Introduction to OpenMP Programming

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Slides available at https://secure.hosting.vt.edu/www.arc.vt.edu/class_note/

This course shows:

- many science problems include parallel opportunities;
- shared memory threads make a simple model of parallelism;
- OpenMP enables shared memory threads for C/C++/Fortran;
- loops can be easy to parallelize;
- OpenMP programs can run on your laptop, or an ARC system;
- it's easy to check whether your program runs faster.

No prior knowledge of OpenMP is assumed.

Experience writing or using C, C++ or Fortran programs is useful.

A simple model of parallelism is called SIMD, for "Single Instruction, Multiple Data".

On an ancient galley, each time the drum was struck, each prisoner had to carry out a stroke of the oar.

In SIMD parallelism, a fixed sequence of operations is to be carried out repeatedly, on a set of data. We assume several "cores" are available, each of which can simultaneously process a distinct subset of the data.

It is natural to hope for a great speedup in execution, if the cores can cooperatively divide up the tasks, carry out their work without interfering with each other, and combine their results at the end.

The results should be the same as if a single core had done the work in the ordinary, sequential fashion.

Many problems can be handled with some parallel approach:

- search for a matching item in a list, such as protein sequences;
- find the maximum value in an array;
- sort a set of items;
- smooth or sharpen or filter pixels in an image;
- iterative solution of linear equations;
- approximation of PDE solutions;

OpenMP is inspired by the development of chips containing a single chunk of memory and several processors or cores.

These cores could be running independent programs, in which case the memory is split into separate unshared regions.

But a single program could run, use all of the memory, and somehow orchestrate the cores to cooperate on one calculation.

Thus, OpenMP has a hardware restriction: how many cores share a single memory address space?

(Lovers of OpenMP have tried to get around this restriction by constructing NUMA machines, in which multiple chips are strung together and tricked into behaving like one object with enormous memory and thousands of cores.)

There are several ways that OpenMP allows you to create parallel programs. The simplest way in which OpenMP can implement parallelism is to change the way a loop is executed in a C/C++/Fortran program.

The idea is that:

- a loop can represent a lot of work (many iterations or many instructions, so parallelization is **effective**);
- each loop iteration is the same instructions, so parallelization is easy;
- if each loop iteration is independent, parallelization is correct.

If these items are true, then the loop iterations can be split into multiple threads and executed in parallel.

LOOP: Loop Iterations Are Divided Among Threads

For example, we might imagine that the sequential loop:

```
for ( i = 0; i < 1000; i++ )
{
    x[i] = x[i] + s * y[i];
}</pre>
```

could be split into two threads as:

It's easy to extend this to more threads.

LOOP: Indexing Can Be More Complicated

When multiple threads can interfere with each other.

```
for ( i = 1; i <= 1000; i++ )
ſ
 x[i] = x[i] + sqrt(y[i-1]); \leftarrow This is OK
}
for ( i = 1; i <= 1000; i++ )
ſ
 x[i] = x[i] + x[i-1];
                                <-- This will fail!
}
for (i = 0; i \le 1000; i = i + 2)
Ł
  z[i] = sin ( i * pi );
 z[i+1] = cos ( i * pi ); <-- This is OK</pre>
}
```

One test: does the sequential version of the loop work exactly the same if we do the iterations in reverse order?

Problems occur if more than one loop iteration tries to write or modify the same variable, which occurs on the <u>left</u> hand side of a statement.

Here, we have a \mathbf{y} vector; we'd want to add half of each entry to the corresponding "left" entry in \mathbf{x} and half to the right.

```
for ( i = 1; i < n - 1; i++ )
{
    x[i-1] = x[i-1] + 0.5 * y[i];
    x[i+1] = x[i+1] + 0.5 * y[i];
}</pre>
```

Even in our simple two-thread model, this code will have the potential of conflicts. Suppose that n=1000. Thread #0 might try to execute the second addition for i = 499 while thread #1 is executing the first addition for i = 501.

Sometimes a variable occurs on both the left and right hand side. Since this means that the variable's value changes during the loop execution, it means we can't safely run it in parallel.

This code is overwriting \mathbf{x} by its cumulative sums:

```
for ( i = 1; i < n; i++ )
{
    x[i] = x[i] + x[i-1];
}</pre>
```

Note that if we try to compute x[2] = x[2] + x[1], the value will depend on whether we have already executed the statement x[1] = x[1] + x[0].

LOOP: Another Example of Side Effects

Another dangerous practice involves temporary variables that are updated during the loop iteration.

