Scaling computations using parallel computing

Przemysław Szufel https://szufel.pl/





Homework (only for the MIT students)

Task 1

Perform the following analysis.

- 1. Create a vector named 'year' containing years from '2018' to '2021' (4 values in total).
- 2. Create a vector named `gdppc` containing values `15468.48222`, `15732.20313`, `15742.45373`, `17840.92105`. This is information about Gross Domestic Product per capita in USD for Poland in the years defined in the `year` variable.
- 3. Create the `df` data frame containing `year` and `gdppc` columns whose values are the same as values stored in the `year` and `gdppc` variables.
- 4. Create a line plot of 'year' in x-axis and 'gdppc' on 'y-axis'
- 5. Create a linear model where 'gdppc' is a target variable and 'year' is a feature. Comment on the obtained coefficients and if linear model seems to be good for the analyzed data.

Task 2

Consider a chocolate manufacturing company that produces only two types of chocolate – A and B. Both the chocolates require Milk and Choco only. To manufacture each unit of A and B, the following quantities are required:

- * Each unit of A requires 1 unit of Milk and 2 units of Choco
- * Each unit of B requires 2 unit of Milk and 1 units of Choco

The company kitchen has a total of 11 units of Milk and 13 units of Choco. On each sale, the company makes a profit of:

- * 6 USD per unit A sold
- * 5 USD per unit B sold.

Now, the company wishes to maximize its profit. How many units of A and B should it produce respectively?

• Please send the homework as Jupyter notebook, Julia code with comments to pszufe@sgh.waw.pl by January 27th, 11:59pm EST

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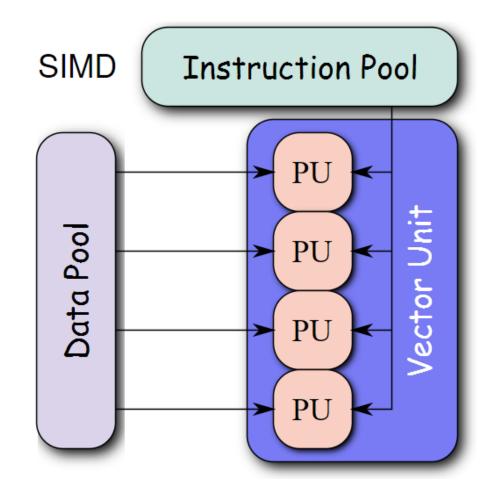


Parallelization options in programming languages

- Single instruction, multiple data (SIMD)
- Green-threads (co-routines) only where I/O is bottleneck
- Multi-threading
 - Language
 - Libraries
- Multi-processing many julia processes at the same time
 - single machine
 - distributed (cluster)
 - distributed (cluster) via external tools
- GPU computing

SIMD

 Single instruction, multiple data (SIMD) describes computers with multiple processing elements that perform the same operation on multiple data points simultaneously. Such machines exploit data level parallelism, but not concurrency: there are simultaneous (parallel) computations, but only a single process (instruction) at a given moment.



Source: https://en.wikipedia.org/wiki/SIMD

Data level parallelism

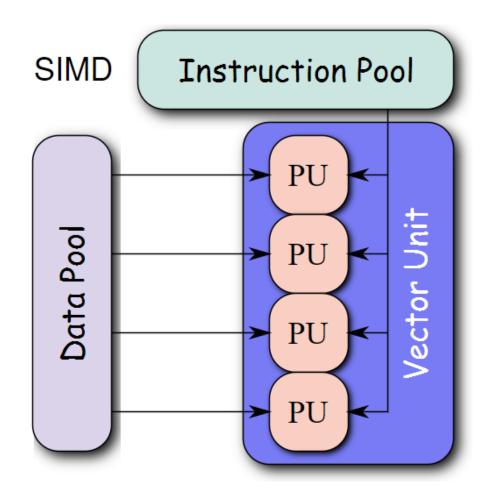


Image source: https://en.wikipedia.org/wiki/SIMD

```
#1_dot_simd.jl
function dot1(x, y)
    s = 0.0
    for i in 1:length(x)
        @inbounds s += x[i]*y[i]
    end
end
function dot2(x, y)
    s = 0.0
    @simd for i in 1:length(x)
        @inbounds s += x[i]*y[i]
    end
    S
end
```

Dot product: output

```
12.900 μs (0 allocations: 0 bytes)
1.760 μs (0 allocations: 0 bytes)
2.4592981764713477e7
2.4592981764713492e7
```

Green threading

• In computer programming, green threads are threads that are scheduled by a runtime library or virtual machine (VM) instead of natively by the underlying operating system. Green threads **emulate** multithreaded environments without relying on any native OS capabilities, and they are managed in user space instead of kernel space, enabling them to work in environments that do not have native thread support.

