# MOVING PARALLEL WITH OPENMP

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Agradecimientos a la Universidad del Rosario

- A brief introduction on computation
  - Evolution of infrastructure
  - Why HPC?
- 2 How does parallelization works
  - Strategies
  - Ahmdal's Law
- OpenMP: Preliminaries
  - Compiling
  - Examples
- 4 Real Scenarios
  - Practice
  - Advanced topics
- 5 Bibliography

# Computation

What is computation?

### Computation

What is computation?

### Key infrastructure component

- Storage
- RAM
- Processing block: registries, instruction sets and clock
- FPGA's, GPU's, accelerators and other alternate processing units (RaspBerries, portable devices ... ARM)

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Compilers - Translator to Machine language

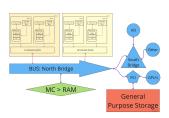


Figure: Von Neumann Architechture

# BUS: North Bridge RC > RAM General Purpose Storage

Figure: Von Neumann Architechture

### Computation

What is computation?

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- Storage
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- FPGA's, GPU's, accelerators and other alternate processing units (RaspBerries, portable devices ... ARM)
- Compilers Translator to Machine language

### Limitations & Complications

- 1. All of the above
- Education: infrastucture topology, coding strategies, profiling & optimization
- 3. Interpreted languages
- 4. Unix like systems
- 5. Time accelerating technologies and real-time applications
- 6. Threats ⇒ Cybersecurity (https://meltdownattack.com/)

# BUS: North Bridge MC > RAM General Purpose Storage

Figure: Von Neumann Architechture

### History of parallelism

- 1. Origin dates back to the 80's
- 2. ILP + Vectorization: the superscalar architecture
- 3. Memory complexity:

CPU  $\sim 0.5 ns$  1×

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Table: By Jeff Dean@Google: http://research.google.com/people/jeff/

- 4. Memory coherency: (i.) HW with ECC (ii.) Software
- 5. Memory topology: UMA & NUMA & cc-NUMA

### History of parallelism

 1996 SGI bought CRAY and soon after formed the ARB. 1997 OpenMP was born and announced at the <u>New York Times</u>.

- 8. CPU processor development stalled: (i.) Quantum limit  $\sim 9nm$  (ii.) Energy efficiency per FLOP kept dropping
- 9. A full scale development of multi-core processors
- 10. Later: GPGPU's & MIC's & FPGA's

# using HPC infrastructure



Figure: A cluster

# Why the cluster?

- † Larger Storage
- † Bigger available RAM space (V-space)
- † More CPU cores per computing unit
- † Heterogeneous computing provisioning
- ‡ Software
- ‡ Fault-safe checks (ECC)
- ‡ Connectivity
- ‡ Service availability (power & hardware vendor support)
- ★ Efficient use of resources (power cost per FLOP)
- Research on topological improvements for high cost/effective throughput

- △ People, science & culture
- \*'s and △ is HPC

# using HPC infrastructure



Figure: A cluster

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- △ People, science & culture
- \*'s and △ is HPC

### Advantages

- 1. Size of problems RealTime Operations
- 2. Encryption, Meteorology, Machine Learning, Block Chain

- 3. Smarter code, faster or better calculations
- 4. Precision (Accelerators)
- 5. Do you need to continuously upgrade your computer?

# **Basics**

### Definition

A parallel computer is a system that is able to execute simultaneously multiple processing elements cooperatively to solve a computational problem

### Requirements

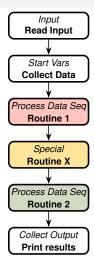
- Hardware
- OS
- Libraries: PThreads, TBB, OpenMP
- For HPC: Understand the process and data distribution model

### Terminology

- Concurrent: A program is one in which multiple tasks can be in progress at any instant. Or in multiple-THREADS!
- △ Parallel: A program is one in which multiple tasks *cooperate closely* to solve a problem.
- △ Distributed: A program may need to cooperate with other programs to solve a problem.