For example, let's plot the function $y = x^2$ between 0 and 1, by evaluating the function at 1001 equally spaced points:

```
x = 0.0;
for ( i = 0; i <= 1000; i++ )
{
    y[i] = x * x;
    x = x + 0.001;
}
```

The above loop can't execute correctly in parallel, but we can easily fix it:

Here's a similar example, (approximating an integral) which is actually important enough that we will see how to fix it later:

```
n = 1000;
q = 0.0;
for ( i = 0; i < n; i++ )
{
    x = i / ( double ) n;
    q = q + x * x;
}
q = q / n;
```

In this loop, x is not the problem, it's q, which is being modified on every iteration. In our two thread parallel version, would we have two separate variables called q? If so, what do we do with them at the end? If there's just one variable, and the threads have to share it, then how do we avoid conflicts?

Problems can occur if data appears on both the left and right hand side, and so is changed during the calculation.

Here is a sort of Gauss-Seidel iteration (for the -1,2,-1 matrix) for solving a linear system.

```
x[0] = ( b[0] + x[1] ) / 2.0;
for ( i = 1; i < n - 1; i++ )
{
    x[i] = ( b[i] + x[i-1] + x[i+1] ) / 2.0;
}
x[n-1] = ( b[n-1) + x[n-2] ) / 2.0;
```

Can you see that this loop will not get the same results if it is run in parallel by, say, two threads?

In summary,

- If we plan to run a loop in parallel, it should be written in such a way that the loop iterations would get the same results, even if they were executed in the reverse order, or any order;
- We need to avoid cases in which the same variable is modified by two different iterations of the loop;
- Some loops, like the integral approximation, use a single variable to collect results from all the iterations. If we want to use such methods, we need to come up with a special approach.

When part of a computational problem can be done in parallel, OpenMP can be used to "annotate" the corresponding computer program.

Parallel parts of the program are indicated by a **parallel** block.

Inside the parallel block, an OpenMP directive may be used to indicate that one or more loops should be handled by multiple threads.

By default, OpenMP assumes that all data is shared in common.

But in order for the threads to run different iterations, they each need their own separate loop index variable. Such a variable is said to be private.

Now we are ready to consider how OpenMP can be used to parallelize a simple programming task.

Our example starts with an **n**-vector called **x** and adds to it the vector **y**, multiplied by the scalar **s**:

$$\vec{x} \leftarrow \vec{x} + s \cdot \vec{y}$$

We assume that the values of \mathbf{x} and \mathbf{y} are set by some formula, about which we don't really care that much.

Multiple threads can carry out this task, as long as they each know what index range to handle, can read values of \mathbf{s} , \mathbf{x} , and \mathbf{y} , and can write updated values of \mathbf{x} without interfering with each other.

SAXPY: C Example (Before)

```
int main ()
Ł
 int i, n = 1000;
 double s = 1.23, x[1000], y[1000];
 for (i = 0; i < n; i++)
  ſ
   x[i] = ( double ) ( ( i + 1 ) % 17 );
   y[i] = ( double ) ( ( i + 1 ) % 31 );
  }
 for (i = 0; i < n; i++)
  Ł
   x[i] = x[i] + s * y[i];
  }
 return 0;
}
```

SAXPY: C Example (After)

```
int main ()
Ł
 int i. n = 1000:
  double s = 1.23, x[1000], y[1000];
# pragma omp parallel private ( i ) <-- Allow parallelism.</pre>
Ł
                                           Variable i is private
                                       <-- Execute this loop using threads
# pragma omp for
 for (i = 0; i < n; i++)
  ſ
   x[i] = ( double ) ( ( i + 1 ) % 17 );
   y[i] = ( double ) ( ( i + 1 ) % 31 );
  3
# pragma omp for
                                       <-- Execute this loop using threads
 for (i = 0; i < n; i++)
  Ł
   x[i] = x[i] + s * y[i];
  }
3
                                       <-- End parallelism
 return 0;
3
```

OpenMP uses a kind of parallelism called **fork/join**. A single "master" thread is active until a parallel region is entered.

Inside a parallel region, all the threads will execute all the statements... which is NOT what you want, *unless you tell them to split up the work!*, using the statement

```
# pragma omp for
```

This tells the threads to split up the loop iterations of the next **for** loop, and execute them in parallel. This is where the main speedup of OpenMP comes from.

When a parallel region is exited, the helper threads become inactive and the master thread continues on its own (a "join").