Green threads in Julia

```
julia> @time sleep(2)
  2.004142 seconds (11 allocations: 320 bytes)
julia> @time @async sleep(2)
  0.000128 seconds (27 allocations: 2.250 KiB)
Task (runnable) @0x000000012c22e10
```

Green threads - sample

```
function dojob(i)
   val = rand()
    sleep(val) # this could be external computations with I/O
    i, val
end
result = Vector{Tuple{Int,Float64}}(undef, 8)
@sync for i=1:8
  @async x[i] = dojob(i)
end
```

A simple web server with green threading

```
server = Sockets.listen(9991)
contt = Ref(true)
while contt[]
    sock = Sockets.accept(server)
    @async begin
        data = readline(sock)
        print("Got request:\n", data, "\n")
        cmd = split(data, " ")[2][2:end]
        println(sock, "\nHTTP/1.1 200 OK\nContent-Type: text/html\n")
        contt[] = contt[] && (!occursin("stopme", data))
        if contt[]
             println(sock, string("<html><body>", cmd, "=", eval(Meta.parse(cmd)), "</body></html>"))
        else
            println(sock, "<html><body>stopping</body></html>")
        end
        close(sock)
    end
end
println("Server stopped")
```

Comparison of parallelism types

Threading

- Single process (cheap)
- Shared memory
- Number of threads running simultaneously limited by number of processors
- Possible issues with locking and false sharing

Multiprocessing

- Multiple processes
- Separate memory
- Number of processes running simultaneously limited by cluster size
- Possible issues if interprocess communication is needed

Distributed computing

- Multiple hosts
- Multiple processes (single- or multithreaded)

Julia command line option for parallelism

multi-threading

-t, --threads {N auto}

Enable N threads; "auto" currently sets N to the number of local CPU threads but this might change in the future

multi-processing

-p, --procs {N|auto}

Integer value N launches N additional local worker processes

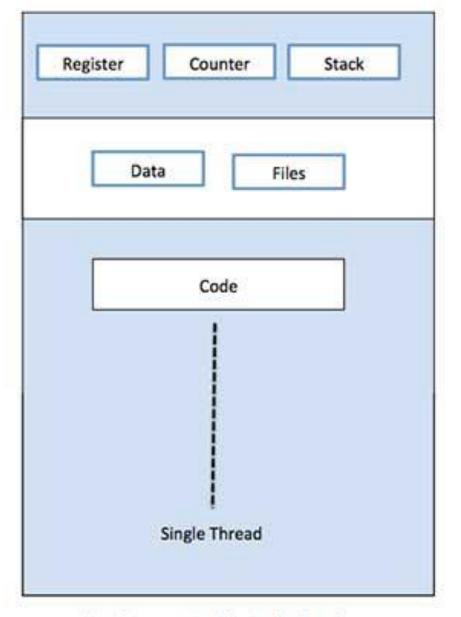
"auto" launches as many workers as the number of local CPU threads (logical cores)

distributed computing

--machine-file <file>

Run processes on hosts listed in <file>

Threading



Register Register Register Counter Counter Counter Stack Stack Stack Data Files Code First Thread Second Thread Third Thread

Single Process P with single thread

Single Process P with three threads

Simple example – threading

Single threaded

```
function ssum(x)
    r, c = size(x)
    y = zeros(c)
    for i in 1:c
        for j in 1:r
            @inbounds y[i] += x[j, i]
        end
    end
    У
end
```

Multithreading

```
function tsum(x)
    r, c = size(x)
    y = zeros(c)
    Threads.@threads for i in 1:c
        for j in 1:r
             @inbounds y[i] += x[j, i]
        end
    end
    У
end
```

Sum: output

```
threads: 1

    delta is compilation time

  0.721701 seconds (2 allocations: 156.328 KiB)
  0.858513 seconds (2 allocations: 156.328 KiB)
  0.730469 seconds (60.27 k allocations: 3.834 MiB, 8.09% compilation time)
  0.914933 seconds (8 allocations: 156.938 KiB)
threads: 2
  0.750043 seconds (2 allocations: 156.328 KiB)
  0.882158 seconds (2 allocations: 156.328 KiB)
  0.415769 seconds (60.29 k allocations: 3.835 MiB, 14.25% compilation time)
  0.341232 seconds (14 allocations: 157.469 KiB)
threads: 4
  0.709045 seconds (2 allocations: 156.328 KiB)
  0.690816 seconds (2 allocations: 156.328 KiB)
  0.261915 seconds (60.32 k allocations: 3.838 MiB, 23.98% compilation time)
  0.224480 seconds (24 allocations: 158.484 KiB)
```

Threading: synchronization

Increment x 10⁶ times using threads:

- Atomic operations
- SpinLock (busy waiting)
- Mutex (OS provided lock)

Locking: output 1 thread

| Row | f | i | | value | timems |
|-----|-------------|---|---|----------|--------|
| | | | | | |
| 1 | f_bad | | 1 | 10000000 | 65.416 |
| 2 | f_bad | | 2 | 10000000 | 47.856 |
| 3 | f_atomic | | 1 | 10000000 | 12.144 |
| 4 | f_atomic | | 2 | 10000000 | 5.9725 |
| 5 | f_spin | | 1 | 10000000 | 116.92 |
| 6 | f_spin | | 2 | 10000000 | 107.22 |
| 7 | f_reentrant | | 1 | 10000000 | 175.71 |
| 8 | f_reentrant | | 2 | 10000000 | 180.96 |
| | | | | | |

