#### ID1217 Concurrent Programming Lecture 18



# Paradigms for Process Interaction in Distributed Computing. Parallelism in Scientific Computing

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#### Paradigms for Process Interactions

- Basic interaction paradigms in distributed programs:
  - 1. Producer/consumer (filters) one way
  - 2. Client/Server two ways as master/slave
  - 3. Interacting peers two ways as equals
- Larger paradigms (models) for process interactions
  - 1. Manager/Workers (a.k.a. "bag of tasks" or "work farm")
  - 2. Heartbeat algorithms
  - 3. Pipeline algorithms
  - 4. Probe/echo algorithms; gossip algorithms
  - 5. Broadcast algorithms
  - 6. Token-passing algorithms
  - The first three paradigms are commonly used in parallel computing; the others arise in distributed systems.



#### 1. Manager-Workers (Work Farm)

#### Based on a distributed bag-of-tasks model

- Manager maintains a bag of independent tasks and collects results
- Each worker gets a task from the bag, executes it, and possible generates new tasks that it puts to the bag.
- Manager acts as a server; workers as clients.
- How can the manager detect termination? every worker is waiting to get a new task (i.e. idle) and the bag is empty.

#### Advantages:

- Scalability: Easy to vary the number of workers, and granularity of tasks.
- Good load balancing: Easy to ensure that each worker does about the same amount of work.



#### Manager/Worker (cont'd)

Worker:

```
call getTask(...) // request-response
compute;
generate a new task;
send putResult(...) // asynchronous send
```

Manager exports operations "get task" and "put result"

```
in getTask(...) -> ... // returns a task or end
[] putResult(...) -> ... // receives result
ni
```



#### Example: Adaptive Quadrature Using Manager/Workers

```
module Manager
  op getTask(result double left, right);
  op putResult(double area);
body Manager
  process manager {
    double a, b;
                        # interval to integrate
    int numIntervals;
                        # number of intervals to use
    double width = (b-a)/numIntervals;
    double x = a, totalArea = 0.0;
    int tasksDone = 0;
    while (tasksDone < numIntervals) {
      in getTask(left, right) st x < b ->
          left = x; x += width; right = x;
      [] putResult(area) ->
          totalArea += area;
          tasksDone++;
      ni
    print the result totalArea;
end Manager
double f() { ... } # function to integrate
double quad(...) { ... } # adaptive quad function
process worker[w = 1 to numWorkers] {
  double left, right, area = 0.0;
  double fleft, fright, lrarea;
  while (true) {
    call getTask(left, right);
    fleft = f(left); fright = f(right);
    lrarea = (fleft + fright) * (right - left) / 2;
    # calculate area recursively as shown in Section 1.5
    area = quad(left, right, fleft, fright, lrarea);
    send putResult(area);
```

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#### 2. Heartbeat Algorithms

- Divide work (evenly).
- Processes periodically exchange information using a send (expand) and then receive (contract) interaction.
  - Typically each proc exchanges data with its neighbors
  - The exchanges provide a "fuzzy" barrier among the workers
- Used in many iterative applications with data parallelism
  - E.g. exchange edges in Jacobi iteration



#### A Typical Heartbeat Algorithm

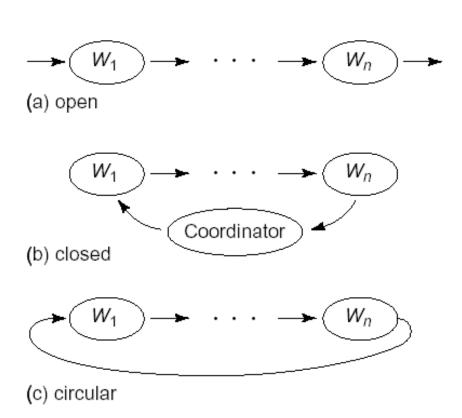
```
process Worker[i = 1 to numWorkers]
  declarations of local variables;
  initialize local variables;
  while (not done) {
     send values to neighbors;
     receive values from neighbors;
    update local values;
```

• Examples: Jacobi iteration, region labeling, game of life



#### 3. Pipeline Algorithms

- What: divide work evenly, compute and circulate data among workers
- When: used when workers need all the data, not just edges from neighbors.
- Pipeline structures —circular or open (or closed)





