Programming Models

Parallel Computing Patterns

Parallel Computing Patterns

- Design guidelines to implement a parallelized version from a sequential code
- Based on 4 design spaces concerning both algorithm expression and software construction:

Algorithm Expression

- 1. Finding Concurrency
 - Expose concurrent tasks
- 2. Algorithm Structure
 - Map tasks to processes to
 - exploit parallel architecture

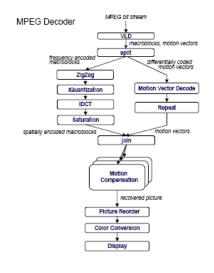
Software Construction

- 3. Supporting Structures
 - Code and data structuring patterns
- 4. Implementation

Mechanisms

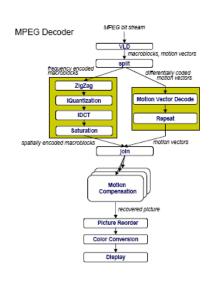
 Low level mechanisms used to write parallel programs

Motivation



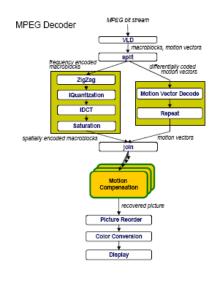
- Example: MPEG decoder
- Program complexity ask for design guidelines for parallelization

Example: MPEG Decoder



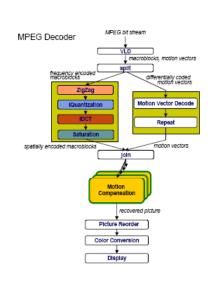
- Task decomposition
 - Independent coarsegrained computation
 - Inherent to algorithm
- Sequence of statements (instructions) that operate together as a group
 - Corresponds to some logical part of program
 - Usually follows from the way programmer thinks about a problem

Example: MPEG Decoder

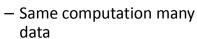


- Task decomposition
 - Parallelism in the application
- Data decomposition
 - Same computation is applied to small data chunks derived from large data set

Example: MPEG Decoder



- Task decomposition
 - Parallelism in the application
- Data decomposition



- Pipeline decomposition
 - Data assembly lines
 - Producer-consumer chains

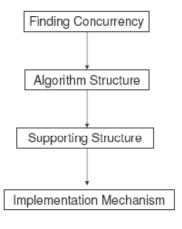


Patterns & Decompositions

 Patterns are more specific than decomposition strategies as we discussed earlier in the course

Pattern	Decomposition
Task-level parallelism	Task
Divide and Conquer	Task/Data
Geometric Decomposition	Data
Pipeline	Data Flow
Wavefront	Data Flow

Design Spaces in Constructing a Parallel Program



- Structure the problem to expose exploitable concurrency
- Structure the algorithm to take advantage of concurrency
- Intermediate stage between Algorithm Structure and Implementation
 - program structuring
 - definition of shared data structures
- Mapping of the higher level patterns onto a programming environment

Finding Concurrency Design Space

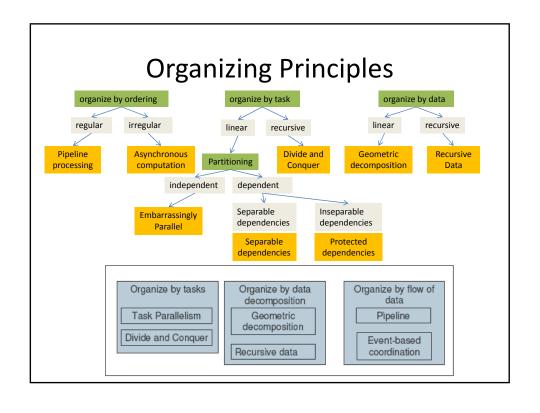
- Result
 - A task decomposition that identifies tasks that can execute concurrently
 - A data decomposition that identifies data local to each task and data shared among tasks
 - A way of grouping tasks and ordering them according to data dependencies and temporal constraints
- This will be used as an input for the Algorithm Structure design space

