Introduction to OpenMP

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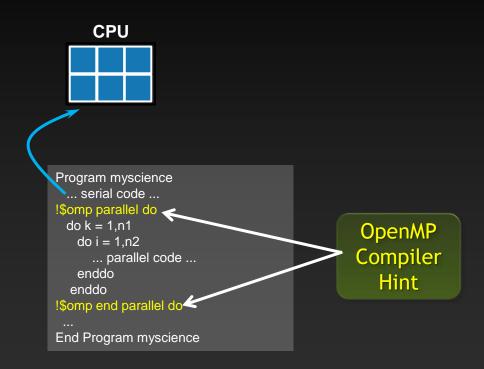
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What is OpenMP?

It is a directive based standard to allow programmers to develop threaded parallel codes on shared memory computers.



Directives



Your original Fortran or C code

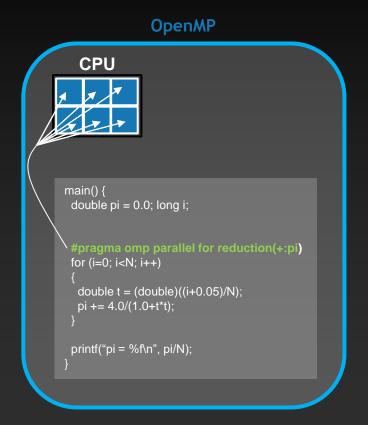
Simple compiler hints from coder.

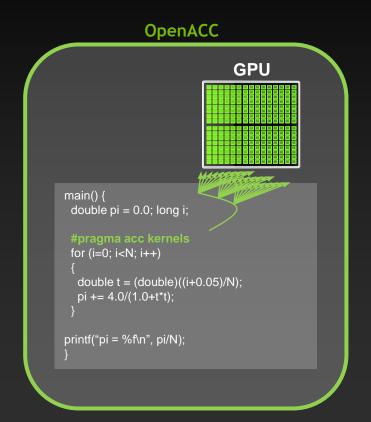
Compiler generates parallel threaded code.

Ignorant compiler just sees some comments.



Directives: an awesome idea whose time has arrived.







Key Advantages Of This Approach

- High-level. No involvement of pthreads or hardware specifics.
- Single source. No forking off a separate code. Compile the same program for multi-core or serial, non-parallel programmers can play along.
- Efficient. Very favorable comparison to pthreads.
- Performance portable. Easily scales to different configurations.
- Incremental. Developers can port and tune parts of their application as resources and profiling dictates. No wholesale rewrite required. Which can be <u>quick.</u>



Broad Compiler Support (For 3.x)

- Gnu
- Intel
- IBM
- PGI
- Cray
- MS Visual Studio*



A True Standard With A History

OpenMP.org: specs and forums and useful links

- POSIX threads
- 1997 OpenMP 1.0
- 1998 OpenMP 2.0
- 2005 OpenMP 2.5 (Combined C/C++/Fortran)
- 2008 OpenMP 3.0
- 2011 OpenMP 3.1
- 2013 OpenMP 4.0 (Accelerators)
- 2015 OpenMP 4.5
- 2018 OpenMP 5.0 (Draft)





Hello World

Hello World in C

```
int main(int argc, char** argv){
    #pragma omp parallel
    {
       printf("Hello world.\n");
    }
}
```

Hello World in Fortran

```
program hello
!$OMP PARALLEL
    print *,"Hello World."
!$OMP END PARALLEL
    stop
    end
```

Hello World. Hello World. Hello World. Hello World.

Output with OMP_NUM_THREADS=4



General Directive Syntax and Scope

This is how these directives integrate into code:

I will indent the directives at the natural code indentation level for readability. It is a common practice to always start them in the first column (ala #define/#ifdef). Either is fine with C or Fortran 90 compilers.

Pthreads

```
#include <pthread.h>
#include <stdio.h>
#define NUM_THREADS
                         4
void *PrintHello(void *threadid)
printf("Hello World.\n");
   pthread_exit(NULL);
int main (int argc, char *argv[])
   pthread_t threads[NUM_THREADS];
   int rc;
   long t;
   for(t=0; t<NUM_THREADS; t++){</pre>
      rc = pthread_create(&threads[t], NULL, PrintHello, (void *)t);
      if (rc){
         exit(-1);
   pthread_exit(NULL);
```

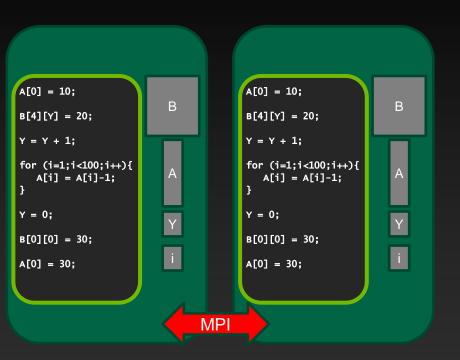


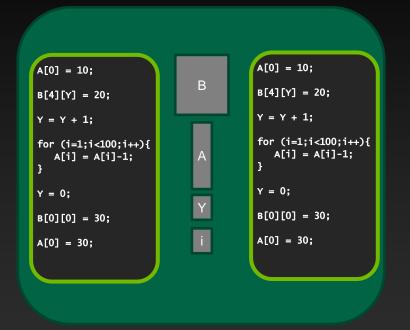
Big Difference!

- With pthreads, we changed the structure of the original code. Nonthreading programmers can't understand new code.
- We have separate sections for the original flow, and the threaded code.
 Serial path now gone forever.
- This only gets worse as we do more with the code.
- Exact same situation as assembly used to be. How much hand-assembled code is still being written in HPC now that compilers have gotten so efficient?