# Example: Sieve of Eratosthenes

A closed
 pipeline that
 generates
 prime numbers

```
chan sieve[n](int);
process Sieve[1] { // coordinator
 int p = 2;
 for (i = 3 \text{ to n by 2})
         send sieve[2](i); // send odd numbers to Sieve[2]
 while (p != EOF) {
  println(p);
   receive sieve[1](p);
process Sieve[i = 2 to L] {
int p, next;
bool sent = false;
receive sieve[i-1](p); // receive prime p
 send sieve[1](p); // send to print out
while (true) {
   receive sieve[i-1](next); // receive next candidate
   if (next mod p) != 0 {  // if it might be prime,
     send sieve[i+1](next); // pass it on
     sent = true;
   if (!sent) { send sieve[1](EOF); break; }
```



#### 4. Probe/Echo Algorithms

- Used to disseminate and/or to gather information
  - Probes to disseminate request or information
  - Echoes to collect information or to acknowledge
  - Each probe should be echoed
- For example:
  - Broadcast a message
    - Using a spanning tree when knows a global topology
    - Using neighbor sets when knows neighbors
  - The network topology problem: collect all local topologies and build their union, i.e. the entire network topology
  - Web "crawlers"



#### Example: The Network Topology Problem

- Assume each node knows its local topology neighbors
- Problem: collect all local topologies and build their union –
   a network topology
- Two phases:
  - 1. Each node sends a probe to its neighbors.
  - 2. Later each node sends an echo with local topology back to the node from which it received the first probe.
  - Eventually the initiating node S collects all echoes and computes a global topology.
  - S may distribute the global topology to other processes.



Probe/echo Algorithm for Gathering the Topology of a Tree.

```
type graph = bool [n,n];
chan probe[n](int sender);
chan echo[n] (graph topology)
                                  # parts of the topology
chan finalecho(graph topology)
                                  # final topology
process Node[p = 0 to n-1] {
  bool links[n] = neighbors of node p;
  graph newtop, localtop = ([n*n] false);
  int parent; # node from whom probe is received
  localtop[p,0:n-1] = links; # initially my links
  receive probe[p](parent);
  # send probe to other neighbors, who are p's children
  for [q = 0 \text{ to } n-1 \text{ st } (links[q] \text{ and } q != parent)]
    send probe [q] (p);
  # receive echoes and union them into localtop
  for [q = 0 \text{ to } n-1 \text{ st } (links[q] \text{ and } q != parent)] 
    receive echo[p] (newtop);
    localtop = localtop or newtop; # logical or
  if (p == S)
    send finalecho(localtop); # node S is root
  else
    send echo[parent] (localtop);
process Initiator {
  graph topology;
  send probe[S](S) # start probe at local node
  receive finalecho(topology);
```

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#### 5. Broadcast Algorithms

- For dissemination of information
- For making decentralized decisions (consensus)
  - Each process must participate in every decision
- For solving many distributed synchronization problems (e.g. distributed semaphores, distributed mutual exclusion)
- Use logical clocks to order communication events



#### Logical Clocks

- Many distributed algorithms use logical clocks to order communication events
- A logical clock (1c) is a private integer counter that a proc increases on every communication event.
- Proc attaches a timestamp (ts) to each message it sends:

```
ts = lc++; send(m, ts);
```

• Proc checks and corrects its **lc** when it receives a message with **ts**:

```
receive(m, ts); lc = max(lc, ts+1); lc++;
```



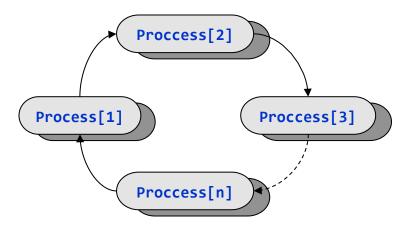
#### Making Decisions (Achieving Consensus)

- Broadcast a message **m** with **ts** (and process id)
- Wait until have a **later message** from **every other** process
- Now know you won't ever see an earlier message, i.e. the message m is fully acknowledged.
- Hence if your broadcast is the oldest, you can act upon it:
  - Make decision based on m and messages in front of m in the message queue ordered by ts stable prefix all messages are fully acknowledged since they have smaller timestamps
  - Use logical clocks for ordering
  - Use something like process ids to break ties



#### 6. Token Passing Algorithms

- Used to convey some permission (e.g. distributed mutual exclusion) or to detect termination
- Example: Mutual exclusion with a token ring
  - A lock is a token that is passed in the ring
  - A proc that needs the locks grabs it when the lock passes the proc.