If multiple threads are executing different loop iterations at the same time, there is a potential for disaster.

Start with the loop counter **i**; each thread relies on the value of this variable to tell it what to do next. To avoid problems, we need to ensure that each thread gets a private copy of this variable that the other threads can't see or change.

By default, most variables will be **shared**, but it is the user's responsibility to specify, as part of the **parallel** statement, which variables in the parallel region should have the special **private** attribute.

I list the attributes of all variables in the region, just to be clear.

Typically, operations on vectors and arrays don't cause too many problems inside a loop, and such data can be shared. But often certain scalar calculations have to be handled specially so as not break parallelism. Suppose we wish to carry out a rotation operation on vectors X and Y:

```
[ C S ] * [ X0 X1 X2 ... Xn-1 ]
[ -S C ] [ Y0 Y1 Y2 ... Yn-1 ]
```

A natural way to write this is:

```
for ( i = 0; i < n; i++ )
{
    t = c * x[i] + s * y[i];
    y[i] = -s * x[i] + c * y[i];
    x[i] = t;
}</pre>
```

We need the temporary variable t to hold the new value of x[i], until we've had time to use the old value of x[i] to update y[i].

To do this loop in parallel, t must be made private.

```
# pragma omp parallel \
  private ( i, t ) \
  shared ( c, s, x, y )
ſ
# pragma omp for
  for ( i = 0; i < n; i++ )
  ſ
     t = c * x[i] + s * y[i];
     y[i] = -s * x[i] + c * y[i];
    x[i] = t;
  }
}
```

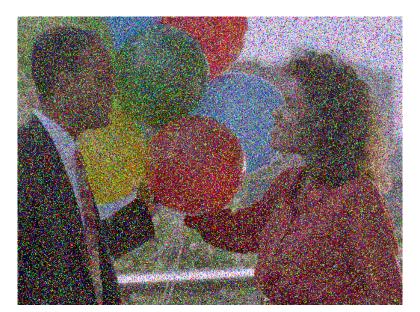
NESTING: Jacobi

Assume the vector x is initialized. How can we parallelize the following Jacobi iteration for solving A * x = b?

```
for (k = 0; k < 1000; k++)
                                            <-- Sequential
ſ
  y[0] = (b[0] + x[1]) / 2.0;
  for (i = 1; i < n - 1; i++)
                                            <-- Can be parallel
  ſ
   y[i] = (b[i] + x[i-1] + x[i+1]) / 2.0;
  }
  y[n-1] = (b[n-1) + x[n-2]) / 2.0;
  for ( i = 0; i < n; i++ )
                                            <-- Can be parallel
  Ł
   x[i] = y[i];
  }
}
```

```
for (k = 0; k < 1000; k++)
ł
# pragma omp parallel private ( i ) shared ( n, b, x, y )
  ſ
    y[0] = (b[0] + x[1]) / 2.0;
    # pragma omp for
    for (i = 1; i < n - 1; i++)
    ſ
     y[i] = (b[i] + x[i-1] + x[i+1]) / 2.0;
    }
    y[n-1] = (b[n-1) + x[n-2]) / 2.0;
    # pragma omp for
    for ( i = 0; i < n; i++ )
    ł
     x[i] = y[i];
   }
  }
```

DENOISE: Salt and Pepper Noise



We propose to repair the damage to the image using a NEWS (North/East/West/South) media filter.

Each pixel has been assigned R, G and B values between 0 and 255.

For each component (R, G or B), compare the central pixel's value with those of its N, E, W and S neighbors, and replace by the median.

Not a perfect repair, but considerable improvement!

DENOISE: Salt and Pepper Noise



DENOISE: Original coding

```
for (i = 1; i < m - 1; i++)
ſ
 for (j = 1; j < n - 1; j++)
   p[0] = color[i-1+j *m]; \quad <-- north
   p[1] = color[i+1+ j *m]; <-- south</pre>
   p[2] = color[i +(j+1)*m]; <-- east
   p[3] = color[i + (j-1)*m]; <-- west
   p[4] = color[i + j *m];
                                 <-- central
   qsort ( p, 5, sizeof ( int ), int_cmp );
    color2[i+j*m] = p[2];
                         <-- replace by median
 }
}
for (i = 1; i < m - 1; i++)
Ł
 for (j = 1; j < n - 1; j++)
   color[i+j*m] = color2[i+j*m];
 }
}
```