Thread vs. Process



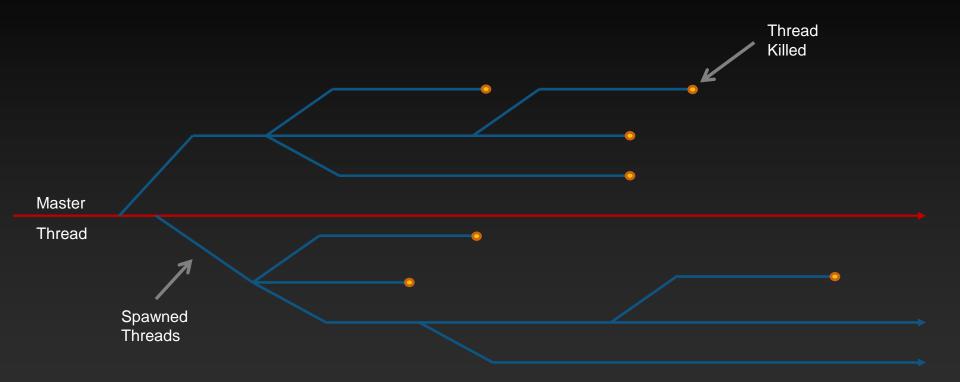


Two Processes

Two Threads

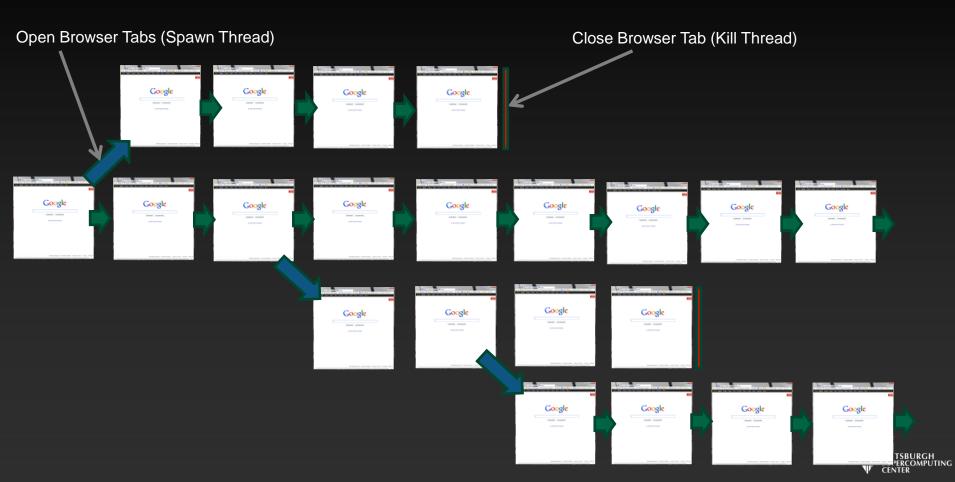


General Thread Capability

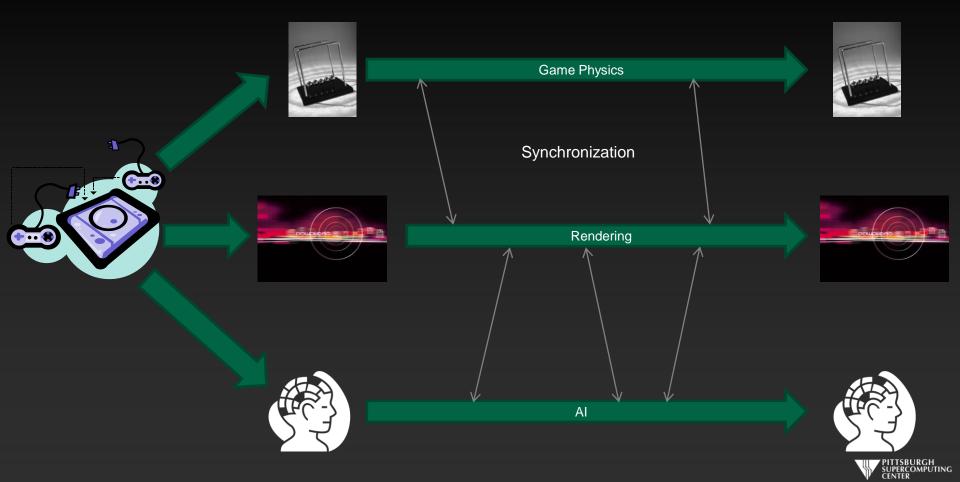




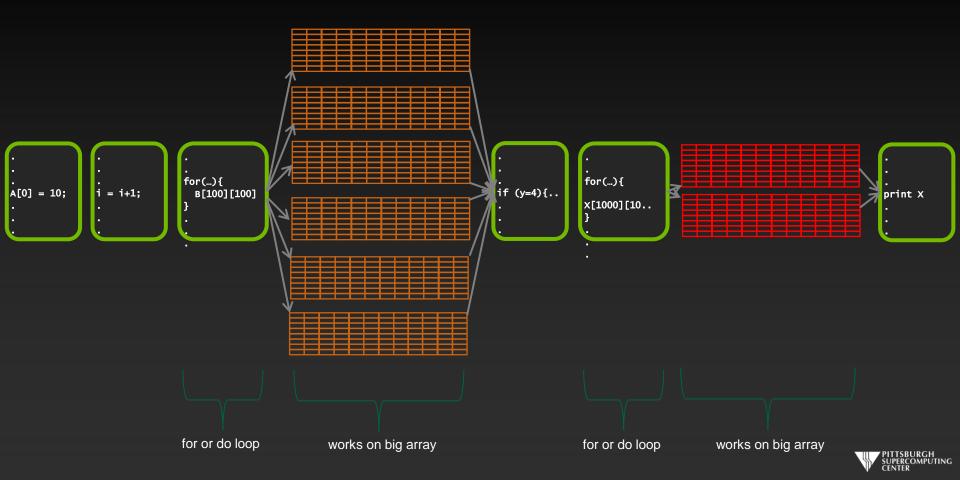
Typical Desktop Application Threading



Typical Game Threading



HPC Application Threading



HPC Use of OpenMP

- This last fact means that we will emphasize the capabilities of OpenMP with a different focus than non-HPC programmers.
- We will focus on getting our kernels to parallelize well.
- We will be most concerned with dependencies, and not deadlocks and race conditions which confound other OpenMP applications.
- This is very different from the generic approach you are likely to see elsewhere. The "encyclopedic" version can obscure how easy it is to get started with common loops.
- But we will return to the most generic and flexible capabilities before we are done (OpenMP tasks).

This looks easy! Too easy...

- Why don't we just throw parallel for/do (the OpenMP command for this purpose) in front of every loop?
- Better yet, why doesn't the compiler do this for me?

The answer is that there are several general issues that would generate incorrect results or program hangs if we don't recognize them:

- Data Dependencies
- Data Races



Data Dependencies

Most directive-based parallelization consists of splitting up big do/for loops into independent chunks that the many processors can work on simultaneously.

Take, for example, a simple for loop like this:

```
for(index=0; index<10000; index++)
Array[index] = 4 * Array[index];
```

When run on 10 cores, it will execute something like this...



No Data Dependency

Core 0

for(index=0, index<999,index++)
 Array[index] = 4*Array[index];</pre>

Core 3

for(index=3000, index<3999,index++)
 Array[index] = 4*Array[index];</pre>

Core 1

for(index=1000, index<1999,index++)
 Array[index] = 4*Array[index];</pre>

Core 4

for(index=4000, index<4999,index++)
 Array[index] = 4*Array[index];</pre>

Core 2

for(index=2000, index<2999,index++)
 Array[index] = 4*Array[index];</pre>



Data Dependency

But what if the loops are not entirely independent?

Take, for example, a similar loop like this:

```
for(index=1; index<10000; index++)
    Array[index] = 4 * Array[index] - Array[index-1];</pre>
```

This is perfectly valid serial code.



Data Dependency

Now core 1, in trying to calculate its first iteration,

```
for(index=1000; index<1999; index++)

Array[1000] = 4 * Array[1000] - Array[999];
```

needs the result of core 0's last iteration. If we want the correct ("same as serial") result, we need to wait until core 0 finishes. Likewise for cores 2, 3, ...



Recognizing and Eliminating Data Dependencies

- Recognize dependencies by looking for:
 - A dependence between iterations. Often visible due to use of differing indices.
 - Is the variable written and also read?
 - Any non-indexed (scaler) variables that are written to by index dependent variables.
 - You may get compiler warnings, and you may not.
- Can these be overcome?
 - Sometimes a simple rearrangement of the code will suffice. There is a common bag of tricks developed for this as this issue goes back 40 years in HPC (for vectorized computers). Many are quite trivial to apply.
 - We will now learn about OpenMP capabilities that will make some of these disappear.
 - Sometimes they are fundamental to the algorithm and there is no answer other than rewrite completely or leave as serial.

But you must catch these



Plenty of Loops Don't Have Dependencies

If there aren't dependencies, we can go ahead and parallelize the loop. In the most straightforward case:

```
int main ( int argc, char *argv[] ){
 int array[1000000];
 #pragma omp parallel for
 for (int i = 0; i \le 1000000; i++){
   array[i] = i;
              Standard c
```

```
program simple
              array(1000000)
   integer
    !$omp parallel do
   do i = 1,1000000
      array(i)=i
   enddo
    !$omp end parallel do
end program
             Fortran
```



Compile and Run

We are using PGI compilers here. Others are very similar (-fopenmp, -omp). Likewise, if you are using a different command shell, you may do "setenv OMP_NUM_THREADS 8".



If you wonder if/how your directives are taking effect (a very valid question), the compilers always offer to be more verbose. With PGI, you can add the "-Minfo=mp" option. Give it a try.



