

Structured Parallel Programming with Patterns

SC13 Tutorial Sunday, November 17th 8:30am to 5pm

> Michael Hebenstreit James R. Reinders Arch Robison Michael McCool

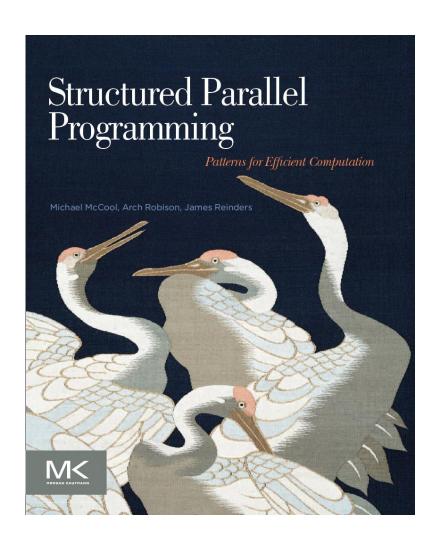
Course Outline

- Introduction
 - Motivation and goals
 - Patterns of serial and parallel computation
- Background
 - Machine model
 - Complexity, work-span
- Intel[®] Cilk[™] Plus and Intel[®] Threading Building Blocks (Intel[®] TBB)
 - Programming models
 - Examples

Text

Structured Parallel Programming: Patterns for Efficient Computation

- Michael McCool
- Arch Robison
- James Reinders
- Uses Cilk Plus and TBB as primary frameworks for examples.
- Appendices concisely summarize Cilk Plus and TBB.
- www.parallelbook.com



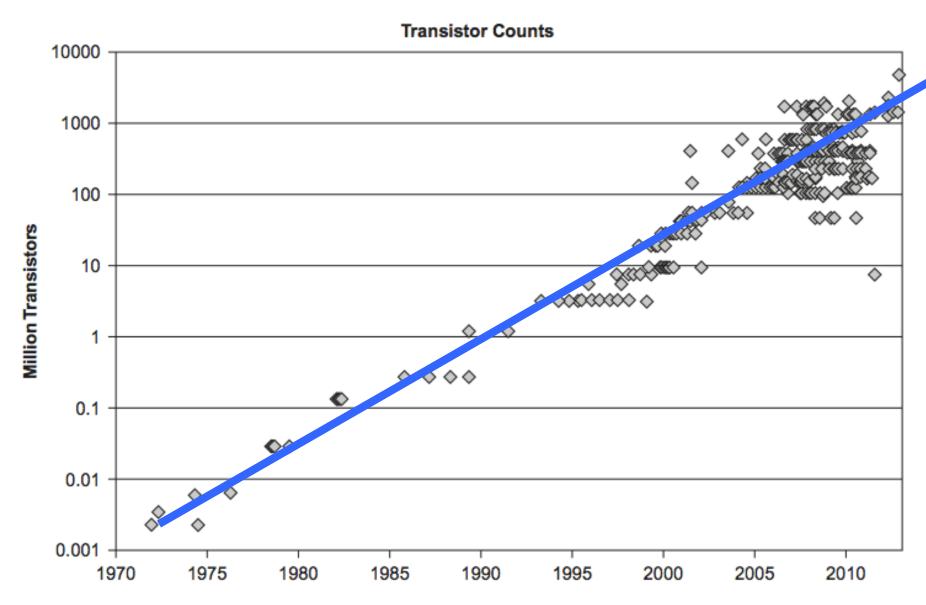
INTRODUCTION

Introduction: Outline

- Evolution of Hardware to Parallelism
- Software Engineering Considerations
- Structured Programming with Patterns
- Parallel Programming Models
- Simple Example: Dot Product

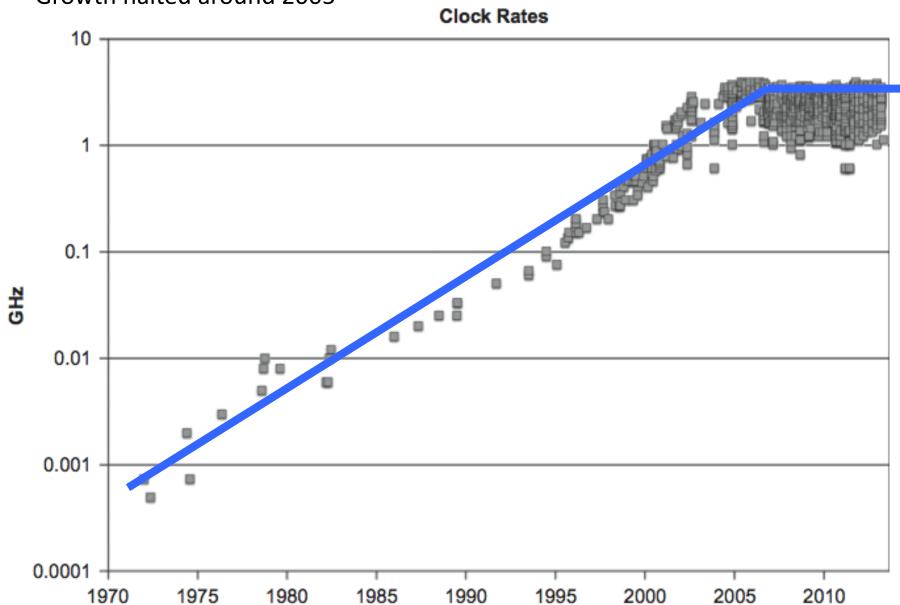
Transistors per Processor over Time

Continues to grow exponentially (Moore's Law)



Processor Clock Rate over Time

Growth halted around 2005



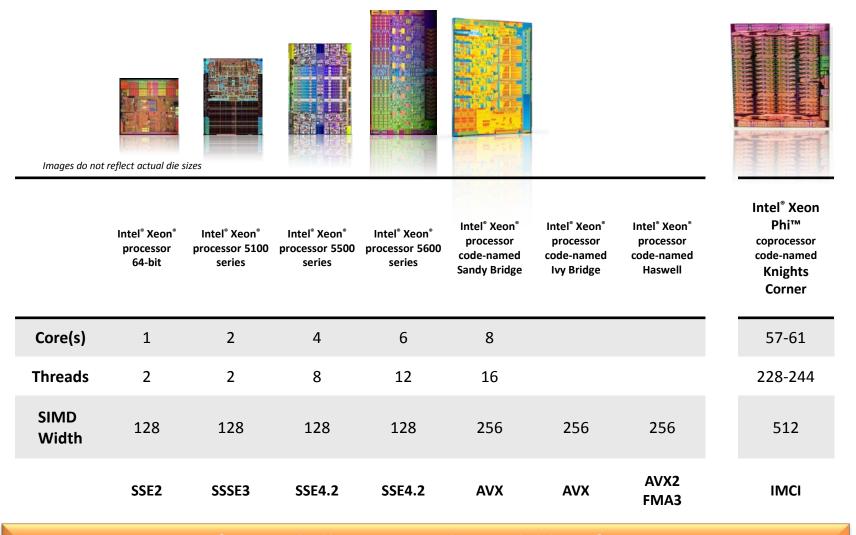
Hardware Evolution

There are limits to "automatic" improvement of scalar performance:

- 1. The Power Wall: Clock frequency cannot be increased without exceeding air cooling.
- **2. The Memory Wall:** Access to data is a limiting factor.
- 3. The ILP Wall: All the existing instruction-level parallelism (ILP) is already being used.
- → Conclusion: Explicit parallel mechanisms and explicit parallel programming are *required* for performance scaling.

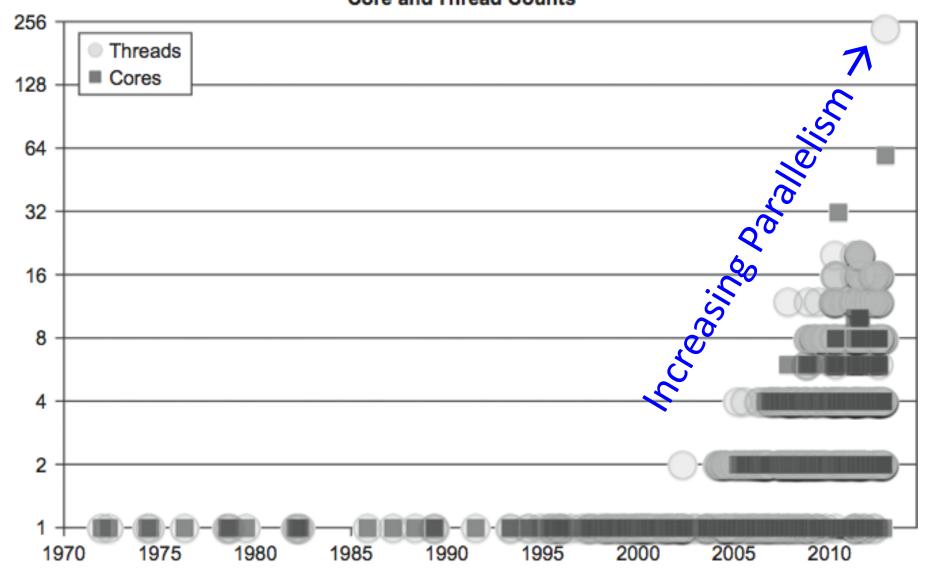


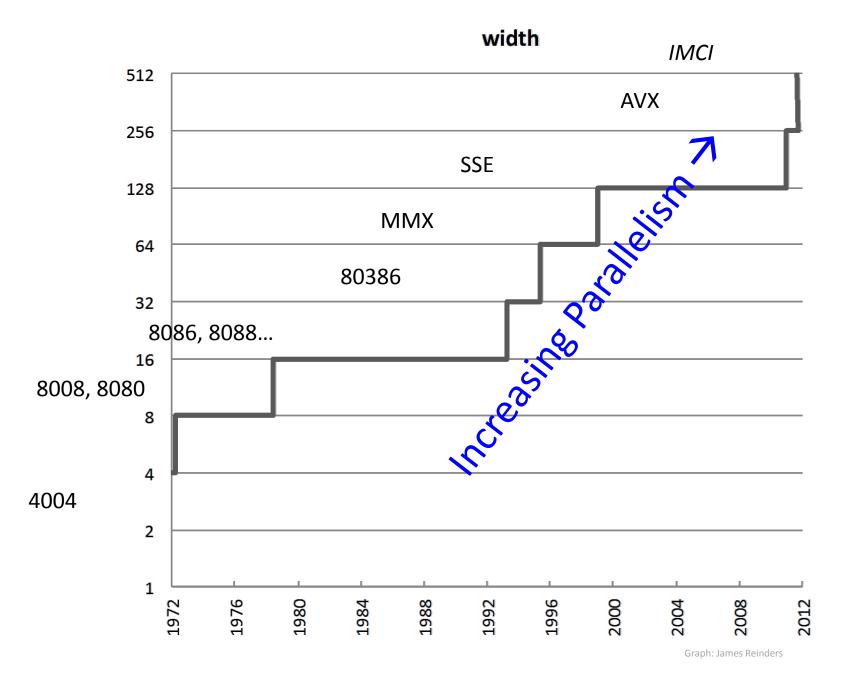
Trends: More cores. Wider vectors. Coprocessors.



Software challenge: Develop scalable software

Core and Thread Counts





Parallelism and Performance

There are limits to "automatic" improvement of scalar performance:

- 1. The Power Wall: Clock frequency cannot be increased without exceeding air cooling.
- **2. The Memory Wall:** Access to data is a limiting factor.
- 3. The ILP Wall: All the existing instruction-level parallelism (ILP) is already being used.
- → Conclusion: Explicit parallel mechanisms and explicit parallel programming are *required* for performance scaling.

Parallel SW Engineering Considerations

- Problem: Amdahl's Law* notes that scaling will be limited by the serial fraction of your program.
- **Solution:** scale the parallel part of your program faster than the serial part using data parallelism.
- Problem: Locking, access to data (memory and communication), and overhead will strangle scaling.
- **Solution:** use programming approaches with good data locality and low overhead, and avoid locks.
- Problem: Parallelism introduces new debugging challenges: deadlocks and race conditions.
- **Solution:** use structured programming strategies to avoid these by design, improving maintainability.

^{*}Except Amdahl was an optimist, as we will discuss.

PATTERNS

Structured Programming with Patterns

- Patterns are "best practices" for solving specific problems.
- Patterns can be used to organize your code, leading to algorithms that are more scalable and maintainable.
- A pattern supports a particular "algorithmic structure" with an efficient implementation.
- Good parallel programming models support a set of useful parallel patterns with low-overhead implementations.

Structured Serial Patterns

The following patterns are the basis of "structured programming" for serial computation:

- Sequence
- Selection
- Iteration
- Nesting
- Functions
- Recursion

- Random read
- Random write
- Stack allocation
- Heap allocation
- Objects
- Closures

Using these patterns, "goto" can (mostly) be eliminated and the maintainability of software improved.



Structured Parallel Patterns

The following additional parallel patterns can be used for "structured parallel programming":

- Superscalar sequence
- Speculative selection
- Map
- Recurrence
- Scan
- Reduce
- Pack/expand
- Fork/join
- Pipeline

- Partition
- Segmentation
- Stencil
- Search/match
- Gather
- Merge scatter
- Priority scatter
- *Permutation scatter
- !Atomic scatter

Using these patterns, threads and vector intrinsics can (mostly) be eliminated and the maintainability of software improved.

Some Basic Patterns

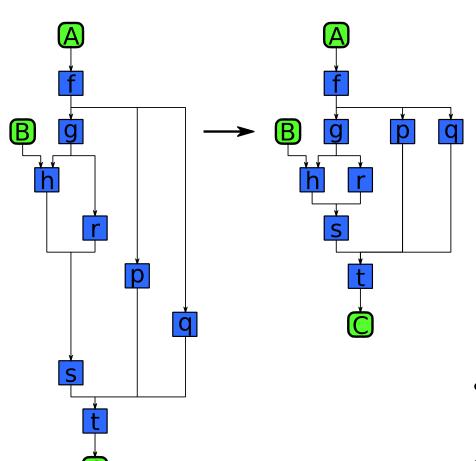
- Serial: Sequence
- → Parallel: Superscalar Sequence
- **Serial:** Iteration
- → Parallel: Map, Reduction, Scan, Recurrence...

(Serial) Sequence



A serial sequence is executed in the exact order given:

Superscalar Sequence



Developer writes "serial" code:

```
F = f(A);

G = g(F);

H = h(B,G);

R = r(G);

P = p(F);

Q = q(F);

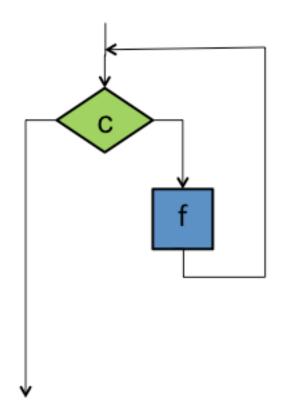
S = s(H,R);

C = t(S,P,Q);
```

- Tasks ordered only by data dependencies
- Tasks can run whenever input data is ready

20

(Serial) Iteration



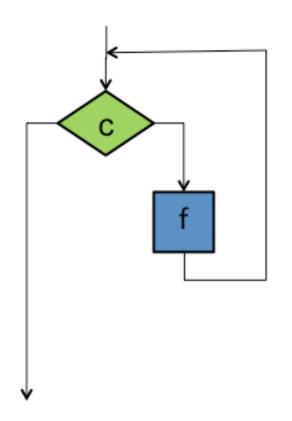
The iteration pattern repeats some section of code as long as a condition holds

```
while (c) {
    f();
}
```

Each iteration can depend on values computed in any earlier iteration.

The loop can be terminated at any point based on computations in any iteration

(Serial) Countable Iteration



The iteration pattern repeats some section of code a specific number of times

```
for (i = 0; i<n; ++i) {
    f();
}</pre>
```

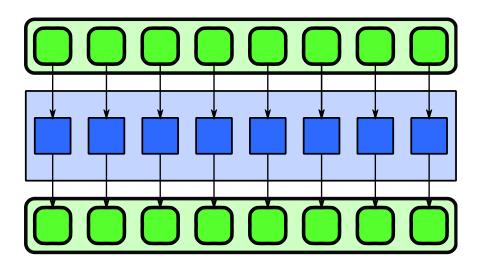
This is the same as

```
i = 0;
while (i<n) {
    f();
    ++i;
}</pre>
```

Parallel "Iteration"

- The serial iteration pattern actually maps to several different parallel patterns
- It depends on whether and how iterations depend on each other...
- Most parallel patterns arising from iteration require a fixed number of invocations of the body, known in advance

Map



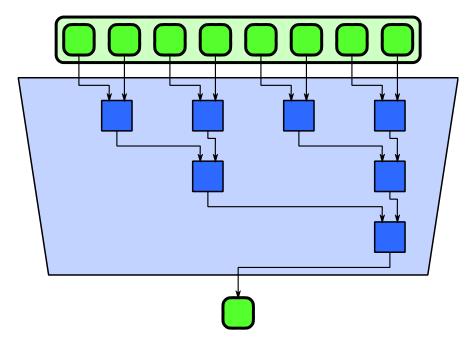
Examples: gamma correction and thresholding in images; color space conversions; Monte Carlo sampling; ray tracing.

