Parallel Computing Why & How?

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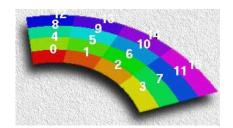
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Outline

- Motivation
- Parallel hardware
- Parallel programming
- 4 Important concepts



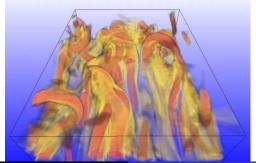
List of Topics

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Background (1)

There's an everlasting pursuit of realism in computational sciences

- More sophisticated mathematical models
- Smaller Δx , Δy , Δz , Δt
- Longer computation time
- Larger memory requirement



Background (2)

Traditional serial computing (single processor) has limits

- Physical size of transistors
- Memory size and speed
- Instruction level parallelism is limited
- Power usage, heat problem

Moore's law will not continue forever

Background (3)

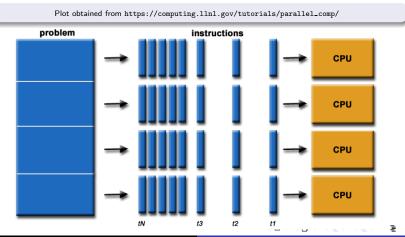
Parallel computing platforms are nowadays widely available

- Access to HPC centers
- Local Linux clusters
- Multiple CPUs and multi-core chips in laptops
- GPUs (graphics processing units)



What is parallel computing?

Parallel computing: simultaneous use of multiple processing units to solve one computational problem



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Why parallel computing?

- Saving time
- Solving larger problems
 - access to more memory
 - better memory performance (when programmed correctly)
- Providing concurrency
- Saving cost

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Today's most powerful computer



- IBM BlueGene/L system (Lawrence Livermore Lab)
- 106,496 dual-processor nodes (PowerPC 440 700 MHz)
- Peak performance: 596 teraFLOPS (596 \times 10¹²)
- Linpack benchmark: 478.2 teraFLOPS

https://asc.llnl.gov/computing_resources/bluegenel/

Top500 list (Nov 2007)



Flynn's taxonomy

Classification of computer architectures

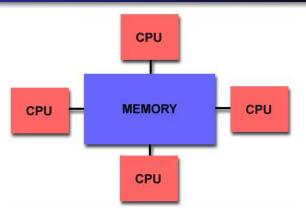
- SISD (single instruction, single data) serial computers
- SIMD (single instruction, multiple data) array computers, vector computers, GPUs
- MISD (mulitple instruction, single data) systolic array (very rare)
- MIMD (mulitple instruction, multiple data) mainstream parallel computers

Classification of parallel computers

Classification from the memory perspective

- Shared memory systems
 - A single global address space
 - SMP (symmetric multiprocessing)
 - NUMA (non-uniform memory access)
 - Multi-core processor CMP (chip multi-processing)
- Distributed memory systems
 - Each node has its own physical memory
 - Massively parallel systems
 - Different types of clusters
- Hybrid distributed-shared memory systems

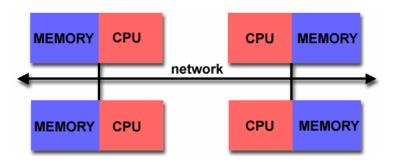
Shared memory



- Advantages: user-friendly
- Disadvantages: scalibility

Plot obtained from https://computing.llnl.gov/tutorials/parallel_comp/

Distributed memory



- Advantages: data locality (no interference), cost-effective
- Disadvantages: explicit communication, explicit decomposition of data or tasks

Plot obtained from https://computing.llnl.gov/tutorials/parallel_comp/



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Parallel programming models

- Threads model
 - Easy to program (inserting a few OpenMP directives)
 - Parallelism "behind the scene" (little user control)
 - Difficult to scale to many CPUs (NUMA, cache coherence)
- Message passing model
 - Many programming details (MPI or PVM)
 - Better user control (data & work decomposition)
 - Larger systems and better performance
- Stream-based programming (for using GPUs)
- Some special parallel languages
 - Co-Array Fortran, Unified Parallel C, Titanium
- Hybrid parallel programming

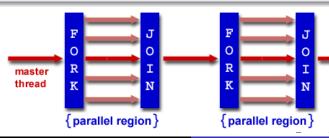


OpenMP programming

OpenMP is a portable API for programming shared-memory computers

- Existence of multiple threads
- Use of compiler directives
- Fork-join model

Plot obtained from https://computing.llnl.gov/tutorials/openMP/



OpenMP example

Inner-product between two vectors: $c = \sum_{i=1}^{n} a(i)b(i)$

MPI programming

MPI (message passing interface) is a library standard

- Implementation(s) of MPI available on almost every major parallel platform
- Portability, good performance & functionality
- Each process has its local memory
- Explicit message passing enables information exchange and collaboration between processes

More info: http://www-unix.mcs.anl.gov/mpi/



MPI example

Inner-product between two vectors: $c = \sum_{i=1}^{n} a(i)b(i)$

Standard way of parallelization

- Identify the parts of a serial code that have concurrency
- Be aware of inhibitors to parallelism (e.g. data dependency)
- When using OpenMP
 - insert directives to create parallel regions
- When using MPI
 - decide an explicit decomposition of tasks and/or data
 - insert MPI calls

Parallel programming requires a new way of thinking



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Some useful concepts

Cost model of sending a message

$$t_C(L) = \tau + \beta L$$

Speed-up

$$S(P) = \frac{T(1)}{T(P)}$$

Parallel efficiency

$$\eta(P) = \frac{S(P)}{P}$$

- Factors of parallel inefficiency
 - communication
 - load imbalance
 - additional calculations that are parallelization specific
 - synchronization
 - serial sections (Amdahl´s Law)

Amdahl´s Law

The upper limit of speedup

$$\frac{T(1)}{T(P)} \le \frac{T(1)}{(f_s + \frac{f_p}{P})T(1)} = \frac{1}{f_s + \frac{1 - f_s}{P}} < \frac{1}{f_s}$$

- f_s fraction of code that is serial (not parallelizable)
- f_p fraction of code parallelizable. $f_p = 1 f_s$

Gustafson's law

Things are normally not so bad as Amdahl's law says

- Normalize the parallel execution time to be 1
- Scaled speed-up

$$S_s(P) = \frac{f_s + Pf_p}{f_s + f_p} = f_s + P(1 - f_s) = P + (1 - P)f_s$$

- f_s is normally small
- f_s normally decreases as the problem size grows



Granularity

Granularity is a qualitative measure of the ratio of computation over communication

- Fine-grain parallelism
 - small amounts of computation between communication
 - load imbalance may be a less important issue
- Coarse-grain parallelism
 - large amounts of computation between communication
 - high ratio of computation over communication

Objective: Design coarse-grain parallel algorithms, if possible



Summary

- We're already at the age of parallel computing
- Parallel computing relies on parallel hardware
- Parallel computing needs parallel software
- So parallel programming is very important
 - new way of thinking
 - identification of parallelism
 - design of parallel algorithm
 - implementation can be a challenge