Loops with Shared Variables

Most serious loops have other variables besides an array or two. The sharing of these variables introduces some potential issues. Here is a toy problem with a scalar that is written to.

```
float height[1000], width[1000], cost_of_paint[1000];
float area, price_per_gallon = 20.00, coverage = 20.5;
.
.
for (index=0; index<1000; index++){
    area = height[index] * width[index];
    cost_of_paint[index] = area * price_per_gallon / coverage;
}</pre>
```

```
real*8 height(1000),width(1000),cost_of_paint(1000)
real*8 area, price_per_gallon, coverage
.
.
do index=1,1000
    area = height(index) * width(index)
    cost_of_paint(index) = area * price_per_gallon / coverage
end do
```

C Version

Fortran Version



Applying Some OpenMP

A quick dab of OpenMP would start like this:

```
#pragma omp parallel for
for (index=0; index<1000; index++){
    area = height[index] * width[index];
    cost_of_paint[index] = area * price_per_gallon / coverage;
}

#pragma omp parallel do

do index=1,1000
    area = height(index) * width(index)
    cost_of_paint(index) = area * price_per_gallon / coverage
end do

!$omp parallel do

do index=1,1000
    area = height(index) * width(index)
    cost_of_paint(index) = area * price_per_gallon / coverage
end do

!$omp parallel do</pre>
```

C Version

Fortran Version

We are requesting that this for/do loop be executed in parallel on the available processors.



Something is wrong.

If we ran this code we would find that sometimes our results differ from the serial code (and are simply wrong). The reason is that we have a shared variable that is getting overwritten by all of the threads.

```
!$omp parallel do
do index=1,1000
    area = height(index) * width(index)
    cost_of_paint(index) = area * price_per_gallon / coverage
end do
!$omp end do
```

Between its assignment and use by any one thread, there are other threads (7 here) potentially accessing and changing it. This is prone to error. *Possibly the worst kind: the intermittent one*.



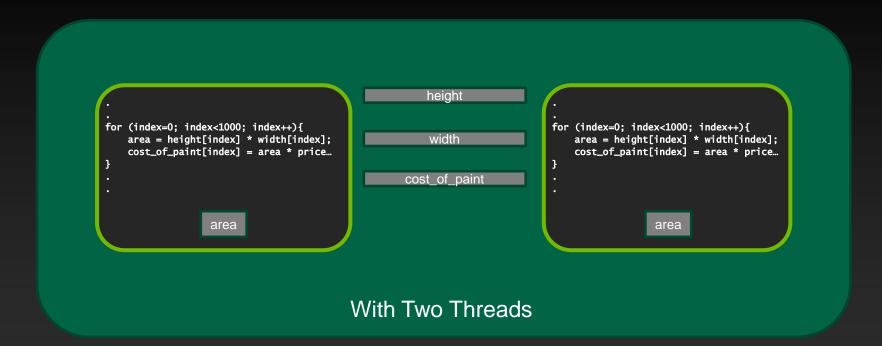
Shared Variables

```
height
for (index=0; index<1000; index++){
                                                                                for (index=0; index<1000; index++){
                                                           width
                                                                                    area = height[index] * width[index];
   area = height[index] * width[index];
   cost_of_paint[index] = area * price...
                                                                                    cost_of_paint[index] = area * price...
                                                       cost of paint
                                                           area
                                              With Two Threads
```

By default variables are shared in OpenMP. Exceptions include index variables and variables declared inside parallel regions (C/C++). More later.



What We Want



We can accomplish this with the private clause.



Private Clause At Work

Apply the private clause and we have a working loop:

```
#pragma omp parallel for private(area)
for (index=0; index<1000; index++){
    area = height[index] * width[index];
    cost_of_paint[index] = area * price_per_gallon / coverage;
}

!$omp parallel do private(area)
do index=1,1000
    area = height(index) * width(index)
    cost_of_paint(index) = area * price_per_gallon / coverage
end do
!$omp end parallel do
!$omp end parallel do</pre>
```

C Version Fortran Version

There are several ways we might wish these controlled variables to behave. Let's look at the related data-sharing clauses. private is the most common by far.



Other Data Sharing Clauses

shared(list)

This is the default (with the exception of index and locally declared variables. You might use this clause for clarification purposes.

firstprivate(list)

This will initialize the privates with the value from the master thread. Otherwise, this does not happen!

lastprivate(list)

This will copy out the last thread value into the master thread copy.

Otherwise, this does not happen! Available in for/do loop or section only, not available where "last iteration" isn't clearly defined.

default(list)

You can change the default type to some of the others.

threadprivate (list) Define at global level and these privates will be available in every parallel region. Use with copyin() to initialize values from master thread. Can think of these as on heap, while privates are on stack.

What is automatically private?

The default rules for sharing (which you should never be shy about redundantly designating with clauses) have a few subtleties.

Default is shared, except for things that can not possibly be:

- outer loop index variable
- inner loop index variables in Fortran, but not in C.
- local variables in any called subroutine, unless using static (C) or save (Fortran)
- variables declared within the block (for C).

This last makes the C99 loop syntax quite convenient for nested loops:

```
#pragma omp parallel for
for ( int i = 0; i <= n; i++ ){
    for ( int j = 0; j<= m; j++ ){
        Array[i][j] = Array[i][j]+1
    }
}</pre>
```



Loop Order and Depth

The parallel for/do loop is common enough that we want to make sure we really understand what is going on.

```
j is required
                                                                                     Optional
#pragma omp parallel for private (i,j)
                                                                     !$omp parallel do private (i,j)
                                                     Loop
                                                    that is
for (i = 0; i \le n; i++)
                                                                       →do i = 2,n
                                                   narallalizad
   for (j = 0; j \le m; j++){
                                                                            do j = 2, i-1
                                                  Index order reversed
      Array[i][j] = Array[i][j]+1
                                                                          \rightarrow Array(j,i) = Array(j,i)+1
                                                   (for good reason)
                                                                            end do
                                                                        end do
                                                                     !$omp end parallel do
```

In general (well beyond OpenMP reasons), you want your innermost loop to index over adjacent items in memory. This is opposite for Fortran and C. In C this last index changes fastest. We can collapse nested loops with a collapse(n) clause.

Prime Counter

Let's try a slightly more complicated loop. This counts prime numbers.

C Version

```
# include <stdlib.h>
# include <stdio.h>
int main ( int argc, char *argv[] ){
 int n = 500000:
 int not_primes=0;
 int i,j;
 for (i = 2; i \le n; i++){
   for (j = 2; j < i; j++){
     if (i \% i == 0){
       not_primes++;
       break;
 printf("Primes: %d\n", n - not_primes);
```

Fortran Version

```
program primes
integer n, not_primes, i, j
n = 500000
not_primes=0
do i = 2,n
  do j = 2, i-1
      if (mod(i,j) == 0) then
         not_primes = not_primes + 1
         exit
      end if
   end do
end do
print *, 'Primes: ', n - not_primes
end program
```



Parallel Prime Counter

The most obvious thing is to parallelize the main loop.

```
C Version

#pragma omp parallel for private (j)
for ( i = 2; i <= n; i++ ){
  for ( j = 2; j < i; j++ ){
    if ( i % j == 0 ){
        not_primes++;
        break;
    }
}</pre>
```

```
Fortran Version
!$omp parallel do
    do i = 2,n
        do j = 2,i-1
        if (mod(i,j) == 0) then
            not_primes = not_primes + 1
        exit
        end if
    end do
    end do
!$omp end parallel do
```

If we run this code on multiple threads, we will find that we get inconsistent results. What is going on?



Data Races

The problem here is a shared variable (not_primes) that is being written to by many threads.

The statement not_primes = not_primes + 1 may look "atomic", but in reality it requires the processor to first read, then update, then write the variable into memory. While this is happening, another thread may be writing its own (now obsolete) update. In this case, some of the additions to not_primes may be overwritten and ignored.