- Map replicates a function over every element of an index set
- The index set may be abstract or associated with the elements of an array.

```
for (i=0; i<n; ++i) {
   f(A[i]);
}</pre>
```

 Map replaces one specific usage of iteration in serial programs: independent operations.

Reduction



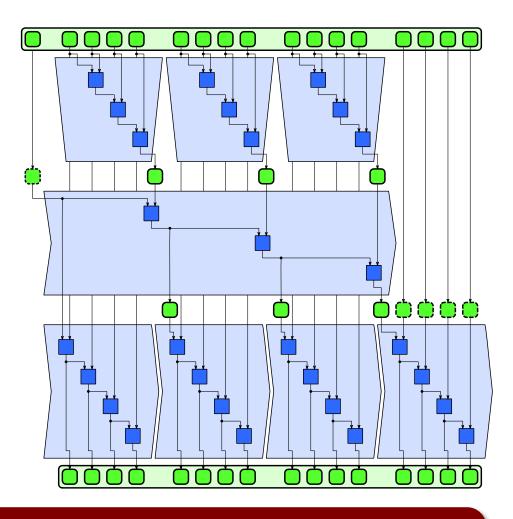
Examples: averaging of Monte Carlo samples; convergence testing; image comparison metrics; matrix operations.

 Reduction combines every element in a collection into one element using an associative operator.

```
b = 0;
for (i=0; i<n; ++i) {
   b += f(B[i]);
}</pre>
```

- Reordering of the operations is often needed to allow for parallelism.
- A tree reordering requires associativity.

Scan



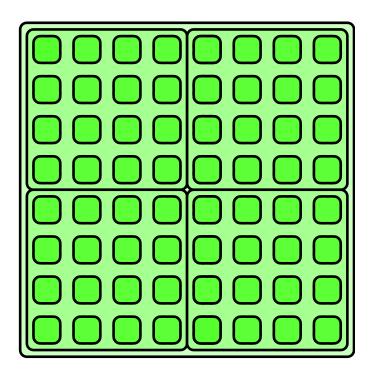
Examples: random number generation, pack, tabulated integration, time series analysis

 Scan computes all partial reductions of a collection

```
A[0] = B[0] + init;
for (i=1; i<n; ++i) {
 A[i] = B[i] + A[i-1];
}
```

- Operator must be (at least) associative.
- Diagram shows one possible parallel implementation using three-phase strategy

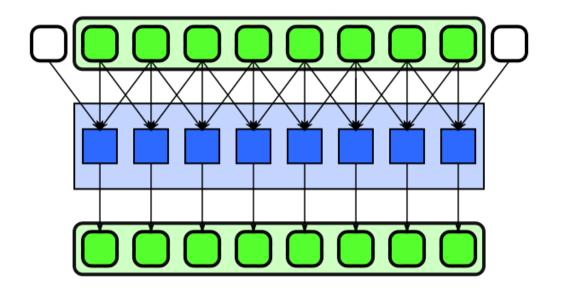
Geometric Decomposition/Partition



Examples: JPG and other macroblock compression; divide-and-conquer matrix multiplication; coherency optimization for cone-beam recon.

- Geometric decomposition breaks an input collection into sub-collections
- Partition is a special case where sub-collections do not overlap
- Does not move data, it just provides an alternative "view" of its organization

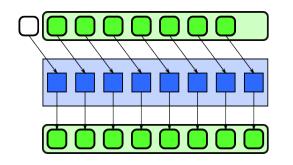
Stencil

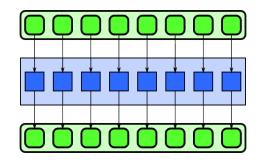


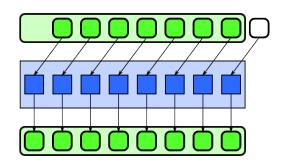
Examples: signal filtering including convolution, median, anisotropic diffusion

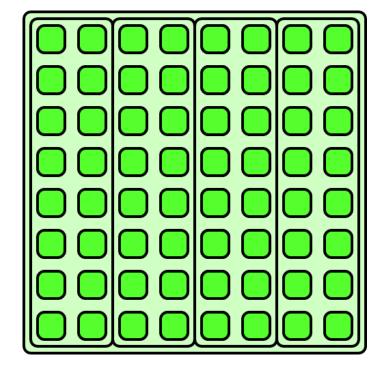
- Stencil applies a function to neighbourhoods of a collection.
- Neighbourhoods are given by set of relative offsets.
- Boundary conditions need to be considered, but majority of computation is in interior.

Implementing Stencil





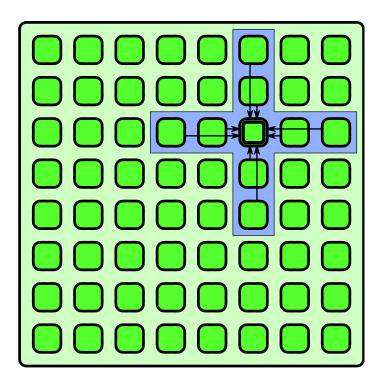




Vectorization can include converting regular reads into a set of shifts.

Strip-mining reuses previously read inputs within serialized chunks.

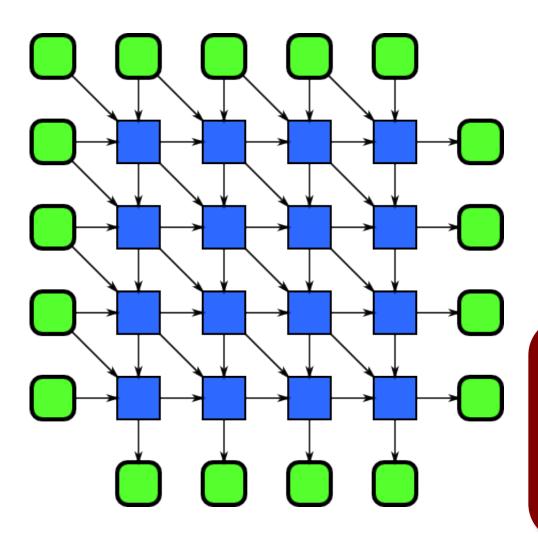
nD Stencil



- nD Stencil applies a function to neighbourhoods of an nD array
- Neighbourhoods are given by set of relative offsets
- Boundary conditions need to be considered

Examples: image filtering including convolution, median, anisotropic diffusion; simulation including fluid flow, electromagnetic, and financial PDE solvers, lattice QCD

Recurrence



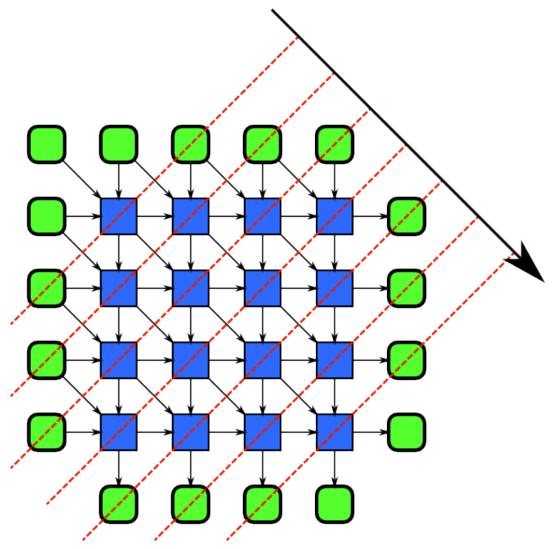
- Recurrence results from loop nests with both input and output dependencies between iterations
- Can also result from iterated stencils

including fluid flow,
electromagnetic, and
financial PDE solvers, lattice
QCD, sequence alignment
and pattern matching

Recurrence

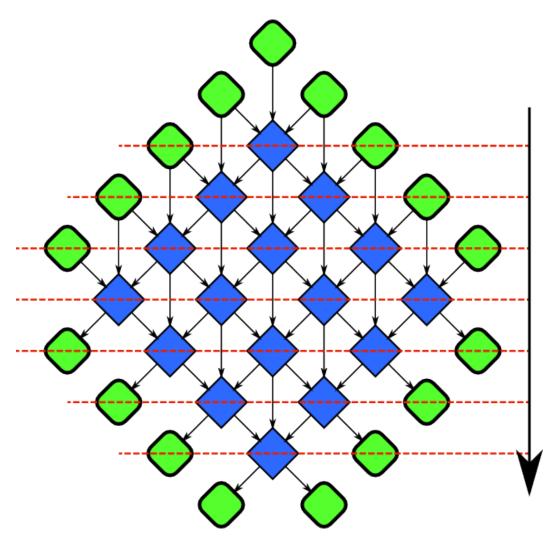
```
for (int i = 1; i < N; i++) {
  for (int j = 1; j < M; j++) {
    A[i][j] = f(
      A[i-1][j],
      A[i][j-1],
      A[i-1][j-1],
      B[i][j]);
```

Recurrence Hyperplane Sweep



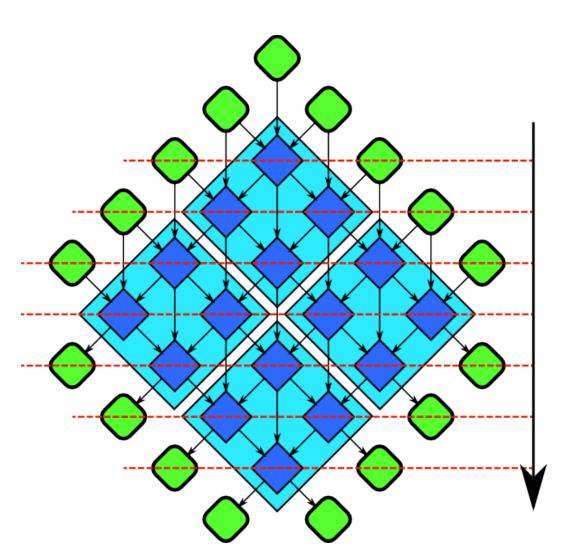
- Multidimensional recurrences can always be parallelized
- Leslie Lamport's hyperplane separation theorem:
 - Choose hyperplane with inputs and outputs on opposite sides
 - Sweep through data perpendicular to hyperplane

Rotated Recurrence



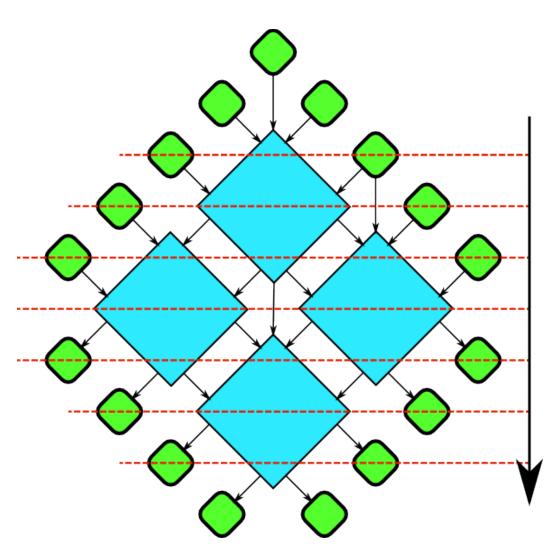
 Rotate recurrence to see sweep more clearly

Tiled Recurrence



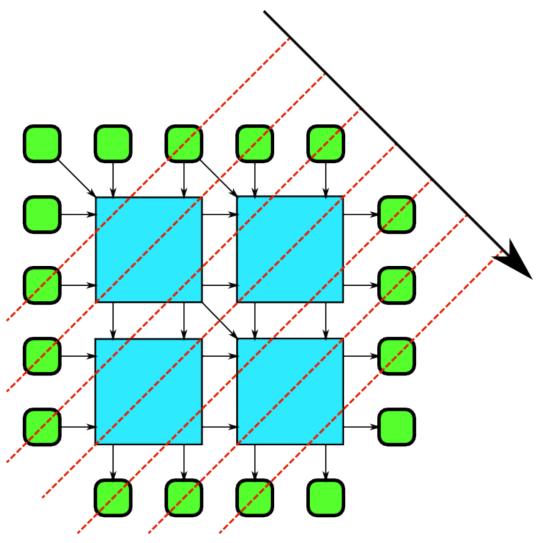
- Can partition recurrence to get a better compute vs. bandwidth ratio
- Show diamonds here, could also use paired trapezoids

Tiled Recurrence



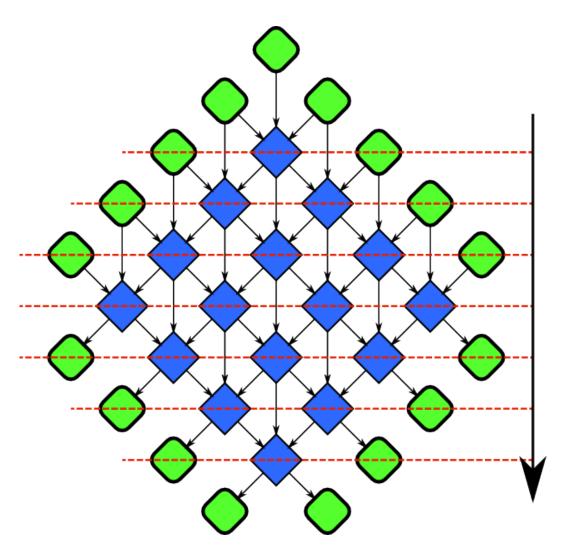
 Remove all nonredundant data dependences

Recursively Tiled Recurrences



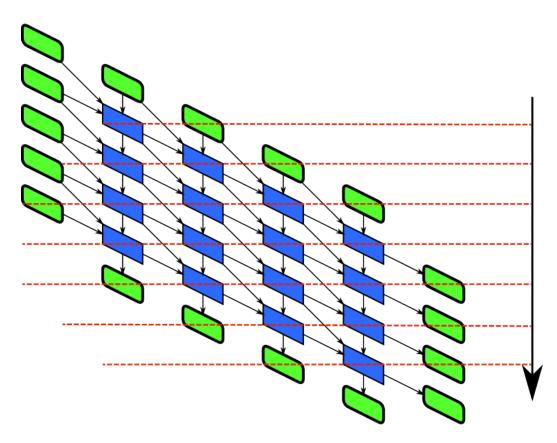
- Rotate back: same recurrence at a different scale!
- Leads to recursive cache-oblivious divideand-conquer algorithm
- Implement with forkjoin.

Rotated Recurrence



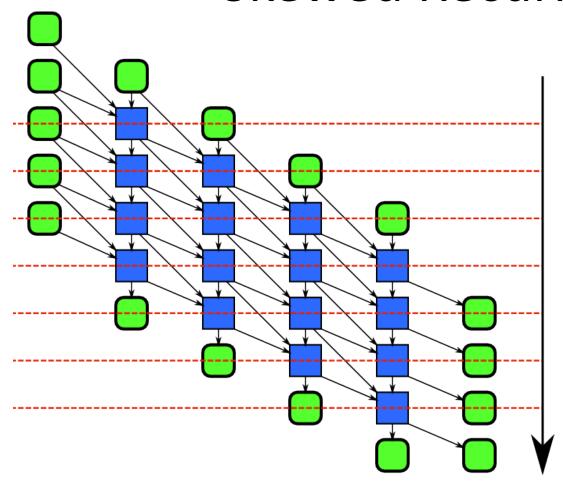
- Look at rotated recurrence again
- Let's skew this by 45 degrees...