DENOISE: recoding with OpenMP

```
# pragma omp parallel \
 private ( i, j, p ) shared ( m, n, color, color2 )
ſ
 # pragma omp for
 for (i = 1; i < m - 1; i++)
 Ł
   for (j = 1; j < n - 1; j++)
     p[0] = color[i-1+j *m]; \quad <-- north
     p[1] = color[i+1+ j *m]; <-- south</pre>
     p[2] = color[i +(j+1)*m]; <-- east
     p[3] = color[i + (j-1)*m]; <-- west
     p[4] = color[i + j *m];
                                   <-- central
     qsort ( p, 5, sizeof ( int ), int_cmp );
     color2[i+j*m] = p[2];
                           <-- replace by median
   }
  }
 # pragma omp for
 for (i = 1; i < m - 1; i++)
  Ł
   for (j = 1; j < n - 1; j++)
     color[i+j*m] = color2[i+j*m];
   }
 }
 £
```

```
export OMP_NUM_THREADS=1 (or 2 or 4 or 8 or 16)
t1 = omp_get_wtime ( );
filter R, G and B
t2 = omp_get_wtime ( );
print t2-t1 seconds
Threads Filter Time (seconds)
  1
                 0.2564
  2
                 0.1354
  4
                 0.0699
 8
                 0.0372
 16
                 0.0395
```

When we estimate an integral, the summation variable crosses the line between private and shared.

```
# include <stdlib.h>
# include <stdio.h>
double f ( double x );
int main ()
ſ
 double a = 1.0, ai, b = 100.0, bi, q, x;
 int i. n = 1000:
 q = 0.0;
 for (i = 0; i < n; i++)
 Ł
   ai = ((n - i ) * a + (i ) * b) / n;
   bi = ((n - i - 1) * a + (i + 1) * b) / n;
   x = 0.5 * (ai + bi);
   q = q + (bi - ai) * f (x);
 3
 printf ( "Integral estimate = %g\n", q );
 return 0;
}
```

REDUCTION: Integral

q is treated as a "reduction" variable. Each thread works on a private copy; on loop completion these are all summed to a single shared copy.

```
# include <stdlib.h>
# include <stdio.h>
double f ( double x );
int main ()
Ł
 double a = 1.0, ai, b = 100.0, bi, q, x;
 int i, n = 1000;
 # pragma omp parallel private ( ai, bi, i, x )
 £
   # pragma omp for reduction ( + : q )
   q = 0.0;
   for (i = 0; i < n; i++)
   Ł
     ai = ( ( n - i ) * a + ( i ) * b ) / n;
     bi = ((n - i - 1) * a + (i + 1) * b) / n;
     x = 0.5 * (ai + bi);
     q = q + (bi - ai) * f (x);
   }
 7
 printf ( "Integral estimate = %g\n", q );
 return 0;
}
```

RUN: Compiler Switches Activate OpenMP

GNU:

- gcc -fopenmp myprog.c
- g++ -fopenmp myprog.cpp
- gfortran -fopenmp myprog.f
- gfortran -fopenmp myprog.f90

Intel:

- icc myprog.c -openmp -parallel
- icpc myprog.cpp -openmp -parallel
- ifort myprog.f -openmp -parallel -fpp
- ifort myprog.f90 -openmp -parallel -fpp

Portland Group:

- pgcc myprog.c -mp
- pgc++ myprog.cpp -mp
- pgf77 myprog.f -mp
- pgf95 myprog.f90 -mp

OpenMP knows how many processors (cores) are available on the system.

However, when you want to run in parallel, you actually specify how many threads you want; this is the number of parallel tasks to be carried out at one time, and usually means how you want to "slice up" your loop.

Using 1 thread means sequential execution.

Asking for 2 threads means the work will be split into two chunks, and it will be done in parallel if there are at least two processors available.

Similarly, we can ask for 8 threads, but we might only have four processors. In that case, each processor will handle two threads.

It usually makes sense to ask for the number of threads to be the number of processors; *occasionally* you can get a speedup by having twice the number of threads.

When we run a program whose OpenMP directives have been activated, then OpenMP looks for the value of an environment variable called **OMP_NUM_THREADS** to determine the default number of threads.

You can query this value by typing:

echo \$OMP_NUM_THREADS

A blank value is the same as 1. Usually, however, it's set to a sensible value, such as the number of cores available.