4 threads

| Row | f | i | | value | timems |
|-----|-------------|---|---|----------|--------|
| - | | | | | |
| 1 | f_bad | | 1 | 2500984 | 32.145 |
| 2 | f_bad | | 2 | 2501422 | 30.683 |
| 3 | f_atomic | | 1 | 10000000 | 26.352 |
| 4 | f_atomic | | 2 | 10000000 | 18.803 |
| 5 | f_spin | | 1 | 10000000 | 186.86 |
| 6 | f_spin | | 2 | 10000000 | 185.11 |
| 7 | f_reentrant | | 1 | 10000000 | 998.39 |
| 8 | f_reentrant | | 2 | 10000000 | 1003.6 |

Example – multiprocessing

```
function s_rand()
    n = 10^{4}
    x = 0.0
    for i in 1:n
        x += sum(rand(10^4))
    end
    x / n
end
@time s_rand()
@time s_rand()
```

```
using Distributed
function p_rand()
    n = 10 \land 4
    x = @distributed (+) for i in 1:n
         sum(rand(10^4))
    end
    x / n
end
@time p_rand()
```

@time p_rand()

Rand: output

```
0.685125 seconds (20.01 k allocations: 763.722 MiB, 16.21% gc time)
0.642642 seconds (20.00 k allocations: 763.702 MiB, 15.37% gc time)
0.927246 seconds (356.68 k allocations: 783.715 MiB, 11.54% gc time, 26.08% compilation time)
0.471032 seconds (20.03 k allocations: 763.704 MiB, 14.47% gc time)
```

Parallelizing Julia code

- @distributed
- @spawnat
- @everywhere
- @async
- @sync
- fetch()

Typical pattern for distributed computation

```
using Distributed
addprocs(4); # instead -p
@everywhere include("worker setup.jl")
function init worker()
   Random.seed! (myid())
end
@sync for wid in workers()
    @async fetch(@spawnat wid init worker())
end
```

Writing distributed loops

```
data = @distributed (append!) for (i, j) =
   vec(collect(Iterators.product(1:4, 1:5)))
   a = rand(1:499)
   b = rand(1:9)*1000
   c = calc(a, b)
   DataFrame(;i,j,a,b,c,procid = myid())
end
```

Typical computation distribution pattern

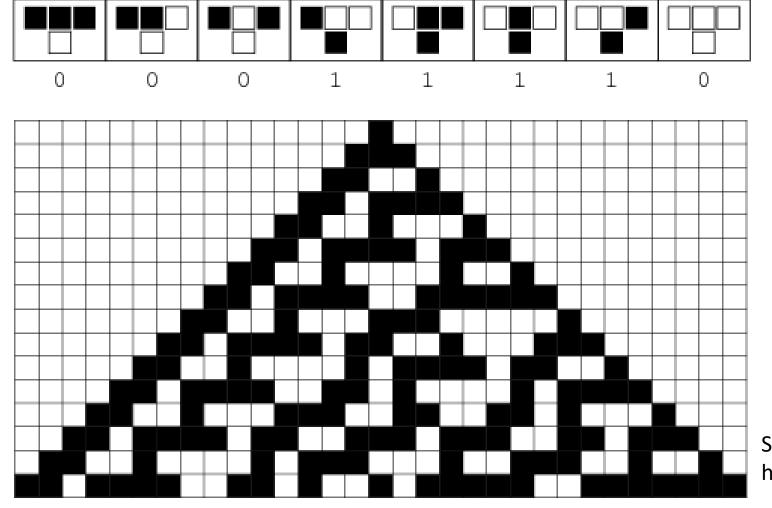
```
@everywhere function f()
     # do something
     return sum(rand(10000))
end
@sync for w in workers()
     @async begin
          res = @spawnat w f()
          values[w-1]=fetch(res)
     end
end
```

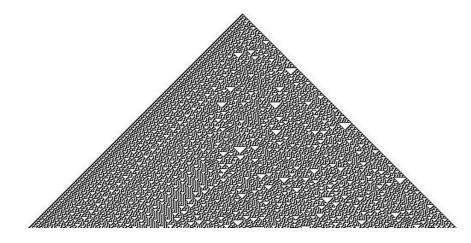
Sending data across cluster nodes

```
@everywhere using ParallelDataTransfer
sendto(workerid, vara = vara)
sendto([workerid1, workerid2], varb = varb)
```

