The Parallel Programming ... the world beyond mutithreading

Tim Mattson

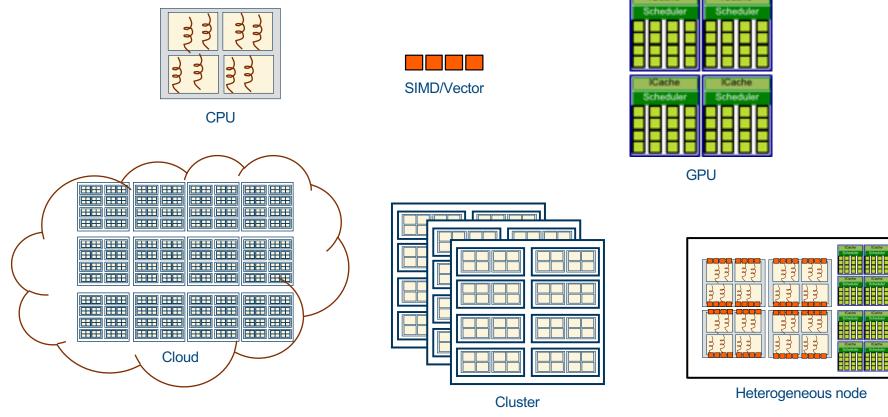
Human Learning Group*

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Disclaimer

- The views expressed in this talk are those of the speaker.
- If I say something "smart" or worthwhile:
 - Credit goes to the many smart people I work with.
- If I say something stupid...
 - It's my own fault

Hardware is diverse ... and its only getting worse!!!



The Big Three

- In HPC, 3 programming environments dominate ... covering the major classes of hardware.
 - MPI: distributed memory systems ... though it works nicely on shared memory computers.

- OpenMP: Shared memory systems ... more recently, GPGPU too.

CUDA, OpenCL, Sycl, OpenACC, OpenMP ...: GPU programming (use CUDA if you don't mind locking yourself to a single vendor ... it is a really nice programming model)

• Even if you don't plan to spend much time programming with these systems ... a well rounded HPC programmer should know what they are and how they work.

The Big Three

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 - MPI: distributed memory systems ... though it works nicely on shared memory computers.

- OpenMP: Shared memory systems ... more recently, GPGPU too.

You are all
OpenMP experts
and know a great
deal about
multithreading

CUDA, OpenCL, Sycl, OpenACC, OpenMP ...: GPU programming (use CUDA if you don't mind locking yourself to a single vendor ... it is a really nice programming model)

• Even if you don't plan to spend much time programming with these systems ... a well rounded HPC programmer should know what they are and how they work.

The Big Three

If you don't know MPI, you aren't really an HPC programmer!

- In HPC, 3 programming environments dominate ... covering the major classes of hardware.
 - MPI: distributed memory systems ... though it works nicely on shared memory computers.

- OpenMP: Shared memory systems ... more recently, GPGPU too.

CUDA, OpenCL, Sycl, OpenACC, OpenMP ...: GPU programming (use CUDA if you don't mind locking yourself to a single vendor ... it is a really nice programming model)

• Even if you don't plan to spend much time programming with these systems ... a well rounded HPC programmer should know what they are and how they work.



A "Hands-on" Introduction to MPI

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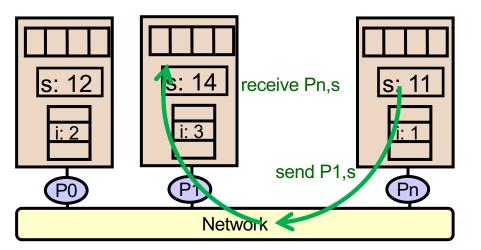
^{*} The name "MPI" is the property of the MPI forum (http://www.mpi-forum.org).

Outline

- MPI and distributed memory systems
 - The Bulk Synchronous Pattern and MPI collective operations
 - Introduction to message passing
 - The diversity of message passing in MPI
 - Geometric Decomposition and MPI
 - Concluding Comments

Programming Model for distributed memory systems

- Programs execute as a collection of processes.
 - Number of processes almost always fixed at program startup time
 - Local address space per node -- NO physically shared memory.
 - Logically shared data is partitioned over local processes.
- Processes communicate by explicit send/receive pairs
 - Synchronization is implicit by communication events.
 - MPI (Message Passing Interface) is the most commonly used API



Private memory

Parallel API's: MPI, the Message Passing Interface

MPI: An API for Writing Applications for Distributed Memory Systems -A library of routines to coordinate the execution of multiple processes. -Provides point to point and collective communication in Fortran, C and C++ MPI Pack -Unifies last 30 years of cluster computing and **MPP*** practice

*MPP: Massively Parallel Processing. Clusters use "off the shelf" components. MPP systems include custom system integration.

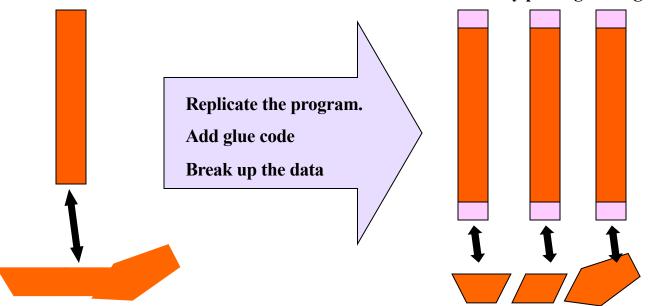
MPI Send

MPI Alltoally

How do people use MPI? The SPMD Design Pattern

A sequential program working on a data set

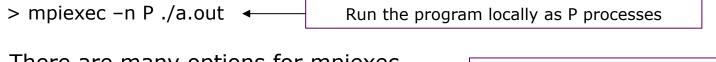
- •A single program working on a decomposed data set.
- •Use Node ID and numb of nodes to split up work between processes
- Coordination by passing messages.



Running MPI programs

The programs **mpirun** or **mpiexec** are largely equivalent and are used to launch a job on the processes across a cluster. On our cluster, we'll use **mpiexec**

- MPI implementations include a way to start "P processes" on the system.
- For MPIch (the most common MPI implementation), this is done with the mpirun command:



- There are many options for mpiexec.
 - > mpiexec -hostfile hostfile -n P ./a.out
 - > mpiexec -h

 Ask mpiexec for information about mpiexec options.

Run the program as P processes on the nodes from hostfile.

A hostfile has node names one to a line followed by a colon and the number of available processors

Building and running MPI programs at PSFC

- Log in to a gpu node, one hour request for one node to compile:
 srun --nodes=1 --ntasks=1 --time=01:00:00 --pty /bin/bash
- Then compile
 mpicc/mpif90/mpic++ -o program program.cc/f90/C
- To run, exit current shell, then srun --nodes=2 --ntasks-per-node=3 --time=00:01:00 ./program
- Will run 6 processes over 2 nodes.

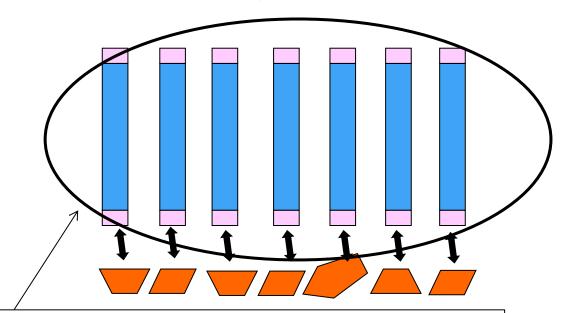
Exercise: Hello world part 1

- Goal
 - To confirm that you can run a program in parallel.
- Program
 - Write a program that prints "hello world" to the screen.

- Log in to a the PSFC cluster. Compile and build the program on the login node
- Submit to run on the GPU cluster
 srun --nodes=2 --ntasks-per-node=3 --time=00:01:00 ./program
- Will run 6 processes over 2 nodes

An MPI program at runtime

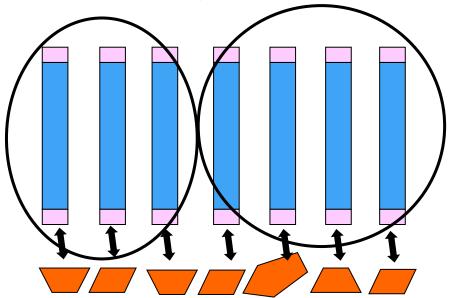
• Typically, when you run an MPI program, multiple processes all running the same program are launched ... working on their own block of data.



The collection of processes involved in a computation is called "a **process group**"

An MPI program at runtime

• Typically, when you run an MPI program, multiple processes all running the same program are launched ... working on their own block of data.



You can dynamically split a **<u>process group</u>** into multiple subgroups to manage how processes are mapped onto different tasks

MPI Hello World Program

```
#include <stdio.h>
#include <mpi.h>
int main (int argc, char **argv){
    int rank, size;
    MPI_Init (&argc, &argv);
    MPI Comm rank (MPI COMM WORLD, &rank);
    MPI Comm size (MPI COMM WORLD, &size);
    printf( "Hello from process %d of %d\n",
                                rank, size );
   MPI Finalize();
    return 0;
```

Initializing and finalizing MPI

```
int MPI_Init (int* argc, char* argv[])
```

- Initializes the MPI library ... called before any other MPI functions.
- agrc and argv are the command line args passed from main()

```
#include <stdio.h>
#include <mpi.h>
int main (int argc, char **argv){
    int rank, size;
    MPI Init (&argc, &argv);
    MPI_Comm_rank (MPI_COMM_WORLD, &rank);
    MPI Comm size (MPI COMM WORLD, &size);
    printf( "Hello from process %d of %d\n",
                                 rank, size );
    MPI Finalize();
                     int MPI Finalize (void)
    return 0;
                          Frees memory allocated by the MPI library ... close
                            every MPI program with a call to MPI Finalize
```

How many processes are involved?

```
    int MPI_Comm_size (MPI_Comm comm, int* size)
    MPI_Comm, an opaque data type called a communicator. Default context: MPI_COMM_WORLD (all processes)
```

 MPI_Comm_size returns the number of processes in the process group associated with the communicator

#inclu #include <mpi.h> int main (int argc, char **argv){ int rank, size; MPI Init (&argc, &argv); MPI_Comm_rank (MPI_COMM_WORLD, &rank); MPI Comm size (MPI COMM WORLD, &size); printf("Hello from process %d of %d\n", rank, size); MPI Finalize(); return 0;

Communicators consist of two parts, a **context** and a **process group**.

The communicator lets one control how groups of messages interact.