Skewed Recurrence



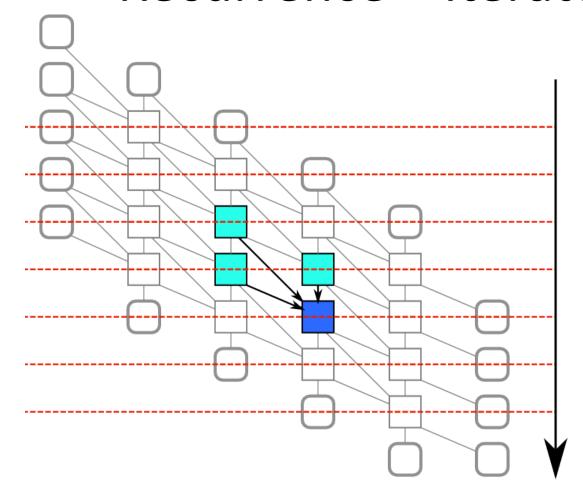
- A little hard to understand
- Let's just clean up the diagram a little bit...
 - Straighten up the symbols
 - Leave the data dependences as they are

Skewed Recurrence



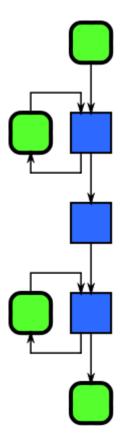
- This is a useful memory layout for implementing recurrences
- Let's now focus on one element
- Look at an element away from the boundaries

Recurrence = Iterated Stencil



- Each element depends on certain others in previous iterations
- An iterated stencil!
- Convert iterated stencils into tiled recurrences for efficient implementation

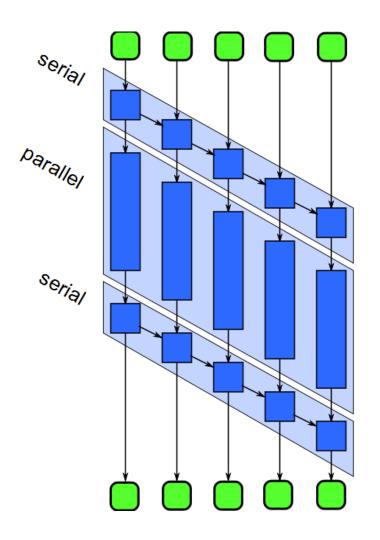
Pipeline



- Pipeline uses a sequence of stages that transform a flow of data
- Some stages may retain state
- Data can be consumed and produced incrementally: "online"

Examples: image filtering, data compression and decompression, signal processing

Pipeline

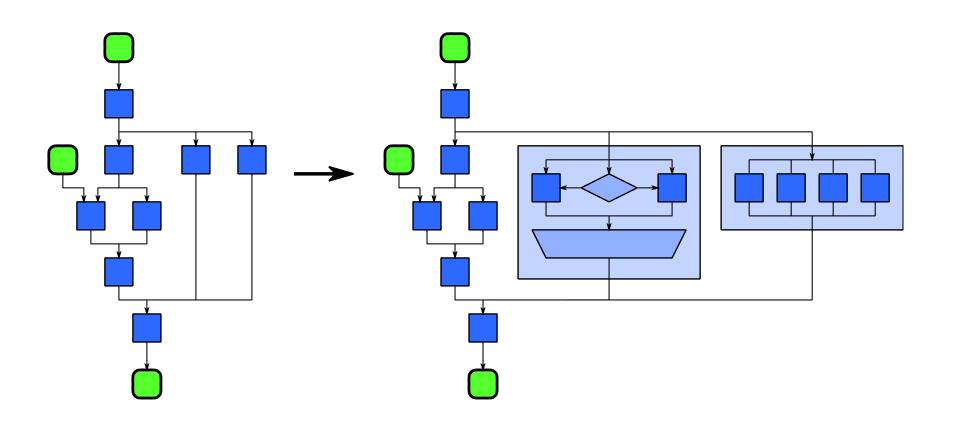


- Parallelize pipeline by
 - Running different stages in parallel
 - Running multiple copies of stateless stages in parallel
- Running multiple copies of stateless stages in parallel requires reordering of outputs
- Need to manage buffering between stages

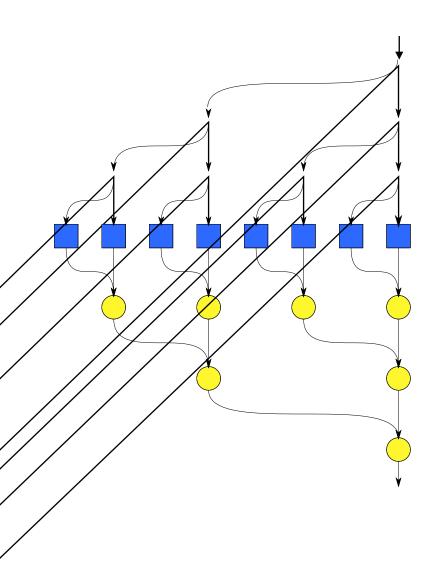
Recursive Patterns

- Recursion is an important "universal" serial pattern
 - Recursion leads to functional programming
 - Iteration leads to procedural programming
- Structural recursion: nesting of components
- Dynamic recursion: nesting of behaviors

Nesting: Recursive Composition



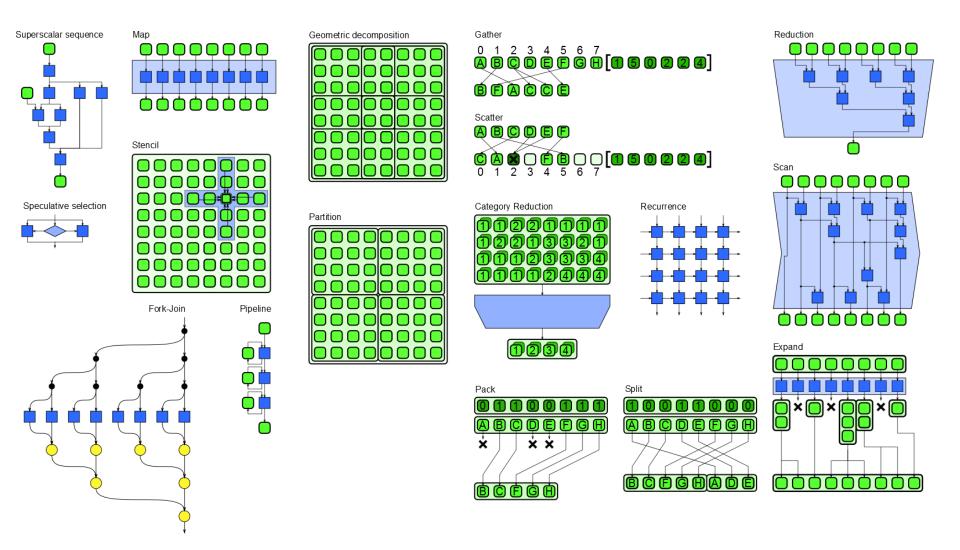
Fork-Join: Efficient Nesting



- Fork-join can be nested
- Spreads cost of work distribution and synchronization.
- This is how cilk_for, tbb::parallel_for and arbb::map are implemented.

Recursive fork-join enables high parallelism.

Parallel Patterns: Overview



Semantics and Implementation

Semantics: What

- The intended meaning as seen from the "outside"
- For example, for scan: compute all partial reductions given an associative operator

Implementation: *How*

- How it executes in practice, as seen from the "inside"
- For example, for scan: partition, serial reduction in each partition, scan of reductions, serial scan in each partition.
- Many implementations may be possible
- Parallelization may require reordering of operations
- Patterns should not over-constrain the ordering; only the important ordering constraints are specified in the semantics
- Patterns may also specify additional constraints, i.e. associativity of operators

Class students were given access to a cluster to work on for a week.

CLUSTER ACCESS

Running Examples on Endeavour

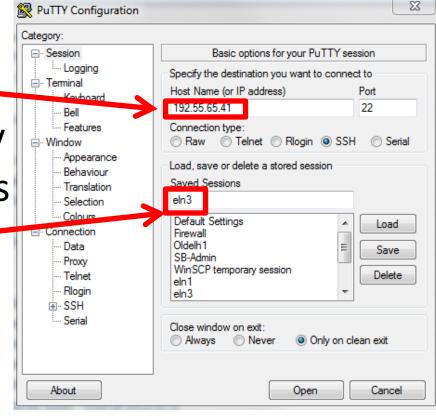
- Connect via SSH or Putty
- (optional) use "screen" to protect against disconnects
- Connect to a compute node in an LSF job
- Set up compiler environment
- Compile and run on a host system
- Compile and run on a Intel[®] Xeon Phi[™] coprocessor

11/17/2013

Connecting with PuTTY

 Under Session Fill in IP address: 207.108.8.212

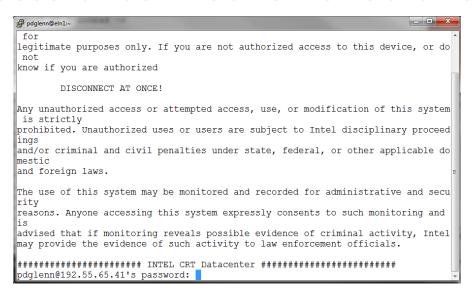
- Be sure to give this entry descriptive name such as Endeavor.
- Click "save"
- Click "open"



11/17/2013

Connecting with PuTTY II

A successful connection should look like:



Enter user name and password

11/17/2013 52

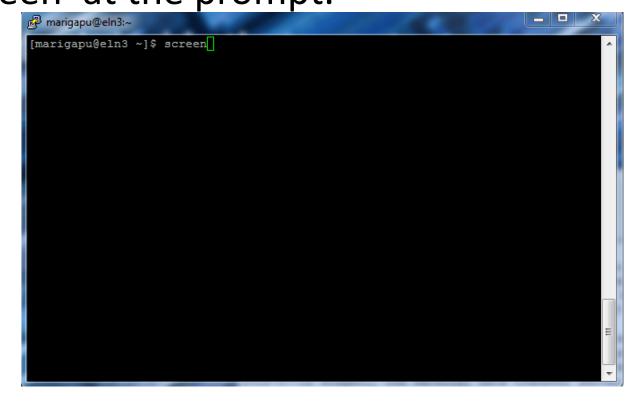
Introduction to "screen"

- It is a screen manager with VT100/ANSI terminal emulation
- Screen is a full-screen window manager that multiplexes a physical terminal between several processes (typically interactive shells)
- Allows to host multiple parallel programs in a single Putty window
- Protects from connection resets allows you to reconnect after you establish a new ssh connection
- All windows run their programs completely independent of each other. Programs continue to run when their window is currently not visible and even when the whole screen session is detached from the user's terminal.
- when a program terminates, screen (per default) kills the Window that contained it. If this window was in the foreground, the display switches to the previous window;
- if none are left, screen exits.

11/17/2013

Screen Example I

 Logon to Endeavour login node as usual. Type 'screen' at the prompt.



11/17/2013 54

Screen Example II

 By simply pressing "Ctrl-a c" keys, you can open another shell window within the same screen session. At the bottom you will see the session number. You can switch between the sessions by pressing "Ctrl-a <number_of_the

screen>"

11/17/2013

Screen Example III

 You can recover the shell back by doing 'screen -r'. You will be able to get the same shell where you left off. You can end the screen session by either 'exit' or 'Ctrl d'

Start an Interactive LSF Job

Reserve a compute node for 600 minutes:

```
$ bsub -R 1*"{select[ivt]}" -W 600
-Is /bin/bash
```

- Wait till you see:

 Prologue finished, program starts
- Retrieve hostname of the system
- \$ hostname
 esq061
- Exit the job:
- \$ logout

Compile and Run on HOST

Reserve a node

```
$ bsub -R '1*{select[ivt]}' -W 600
-Is /bin/bash
```

Source compiler environment

```
$ . env.sh
```

Compile and run your program

```
$ icc -o foo foo.c
$ ./foo
$ icpc -o foopp foo.cpp
$ ./foopp
```

Compile and Run on Intel®Xeon Phi™

Source compiler environment

```
$ . env.sh
```

Compile your program

```
$ icc -o foo -mmic foo.c
```

 ssh to the Intel[®] Xeon Phi[™] coprocessor and execute your program

```
$ ssh `hostname`-mic0
$ . env-mic.sh
$ ./foo
```

PROGRAMMING MODELS



Intel's Parallel Programming Models

Intel® Cilk™ Plus

C/C++ language extensions to simplify parallelism

Open sourced Also an Intel product

Intel® Threading Building Blocks

Widely used C++ template library for parallelism

Open sourced Also an Intel product

Domain Specific Libraries

Intel® Integrated Performance Primitives

Intel® Math Kernel Library

Established Standards

Message Passing Interface (MPI)

OpenMP*

Coarray Fortran

OpenCL*

Research and Development

Intel® Concurrent Collections

Offload Extensions

Intel® Array Building Blocks

River Trail: parallel javascript

Intel® SPMD Parallel Compiler

Choice of high-performance parallel programming models

- Libraries for pre-optimized and parallelized functionality
- Intel® Cilk™ Plus and Intel® Threading Building Blocks supports composable parallelization of a wide variety of applications.
- OpenCL* addresses the needs of customers in specific segments, and provides developers an additional choice to maximize their app performance
- MPI supports distributed computation, combines with other models on nodes

Intel's Parallel Programming Models

- Intel[®] Cilk[™] Plus: Compiler extension
 - Fork-join parallel programming model
 - Serial semantics if keywords are ignored (serial elision)
 - Efficient work-stealing load balancing, hyperobjects
 - Supports vector parallelism via array slices and elemental functions
- Intel[®] Threading Building Blocks (TBB): Library
 - Template library for parallelism
 - Efficient work-stealing load balancing
 - Efficient low-level primitives (atomics, memory allocation).

SSE Intrinsics

Plain C/C++

SSE

```
float sprod(float *a,
            float *b,
            int size){
 declspec(align(16))
   m128 sum, prd, ma, mb;
 float tmp = 0.0;
  sum = mm setzero ps();
  for(int i=0; i<size; i+=4){
   ma = mm load ps(&a[i]);
   mb = mm load ps(&b[i]);
   prd = mm mul ps(ma,mb);
    sum = mm add ps(prd,sum);
 prd = mm setzero ps();
  sum = mm hadd ps(sum, prd);
  sum = mm hadd ps(sum, prd);
 mm store ss(&tmp, sum);
 return tmp;
```

SSE Intrinsics

Plain C/C++

Problems with SSE code:

- Machine dependent
 - Assumes vector length 4
- Verbose
- Hard to maintain
- Only vectorizes
 - SIMD instructions, no threads
- Example not even complete:
 - Array must be multiple of vector length

SSE

```
float sprod(float *a,
            float *b,
            int size){
 _declspec(align(16))
    m128 sum, prd, ma, mb;
  float tmp = 0.0;
  sum = mm setzero ps();
  for(int i=0; i<size; i+=4){</pre>
   ma = mm load ps(&a[i]);
   mb = mm load ps(&b[i]);
   prd = mm mul ps(ma,mb);
    sum = mm add ps(prd,sum);
 prd = mm setzero ps();
  sum = mm hadd ps(sum, prd);
  sum = mm hadd ps(sum, prd);
  mm store ss(&tmp, sum);
 return tmp;
```

Cilk™ Plus

Plain C/C++

Cilk™ Plus

Cilk™ Plus + Partitioning

Plain C/C++

Cilk™ Plus

TBB

Plain C/C++

TBB

```
float sprod(const float a[],
            const float b[],
            size_t n ) {
  return tbb::parallel_reduce(
    tbb::blocked range<size t>(0,n),
    0.0f,
    [=]
      tbb::blocked range<size t>& r,
      float in
      return std::inner_product(
        a+r.begin(), a+r.end(),
        b+r.begin(), in );
      },
      std::plus<float>()
  );
```

Patterns in Intel's Parallel Programming Models

Intel[®] CilkTM Plus

- cilk_spawn, cilk_sync: nesting, fork-join
- Hyperobjects: reduce
- cilk_for, elemental functions: map
- Array notation: scatter, gather

Intel® Threading Building Blocks

- parallel_invoke, task_group: nesting, fork-join
- parallel_for, parallel_foreach: map
- parallel_do: workpile (map + incr. task addition)
- parallel_reduce, parallel_scan: reduce, scan
- parallel_pipeline: pipeline
- flow_graph: plumbing for reactive and streaming

Conclusions

- Explicit parallelism is a requirement for scaling
 - Moore's Law is still in force.
 - However, it is about number of transistors on a chip, not scalar performance.
- Patterns are a structured way to think about applications and programming models
 - Useful for communicating and understanding structure
 - Useful for achieving a scalable implementation
- Good parallel programming models support scalable parallel patterns
 - Parallelism, data locality, determinism
 - Low-overhead implementations

MACHINE MODELS

Course Outline

- Introduction
 - Motivation, goals, patterns
- Background
 - Machine model, complexity, work-span
- Cilk™ Plus and Threading Building Blocks
 - Programming model
 - Examples
- Practical matters
 - Debugging and profiling

Background: Outline

- Machine model
 - Parallel hardware mechanisms
 - Memory architecture and hierarchy
- Speedup and efficiency
- DAG model of computation
 - Greedy scheduling
- Work-span parallel complexity model
 - Brent's Lemma and Amdahl's Law
 - Amdahl was an optimist: better bounds with work-span
 - Parallel slack
 - Potential vs. actual parallelism

What you (probably) want

Performance

- Compute results efficiently
- Improve absolute computation times over serial implementations

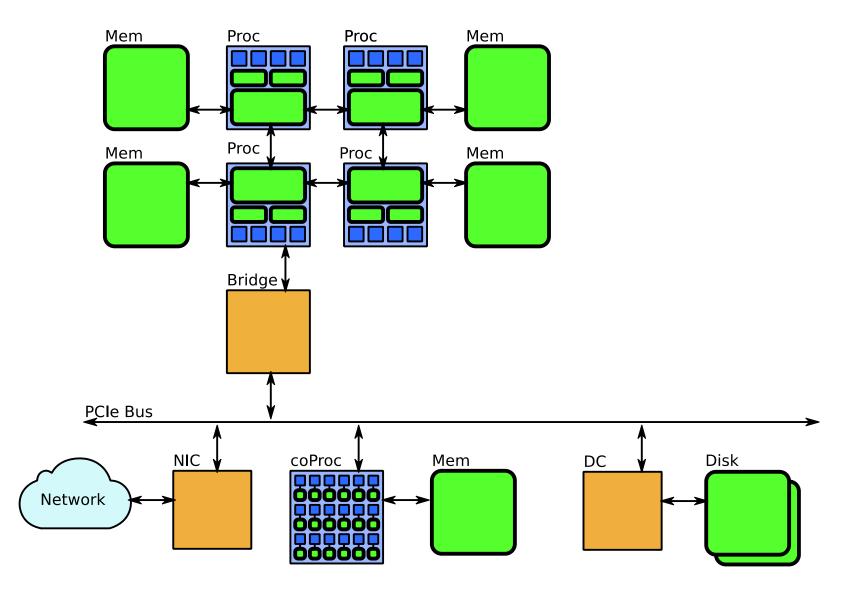
Portability

- Code that work well on a variety of machines without significant changes
- Scalable: make efficient use of more and more cores

