Course Organization

Let’s make a tour of the course website.

Main pages

- Home, front page.
- Syllabus.
  - Instructor and GTA.
  - The rules of the game. Grading, Tests.
- Progress, the heart of the course: time table.
- Assignments, details of Labs, Discussions and PAs.
- Checkin: PAs make and compile are checked
Why Parallel Programming

- **Need for speed**
  - Many applications require orders of magnitude more compute power than we have right now. Speed came for a long time from technology improvements, mainly increased clock speed and chip density.
  - The technology improvements have slowed down, and the only way to get more speed is to exploit **parallelism**. All new computers are now parallel computers.
Technology: Moore’s Law

Empirical observation (1965) by Gordon Moore:

- The chip density: number of transistors that can be inexpensively placed on an integrated circuit, is increasing exponentially, doubling approximately every two years.
- en.wikipedia.org/wiki/Moore's_law

This has held true until now and is expected to hold until at least 2015 (news.cnet.com/New-life-for-Moores-Law/2009-1006_3-5672485.html).
Microprocessor Transistor Counts 1971-2011 & Moore’s Law

The diagram shows the transistor count of microprocessors over time, from 1971 to 2011. The curve indicates that transistor count has doubled every two years, aligning with Moore’s Law.

Corollary of exponential growth

- When two quantities grow exponentially, but at different rates, their ratio also grows exponentially.
  
  \[ y_1 = a^x, \text{ and } y_2 = b^x \text{ for } a \geq b \geq 1, \text{ therefore } \left( \frac{a}{b} \right)^x = r^x, \text{ } r \geq 1 \]

- \[1.1^n \neq O(2^n)\]
  - or \(2^n\) grows a lot faster than \((1.1)^n\)

- Consequence for computer architecture: growth rate for e.g. memory is not as high as for processors, therefore, memory gets slower and slower (in terms of clock cycles) as compared to processors.
  This gives rise to so called gaps or walls
“Gaps or walls” of Moore’s Law

- **Memory gap/wall:**
  Memory bandwidth and latency improve much slower than processor speeds (since mid 80s, this was addressed by ever increasing on-chip caches).

- **(Brick) Power Wall**
  Higher frequency means more power means more heat. Microprocessor chips are getting exceedingly hot.

  **Consequence:** We can no longer increase the clock frequency of our processors.
source:
“The Free Lunch Is Over”
Herb Sutter
Dr. Dobbs, 2005
Enter Parallel Computing

The goal is to deliver performance. The only solution to the power wall is to have multiple processor cores on a chip, because we can still increase the chip density.

Nowadays, there are no more processors with one core.

“The processor is the new transistor.”

2005 prediction: Number of cores will continue to grow at an exponential rate (at least until 2015), has not happened as much as we thought it would. We are still in the ~16 cores / micro-processor range.
Implicit Parallel Programming

- Let the compiler / runtime system detect parallelism, do task and data allocation, and scheduling.
- This has been a “holy grail” of compiler and parallel computing research for a long time and, after >40 years, still requires research on automatic parallelization, languages, OS, fault tolerance, etc.
- We (still) don’t have a general purpose high performance implicit parallel programming language that compiles to a general purpose parallel machine.
Explicit Parallel Programming

Let the programmer express parallelism, task and data partitioning, allocation, synchronization, and scheduling, using programming languages extended with explicit parallel programming constructs.

- This makes the programming task harder, but a lot of fun and a large source of income
- very large actually
  
  (VLSI = very large source of income 😊)
Explicit parallel programming

- Explicit parallel programming
  - Multi-threading: OpenMP
  - Data parallel (multi-threaded) programming: CUDA
  - Message Passing: MPI

- Explicit Parallelism complicates programming
  - Creation, allocation, scheduling of processes
  - Data partitioning
  - Synchronization (semaphores, locks, messages)
Computer Architectures

- **Sequential:** John von Neumann
  - Stored Program, single instruction stream, single data stream

- **Parallel:** Michael Flynn
  - SIMD: Single instruction multiple data
    - data parallel
  - MIMD: Multiple instruction multiple data
SIMD

- One control unit
- Many processing elements
  - All executing the same instruction
  - Local memories
  - Conditional execution
    - Where ocean perform ocean step
    - Where land perform land step
    - Gives rise to idle processors (optimized in GPUs)

- PE interconnection
  - Usually a 2D mesh
SIMD machines

- Bit level
  - ILLIAC IV (very early research machine, Illinois)
  - CM2 (Thinking Machines)

- now **GPU**: Cartesian grid of SMs (Streaming Multiprocessors)
  - each SM has a collection of Processing Elements
  - each SM has a **shared memory** (shared among the PEs) and a register file
  - one **global memory**
MIMD

- **Multiple Processors**
  - Each executing its own code

- **Distributed memory MIMD**
  - Complete ‘PE+Memory’ connected to network
    - Cosmic Cube, N-Cube
    - Extreme: Network of Workstations (our labs)
      Data centers: racks of processors with high speed bus interconnects
  - Programming model: Message Passing
Shared memory MIMD

- Shared memory
  - CPUs or cores, bus, shared memory
  - All our processors are now multi-core
  - Programming model: OpenMP

- NUMA: Non Uniform Memory Access
  - Memory Hierarchy (registers, cache, local, global)
  - Potential for better performance, but problem: memory (cache) coherence (resolved by architecture)
Speedup