This sounds similar to our paint calculator example earlier. So will private fix this? Almost. Private variables aren't subject to data races, and we will end up with multiple valid not_prime subtotals. So far so good.

The question then becomes, how do we sum these up into the real total we are looking for?

It is common to have a private variable that has to live on after the loop. This requires us to reduce these private copies back to a single scaler.



Reductions

Reductions are private variables that must be reduced to a single value eventually.

```
Line
         C Version
                                         Continuation
#pragma omp parallel for private (j) \
        reduction(+: not_primes)
for (i = 2; i \le n; i++){
 for (j = 2; j < i; j++){
   if (i \% i == 0){
      not_primes++;
      break;
```

```
Fortran Version
```

```
!$omp parallel do reduction(+:not_primes)
do i = 2,n
    do j = 2,i-1
        if (mod(i,j) == 0) then
            not_primes = not_primes + 1
            exit
        end if
    end do
end do
!$omp end parallel do
```

At the end of the parallel region (the do/for loop), the private reduction variables will get combined using the operation we specified. Here, it is sum (+).

Reductions

In addition to sum, we have a number of other options. You will find sum, min and max to be the most common. Note that the private variable copies are all initialized to the values specified.

Operation	Initialization	
+	0	
max	least number possible	
min	largest number possible	
-	0	
Bit (&, , ^, iand, ior)	~0, 0	
Logical (&&, , .and., .or.)	1,0, .true., .false.	





We shall return.

```
!$omp parallel do reduction(+:not_primes)
    do i = 2,n
        do j = 2,i-1
        if (mod(i,j) == 0) then
            not_primes = not_primes + 1
        exit
        end if
        end do
    end do
!$omp end parallel do

Fortran Version
```

A few notes before we leave (for now):

- The OpenMP standard forbids branching out of parallel do/for loops, although you can now *cancel*. Since the outside loop is the threaded one (that is how it works), our break/exit statement for the inside loop are OK.
- You can verify the output at primes.utm.edu/nthprime/index.php#piofx Note that we count 1 as prime.
 They do not.

Our Foundation Exercise: Laplace Solver

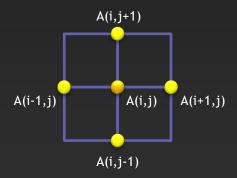
- I've been using this for MPI, OpenMP and OpenACC. It is a great simulation problem, not rigged for OpenMP.
- In this most basic form, it solves the Laplace equation: $\nabla^2 f(x,y) = 0$
- The Laplace Equation applies to many physical problems, including:
 - Electrostatics
 - Fluid Flow
 - Temperature
- For temperature, it is the Steady State Heat Equation:





Exercise Foundation: Jacobi Iteration

- The Laplace equation on a grid states that each grid point is the average of its neighbors.
- We can iteratively converge to that state by repeatedly computing new values at each point from the average of neighboring points.
- We just keep doing this until the difference from one pass to the next is small enough for us to tolerate.



$$A_{k+1}(i,j) = \frac{A_k(i-1,j) + A_k(i+1,j) + A_k(i,j-1) + A_k(i,j+1)}{4}$$



Serial Code Implementation



Serial C Code (kernel)

```
while ( dt > MAX_TEMP_ERROR && iteration <= max_iterations ) {</pre>
                                                                                                               Done?
     for(i = 1; i <= ROWS; i++) {
          for(j = 1; j \le COLUMNS; j++) {
                Temperature[i][j] = 0.25 * (Temperature_last[i+1][j] + Temperature_last[i-1][j] +
                                                                                                               Calculate
                                             Temperature_last[i][j+1] + Temperature_last[i][j-1]);
     dt = 0.0:
                                                                                                              Update
     for(i = 1; i <= ROWS; i++){
                                                                                                              temp
          for(j = 1; j \leftarrow COLUMNS; j++){
                                                                                                              array and
                dt = fmax( fabs(Temperature[i][j]-Temperature_last[i][j]), dt);
                                                                                                              find max
                Temperature_last[i][j] = Temperature[i][j];
                                                                                                              change
     if((iteration % 100) == 0) {
                                                                                                               Output
          track_progress(iteration);
     iteration++:
```



Serial C Code Subroutines

```
void initialize(){
    int i,j;
    for(i = 0; i <= ROWS+1; i++){
        for (j = 0; j \le COLUMNS+1; j++){
            Temperature_last[i][j] = 0.0;
    // these boundary conditions never change throughout run
    // set left side to 0 and right to a linear increase
    for(i = 0; i <= ROWS+1; i++) {
        Temperature_last[i][0] = 0.0;
        Temperature_last[i][COLUMNS+1] = (100.0/ROWS)*i;
    // set top to 0 and bottom to linear increase
    for(j = 0; j \leftarrow COLUMNS+1; j++) {
        Temperature_last[0][j] = 0.0;
        Temperature_last[ROWS+1][j] = (100.0/COLUMNS)*j;
```

```
void track_progress(int iteration) {
  int i;
  printf("-- Iteration: %d --\n", iteration);
  for(i = ROWS-5; i <= ROWS; i++) {
     printf("[%d,%d]: %5.2f ", i, i,Temperature[i][i]);
  }
  printf("\n");
}</pre>
```

BCs could run from 0 to ROWS+1 or from 1 to ROWS. We chose the former.



Whole C Code

```
#include <stdlib.h>
#include <stdio.h>
#include <math.h>
#include <sys/time.h>
// size of plate
#define COLUMNS
                   1000
#define ROWS
                   1000
// largest permitted change in temp (This value takes about 3400 steps)
#define MAX_TEMP_ERROR 0.01
double Temperature[ROWS+2][COLUMNS+2];
                                            // temperature grid
double Temperature_last[ROWS+2][COLUMNS+2]; // temperature grid from last iteration
// helper routines
void initialize();
void track_progress(int iter);
int main(int argc, char *argv[]) {
    int i, j;
                                                          // grid indexes
                                                          // number of iterations
    int max_iterations;
    int iteration=1;
                                                          // current iteration
    double dt=100:
                                                          // largest change in t
    struct timeval start_time, stop_time, elapsed_time; // timers
    printf("Maximum iterations [100-4000]?\n");
    scanf("%d", &max_iterations);
    gettimeofday(&start_time,NULL); // Unix timer
    initialize();
                                    // initialize Temp_last including boundary conditions
    // do until error is minimal or until max steps
    while ( dt > MAX_TEMP_ERROR && iteration <= max_iterations ) {</pre>
        // main calculation: average my four neighbors
        for(i = 1; i \le ROWS; i++) {
            for(j = 1; j \leftarrow COLUMNS; j++) {
                Temperature[i][j] = 0.25 * (Temperature_last[i+1][j] + Temperature_last[i-1][j] +
                                             Temperature_last[i][j+1] + Temperature_last[i][j-1]);
        dt = 0.0; // reset largest temperature change
        // copy grid to old grid for next iteration and find latest dt
        for(i = 1; i \le ROWS; i++){
            for(j = 1; j \le COLUMNS; j++){
              dt = fmax( fabs(Temperature[i][j]-Temperature_last[i][j]), dt);
              Temperature_last[i][j] = Temperature[i][j];
        // periodically print test values
        if((iteration % 100) == 0) {
            track_progress(iteration);
        iteration++;
```

```
gettimeofday(&stop_time,NULL);
    timersub(&stop_time, &start_time, &elapsed_time); // Unix time subtract routine
    printf("\nMax error at iteration %d was %f\n", iteration-1, dt);
    printf("Total time was %f seconds.\n", elapsed_time.tv_sec+elapsed_time.tv_usec/1000000.0);
// initialize plate and boundary conditions
// Temp_last is used to to start first iteration
void initialize(){
    int i,j;
    for(i = 0; i \le ROWS+1; i++){
        for (j = 0; j \le COLUMNS+1; j++){
            Temperature_last[i][j] = 0.0;
    // these boundary conditions never change throughout run
    // set left side to 0 and right to a linear increase
    for(i = 0; i \le ROWS+1; i++) {
        Temperature_last[i][0] = 0.0;
        Temperature_last[i][COLUMNS+1] = (100.0/ROWS)*i;
    // set top to 0 and bottom to linear increase
    for(j = 0; j \leftarrow COLUMNS+1; j++) {
        Temperature_last[0][i] = 0.0;
        Temperature_last[ROWS+1][j] = (100.0/COLUMNS)*j;
// print diagonal in bottom right corner where most action is
void track_progress(int iteration) {
    int i;
    printf("-----\n", iteration number: %d -----\n", iteration);
    for(i = ROWS-5; i <= ROWS; i++) {
        printf("[%d,%d]: %5.2f ", i, i, Temperature[i][i]);
    printf("\n");
```



