Tasking with OpenMP

1. Programming Parallel Shared Memory Computers
   - tasking with OpenMP
2. Parallel Recursive Functions
   - the Fibonacci numbers
   - parallel recursive quadrature
3. Bernstein's Conditions
   - dependency analysis
4. Task Dependences
   - flow dependence
   - parallel blocked matrix multiplication

MCS 572 Lecture 15
Introduction to Supercomputing
Jan Verschelde, 15 February 2021

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tasking with OpenMP

The OpenMP Application Programming Interface provides a model for parallel programming that is portable
across shared memory architectures from different vendors.

The `gcc` compiler supports the OpenMP API, via `gcc -fopenmp`.

Two reference documents for this lecture:

- the OpenMP API Specification, and
- the OpenMP API Examples.

Tasking constructs provide units of work to a thread for execution.

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the Fibonacci numbers

The sequence of Fibonacci numbers F_n are defined as

$$F_0 = 0, \quad F_1 = 1, \quad \text{and for } n > 1 : F_n = F_{n-1} + F_{n-2}.$$

This leads to a natural recursive function.

1. The recursion generates many function calls.
2. While inefficient to compute F_n,
   this recursion serves as a parallel pattern.

The parallel version is part of the
OpenMP Application Programming Interface Examples.

a parallel recursive Fibonacci function

The Fibonacci function with tasking

- demonstrates the generation of a large number of tasks with one thread.
- No parallelism will result from this example.

But it is instructive to introduce basic task constructs.

- The `task` construct defines an explicit task.
- The `taskwait` construct synchronizes sibling tasks.
- The `shared` clause of a task construct declares a variable to be shared by tasks.

command line arguments and number of threads

```
#include <stdio.h>
#include <stdlib.h>
#include <omp.h>

int fib ( int n );
/* Returns the n-th Fibonacci number,
 * computed recursively with tasking. */

int main ( int argc, char *argv[] )
{
   int n;

   if(argc > 1)
      n = atoi(argv[1]);
   else
   {
      printf("Give n : "); scanf("%d", &n);
   }
   omp_set_num_threads(8);
```

the parallel region and single construct

The program from the previous slide continues:

```
#pragma omp parallel
{
   #pragma omp single
   printf("F(%d) = %d\n",n,fib(n));
}
```

The `single` construct specifies that the statement is executed by only one thread in the team.

In this example, one thread generates many tasks.

a parallel recursive Fibonacci function

```
int fib ( int n )
{
   if(n < 2)
      return n;
   else
   {
      int left,right;     // shared by all tasks

      #pragma omp task shared(left)
      left = fib(n-1);

      #pragma omp task shared(right)
      right = fib(n-2);
                              // synchronize tasks
      #pragma omp taskwait
      return left + right;
   }
}
```

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parallel recursive quadrature

Apply a numerical integration rule $R(f, a, b, n)$ to $\int_a^b f(x)dx$.

The rule $R(f, a, b, n)$ takes on input

- the function f, bounds a, b of $[a, b]$, and
- the number n of function evaluations.

The rule returns and approximation A and an error estimate e.

If e is larger than some tolerance, then

1. $c = (b - a)/2$ is the middle of $[a, b]$,
2. compute $A_1, e_1 = R(f, a, c, n)$,
3. compute $A_2, e_2 = R(f, c, a, n)$,
4. return $A_1 + A_2, e_1 + e_2$.

This is the same pattern as Fibonacci.

the composite Trapezoidal rule applied recursively

Using n subintervals of $[a, b]$, the rule is

$$R(f, a, b, n) = \frac{h}{2}(f(a) + f(b)) + h \sum_{i=1}^{n-1} f(a + ih), \quad h = \frac{b-a}{n}.$$

Our setup: $f(x) = e^x$, $[a, b] = [0, 1]$, $\int_0^1 e^x dx = e - 1$.