#### Mutual Exclusion with a Token Ring

- There are User and Helper processes in the ring: one Helper per User.
- A token passed in the ring is a mutex lock.
- A **Helper** gets the token and checks if its **User** needs the token to enter its critical section.
- Invariant:

DMUTEX: User[i] is in its CS ⇒

Helper[i] has the token ∧

there is exactly one token

```
chan token[1:n](), enter[1:n](), go[1:n](), exit[1:n]();
process Helper[i = 1 to n] {
 while (true) {
                   # loop invariant DMUTEX
                                 # wait for token
    receive token[i]();
                                 # does user want in?
    if (not empty(enter[i])) {
      receive enter[i]();
                                   # accept enter msg
      send go[i]();
                                   # give permission
                                   # wait for exit
      receive exit[i]();
    send token [i%n + 1]();
                                 # pass token on
process User[i = 1 to n] {
 while (true) {
                               # entry protocol
    send enter[i]();
    receive go[i]();
    critical section;
    send exit[i]();
                               # exit protocol
    non-critical section;
```



#### Summary of Paradigms for Process Interaction

- Manager/Worker
  - A distributed bag of tasks or work farm model used in many parallel applications
- Heartbeat Algorithms
  - Exchange on each iteration Used in many iterative applications with a fixed number of tasks and a fixed number of parallel processes –
- Pipeline Algorithms
  - Divide work evenly, compute and circulate data among workers
- Probe/Echo Algorithms
  - Used to disseminate and/or gather information in a distributed application
- Broadcast Algorithms
  - Used to disseminate information or to make decentralized decisions (consensus)
- Token-Passing Algorithms
  - Used to convey permission or to detect termination in a distr. application



#### Parallelism in Scientific Computing



#### **Outline**

- Demand for parallel computing.
- Parallel scientific computing
  - Speedup, overhead
  - Steps in developing parallel programs
- Techniques in scientific computing
  - Grid computations modeling of continuous processes and systems
    - Example: The heat problem (the Laplace equation)
  - Particle computations modeling of discrete systems
    - Example: The N-body problem
  - Matrix computations algebraic equations, image and signal processing, etc.



#### Demand for Parallel Computing

- Why parallel computing?
- Application demands for performance
  - Our insatiable need for computing cycles in many areas
    - Scientific computing,
    - General-purpose computing: Engineering, commercial, financial, entertainment, etc.
- Ways to increase performance:
  - Faster clock limited?
  - Parallelism alternative to faster clock
    - Allows improving both, execution performance and utilization of CPUs



#### Inevitability of Parallel Computing

- Application demands major driving force
- Technology trends
  - Number of transistors on chip growing rapidly
  - Clock rates growing slowly; furthermore it declines
- Computer architecture trends
  - Instruction-level parallelism valuable but limited
  - Coarser-level parallelism, as in MPs and multi-core processors, the most viable approach
- Economics
  - Multiprocessors being pushed by software vendors (e.g. database) as well as hardware vendors (a line of products from PC to high-end servers)
- Current trends:
  - Today's microprocessors are multicore
  - Servers and workstations are multicore-based: HP, Dell, ...
  - Today's and tomorrow's microprocessors are multiprocessors.

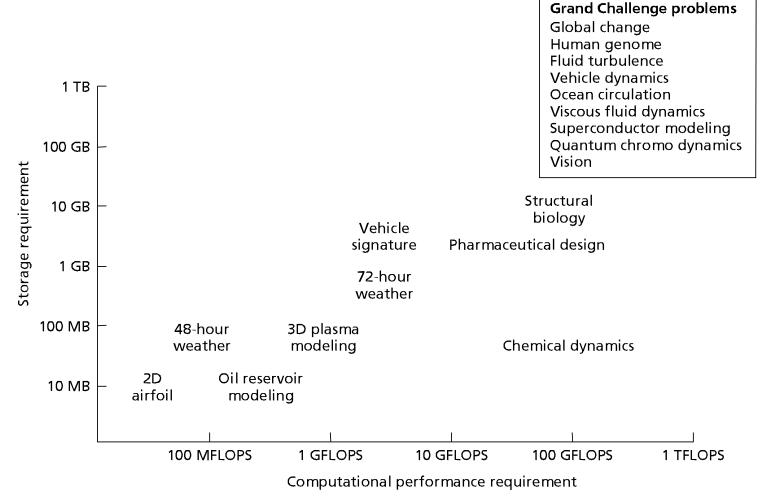


#### Scientific Computing

- Scientific computing is a way to examine physical phenomena by computational modeling
  - Weather forecast,
  - Modeling of ocean basin,
  - CFD (Computational Fluid Dynamics),
  - Modeling of nuclear reactions,
  - Modeling the evolution of galaxies, etc.
- High Performance Computing (HPC)
  - Targets to improving performance by any means the traditional demand of scientific computing