Serial Fortran Code (kernel)

```
do while ( dt > max_temp_error .and. iteration <= max_iterations)</pre>
                                                                                                       Done?
  do j=1,columns
     do i=1.rows
        temperature(i,j)=0.25*(temperature_last(i+1,j)+temperature_last(i-1,j)+ &
                                                                                                       Calculate
                               temperature_last(i,j+1)+temperature_last(i,j-1) )
    enddo
  enddo
 dt=0.0
                                                                                                       Update
  do j=1,columns
     do i=1, rows
                                                                                                       temp
        dt = max( abs(temperature(i,j) - temperature_last(i,j)), dt )
                                                                                                       array and
        temperature_last(i,j) = temperature(i,j)
                                                                                                       find max
     enddo
                                                                                                       change
  enddo
  if( mod(iteration, 100).eq.0 ) then
                                                                                                       Output
     call track_progress(temperature, iteration)
  endif
  iteration = iteration+1
```

enddo



Serial Fortran Code Subroutines

```
subroutine initialize( temperature_last )
     implicit none
                              :: columns=1000
      integer, parameter
                                    :: rows=1000
      integer, parameter
                                    :: i,j
      integer
     double precision, dimension(0:rows+1,0:columns+1) :: temperature_last
     temperature_last = 0.0
      !these boundary conditions never change throughout run
      !set left side to 0 and right to linear increase
     do i=0, rows+1
        temperature_last(i,0) = 0.0
        temperature_last(i,columns+1) = (100.0/rows) * i
     enddo
      !set top to 0 and bottom to linear increase
     do i=0.columns+1
        temperature_last(0,j) = 0.0
        temperature_last(rows+1,j) = ((100.0)/columns) * j
     enddo
end subroutine initialize
```



Whole Fortran Code

```
program serial
      implicit none
      !Size of plate
                                     :: columns=1000
      integer, parameter
      integer, parameter
                                     :: rows=1000
      double precision, parameter :: max temp error=0.01
                                     :: i. i. max iterations. iteration=1
      integer
      double precision
                                     :: dt=100.0
      real
                                     :: start_time, stop_time
      double precision, dimension(0:rows+1.0:columns+1) :: temperature, temperature last
      print*, 'Maximum iterations [100-4000]?'
      read*. max iterations
      call cpu time(start time)
                                     !Fortran timer
      call initialize(temperature last)
      !do until error is minimal or until maximum steps
      do while ( dt > max temp error .and. iteration <= max iterations)
         do i=1.columns
            do i=1.rows
               temperature(i,i)=0.25*(temperature last(i+1,i)+temperature last(i-1,i)+ &
                                      temperature_last(i,j+1)+temperature_last(i,j-1) )
           enddo
         enddo
         dt=0.0
         !copy grid to old grid for next iteration and find max change
         do j=1,columns
            do i=1.rows
               dt = max( abs(temperature(i,j) - temperature_last(i,j)), dt )
               temperature_last(i,j) = temperature(i,j)
         enddo
         !periodically print test values
         if( mod(iteration, 100).eq.0 ) then
           call track_progress(temperature, iteration)
         endif
         iteration = iteration+1
      enddo
      call cpu_time(stop_time)
      print*, 'Max error at iteration', iteration-1, 'was',dt
      print*. 'Total time was '.stop time-start time. ' seconds.'
end program serial
```

```
! initialize plate and boundery conditions
! temp_last is used to to start first iteration
subroutine initialize( temperature_last )
     implicit none
     integer, parameter
                                    :: columns=1000
     integer, parameter
                                    :: rows=1000
     integer
                                    :: i,j
     double precision, dimension(0:rows+1,0:columns+1) :: temperature_last
     temperature_last = 0.0
     !these boundary conditions never change throughout run
     !set left side to 0 and right to linear increase
     do i=0,rows+1
        temperature_last(i,0) = 0.0
        temperature_last(i,columns+1) = (100.0/rows) * i
     enddo
     !set top to 0 and bottom to linear increase
     do j=0,columns+1
        temperature_last(0,j) = 0.0
        temperature_last(rows+1,j) = ((100.0)/columns) * j
end subroutine initialize
!print diagonal in bottom corner where most action is
subroutine track_progress(temperature, iteration)
     implicit none
     integer, parameter
                                    :: columns=1000
                                    :: rows=1000
     integer, parameter
     integer
                                    :: i,iteration
     double precision, dimension(0:rows+1,0:columns+1) :: temperature
     print *, '------ Iteration number: ', iteration, ' ------
     do i=5,0,-1
        write (*,'("("i4,",",i4,"):",f6.2," ")',advance='no'), &
                  rows-i,columns-i,temperature(rows-i,columns-i)
     enddo
     print *
end subroutine track_progress
```



Exercise 1: Use OpenMP to parallelize the Jacobi loops (About 45 minutes)

1) Log onto a node requesting all the cores (28 on a regular Bridges node).

```
> interact -n 28
```

- 2) Edit laplace_serial.c or laplace_serial.f90 (your choice) and add directives where it helps. Try adding "-Minfo=mp" to verify what you are doing.
- 3) Run your code on various numbers of cores (such as 8, per below) and see what kind of speedup you achieve.
 - > pgcc -mp laplace_omp.c or pgf90 -mp laplace_omp.f90
 - > export OMP_NUM_THREADS=8
 - > a.out



Fortran Timing Note

On some platforms the universal Fortran cpu_time() function will report aggregate CPU time. You can divide your answer by the number of threads to get an effective answer. Or, you can take this opportunity to start using some of the useful OpenMP run time library - namely omp_get_time().

```
C:
#include <omp.h>
double start_time = omp_get_wtime();
...
double end_time = omp_get_wtime();
```

```
Fortran:
    use omp_lib
    double precision :: start_time, stop_time
    start_time = omp_get_wtime()
    ...
    end_time = omp_get_wtime()
```



Exercise 1 C Solution

```
while ( dt > MAX_TEMP_ERROR && iteration <= max_iterations ) {</pre>
    #pragma omp parallel for private(i,j)
    for(i = 1; i <= ROWS; i++) {
        for(j = 1; j <= COLUMNS; j++) {
            Temperature[i][j] = 0.25 * (Temperature_last[i+1][j] + Temperature_last[i-1][j] +
                                         Temperature_last[i][j+1] + Temperature_last[i][j-1]);
    dt = 0.0; // reset largest temperature change
    #pragma omp parallel for reduction(max:dt) private(i,j)
    for(i = 1; i \le ROWS; i++){
        for(j = 1; j \leftarrow COLUMNS; j++){
            dt = fmax( fabs(Temperature[i][j]-Temperature_last[i][j]), dt);
            Temperature_last[i][i] = Temperature[i][i];
    if((iteration % 100) == 0) {
        track_progress(iteration);
    iteration++;
```



Also this one, with a reduction



Exercise 1 Fortran Solution

```
do while ( dt > max_temp_error .and. iteration <= max_iterations)</pre>
    !$omp parallel do
    do j=1,columns
       do i=1, rows
          temperature(i,j)=0.25*(temperature_last(i+1,j)+temperature_last(i-1,j)+ &
                                  temperature_last(i,j+1)+temperature_last(i,j-1) )
       enddo
    enddo
    !$omp end parallel do
    dt=0.0
    !$omp parallel do reduction(max:dt)
    do i=1,columns
       do i=1,rows
          dt = max( abs(temperature(i,j) - temperature_last(i,j)), dt )
          temperature_last(i,j) = temperature(i,j)
       enddo
    enddo
    !$omp end parallel do
    if (mod(iteration, 100).eq.0) then
       call track_progress(temperature, iteration)
    endif
    iteration = iteration+1
```

Thread this loop

Also here, plus a reduction



Scaling?