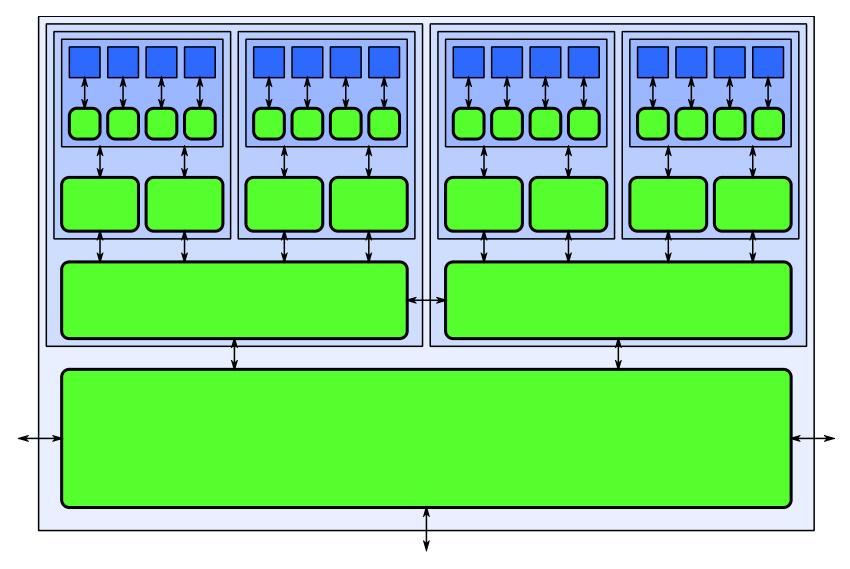
Productivity

- Write code in a short period of time
- Debug, validate, and maintain it efficiently

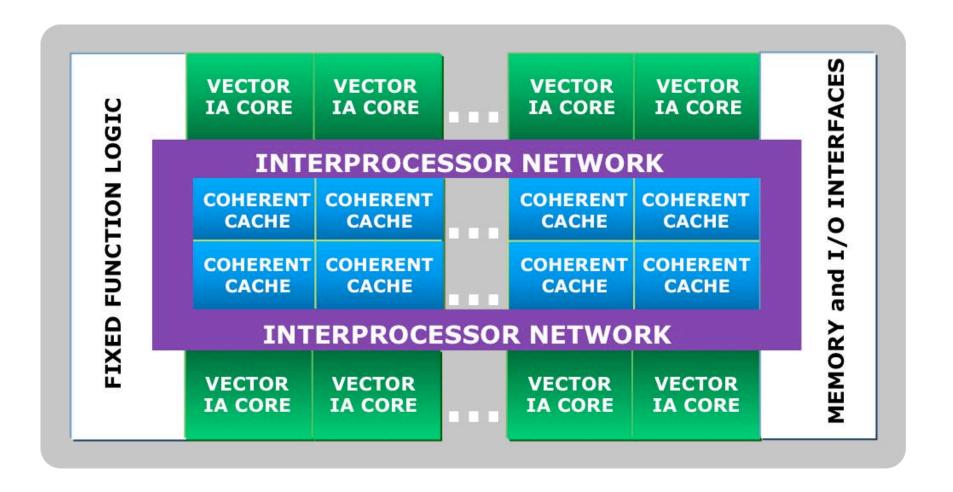
Typical System Architecture



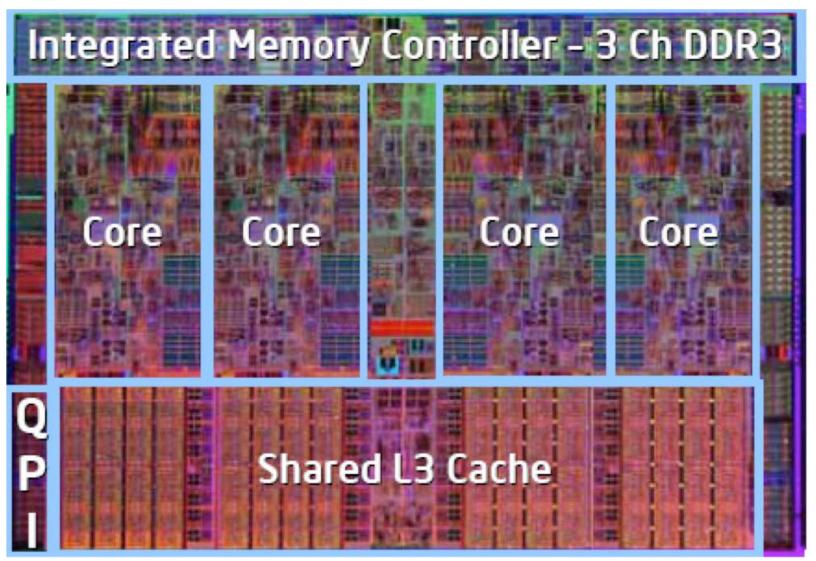
Cache Hierarchy



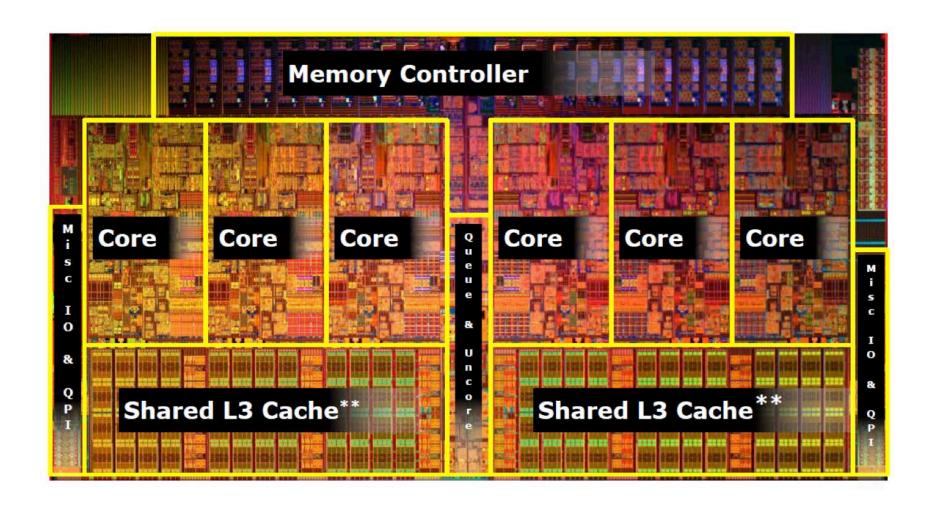
Xeon Phi (MIC) Architecture



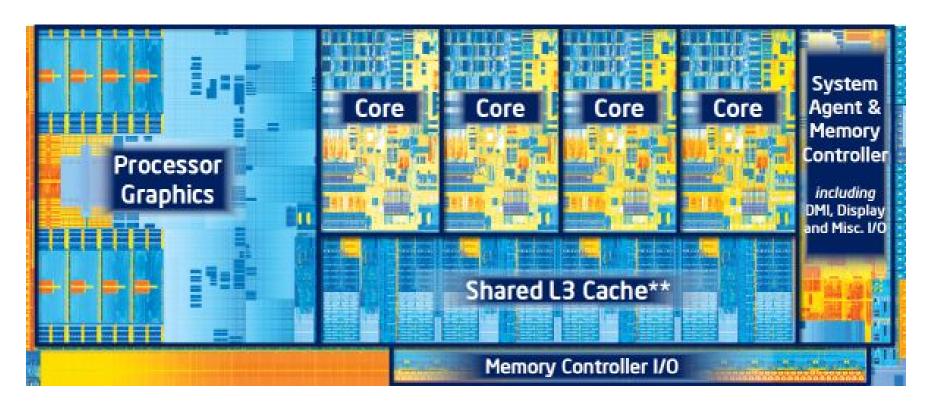
Nehalem



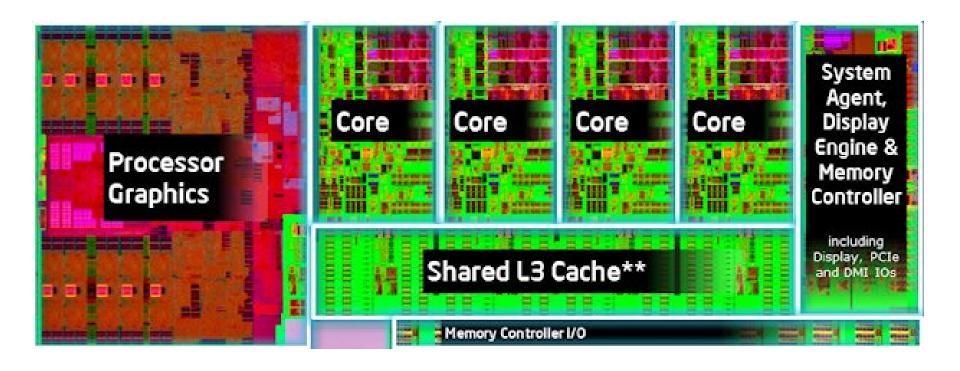
Westmere



Ivy Bridge



Haswell



Key Factors

Compute: Parallelism

What mechanisms do processors provide for using parallelism?

- Implicit: instruction pipelines, superscalar issues
- Explicit: cores, hyperthreads, vector units
- How to map potential parallelism to actual parallelism?

Data: Locality

How is data managed and accessed, and what are the performance implications?

- Cache behavior, conflicts, sharing, coherency, (false)
 sharing; alignments with cache lines, pages, vector lanes
- How to design algorithms that have good data locality?

Pitfalls

Load imbalance

Too much work on some processors, too little on others

Overhead

 Too little real work getting done, too much time spent managing the work

Deadlocks

Resource allocation loops causing lockup

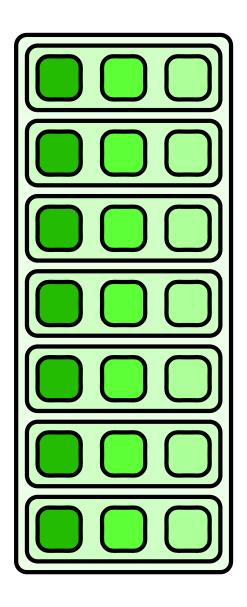
Race conditions

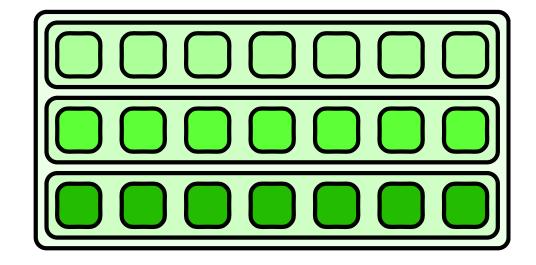
 Incorrect interleavings permitted, resulting in incorrect and non-deterministic results

Strangled scaling

Contended locks causing serialization

Data Layout: AoS vs. SoA

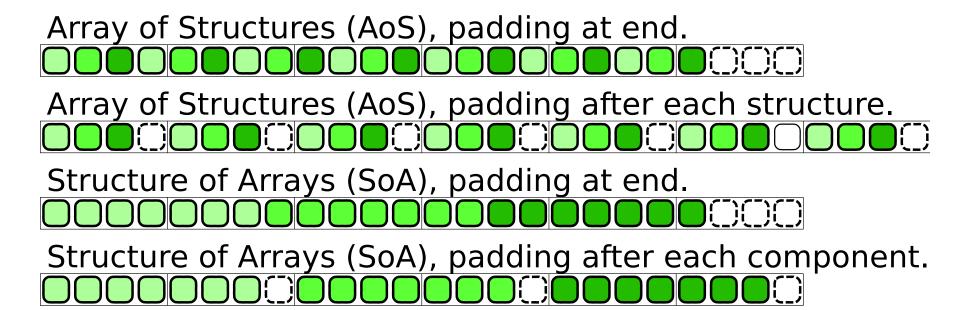




Array of structures (AoS) tends to cause cache alignment problems, and is hard to vectorize.

Structure of arrays (SoA) can be easily aligned to cache boundaries and is vectorizable.

Data Layout: Alignment



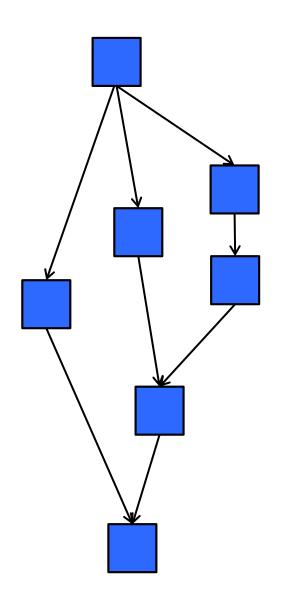
COMPLEXITY MEASURES

Speedup and Efficiency

- T_1 = time to run with 1 worker
- T_p = time to run with P workers
- $T_1/T_p = speedup$
 - The relative reduction in time to complete the same task
 - Ideal case is linear in P
 - i.e. 4 workers gives a best-case speedup of 4.
 - In real cases, speedup often significantly less
 - In rare cases, such as search, can be superlinear
- $T_1/(PT_P) = efficiency$
 - 1 is perfect efficiency
 - Like linear speedup, perfect efficiency is hard to achieve
 - Note that this is not the same as "utilization"

DAG Model of Computation

- Program is a directed acyclic graph (DAG) of tasks
- The hardware consists of workers
- Scheduling is greedy
 - No worker idles while there is a task available.



Departures from Greedy Scheduling

- Contended mutexes.
 - Blocked worker could be doing another task

Avoid mutexes, use wait-free atomics instead.

- One linear stack per worker
 - Caller blocked until callee completes

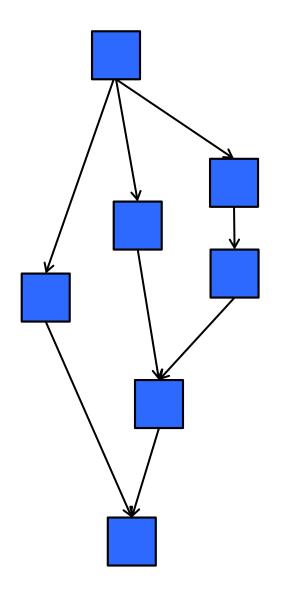
Intel[®] Cilk[™] Plus has cactus stack.

Intel® TBB uses continuation-passing style inside algorithm templates.



Work-Span Model

- T_P = time to run with P workers
- $T_1 = work$
 - time for serial execution
 - sum of all work
- $T_{\infty} = span$
 - time for critical path

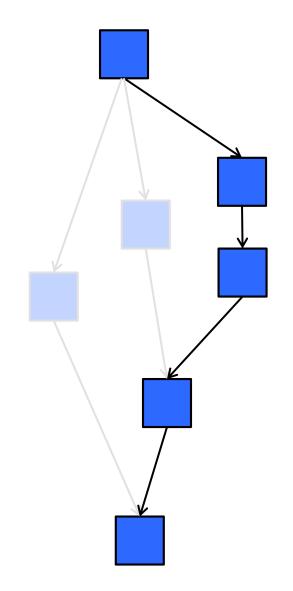




Work-Span Example

$$T_1 = work = 7$$

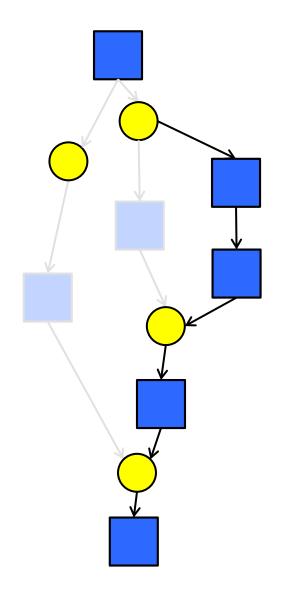
 $T_{\infty} = span = 5$





Burdened Span

- Includes extra cost for synchronization
- Often dominated by cache line transfers.