## Scientific Computing Demands. Grand Challenge problems (90s)





#### Parallel Scientific Computing

Goal: speedup on large problems (or solve an even larger problem)

- Speedup:  $T_{\text{sequential execution}} / T_{\text{parallel execution on } n \text{ processors}}$ .
- Assume N is a problem size; n is a number of processors
- Amdahl's law (for a fixed N): If fraction s of sequential execution is inherently serial, then speedup approaches 1/s as n approaches infinity

speedup(
$$n$$
) =  $1/(s + (1 - s) / n) \le 1/s$ 

• Gustafson's Law (for a growing N): If the sequential fraction s(N) diminishes with problem size N, then speedup approaches n as N approaches infinity

$$speedup(N, n) = n - s(N) (n - 1) \le n$$



#### Parallel Scientific Computing (cont'd)

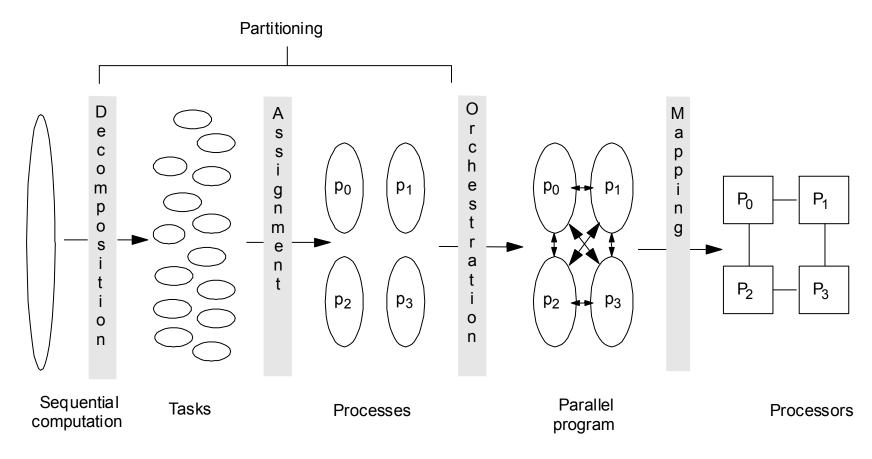
#### Parallelization:

- Typically domain decomposition ("divide and conquer")
- Simple way to identify parallelism is to look at loops (dependence analysis)
- If not enough concurrency (e.g. loops are sequential), then look further and examine fundamental dependences, ignoring loop structure
- The challenge for a parallel program is to minimize overheads:
  - Create processes once ("work farm", "thread pool");
  - Achieve good load balancing;
  - Minimize the need for synchronization and use efficient algorithms for critical sections and barriers.



## Recall: Four Steps in Creating a Parallel Program (see Lecture 1)

(1) Decomposition; (2) Assignment; (3) Orchestration; (3) Mapping





#### Parallel Simulation of a Phenomenon

- Parallelization based on the idea of **domain decomposition**: divide data into partitions (strips, stripes, blocks); assign a worker to each (or use a "bag of tasks")
- A typical parallel simulation algorithm is a heartbeat algorithm:

```
- with shared memory:
start with a model;
// step through time
for [ t = start to finish ] {
   Compute();
   BARRIER();
   Update();
   BARRIER();
}
```

```
- with message passing:
start with a model;
// step through time
for [ t = start to finish ] {
    Compute();
    EXCHANGE();
    Update();
    EXCHANGE();
}
```



#### Fundamental Techniques in Scientific Computing

#### Computations on a grid of points

- To solve partial differential equations (PDE) to approximate the solution on a finite number of points using iterative numerical methods
- PDEs are used to model continuous systems and processes (e.g. airflow over a wing)

#### Particle computations

 To model (discrete) systems of particles/bodies that exert influence on each other (e.g. stars)

#### Matrix computations

- Linear equations
- Arise in many application domains like optimization problems, e.g.,
   modeling the stock market or the economy, image processing, etc.



