the problem
      At least not with this version of Ifort (2021.9.0)
      Use teams to split off the inactive images
program corner
    use iso_fortran_env
    implicit none
    type(team_type) :: active_inactive
    type domain_type
                              :: nx, ny
        integer, dimension(4) :: boundary_type
        integer, dimension(4) :: connecting_domain
        real, dimension(4)
                            :: boundary_value
                                                        = -999.0
                              :: initial_concentration = -999.0
        real
    end type domain_type
    type(domain_type) :: domain
   real, allocatable :: left_concentration(:)[:]
   real, allocatable :: right_concentration(:)[:]
   real, allocatable :: top_concentration(:)[:]
   real, allocatable :: bottom_concentration(:)[:]
    real, allocatable :: conc(:,:)
    real, allocatable :: dconc(:,:)
    integer, allocatable :: running_image[:]
    integer, allocatable :: list_running_images(:)
    character(len=80) :: filename
```

```
integer
                 :: i, ierr
integer
                 :: xmax, ymax, length, width
integer
                  :: this_team
                 :: timespan
integer
real
                  :: diff_factor
allocate( running_image[*] )
running_image = 0
write( filename, '(a,i0,a)' ) 'corner_', this_image(), '.inp'
open( 10, file = filename, status = 'old', iostat = ierr )
if ( ierr == 0 ) then
    running_image = this_image()
    call read_input( domain )
    write(*,*) 'Image ', this_image(), domain, ' --> ', running_image
    this_team = 1
else
    this_team = 2
    write(*,*) 'Image ', this_image(), ' inactive'
\verb"endif"
! We need to make sure all images have finished the initialisation
form team ( this_team, active_inactive )
! Select the team and enter the team construct
change team ( active_inactive )
    if ( team_number() == 1 ) then
        ! Prepare the calculation
        xmax = domain%nx
        ymax = domain%ny
        call co_max( xmax )
        call co_max( ymax )
        call co_broadcast( timespan, 1 )
        call co_broadcast( diff_factor, 1 )
        if ( this_image() == 1 ) then
            write(*,*) 'Overall grid sizes: ', xmax, ymax
```

```
endif
allocate( left_concentration(ymax+2)[*]
allocate( right_concentration(ymax+2)[*] )
allocate( top_concentration(xmax+2)[*]
                                          )
allocate( bottom_concentration(xmax+2)[*] )
allocate( conc(domain%nx+2,domain%ny+2) )
allocate( dconc(domain%nx+2,domain%ny+2) )
! Set up the concentrations
length = domain%nx
width = domain%ny
if ( domain\%initial\_concentration /= -999.0 ) then
    conc = domain%initial_concentration
else
    conc = 0.0
endif
! Left
if ( domain%boundary_type(1) == 1 ) then
    conc(1,:) = domain%boundary_value(1)
endif
! Right
if ( domain%boundary_type(2) == 1 ) then
    conc(length+2,:) = domain%boundary_value(2)
endif
! Top
if ( domain%boundary_type(3) == 1 ) then
    conc(:,width+2) = domain%boundary_value(3)
endif
! Bottom
if ( domain%boundary_type(4) == 1 ) then
    conc(:,1) = domain%boundary_value(4)
endif
! Do the calculation
do i = 1,timespan
    if (mod(i,100) == 0) then
        write(*,*) this_image(), i
    endif
    dconc = 0.0
    dconc(2:length+1,2:width+1) = &
        diff_factor * ( conc(1:length,2:width+1) + conc(3:length+2,2:width+1) &
```