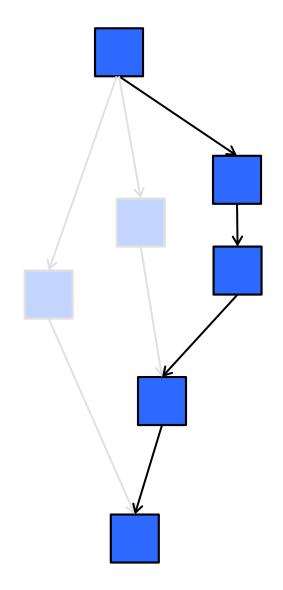




Lower Bound on Greedy Scheduling

Work-Span Limit

$$\max(T_1/P, T_{\infty}) \leq T_P$$

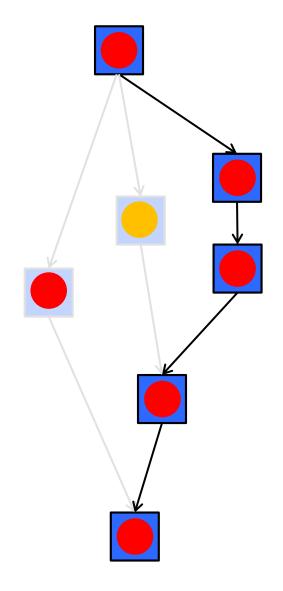




Upper Bound on Greedy Scheduling

Brent's Lemma

$$\mathsf{T}_\mathsf{P} \leq (\mathsf{T}_1\text{-}\mathsf{T}_\infty)/\mathsf{P} + \mathsf{T}_\infty$$





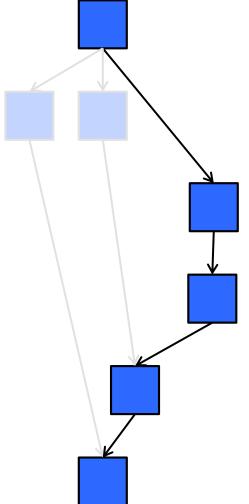
Applying Brent's Lemma to 2 Processors

$$T_1 = 7$$

$$T_{\infty} = 5$$

$$T_2 \le (T_1 - T_{\infty})/P + T_{\infty}$$

 $\le (7-5)/2 + 5$
 ≤ 6

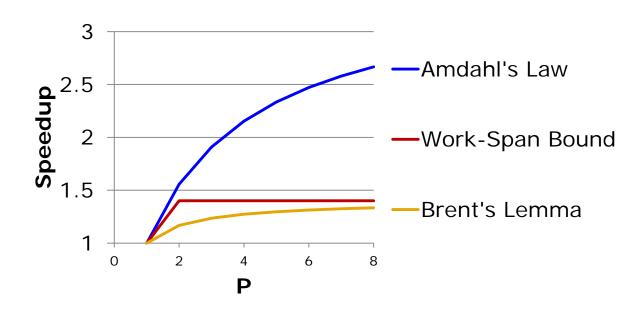


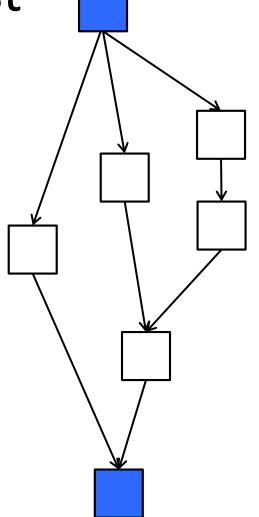


Amdahl Was An Optimist

Amdahl's Law

$$T_{\text{serial}} + T_{\text{parallel}}/P \le T_{P}$$





Estimating Running Time

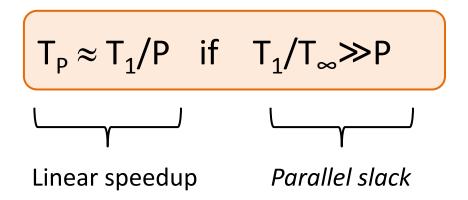
• Scalability requires that T_{∞} be dominated by T_{1} .

$$T_P \approx T_1/P + T_\infty \text{ if } T_\infty \ll T_1$$

- Increasing work hurts parallel execution proportionately.
- The span impacts scalability, even for finite P.

Parallel Slack

Sufficient parallelism implies linear speedup.



Definitions for Asymptotic Notation

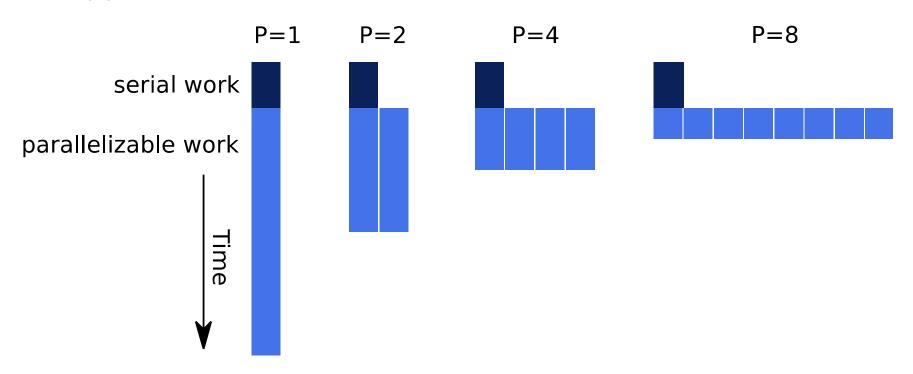
- $T(N) = O(f(N)) \equiv T(N) \le c \cdot f(N)$ for some constant c.
- $T(N) = \Omega(f(N)) \equiv T(N) \ge c \cdot f(N)$ for some constant c.
- $T(N) = \Theta(f(N)) \equiv c_1 \cdot f(N) \le T(N) \le c_2 \cdot f(N)$ for some constants c1 and c2.

Quiz: If $T_1(N) = O(N^2)$ and $T_{\infty}(N) = O(N)$, then $T_1/T_{\infty} = ?$

- a. O(N)
- b. O(1)
- c. O(1/N)
- d. all of the above
- e. need more information

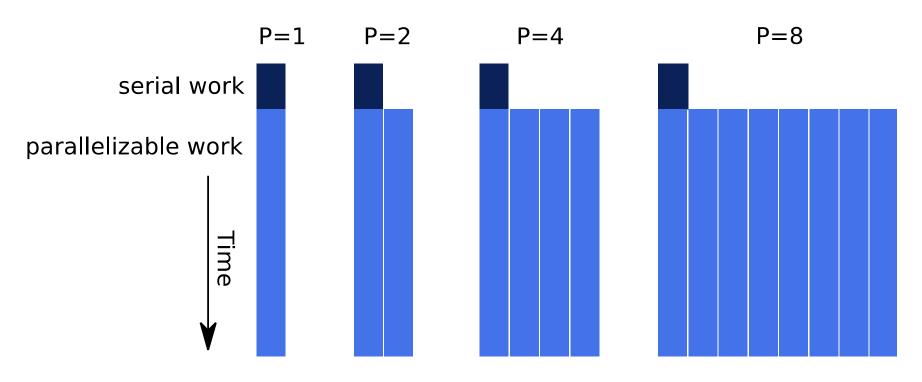
Amdahl vs. Gustafson-Baris

Amdahl



Amdahl vs. Gustafson-Baris

Gustafson-Baris



Optional Versus Mandatory Parallelism

- Task constructs in Intel[®] TBB and Cilk[™] Plus grant permission for parallel execution, but do not mandate it.
 - Exception: TBB's std::thread (a.k.a. tbb::tbb_thread)
- Optional parallelism is key to efficiency
 - You provide parallel slack (over decomposition).
 - Potential parallelism should be greater than physical parallelism.
 - TBB and Cilk Plus convert potential parallelism to actual parallelism as appropriate.

A task is an opportunity for parallelism

Reminder of Some Assumptions

- Memory bandwidth is not a limiting resource.
- There is no speculative work.
- The scheduler is greedy.

INTEL® CILKTM PLUS AND INTEL® THREADING BUILDING BLOCKS (TBB)

Course Outline

- Introduction
 - Motivation, goals, patterns
- Background
 - Machine model, complexity, work-span
- CilkTM Plus and Threading Building Blocks
 - Programming model
 - Examples
- Practical matters
 - Debugging and profiling

Cilk™ Plus and TBB: Outline

- Feature summaries
- C++ review
- Map pattern
- Reduction pattern
- Fork-join pattern
- Example: polynomial multiplication
- Complexity analysis
- Pipeline pattern

Full code examples for these patterns can be downloaded from http://parallelbook.com/downloads

Summary of Cilk™ Plus

Thread Parallelism

cilk_spawn cilk_sync cilk for

Vector Parallelism

array notation #pragma simd elemental functions

Reducers

reducer
reducer_op{add,and,or,xor}
reducer_{min,max}{_index}
reducer_list_{append,prepend}
reducer_ostream
reducer_string
holder



Parallel Algorithms

TBB 4.0 Components

parallel_for parallel_for_each parallel_invoke parallel_do parallel_scan parallel_sort parallel_[deterministic]_reduce

Macro Dataflow

parallel_pipeline tbb::flow::...

Task scheduler

task_group, structured_task_group task task_scheduler_init task scheduler observer

Synchronization Primitives

atomic, condition_variable
[recursive_]mutex
{spin,queuing,null} [_rw]_mutex
critical_section, reader_writer_lock

Threads

std::thread

Concurrent Containers

concurrent_hash_map
concurrent_unordered_{map,set}
concurrent_[bounded_]queue
concurrent_priority_queue
concurrent_vector

Thread Local Storage

combinable enumerable_thread_specific

Memory Allocation

tbb_allocator zero_allocator cache_aligned_allocator scalable_allocator



C++ Review

"Give me six hours to chop down a tree and I will spend the first four sharpening the axe."

- Abraham Lincoln



C++ Review: Half Open Interval

- STL specifies a sequence as a half-open interval [first,last)
 - last-first == size of interval
 - *first*==*last* ⇔ empty interval
- If object x contains a sequence
 - x.begin() points to first element.
 - x.end() points to "one past last" element.

```
void PrintContainerOfTypeX( const X& x ) {
  for( X::iterator i=x.begin(); i!=x.end(); ++i )
    cout << *i << endl;
}</pre>
```



C++ Review: Function Template

- Type-parameterized function.
 - Strongly typed.
 - Obeys scope rules.
 - Actual arguments evaluated exactly once.
 - Not redundantly instantiated.

```
template<typename T>
void swap( T& x, T& y ) {
    T z = x;
    x = y;
    y = z;
}
```

Compiler instantiates template **swap** with T=float.

```
void reverse( float* first, float* last ) {
  while( first<last-1 )
    swap( *first++, *--last );
}</pre>
```



Genericity of swap

C++03 Requirements for T

T(const T&)	Copy constructor
void T::operator=(const T&)	Assignment
~T()	Destructor

C++ Review: Template Class

Type-parameterized class

```
template<typename T, typename U>
class pair {
public:
    T first;
    U second;
    pair( const T& x, const U& y ) : first(x), second(y) {}
};
```

```
pair<string,int> x;
x.first = "abc";
x.second = 42;
```

Compiler instantiates template **pair** with T=string and U=int.

C++ Function Object

- Also called a "functor"
- Is object with member operator().

```
class LinearOp {
   float a, b;
public:
   float operator() ( float x ) const {return a*x+b;}
   Linear( float a_, float b_ ) : a(a_), b(b_) {}
};
```

```
LinearOp f(2,5);
y = f(3);
Could write as
y = f.operator()(3);
```

Template Function + Functor = Flow Control

```
template<typename I, typename Func>
void ForEach( I lower, I upper, const Func& f ) {
  for( I i=lower; i<upper; ++i )
    f(i);
}</pre>
```

Template function for iteration

```
class Accumulate {
    float& acc;
    float* src;

public:
    Accumulate( float& acc_, float* src_) : acc(acc_), src(src_) {}
    void operator()( int i ) const {acc += src[i];}
};
```

```
float Example() {
    float a[4] = {1,3,9,27};
    float sum = 0;
    ForEach( 0, 4, Accumulate(sum,a) );
    return sum;
}
```

Pass functor to template function. Functor becomes "body" of control flow "statement".

So Far

- Abstract control structure as a template function.
- Encapsulate block of code as a functor.
- Template function and functor can be arbitrarily complex.

Recap: Capturing Local Variables

Local variables were captured via fields in the functor

```
Field holds reference to sum.
class Accumulate {
  float& acc; 

                                            Capture reference to sum in acc.
  float* src;
public:
  Accumulate( float& acc_, float* src_ ) : acc(acc_), src(src_) {}
  void operator()( int i ) const {acc += src[i];}
}:
float Example() {
                                  Use reference to sum.
  float a[4] = \{1,3,9,27\};
  float sum = 0;
  ForEach( 0, 4, Accumulate(sum,a) );
  return sum;
                                           Formal parameter acc_
                                           bound to local variable sum
```

Array Can Be Captured as Pointer Value

Field for capturing **a** declared as a pointer.

```
class Accumulate {
  float& acc;
  float* src;

public:
    Accumulate( float& acc_, float* src_): acc(acc_), src(src_) {}
    void operator()( int i ) const {acc += src[i];}
};

float Example() {
  float a[4] = {1,3,9,27};
  float sum = 0;
```

ForEach(0, 4, Accumulate(sum,a));

return sum;

a implicitly converts to pointer

An Easier Naming Scheme

 Name each field and parameter after the local variable that it captures.

```
class Accumulate {
    float& sum;
    float* a;
    public:
    Accumulate( float& sum_, float* a_ ) : sum(sum_), a(a_) {}
    void operator()( int i ) const {sum += a[i];}
};
```

```
float Example() {
    float a[4] = {1,3,9,27};
    float sum = 0;
    ForEach( 0, 4, Accumulate(sum,a) );
    return sum;
}
```

C++11 Lambda Expression

- Part of C++11
- Concise notation for functor-with-capture.
- Available in recent Intel, Microsoft, GNU C++, and clang++ compilers.

Intel Compiler Version

		11.*	12.*	13.*, 14.*	
	Linux* OS	-std=c++0x		-std=c++11 (or -std=c++0x)	
Platform	Mac* OS				
	Windows* OS	/Qstd:c++0x	x on by default		

With Lambda Expression

```
class Accumulate {
    float& acc;
    float* src;
    public:
        Accumulate( float& acc_, float* src_ ) : acc(acc_), src(src_) {}
        void operator()( int i ) const {acc += src[i];}
};
```

```
float Example() {
	float a[4] = {1,3,9,27};
	float sum = 0;
	ForEach( 0, 4, [&]( int i ) {sum += a[i];} );
	return sum;
}

Compiler automatically defines custom
	functor type tailored to capture sum and a.
```

[&] introduces lambda expression that constructs instance of *functor*.

Parameter list and body for *functor*::operator()

Lambda Syntax

[capture_mode] (formal_parameters) -> return_type {body}

```
[&] ⇒ by-reference
[=] ⇒ by-value
[] ⇒ no capture
```

Can omit if there are no parameters *and* return type is implicit.

Can omit if return type is void or *code* is "return *expr*;"

Examples

```
[&](float x) {sum+=x;}

[&]{return *p++;}

[=](float x) {return a*x+b;}
```

```
[]{return rand();}
```

```
[](float x, float y)->float {
  if(x<y) return x;
  else return y;
}</pre>
```

Not covered here: how to specify capture mode on a per-variable basis.

Note About Anonymous Types

- Lambda expression returns a functor with anonymous type.
 - Thus lambda expression is typically used only as argument to template function or with C++11 auto keyword.
 - Later we'll see two other uses unique to Cilk Plus.

```
template<typename F>
void Eval( const F& f ) {
    f();
}

void Example1() {
    Eval( []{printf("Hello, world\n");} );
}
Expression []{...} has
    anonymous type.
```

Compiler deduces type of **£** from right side expression.

```
void Example2() {
  auto f = []{printf("Hello, world\n");};
  f();
}
```



Note on Cilk™ Plus Keywords

Include <cilk/cilk.h> to get nice spellings

```
In <cilk/cilk.h>
```

```
#define cilk_spawn _Cilk_spawn
#define cilk_sync _Cilk_sync
#define cilk_for _Cilk_for
```

```
// User code
#include <cilk/cilk.h>
int main() {
    cilk_for( int i=0; i<10; ++i ) {
        cilk_spawn f();
        g();
        cilk_sync;
    }
}</pre>
```

Cilk™ Plus Elision Property

- Cilk program has corresponding serialization
 - Equivalent to executing program with single worker.
- Different ways to force serialization:
 - #include <cilk/cilk_stub.h> at top of source file

```
In <cilk/cilk_stub.h> #define _Cilk_sync #define _Cilk_spawn #define _Cilk_for for
```

- Command-line option
 - icc: -cilk-serialize
 - icl: /Qcilk-serialize
- Visual Studio:
 - Properties → C/C++ → Language [Intel C++] → Replace Intel Cilk Plus Keywords with Serial Equivalents



Note on TBB Names

Most public TBB names reside in namespace tbb

```
#include "tbb/tbb.h" using namespace tbb;
```

C++11 names are in namespace std.

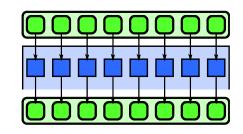
```
#include "tbb/compat/condition_variable"
#include "tbb/compat/thread"
#include "tbb/compat/tuple"
```

 Microsoft PPL names can be injected from namespace tbb into namespace Concurrency.

```
#include "tbb/compat/ppl.h"
```



Map Pattern



Intel[®] Cilk™ Plus

```
a[0:n] = f(b[0:n]);
```

#pragma simd

```
for( int i=0; i<n; ++i )
a[i] = f(b[i]);
```

```
cilk_for( int i=0; i<n; ++i )
a[i] = f(b[i]);
```

Intel®TBB

```
parallel_for( 0, n, [&]( int i ) {
    a[i] = f(b[i]);
});
```

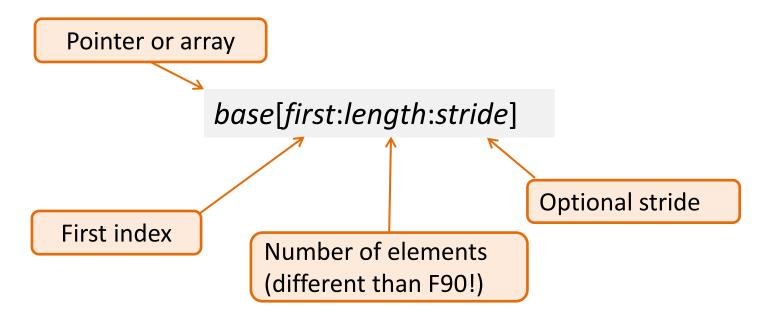
```
parallel_for(
  blocked_range<int>(0,n),
  [&](blocked_range<int>r) {
    for( int i=r.begin(); i!=r.end(); ++i )
      a[i] = f(b[i]);
});
```

Map in Array Notation

- Lets you specify parallel intent
 - Give license to the compiler to vectorize

```
// Set y[i] ← y[i] + a ·x[i] for i∈[0..n)
void saxpy(float a, float x[], float y[], size_t n ) {
  y[0:n] += a*x[0:n];
}
```

Array Section Notation



Rules for section₁ op section₂

- Elementwise application of op
- Also works for func(section₁, section₂)
- Sections must be the same length
- Scalar arguments implicitly extended

More Examples

• Rank 2 Example – Update m×n tile with corner [i][j].

```
Vx[i:m][j:n] += a*(U[i:m][j+1:n]-U[i:m][j:n]);

Scalar implicitly extended

• Function call
theta[0:n] = atan2(y[0:n],1.0);
```

• Gather/scatter

```
w[0:n] = x[i[0:n]];
y[i[0:n]] = z[0:n];
```



Improvement on Fortran 90

- Compiler does not generate temporary arrays.
 - Would cause unpredictable space demands and performance issues.
 - Want abstraction with minimal penalty.
 - Partial overlap of left and right sides is undefined.
- Exact overlap still allowed for updates.
 - Just like for structures in C/C++.

```
x[0:n] = 2*x[1:n]; // Undefined – partial overlap*

x[0:n] = 2*x[0:n]; // Okay – exact overlap

x[0:n:2] = 2*x[1:n:2]; // Okay – interleaved
```

^{*}unless n≤1.