Communicators support modular SW ... i.e. I can give a library module its own communicator and know that it's messages can't collide with messages originating from outside the module

Which process "am I" (the rank)

```
#include <mpi.h>
int main (int argc, char **argv){
    int rank, size;
    MPI Init (&argc, &argv);
    MPI Comm rank (MPI COMM WORLD, &rank);
    MPI Comm size (MPI COMM WORLD, &size);
    printf( "Hello from process %d of %d\n",
                                rank, size );
    MPI Finalize();
    return 0;
```

Note that other than init() and finalize(), every MPI function has a communicator.

This makes sense .. You need a context and group of processes that the MPI functions impact ... and those come from the communicator.

Running the program

- On a 4 node cluster, to run this program (hello): > mpiexec –np 4 –hostfile hostf hello
- Where "hostf" is a file with the names of the cluster nodes, one to a line.
- Would would this program output?

```
#include <stdio.h>
#include <mpi.h>
int main (int argc, char **argv){
    int rank, size;
    MPI Init (&argc, &argv);
    MPI Comm rank (MPI COMM WORLD, &rank);
    MPI Comm size (MPI COMM WORLD, &size);
    printf( "Hello from process %d of %d\n",
                                rank, size );
    MPI Finalize();
    return 0;
```

Running the program

```
#include <stdio.h>
#include <mpi.h>
int main (int argc, char **argv){
    int rank, size;
    MPI Init (&argc, &argv);
    MPI Comm rank (MPI COMM WORLD, &rank);
    MPI Comm size (MPI COMM WORLD, &size);
    printf( "Hello from process %d of %d\n",
                                rank, size );
    MPI Finalize();
    return 0;
```

- On a 4 node cluster, to run this program (hello):
 > mpiexec -np 4 -hostfile hostf hello
 Hello from process 1 of 4
 Hello from process 2 of 4
 Hello from process 0 of 4
 Hello from process 3 of 4
- Where "hostf" is a file with the names of the cluster nodes, one to a line.

Exercise: Hello world part 2

Goal

To confirm that you can run an MPI program on our cluster

Program

- Write a program that prints "hello world" to the screen.
- Modify it to run as an MPI program ... with each printing "hello world" and its rank

- Log in to a gpu node, one hour request for one node to compile:
 srun --nodes=1 --ntasks=1 --time=01:00:00 --pty /bin/bash -l
- Then compile
 mpicc/mpif90/mpic++ -o program program.cc/f90/C
- To run, exit current shell, then srun --nodes=2 --ntasks-per-node=3 --time=00:01:00 ./program
- Will run 6 processes over 2 nodes.

```
#include <mpi.h>
int size, rank, argc; char **argv;
MPI_Init (&argc, &argv);
MPI_Comm_rank (MPI_COMM_WORLD, &rank);
MPI_Comm_size (MPI_COMM_WORLD, &size);
MPI_Finalize();
Char name[MPI_MAX_PROCESSOR_NAME];
int MPI_Get_processor_name( char *name, int *resultLen )
```

Running the program

```
#include <stdio.h>
#include <mpi.h>
int main (int argc, char **argv){
   int rank, size;
   MPI Init (&argc, &argv);
   MPI Comm rank (MPI COMM WORLD, &rank);
   MPI Comm size (MPI COMM WORLD, &size);
   printf( "Hello from process %d of %d\n",
                               rank, size );
   MPI Finalize();
   return 0;
```

On a 4 node cluster, I'd run this program (hello) as:
 > mpirun -n 4 hello
 Hello from process 1 of 4
 Hello from process 2 of 4
 Hello from process 0 of 4
 Hello from process 3 of 4

Outline

MPI and distributed memory systems

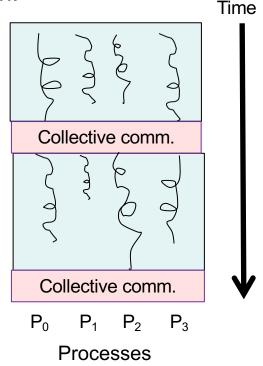


- The Bulk Synchronous Pattern and MPI collective operations
 - Introduction to message passing
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A typical pattern with MPI Programs

- Many MPI applications directly call few (if any) message passing routines. They use the following very common pattern:
 - Use the Single Program Multiple Data pattern
 - Each process maintains a local view of the global data
 - A problem broken down into phases each of which is composed of two subphases:
 - · Compute on local view of data
 - Communicate to update global view on all processes (collective communication).
 - Continue phases until complete

This is a subset or the SPMD pattern sometimes referred to as the Bulk Synchronous pattern.



Collective Communication: Reduction

```
int MPI_Reduce (void* sendbuf,
     void* recvbuf, int count,
     MPI_Datatype datatype, MPI_Op op,
     int root, MPI_Comm comm)
```

Returns MPI_SUCCESS if there were no errors

• MPI_Reduce performs specified reduction operation (op) on the count values in sendbuf from all processes in communicator. Places result in recvbuf on the process with rank root only.

MPI Data Type*	C Data Type
MPI_CHAR	char
MPI_DOUBLE	double
MPI_FLOAT	float
MPI_INT	int
MPI_LONG	long
MPI_LONG_DOUBLE	long double
MPI_SHORT	short

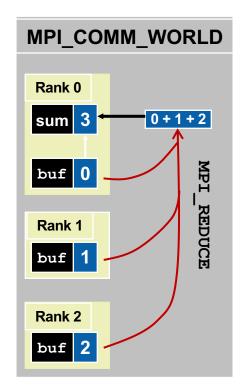
*This is a subset of available MPI types	*This	is a	subset	of	available	MPI	types
--	-------	------	--------	----	-----------	-----	-------

Operation	Function
MPI_SUM	Summation
MPI_PROD	Product
MPI_MIN	Minimum value
MPI_MINLOC	Minimum value and location
MPI_MAX	Maximum value
MPI_MAXLOC	Maximum value and location
MPI_LAND	Logical AND

Operation	Function	
MPI_BAND	Bitwise AND	
MPI_LOR	Logical OR	
MPI_BOR	Bitwise OR	
MPI_LXOR	Logical exclusive OR	
MPI_BXOR	Bitwise exclusive OR	
User-defined	It is possible to define new reduction operations	

MPI_REDUCE Example

```
#include <mpi.h>
int main(int argc, char* argv[]) {
  int buf, sum, nprocs, myrank;
 MPI Init(&argc,&argv);
 MPI Comm size(MPI COMM WORLD, &nprocs);
 MPI Comm rank(MPI COMM WORLD, &myrank);
  sum = 0;
 msg = myrank;
 MPI Reduce (&buf, &sum, 1, MPI INT,
          MPI SUM, 0, MPI COMM WORLD);
 MPI Finalize();
```



MPI_REDUCE Example

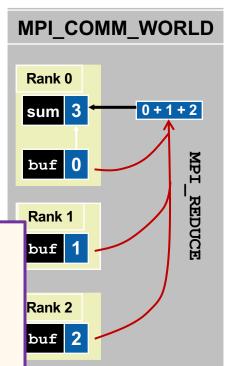
```
#include <mpi.h>
int main(int argc, char* argv[]) {
  int buf, sum, nprocs, myrank;

MPI_Init(&argc,&argv);
  MPI_Comm_size(MPI_COMM_WORLD, &nprocs);
  MPI_Comm_rank(MPI_COMM_WORLD, &myrank);

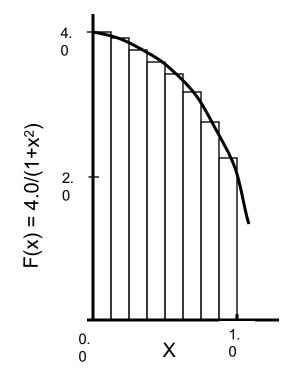
sum = 0;
```

C language comments:

- **char*** is a pointer to a collection of characters. We call this a string.
- char* argv[] is the same as char **argv. They point to a collection of strings
- If you have a variable, and you want its address, you use the & character. C is a call-by-value language. If you want to get new values from a function argument, you need to pass in the address, for example &myrank



Example Problem: Numerical Integration



Mathematically, we know that:

$$\int_{0}^{1} \frac{4.0}{(1+x^2)} dx = \pi$$

We can approximate the integral as a sum of rectangles:

$$\sum_{i=0}^{N} F(x_i) \Delta x \approx \pi$$

Where each rectangle has width Δx and height $F(x_i)$ at the middle of interval i.

PI Program: an example

```
static long num steps = 100000;
double step;
void main ()
     int i; double x, pi, sum = 0.0;
     step = 1.0/(double) num_steps;
        x = 0.5 * step;
     for (i=0;i \le num steps; i++)
          x+=step;
          sum += 4.0/(1.0+x*x);
     pi = step * sum;
```

Exercise: Pi Program

- Goal
 - To write a simple Bulk Synchronous, SPMD program
- Program
 - Start with the provided "pi program" and using an MPI reduction, write a parallel version of the program.

MPI_Op	Function
MPI_SUM	Summation

```
#include <mpi.h>
int size, rank, argc; char **argv;
MPI_Init (&argc, &argv);
MPI_Comm_rank (MPI_COMM_WORLD, &rank);
MPI_Comm_size (MPI_COMM_WORLD, &size);
MPI_Finalize();
```

MPI Data Type	C Data Type
MPI_DOUBLE	double
MPI_FLOAT	float
MPI_INT	int
MPI_LONG	long

Pi program in MPI

```
#include <mpi.h>
void main (int argc, char *argv[])
     int i, my id, numprocs; double x, pi, step, sum = 0.0;
     step = 1.0/(double) num steps;
     MPI Init(&argc, &argv);
     MPI Comm rank(MPI COMM WORLD, &my id);
     MPI Comm size(MPI COMM WORLD, &numprocs);
     my steps = num steps/numprocs;
     for (i=my id*my steps; i<(my id+1)*my steps; i++)
           x = (i+0.5)*step;
                                              Sum values in "sum" from
           sum += 4.0/(1.0+x*x);
                                              each process and place it
                                                 in "pi" on process 0
     sum *= step ;
     MPI_Reduce(&sum, &pi, 1, MPI_DOUBLE, MPI_SUM, 0, MPI_COMM_WORLD);
```

Timing MPI programs

- MPI added a function (which OpenMP copied) to time programs.
- MPI_Wtime() returns a double for the time (in seconds) for some arbitrary time in the past.
- As with omp_get_wtime(), call before and after a section of code of interest to get an elapsed time.