Cellular automaton

rule 30

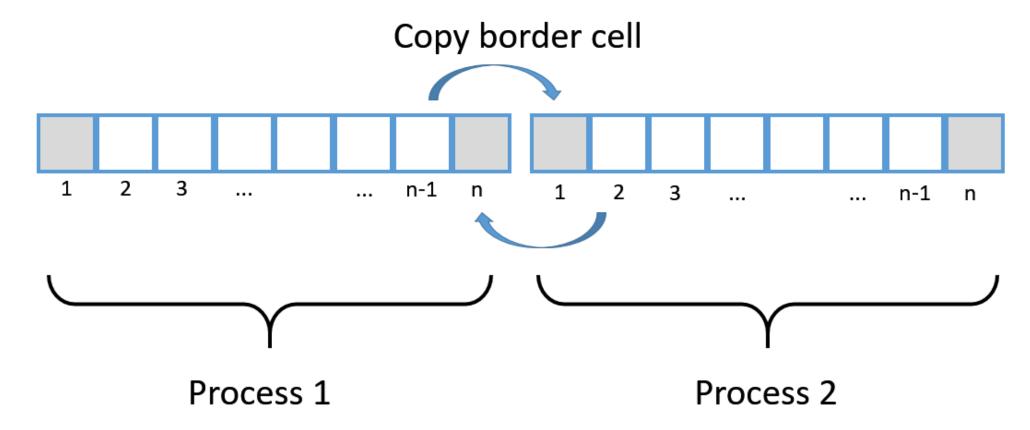




Source: http://mathworld.wolfram.com/Rule30.html

Distributed cellular automaton

Distributing data among worker processes



cellular automaton

```
using Distributed
@everywhere using ParallelDataTransfer
@everywhere function rule30(ca::Array{Bool})
  lastv = ca[1]
  for i in 2:(length(ca)-1)
    current = ca[i]
    ca[i] = xor(lastv, ca[i] | | ca[i+1])
    lastv = current
  end
end
```

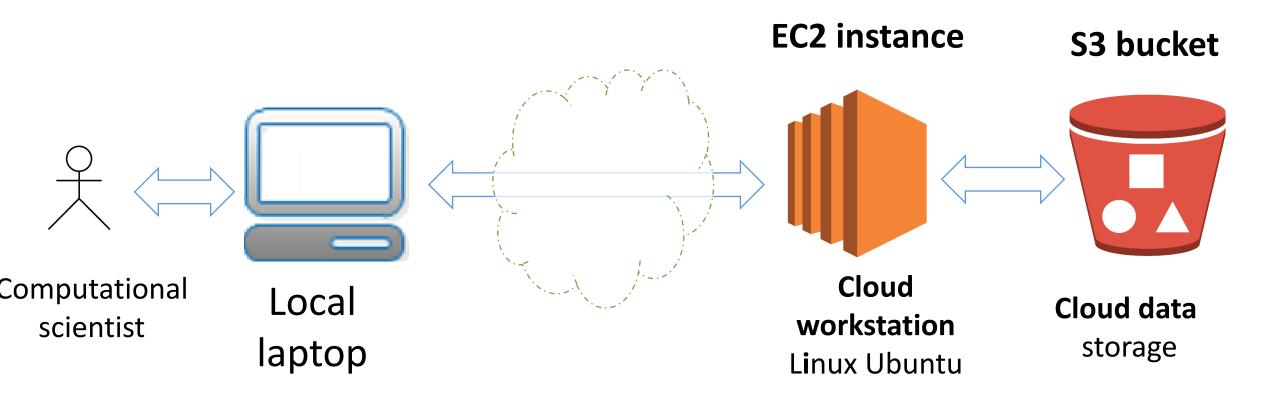
```
@everywhere function getsetborder()
  caa[1] = (@fetchfrom neighbours[1] getcaa[end-1])
  caa[end] = (@fetchfrom neighbours[2] getcaa[2])
end
```

```
function runca(steps::Int, visualize::Bool)
  @sync for w in workers()
    @async @fetchfrom w fill!(caa, false)
  end
  @fetchfrom wks[Int(nwks/2)+1] caa[2]=true
  visualize && printsimdist(workers())
  for i in 1:steps
    @sync for w in workers()
      @async @fetchfrom w getsetborder(caa, neighbours)
    end
    @sync for w in workers()
      @async @fetchfrom w rule30(caa)
    end
    visualize && printsimdist(workers())
  end
end
```

Running the cellular automaton

```
wks = workers()
nwks = length(wks)
for i in 1:nwks
  sendto(wks[i],neighbours = (i==1? wks[nwks]: wks[i-1],
                  i==nwks ? wks[1] : wks[i+1]))
  fetch(@defineat wks[i] const caa = zeros(Bool, 15+2));
end
runca(20,true)
```

A typical "single server in the cloud" configuration



Connecting to a cloud instance

Connect to the cloud server

```
$ ssh -i keyfile.pem ubuntu@ec2-18-218-237-1.us-east-
2.compute.amazonaws.com
```



Copy a local file (note the slash type on Windows)

```
$ scp -i keyfile.pem c:\temp/local.txt ubuntu@ec2-18-218-
237-1.us-east-2.compute.amazonaws.com:/home/ubuntu/
```



Copy a local folder (note the slash type on Windows)

```
$ scp -r -i c:\temp\folder ubuntu@ec2-18-218-237-1.us-
east-2.compute.amazonaws.com:/home/ubuntu/
```