For the solution in the Laplace directory, we found this kind of scaling when running to convergence at 3372 iterations.

Threads	C (s)	Fortran (s)	Speedup
Serial	14.4	14.7	
2	7.2	7.1	2.0
4	3.7	3.5	3.9
8	2.1	2.4	6.9
16	1.2	1.3	12
28	0.8	0.9	18
32	18 (2)	24(2)	0.8 (7)

The larger version of this problem that we use for the hybrid programming example (10K x 10K) continues to scale nicely on Bridges 12TB memory nodes to hundreds of cores!



Time for a breather.

Congratulations, you have now learned the OpenMP parallel for/do loop. That is a pretty solid basis for using OpenMP. To recap, you just have to keep an eye out for:

- Dependencies
- Data races

and know how to deal with them using:

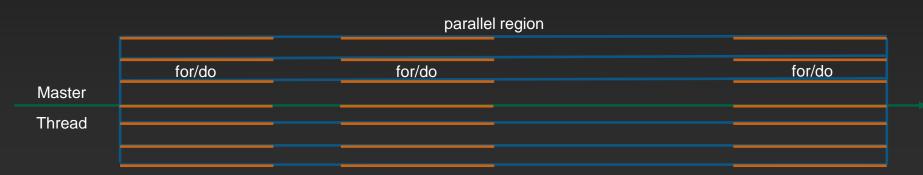
- Private variables
- Reductions



Different Work Sharing Constructs



What we have been doing





Number of Threads in a Parallel Region

In order of precedence:

IF clause

Logical value determines if this region is parallel or serial.

The environment variable we have been using.

Set this to specify how many threads in this region.

NUM THREADS clause

omp_set_num_threads()

chreads () A library API to set the threads.

OMP_NUM_THREADS

Often the number of cores on the node.

Default

There is also, depending on the compute environment, the possibility of dynamic thread counts.

There are a few library APIs to deal with that.

Fortran 90

Fortran 90 has data parallel constructs that map very well to threads. You can declare a workshare region and OpenMP will do the right thing for:

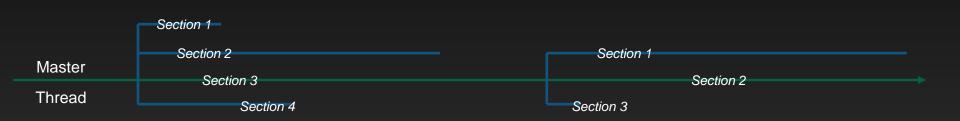
- FORALL
- WHERE
- Array assignments

```
PROGRAM WORKSHARE
      INTEGER N, I, J
      PARAMETER (N=100)
      REAL AA(N,N), BB(N,N), CC(N,N), DD(N,N)
!$OMP PARALLEL SHARED(AA,BB,CC,DD,FIRST,LAST)
!$OMP WORKSHARE
     CC = AA * BB
     DD = AA + BB
      FIRST = CC(1,1) + DD(1,1)
     LAST = CC(N,N) + DD(N,N)
!$OMP END WORKSHARE
!$OMP END PARALLEL
      END
```



Another Work Sharing Construct

Sections



Each section will be processed by <u>one</u> thread. The number of sections can be greater or less than the number of threads available - in which case threads will do more than one section or skip, respectively.



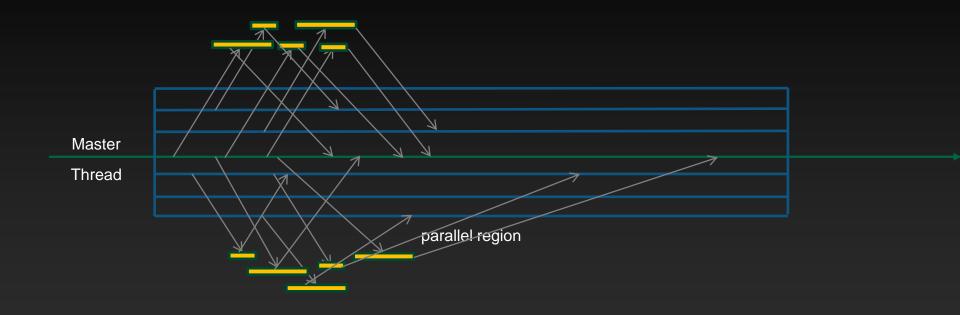
Sections

```
!$OMP PARALLEL SHARED(A,B,X,Y), PRIVATE(INDEX)
#pragma omp parallel shared(a,b,x,y) private(index)
                                                             !$OMP SECTIONS
  #pragma omp sections
                                                             !$OMP SECTION
                                                                   DO INDEX = 1, N
                                                                      X(INDEX) = A(INDEX) + B(INDEX)
    #pragma omp section
                                                                   ENDDO
    for (index=0; index <n; index++)</pre>
      x[i] = a[i] + b[i];
                                                             !$OMP SECTION
                                                                   DO INDEX = 1, N
    #pragma omp section
                                                                      Y(INDEX) = A(INDEX) * B(INDEX)
    for (index=0; index <n; index++)</pre>
                                                                   ENDDO
      y[i] = a[i] * b[i];
                                                             !$OMP END SECTIONS
                                                             !$OMP END PARALLEL
```

Both for/do loops run concurrently. Still same results as serial here.



And for ultimate flexibility: Tasks



Actually, any thread can spin off tasks. And any thread can pick up a task. They will all wait for completion at the end of the region.



Summing An Array

Let's take the simple task of summing an array.

```
float array_sum(float *a, int length){
    float total=0;
    for (int i = 0; i < length; i++) {
        total += a[i];
    }
    return total;
}</pre>
```

Serial Code

```
float array_sum(float *a, int length){
    float total=0;

    #pragma omp parallel for reduction(+:total)
    for (int i = 0; i < length; i++) {
        total += a[i];
    }

    return total;
}</pre>
```

Easy OpenMP Version



Recursively Summing An Array

But maybe we are handed a recursive version of this same code. This represents a large class of algorithms.

```
float array_sum(float *a, int length){
    // terminal case
    if (length == 0) {
        return 0;
    else if (length == 1) {
        return a[0];
    // recursive case
    int half = length / 2;
    return array_sum(a, half) + sum(a + half, length - half);
```



Recursively Summing An Array With Tasks

OpenMP tasks allow us to naturally spin off threads of work.

```
float array_sum(float *a, int length){
    if (length == 0) {
        return 0:
    else if (length == 1) {
        return a[0];
    int half = length / 2;
    float x, y;
    #pragma omp parallel
    #pragma omp single nowait
        #pragma omp task shared(x)
        x = array_sum(a, half);
        #pragma omp task shared(y)
        y = array_sum(a + half, length - half);
        #pragma omp taskwait
        X += V;
    return x;
```



Optimized Recursively Summing An Array With Tasks

```
float array_sum(float *a, int length) {
float total;
    #pragma omp parallel
    #pragma omp single nowait
    total = parallel_sum(a, n);
    return total:
float serial_sum(float *a, int length)
    if (length == 0) {
        return 0:
    else if (length == 1) {
        return a[0]:
    size_t half = n / 2;
    return serial sum(a. half) +
           serial_sum(a + half, length - half);
```

```
float parallel_sum(float *a, int length){
     if (length <= CUTOFF) {</pre>
        return serial_sum(a, length);
    int half = length / 2;
    float x, y;
    #pragma omp task shared(x)
    x = parallel_sum(a, half);
    #pragma omp task shared(y)
    y = parallel_sum(a + half, length - half);
    #pragma omp taskwait
    X += V;
    return x;
```

BTW, we have essentially reproduced the functionality here of the newish *taskloop* directive.