Exercise: Pi Program with MPI_Wtime()

- Goal
 - Time your Bulk Synchronous, SPMD program
- Program
 - Start with your parallel "pi program" and use MPI_Wtime() to explore its scalability on your system.

MPI_Op	Function
MPI_SUM	Summation

```
#include <mpi.h>
int size, rank, argc; char **argv;
MPI_Init (&argc, &argv);
MPI_Comm_rank (MPI_COMM_WORLD, &rank);
MPI_Comm_size (MPI_COMM_WORLD, &size);
Double MPI_Wtime();
MPI_Finalize();
```

MPI Data Type	C Data Type
MPI_DOUBLE	double
MPI_FLOAT	float
MPI_INT	int
MPI_LONG	long

Pi program in MPI

```
#include <mpi.h>
void main (int argc, char *argv[])
     int i, my id, numprocs; double x, pi, step, sum = 0.0;
     step = 1.0/(double) num steps;
     MPI Init(&argc, &argv);
     MPI Comm rank(MPI COMM WORLD, &my id);
     MPI Comm size(MPI COMM WORLD, &numprocs);
     double init time = MPI Wtime();
     my steps = num steps/numprocs;
     for (i=my id*my steps; i<(my id+1)*my steps; i++)
           x = (i+0.5)*step;
           sum += 4.0/(1.0+x*x);
     sum *= step;
     MPI Reduce(&sum, &pi, 1, MPI DOUBLE, MPI SUM, 0, MPI COMM WORLD);
     if(my id == 0) printf(" runtime = %lf\n",MPI Wtime()-init time);
```

MPI Pi program performance (on my laptop)

```
#include <mpi.h>
void main (int argc, char *argv[])
                                                                    Thread
                                                                      or
     int i, my id, numprocs; double x, pi, step, sum = 0.0;
                                                                    procs
     step = 1.0/(double) num steps;
     MPI Init(&argc, &argv);
     MPI Comm rank(MPI COMM WORLD, &my id);
                                                                       2
     MPI Comm size(MPI COMM WORLD, &numprocs);
     double init time = MPI Wtime();
                                                                       3
     my_steps = num steps/numprocs;
                                                                       4
     for (i=my id*my steps; i<(my id+1)*my steps; i++)
           x = (i+0.5)*step;
           sum += 4.0/(1.0+x*x);
     sum *= step;
     MPI Reduce(&sum, &pi, 1, MPI DOUBLE, MPI SUM, 0, MPI COMM WORLD);
     if(my id == 0) printf(" runtime = %lf\n",MPI Wtime()-init time);
```

*Intel compiler (icpc) with -O3 on Apple OS X 10.7.3 with a dual core (four HW three	∍ad)
Intel® Core™ i5 processor at 1.7 Ghz and 4 Gbyte DDR3 memory at 1.333 Ghz.	

OpenMP

SPMD

critical

0.85

0.48

0.47

0.46

MPI

0.84

0.48

0.46

0.46

OpenMP

PI Loop

0.43

0.23

0.23

0.23

MPI Pi program performance (on my laptop)

```
#include <mpi.h>
void main (int argc, char *argv[])
                                                                          OpenMP
                                                                                                 MPI
                                                                Thread
                                                                                     OpenMP
                                                                           SPMD
                                                                                     PI Loop
                                                                   or
    int i, my id, numprocs; double x, pi, step, sum = 0.0;
                                                                           critical
                                                                 procs
    step = 1.0/(double) num steps;
    MPI Init(&argc, &argv);
                                                                            0.85
                                                                                       0.43
                                                                                                 0.84
    MPI Comm rank(MPI COMM WORLD, &my id);
                                                                   2
                                                                            0.48
                                                                                       0.23
                                                                                                 0.48
    MPI Comm size(MPI COMM WORLD, &numprocs);
     double init time = MPI Wtime();
                                                                   3
                                                                            0.47
                                                                                       0.23
                                                                                                 0.46
    my steps = num steps/numprocs;
                                                                            0.46
                                                                                       0.23
                                                                                                 0.46
    for (i=my id*my steps; i<(my id+1)*my steps; i++)
                                         Is this a dependable way to get an elapsed time?
          x = (i+0.5)*step;
          sum += 4.0/(1.0+x*x);
                                       What if instead of a laptop, we are starting processes
                                            across a large cluster? Is this time reliable?
    sum *= step;
    MPI Reduce(&sum, &pi, 1, MPI DOUBLE, MPI SUM, 0, MPI COMM WORLD);
     if(my id == 0) printf(" runtime = %lf\n",MPI Wtime()-init time);
```

^{*}Intel compiler (icpc) with −O3 on Apple OS X 10.7.3 with a dual core (four HW thread) Intel® CoreTM i5 processor at 1.7 Ghz and 4 Gbyte DDR3 memory at 1.333 Ghz.

Synchronization in MPI

- Synchronization ... establishing ordering constraints among concurrent processes so we can establish happens-before relations.
- As we will see later ... the semantics of how messages are passed includes synchronization properties.
- For a stand-alone synchronization construct, we can use a barrier (all processes in the group associated with comm arrive before any proceed):
 - int MPI_Barrier(MPI_Comm comm)

Synchronization in MPI

- Synchronization ... establishing ordering constraints among concurrent processes so we can establish happens-before relations.
- As we will see later ... the semantics of how messages are passed includes synchronization properties.
- For a stand-alone synchronization construct, we can use a barrier (all processes in the group associated with comm arrive before any proceed):

int MPI_Barrier(MPI_Comm comm)

What is this int for? All MPI routines other than the timing routines return an int error code. Equals MPI_SUCCESS when everything is OK, other values specific to routines when errors occur

Collective Communication: Reduction

```
int MPI_Reduce (void* sendbuf,
    void* recvbuf, int count,
    MPI_Datatype datatype, MPI_Op op,
    int root, MPI_Comm comm)
```

Returns MPI_SUCCESS if there were no errors

• MPI_Reduce performs specified reduction operation (op) on the count values in sendbuf from all processes in communicator. Places result in recvbuf on the process with rank root only.

MPI Data Type*	C Data Type
MPI_CHAR	char
MPI_DOUBLE	double
MPI_FLOAT	float
MPI_INT	int
MPI_LONG	long
MPI_LONG_DOUBLE	long double
MPI_SHORT	short

*This is a subset of available MPI types	*This	is a	subset	of	available	MPI	types
--	-------	------	--------	----	-----------	-----	-------

Operation	Function
MPI_SUM	Summation
MPI_PROD	Product
MPI_MIN	Minimum value
MPI_MINLOC	Minimum value and location
MPI_MAX	Maximum value
MPI_MAXLOC	Maximum value and location
MPI_LAND	Logical AND

Operation	Function
MPI_BAND	Bitwise AND
MPI_LOR	Logical OR
MPI_BOR	Bitwise OR
MPI_LXOR	Logical exclusive OR
MPI_BXOR	Bitwise exclusive OR
User-defined	It is possible to define new reduction operations

Timing without a barrier

 Another option ... forget the barrier. Collect times for all processes and report min, max and average. This is easy to do using the operations available for uwe in MPI_Reduce.

```
int MPI_Reduce (void* sendbuf,
    void* recvbuf, int count,
    MPI_Datatype datatype, MPI_Op op,
    int root, MPI_Comm comm)
```

Operation	Function
MPI_SUM	Summation
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MPI_MIN	Minimum value
MPI_MINLOC	Minimum value and location
MPI_MAX	Maximum value
MPI_MAXLOC	Maximum value and location
MPI_LAND	Logical AND

Exercise: Explore timing MPI programs with the Pi program

- Goal
 - Time your Bulk Synchronous, SPMD program
- Program
 - Use MPI Wtime(), MPI Barrier() and other methods explore timing for the pi program.

```
#include <mpi.h>
int size, rank, argc; char **argv;
MPI_Init (&argc, &argv);
MPI_Comm_rank (MPI_COMM_WORLD, &rank);
MPI_Comm_size (MPI_COMM_WORLD, &size);
double MPI_Wtime();
int MPI_Barrier();
MPI_Finalize();
```

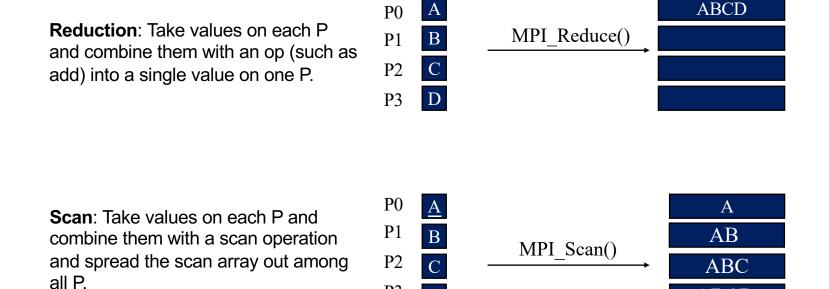
Operation	Function
MPI_SUM	Summation
MPI_PROD	Product
MPI_MIN	Minimum value
MPI_MINLOC	Minimum value and location
MPI_MAX	Maximum value
MPI_MAXLOC	Maximum value and location
MPI_LAND	Logical AND

Pi program ... return max time

```
#include <mpi.h>
void main (int argc, char *argv[])
    int i, my id, numprocs; double x, pi, step, sum = 0.0, mxtime=0.0;
     step = 1.0/(double) num steps;
     MPI Init(&argc, &argv);
     MPI Comm rank(MPI COMM WORLD, &my id);
     MPI Comm size(MPI COMM WORLD, &numprocs);
     MPI Barrier(MPI COMM WORLD);
     double init time = MPI Wtime();
     my steps = num steps/numprocs;
     for (i=my id*my steps; i<(my id+1)*my steps; i++) {
          x = (i+0.5)*step;
          sum += 4.0/(1.0+x*x);
     sum *= step;
    MPI Reduce(&sum, &pi, 1, MPI DOUBLE, MPI SUM, 0, MPI COMM WORLD);
    double wtime = MPI Wtime()-init time
     MPI Reduce(&wtime, &mxtime, 1, MPI DOUBLE, MPI MAX, 0, MPI COMM WORLD);
     if(my id == 0) printf(" maximum time = %lf",mxtime);
```