Notes:

Mac OSX and Linux: run chmod 600 keyfile.pem before using the keyfile

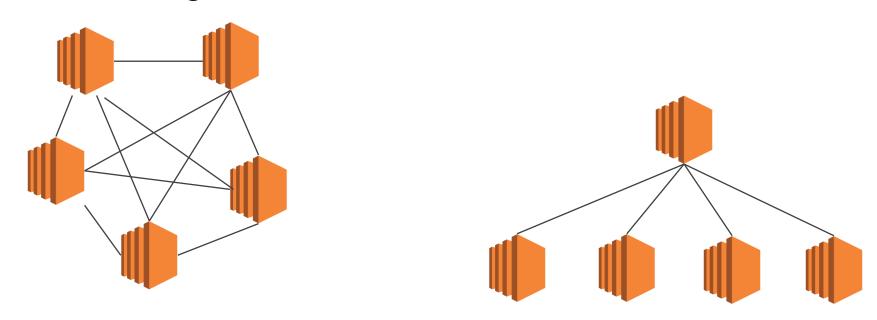
Windows: The best SSH/SCP for windows is contained within Git: https://git-scm.com/download/win

Typical enviroment

- Cluster controller
 - Machine type: t2.micro (free tier)
 - Number of machines: 1
- Cluster nodes
 - Machine type: c5.large (Spot Fleet)
 - Number of machines: 5
- You should know how to:
 - Basic understanding of HTTP protocol
 - Use console
 - Use SSH client
- All work throughout the workshop will take place in the cloud (no local software except for an SSH client a web browser is required)

What is a computing cluster

A group of computers working towards achieving a common goal.



A computer within a cluster is called a **node**

Passwordless SSH cluster

- Enables direct execution of commands on other nodes via command: ssh user@hostname command
- Environments such as Gnu R parallel and Julia parallel use this feature to spawn processes on worker nodes

public key public key slave node node node

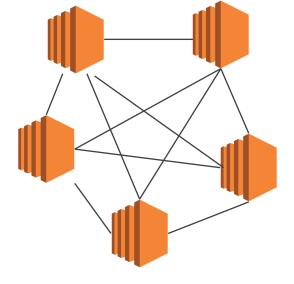
Control node

- Control node has the private key while each slave node needs to have the public key in the ~/.ssh/authorized_users file
- Network connections between nodes should be open
 - Create a SecurityGroup that allows unlimited connections to itself.

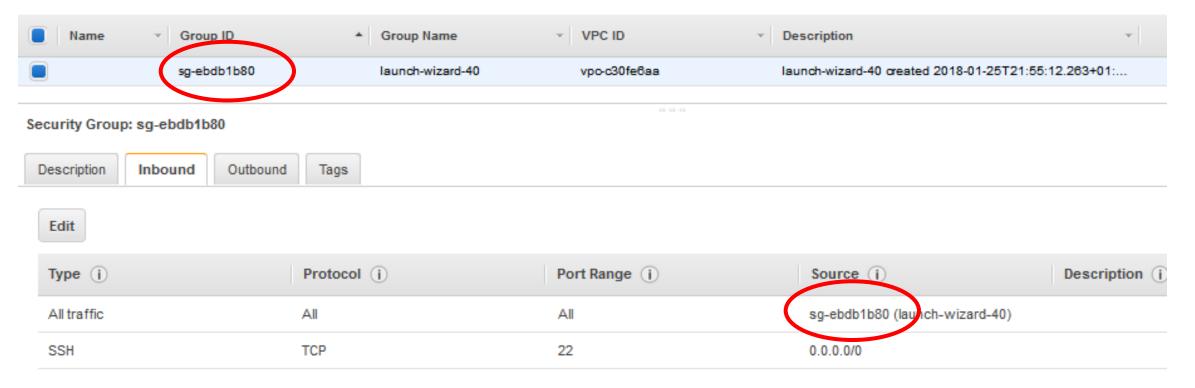
Setting up SSH for passwordless SSH

- •ssh-keygen -P "" -t rsa -f ~/.ssh/cluster
- •printf "\nUser ubuntu\nPubKeyAuthentication
 yes\nStrictHostKeyChecking no\nIdentityFile
 ~/.ssh/cluster\n" >> ~/.ssh/config
- Test configuration:
 - \$ ssh localhost