Pacheto An instroduction to Parallel Programming, Elsevier (2011)

# The idea?

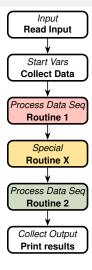


- The idea is to identify opportunities of parallelism
- Develop the application to exploit parallelism
- Run the application: identify Bugs and Improvements

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► Use resources efficiently

# The idea?

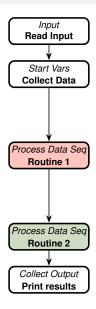


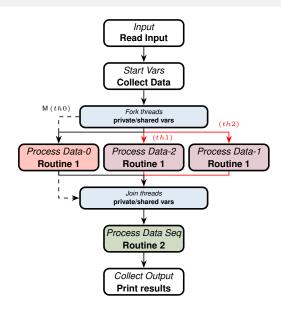
- The idea is to identify opportunities of parallelism
- Develop the application to exploit parallelism
- Run the application: identify Bugs and Improvements
- Use resources efficiently

### **API** and Libraries

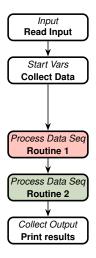
- \* Pthreads (HARD): routines & variables
- ⋆ OpenMP: pragmas, routines & variables
- \* Comes for C/C++ and Fortran

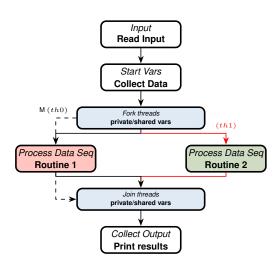
# The idea parallelized: Data





# The idea parallelized: Task





# Ahmdal's Law

Due to the overheads, parallelism is only achieved at a certain level. Let t be the execution time of a sequential application, then

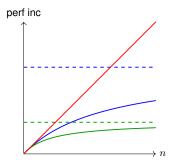
$$t = t_s + t_p,$$

with  $t_s$  and  $t_p$  the time of sequential and parallel parts. If the data or tasks are going to be split equally into n threads, then the new time t' is written as,

$$t' = t_s + n \, \delta t_{\mathsf{oh}} + \frac{t_p}{n},$$

where  $\delta t_{\rm oh}$  is the overhead time required to fire up each thread (approximately linear). Defining  $f:=\frac{t_s}{t_n}$ ,

$$\mathrm{perf\,inc} = \frac{t}{t'} = n \frac{1+f}{1+n\,f+n^2\delta t_{\mathrm{oh}}} \leqslant 1 + \frac{1}{f}$$



# Data environment/Declarations

- 1. #pragma omp
- 2. #pragma omp threadprivate
- 3. shared/\*private
- 4. clauses
- 5. master/threads

### Parallel construct structures

1. omp parallel

# clauses / options

- **1.** if(...)
- 2. num threads(...)
- 3. private(...)
- **4.** shared(...)
- 5. firstprivate(...): x(t = 0) = x before construct
- 6. default(...): none|shared
- 7. copyin(...):
  - x private on master copied to threads privates
- 8. reduction(operator|list)

# Data environment/Declarations

- 1. #pragma omp
- 2. #pragma omp threadprivate
- 3. shared/\*private
- 4. clauses
- 5. master/threads

### Work sharing

- 1. omp [parallel] for
- 2. omp [parallel] sections
- 3. Only Fortran: omp [parallel] workshare
- 4. omp single

# loop clauses / options

Can be combined with the parallel construct

- **1.** private(...)
- 2. firstprivate(...)
- 3. lastprivate(...):  $x(t = t_f) = x$  last "loop" value
- 4. reduction(operator|list)
- 5. ordered(...):
  if ordered construct inside parallel region!
- schedule(kind[, chunk\_size]): static,dynamic,quided,runtime,auto
- 7. nowait:

### sections clauses / options

Can be combined with the *parallel* construct private+firstprivate)+lastprivate)+
reduction+nowait

### single clauses / options

learning OpenMP

- 1. private+firstprivate)+nowait
- 2. copyprivate(...): x private in thread to threads

# Data environment/Declarations

- 1. #pragma omp
- 2. #pragma omp threadprivate
- 3. shared/\*private
- 4. clauses
- 5. master/threads

# atomic clauses / options

- 1. read(...)
- $\textbf{2.} \quad \text{write}(\dots)$
- 3. update(...)