MPI defines a rich set of Collective operations

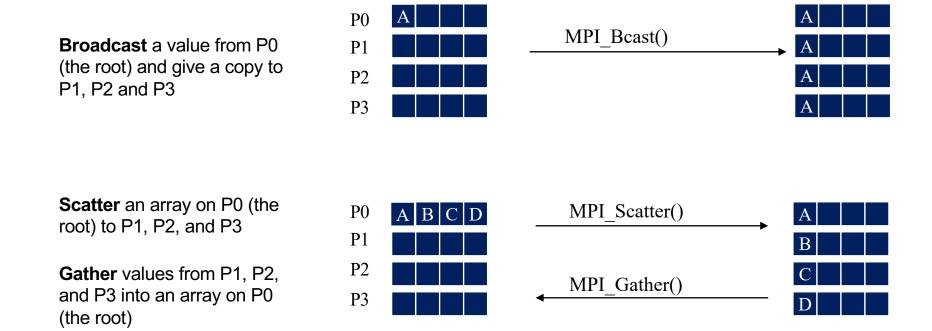
Collective Computations



ABCD

int MPI_Reduce(const void *sendbuf, void *recvbuf, int count, MPI_Datatype datatype, MPI_Op op, int root, MPI_Comm comm) int MPI_Scan(const void *sendbuf, void *recvbuf, int count, MPI_Datatype datatype, MPI_Op op, MPI_Comm comm)

Collective Data Movement



int MPI_Bcast(void *buffer, int count, MPI_Datatype datatype, int root, MPI_Comm comm)
int MPI_Gather(const void *sendbuf, int sendcount, MPI_Datatype sendtype, void *recvbuf, int recvcount, MPI_Datatype recvtype, int root, MPI_Comm comm)
int MPI_Scatter(const void *sendbuf, int sendcount, MPI_Datatype sendtype, void *recvbuf, int recvcount, MPI_Datatype recvtype, int root, MPI_Comm comm)

More Collective Data Movement





int MPI_Allgather(const void *sendbuf, int sendcount, MPI_Datatype sendtype, void *recvbuf, int recvcount, MPI_Datatype recvtype, MPI_Comm comm) int MPI_Alltoall(const void *sendbuf, int sendcount, MPI_Datatype sendtype, void *recvbuf, int recvcount, MPI_Datatype recvtype, MPI_Comm comm)

MPI Collective Routines

- Collective communications: called by all processes in the group to create a global result and share with all participating processes.
 - Allgather, Allgatherv, Allreduce, Alltoall, Alltoallv, Bcast, Gather, Gatherv, Reduce, Reduce_scatter, Scan, Scatter, Scatterv
- Notes:
 - Allreduce, Reduce, Scatter, and Scan use the same set of built-in or user-defined combiner functions.
 - Routines with the "All" prefix deliver results to all participating processes
 - Routines with the "v" suffix allow chunks to have different sizes
- Global synchronization is available in MPI through a barrier which blocks until all the processes in the process group associated with the communicator call it.

```
- MPI Barrier ( comm )
```

Collective operations are powerful ... use them when you can

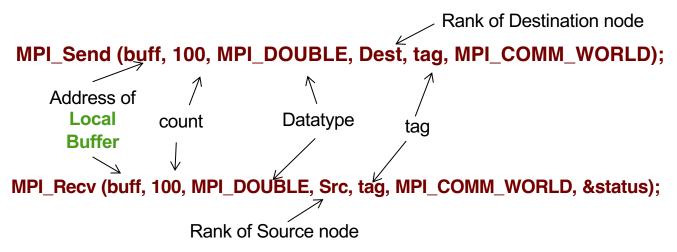
Do not implement them from scratch on your own. Think about how you'd implement, for example, a reduction. It is MUCH harder to do than you might think

Outline

- MPI and distributed memory systems
- The Bulk Synchronous Pattern and MPI collective operations
- Introduction to message passing
 - The diversity of message passing in MPI
 - Geometric Decomposition and MPI
 - Concluding Comments

Sending and receiving messages

- Pass a buffer which holds "count" values of MPI TYPE
- The data in a message to send or receive is described by a triple:
 - (address, count, datatype)
- The receiving process identifies messages with the double :
 - (source, tag)
- Where:
 - Source is the rank of the sending process
 - Tag: a user-defined int to keep track of different messages from a single source



Sending and Receiving messages: More Details

```
int MPI_Send (void* buf, int count,
    MPI_Datatype datatype, int dest,
    int tag, MPI_Comm comm)

int MPI_Recv (void* buf, int count,
    MPI_Datatype datatype, int source,
    int tag, MPI_Comm comm,
    MPI_Status* status)
```

MPI_Status is a variable that contains information about the message that is received. We can use it to find out information about the received message. The most common usage is to find out how many items were in the message:

```
MPI_Status MyStat; int count; float buff[4]; int ierr = MPI_Recv(buf, 4, MPI_FLOAT, 2, 0, MPI_COMM_WORLD, &MyStat); // receive message from node=2 with message tag = 0 If(ierr == MPI_SUCCESS) MPI_Get_Count(MyStat, MPI_FLOAT, &count);
```

For messages of a known size, we typically ignore the status, in which case use the parameter MPI_STATUS_IGNORE

```
int ierr = MPI_Recv(&buf, 4, MPI_FLOAT, 2, 0, MPI_COMM_WORLD, MPI_STATUS_IGNORE);
```

Sending and Receiving messages: More Details

MPI_Status is a variable that contains information about the message that is received. about the received message. The most common usage is to find out how many items variables.

```
MPI_Status MyStat; int count; float buff[4]; example & MyStat int ierr = MPI_Recv(buf, 4, MPI_FLOAT, 2, 0, MPI_COMM_WORLD, &MyStat); // receive message from node=2 with message tag = 0 If(ierr == MPI_SUCCESS) MPI_Get_Count(MyStat, MPI_FLOAT, &count);
```

C language comments:

- void * says the argument can take a pointer to any type. The C compiler won't do any type checking ... it just needs a valid address to a block of memory.
- A type with a * means the function expects a pointer to that type. So I would declare a variable as MPI_Status
 MyStat and then put the variable in the function call with an ampersand (&) ... for example &MyStat

For messages of a known size, we typically ignore the status, in which case use the parameter MPI_STATUS_IGNORE

```
int ierr = MPI_Recv(&buf, 4, MPI_FLOAT, 2, 0, MPI_COMM_WORLD, MPI_STATUS_IGNORE);
```

MPI Data Types for C

MPI Data Type	C Data Type
MPI_BYTE	
MPI_CHAR	signed char
MPI_DOUBLE	double
MPI_FLOAT	float
MPI_INT	int
MPI_LONG	long
MPI_LONG_DOUBLE	long double
MPI_PACKED	
MPI_SHORT	short
MPI_UNSIGNED_SHORT	unsigned short
MPI_UNSIGNED	unsigned int
MPI_UNSIGNED_LONG	unsigned long
MPI_UNSIGNED_CHAR	unsigned char

MPI provides predefined data types that must be specified when passing messages.

Exercise: Ping-Pong Program

Goal

- Measure the latency of our communication network.

• Program

Create a program to bounce a message (a single value) between a pair of processes. Bounce the
message back and forth multiple times and report the average one-way communication time. Figure out
how to use this so called "ping-pong" program to measure the latency of communication on your system.

```
#include <mpi.h>
int size, rank, argc; char **argv;
MPI_Init (&argc, &argv);
MPI_Comm_rank (MPI_COMM_WORLD, &rank);
MPI_Comm_size (MPI_COMM_WORLD, &size);
double MPI_Wtime();
MPI_Finalize();
```

MPI Data Type	C Data Type
MPI_DOUBLE	double
MPI_FLOAT	float
MPI_INT	int
MPI_LONG	long

Solution: Ping-Pong Program

```
#include <mpi.h>
#include <stdio.h>
#include <stdlib.h>
#define VAL 42
#define NREPS 10
#define TAG 5
int main(int argc, char **argv) {
 int rank, size;
 double t0:
 MPI_Init(&argc, &argv);
 MPI_Comm_rank(MPI_COMM_WORLD, &rank);
 MPI Comm size(MPI COMM WORLD, &size);
 int bsend = VAL;
 int brecv = 0:
 MPI Status stat;
 if(rank == 0) t0 = MPI Wtime();
```

```
for(int i=0;i<NREPS; i++){
 if(rank == 0){
   MPI_Send(&bsend, 1, MPI_INT, 1, TAG, MPI_COMM_WORLD);
   MPI Recv(&brecv, 1, MPI INT, 1, TAG, MPI COMM WORLD, &stat);
   if(brecv != VAL)printf("error: interation %d %d != %d\n",i,brecv,VAL);
   brecv = 0:
 else if(rank == 1){
   MPI_Recv(&brecv, 1, MPI_INT, 0, TAG, MPI_COMM_WORLD, &stat);
   MPI_Send(&bsend, 1, MPI_INT, 0, TAG, MPI_COMM_WORLD);
   if(brecv != VAL)printf("error: interation %d %d != %d\n",i,brecv,VAL);
   brecv = 0:
if(rank == 0){
 double t = MPI Wtime() - t0;
 double lat = t/(2*NREPS);
 printf(" lat = %f seconds\n",(float)lat);
MPI Finalize();
```

Ping Pong for different message sizes ... but first a bit of C

• Input parameters from the command line (so you don't need to recompile for each case):

```
int main(int argc, char **argv)
{
    if (argc == 3){
        int msg_size = atoi(*++argv);
        int num_pings = atoi(*++argv);
    }
    else{
        int msg_size = 1;
        int num_pings = 10;
    }
}
Define a default case for when you forget to include command line arguments
```

• Allocate memory and initialize buffer (i.e., a dynamic array of doubles)

```
double *msg = (double*)malloc(msg_size*sizeof(double));
for(int i; i<msg_size; i++) msg[i] = (double) i;</pre>
```

Malloc allocates memory as a void*. Cast to the desired type

Msg is a pointer but we treat it like an array

Command Line Arguments

If I run my program like this:

./a.out 10 1000

- Then my program ping/pongs a message of size 1000 ten times.
- Is this enough? Will we be able to ping-pong messages driven by the command line with these changes?

Exercise: Ping-Pong Program with command line args

Goal

- Measure the latency of our communication network for different sized messages.

Program

- Vary message sizes and number of pings/pongs from the command line.
- Is it enough to process the command line arguments and malloc the memory?

```
#include <mpi.h>
int size, rank, argc; char **argv;
MPI_Init (&argc, &argv);
MPI_Comm_rank (MPI_COMM_WORLD, &rank);
MPI_Comm_size (MPI_COMM_WORLD, &size);
double MPI_Wtime();
MPI_Finalize();
```

```
int main(int argc, char **argv) {
   if (argc == 3){
     int msg_size = atoi(*++argv);
     int num_pings = atoi(*++argv);
   }
   double *msg = (double*)malloc(msg_size*sizeof(double));
   for(int i; i<msg_size; i++) msg[i] = (double) i;</pre>
```

Hint: You need to do something more ...