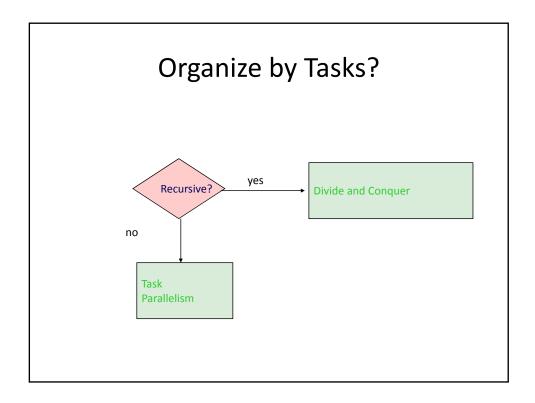
Algorithm Structure Design Space

- Given a collection of concurrent tasks, what's the next step?
- Map tasks to units of execution (e.g., threads)
- Important considerations
 - Magnitude of number of execution units platform will support
 - Cost of sharing information among execution units
 - Avoid tendency to over constrain the implementation
 - Work well on the intended platform
 - · Flexible enough to easily adapt to different architectures

Major Organizing Principle

- How to determine the algorithm structure that represents the mapping of tasks to units of execution?
- Concurrency usually implies major organizing principle
 - Organize by tasks
 - Organize by data decomposition
 - Organize by flow of data





Task Parallelism

- Problem can be decomposed into a collection of tasks that can execute concurrently
- Tasks can be completely independent (embarrassingly parallel) or can have dependencies among them
- All tasks might be known at the beginning or might be generated dynamically

Task Parallelism

- Tasks:
 - There should be at least as many tasks as UEs (Units of Execution) - typically many, many more
 - Computation associated with each task should be large enough to offset the overhead associated with managing tasks and handling dependencies
- Types of dependencies:
 - Ordering constraints: sequential composition of taskparallel computations
 - Shared-data dependencies: several tasks have to access the same data structure

Shared Data Dependencies

- Shared data dependencies can be categorized as follows:
 - Removable dependencies: an apparent dependency that can be removed by code transformation

```
int i, ii=0, jj=0;
for (i=0; i<N; i++) {
    ii = ii + 1;
    d[ii] = big_time_consuming_work (ii);
    jj = jj + i;
    a[jj] = other_big_time_consuming_work (jj);
}

for (i=0; i<N; i++) {
    d[i] = big_time_consuming_work (i);
    a[(i*i+i)/2] = other_big_time_consuming_work ((i*i+i)/2);
}</pre>
Removed dependency
using closed form expression

d[i] = big_time_consuming_work (i);
a[(i*i+i)/2] = other_big_time_consuming_work ((i*i+i)/2);
}
```

Shared Data Dependencies

- Separable dependencies:
 - Write-once updates or accumulative sum on shared variables
 - Can be pulled outside the concurrent execution by replicating the shared data structure before and combine the copies into a single structure after the concurrent execution
- Other dependencies: non-resolvable, have to be followed
 - Protected dependencies: variables read and written during the concurrent execution

Embarrassingly Parallel Pattern

- Independent tasks
- Computation of solutions
 - Independent on distinct variables
 - Accumulated in a shared data structure (if no ordering is required)
 - **–** ...
- Examples:
 - Vector addition
 - Ray tracing codes
 - Database searches
 - Branch and bound

Application Examples

- Low level image processing
- Mandelbrot set
- Monte Carlo Calculations

Partitioning into Regions for Individual Processes

Shifting

• Object shifted by Dx in the x-dimension and Dy in the y-dimension:

$$x' = x + \Delta x$$
$$y' = y + \Delta y$$

• where x and y are the original and x c and y c are the new coordinates.

Scaling

Object scaled by a factor S_x in x-direction and S_y in y-direction:

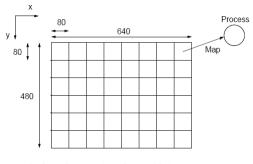
$$x' = x S_x$$
$$y' = y S_y$$

Rotation

• Object rotated through an angle ϑ system:

$$x' = x \cos \vartheta + y \sin \vartheta$$

 $y' = -x \sin \vartheta + y \cos \vartheta$



Square region for each process (can also use strips)

Complexity Analysis: Sequential

• Suppose each pixel requires one computational step and there are *n* x *n* pixels.