# 4. capture(...)

# Synchronization

- omp barrier: Look semaphores
- 2. omp ordered: only for loops!
- 3. omp critical [(name)]:
   is a block!
   Could use hints!
- 4. omp atomic: only a statement < 3.1!
- 5. omp master:
  no barrier at the end!
- 6. omp flush: enforces data consistency relaxed consistency model
- 7. omp task: called from within single construct
- 8. omp taskwait

# Data environment/Declarations

- 1. #pragma omp
- 2. #pragma omp threadprivate
- 3. shared/\*private
- 4. clauses
- 5. master/threads

### Data environment

- 1. Routines (or functions)
- 2. ENVIRONMENT VARIABLES

### useful routines

- omp\_set\_max\_threads()
- 2. omp\_get\_max\_threads()
- omp\_get\_num\_threads()
- 4. omp\_get\_num\_devices()
- 5. omp\_get\_thread\_num()
- 6. omp\_get\_thread\_limit()
- 7. omp\_set\_nested()
- 8. omp\_get\_nested()
- 9. omp\_get\_schedule()
- 10. omp\_get\_wtime()
- 11. omp\_in\_parallel()
- 12. omp\_init\_lock()
- 13. omp\_init\_nest\_lock()
- 14. omp\_destroy\_lock()
- 15. omp\_destroy\_nest\_lock()
- 16. omp\_test\_lock()
- 17. omp\_test\_nest\_lock()
- 18. omp\_set\_lock()
- 19. omp\_set\_nest\_lock()
- 20. omp\_unset\_lock()
- 21. omp\_unset\_nest\_lock()

# Data environment/Declarations

- #pragma omp
- 2. #pragma omp threadprivate
- 3. shared/\*private
- 4. clauses
- 5. master/threads

# useful ENV VARS

- 1. OMP\_THREAD\_LIMIT
- 2. OMP\_NUM\_THREADS

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- 3. OMP\_DYNAMIC
- 4. OMP\_NESTED
- OMP\_SCHEDULE

# Data environment

- 1. Routines (or functions)
- 2. ENVIRONMENT VARIABLES

Look at the reference guide!

# How do we compile?

### OpenMP version

"As of GCC 4.2, the compiler implements version 2.5 of the OpenMP specification, as of 4.4 it implements version 3.0 and since GCC 4.7 it supports the OpenMP 3.1 specification. GCC 4.9 supports OpenMP 4.0 for C/C++, GCC 4.9.1 also for Fortran. GCC 5 adds support for Offloading."

JP Mallarino (U Andes) | June 11, 2019 | 11/39

# Simple example #1: ex1-hostname

Source Code 1: Printing hostname with Master or Single!

```
#define INFO BUFFER SIZE 1024
   int main(int argc, char *argv[]){
   #ifdef _OPENMP
       printf("**MESSAGE** OpenMP enabled\n");
4
       (void) omp_set_dynamic(FALSE);
5
       (void) omp set num threads(4);
6
   #e1se
       printf("**MESSAGE** OpenMP disabled\n");
8
   #endif
       char hostname[INFO BUFFER SIZE];
10
11
       char username[INFO BUFFER SIZE];
12
       #pragma omp parallel
13
       gethostname (hostname, INFO BUFFER SIZE);
14
       getlogin r(username, INFO BUFFER SIZE);
15
       printf("Hostname %s in thread
16

→ %d\n", hostname, omp_get_thread_num());
17
       printf("Username %s in thread
        ⇔ %d\n", username, omp_get_thread_num());
18
       return 0;
19
20
```

### Notice

- 1. The region enclosed in #ifdef
- 2. Manually setting the # of threads
- 3. Delared the parallel construct (I.12-18)
- 4. We are using printf
- 5. Prints the thread numbers [0, 1, 2, 3]

# Simple example #1: ex1-hostname

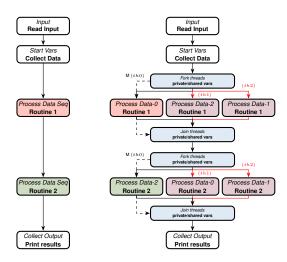
### Source Code 2: Printing hostname with Master or Single!