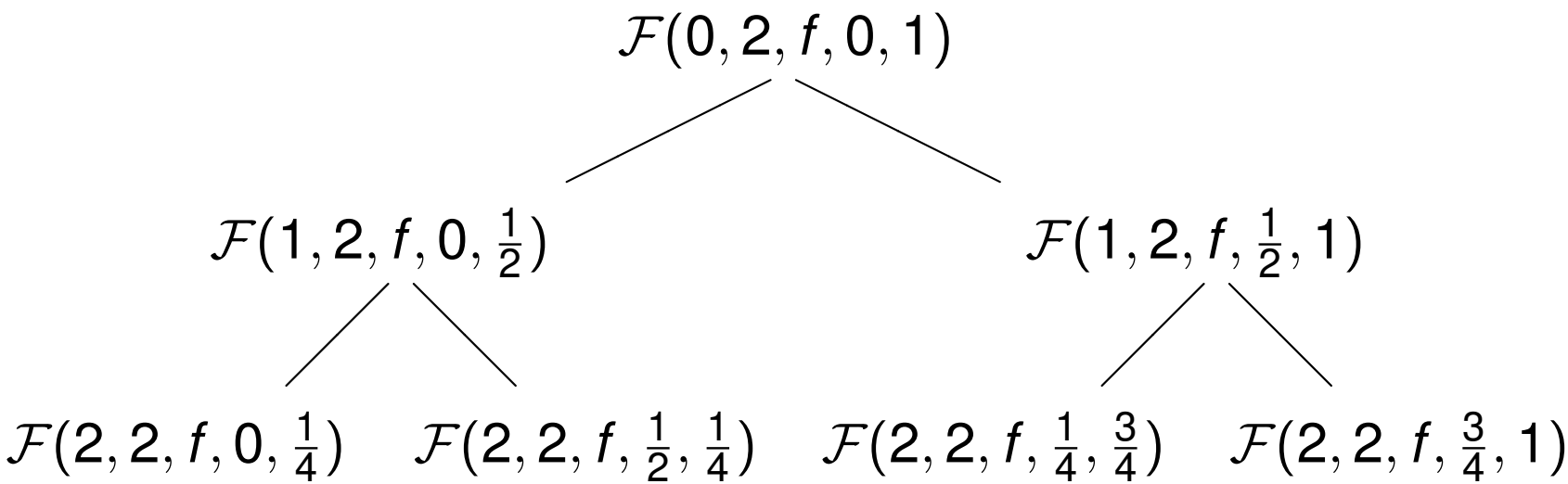
Keep n fixed. Let d be the depth of the recursion. The level is ℓ.

$\mathcal{F}(\ell, d, f, a, b, n)$:

```
If ℓ = d then
  return R(f, a, b, n)
else
  c = (b − a)/2
  return F(ℓ+1, d, f, a, c, n) + F(ℓ+1, d, f, c, b, n).
```

the tree of function calls

The root of the tree is the first call, omitting the value for n.



At the leaves, the rule is applied.

As all computations are concentrated at the leaves, we expect speedups from a parallel execution.

a recursive parallel integration function

```
double rectraprule
 ( int level, int depth,
   double (*f) ( double x ), double a, double b, int n )
{
   if(level == depth)
      return traprule(f,a,b,n);
   else
   {
      double middle = (b - a)/2;
      double left,right;

      #pragma omp task shared(left)
      left = rectraprule(level+1,depth,f,a,middle,n);

      #pragma omp task shared(right)
      right = rectraprule(level+1,depth,f,middle,b,n);

      #pragma omp taskwait
      return left + right;
   }
}
```

with 8 threads, with OpenMP 4.5 on pascal

```
$ time ./comptraprec 200000 10
approximation = 1.7182818284620265e+00
   exp(1) - 1 = 1.7182818284590451e+00, error = 2.98e-12

real    0m3.299s
user    0m3.298s
sys     0m0.001s
$ time ./comptraprecomp 200000 10
approximation = 1.7182818284620265e+00
   exp(1) - 1 = 1.7182818284590451e+00, error = 2.98e-12

real    0m0.743s
user    0m4.003s
sys     0m0.004s
$
```

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dependency analysis

Which statements can be executed in parallel?

Let u be an operation. Denote:

- $\mathcal{R}(u)$ is the set of memory cells u reads,
- $\mathcal{M}(u)$ is the set of memory cells u modifies.

Two operations u and v are independent if

$$\begin{aligned} \mathcal{M}(u) \cap \mathcal{M}(v) &= \emptyset, \quad \text{and} \\ \mathcal{M}(u) \cap \mathcal{R}(v) &= \emptyset, \quad \text{and} \\ \mathcal{R}(u) \cap \mathcal{M}(v) &= \emptyset. \end{aligned}$$

The above conditions are known as *Bernstein's conditions.*

Checking Bernstein's conditions is easy for operations on scalars,
is more difficult for array accesses,
and is almost impossible for pointer dereferencing.

an example

Let `x` be some scalar and consider two statements:

- $u =$ `[x = x + 1]`,
- $v =$ `[x = x + 2]`.

We see that u and v are independent of each other, because u followed by v or v followed by u is equivalent to $w =$ `[x = x + 3]`.

However, execution of u and v happens by a sequence of more elementary instructions:

- u: `r1 = x; r1 += 1; x = r1;`
- v: `r2 = x; r2 += 2; x = r2;`

where `r1` and `r2` are registers.

The elementary instructions are no longer independent.

some references

- A. J. Bernstein:
  Analysis of Programs for Parallel Processing.
  IEEE Transactions on Electronic Computers 15(5):757–763, 1966.
- P. Feautrier: **Bernstein's Conditions.**
  In *Encycopedia of Parallel Computing*, edited by David Padua, pages 130–133, Springer 2011.
- B. Wilkinson and M. Allen: **Parallel Programming. Techniques and Applications Using Networked Workstations and Parallel Computers.** 2nd Edition. Prentice-Hall 2005.