Mapping a Statement with Array Notation

```
template<typename T>
T* destructive_move( T* first, T* last, T* output ) {
    size_t n = last-first;
    []( T& in, T& out ) {
        out = std::move(in);
        in.~T();
    } ( first[0:n], output[0:n] );
    return output+n;
}
```

#pragma simd

- Another way to specify vectorization
 - Ignorable by compilers that do not understand it.
 - Similar in style to OpenMP "#pragma parallel for"

```
void saxpy( float a, float x[], float y[], size_t n ) {
#pragma simd
  for( size_t i=0; i<n; ++i )
    y[i] += a*x[i];
}</pre>
```

Note: OpenMP 4.0 adopted a similar "#pragma omp simd"



Clauses for Trickier Cases

- linear clause for induction variables
- private, firstprivate, lastprivate à la OpenMP

```
void zip( float *x, float *y, float *z, size_t n ) {
#pragma simd linear(x,y,z:2)
  for( size_t i=0; i<n; ++i ) {
         *z++ = *x++;
         *z++ = *y++;
     }
     z has step of 2 per iteration.
}</pre>
```



Elemental Functions

 Enables vectorization of separately compiled scalar callee.

In file with definition.

```
__declspec(vector)
float add(float x, float y) {
  return x + y;
}
```

In file with call site.

```
__declspec(vector) float add(float x, float y);

void saxpy( float a, float x[], float y[], size_t n ) {
    #pragma simd
    for( size_t i=0; i<n; ++i )
        y[i] = add(y[i], a*x[i]);
}</pre>
```

Final Comment on Array Notation and #pragma simd

- No magic just does tedious bookkeeping.
- Use "structure of array" (SoA) instead of "array of structure" (AoS) to get SIMD benefit.



cilk_for

A way to specify thread parallelism.

```
void saxpy( float a, float x[], float y[], size_t n ) {
   cilk_for( size_t i=0; i<n; ++i )
   y[i] += a*x[i];
}</pre>
```



Syntax for cilk_for

Has restrictions so that iteration != space can be computed before limit and stride might be < executing loop. evaluated only once. > >= <= Must be integral type or index relop limit random access iterator index += stride limit relop index index -= stride *index++* cilk_for(type index = expr; condition; incr) ++index body; index----index index iterations must be okay to execute in parallel.

Controlling grainsize

- By default, cilk_for tiles the iteration space.
 - Thread executes entire tile
 - Avoids excessively fine-grained synchronization
- For severely unbalanced iterations, this might be suboptimal.
 - Use pragma cilk grainsize to specify size of a tile

```
#pragma cilk grainsize = 1
cilk_for( int i=0; i<n; ++i )
a[i] = f(b[i]);</pre>
```

tbb::parallel_for

Has several forms.

parallel_for(range, functor);

```
Execute functor(i) for all i \in [lower, upper)
parallel_for( lower, upper, functor );
Execute functor(i) for all i \in \{lower, lower+stride, lower+2*stride, ...\}
parallel_for( lower, upper, stride, functor );
Execute functor(subrange) for all subrange in range
```

Range Form

```
template <typename Range, typename Body> void parallel_for(const Range& r, const Body& b);
```

Requirements for a Range type R:

```
R(const R&) Copy a range
R::~R() Destroy a range
bool R::empty() const Is range empty?
bool R::is_divisible() const Can range be split?
R::R (R& r, split) Split r into two subranges
```

- Enables parallel loop over any recursively divisible range. Library provides blocked_range, blocked_range2d, blocked_range3d
- Programmer can define new kinds of ranges
- Does not have to be dimensional!

2D Example

```
// serial
for( int i=0; i<m; ++i )
  for( int j=0; j<n; ++j )
   a[i][j] = f(b[i][j]);
```

```
parallel_for(
  blocked_range2d<int>(0,m,0,n),
  [&](blocked_range2d<int>r) {
    for( int i=r.rows ().begin(); i!=r.rows().end(); ++i )
        for( int j=r.rows().begin(); j!=r.cols().end(); ++j )
        a[i][j] = f(b[i][j]);
});
```

Does 2D tiling, hence better

Optional partitioner Argument

Recurse all the way down range.

tbb::parallel_for(range, functor, tbb::simple_partitioner());

Choose recursion depth heuristically.

tbb::parallel_for(range, functor, tbb::auto_partitioner());

Replay with cache optimization.

tbb::parallel_for(range, functor, affinity_partitioner);



Iteration←→Thread Affinity

- Big win for serial repetition of a parallel loop.
 - Numerical relaxation methods
 - Time-stepping marches

Cache 0	Cache 1	Cache 2	Cache 3
Array			

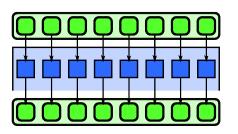
(Simple model of separate cache per thread)

```
affinity_partitioner ap;
...
for( t=0; ...; t++ )
   parallel_for(range, body, ap);
```

Map Recap

Intel® Cilk™ Plus

Intel®TBB



```
cilk_for( int i=0; i<n; ++i )
a[i] = f(b[i]);
```

Thread parallelism

```
a[0:n] = f(b[i:n]);
```

#pragma simd

```
for( int i=0; i<n; ++i )
a[i] = f(b[i]);
```

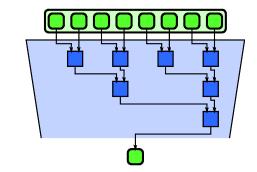
Vector parallelism

```
parallel_for( 0, n, [&]( int i ) {
    a[i] = f(b[i]);
});
```

```
parallel_for(
  blocked_range<int>(0,n),
  [&](blocked_range<int>r) {
    for( int i=r.begin(); i!=r.end(); ++i )
      a[i] = f(b[i]);
});
```



Reduction Pattern



Intel[®] Cilk™ Plus

```
float sum = <u>__sec_reduce_add(a[i:n]);</u>
```

#pragma simd reduction(+:sum) float sum=0;

```
for( int i=0; i<n; ++i )
sum += a[i];
```

```
cilk::reducer<op_add<float> > sum = 0;
cilk_for( int i=0; i<n; ++i )
  *sum += a[i];
... = sum.get_value();</pre>
```

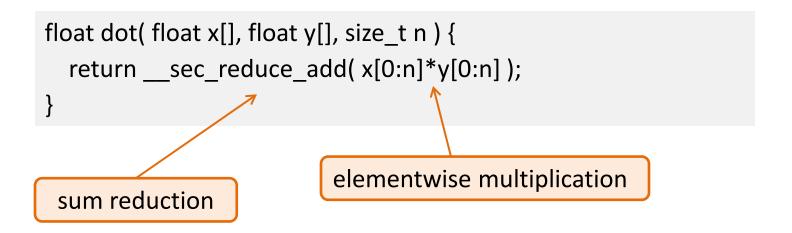
Intel®TBB

```
enumerable_thread_specific<float> sum;
parallel_for( 0, n, [&]( int i ) {
    sum.local() += a[i];
});
... = sum.combine(std::plus<float>());
```

```
sum = parallel_reduce(
  blocked_range<int>(0,n),
  0.f,
  [&](blocked_range<int> r, float s) -> float
  {
    for( int i=r.begin(); i!=r.end(); ++i )
        s += a[i];
    return s;
    },
    std::plus<float>()
);
```

Reduction in Array Notation

- Build-in reduction operation for common cases
 +, *, min, index of min, etc.
- User-defined reductions allowed too.





Reduction with #pragma simd

• reduction clause for reduction variable

```
float dot( float x[], float y[], size_t n ) {
  float sum = 0;
#pragma simd reduction(+:sum)
  for( size_t i=0; i<n; ++i )
     sum += x[i]*y[i];
  return sum;
}
Indicates that loop performs +
     reduction with sum.</pre>
```



Reducers in Cilk Plus

- Enable lock-free use of shared reduction locations
 - Work for any associative reduction operation.
 - Reducer does not have to be local variable.

```
Slides use new icc 14.0
                                                      Not lexically bound to
   syntax for reducers.
                                                        a particular loop.
                   cilk::reducer_opadd<float> sum = 0;
                   cilk_for( size_t i=1; i<n; ++i )
Updates local
                   *sum += f(i);
view of sum.
                   ... = sum.get_value();
                                              Get global
                                             view of sum.
```



Reduction with

enumerable_thread_specific

enumerable_thread_specific<BigMatrix> sum;

... = sum.**combine**(std::plus<BigMatrix>());

- Good when:
 - Operation is commutative
 - Operand type is big

Container of threadlocal elements.

```
parallel_for( 0, n, [&]( int i ) {
                           sum.local() += a[i];
                         });
Get thread-local
```

element of **sum**.

Return reduction over thread-local elements.

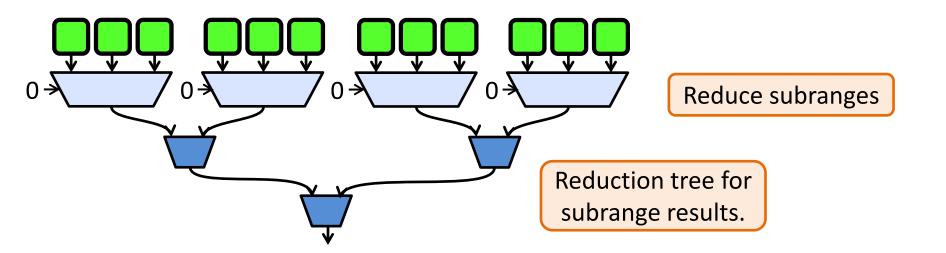


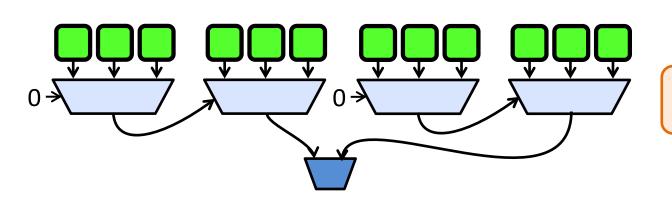
Reduction with parallel_reduce

- Good when
 - Operation is non-commutative
- Tiling is important for performance Recursive range sum = parallel_reduce(**blocked range**<int>(0,n), Identity value. 0.f, [&](**blocked_range**<int> r, float s)_-> float for(int i=r.begin(); i!=r.end(); ++i) Reduce subrange s += a[i];Initial value for return s; reducing subrange r. Functor for combining std::plus<float>() Must be included! subrange results.



How parallel_reduce works





Chaining of subrange reductions.

Notes on parallel_reduce

- Optional partitioner argument can be used, same as for parallel_for
- There is another tiled form that avoids almost all copying overhead.
 - C++11 "move semantics" offer another way to avoid the overhead.
- parallel_deterministic_reduce always does tree reduction.
 - Generates deterministic reduction even for floating-point.
 - Requires specification of grainsize.
 - No partitioner allowed.



Using parallel_deterministic reduce

Changed name

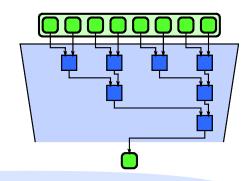
```
sum = parallel_deterministic_reduce (
  blocked_range<int>(0,n,10000),
  0.f,
  [&](blocked_range<int> r, T s) -> float
    for( int i=r.begin(); i!=r.end(); ++i )
      s += a[i];
    return s;
  std::plus<T>()
```

Added grainsize parameter. (Default is 1)

Reduction Pattern

Intel[®] Cilk™ Plus

Intel®TBB



```
cilk::reducer<op_add<float> > sum = 0;
cilk_for( int i=0; i<n; ++i )
  *sum += a[i];
... = sum.get_value();</pre>
```

Thread parallelism

```
float sum =
   __sec_reduce_add(a[i:n]);

#pragma simd reduction(+:sum)
float sum=0;
for( int i=0; i<n; ++i )
   sum += a[i];</pre>
```

Vector parallelism

```
enumerable thread specific<float> sum;
parallel_for( 0, n, [&]( int i ) {
  sum.local() += a[i];
});
... = sum.combine(std::plus<float>());
sum = parallel_reduce(
  blocked range<int>(0,n),
  0.f,
  [&](blocked_range<int> r, float s) -> float
    for( int i=r.begin(); i!=r.end(); ++i )
       s += a[i];
    return s;
  },
  std::plus<float>()
);
```

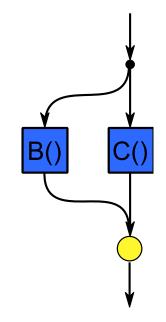


Fork-Join Pattern

Intel[®] Cilk™ Plus

Intel®TBB

parallel_invoke(a, b, c);



```
cilk_spawn a();
cilk_spawn b();
c();
cilk_sync();
```

```
task_group g;
g.run( a );
g.run( b );
g.run_and_wait( c );
```



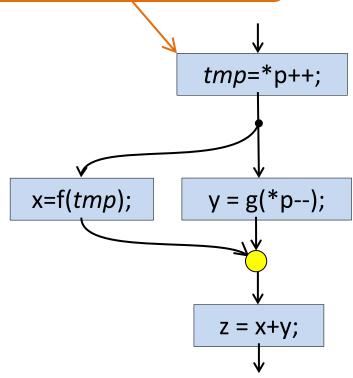
Fork-Join in Cilk Plus

spawn = asynchronous function call

Optional assignment

```
x = cilk_spawn f(*p++);
y = g(*p--);
cilk_sync;
z = x+y;
```

Arguments to spawned function evaluated *before* fork.





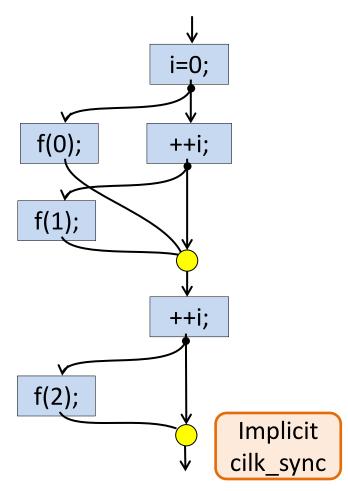
cilk_sync Has Function Scope

- Scope of cilk_sync is entire function.
- There is implicit **cilk_sync** at end of a function.

```
void bar() {
    for( int i=0; i<3; ++i ) {
        cilk_spawn f(i);
        if( i&1 ) cilk_sync;
    }
    // implicit cilk_sync
}</pre>
```

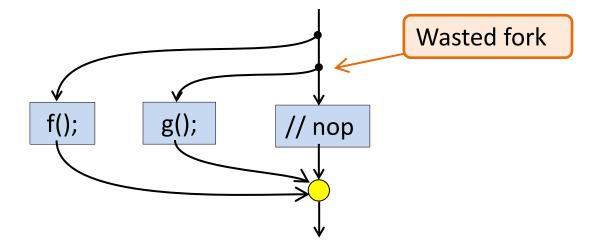
Serial call/return property:

All Cilk Plus parallelism created by a function completes before it returns.

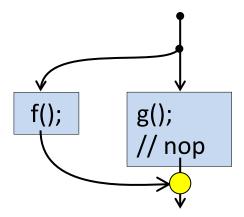


Style Issue

```
// Bad Style
cilk_spawn f();
cilk_spawn g();
// nop
cilk_sync;
```



```
// Preferred style
cilk_spawn f();
g();
// nop
cilk_sync;
```





Spawning a Statement in Cilk Plus

Just spawn a lambda expression.

```
cilk_spawn [&]{
    for( int i=0; i<n; ++i )
        a[i] = 0;
} ();

Do not forget the ().

cilk_sync;</pre>
```



Fork-Join in TBB

Useful for *n*-way fork when *n* is small constant.

```
parallel_invoke( functor<sub>1</sub>, functor<sub>2</sub>, ...);
```

```
task_group g;
...
g.run(functor<sub>1</sub>);
...
g.run(functor<sub>2</sub>);
...
g.wait();
```

Useful for *n*-way fork when *n* is large or run-time value.