Why do we write parallel programs again? to get speedup: go faster than sequential

What is speedup?

\[ T_1 = \text{sequential time to execute a program} \]

sometimes called T, or S

\[ T_p = \text{time to execute the same program with} \]

p processors (cores, PEs)

\[ S_p = T_1 / T_p \] speedup for p processors
Ideal Speedup, linear speedup

- **Ideal** speedup: $p$ fold speedup: $S_p = p$
  - Ideal not always possible. **WHY?**
    - Certain parts of the computation are inherently sequential
    - Tasks are data dependent, so not all processors are always busy, and need to synchronize
    - Remote data needs communication
      - Memory wall PLUS Communication wall

- **Linear** speedup: $S_p = f^p$
  - $f$ usually less than 1
Efficiency

- Speedup is usually neither ideal, nor linear
- We express this in terms of efficiency $E_p$:
  
  $$E_p = \frac{S_p}{p}$$

  - $E_p$ defines the average utilization of $p$ processors
  - Range?
    - What does $E_p = 1$ signify?
    - What does $E_p = f$ ($0 < f < 1$) signify?
More realistic speedups

- $T_1 = 1$, $T_p = \sigma + (\omega + \pi)/p$
- $S_p = 1 / T_p = 1 / (\sigma + (\omega + \pi)/p)$

$\sigma$ is sequential fraction of the program
$\pi$ is parallel fraction of the program
$\sigma + \pi = 1$

$\omega$ is parallel overhead (does not occur in sequential execution)
we assume here that $\omega$ can be parallelised

Draw speedup curves for $p=1, 2, 4, 8, 16, 32$ $\sigma = \frac{1}{4}, \frac{1}{2}$ $\omega = \frac{1}{4}, \frac{1}{2}$
When $p$ goes to $\infty$, $S_p$ goes to?
Plotting speedups

\[ T_1 = 1, \quad T_p = \sigma + (\delta + \pi)/p \]

\[ S_p = 1/(\sigma + (\delta + \pi)/p) \]

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![Plot of speedups with various numbers of processors](chart.png)
This class: explicit parallel programming

Class Objectives

- Study the foundations of parallel programming
- Write explicit parallel programs
  - In C plus libraries
  - Using OpenMP (shared memory), CUDA (data parallel), and MPI (message passing)
- Execute and measure, plot speedups, interpret / try to understand the outcomes ($\sigma$, $\pi$, $\omega$), document performance
Class Format

- Hands on: write efficient parallel code. This often starts with writing efficient sequential code.
- four versions of a code: naïve sequential, naïve parallel, smart sequential, smart parallel
- Lab covers many details, discussions follow up on what’s learned in labs.
- PAs: Write effective and scalable parallel programs:
  - report and interpret their performance.
Parallel Programming steps

- **Partition**: break program in (smallest possible) parallel tasks and partition the data accordingly.
- **Communicate**: decide which tasks need to communicate (exchange data).
- **Agglomerate**: group tasks into larger tasks
  - reducing communication overhead
  - taking **LOCALITY** into account
- **High Performance Computing is all about locality**
Locality

A process (running on a processor) needs to have its data as close to it as possible. Processors have non uniform memory access (NUMA):

- registers 0 (extra) cycles
- cache 1, 2, 3 cycles
  - there are multiple caches on a multicore chip
- local memory 50s to 100s of cycles
- global memory, processor-processor interconnect, disk …

Process

- COARSE in OS world: a program in execution
- FINER GRAIN in HPC world: (a number of) loop iterations, or a function invocation
Exercise: summing numbers

10x10 grid of 100 processors. Add up 4000 numbers initially at the corner processor[0,0], processors can only communicate with NEWS neighbors.

Different cost models:

- Each communication “event” may have an arbitrarily large set of numbers (cost independent of volume).
  - Alternate: Communication cost is proportional to volume

- Cost: Communication takes 100x the time of adding
  - Alternate: communication and computation take the same time
Outline

- **“scatter”**: the numbers to processors row or column wise
  - Each processor along the edge gets a stack
    - Keeps whatever is needed for its row/column
    - Forwards the rest to the processor to south (or east)
      - Initiates an independent “scatter” along its row/column
  - each processor adds its local set of sums

- **“gather”**: sums are sent back in reverse order of scatter and added up along the way
Broadcast / Reduction

- One processor has a value, and we want every processor to have a copy of that value.
- Grid: Time for a processor to receive the value must be at least equal to its distance (number of hops in the grid graph) from the source.
  For the opposite corner, this is the perimeter of the grid, $\sim 2\sqrt{p}$ hops
- Reduction: dual of broadcast
  - First add $n/p$ numbers on each processor
  - Then do the broadcast “in reverse” and add along the way
Analysis

- Scatter, add local, communicate back to the corner
  - Intersperse with one addition operation
  - problem size $N=4000$, machine size $P=100$, machine topology: square grid, comms cost $C=100$
  - “Scatter:” 18 steps (get data, keep what you need, send the rest onwards) $(2(\sqrt{P}-1))$
  - Add 40 numbers
  - “Reduce” the local answers: 18 steps (one send, add 2 numbers)

- Is $P=100$ good for this problem? Which $P$ is optimal, assuming a square grid?