Problem

- The command line arguments are only visible on the node where the computation begins (rank 0).

Solution

 Remember the broadcast operation ... from back when we discussed collective communication operations? You need to use that to send the command line inputs to the other node.



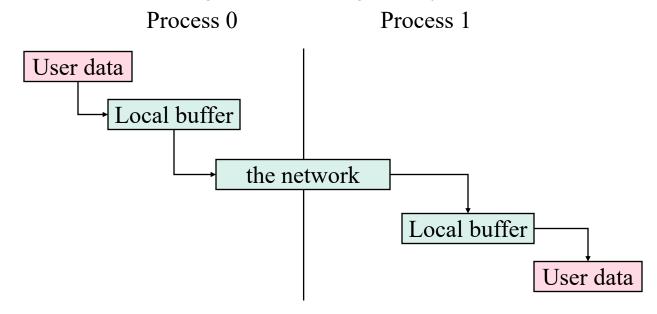
int MPI_Bcast(void *buffer, int count, MPI_Datatype datatype, int root, MPI_Comm comm)

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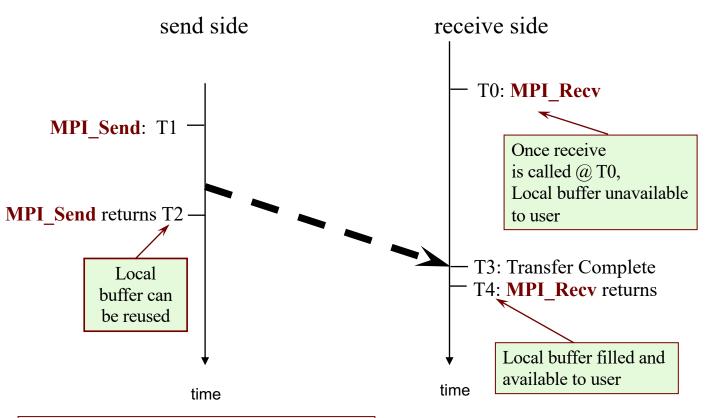
Buffers

- Message passing is straightforward, but there are subtleties
 - Buffering and deadlock
 - Deterministic execution
 - Performance
- When you send data, where does it go? The following is the typical flow:



Blocking Send-Receive Timing Diagram

(Receive before Send)



It is important to post the receive before sending, for highest performance.

Exercise: Ring program

- Start with the basic ring program we provide.
- Study the code (ring.c and ring_naive.c) and note how I manage the computation of where the message goes to and where it comes from for each node.
- Run it for a range of message sizes and notes what happens for large messages.

```
double *buff; int buff_count, to, from, tag=3; MPI_Status stat;

MPI_Recv (buff, buff_count, MPI_DOUBLE, from, tag, MPI_COMM_WORLD, &stat);

MPI_Send (buff, buff_count, MPI_DOUBLE, to, tag, MPI_COMM_WORLD);
```

Sources of Deadlocks

- Send a large message from process 0 to process 1
 - If there is insufficient storage at the destination NIC (Network Interface Unit), the send must wait for the user to provide the memory space (through a receive) to drain buffers inside the NIC
- What happens with this code?

Process 0	Process 1
Send(to 1)	Send(to 0)
Recv(from 1)	Recv(from 0)

 This code could deadlock ... it depends on the availability of system buffers in which to store the data sent until it can be received

Some Solutions to the "deadlock" Problem

• Order the operations more carefully:

Process 0	Process 1
Send(1)	Recv(0)
Recv(1)	Send(0)

• Use a collective "swap" so buffers created when the communication operation is posted:

Process 0	Process 1
Sendrecv(1) Sendrecv(0)

More Solutions to the "unsafe" Problem

• Supply a sufficiently large buffer in the send function

 Process 0	Process 1	
Bsend(1)	Bsend(0)	
Recv(1)	Recv(0)	

• Use non-blocking operations:

Process 0	Process 1	
Isend(1)	Isend(0)	
Irecv(1)	Irecv(0)	
Waitall	Waitall	

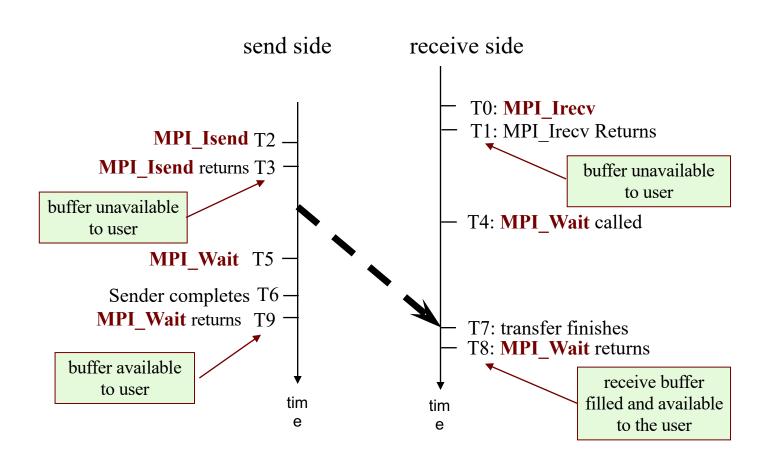
Non-Blocking Communication

- Non-blocking operations return immediately and pass "request handles" that can be waited on and queried
 - MPI_Isend(start, count, datatype, dest, tag, comm, request)
 - MPI_Irecv(start, count, datatype, src, tag, comm, request)
 - MPI_Wait(request, status)
- One can also test without waiting using MPI TEST
 - MPI_Test(request, flag, status)
- Anywhere you use MPI_Send or MPI_Recv, you can use the pair of MPI_Isend/MPI_Wait or MPI_Irecv/MPI_Wait
- Note the MPI types:

```
MPI_Status status;  // type used with the status output from recv
MPI_Request request; // the type of the handle used with isend/ircv
```

Non-blocking operations are extremely important ... they allow you to overlap computation and communication.

Non-Blocking Send-Receive Diagram



Exercise: Ring program

- Start with the basic ring program we provide. Run it for a range of message sizes and notes what happens for large messages.
 - It may deadlock if the network stalls due to there being no place to put a message (i.e. no receives in place so the send blocking on when its buffer can be reused hangs).
- Try to make it more stable for large messages by:
 - Split-phase ... have the nodes "send than receive" while the other half "receive then send".
 - Sendrecv ... a collective communication send/receive.
 - Isend/Irecv ... nonblocking send receive

```
double *buff; int buff_count, to, from, tag=3; MPI_Status stat; MPI_Request request;

MPI_Recv (buff, buff_count, MPI_DOUBLE, from, tag, MPI_COMM_WORLD, &stat);

MPI_Send (buff, buff_count, MPI_DOUBLE, to, tag, MPI_COMM_WORLD);

MPI_Isend( Buff, count, datatype, dest, tag, comm, &request )

MPI_Irecv( Buff, count, datatype, src, tag, comm, &request )

MPI_Wait( &request, &status )

MPI_Sendrecv (snd_buff, buff_count, MPI_DOUBLE, to, tag,

rcv_buf, buff_count, MPI_DOUBLE, to, tag, MPI_COMM_WORLD, &stat);
```

Example: shift messages around a ring (part 1 of 2)

```
#include <stdio.h>
#include <mpi.h>
int main(int argc, char **argv)
 int num, rank, size, tag, next, from;
 MPI Status status1, status2;
 MPI Request req1, req2;
 MPI Init(&argc, &argv);
 MPI Comm rank( MPI COMM WORLD, &rank);
 MPI Comm size(MPI COMM WORLD, &size);
 tag = 201;
 next = (rank+1) % size;
 from = (rank + size - 1) % size;
 if (rank == 0) {
  printf("Enter the number of times around the ring: ");
  scanf("%d", &num);
  printf("Process %d sending %d to %d\n", rank, num, next);
  MPI Isend(&num, 1, MPI INT, next, tag,
                           MPI COMM WORLD, & req1);
  MPI Wait(&reg1, &status1);
```

```
do {
 MPI Irecv(&num, 1, MPI INT, from, tag,
                           MPI COMM WORLD, &req2);
 MPI Wait(&reg2, &status2);
 if (rank == 0) {
   num--:
   printf("Process 0 decremented number\n");
 printf("Process %d sending %d to %d\n", rank, num, next);
 MPI Isend(&num, 1, MPI INT, next, tag,
                           MPI COMM WORLD, &req1);
 MPI Wait(&req1, &status1);
} while (num != 0);
if (rank == 0) {
 MPI Irecv(&num, 1, MPI INT, from, tag,
                           MPI COMM WORLD, &reg2);
 MPI Wait(&req2, &status2);
MPI Finalize();
return 0;
```

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Example: finite difference methods

- Solve the heat diffusion equation in 1 D:
 - u(x,t) describes the temperature field
 - We set the heat diffusion constant to one
 - Boundary conditions, constant u at endpoints.
 - map onto a mesh with stepsize h and k

 Central difference approximation for spatial derivative (at fixed time)

■ Time derivative at t = tⁿ⁺¹

$$\frac{\partial^2 u}{\partial x^2} = \frac{\partial u}{\partial t}$$

$$x_i = x_0 + ih \qquad t_i = t_0 + ik$$

$$\frac{\partial^2 u}{\partial x^2} = \frac{u_{j+1} - 2u_j + u_{j-1}}{h^2}$$

$$\frac{du}{dt} = \frac{u^{n+1} - u^n}{k}$$

Example: Explicit finite differences

Combining time derivative expression using spatial derivative at t = tⁿ

$$\frac{u_j^{n+1} - u_j^n}{k} = \frac{u_{j+1}^n - 2u_j^n + u_{j-1}^n}{h^2}$$

Solve for u at time n+1 and step j

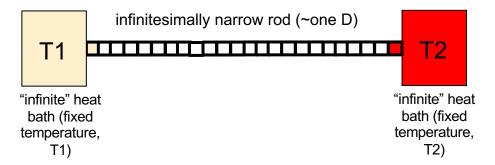
$$u_{j}^{n+1} = (1-2r)u_{j}^{n} + ru_{j-1}^{n} + ru_{j+1}^{n}$$

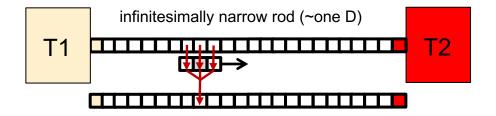
$$r = k/h^{2}$$

■ The solution at $t = t_{n+1}$ is determined explicitly from the solution at $t = t_n$ (assume u[t][0] = u[t][N] = Constant for all t).