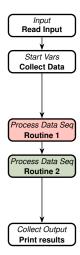
### Notice

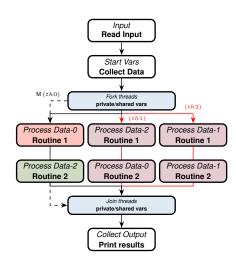
- 1. The region enclosed in #ifdef
- 2. Manually setting the # of threads
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- 4. We are using printf
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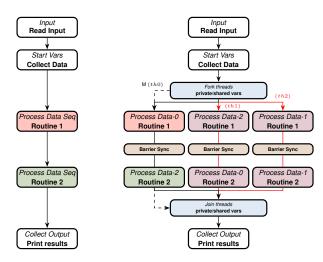
### Problem

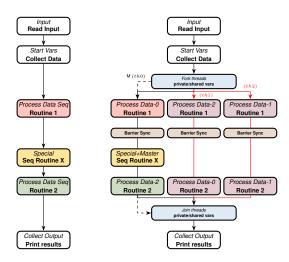
1. Disordered output! std::cout

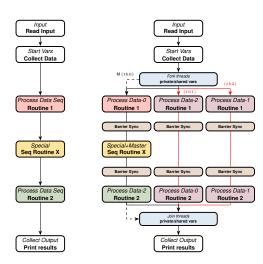


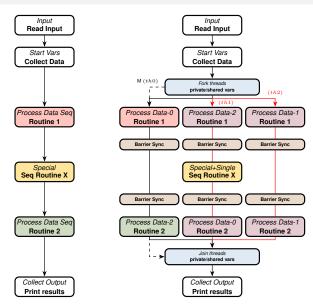














# Simple example #2: ex2-master-single

### Source Code 3: Printing thread number and Sleep!

```
#define INFO BUFFER SIZE 1024
   int main(int argc, char *argv[]){
   #ifdef OPENMP
       printf("**MESSAGE** OpenMP enabled\n");
4
       (void) omp_set_dynamic(FALSE);
5
       (void) omp set num threads(4);
6
   #e1se
       printf("**MESSAGE** OpenMP disabled\n");
8
   #endif
       #pragma omp parallel
10
11
12
           int TID = omp_get_thread_num();
13
           sleep(omp_get_thread_num());
14
           printf("In parallel region - Thread ID is
15
             \leftrightarrow %d\n",TID);
       } /*-- End of parallel region --*/
16
       return 0:
18
```

### Notice

- 1. The region enclosed in #ifdef
- Manually setting the # of threads
- 3. Delared the parallel construct (I.10-16)
- 4. Sets the sleep according to thread #

# Simple example #2: ex2-master-single

### Source Code 4: Printing thread number and Sleep!

```
int extra_time = 0;
        #pragma omp parallel shared(extra time)
3
            int TID = omp get thread num();
4
            #pragma omp master
5
6
                printf("\tInside Block - Thread ID is
                  \hookrightarrow %d\n",TID);
                sleep(1);
8
                extra time = 1;
10
            sleep(TID+extra_time);
11
12
            printf("In parallel region - Thread ID is
             \hookrightarrow %d\n",TID);
        } /*-- End of parallel region --*/
13
```

### Notice

- 1. The region enclosed in #ifdef
- Manually setting the # of threads
   Delared the parallel construct
- (I.10-16)
- 4. Sets the sleep according to thread #

## Problem

Cause: value not updated soon enough

# Simple example #2: ex2-master-single

### Source Code 5: Printing thread number and Sleep!

```
int extra time = 0:
        #pragma omp parallel shared(extra time)
3
            int TID = omp get thread num();
4
            #pragma omp single
5
6
                printf("\tInside Block - Thread ID is
                  \hookrightarrow %d\n",TID);
                sleep(1);
8
                extra time = 1;
10
            sleep(TID+extra_time);
11
12
            printf("In parallel region - Thread ID is
             \hookrightarrow %d\n",TID);
        } /*-- End of parallel region --*/
13
```

### Notice

- 1. The region enclosed in #ifdef
- Manually setting the # of threads
   Delared the parallel construct
- (I.10-16)
- 4. Sets the sleep according to thread #

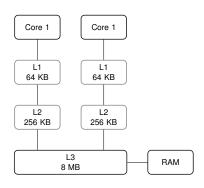
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## Problem

1. Corrected

# What is the issue?

- ► Each thread is a copy of the original th0
- Private variables have redundant "private" memmory addresses
- Used values are load to cache! Not all cache is shared
- Updates have to be enforced for data coherency!
- ▶ How? flush or barrier.