#### 1. Computations on Grid of Points

- A continuous-time continuous-space system is modeled as a 3D (2D) grid of points in discrete time
  - The finer spatial and temporal steps are the greater accuracy can be achieved.
  - Many different computations per time step.
  - Applications: weather, fluid (air) flow, plasma physics, etc.
- PDE solvers
- Parallelization the idea of **domain decomposition** (iterative data parallelism)
  - divide area into blocks or strips of points; assign a worker to each partition; iterations over time steps.



#### Example: Laplace's Equation

• The Laplace PDE with Dirichlet boundary conditions (2D):

$$\partial^2 \Phi / \partial^2 x + \partial^2 \Phi / \partial^2 y = 0$$

- A.k.a., stationary heat equation
- Values on boundaries are constant
- Determine values in the interior area in the steady state (a spacial thermal gradient)
- In practice: changing boundaries, multiple attributes (e.g., think about weather modeling)

#### Solution:

Represent the region as an evenly spaced grid of *n* by *n* points and iterate using a finite-difference method until the difference between new values and previous values are within some tolerance ε



## Iterative Techniques (From Slow to Fast)

• A Jacobi iteration (two arrays):

$$newG[i, j] = (oldG[i, j-1] + oldG[i-1, j] + oldG[i+1, j] + oldG[i, j+1]) / 4$$

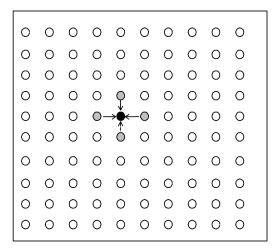
• A Gauss-Seidel (GS) iteration:

$$G[i, j] = 0.25 \times (G[i, j-1] + G[i-1, j] + G[i+1, j] + G[i, j+1])$$

• A successive over-relaxation (SOR) iteration:

$$G[i, j] = \omega \times 0.25 \times (G[i, j-1] + G[i-1, j] + G[i+1, j] + G[i, j+1]) + (1 - \omega) \times G[i, i]$$

- here  $0 < \omega < 2$
- Multigrid
  - changing granularity of the grid





#### Decomposition of the Dirichlet Problem

- Decomposition in general:
  - Simple way to identify concurrency is to look at loop iterations
    - dependence analysis; if not enough concurrency, then look further
  - If not much concurrency here at this level (most loops are sequential),
     examine fundamental dependences, ignoring loop structure
- For the Dirichlet problem we use the idea of domain decomposition (iterative data parallelism)
  - divide area into blocks or strips of points; assign a worker to each data partition, exchanges values on partitions' boundaries on each iteration (on each time step)



#### **Assignment**

- Static assignments: n/p rows are assigned to a process
  - Assignment by strips reduces communication by keeping adjacent rows together
  - Reduces concurrency from *n* to *p*
- **Dynamic assignment** using the bag-of-tasks technique:
  - get a row index, process the row, get a new row, and so on
- We use static assignment here: assignment of strips
  - Use the number of workers and the problem size to compute a strip size;
  - With shared variables: static assignment controlled by values of variables used as loop bounds
    - Use the strip size and a worker number to determine the bounds.



### Jacobi Iteration Using Shared Variables

- For n = 100, p = 4, each worker is assigned a strip of 25 rows:
  worker[1] rows 1-25, worker[2] rows 26-50, etc.
- Each worker performs a number of interactions defined by
   MAXITERS
- To avoid swapping of arrays
   grid and newgrid, the loop is
   unrolled twice two consecutive
   iterations in the loop body.
- Barrier after each iteration.

```
real grid[0:n+1,0:n+1], new[0:n+1,0:n+1];
int HEIGHT = n/PR; # assume PR evenly divides n
real maxdiff[1:PR] = ([PR] 0.0);
procedure barrier(int id) {
  # efficient barrier algorithm from Section 3.4
process worker[w = 1 to PR] {
  int firstRow = (w-1)*HEIGHT + 1;
  int lastRow = firstRow + HEIGHT - 1;
  real mydiff = 0.0;
  initialize my strips of grid and new, including boundaries;
  barrier(w);
  for [iters = 1 to MAXITERS by 2] {
    # compute new values for my strip
    for [i = firstRow to lastRow, j = 1 to n]
      new[i,j] = (grid[i-1,j] + grid[i+1,j] +
                  grid[i,j-1] + grid[i,j+1]) * 0.25;
    barrier(w);
    # compute new values again for my strip
    for [i = firstRow to lastRow, j = 1 to n]
      grid[i,j] = (new[i-1,j] + new[i+1,j] +
                   new[i,j-1] + new[i,j+1]) * 0.25;
    barrier(w);
  # compute maximum difference for my strip
  for [i = firstRow to lastRow, j = 1 to n]
    mydiff = max(mydiff, abs(grid[i, 1] - new[i, 1]));
  maxdiff[w] = mydiff;
  barrier(w);
  # maximum difference is the max of the maxdiff[*]
```