Sequential

• $t_s = n^2$ and a sequential time complexity of $O(n^2)$

Pseudocode to Perform Image Shift

```
Master
for (i = 0, row = 0; i < 48; i++, row = row + 10)/* for each process*/
   send(row, Pi);
                                                       /* send row no.*/
                                                       /* initialize temp */
  for (j = 0; j < 640; j++)
temp_map[i][j] = 0;
for (1 = 0; 1 < (640 * 480); 1++) {
                                                       /* for each pixel */
  recv(oldrow,oldcol,newrow,newcol, P<sub>NNY</sub>); /* accept new coords */
if !((newrow < 0)||(newrow >= 480)||(newcol < 0)||(newcol >= 640))
     temp_map[newrow] [newcol] =map[oldrow] [oldcol];
for (i = 0; i < 480; i++)
for (j = 0; j < 640; j++)
                                                       /* update bitmap */
     map[i][j] = temp_map[i][j];
recv(row, P<sub>master</sub>);
for (oldrow = row; oldrow < (row + 10); oldrow++)
for (oldcol = 0; oldcol < 640; oldcol++) { /* transform coords */
     send(oldrow,oldcol,newrow,newcol, P_{master}); /* coords to master */
```

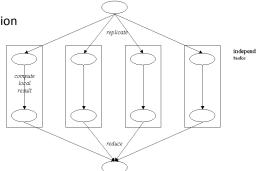
Complexity Analysis: Parallel

Parallel

- Communication
 - $t_{comm} = t_{startup} + mt_{data}$
- oldcol, oldraw, newcol, newraw for each pixel
- $t_{comm} = p(t_{startup} + 2t_{data}) + 4n^2(t_{startup} + t_{data}) = O(p + n^2)$
- Computation
 - $t_{comp} = 2(n^2/p) = O(n^2/p)$
- send raw For each process
- newrow=, newcol= for each pixel
- Overall Execution Time
 - $-t_p = t_{comp} + t_{comm}$
 - For constant p, this is $O(n^2)$.
- However, the constant hidden in the communication part far exceeds those constants in the computation in most practical situations.

Separable Dependencies Pattern

- Necessary global data are replicated and partial results are stored in local data structures
- Global results are obtained by reducing results from individual tasks
- Examples
 - Matrix-vector multiplication
 - Numerical integration

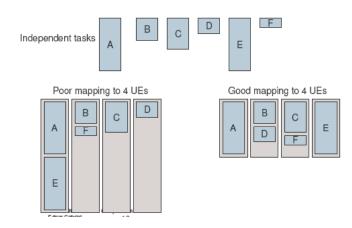


Task scheduling

- Schedule: the way in which tasks are assigned to UEs for execution
 - Minimize the overall execution of all tasks
 - Finish the work at the same time (load balance)
- Two classes of schedule:
 - Static schedule: distribution of tasks to UEs is determined at the start of the computation and not changed anymore
 - Dynamic schedule: the distribution of tasks to Ues changes as the computation proceeds

Task scheduling - example

• Embarrassingly parallel pattern



Static Schedule

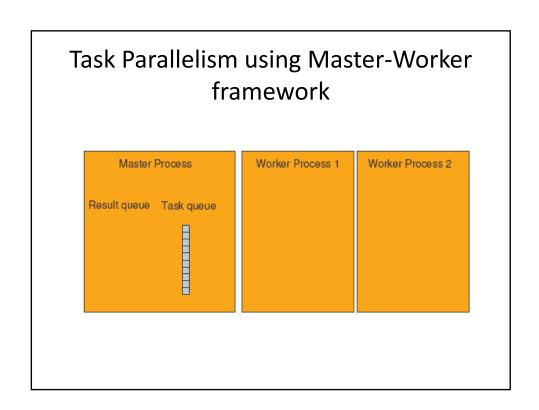
- Tasks are associated into blocks
 - Blocks are assigned to Ues
 - Each UE should take approximately same amount of time to complete task
- Static schedule usually used when
 - Availability of computational resources is predictable (e.g. dedicated usage of nodes)
 - UEs are identical (e.g. homogeneous parallel computer)
 - Size of each task is nearly identical