Fine Point About Cancellation/Exceptions

```
task_group g;
g.run( functor<sub>1</sub> );
g.run( functor<sub>2</sub> );
functor<sub>3</sub>();
g.wait();
```

Even if g.cancel() is called, functor₃ still always runs.

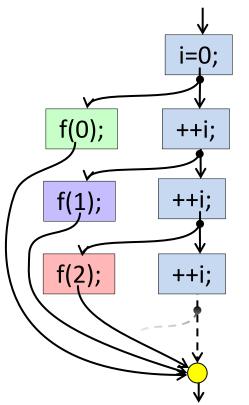
```
task_group g;
g.run(functor<sub>1</sub>);
g.run(functor<sub>2</sub>);
g.run_and_wait(functor<sub>3</sub>);

Optimized
run + wait.
```

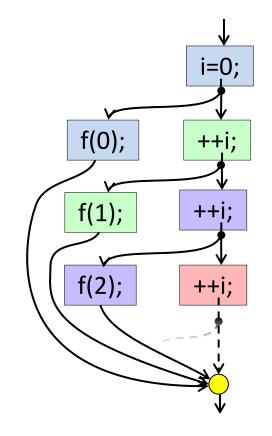


Steal Child or Continuation?

```
task_group g;
for( int i=0; i<n; ++i )
  g.run( f(i) );
g.wait();</pre>
```



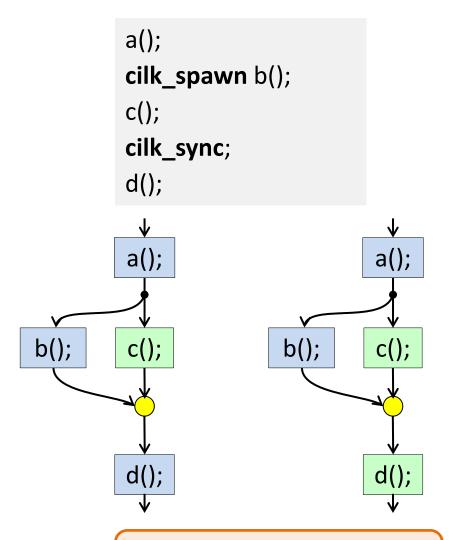
```
for( int i=0; i<n; ++i )
  cilk_spawn f(i);
cilk_sync;</pre>
```





What Thread Continues After a Wait?

```
a();
task_group g;
g.run(b());
c();
g. wait();
d();
            a();
  b();
            c();
            d();
```



Whichever thread arrives *last* continues execution.



Implications of Mechanisms for Stealing/Waiting

Overhead

- Cilk Plus makes unstolen tasks cheap.
- But Cilk Plus requires compiler support.

Space

- − Cilk Plus has strong space guarantee: $S_p \le P \cdot S_1 + P \cdot K$
- TBB relies on heuristic.

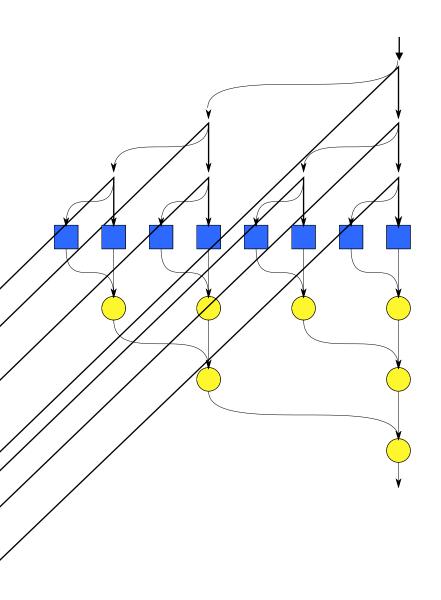
Time

- Cilk Plus uses greedy scheduling.
- TBB is only approximately greedy.

Thread local storage

- Function containing cilk_spawn can return on a different thread than it was called on.
- Use reducers in Cilk Plus, not thread local storage.
 - However, Cilk Plus run-time does guarantee that "top level" call returns on same thread.

Fork-Join: Nesting



- Fork-join can be nested
- Spreads cost of work distribution and synchronization.
- This is how cilk_for and tbb::parallel_for are implemented.

Recursive fork-join enables high parallelism.

Faking Fork-Join in Vector Parallelism

Using array section to control "if":

```
if( a[0:n] < b[0:n] )
    c[0:n] += 1;
else
    c[0:n] -= 1;</pre>
```

Can be implemented by executing both arms of if-else with masking.

Using #pragma simd on loop with "if":

```
#pragma simd
for( int i=0; i<n; ++i )
  if( a[i]<b[i] )
    c[i] += 1;
  else
    c[i] -= 1;</pre>
```

Each fork dilutes gains from vectorization.



Fork-Join Pattern

Intel[®] Cilk™ Plus

Intel®TBB

```
B() C()
```

```
cilk_spawn a();
cilk_spawn b();
c();
cilk_sync();
```

```
parallel_invoke( a, b, c );
```

Thread parallelism

```
if( x[0:n] < 0 )
    x[0:n] = -x[0:n];

#pragma simd
for( int i=0; i<n; ++i )
    if( x[i] < 0 )
        x[i] = -x[i];</pre>
```

Fake Fork-Join for Vector parallelism

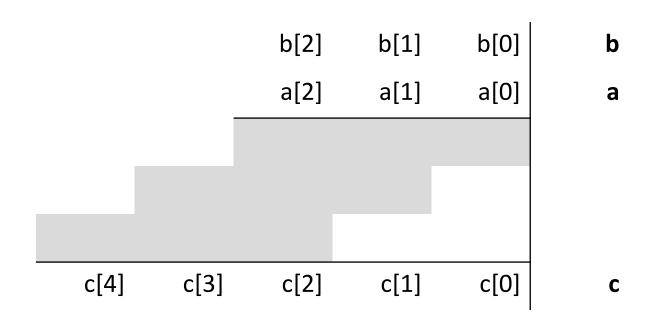
```
task_group g;
g.run( a );
g.run( b );
g.run( c );
g.wait();
```



Polynomial Multiplication

Example: $c = a \cdot b$

Storage Scheme for Coefficients



Vector Parallelism with Cilk Plus Array Notation

- vector addition
- More concise than serial version
- Highly parallel: $T_1/T_{\infty} = n^2/n = \Theta(n)$
- What's not to like about it?

Too Much Work!

 T_1

Grade school method $\Theta(n^2)$

Karatsuba $\Theta(n^{1.5})$

FFT method $\Theta(n \lg n)$

However, the FFT approach has high constant factor. For n about 32-1024, Karatsuba is a good choice.

Karatsuba Trick: Divide and Conquer

Suppose polynomials a and b have degree n

- let
$$K=x^{\lfloor n/2 \rfloor}$$

 $a = a_1K+a_0$
 $b = b_1K+b_0$

Compute:

$$t_0 = a_0 \cdot b_0$$

 $t_1 = (a_0 + a_1) \cdot (b_0 + b_1)$
 $t_2 = a_1 \cdot b_1$

Then

$$a \cdot b \equiv t_2 K^2 + (t_1 - t_0 - t_2) K + t_0$$

Partition coefficients.

3 half-sized multiplications. Do these recursively.

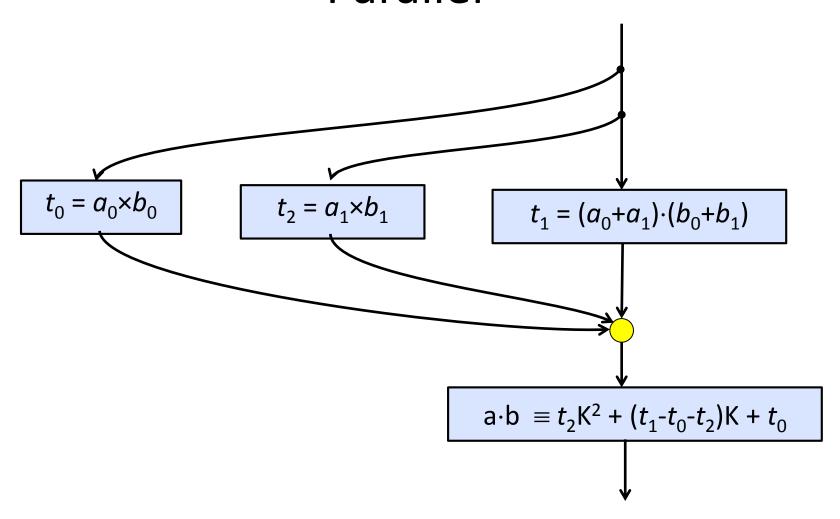
Sum products, shifted by multiples of K.



Vector Karatsuba

```
void karatsuba( T c[], const T a[], const T b[], size_t n ) {
  if( n<=CutOff ) {</pre>
     simple mul(c, a, b, n);
  } else {
     size t m = n/2;
     karatsuba(c, a, b, m);
                                                                    //t_0 = a_0 \times b_0
     karatsuba( c+2*m, a+m, b+m, n-m );
                                                                    //t_2 = a_1 \times b_1
     temp space<T>s(4*(n-m));
     T *a = s.data(), *b = a + (n-m), *t=b + (n-m);
     a [0:m] = a[0:m] + a[m:m];
                                                                    //a_{-} = (a_0 + a_1)
     b [0:m] = b[0:m] + b[m:m];
                                                                    //b_{-} = (b_0 + b_1)
     karatsuba( t, a_, b_, n-m );
                                                                    //t_1 = (a_0 + a_1) \times (b_0 + b_1)
     t[0:2*m-1] -= c[0:2*m-1] + c[2*m:2*m-1];
                                                                    //t = t_1 - t_0 - t_2
     c[2*m-1] = 0;
                                                                    //c = t_2K^2 + (t_1 - t_0 - t_2)K + t_0
     c[m:2*m-1] += t[0:2*m-1];
```

Sub-Products Can Be Computed in Parallel





Multithreaded Karatsuba in Cilk Plus

```
void karatsuba( T c[], const T a[], const T b[], size_t n ) {
  if( n<=CutOff ) {</pre>
                                                              Only change is insertion of
     simple mul(c, a, b, n);
                                                              Cilk Plus keywords.
  } else {
     size t m = n/2;
     cilk_spawn karatsuba( c, a, b, m );
                                                                  //t_0 = a_0 \times b_0
     cilk spawn karatsuba( c+2*m, a+m, b+m, n-m );
                                                                  //t_2 = a_1 \times b_1
    temp space<T>s(4*(n-m));
    T *a = s.data(), *b = a + (n-m), *t=b + (n-m);
     a [0:m] = a[0:m] + a[m:m];
                                                                  //a_{-} = (a_0 + a_1)
     b [0:m] = b[0:m] + b[m:m];
                                                                  //b_{-} = (b_0 + b_1)
     karatsuba( t, a_, b_, n-m );
                                                                  //t_1 = (a_0 + a_1) \times (b_0 + b_1)
     cilk_sync;
                                                                  //t = t_1 - t_0 - t_2
     t[0:2*m-1] -= c[0:2*m-1] + c[2*m:2*m-1];
     c[2*m-1] = 0;
     c[m:2*m-1] += t[0:2*m-1];
                                                                  //c = t_2K^2 + (t_1 - t_0 - t_2)K + t_0
```



Multithreaded Karatsuba in TBB (1/2)

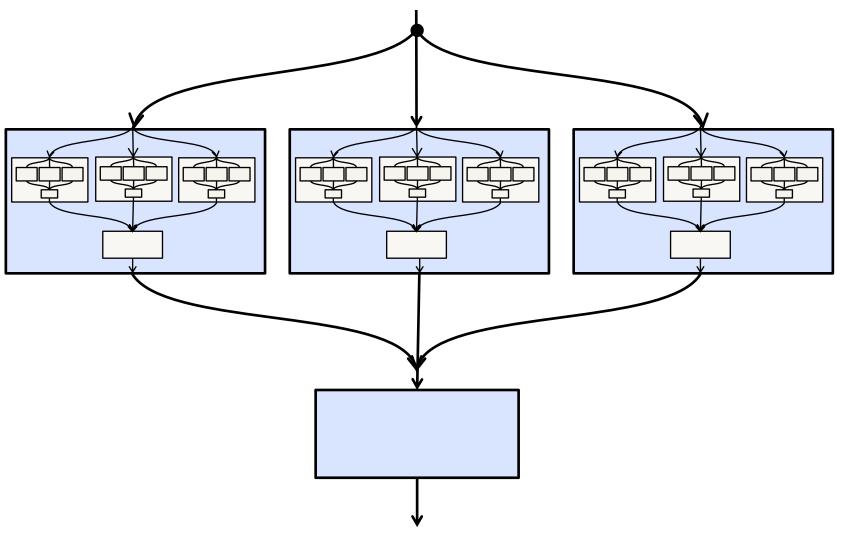
```
void karatsuba(T c[], const T a[], const T b[], size_t n ) {
  if( n<=CutOff ) {</pre>
     simple mul(c, a, b, n);
  } else {
                                           Declared temp_space where it
     size t m = n/2;
                                          can be used after parallel invoke.
     temp_space<T> s(4*(n-m));
     T^* t = s.data();
     tbb::parallel_invoke(
       ..., // t_0 = a_0 \times b_0
                                                Three-way fork-join specified with
       ..., // t_2 = a_1 \times b_1
                                                parallel invoke
       ... //t_1 = (a_0 + a_1) \times (b_0 + b_1)
    //t = t_1 - t_0 - t_2
     for( size t j=0; j<2*m-1; ++j )
       t[i] -= c[i] + c[2*m+i];
                                                     Explicit loops replace
    //c = t_2K^2 + (t_1 - t_0 - t_2)K + t_0
                                                     Array Notation.
     c[2*m-1] = 0;
     for( size t = 0; j < 2*m-1; ++j)
       c[m+i] += t[i];
```

Multithreaded Karatsuba in TBB (2/2)

```
void karatsuba(T c[], const T a[], const T b[], size_t n ) {
    tbb::parallel_invoke(
                                         "Capture by reference" here
       [&] {
                                         because arrays are being captured.
          karatsuba(c, a, b, m);
       },
       [&]
          karatsuba( c+2*m, a+m, b+m, n-m ); //t_2 = a_1 \times b_1
       },
       [&] {
         T *a_=t+2*(n-m), *b_=a_+(n-m);
         for( size_t j=0; j<m; ++j ) {
            a[j] = a[j] + a[m+j];
                                                         //a_{-} = (a_0 + a_1)
                                                          //b_{-} = (b_0 + b_1)
            b[j] = b[j] + b[m+j];
          karatsuba( t, a_, b_, n-m );
                                                          //t_1 = (a_0 + a_1) \times (b_0 + b_1)
                                                 Another explicit loop.
```



Parallelism is Recursive



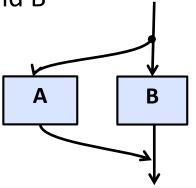


Work-Span Analysis for Fork-Join

Let B||C denote the fork-join composition of A and B

$$T_1(A | | B) = T_1(A) + T_1(B)$$

$$T_{\infty}(A | | B) = \max(T_{\infty}(A), T_{\infty}(B))$$





Master Method

If equations have this form:

$$T(N) = aT(N/b) + cN^d$$
$$T(1) = e$$

Then solution is:

$$T(N) = \Theta(N^{\log_b a}) \qquad \text{if } \log_b a > d$$

$$T(N) = \Theta(N^d \lg N) \qquad \text{if } \log_b a = d$$

$$T(N) = \Theta(N^d) \qquad \text{if } \log_b a < d$$



Work-Span Analysis for Karatsuba Routine

Let N be number of coefficients

Equations for work

$$T_1(N) = 3T_1(N/2) + cN$$

 $T_1(1) = \Theta(1)$

Equations for span

$$T_{\infty}(N) = T_{\infty}(N/2) + cN$$
$$T_{\infty}(1) = \Theta(1)$$

Equations almost identical, except for one coefficient.

Solutions

$$\mathsf{T}_1(\mathsf{N}) = \Theta(\mathsf{N}^{\mathsf{log}_2 \mathsf{3}})$$

$$T_{\infty}(N) = \Theta(N)$$

speedup =
$$T_1(N)/T_{\infty}(N)$$

= $\Theta(N^{0.58...})$

Space Analysis for Karatsuba Routine

Let N be number of coefficients

Equations for serial space

$$S_1(N) = S_1(N/2) + cN$$

 $S_1(1) = \Theta(1)$

Equations for parallel space?

$$S_{\infty}(N) \le 3S_{\infty}(N/2) + cN$$

 $S_{\infty}(1) = \Theta(1)$

Solutions

$$S_1(N) = \Theta(N)$$

$$S_{\infty}(N) = O(N^{\log_2 3})$$

But what about the space S_p ?

