

Exercises for OpenMP

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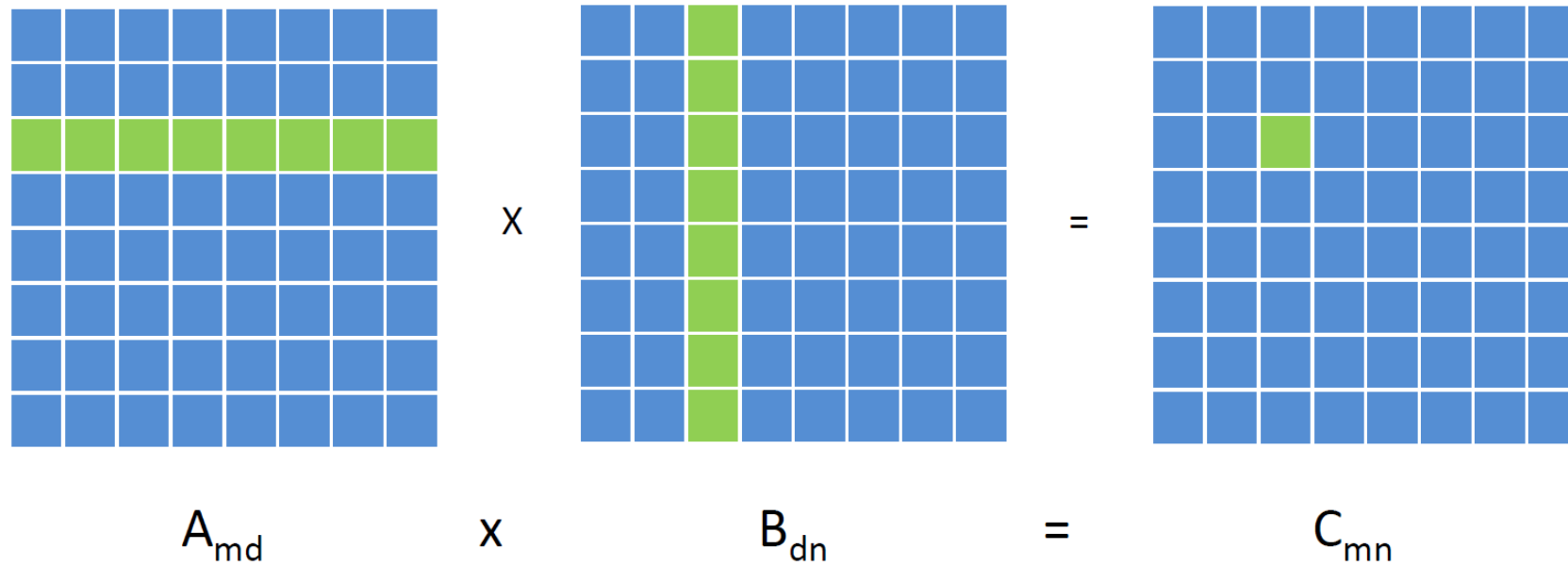
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Exercise 1: SAXPY

- **SAXPY:** $s = a * x + y$
adds a scalar multiple of a real vector to another real vector.
- Use OpenMP to parallelize the SAXPY codes.

```
int i;  
#pragma omp parallel for private(i)  
for (i = 0; i < n; i++){  
    y[i] = a*x[i] + y[i];  
}
```

Exercise 2: Matrix Multiplication



- Matrix element

$$c_{i,j} = \sum_{k=1}^d a_{i,k} \cdot b_{k,j}$$

- Use OpenMP to parallelize the matrix-multiplication codes.

Notes: 1. The three matrices are shared data, meaning that all threads can read and write them.
2. Distribute the works of the most outer loop to minimize overheads.

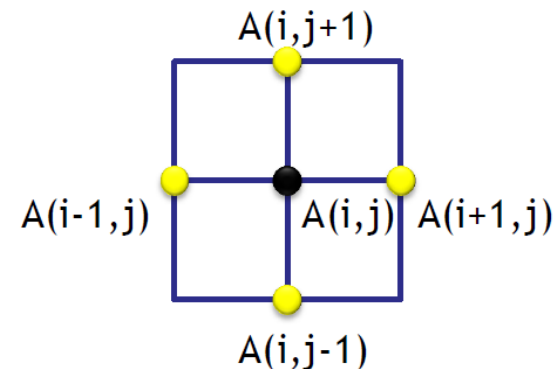
```
#pragma omp parallel for shared(nra,ncb,nca) private(sum,i,j,k)
for (i = 0; i < nra; i++){
    for (j = 0; j < ncb; j++){
        sum = 0.0;
        for (k = 0; k < nca; k++){
            sum = sum + a[i][k] * b[k][j];
        }
        c[i][j] = sum;
    }
}
```

Exercise 3: Laplacian solver

- Two-dimensional Laplace equation: $\nabla^2 f(x, y) = 0$
- Discretize the laplacian with first-order differential method and express the solution as

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

- The solution on one point only depends on the four neighbor points:



- Jacobi iterative algorithm:

1. Give a trial solution A depending on a provided initial condition.
2. Calculate the new value for every element of the solution, that is $A_{\text{new}}(i,j)$, based on the old values of the four neighbor points.
3. Update the solution, i.e. $A=A_{\text{new}}$,
4. Iterate steps 2 and 3 until converged, i.e. $\max(|A_{\text{new}}(i,j)-A(i,j)|)<\text{tolerance}$.
5. Finally the converged solution is stored at A .