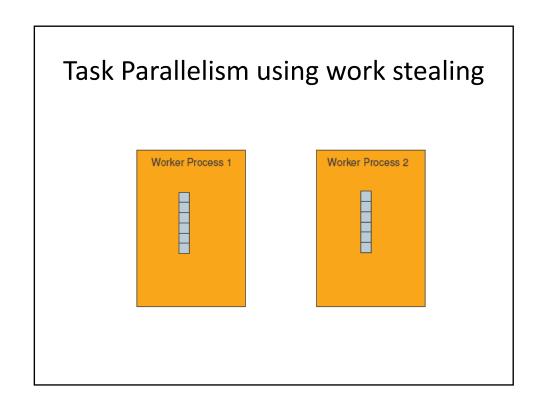
Dynamic scheduling

- Used when
 - Effort associated with each task varies widely/is unpredictable
 - Capabilities of UEs vary widely (heterogeneous parallel machine)
- Common implementations:
 - usage of task queues: if a UE finishes current task, it removes the next task from the task-queue
 - Work-stealing:
 - each UE has its own work queue
 - once its queue is empty, a UE steals work from the task queue of another UE

Dynamic scheduling

- Trade-offs:
 - Fine grained (=shorter, smaller) tasks allow for better load balance
 - Fine grained task have higher costs for task management and dependency management





Divide and Conquer

Divide and Conquer

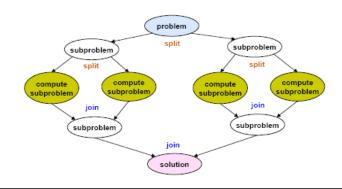
- A problem is split into a number of smaller sub-problems
- Each sub-problem is solved independently
- Sub-solutions of each sub-problem will be merged to the solution of the final problem
 - Useful if the base case is large compared to the work needed for splitting-merging
- Problems of Divide and Conquer for Parallel Computing:
 - Amount of exploitable concurrency decreases over the lifetime
 - Trivial parallel implementation: each function call to solve is a task on its own. For small problems, no new task should be generated, but the baseSolve should be applied

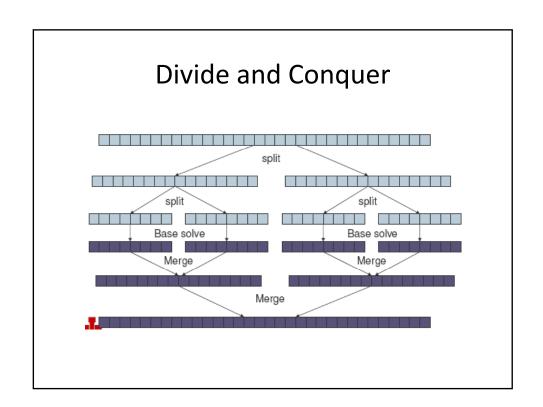
Divide and Conquer

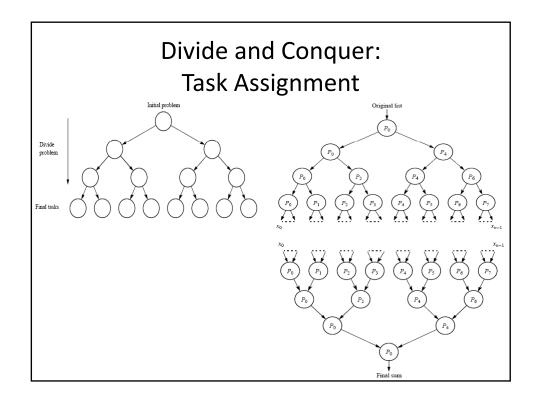
- Implementation:
 - On shared memory machines, a divide and conquer algorithm can easily be mapped to a fork/join model
 - A new task if forked(=created)
 - After this task is done, it joins the original task (=destroyed)
 - If the problem is not regular, better to use fine grained tasks and a task queue
 - Often implemented using the Master/Worker framework
 - OpenMP can be used to parallelize the loop only if it supports nesting of parallel regions which is not always true [Mat03]

Divide and Conquer

- Issues:
 - Sub-problems may not be uniform
 - May require dynamic load balancing