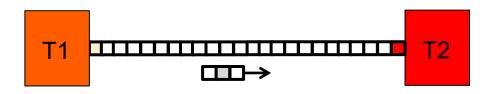
```
for (int t = 0; t < N_STEPS-1; ++t)
  for (int x = 1; x < N-1; ++x)
      u[t+1][x] = u[t][x] + r*(u[t][x+1] - 2*u[t][x] + u[t][x-1]);</pre>
```

■ Explicit methods are easy to compute ... each point updated based on nearest neighbors. Converges for r<1/2.

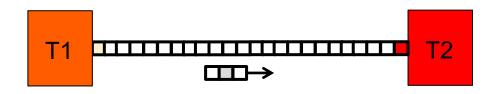




Pictorially, you are sliding a three point "stencil" across the domain (u[t]) and computing a new value of the center point (u[t+1]) at each stop.



```
int main()
                                                             Note: I don't need the
                                                           intermediate "u[t]" values
   double *u = malloc (sizeof(double) * (N));
                                                         hence "u" is just indexed by x.
   double *up1 = malloc (sizeof(double) * (N));
   initialize data(uk, ukp1, N, P); // initialize, set end temperatures
   for (int t = 0; t < N_STEPS; ++t){
      for (int x = 1; x < N-1; ++x)
          up1[x] = u[x] + (k / (h*h)) * (u[x+1] - 2*u[x] + u[x-1]);
                                                   A well known trick with 2 arrays so I
      femp = up1; up1 = u; u = temp;
                                                   don't overwrite values from step k-1
                                                   as I fill in for step k
return 0;
```



```
int main()
                                                      How would you
  double *u = malloc (sizeof(double) * (N));
                                                      parallelize this program?
  double *up1 = malloc (sizeof(double) * (N));
  initialize data(uk, ukp1, N, P); // initialize, set end temperatures
  for (int t = 0; t < N_STEPS; ++t){
     for (int x = 1; x < N-1; ++x)
         up1[x] = u[x] + (k / (h*h)) * (u[x+1] - 2*u[x] + u[x-1]);
     temp = up1; up1 = u; u = temp;
return 0;
```

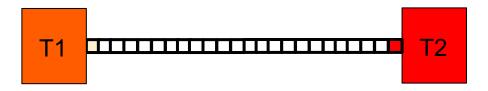
Exercise: Parallel heat diffusion

Goal

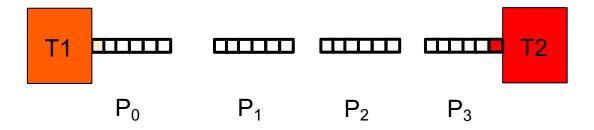
- Parallelize the heat diffusion code (MPI_Exercises/heat-eqn-seq.c) with OpenMP ... should be a quick and easy way to familiarize yourself with the code.
- As you do this, think about how you might parallelize this with MPI

```
#pragma omp parallel
#pragma omp for
#pragma omp critical
#pragma omp single
#pragma omp barrier
int omp_get_num_threads();
int omp_get_thread_num();
```

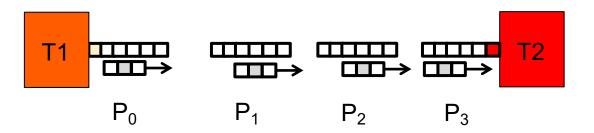
 Start with our original picture of the problem ... a one dimensional domain with end points set at a fixed temperature.



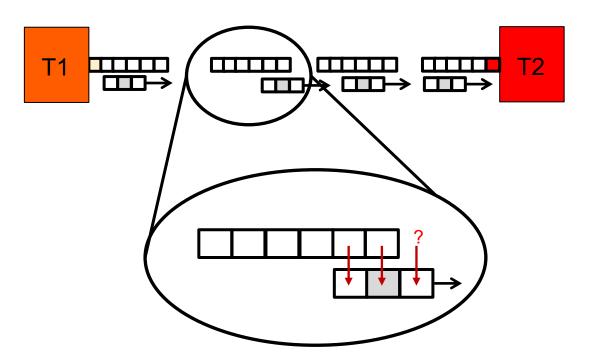
• Break it into chunks assigning one chunk to each process.



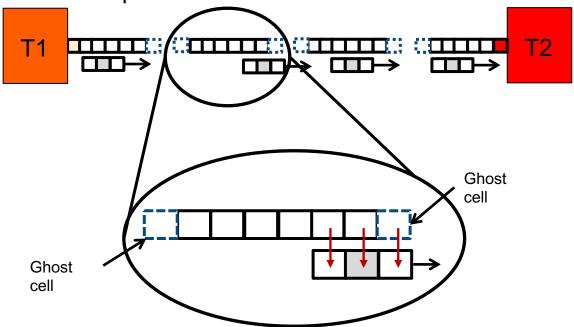
• Each process works on it's own chunk ... sliding the stencil across the domain to updates its own data.



 What about the ends of each chunk ... where the stencil will run off the end and hence have missing values for the computation?



 We add ghost cells to the ends of each chunk, update them with the required values from neighbor chunks at each time step ... hence giving the stencil everything it needs on any given chunk to update all of its values.



Heat Diffusion MPI Example

```
MPI Init (&argc, &argv);
MPI Comm size (MPI COMM WORLD, &P);
MPI Comm rank (MPI COMM WORLD, &myID);
double *u = malloc (sizeof(double) * (2 + N/P)) // include "Ghost Cells"
double *up1 = malloc (sizeof(double) * (2 + N/P)); // to hold values
                                                    // from my neighbors
initialize data(uk, ukp1, N, P);
for (int t = 0; t < N STEPS; ++t){
  if (myID != 0) MPI_Send (&u[1], 1, MPI_DOUBLE, myID-1, 0, MPI_COMM_WORLD);
  if (myID != P-1) MPI Recv (&u[N/P+1], 1, MPI DOUBLE, myID+1, 0, MPI COMM WORLD, &status);
  if (myID != P-1) MPI_Send (&u[N/P], 1, MPI_DOUBLE, myID+1, 0, MPI_COMM_WORLD);
  if (myID != 0) MPI Recv (&u[0], 1, MPI DOUBLE, myID-1, 0,MPI COMM WORLD, &status);
  for (int x = 2; x < N/P; ++x)
    up1[x] = u[x] + (k / (h*h)) * (u[x+1] - 2*u[x] + u[x-1]);
 if (myID != 0)
    up1[1] = u[1] + (k / (h*h)) * (u[1+1] - 2*u[1] + u[1-1]);
 if (myID != P-1)
    up1[N/P] = u[N/P] + (k/(h*h)) * (u[N/P+1] - 2*u[N/P] + u[N/P-1]);
  temp = up1; up1 = u; u = temp;
} // End of for (int t ...) loop
MPI Finalize();
return 0;
```

We write/explain this part first and then address the communication and data structures

Heat Diffusion MPI Example

return 0;

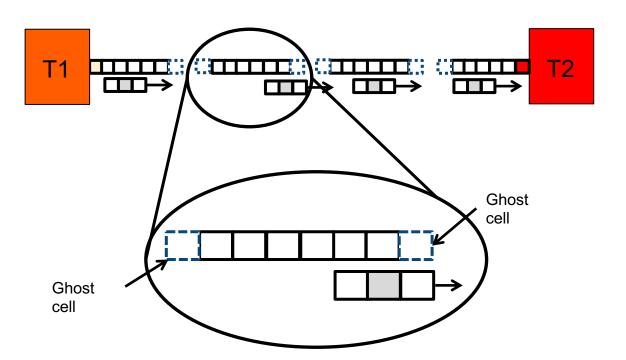
```
// Compute interior of each "chunk"
                                               Update array values using local data
                                               and values from ghost cells.
  for (int x = 2; x < N/P; ++x)
    up1[x] = u[x] + (k / (h*h)) * (u[x+1] - 2*u[x] + u[x-1]);
// update edges of each chunk keeping the two far ends fixed
// (first element on Process 0 and the last element on process P-1).
  if (mvID != 0)
    up1[1] = u[1] + (k / (h*h)) * (u[1+1] - 2*u[1] + u[1-1]);
                                                                       u[0] and
                                                                   u[N/P+1] are the
                                                                      ahost cells
  if (myID != P-1)
    up1[N/P] = u[N/P] + (k/(h*h)) * (u[N/P+1] - 2*u[N/P] + u[N/P-1]);
// Swap pointers to prepare for next iterations
  temp = up1; up1 = u; u = temp;
} // End of for (int t ...) loop
                                        Note I was lazy and assumed N was evenly
                                        divided by P. Clearly, I'd never do this in a
                                        "real" program.
MPI_Finalize();
```

Heat Diffusion MPI Example

```
MPI Init (&argc, &argv);
                                         1D PDE solver ... the simplest "real" message
MPI_Comm_size (MPI_COMM_WORLD, &P);
                                        passing code I can think of. Note: edges of
MPI_Comm_rank (MPI_COMM_WORLD, &myID); domain held at a fixed temperature
double *u = malloc (sizeof(double) * (2 + N/P)) // include "Ghost Cells" to hold
double *up1 = malloc (sizeof(double) * (2 + N/P)); // values from my neighbors
initialize data(uk, ukp1, N, P);
for (int t = 0; t < N STEPS; ++t){
  if (myID != 0) Send my "left" boundary value to the neighbor on my "left"
    MPI Send (&u[1], 1, MPI DOUBLE, myID-1, 0, MPI COMM WORLD);
  if (myID != P-1) Receive my "right" ghost cell from the neighbor to my "right"
    MPI Recv (&u[N/P+1], 1, MPI DOUBLE, myID+1, 0, MPI COMM WORLD, &status);
  if (myID != P-1) Send my "right" boundary value to the neighbor to my "right"
    MPI Send (&u[N/P], 1, MPI DOUBLE, myID+1, 0, MPI COMM WORLD);
  if (myID != 0) Receive my "left" ghost cell from the neighbor to my "left"
    MPI Recv (&u[0], 1, MPI DOUBLE, myID-1, 0, MPI COMM WORLD, &status);
/* continued on previous slide */
```

The Geometric Decomposition Pattern

This is an instance of a very important design pattern ... the Geometric decomposition pattern.