Paswordless SSH cluster



Self-referencing SecurityGroup



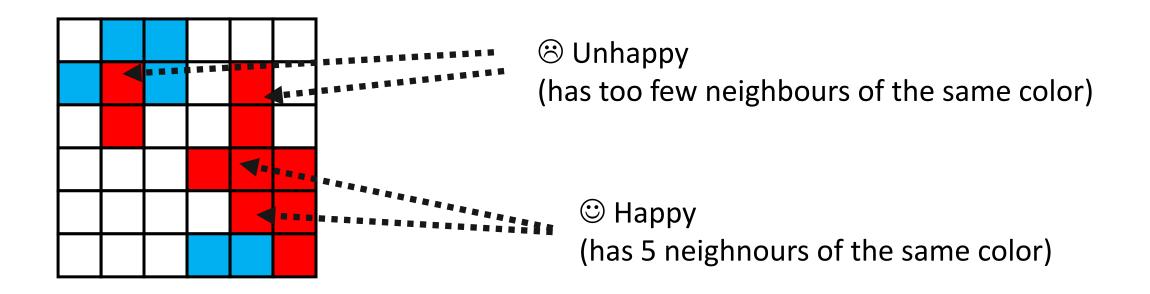
Julia cluster specification file and running distributed clusters

```
$ more machinefile julia
4*ubuntu@172.31.10.229
4*ubuntu@172.31.11.44
4*ubuntu@172.31.0.243
4*ubuntu@172.31.13.134
4*ubuntu@172.31.14.219
$ julia -machine-file machinefile julia program.jl
# REQUIRES PASSWORDLESS SSH TO BE CONFIGURED!
```

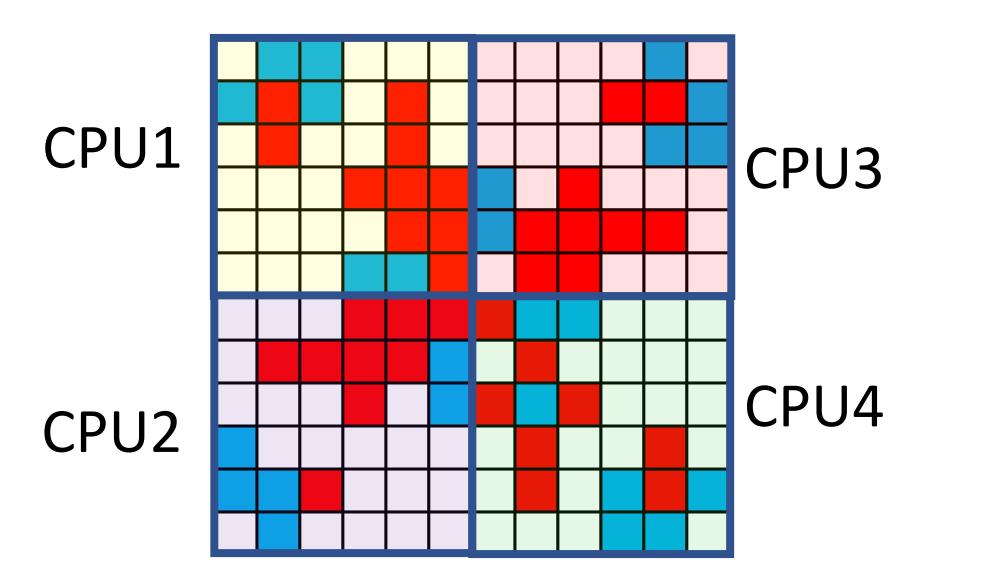
Use case scenario: Performance of distributed code in Julia Cray vs AWS

Schelling (1974) segregation model

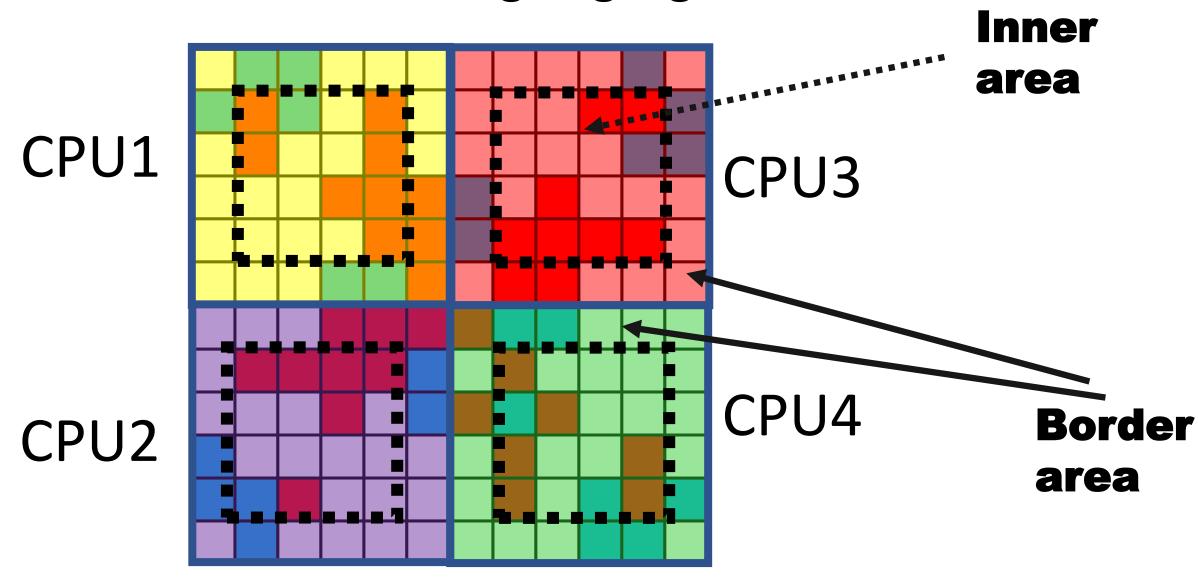
- Agents occupy cells of rectangular space
- Two types of agents (e.g. blue and red)
- When not happy with their neighbours randomly relocate