Example: Mergesort

```
function mergesort(m)
  var list left, right
  if length(m) \leq 1
      return m
  else
      middle = length(m) / 2
      for each x in m up to middle
          add x to left
      for each x in mafter middle
          add x to right
      left = mergesort(left)
      right = mergesort(right)
      result = merge(left, right)
      return result
  end if
}
```

Example: Adding a List of Numbers

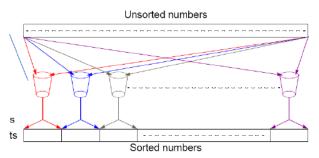
 A sequential recursive definition for adding a list of numbers is

M-ary Divide and Conquer

- Divide and conquer can also be applied where a task is divided into more than two parts at each stage
- For example, if the task is broken into four parts, the sequential recursive definition would be

Bucket Sort

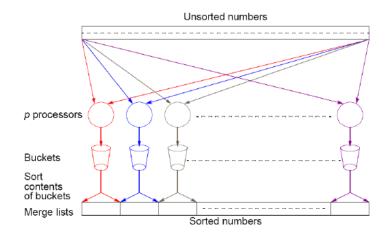
• One "bucket" assigned to hold numbers that fall within each region. Numbers in each bucket sorted using a sequential sorting algorithm



- Sequential sorting time complexity: O(nlog(n/m).
- Works well if the original numbers uniformly distributed across a known interval, say 0 to *a* -1.

Parallel Version of Bucket Sort

• Assign one processor for each bucket



Further Parallelization

- By partitioning the sequence into *m regions, one region for each processor*
- Each processor maintains *p "small"* buckets and separates the numbers in its region into its own small buckets
- These small buckets are then "emptied" into the *p final buckets for* sorting, which requires each processor to send one small bucket to each of the other processors (bucket *i to processor i*)

Another Parallel Version n/m numbers Unsorted numbers Small buckets Empty small buckets Large buckets Sort contents of buckets Merge lists Sorted numbers Introduces new message-passing operation - all-to-all broadcast.

Analysis

- The following phases are needed:
 - 1. Partition numbers
 - 2. Sort into small buckets.
 - 3. Send to large buckets.
 - 4. Sort large buckets.

Phase 1 — Computation and Communication

- $t_{comp1} = n$
- $t_{comm1} = t_{startup} + t_{data}n$

Phase 2 — Computation

• $t_{comp2} = n/p$

Analysis

Phase 3 — Communication

- If all the communications could overlap:
- $t_{comm3} = (p 1)(t_{startup} + (n/p_s^2)t_{data})$

Phase 4 — Computation

total number of small buckets=p²

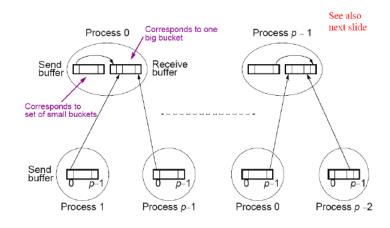
• $t_{comp4} = (n/p)log(n/p)$

Overal

- $t_p = t_{startup} + t_{data}n + n/p + (p-1)(t_{startup} + (n/p^2)t_{data}) + (n/p)log(n/p)$
- It is assumed that the numbers are uniformly distributed to obtain these formulas. The worst-case scenario would occur when all the numbers fell into one bucket!

All-to-all Routine

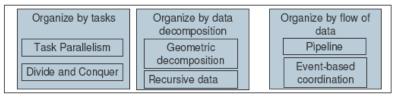
• Sends data from each process to every other process



Other Interesting Examples

- Gravitational N-Body problem
 - Barnes-Hut algorithm
 - Orthogonal recursive bisection

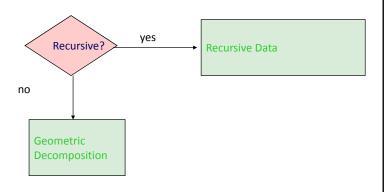
Algorithm Structure – Summary so far



- Task parallelism:
 - Implemented by Task queues
 - Task distribution vs. work stealing
- Divide and Conquer for recursive problems
 - Split problem into sub-problems until a lower limit in the problem size has been reached
 - Solve the sub-problem
 - Merge the results of the sub-problems into the final result

Organize by Data?