# Jacobi Iteration Using Message Passing

- Each worker is assigned a partition – a strip of rows.
- Heartbeat algorithm: on each iteration, each worker exchanges edges with its neighbors (if any):

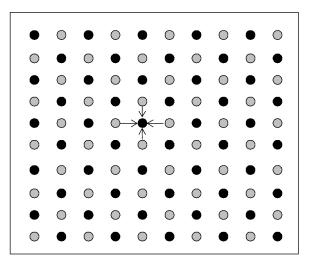
```
if (w > 1)
    send up[w-1](new[1,*]);
if (w < PR)
    send down[w+1](new[HEIGHT,*]);
if (w > PR)
    recv up[w](new[HEIGHT+1,*]);
if (w < 1)
    recv down[w](new[0,*]);</pre>
```

```
chan up[1:PR](real edge[0:n+1]);
chan down[1:PR] (real edge[0:n+1]);
chan diff(real);
process worker[w = 1 to PR] {
  int HEIGHT = n/PR; # assume PR evenly divides n
  real grid[0:HEIGHT+1,0:n+1], new[0:HEIGHT+1,0:n+1];
  real mydiff = 0.0, otherdiff = 0.0;
  initialize grid and new, including boundaries;
  for [iters = 1 to MAXITERS by 2] {
    # compute new values for my strip
    for [i = 1 \text{ to HEIGHT}, j = 1 \text{ to n}]
      new[i,j] = (grid[i-1,j] + grid[i+1,j] +
                  grid[i,j-1] + grid[i,j+1]) * 0.25;
    exchange edges of new -- see text;
    # compute new values again for my strip
    for [i = 1 \text{ to HEIGHT}, j = 1 \text{ to } n]
      grid[i,j] = (new[i-1,j] + new[i+1,j] +
                     new[i,j-1] + new[i,j+1]) * 0.25;
    exchange edges of grid -- see text;
  # compute maximum difference for my strip
  for [i = 1 \text{ to HEIGHT}, j = 1 \text{ to n}]
    mydiff = max(mydiff, abs(grid[i,j]-new[i,j]));
  if (w > 1)
     send diff(mydiff);
                # worker 1 collects differences
  else
     for [i = 1 \text{ to } w-1] {
       receive diff(otherdiff);
       mydiff = max(mydiff, otherdiff);
  # maximum difference is value of mydiff in worker 1
```



# Red/Black Successive Over-Relaxation (SOR) Iteration

- To decompose, exploit application knowledge: reorder grid traversal: red-black ordering (R depends on B and visa versa)
  - Different ordering of updates: may converge quicker or slower
  - Red sweep and black sweep are each fully parallel:
    - Global synch between them (conservative but convenient)



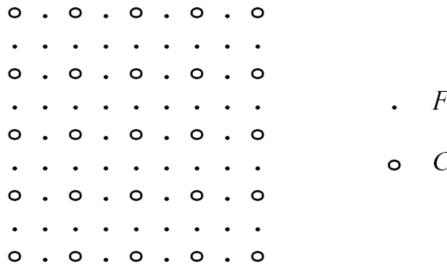
- Red point
- Black point

See: MPT book Figure 11.6 Red/black Gauss-Seidel using shared variables.