Fibonacci Tasks

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

int main()
{
   int n = 10;

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

```
int fib(int n)
  int i, j;
  if (n<2)
    return n;
  else {
       #pragma omp task shared(i) firstprivate(n)
       i=fib(n-1);
       #pragma omp task shared(j) firstprivate(n)
       i=fib(n-2);
       #pragma omp taskwait
       return i+j;
```

Here is one that is almost always presented as a recursive algorithm.



Task Capability

Tasks have additional directives and clauses. The most important are:

- taskwait (wait for completion of child tasks, should almost always use)
- taskgroup (can wait on child & descendants)
- taskyield (can suspend for another task, avoid deadlock)
- final (no more task creation after this level)
- untied (can change thread dynamically)
- mergable (can merge data with enclosing region)
- depend (list variable dependencies between tasks [in/out/inout]
 This provides a way to order workflow.)

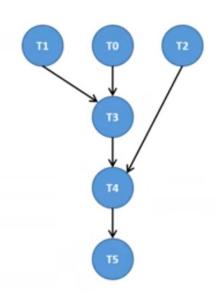
This last one gives us some very powerful capabilities to efficiently manage order dependencies, and has been an active area of OpenMP development in versions 3.0 through the latest 5.0.





New Task Dependencies

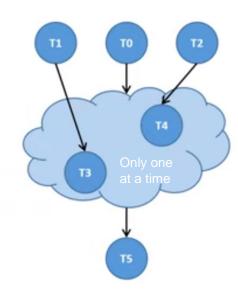
```
int x = 0, y = 0, res = 0;
#pragma omp parallel
#pragma omp single
  #pragma omp task depend(out: res) //T0
 res = 0:
  #pragma omp task depend(out: x) //T1
 long computation(x);
  #pragma omp task depend(out: y) //T2
 short computation(y);
  #pragma omp task depend(in: x) depend(inout: res) //T3
 res += x;
 #pragma omp task depend(in: y) depend(inout: res) //T4
 res += y;
  #pragma omp task depend(in: res) //T5
 std::cout << res << std::endl;
```





New Task Dependencies

```
int x = 0, y = 0, res = 0;
#pragma omp parallel
#pragma omp single
  #pragma omp task depend(out: res) //T0
 res = 0;
  #pragma omp task depend(out: x) //T1
 long computation (x);
  #pragma omp task depend(out: y) //T2
  short computation(y);
  #pragma omp task depend(in: x) depend(mutexinoutset: res) //T3
  res += x;
  #pragma omp task depend(in: y) depend(mutexinoutset: res) //T4
 res += v;
  #pragma omp task depend(in: res) //T5
  std::cout << res << std::endl;
```



Dynamic Dependencies

We can also now (as of OpenMP 5.0) deal with dynamically defined dependencies, so a list of items may include array sections.

Here n is evaluated at runtime, and is the equivalent of creating n different in dependency clauses (depend (in: array[0], array[1], array[2],...).



Parallel Region Loops with C

```
#pragma omp parallel shared(t, t_old) private(i,j, iter) firstprivate(niter)
for(iter = 1; iter <= niter; iter++) {</pre>
   #pragma omp for
   for(i = 1; i <= NR; i++) {
      for(j = 1; j <= NC; j++) {
          t[i][j] = 0.25 * (t_old[i+1][j] + t_old[i-1][j] +
                            t_old[i][j+1] + t_old[i][j-1]);
   dt = 0.0;
   #pragma omp for reduction(max:dt)
   for(i = 1; i <= NR; i++){
      for(j = 1; j \le NC; j++)
        dt = fmax(fabs(t[i][j]-t_old[i][j]), dt);
        t_old[i][j] = t[i][j];
   if((iter % 100) == 0) {
       print_trace(iter);
```

This is a simpler loop than our actual exercise two's condition while loop.

Working example in slide notes below is not that complicated, but we will skip it for the nonce.



Parallel Region Loops with Fortran

```
!$omp parallel shared(T, Told) private(i,j,iter) firstprivate(niter)
       do iter=1, niter
          !$omp do
          do j=1,NC
             do i=1,NR
                T(i,j) = 0.25 * (Told(i+1,j)+Told(i-1,j)+
                                 Told(i,j+1)+Told(i,j-1))
    $
             enddo
          enddo
          !$omp end do
         dt = 0
          !$omp do reduction(max:dt)
          do i=1,NC
             do i=1,NR
                dt = max(abs(t(i,j) - told(i,j)), dt)
                Told(i,j) = T(i,j)
             enddo
          enddo
          !$omp end do
         if( mod(iter,100).eq.0 ) then
            call print_trace(t, iter)
         endif
       enddo
!$omp end parallel
```



Thread control.

If we did this, we would get correct results, but we would also find that our output is a mess.

All of our threads are doing output. We only want the master thread to do this. This is where we find the rich set of thread control tools available to us in OpenMP.



Solution with Master

The Master directive will only allow the region to be executed by the master thread. Other threads skip. By skip we mean race ahead - to the next iteration. We really should have an "omp barrier" after this or threads could already be altering t as we are writing it out. Life in parallel regions can get tricky!



Barrier

A barrier is executed by all threads only at:

- A barrier command
- Entry to and exit from a parallel region
- <u>Exit</u> only from a worksharing command (like do/for)
 - Except if we use the nowait clause

There are no barriers for any other constructs including master and critical!



Solution with thread IDs

```
.
.
.
tid = omp_get_thread_num();
if (tid == 0) {
    if((iter % 100) == 0) {
        print_trace(iter);
    }
}
.
```

```
tid = OMP_GET_THREAD_NUM()
if( tid .eq. 0 ) then
   if( mod(iter,100).eq.0 ) then
      call print_trace(t, iter)
   endif
endif
```

Now we are using OpenMP runtime library routines, and not directives. We would have to use ifdef if we wanted to preserve the serial version. Also, we should include a barrier somewhere here as well.



Other Synchronization Directives & Clauses

single	Like Master, but any thread will do. Has a copyprivate clause that	
	be used to copy its private values to all other threads.	

Only one thread at a time can go through this section. Can be named or critical unnamed (only one thread in all unamed regions).

Eliminates data race on this one specific, simple statement. More atomic

efficient than critical.

Forces serial order on loops. ordered

This clause will eliminate implied barriers on certain directives. nowait flush

Even cache coherent architectures need this to eliminate possibility of register storage issues. Tricky, but important iff you get tricky. We will return to this.

Is this starting to seem tricky?

As we have started to get away from the simplicity of the do/for loop and pursue the freedom of parallel regions and individual thread control, we have started to encounter subtle pitfalls.

So, you may be relieved to know that we have covered almost all of the OpenMP directives at this point. However, there are a few more run-time library routines to mention...