- Operations on a central data structure
 - Arrays and linear data structures
 - Recursive data structures



Geometric Decomposition

- For all applications relying on data decomposition
 - All processes should apply the same operations on different data items
- Key elements:
 - Data decomposition
 - Exchange and update operation
 - Data distribution and task scheduling

Geometric Decomposition: Example

- Scalar product and matrix vector multiplications are used to solve differential equations
- They can be performed in parallel using geometric decomposition

Scalar Product

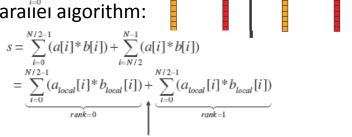
Process with

Process with rank=1

• Scalar product:

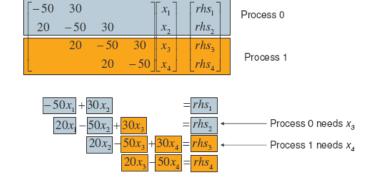
$$s = \sum_{i=1}^{N-1} a[i] * b[i]$$

 $s = \sum_{i=0}^{N-1} a[i] * b[i]$ • Parallel algorithm:



- requires communication between the processes

Matrix-Vector product in Parallel



Matrix-Vector product in Parallel

Introduction of ghost cells



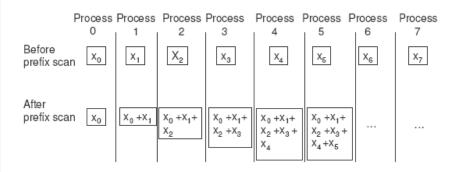
- Looking at the source code, e.g ...
- ...since the vector used in the matrix vector multiplication changes every iteration, you always have to update the ghost cells before doing the calculation

Recursive Data

- Typically applied in recursive data structures
 - Lists, trees, graphs
- Data decomposition: recursive data structure is completely decomposed into individual elements
- Example: prefix scan operation
 - Each process has an element of an overall structure (e.g. a linked list), e.g. an integer x
- Lets denote the value of the x on process i xi
 - At the end of the prefix scan operation process k holds the sum of all elements of xi for i=0...k

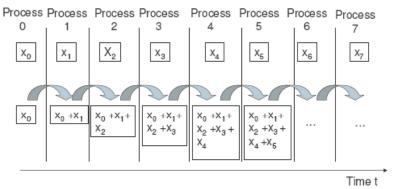
Recursive Data

• Example for eight processes

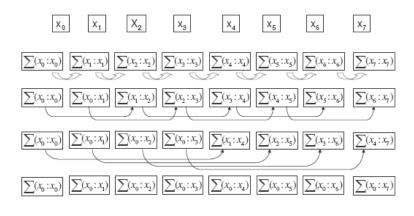


Sequential implementation

- Each process forwards its sum to the next process
 - n messages/ time steps required for n processes

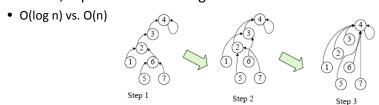


Recursive data approach



Another Example: Find the Root

- Given a forest of rooted directed trees, for each node, find the root of the tree containing the node
 - Parallel approach: for each node, find its successor's successor, repeat until no changes



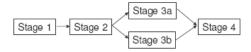
 In the example, three steps are needed to converge (all the nodes have no more iterations to do)

Recursive data approach

- Very fine grained concurrency
- Restructuring of the original algorithm often required
- Parallel algorithm requires substantially more work, which can however be executed in less time-steps

Pipeline pattern

- Amount of concurrency limited to the number of stages of the pipeline
- Patterns works best, if amount of work performed by various stages is roughly equal
- Filling the pipeline: some stages will be idle
- Draining the pipeline: some stages will be idle
- Non-linear pipeline: pattern allows for different execution for different data items



Pipeline pattern

- Implementation:
 - Each stage typically assigned to a process/thread
 - A stage might be a data-parallel task itself
 - Computation per task has to be large enough to compensate for communication costs between the tasks

Event-based coordination

- Pipeline pattern assumes a regular, non-changing data flow
- Event-based coordination assumes irregular interaction between tasks
- Real world example:

 Submits report

 Returns report

 Reporter

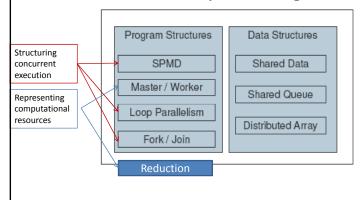
 Submits report

 Returns report

 Printer
- Data items might flow in both directions
 - Each data item might take a different path
- Major problem: deadlock avoidance

Supporting structures

 Supporting structures describe software constructions for parallel algorithms



SPMD

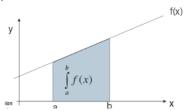
- SPMD Single Program Multiple Data
- Each UE carries out similar/identical operations
- Interaction between UEs performance critical
 - Basically all applications scaling up to several thousand nodes/processors are written in the SPMD style

SPMD

- Basic elements:
 - Initialize: establish common context on each UE
 - Obtain unique identifier: e.g. using MPI_Comm_rank()
 - Run the same program on each UE using the unique identifier to differentiate behavior on different UEs
- Differentiation could also be done based on data items
 - Distribute data: e.g. geometric decomposition
 - Finalize

SPMD Example

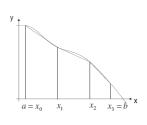
- Anti-differentiation: Given a function f(x), find a function F(x) with the property that F'(x) = f (x)
- Example: $f(x) = ax^n \longrightarrow F(x) = \frac{1}{n+1}ax^{n+1} + c$
- Calculating the Integral of a function $\int_{a}^{b} f(x)dx = F(b) F(a)$
- Graphical interpretation



Sequential Code using MPI

• Trapezoid rule

$$\int_{a}^{b} f(x)dx = \sum_{i=1}^{n} \int_{x_{i-1}}^{x_{i}} f(x)dx \approx \frac{1}{2} \sum_{i=1}^{n} (x_{i} - x_{i-1})[f(x_{i-1}) + f(x_{i})]$$



```
#include <stdio.h>
int main ( int argc, char **argv )
{
   int i, num_steps=100000;
   double x, xn, pi, step, sum=0.0;

/* Required input:
        - a,b: boundaries of the integral
        - f(x): function

*/

step = (b-a)/num_steps;
for ( i=0; i<num_steps; i++) {
        x = i * step;
        xn = (i+1) * step;
        sum = sum + 0.5*(xn-x)*(f(x)+f(xn);
   }

return (0);
</pre>
```

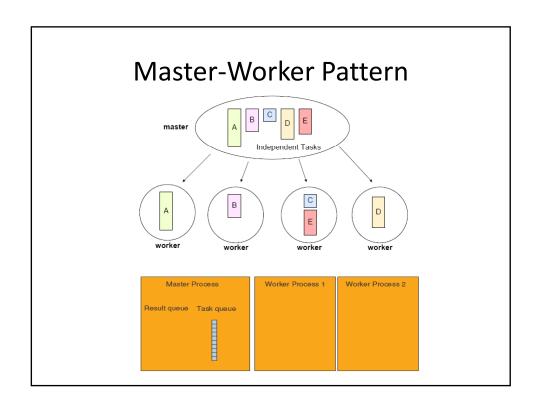
Parallel Code using MPI

```
int rank, size, start, end, i, num_steps=100000;
double x, xn, end, step, sum, lsum=0.0;

MPI_Init ( &argc, &argv );
MPI_Comm_rank (MPI_COMM_WORLD, &rank );
MPI_Comm_size (MPI_COMM_WORLD, &size );

step = (b-a)/num_steps;
start = rank * num_steps/size;
end = start + num_steps/size;

for ( i=start; i<end; i++) {
    x = i * step;
    xn = (i+1) * step;
    lsum = lsum + 0.5*(xn-x)*(f(x)+f(xn);
}
MPI_Allreduce (lsum, sum, 1, MPI_DOUBLE, MPI_SUM, MPI_COMM_WORLD);
MPI_Finalize ();
...</pre>
```



Master-Worker Pattern

- Particularly relevant for problems using task parallelism pattern where task have no dependencies
 - Embarrassingly parallel problems
- In general, it is useful if
 - Workload associated with tasks are highly variable MW has 'built-in' load balancing
 - Capabilities of PEs are strongly varying
 - Tasks are not tightly coupled each worker process typically only has to communicate with the master process but not with other workers
- Not useful usually if the computationally intensive part of the program structure is organized in a big loop