Cilk Plus Bound for Karatsuba Routine

• Cilk Plus guarantees $S_p \le P \cdot S_1 + P \cdot K$

$$S_{P}(N) = P \cdot O(N) + P \cdot K$$

= $O(P \cdot N)$

For small P, a big improvement on the bound $S_{\infty}(N) = \Theta(N^{\log_2 3})$

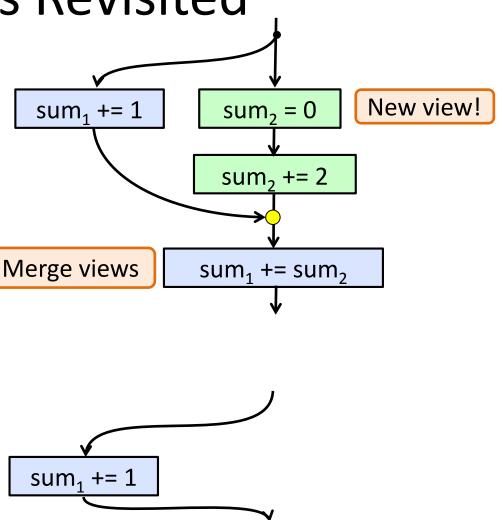


Reducers Revisited

Global variable

```
cilk::reducer_opadd<float> sum;
void f( int m ) {
  *sum += m;
float g() {
  cilk_spawn f(1);
  f(2);
  cilk_sync;
  return sum.get_value();
```

Reducers enable safe use of global variables without locks.



 $sum_1 += 2$

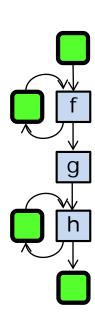
Pipeline Pattern

```
Intel<sup>®</sup> Cilk™ Plus
(special case)
```

```
S s;
reducer_consume<S,U> sink (
    &s, h
);
...
void Stage2( T x ) {
    sink.consume(g(x));
}
...
while( T x = f() )
    cilk_spawn Stage2(x);
cilk_sync;
```

Intel® TBB

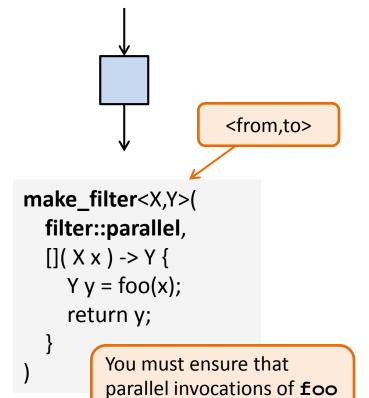
```
parallel_pipeline (
  ntoken,
  make_filter<void,T>(
    filter::serial_in_order,
    [&]( flow_control & fc ) -> T{
       T item = f();
       if(!item) fc.stop();
       return item;
  ) &
  make_filter<T,U>(
    filter::parallel,
    g
  ) &
  make filter<U,void>(
    filter:: serial_in_order,
    h
```





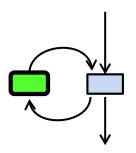
Serial vs. Parallel Stages

Parallel stage is functional transform.



are safe.

Serial stage has associated state.

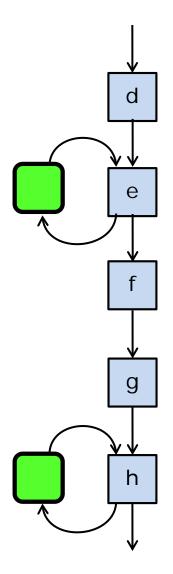


```
make_filter<X,Y>(
   filter::serial_in_order,
   [&]( X x ) -> Y {
      extern int count;
      ++count;
      Y y = bar(x);
      return y;
   }
)
```



In-Order vs. Out-of-Order Serial Stages

 Each in-order stage receives values in the order the previous in-order stage returns them.



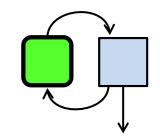
Special Rule for Last Stage

```
"to" type is void

make_filter<X,void>(
   filter::serial_in_order,
   [&]( X x ) {
      cout << x;
   }
)</pre>
```



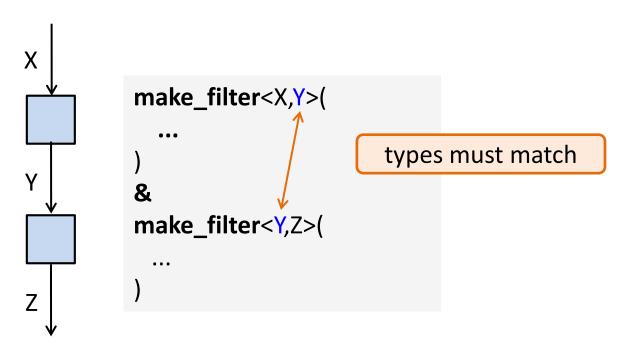
Special Rules for First Stage



```
"from" type is void
make_filter<void,Y>(
                                      serial_out_of_order or
  filter::serial_in_order,
                                        parallel allowed too.
  [&]( flow_control& fc ) -> Y {
    Y y;
    cin >> y;
                                 First stage receives special
    if( cin.fail() ) fc.stop();
                                  flow_control argument.
    return y;
```

Composing Stages

Compose stages with operator&

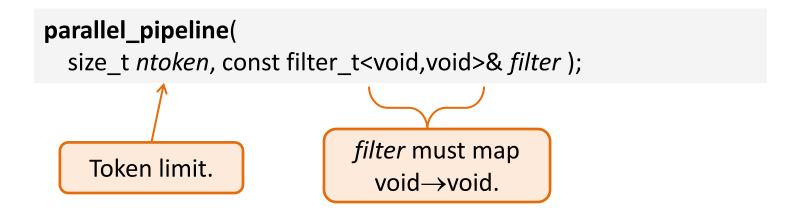


Type Algebra

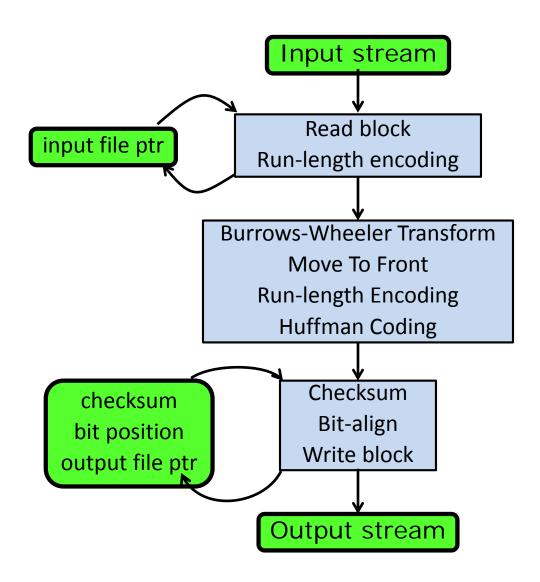
```
make_filter<T,U>(mode,functor) \rightarrow filter_t<T,U> filter_t<T,U> \rightarrow filter_t<T,U>
```



Running the Pipeline



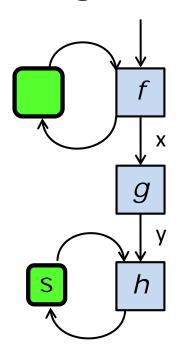
Bzip2 with parallel_pipeline





Pipeline Hack in Cilk Plus

- General TBB-style pipeline not possible (yet)
- But 3-stage serial-parallel-serial is.



serial loop

 $y = cilk_spawn g(x)$

s = h(s,y)

Problem: *h* is *not* always associative



Monoid via Deferral

- Element is *state* or *list*
 - $list = \{y_0, y_1, ..., y_n\}$
- Identity = {}
- Operation = \otimes
 - $-list_1 \otimes list_2 \rightarrow list_1 \text{ concat } list_2$
 - state ⊗ list → state '
 - $... \otimes state_2$ disallowed

reducer_consume sink<S,Y>(&s, h);

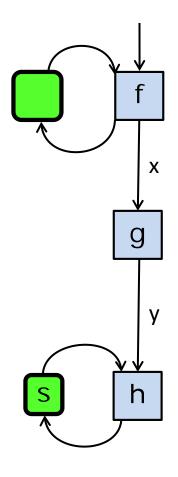
s = h(s,y)

Declare the stage

sink.consume(y);

Feed one item to it.

All Three Stages



```
while( T x = f() )
  cilk_spawn Stage2(x);
cilk_sync;
```

```
void Stage2( T x ) {
    sink.consume(g(x));
}
```

```
S s;
reducer_consume<S,U> sink (
    &s, h
);
```

Implementing reducer_consume

```
#include <cilk/reducer.h>
                       #include <list>
                       template<typename State, typename Item>
                       class reducer consume {
                       public:
                         typedef void (*consumer_func)(State*,Item);
view for a strand
                       private:
                         struct View {...};
                       →struct Monoid: cilk::monoid base<View> {...};
  our monoid
                        cilk::reducer<Monoid> impl;
                       public:
representation
                         reducer_consume( State* s, consumer_func f );
  of reducer
                       };
```

reducer_consumer::View

```
struct View {
   std::list<Item> items;
   bool is_leftmost;
   View( bool is_leftmost_=false ) : is_leftmost(is_leftmost_) {}
   ~View() {}
};
```

reducer_consumer::Monoid

```
struct Monoid: cilk::monoid base<View> {
                                                        default implementation
    State* state;
                                                              for a monoid
    consumer_func func;
    void munch( const Item& item ) const {
      func(state,item);
    void reduce(View* left, View* right) const {
      assert( !right->is_leftmost );
      if( left->is leftmost )
         while(!right->items.empty()) {
                                                                            define
           munch(right->items.front());
                                                                    "left = left \otimes right"
           right->items.pop front();
      else
         left->items.splice( left->items.end(), right->items );
    Monoid(State* s, consumer func f): state(s), func(f) {}
};
```

Finishing the Wrapper

```
template<typename State, typename Item>
class reducer consume {
public:
  typedef void (*consumer func)(State*, Item);
private:
  struct View;
  struct Monoid;
                                                 Initial monoid
  cilk::reducer<Monoid> impl;
public:
  reducer consume(State* s, consumer func f): impl(Monoid(s,f), /*is leftmost=*/true) {}
  void consume( const Item& item ) {
    View& v = impl.view();
                                                                      Argument to
    if(v.is leftmost)
                                                                      initial View
      impl.monoid().munch( item );
    else
      v.items.push back(item);
```

Pipeline Pattern

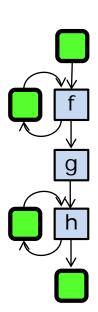
Intel[®] Cilk[™] Plus(special case)

```
S s;
reducer_consume<S,U> sink (
    &s, h
);
...
void Stage2( T x ) {
    sink.consume(g(x));
}
...
while( T x = f() )
    cilk_spawn Stage2(x);
cilk_sync;
```

Thread parallelism

Intel[®] TBB

```
parallel_pipeline (
  ntoken,
  make_filter<void,T>(
    filter::serial_in_order,
     [&]( flow_control & fc ) -> T{
       T item = f();
       if(!item) fc.stop();
       return item;
  ) &
  make_filter<T,U>(
    filter::parallel,
    g
  ) &
  make filter<U,void>(
    filter:: serial_in_order,
    h
```





Summary(1)

- Cilk Plus and TBB are similar at an abstract level.
 - Both enable parallel pattern work-horses
 - Map, reduce, fork-join
- Details differ because of design assumptions
 - Cilk Plus is a language extension with compiler support.
 - TBB is a pure library approach.
 - Different syntaxes

Summary (2)

- Vector parallelism
 - Cilk Plus has two syntaxes for vector parallelism
 - Array Notation
 - #pragma simd
 - TBB does not support vector parallelism.
 - TBB + **#pragma simd** is an attractive combination
- Thread parallelism
 - Cilk Plus is a strict fork-join language
 - Straitjacket enables strong guarantees about space.
 - TBB permits arbitrary task graphs
 - "Flexibility provides hanging rope."

CONCLUSION



Intel® Cilk™ Plus

C/C++ language extensions to simplify parallelism

Open sourced Also an Intel product

Intel® Threading Building Blocks

Widely used C++ template library for parallelism

Open sourced Also an Intel product

Domain Specific Libraries

Intel® Integrated Performance Primitives

Intel® Math Kernel Library

Established Standards

Message Passing Interface (MPI)

OpenMP*

Coarray Fortran

OpenCL*

Research and Development

Intel® Concurrent Collections

Offload Extensions

Intel® Array Building Blocks

River Trail: parallel javascript

Intel® SPMD Parallel Compiler

Choice of high-performance parallel programming models

- Libraries for pre-optimized and parallelized functionality
- Intel® Cilk™ Plus and Intel® Threading Building Blocks supports composable parallelization of a wide variety of applications.
- OpenCL* addresses the needs of customers in specific segments, and provides developers an additional choice to maximize their app performance
- MPI supports distributed computation, combines with other models on nodes

Other Parallel Programming Models

OpenMP

- Syntax based on pragmas and an API
- Works with C, C++, and Fortran
- As of OpenMP 4.0 now includes explicit vectorization

MPI

Distributed computation, API based

Co-array Fortran

Distributed computation, language extension

OpenCL

- Uses separate kernel language plus a control API
- Two-level memory and task decomposition hierarchy

CnC

- Coordination language based on a graph model
- Actual computation must be written in C or C++

ISPC

Based on elemental functions, type system for uniform computations

River Trail

Data-parallel extension to Javascript

Course Summary

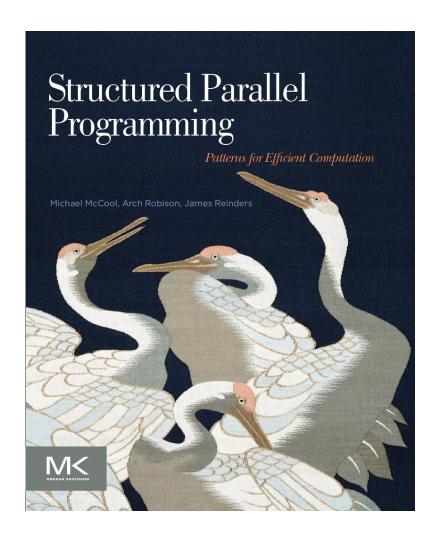
- Have presented a subset of the parallel programming models available from Intel
 - Useful for writing efficient and scalable parallel programs
 - Presented Cilk Plus and Threading Building Blocks (TBB)
- Also presented structured approach to parallel programming based on patterns
 - With examples for some of the most important patterns
- A book, Structured Parallel Programming: Patterns for Efficient Computation, is available that builds on the material in this course:

http://parallelbook.com

For More Information

Structured Parallel Programming: Patterns for Efficient Computation

- Michael McCool
- Arch Robison
- James Reinders
- Uses Cilk Plus and TBB as primary frameworks for examples.
- Appendices concisely summarize Cilk Plus and TBB.
- www.parallelbook.com





Optimization Notice

Optimization Notice

Intel's compilers may or may not optimize to the same degree for non-Intel microprocessors for optimizations that are not unique to Intel microprocessors. These optimizations include SSE2®, SSE3, and SSSE3 instruction sets and other optimizations. Intel does not guarantee the availability, functionality, or effectiveness of any optimization on microprocessors not manufactured by Intel. Microprocessor-dependent optimizations in this product are intended for use with Intel microprocessors. Certain optimizations not specific to Intel microarchitecture are reserved for Intel microprocessors. Please refer to the applicable product User and Reference Guides for more information regarding the specific instruction sets covered by this notice.

Notice revision #20110804

Legal Disclaimer

INFORMATION IN THIS DOCUMENT IS PROVIDED "AS IS". NO LICENSE, EXPRESS OR IMPLIED, BY ESTOPPEL OR OTHERWISE, TO ANY INTELLECTUAL PROPERTY RIGHTS IS GRANTED BY THIS DOCUMENT. INTEL ASSUMES NO LIABILITY WHATSOEVER AND INTEL DISCLAIMS ANY EXPRESS OR IMPLIED WARRANTY, RELATING TO THIS INFORMATION INCLUDING LIABILITY OR WARRANTIES RELATING TO FITNESS FOR A PARTICULAR PURPOSE, MERCHANTABILITY, OR INFRINGEMENT OF ANY PATENT, COPYRIGHT OR OTHER INTELLECTUAL PROPERTY RIGHT.

Performance tests and ratings are measured using specific computer systems and/or components and reflect the approximate performance of Intel products as measured by those tests. Any difference in system hardware or software design or configuration may affect actual performance. Buyers should consult other sources of information to evaluate the performance of systems or components they are considering purchasing. For more information on performance tests and on the performance of Intel products, reference www.intel.com/software/products.

BunnyPeople, Celeron, Celeron Inside, Centrino, Centrino Atom, Centrino Atom Inside, Centrino Inside, Centrino logo, Cilk, Core Inside, FlashFile, i960, InstantIP, Intel, the Intel logo, Intel386, Intel486, IntelDX2, IntelDX4, IntelSX2, Intel Atom, Intel Atom Inside, Intel Core, Intel Inside, Intel Inside logo, Intel. Leap ahead., Intel. Leap ahead. logo, Intel NetBurst, Intel NetMerge, Intel NetStructure, Intel SingleDriver, Intel SpeedStep, Intel StrataFlash, Intel Viiv, Intel vPro, Intel XScale, Itanium, Itanium Inside, MCS, MMX, Oplus, OverDrive, PDCharm, Pentium, Pentium Inside, skoool, Sound Mark, The Journey Inside, Viiv Inside, vPro Inside, VTune, Xeon, and Xeon Inside are trademarks of Intel Corporation in the U.S. and other countries.

*Other names and brands may be claimed as the property of others.

Copyright © 2011. Intel Corporation.

http://intel.com/software/products