- Use Jacobi iterative algorithm to solve Laplace equation.

- Use OpenMP to parallelize the program for Laplacian solver.

```
int iter = 0;
while ( error > tol && iter < iter_max ) {    // iterate until converged
    error = 0.0;
    #pragma omp parallel for shared(m, n, Anew, A) private(i,j)
    for( j = 1; j < n-1; j++ )    for( i = 1; i < m-1; i++ ) {
        Anew[j][i] = 0.25 * ( A[j][i+1] + A[j][i-1] + A[j-1][i] + A[j+1][i]);    //calculate new value from neighbors
        error = fmax( error, fabs(Anew[j][i] - A[j][i]));    // calculate the maximum error
    }
    #pragma omp parallel for shared(m, n, Anew, A) private(i,j)
    for( j = 1; j < n-1; j++ )    for( i = 1; i < m-1; i++ ) {
        A[j][i] = Anew[j][i];    // Update the solution
    }
    iter++;
}
```

Exercise 4: Compute the value of Pi

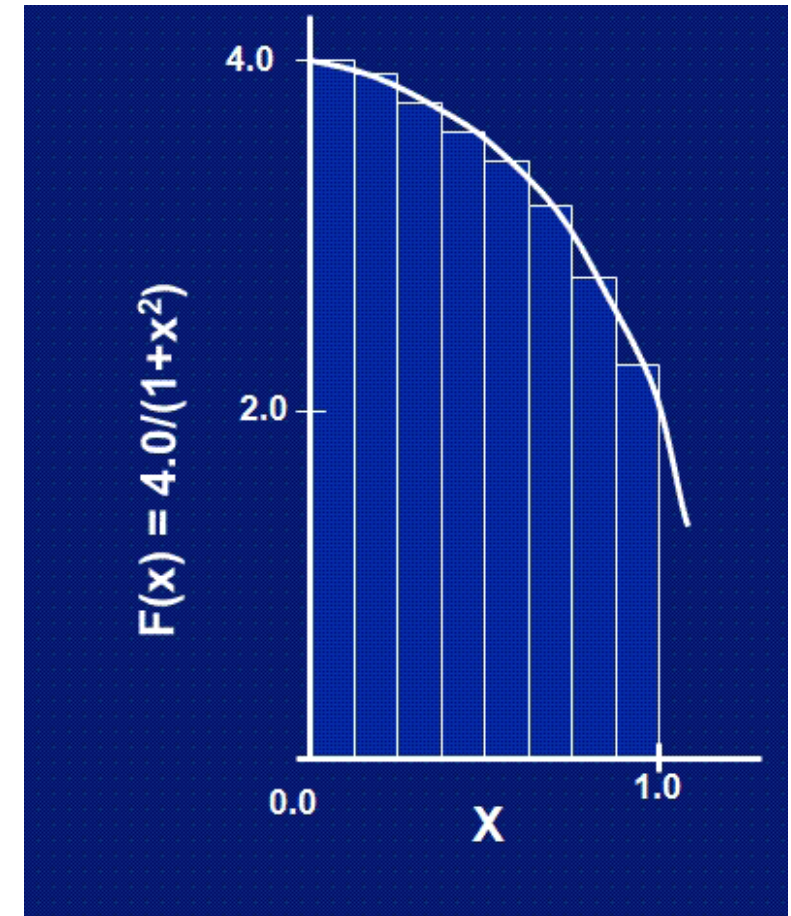
- The value of pi can be computed by the following integral formula

$$\int_0^1 \frac{4.0}{(1+x^2)} dx = \pi$$

Numerically, we can approximate the value of pi as the sum of a number of rectangles.

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

1. Provided the serial code for computing the value of pi, parallelize it using OpenMP directives.
2. Compare the performance between serial and OpenMP codes.



- Use OpenMP to parallelize the program for calculating pi.

Notes: Use reduction clause to avoid a data racing condition.

```
#pragma omp parallel for default(shared) private(i,x) reduction(+:sum)
{
    for (i = 0; i < n; i++) {
        x = (i+0.5)*step;
        sum += 4.0/(1.0+x*x);
    }
}
```

Exercise 5: Matrix-vector multiplication (in Fortran)

- Calculate $a = B * c$, where a is an m dimension vector, c is an n dimension vector and B is an $m * n$ dimension matrix.
- Serial Fortran code

```
do i = 1, m
    a(i) = b(i,1)*c(1)
    do j = 2, n
        a(i) = a(i) + b(i,j)*c(j)
    end do
end do
```

- Use OpenMP to parallelize the code for matrix-vector multiplication (version 1)

```
!$OMP PARALLEL DO DEFAULT(shared) PRIVATE(i,j)
```

```
  do i = 1, m
```

```
    a(i) = b(i,1)*c(1)
```

```
    do j = 2, n
```

```
      a(i) = a(i) + b(i,j)*c(j)
```

```
    end do
```

```
  end do
```

```
!$OMP END PARALLEL DO
```

- Use OpenMP to parallelize the code for matrix-vector multiplication (version 2, only for Fortran)

```
!$OMP PARALLEL DEFAULT(shared) PRIVATE(i,j)
  !$OMP WORKSHARE
  a(1:m) = b(1:m,1)*c(1)
  !$OMP END WORKSHARE
  !$OMP DO REDUCTION(+:a)
  do j = 2, n
    do i = 1, m
      a(i) = a(i) + b(i,j)*c(j)
    end do
  end do
  !$OMP END DO
!$OMP END PARALLEL
```