```
+ conc(2:length+1,1:width) + conc(2:length+1,3:width+2) &
                    - 4.0 * conc(2:length+1,2:width+1) )
! Or use an explicit loop \dots
!do k = 2,length+1
!
    do l = 2, width +1
         dconc(k,1) = &
             diff_factor * (conc(k-1,1) + conc(k+1,1) + conc(k,l-1) + conc(k,l+1)
                             -4.0 * conc(k,1))
     enddo
!enddo
conc = conc + dconc
left_concentration(1:width+2)
                                 = conc(2,:)
right_concentration(1:width+2) = conc(length+1,:)
top_concentration(1:length+2)
                                 = conc(:,width+1)
bottom_concentration(1:length+2) = conc(:,2)
! Wait for all the images before copying the boundaries
! (note: sync all works on the current team, which is not the initial team at this po
sync all
! Left
if ( domain%boundary_type(1) == 2 ) then
    conc(1,:) = right_concentration(1:width+2)[domain%connecting_domain(1)]
elseif ( domain%boundary_type(1) == 0 ) then
    conc(1,:) = conc(2,:)
endif
! Right
if ( domain%boundary_type(2) == 2 ) then
    conc(length+2,:) = left_concentration(1:width+2)[domain%connecting_domain(2)]
elseif ( domain%boundary_type(2) == 0 ) then
    conc(length+2,:) = conc(length+1,:)
endif
! Top
if ( domain%boundary_type(3) == 2 ) then
    conc(:,width+2) = bottom_concentration(1:length+2)[domain%connecting_domain(3)]
elseif ( domain%boundary_type(3) == 0 ) then
    conc(:,width+2) = conc(:,width+1)
endif
! Bottom
if (domain%boundary_type(4) == 2) then
    conc(:,1) = top_concentration(1:length+2)[domain%connecting_domain(4)]
elseif ( domain%boundary_type(4) == 0 ) then
    conc(:,1) = conc(:,2)
endif
```

```
! And when everything has been copied, continue
                sync all
            enddo
            write(*,*) 'Image ', this_image(), ' has reached the end'
            write( filename, '(a,i0,a)' ) 'report_corner_', this_image(), '.out'
            open( 20, file = filename )
            do i = 1, width
                write( 20, '(*(g10.3))' ) conc(:,i)
            enddo
        else
            ! The second team has no task ...
            write(*,*) 'Image ', this_image(), ' is idle'
        endif
    end team
    ! Wait for all images
    sync all
contains
subroutine read_input( domain )
    type(domain_type), intent(inout) :: domain
    character(len=80) :: line
    character(len=20) :: keyword, type
   integer
                     :: ierr, k
    do
         read( 10, '(a)', iostat = ierr ) line
         if ( ierr /= 0 ) then
             exit
         endif
         read( line, *, iostat = ierr ) keyword
         select case ( keyword )
             case( '#' )
                 ! Simply skip
```

```
case( 'timespan' )
                 read( line, *, iostat = ierr ) keyword, timespan
             case( 'diff-factor' )
                 read( line, *, iostat = ierr ) keyword, diff_factor
             case( 'grid' )
                 read( line, *, iostat = ierr ) keyword, domain%nx, domain%ny
             case( 'initial' )
                 read( line, *, iostat = ierr ) keyword, domain%initial_concentration
             case( 'left-boundary', 'right-boundary', 'top-boundary', 'bottom-boundary' )
                 select case ( keyword )
                     case( 'left-boundary' )
                        k = 1
                     case( 'right-boundary' )
                        k = 2
                     case( 'top-boundary' )
                        k = 3
                     case( 'bottom-boundary' )
                         k = 4
                 end select
                 read( line, *, iostat = ierr ) keyword, type
                 select case ( type )
                     case( 'closed' )
                         domain%boundary_type(k) = 0
                         read( line, *, iostat = ierr ) keyword, type
                     case( 'open' )
                         domain%boundary_type(k) = 1
                         read( line, *, iostat = ierr ) keyword, type, domain%boundary_value(k)
                     case( 'image' )
                         domain%boundary_type(k) = 2
                         read( line, *, iostat = ierr ) keyword, type, domain%connecting_domain(k)
                 end select
         end select
     enddo
end subroutine read_input
end program corner
```

References

[1] Michael Metcalf, John Reid, Malcolm Cohen, and Reinhold Bader. *Modern Fortran explained*. Oxford University Press.

[2] Anton Shterenlikht and Luis Cebamanos. Cellular automata beyond 100k cores: MPI vs Fortran coarrays.