### Multigrid Methods

- To solve a large problem rapidly
- Idea: To use grids of different granularities and to switch between them to increase the rate of convergence of the finest grid



- Fine grid point
- Coarse and fine grid point



#### **Coarse Grid Correction**

- Start with a fine grid, update points for a few iterations using any relaxation method (J, GS, SOR)
- Restrict the result to coarse-grained (twice coarser) by a restriction operator

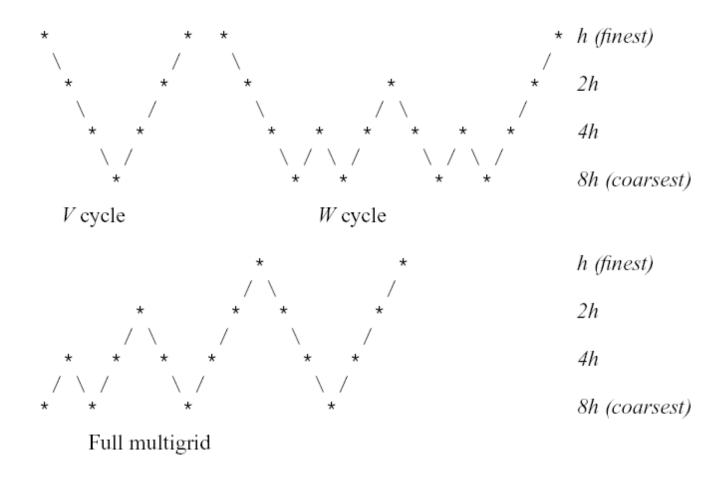
```
0 1/8 0
1/8 1/2 1/8
0 1/8 0
```

```
coarse[x,y] = fine[i,j]*0.5 +
  (fine[i-1,j]+fine[i,j-1]+fine[i+1,j]+fine[i,j+1])*0.125
```

- Compute the coarse grid.
- Interpolate the coarse grid back to the fine grid by using an **interpolation operator**
- 1/4 1/2 1/4 1/2 1 1/2 1/4 1/2 1/4
- Update points on the fine grid for a few iterations.
- Change again to the coarse grid, etc.



### Patterns for Multigrid





# 2. Particle Computations

- To model a discrete system consisting of interacting particles/ bodies
  - n particles requires  $O(n^2)$  calculations on a time step
  - By using approximations, can be improved to  $O(n \log_2 n)$
- Typically irregular iterative computations over time steps.
- Examples of applications:
  - Particle interactions due to chemical bonding,
  - Gravity (evolution of galaxies)
  - Electrical charge, fluid flow, etc.



# Example: Gravitational N-Body Problem

• *N* bodies. Each body:

```
Position p (x, y, z)
Velocity v (x, y, z)
Mass m is constant
Force F (x, y, z)
```

- Gravity causes the bodies to accelerate and to move.
- The motion of the bodies is simulated by stepping through discrete instants of time:

```
initialize bodies;
for time step {
   calculate forces; // read p, m; compute F
   move bodies; // read F, m; compute v and new p
}
```



### Calculation Forces. Moving Bodies

- Force on a body is the vector sum of the forces from all other bodies
  - Magnitude of the gravitational force between bodies i and j:

```
F[i,j] = (G * m[i] * m[j]) / r[i,j]**2
```

- magnitude: symmetric ("equal and opposite")
- direction: vector from one body to the other
- Changes in velocity and position (moving a body) leapfrog scheme:
  - Acceleration: a = F / m
  - Change in velocity: dv = a \* DT
  - Change in position:

```
dp = v * DT + (a/2)*DT**2 \approx (v + dv/2) * DT
```

• Here **DT** – the length of a time step



#### Parallelization of the N-Body Problem

- Assume, shared memory programming model
- Parallelization divide bodies among workers, use a barrier after each phase:

```
initialize bodies;
for time step {
    calculate forces;
    BARRIER;
    move bodies;
    BARRIER;
}
```



## <u>Assignment</u>

- Assume P worker processes.
- Three ways to assign work (distribute bodies among workers):
  - Blocks (assign each worker a continues block of bodies):
    - w[1] is assigned the first n/P bodies,
    - w[2] is assigned the next n/P, etc.
  - Stripes (cyclic allocation of bodies to workers):
    - body 1 to w[1], body 2 to w[2], ..., body P to w[P], body P+1 to w[1], body P+2 to w[2], etc.
  - Reverse stripes (reverse cyclic allocation):
    - body 1 to w[1], body 2 to w[2], ..., body P to w[P], then reverse stripes:
       body P+1 to w[P], body p+2 to w[P-1], etc.