Partitioned Arrays

- Realistic problems are 2D or 3D; require more complex data distributions.
- We need to parallelize the computation by partitioning this index space
- Example: Consider a 2D domain over which we wish to solve a PDE using an explicit finite difference solver. The figure shows a five point stencil ... update a value based on its value and its 4 neighbors.
- Start with an array →

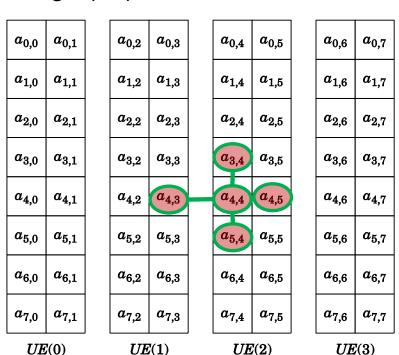
$a_{0,0}$	$a_{0,1}$	$a_{0,2}$	$a_{0,3}$	$a_{0,4}$	$a_{0,5}$	$a_{0,6}$	$a_{0,7}$
$a_{1,0}$	$a_{1,1}$	$a_{1,2}$	$a_{1,3}$	$a_{1,4}$	$a_{1,5}$	$a_{1,6}$	$a_{1,7}$
$a_{2,0}$	$a_{2,1}$	$a_{2,2}$	$a_{2,3}$	$a_{2,4}$	$a_{2,5}$	$a_{2,6}$	$a_{2,7}$
$a_{3,0}$	$a_{3,1}$	$a_{3,2}$	$a_{3,3}$	$a_{3,4}$	$a_{3,5}$	$a_{3,6}$	$a_{3,7}$
$a_{4,0}$	$a_{4,1}$	$a_{4,2}$	$a_{4,3}$	$a_{4,4}$	$a_{4,5}$	$a_{4,6}$	$a_{4,7}$
$a_{5,0}$	$a_{5,1}$	$a_{5,2}$	$a_{5,3}$	$a_{5,4}$	$a_{5,5}$	$a_{5,6}$	$a_{5,7}$
$a_{6,0}$	$a_{6,1}$	$a_{6,2}$	$a_{6,3}$	$a_{6,4}$	$a_{6,5}$	$a_{6,6}$	$a_{6,7}$
$a_{7,0}$	$a_{7,1}$	$a_{7,2}$	$a_{7,3}$	$a_{7,4}$	$a_{7,5}$	$a_{7,6}$	$a_{7,7}$

Partitioned Arrays: Column block distribution

- Split the non-unit-stride dimension (P-1) times to produce P chunks, assign the ith chunk to P_i To keep things simple, assume N%P = 0
- In a 2D finite-differencing program (exchange edges), how much do we have to communicate? **O(N/P) messages** per processor

P is the # of processors

N is the order of our square matrix



UE = unit of execution ... think of it as a generic term for "process or thread"

Partitioned Arrays: Block distribution

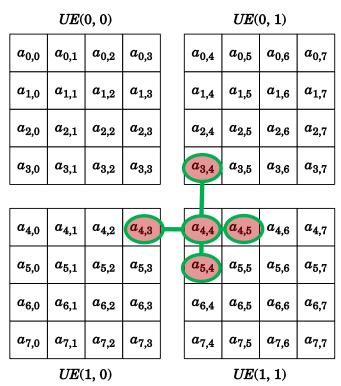
 If we parallelize in both dimensions, then we have (N/p)² elements per processor, and we need to send ~4*(n/p) messages from each processor. Asymptotically better than 2*sqrt(N).

P is the # of processors

Assume a p by p square mesh ... p=sqrt(P)

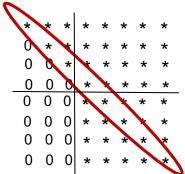
N is the order of our square matrix

Dimension of each block is N/P

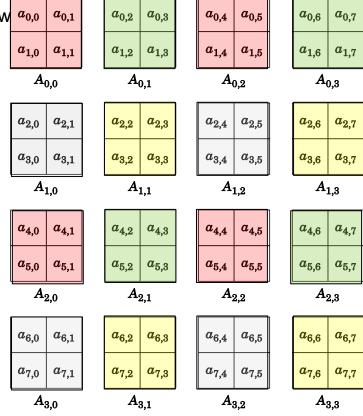


Partitioned Arrays: block cyclic distribution

LU decomposition (A= LU) .. Move down the diagonal transform rows to "zero the column" below the diagonal.

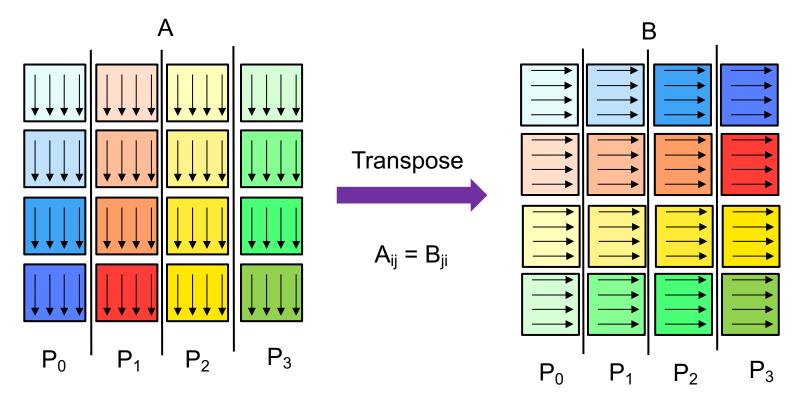


- Zeros fill in the right lower triangle of the matrix ... less work to do.
- Balance load with cyclic distribution of blocks of A mapped onto a grid of nodes (2x2 in this case ... colors show the mapping to nodes).



Matrix Transpose: Column block decomposition

You can only learn this stuff by doing it so we're going to design an algorithm to transpose a matrix using a partitioned array model based on column blocks.



Let's keep things simple. The order of A and B is N. $N = blk^*P$ where blk is the order of the square subblocks

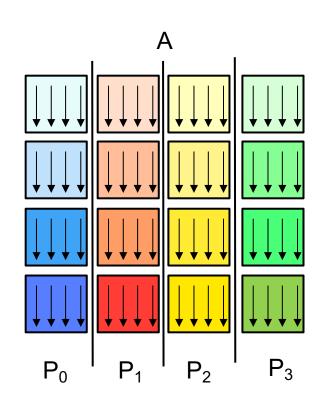
We are going to create a transpose program that uses the SPMD pattern.

That's Single Program Multiple Data.

We'll run the same program on each node.

What is the high level structure of this algorithm?

That is ... how will each Processor march through its set of blocks?



Let's keep things simple. N = blk*P where blk is the order of the square subblocks

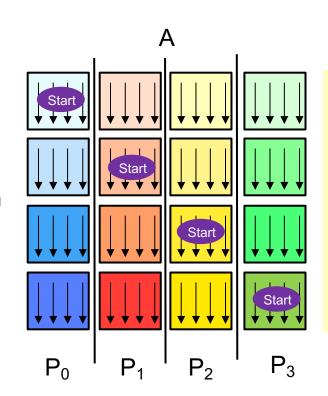
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There is no one way to do this.

Since its an SPMD program, you want a symmetric path through the blocks on each processor.

A great approach is for everyone to start from their diagonal and shift down until they hit the bottom of their column.

Phase 0 ... transpose your diagonal

Let's keep things simple. N = blk*P where blk is the order of the square subblocks

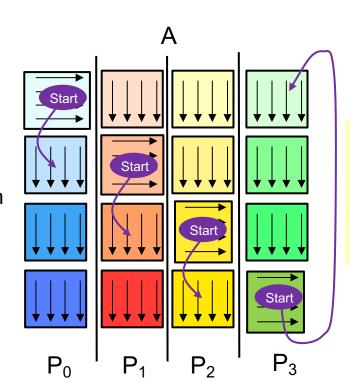
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We'll run the same program on each node.

What is the high level structure of this algorithm?

That is ... How will each Processor march through its set of blocks?



Shift down (with a circular shift pattern ... i.e. when you run off an edge, wrap around to the opposite edge.

Phase 0 ... transpose your diagonal Phase 1 ... deal with next block "down"

Let's keep things simple. $N = blk^*P$ where blk is the order of the square subblocks

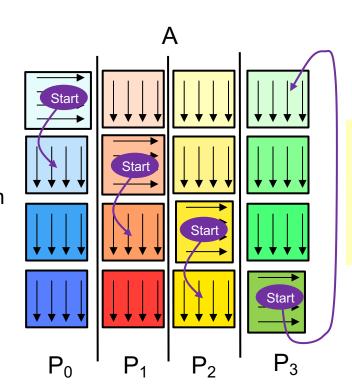
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Shift down (with a circular shift pattern ... i.e. when you run off an edge, wrap around to the opposite edge.

Phase 0 ... transpose your diagonal Phase 1 ... deal with next block "down"

We know the sender ... who receives the block?

Let's keep things simple. N = blk*P where blk is the order of the square subblocks

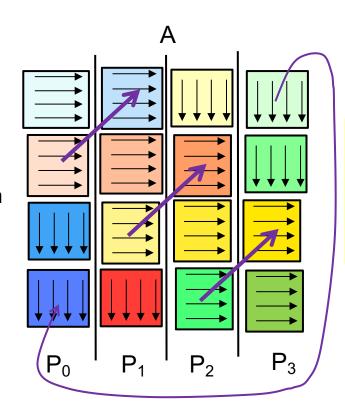
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We'll run the same program on each node.

What is the high level structure of this algorithm?

That is ... How will each Processor march through its set of blocks?



Shift down (with a circular shift pattern ... i.e. when you run off an edge, wrap around to the opposite edge.

Phase 0 ... transpose your diagonal Phase 1 ... deal with next block "down"

We know the sender ... who receives the block?