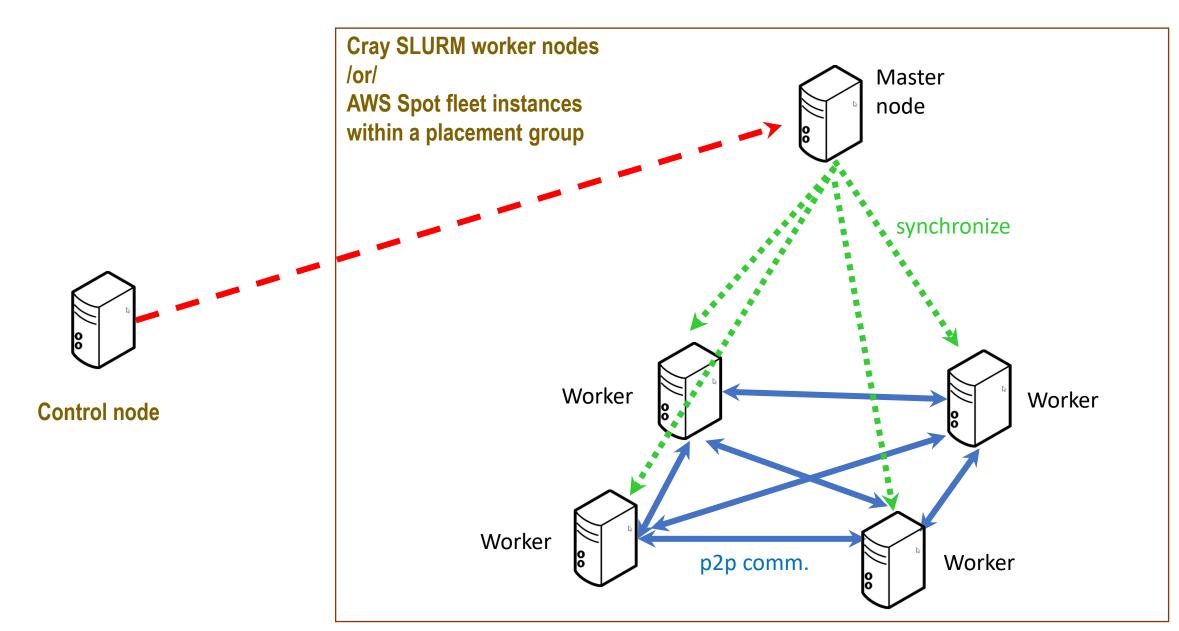
Distributed Schelling segregation model



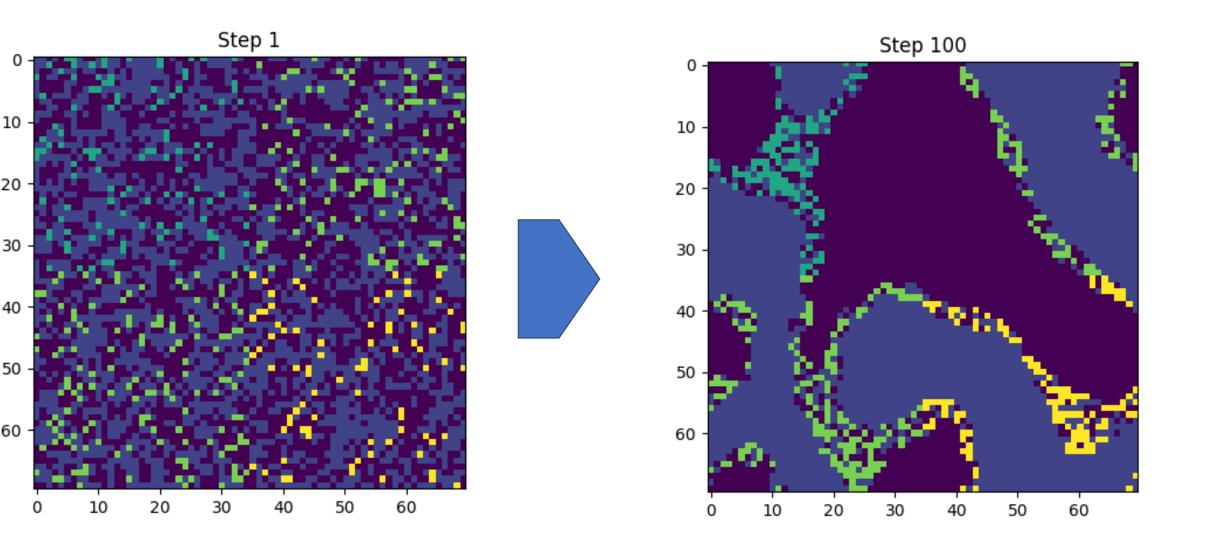
Distributed Schelling segregation model



Distributed simulation architecture

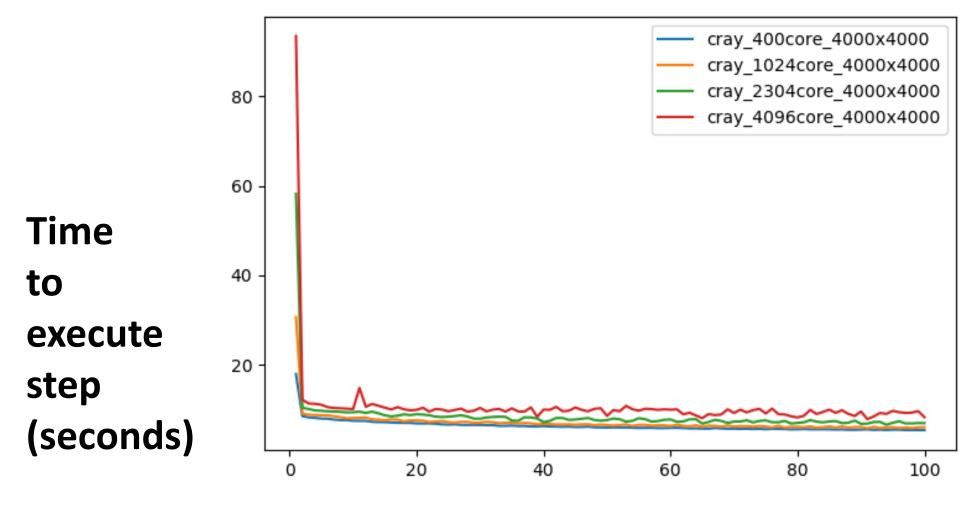


Parallelized Schelling model (2x2)



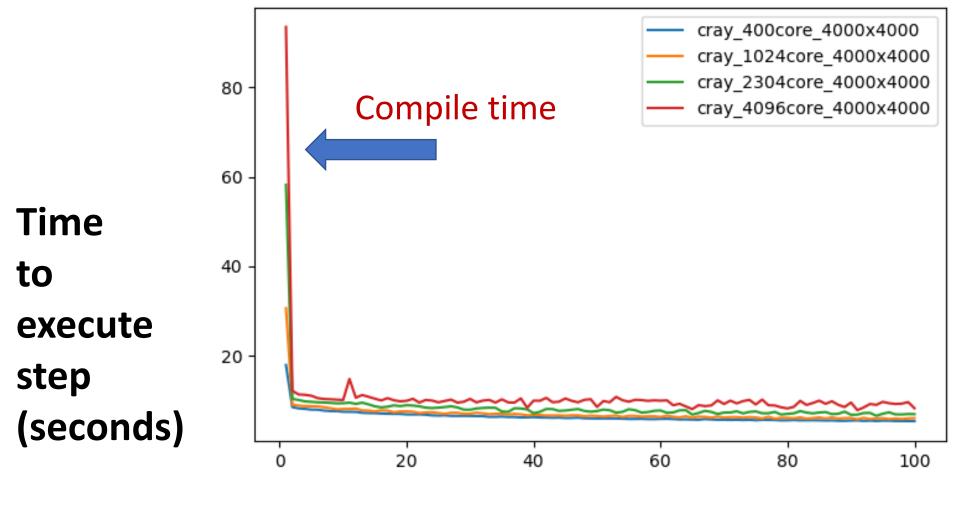