# Simple example #3: ex3-copy

### Source Code 6: Private vars and firstprivate!

```
#define INFO BUFFER SIZE 1024
   int main(int argc, char *argv[]){
   #ifdef _OPENMP
       printf("**MESSAGE** OpenMP enabled\n");
4
       (void) omp_set_dynamic(FALSE);
5
       (void) omp set num threads(4);
6
   #e1se
       printf("**MESSAGE** OpenMP disabled\n");
8
   #endif
       int x = 10;
10
11
       printf("thread %d original value:
        ⇔ %d\n", omp_get_thread_num(), x);
12
       #pragma omp parallel private(x)
13
14
           int TID = omp get thread num();
15
           printf("thread %d value: %d\n", TID, x);
       } /*-- End of parallel region --*/
16
17
       printf("thread %d after value:
        ⇔ %d\n", omp_get_thread_num(),x);
18
       return 0;
19
```

### Notice

- 1. The region enclosed in #ifdef
- 2. Manually setting the # of threads
- 3. Delared the parallel construct (l.11-19)
- 4. Prints zero inside parallel construct!
- Prints again 10 after parallel construct!

# Problem

1. Private value restarts at ZERO!

# Simple example #3: ex3-copy

#### Source Code 7: Private vars and firstprivate!

```
3
          int TID = omp get thread num();
          printf("thread %d value: %d\n", TID, x);
4
      } /*-- End of parallel region --*/
```

- 1. The region enclosed in #ifdef
- Manually setting the # of threads
- 3. Delared the parallel construct (1.11-19)
- 4. Prints zero inside parallel construct!
- 5. Prints again 10 after parallel construct!

## Problem

1. Corrected, prints x = 10.

Use copyprivate to copy private variable from master or single to other threads.

# Simple example #4: ex4-shared

## Source Code 8: Updating variable!

```
#define INFO BUFFER SIZE 1024
   int main(int argc, char *argv[]){
   #ifdef OPENMP
       printf("**MESSAGE** OpenMP enabled\n");
4
       (void) omp_set_dynamic(FALSE);
5
       (void) omp set num threads(4);
6
   #e1se
       printf("**MESSAGE** OpenMP disabled\n");
8
   #endif
       int x = 10;
10
11
       #pragma omp parallel
12
13
           int TID = omp_get_thread_num();
           x += 5;
14
           printf("thread %d value: %d\n", TID, x);
15
16
       } /*-- End of parallel region --*/
17
       printf("Value: %d\n",x);
18
       return 0:
19
```

#### Notice

- 1. The region enclosed in #ifdef
- 2. Manually setting the # of threads
- Delared the parallel construct (I.11-16)
- 4. We are using printf
- 5. All threads add to  $\boldsymbol{x}$
- 6. x is shared

## Problem

- Every execution prints different values
- 2. RACE CONDITION

# Simple example #5: ex5-loop

## Source Code 9: Adding arrays!

```
#define INFO BUFFER SIZE 1024
   int main(int argc, char *argv[]){
   #ifdef _OPENMP
       printf("**MESSAGE** OpenMP enabled\n");
4
        (void) omp_set_dynamic(FALSE);
5
        (void) omp set num threads(4);
6
   #e1se
       printf("**MESSAGE** OpenMP disabled\n");
8
   #endif
       Crandom r(10);
10
11
       double *v1.*v2.*res:
12
       CREATEARRAY (v1, double, N, r, gaussian (1, 2));
13
       CREATEARRAY (v2, double, N, -1);
       CREATEARRAY (res, double, N, 0);
14
15
       PRINTARRAY (v1, N);
16
       PRINTARRAY (v2, N);
       for (int j = 0; j < N; j++)
18
            res[i] = v1[i] + v2[i];
       PRINTARRAY (res.N);
19
20
       return 0;
21
```