Master-Worker Pattern

- Main challenge in determining when the entire problem is complete
- Approach:
 - Two logically different entities: master process managing a work-queue, worker processes executing a task assigned to them by the master
 - Completion: explicit notification of master to worker processes typically required
- Can become very complicated for adaptive and recursive problems, where a worker can also 'generate' new tasks

Example Code using MPI

Main function

Example Code using MPI

Worker

Example Code using MPI

• Master part I

Example Code using MPI

Master part II

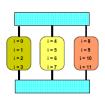
Master-Worker Pattern

- Master/worker pattern works well, if a master has sufficient worker processes
- Master process can become a bottleneck if tasks are too small and number of worker processes is very large

Loop Parallelism Pattern

- In many scientific applications, the most compute intensive part is organized in a large loop
- Splitting the loop execution onto different processes is a straight forward parallelization, if the internal structure (=dependencies) allow that
- Most applications of the loop parallelism pattern rely on OpenMP
- Especially good when code cannot be massively restructured

#pragma omp parallel for
for(i = 0; i < 12; i++)
 C[i] = A[i] + B[i];</pre>



Loop Parallelism: OpenMP Example

• Numerical integration

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

int main ( int argc, char **argv )
{
   int i, num_steps=100000;
   double x, xn, pi, step, sum=0.0;

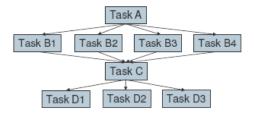
   step = (b-a)/num_steps;

#pragma omp parallel for private(x,xn) reduction(+:sum)
   for ( i=0; i<num_steps; i++) {
        x = i * step;
        xn = (i+1) * step;
        sum = sum + 0.5*(xn-x)*(f(x)+f(xn);
   }
   return (0);
}

CUSCARAL-PRESECOMOUSHOR</pre>
```

Fork/Join Pattern

- Useful if the number of concurrent tasks varies during execution
 - Tasks are created dynamically (= forked)
 - Tasks are terminated when done (= join with parents)

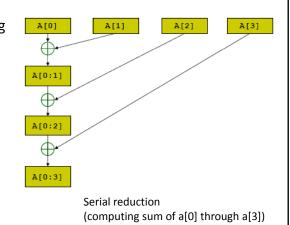


Fork/Join Pattern

- Can be useful for divide and conquer algorithms
- Often used with OpenMP
 - Can be used with MPI 2 dynamic process management as well
- Creating and terminating processes/threads has a significant overhead

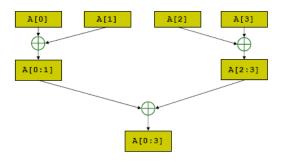
Reduction Pattern

- Concurrently executing processes or threads cooperate
- A collection of data items is reduced to a single item by repeatedly combining them pairwise with a binary operator
- Exploit concurrency in reduction operation



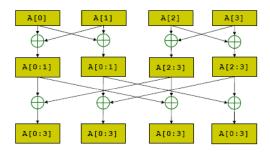
Three-Based Reduction

- n steps for 2ⁿ units of execution
- When reduction operator is associative
- Especially attractive when only one task needs result



Recursive-Doubling Reduction

- n steps for 2ⁿ units of execution
- If all units of execution need the result of the reduction



Advantages

- Better than tree-based approach with broadcast
 - Each units of execution has a copy of the reduced value at the end of n steps
 - In tree-based approach with broadcast to send the result to all the processors:
 - In recursive approach reduction takes n steps
 - Broadcast cannot begin until reduction is complete
 - Broadcast takes n steps (architecture dependent)
 - O(n) vs. O(2n)

Summary: Algorithm vs Supporting Space

 Patterns can be hierarchically composed so that a program uses more than one pattern

	Task parallelism	Divide and conquer	Geometric decomposition	Recursive data	Pipeline	Event-based coordination
SPMD	****	***	****	**	***	**
Loop Parallelism	****	**	***			
Master/ Worker	****	**	*	*	****	*
Fork/ Join	**	****	**		****	****