Parralelizing Julia on Cray with SLURM

Typical Julia performance pattern



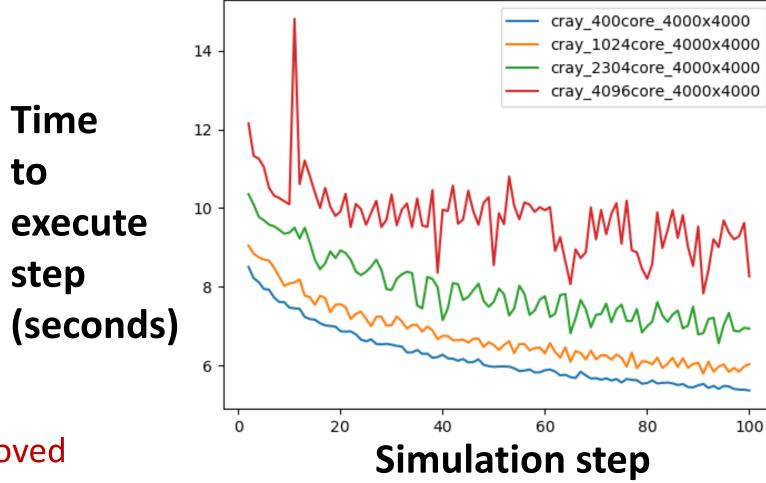
Simulation step

Typical Julia performance pattern



Simulation step

Distributed simulation scalability



Note:

The first step has been removed

Cray vs AWS Spot Fleet