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the `depend` clause

The order of execution of tasks can be ordered.

In the `depend` clause, we consider two dependence types:

1. The `in` type: the task depends on the sibling task(s) that generates the item followed by the `in:`.
2. The `out` type: if an item appeared following an `in:` then there should be task with the clause `out`.

copied from the OpenMP API Examples

```
#include <stdio.h>
#include <omp.h}

int main ( int argc, char *argv[] )
{
   int x = 1;

   #pragma omp parallel
   #pragma omp single
   {
      #pragma omp task shared(x) depend(out: x)
      x = 2;
      #pragma omp task shared(x) depend(in: x)
      printf("x = %d\n", x);
   }
   return 0;
}
```

about the example

In the parallel region, the `single` construct indicates that every instruction needs to be execute only once.

- One task assigns 2 to `x`.
- Another task prints the value of `x`.

Without `depend`, tasks could execute in any order, and the program would have a *race condition*.

The depend clauses force the ordering of the tasks. The example always prints `x = 2`.

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blocked matrix multiplication

Our last example also comes from the OpenMP API Examples.

Consider the product of two blocked matrices A with B:

$$\begin{bmatrix} A_{1,1} & A_{1,2} \\ A_{2,1} & A_{2,2} \end{bmatrix} \begin{bmatrix} B_{1,1} & B_{1,2} \\ B_{2,1} & B_{2,2} \end{bmatrix} = \begin{bmatrix} C_{1,1} & C_{1,2} \\ C_{2,1} & C_{2,2} \end{bmatrix}.$$

where

$$C_{i,j} = A_{i,1} B_{1,j} + A_{i,2} B_{2,j},$$

for all i and j.

The arguments of the depend clauses are blocked matrices.

matrices are pointers to rows

Allocating a matrix of dimension `dim`:

```
{
   double **A;
   int i;

   A = (double**)calloc(dim, sizeof(double*));

   for(i=0; i<dim; i++)
      A[i] = (double*)calloc(dim, sizeof(double));
```

Every row `A[i]` is allocated in the loop.

multiplying blocked matrices of random doubles

At the command line, we specify

1. the block size, the size of each block,
2. the number of blocks in every matrix, and
3. the number of threads.

The dimension equals the block size times the number of blocks.

The parallel region:

```
#pragma omp parallel
#pragma omp single
matmatmul(dim,blocksize,A,B,C);
```

One single thread calls the function `matmatmul`.
The `matmatmul` generates a large number of tasks.

the function `matmatmul`

```
void matmatmul
  ( int N, int BS,
    double **A, double **B, double **C )
{
    int i, j, k, ii, jj, kk;

    for(i=0; i<N; i+=BS)
    {
        for(j=0; j<N; j+=BS)
        {
            for(k=0; k<N; k+=BS)
            {
```

The triple loop computes the block $C_{i,j}$

multiplying each block in one task

Each task has its own indices `ii`, `jj`, and `kk`.

```
#pragma omp task private(ii, jj, kk) \
        depend(in: A[i:BS][k:BS], B[k:BS][j:BS]) \
        depend(inout: C[i:BS][j:BS])
{
   for(ii=i; ii<i+BS; ii++)
      for(jj=j; jj<j+BS; jj++)
         for(kk=k; kk<k+BS; kk++)
            C[ii][jj] = C[ii][jj] + A[ii][kk]*B[kk][jj];
}
```

The `inout` dependence type `C[i:BS][j:BS]` expresses that the dependencies of the update of the block $C_{i,j}$

runs with 2 and 4 threads

```
$ gcc -fopenmp -O3 -o matmulomp matmulomp.c

$ time ./matmulomp 500 2 2

real    0m0.828s
user    0m1.558s
sys     0m0.020s

$ time ./matmulomp 500 2 4

real    0m0.445s
user    0m1.575s
sys     0m0.017s
$
```

parallel linear algebra

PLASMA (Parallel Linear Algebra Software for Multicore Architectures)
is a numerical library intended as a successor to LAPACK
for solving problems in dense linear algebra on multicore processors.

A. YarKhan, J. Kurzak, P. Luszczek, J. Dongarra:
Porting the PLASMA Numerical Library to the OpenMP Standard.
International Journal of Parallel Programming, May 2016.

exercises

1. Label the six elementary operations in the example on slide 16 as u_1, u_2, u_3, v_1, v_2, v_3, write for each the sets $\mathcal{R}(\cdot)$ and $\mathcal{M}(\cdot)$.
   Based on the dependency analysis, arrange the six instructions for a correct parallel computation.
2. The block size, number of blocks, and number of threads are the three parameters in `matmulomp`.
   Explore experimentally with `matmulomp` the relationship between the number of blocks and the number of threads.
   For which values do you obtain a good speedup?