#### Notice

- 1. The region enclosed in #ifdef
- 2. Manually setting the # of threads
- Notice the strange definitions! defs.h
- 4. No parallel construct
- 5. Prints the arrays v1, v2 and v1 + v2

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# Simple example #5: ex5-loop

## Source Code 10: Adding arrays!

```
SimpleTimer_t t1;
       PRINTARRAY (v1, N);
3
       PRINTARRAY (v2, N);
       SimpleTimer start ( &t1 );
4
       #pragma omp parallel shared(j,N,v1,v2,res)
5
6
           #pragma omp for
7
           for (int j = 0; j < N; j++)
8
                res[i] = v1[i] + v2[i];
9
10
       SimpleTimer_stop( &t1 );
11
12
       SimpleTimer_print( &t1 );
13
       PRINTARRAY (res.N);
```

- 1. The region enclosed in #ifdef
- 2. Manually setting the # of threads
- 3. Notice the strange definitions! defs h
- 4. No parallel construct
- 5. Prints the arrays v1, v2 and v1 + v2

# Problem

1. Any comments?

Source Code 11: Norm of a vector!

```
#define INFO BUFFER SIZE 1024
   int main(int argc, char *argv[]){
   #ifdef OPENMP
       printf("**MESSAGE** OpenMP enabled\n");
4
        (void) omp_set_dynamic(FALSE);
5
        (void) omp set num threads(4);
6
   #e1se
       printf("**MESSAGE** OpenMP disabled\n");
8
   #endif
       int j, N = 200;
10
11
       Crandom r(10):
12
       double *v1;
13
       CREATEARRAY (v1, double, N, r.gaussian (0, 0.5));
       PRINTARRAY (v1, N);
14
       double norm v1 = 0;
15
16
       for (j = 0; j < N; j++)
17
            norm_v1 += v1[j]*v1[j];
18
       printf("v1 norm = %lf\n", norm v1);
       return 0:
19
20
```

#### Notice

- 1. The region enclosed in #ifdef
- 2. Manually setting the # of threads
- Notice the strange definitions! defs.h
- 4. No parallel construct
- 5. Prints the quadratic norm of array |v1| = 59.725...

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## Source Code 12: Norm of a vector!

#### Notice

- 1. The region enclosed in #ifdef
- 2. Manually setting the # of threads
- 3. Notice the strange definitions! defs.h
- 4. Parallel workshare construct
- 5. Prints the quadratic norm of array |v1| = 59.725...

## Problem

Norm doesn't provide reliable results!

### Source Code 13: Norm of a vector!

```
3
           double tmp = 0;
4
           #pragma omp for
           for (j = 0; j < N; j++) {
5
                tmp = v1[j]*v1[j];
6
                #pragma omp critical
8
                    norm_v1 += tmp;
9
10
11
12
       } /*-- End of parallel region --*/
13
       // OR...
       #pragma omp parallel for shared(N, norm v1, v1)
14
       for(j = 0; j < N; j++)
15
16
            #pragma omp critical
           norm_v1 += v1[j]*v1[j];
```

#### Notice

- 1. The region enclosed in #ifdef
- 2. Manually setting the # of threads
- Notice the strange definitions! defs.h
- 4. Parallel workshare construct
- 5. Prints the quadratic norm of array |v1| = 59.725...

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## Problem

1. Solved with: critical

#### Source Code 14: Norm of a vector!

```
3
           double tmp = 0;
4
           #pragma omp for
           for (j = 0; j < N; j++) {
5
                tmp = v1[j]*v1[j];
6
                #pragma omp atomic
                norm v1 += tmp;
8
9
       } /*-- End of parallel region --*/
10
11
       // OR...
12
       #pragma omp parallel for shared(N, norm_v1, v1)
13
       for (j = 0; j < N; j++)
14
           #pragma omp atomic
           norm v1 += v1[i]*v1[i];
15
```

#### Notice

- 1. The region enclosed in #ifdef
- 2. Manually setting the # of threads
- Notice the strange definitions! defs.h
- 4. Parallel workshare construct
- 5. Prints the quadratic norm of array |v1| = 59.725...