Let's keep things simple. $N = blk^*P$ where blk is the order of the square subblocks

Exercise: transpose program

- Start with the basic transpose program we provide (transpose.c and several trans_*.c functions).
- Your task ... deduce a general expression for the sender and receiver (FROM and TO) for each phase.
- Go to trans_sendrcv.c and enter your definitions for the TO and FROM macros (what is there now is wrong
 ... I just wanted something to show how macros work).
- Test and verify correctness
- Try different message passing approaches.
- Can you overlap the local transpose and the communication between nodes?

```
double *buff; int buff_count, to, from, tag=3; MPI_Status stat, MPI_Request request;

MPI_Recv (buff, buff_count, MPI_DOUBLE, from, tag, MPI_COMM_WORLD, &stat);

MPI_Send (buff, buff_count, MPI_DOUBLE, to, tag, MPI_COMM_WORLD);

MPI_Isend( Buff, count, datatype, dest, tag, comm, &request )

MPI_Irecv( Buff, count, datatype, src, tag, comm, &request )

MPI_Wait( &request, &status )

MPI_Sendrecv (snd_buff, buff_count, MPI_DOUBLE, to, tag,

rcv_buf, buff_count, MPI_DOUBLE, to, tag, MPI_COMM_WORLD, &stat);
```

Outline

- MPI and distributed memory systems
- The Bulk Synchronous Pattern and MPI collective operations
- Introduction to message passing
- The diversity of message passing in MPI
- Geometric Decomposition and MPI
- Concluding Comments

The 12 core functions in MPI

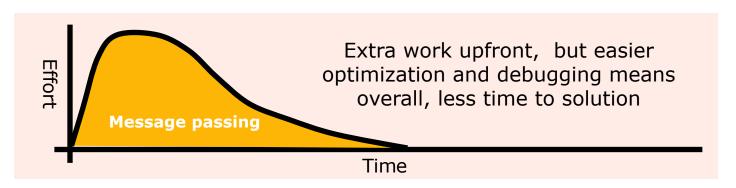
- MPI_Init
- MPI_Finish
- MPI_Comm_size
- MPI_Comm_rank
- MPI_Send
- MPI Recv
- MPI_Reduce
- MPI_Isend
- MPI_Irecv
- MPI_Wait
- MPI_Wtime
- MPI_Bcast

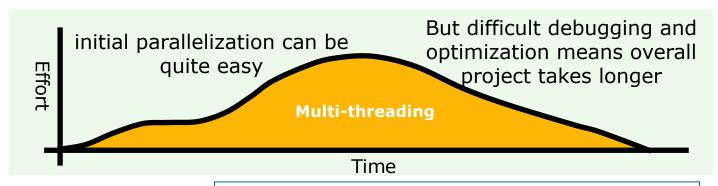
The 12 core functions in MPI

- MPI Init
- MPI Finish
- MPI_Comm_size
- MPI_Comm_rank
- MPI_Send
- MPI_Rocv
- MPI Reduce
- MPI_Isend
- MPI Irecv
- MPI_Wait
- MPI Wtime
- MPI_Bcast

Real Programmers always try to overlap communication and computation .. Post your receives using MPI_Irecv() then where appropriate, MPI_Isend().

Does a shared address space make programming easier?





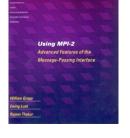
Proving that a shared address space program using semaphores is race free is an NP-complete problem*

MPI References

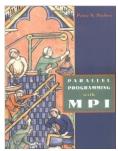
- The Standard itself:
 - at http://www.mpi-forum.org
 - All MPI official releases, in both postscript and HTML
- Other information on Web:
 - at http://www.mcs.anl.gov/mpi
 - pointers to lots of stuff, including other talks and tutorials, a FAQ, other MPI pages

Books for learning MPI

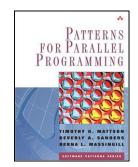
• Using MPI-2: Portable Parallel Programming with the Message-Passing Interface, by Gropp, Lusk, and Thakur, MIT Press, 1999..



Parallel Programming with MPI, by Peter Pacheco, Morgan-Kaufmann, 1997.



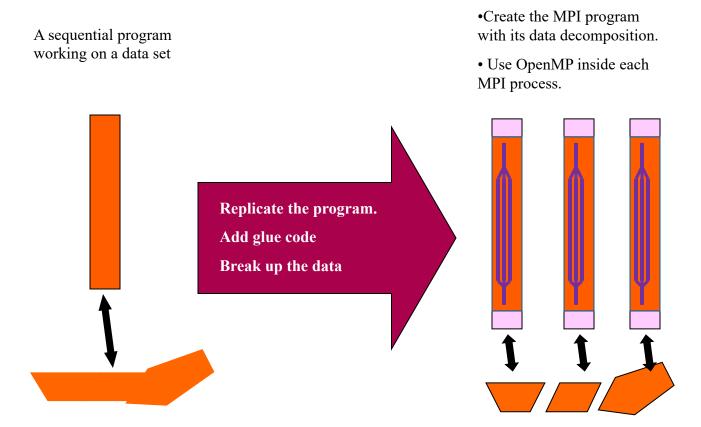
Patterns for Parallel Programing, by Tim Mattson, Beverly Sanders, and Berna Massingill.



Backup

- Mixing OpenMP and MPI
 - Loading MPI on your system

How do people mix MPI and OpenMP?



Pi program with MPI and OpenMP

Get the MPI part done first, then add OpenMP pragma where it makes sense to do so

```
#include <mpi.h>
#include "omp.h"
void main (int argc, char *argv[])
     int i, my id, numprocs; double x, pi, step, sum = 0.0;
     step = 1.0/(double) num steps;
     MPI Init(&argc, &argv);
     MPI Comm Rank(MPI COMM WORLD, &my id);
     MPI Comm Size(MPI COMM WORLD, &numprocs);
     my_steps = num steps/numprocs;
#pragma omp parallel for reduction(+:sum) private(x)
     for (i=my id*my steps; i<(m id+1)*my steps; i++)
            x = (i+0.5)*step;
            sum += 4.0/(1.0+x*x);
     sum *= step;
     MPI Reduce(&sum, &pi, 1, MPI DOUBLE, MPI SUM, 0,
     MPI COMM WORLD);
```

Key issues when mixing OpenMP and MPI

- 1. Messages are sent to a process not to a particular thread.
 - Not all MPIs are threadsafe. MPI 2.0 defines threading modes:
 - MPI_Thread_Single: no support for multiple threads
 - MPI_Thread_Funneled: Mult threads, only master calls MPI
 - MPI_Thread_Serialized: Mult threads each calling MPI, but they do it one at a time.
 - MPI_Thread_Multiple: Multiple threads without any restrictions
 - Request and test thread modes with the function:
 MPI_init_thread(desired_mode, delivered_mode, ierr)
- 2. Environment variables are not propagated by mpirun. You'll need to broadcast OpenMP parameters and set them with the library routines.

Dangerous Mixing of MPI and OpenMP

• The following will work only if MPI_Thread_Multiple is supported ... a level of support I wouldn't depend on.

```
MPI Comm Rank(MPI COMM WORLD, &mpi id);
#pragma omp parallel
   int tag, swap neigh, stat, omp id = omp thread num();
   long buffer [BUFF SIZE], incoming [BUFF SIZE];
   big ugly calc1(omp id, mpi id, buffer);
                                               // Finds MPI id and tag so
   neighbor(omp id, mpi id, &swap neigh, &tag); // messages don't conflict
   MPI Send (buffer, BUFF SIZE, MPI LONG, swap neigh,
           tag, MPI COMM WORLD);
   MPI Recv (incoming, buffer count, MPI LONG, swap neigh,
           tag, MPI COMM WORLD, &stat);
   big ugly calc2(omp id, mpi id, incoming, buffer);
#pragma critical
  consume(buffer, omp id, mpi id);
```

Messages and threads

- Keep message passing and threaded sections of your program separate:
 - Setup message passing outside OpenMP parallel regions (MPI_Thread_funneled)
 - Surround with appropriate directives (e.g. critical section or master) (MPI_Thread_Serialized)
 - For certain applications depending on how it is designed it may not matter which thread handles a message. (MPI_Thread_Multiple)
 - -Beware of race conditions though if two threads are probing on the same message and then racing to receive it.

Safe Mixing of MPI and OpenMP

Put MPI in sequential regions

```
MPI Init(&arge, &argv); MPI Comm Rank(MPI COMM WORLD, &mpi id);
// a whole bunch of initializations
#pragma omp parallel for
for (I=0;I<N;I++) {
   U[I] = big calc(I);
   MPI Send (U, BUFF SIZE, MPI DOUBLE, swap neigh,
           tag, MPI COMM WORLD);
   MPI Recv (incoming, buffer count, MPI DOUBLE, swap neigh,
           tag, MPI COMM WORLD, &stat);
#pragma omp parallel for
for (I=0;I<N;I++) {
   U[I] = other big calc(I, incoming);
consume(U, mpi id);
```

Technically Requires
MPI_Thread_funneled, but I
have never had a problem with
this approach ... even with
pre-MPI-2.0 libraries.

Safe Mixing of MPI and OpenMP Protect MPI calls inside a parallel region

```
MPI Init(&argc, &argv); MPI Comm Rank(MPI COMM WORLD, &mpi id);
// a whole bunch of initializations
                                                     Technically Requires
                                                     MPI_Thread_funneled, but I
#pragma omp parallel
                                                     have never had a problem with
#pragma omp for
                                                     this approach ... even with
  for (I=0;I<N;I++) U[I] = big calc(I);
                                                     pre-MPI-2.0 libraries.
#pragma master
  MPI Send (U, BUFF SIZE, MPI DOUBLE, neigh, tag, MPI COMM WORLD);
  MPI Recv (incoming, count, MPI DOUBLE, neigh, tag, MPI COMM WORLD, &stat);
#pragma omp barrier
#pragma omp for
  for (I=0;I<N;I++) U[I] = other big calc(I, incoming);
#pragma omp master
  consume(U, mpi id);
```

Hybrid OpenMP/MPI works, but is it worth it?

- Literature* is mixed on the hybrid model: sometimes its better, sometimes MPI alone is best.
- There is potential for benefit to the hybrid model
 - MPI algorithms often require replicated data making them less memory efficient.
 - Fewer total MPI communicating agents means fewer messages and less overhead from message conflicts.
 - Algorithms with good cache efficiency should benefit from shared caches of multi-threaded programs.
 - The model maps perfectly with clusters of SMP nodes.
- But really, it's a case by case basis and to large extent depends on the particular application.

Backup

Mixing OpenMP and MPI

Loading MPI on your system

MPIch library on Apple Laptops: MacPorts

- To use MPI on your Apple laptop:
 - Download Xcode. Be sure to choose the command line tools that match your OS.
 - Install MacPorts (if you haven't already ... use the installer for your OS from macports.org).

sudo port selfupdate

sudo port install mpich-gcc9

mpicc hello.c
mpiexec -n 4 ./a.out

Update to latest version of MacPorts

Grab the library that matches the version of your gcc compiler.

Test the installation with a simple program