Run-time Library Routines

OMP_SET_NUM_THREADS
OMP_GET_NUM_THREADS
OMP_GET_MAX_THREADS
OMP_GET_THREAD NUM

OMP_GET_THREAD_LIMIT

OMP_GET_NUM_PROCS
OMP_IN_PARALLEL

OMP_SET_DYNAMIC

OMP_GET_DYNAMIC

OMP_SET_NESTED
OMP_GET_NESTED

OMP_SET_SCHEDULE
OMP_GET_SCHEDULE

OMP_SET_MAX_ACTIVE_LEVELS
OMP_GET_MAX_ACTIVE_LEVELS

OMP_GET_LEVEL

OMP_GET_ANCESTOR_THREAD_NUM

OMP_GET_TEAM_SIZE
OMP_GET_ACTIVE_LEVEL

OMP_IN_FINAL
OMP_INIT_LOCK
OMP_DESTROY_LOCK

OMP_SET_LOCK

OMP_UNSET_LOCK
OMP_TEST_LOCK

OMP_INIT_NEST_LOCK

OMP_DESTROY_NEST_LOCK

OMP_SET_NEST_LOCK

OMP_UNSET_NEST_LOCK

Sets the number of threads that will be used in the next parallel region

Returns the number of threads that are currently in the team executing the parallel region from which it is called

Returns the maximum value that can be returned by a call to the OMP_GET_NUM_THREADS function

Returns the thread number of the thread, within the team, making this call.

Returns the maximum number of OpenMP threads available to a program

Returns the number of processors that are available to the program

Used to determine if the section of code which is executing is parallel or not

Enables or disables dynamic adjustment of the number of threads available for execution of parallel regions

Used to determine if dynamic thread adjustment is enabled or not

Used to enable or disable nested parallelism

Used to determine if nested parallelism is enabled or not

Sets the loop scheduling policy when "runtime" is used as the schedule kind in the OpenMP directive Returns the loop scheduling policy when "runtime" is used as the schedule kind in the OpenMP directive

Sets the maximum number of nested parallel regions Returns the maximum number of nested parallel regions

Returns the current level of nested parallel regions

Returns, for a given nested level of the current thread, the thread number of ancestor thread

Returns, for a given nested level of the current thread, the size of the thread team

Returns the number of nested, active parallel regions enclosing the task that contains the call

Returns true if the routine is executed in the final task region; otherwise it returns false

Initializes a lock associated with the lock variable Disassociates the given lock variable from any locks

Acquires ownership of a lock

Releases a lock

Attempts to set a lock, but does not block if the lock is unavailable

Initializes a nested lock associated with the lock variable Disassociates the given nested lock variable from any locks

Acquires ownership of a nested lock

Releases a nested lock

Attempts to set a nested lock, but does not block if the lock is unavailable



Locks

```
#include <stdio.h>
#include <omp.h>
omp_lock_t my_lock;
int main() {
  omp_init_lock(&my_lock);
  #pragma omp parallel
    int tid = omp_get_thread_num();
    int i:
    omp_set_lock(&my_lock);
    for (i = 0: i < 5: ++i) {
      printf("Thread %d - in locked region\n", tid);
    printf("Thread %d - ending locked region\n", tid);
    omp_unset_lock(&my_lock);
  }
  omp_destroy_lock(&my_lock);
```

Output

```
Thread 2 - in locked region
Thread 2 - ending locked region
Thread 0 - in locked region
Thread 0 - ending locked region
Thread 1 - in locked region
Thread 1 - ending locked region
Thread 3 - in locked region
Thread 3 - ending locked region
```

Pthreads like flexibility

We now have the ability to start coding just about any kind of thread flow we can imagine. And we can start creating all kinds of subtle and non-repeatable bugs. This is normally where we start the fun of cataloging all of the ways we can get into trouble:

- Race conditions
- Deadlocks
- Livelocks
- Missing flush

Thread A	Thread B
Lock(USB Drive) Lock(File) Copy(File) Unlock(File) Unlock(USB Drive)	Lock(File) Lock(USB Drive) Copy(File) Unlock(USB Drive) Unlock(File)

Deadlock

So, what are the benefits of these paradigms?





flush

If you start delving into these capabilities, you need to understand the flush command. Even shared memory machines have cache issues and compiler instruction reordering that can cause shared values to get out of sync if you insist on reading and writing shared variables from different threads (like rolling your own locks or mutexes). You can rectify these problems with:

- implicit barriers (as mentioned previously)
- barrier (incurs synchronization penalty)
- flush (no sync)

If you think you are wandering into this territory, the best reference for examples and warnings is:

OpenMP Application Program Interface

http://openmp.org/mp-documents/OpenMP_Examples_4.0.1.pdf



Complexity vs. Efficiency

How much you will gain in efficiency by using these more flexible (dangerous) routines depends upon your algorithm. How asynchronous can it be?



The general question is, how much time are threads spending at barriers? If you can't tell, profiling will.



Scheduling

```
!$omp parallel do reduction(+:not_primes)
    do i = 2,n
        do j = 2,i-1
        if (mod(i,j) == 0) then
            not_primes = not_primes + 1
        exit
        end if
        end do
    end do
!$omp end parallel do
```

Fortran Version

We do have a way of greatly affecting the thread scheduling while still using do/for loops. That is to use the schedule clause.

Let's think about what happens with our prime number program if the loop iterations are just evenly distributed across our processors. Some of our iterations/threads will finish much earlier than others.

Scheduling Options

static, n	Divides iterations evenly amongst threads.	You can optionally specify the
	chunk size to use.	

dynamic, n As a thread finishes, it is assigned another. Default chunk size is 1.

Block size will decrease with each new assignment to account for remaining iterations at that time. Chunk size specifies minimum (and defaults to 1).

Decided at runtime by OMP_SCHEDULE variable.

Let the compiler/runtime decide.

runtime

auto



Exercise 2: Improving Prime Number

(About 30 minutes)

Speed up the prime number count just using the scheduling options you have available.

1) Start with the prime_serial.c/f version in the OpenMP/Prime folder and then add the parallel directives as per the previous lecture slides. See how much it speeds up on various thread counts. Then...

2) Try various scheduling options to see if anything is effective at optimizing further. This "empirical" approach is a perfectly reasonable, and safe, way to find some low-hanging fruit.



One Scheduling Solution

```
!$omp parallel do reduction(+:not_primes) schedule(dynamic)
    do i = 2,n
        do j = 2,i-1
        if (mod(i,j) == 0) then
            not_primes = not_primes + 1
            exit
        end if
        end do
    end do
!$omp end parallel do
```

C Version

Fortran Version

Dynamic scheduling with a default chunksize (of 1).

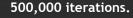


Results

We get a pretty big win for little work and even less danger. The Fortran and C times are almost exactly the same for this code.

Threads	Default (s)	Dynamic	Speedup
Serial	30.0		
2	22.3	15.2	1.5
4	13.0	8.1	1.6
8	7.6	4.2	1.8
16	4.2	2.2	1.9
28	2.4	1.2	2

25X Serial!





C++

- private /shared, etc. work with objects
 constructors/destructor are called for private
 things can get complicated with firstprivate, threadprivate, etc.
- Probably biggest question is std:vector
 Safe if no reallocation: No push_back(), pop_back(), insert()
 Iterators are even allowed in for loop here
- Other containers less likely to just work
 For example, std::list (a doubly linked list) updated by multiple threads would be a nightmare
- Note: MPI 3 and newer have dropped C++, so be aware if aiming for larger scalability



Information Overload?

We have now covered everything up to (but not completely including) OpenMP 4.0. I hope you still recall how much we accomplished with just a parallel for/do. Let's recap:

- Look at your large, time-consuming for/do loops first
 - Deal with dependencies and reductions
 - Using private and reductions
 - Consider scheduling
- If you find a lot of barrier time (via inspection or profiler) then:
 - Sections
 - Tasks
 - Run-time library
 - Locks
 - Barriers/nowaits