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## Problem

1. Solved with: atomic

## Source Code 15: Norm of a vector!

```
3
           #pragma omp for reduction(+:norm v1)
           for (j = 0; j < N; j++)
4
               norm_v1 += v1[j]*v1[j];
5
       } /*-- End of parallel region --*/
6
       // OR...
       #pragma omp parallel for shared(N, norm v1, v1)
8

    reduction(+:norm v1)

       for(j = 0; j < N; j++)
9
10
           norm_v1 += v1[j] *v1[j];
```

#### Notice

- 1. The region enclosed in #ifdef
- 2. Manually setting the # of threads
- Notice the strange definitions! defs.h
- 4. Parallel workshare construct
- 5. Prints the quadratic norm of array |v1| = 59.725...

## Problem

1. Solved with: reduction

#### Source Code 16: Norm of a vector!

```
3
            double tmp = 0;
            #pragma omp for ordered
4
            for (j = 0; j < N; j++) {
5
                tmp = v1[j]*v1[j];
6
                #pragma omp ordered
8
9
                    norm v1 += tmp;
10
11
12
       } /*-- End of parallel region --*/
13
       // OR...
       #pragma omp parallel for shared(N, norm v1, v1)
14
         → ordered
15
       for (j = 0; j < N; j++)
            #pragma omp ordered
16
            norm_v1 += v1[j] *v1[j];
```

#### Notice

- 1. The region enclosed in #ifdef
- 2. Manually setting the # of threads
- Notice the strange definitions! defs.h
- 4. Parallel workshare construct
- 5. Prints the quadratic norm of array |v1| = 59.725...

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## Problem

1. Solved with: ordered

### Exercise 1

Problem statement: Normalize array  $v1/\sqrt{|v1|}$  into v1

#### Exercise 2

Problem statement: Find the determinant and inverse of a matrix

#### Exercise 3

Problem statement: Integrate an arbitrary real 1D function

#### Eversies

Problem statement: Evaluate the Fourier Transform

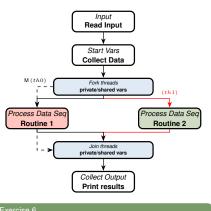
$$c_k = \frac{1}{2\pi} \int f(x)e^{-ikx} dx \tag{1}$$

#### Exercise 5

Sort an array of floats or integers! Create a swap function that takes two parameters (pass by reference) and does the swapping. Then write the Sequential code. Finally, parallelize it! What is the order of the problem?  $Hint: N^p$ .

# Back to the parallelized Task idea: ex7-task-palindrome/ex8-fibonacci

Source Code 17: The word palindrome!



## Exercise 6

Problem statement: Find random numbers using all threads

```
printf("A ");
       printf("race ");
       printf("car ");
       printf("is fun to watch.\n");
       #pragma omp parallel
8
                printf("A ");
10
                #pragma omp task
                { printf("race "); }
13
                #pragma omp task
                { printf("car "); }
14
                #pragma omp taskwait
15
                printf("is fun to
16

    watch.\n");

17
18
```

- 1. nesting: delicate!
- cancel: The analog of break or exception handling
   simd
- 4. device: For GPU's and GP devices

# Special thanks to ALL of you!

- ▶ USING OpenMP The Next Step, Ruud van der Pas, et. al., MIT Press (2017)
- Introduction to Parallel Programming, Peter S. Pacheco, Elsevier (2011)
- ▶ Deep Learning, Ian Goodfellow, et. al., MIT Press (2016)
- ▶ Structured Parallel Programming, Michael McCool, et. al., Elsevier (2012)

## (Bonus-Challenge): Machine Learning RBM's

Problem statement: Evaluate  $\langle E \rangle$  for a distribution  $\rho = \frac{1}{\overline{Z}} e^{-E}$  with

$$E(\mathbf{v}, \mathbf{h}) = -\mathbf{b}^\mathsf{T} \mathbf{v} - \mathbf{c}^\mathsf{T} \mathbf{h} - \mathbf{v}^\mathsf{T} \mathbf{W} \mathbf{h}.$$

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