#### Assignment of Bodies to Workers

- Assume, 2 workers (B "Black" and W "White") and 8 bodies
- For each body i assigned to a worker, the worker computes forces between the body i and bodies i + 1, ..., n

	1	2	3	4	5	6	7	8							
Pattern										Workload					
blocks	В	В	В	В	W	W	W	W	В	=	22,	W	=	6	
stripes	В	W	В	W	В	W	В	W	В	=	16,	W	=	12	
reverse stripes	В	W	W	В	В	W	W	В	В	=	14,	W	=	14	

• The pattern of stripes leads to a fairly well-balanced workload that is easy to program.



# **Synchronization**

- Barriers after each stage
- Critical sections in calculate forces phase:
  - Access to the same body by different workers (writers) must be synchronized (mutual exclusion)
  - Approaches:
    - One global lock very inefficient
    - A lock per a body too much synchronization
    - Eliminate critical sections at all
- To eliminate critical sections, replicate and split shared data:
  - Change the force vector into a force matrix: a private force vector per worker.
  - The result force vector: sums in columns can be calculated in parallel in the moving phase



#### N-Body Parallel Program with Shared Variables

- Procedures:
  - Calculate forces
  - Move bodies
  - Barrier
- Workers:

```
process Worker[w = 1 to PR] {
  # run the simulation with time steps of DT
  for [time = start to finish by DT] {
    calculateForces(w);
   barrier(w);
   moveBodies(w);
    barrier(w);
} }
```

```
type point = rec(double x, y); double G = 6.67e-11;
point p[1:n], v[1:n], f[1:PR,1:n]; # position, velocity,
                            # force and mass for each body
double m[1:n];
initialize the positions, velocities, forces, and masses;
procedure barrier(int w) { # efficient barrier from Section 3.4 }
# calculate forces for bodies assigned to worker w
procedure calculateForces(int w) {
  double distance, magnitude; point direction;
  for [i = w \text{ to } n \text{ by } PR, j = i+1 \text{ to } n]
    distance = sqrt((p[i].x - p[j].x)**2 +
                      (p[i].y - p[j].y)**2);
    magnitude = (G*m[i]*m[j]) / distance**2;
    direction = point(p[j].x-p[i].x, p[j].y-p[i].y);
    f[w,i].x = f[w,i].x + magnitude*direction.x/distance;
    f[w,j].x = f[w,j].x - magnitude*direction.x/distance;
    f[w,i].y = f[w,i].y + magnitude*direction.y/distance;
    f[w,j].y = f[w,j].y - magnitude*direction.y/distance;
} }
# move the bodies assigned to worker w
procedure moveBodies(int w) {
  point deltay; # dv = f/m * DT
  point deltap; # dp = (v + dv/2) * DT
  point force = (0.0, 0.0);
  for [i = w to n by PR] {
    # sum the forces on body i and reset f[*,i]
    for [k = 1 to PR] {
      force.x += f[k,i].x; f[k,i].x = 0.0;
      force.y += f[k,i].y; f[k,i].y = 0.0;
    deltav = point(force.x/m[i] * DT, force.y/m[i] * DT);
    deltap = point((v[i].x + deltav.x/2) * DT,
                     (v[i].y + deltav.y/2) * DT);
    v[i].x = v[i].x + deltav.x;
    v[i].y = v[i].y + deltav.y;
    p[i].x = p[i].x + deltap.x;
    p[i].y = p[i].y + deltap.y;
    force.x = force.y = 0.0;
```



# Approximate Methods for the N-Body Problem

- Approximation (based on Newtonian mechanics):
  - If two bodies are far apart, the force between them is negligible
  - The force between a distant body and a group can be approximated by the force between the former and a single body that approximates the group (has the total mass of all the bodies in the group and is located in the center of mass of the group).
- Two methods that exploit above approximations:
  - Barnes-Hut algorithm
  - Fast Multipole Method
  - Both allows  $O(n \log n)$  force calculation per time step
  - See section 11.2.4 in the MPD text.



# Summary of Parallelization of the N-Body Problem

- Decomposition: distribute bodies among workers.
- $O(n^2)$  force calculations per time step
- Minimizing overheads:
  - create workers once
  - avoid critical sections: compute forces into "private" arrays; add them when ready to move bodies:
    - calculate phase: read positions and masses; compute forces
    - move phase: read forces and masses; compute new v and p
- Load balancing: assignment of stripes to workers
- Faster algorithms,  $O(n \log n)$  use approximations



## 3. Matrix Computations

- Linear equations
- Arise in many application domains
  - like optimization problems
  - e.g., modeling the stock market or the economy
  - image processing, etc.