You can reset this environment variable using a command like:

export OMP_NUM_THREADS=4 <-- (No spaces around equal sign!)
and this new value will hold for any programs you run interactively.</pre>

Changing the number of threads is easy, and can be done at run time.

```
export OMP_NUM_THREADS=1
./myprog
export OMP_NUM_THREADS=2
./myprog
export OMP_NUM_THREADS=4
./myprog
export OMP_NUM_THREADS=8
./myprog
```

It's legal, but usually pointless, to define more threads than the number of available cores.

You can run OpenMP jobs on ARC systems.

Since an OpenMP job requires shared memory, it can typically only use one node of a system.

System	Nodes	Cores per node	Comment
Cascades	196	32	
DragonsTooth	48	24	
NewRiver	134	24	
BlueRidge	408	16	
BlueRidge/mic	130	120	MIC coprocessors
HokieSpeed	204	12	(shuts down after May!)
HokieOne	1*	492	(shuts down after May,
			maximum 192 cores per user.)

See, for instance,

https://secure.hosting.vt.edu/www.arc.vt.edu/computing/cascades/

You need to request an account on a system, such as Dragonstooth.

You need to transfer your program file using **sftp** or **scp**.

sftp username@dragonstooth1.arc.vt.edu
put myprog.c

You can log into the login nodes dragonstooth1 or dragonstooth2 and run a small, short job interactively:

gcc -o myprog myprog.c -fopenmp <-- Compile the program
export OMP_NUM_THREADS=24 <-- Set number of threads
./myprog <-- Run the program</pre>

RUN: Running OpenMP on ARC Systems

For production jobs, you must write a batch script, perhaps "myprog.sh", that sends your job for execution on a non-interactive compute node. This must also be copied to dragonstooth1 or dragonstooth2.

In order to run the job, you should be logged into dragonstooth, and you should be in the same directory as your program "myprog.c" and the script "myprog.sh".

To submit the job for execution, type:

Now you must wait, a short time or a long time, for the scheduler to decide when to run your job, and then for the job to run.

checkjob -v 122989	< to check status of job
qdel 122989	< to kill the job
showq -u <i>username</i>	< to show all your queued jobs

RUN: A Batch Script

The script *myprog.sh* might look something like this:

```
#! /bin/bash
#PBS -1 walltime=00:05:00
                                 <-- 5 minutes max
#PBS -1 nodes=1:ppn=24
                                  <-- request 1 node, all cores
#PBS -W group_list=dragonstooth
#PBS -q open_q
                                  <-- Use small "free" queue
cd $PBS O WORKDIR
                                 <-- Move to directory from
                                     which job was submitted.
module purge
                                  <-- Unload all modules
module load gcc
                                  <-- Load the gcc compiler
gcc -o myprog myprog.c -fopenmp
                                  <-- Compile program
export OMP_NUM_THREADS=24
                                  <-- Specify threads
time ./myprog
                                  <-- Run program and
                                      report required time
```

Once your job has executed, the output will appear in the directory associated with the job, with a name constructed from the batch file name and the job number.

In our example this would be:

myprog.sh.o122989	< the output file
myprog.sh.e122989	< the error file

Since I would prefer to get just one output file, I often add to my batch file the following command to merge the two:

#PBS -j oe <-- join the output and error files</pre>

in which case, all my information would be in one file:

myprog.sh.o122989 <-- the output AND error file

The reason to use OpenMP is so your program runs faster. It's important to be able to reliably measure your program's speed as you ask for more and more threads.

A simple was to do this uses the **time** command:

```
export OMP_NUM_THREADS=1
time ./myprog
export OMP_NUM_THREADS=2
time ./myprog
export OMP_NUM_THREADS=6
time ./myprog
```

The output includes the total time, plus a breakdown into *user time* (your fault) and *sys time* (the system's fault). Usually, the lump sum value is good enough.

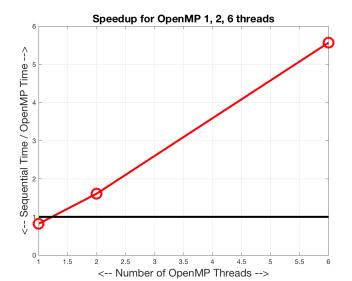
TIME: Output from TIME:

Here's an example of what **time** told me for a sample calculation:

```
Run sequentially (Compiled without OpenMP option.)
real
        0m5.499s
        0m5.492s
user
sys
       0m0.004s
Run with 1 thread. (Compiled with OpenMP option.)
real
        0m6.704s
user
        0m6.694s
        Om0.009s
sys
Run with 2 threads.
real
        0m3.418s
        Om6.823s
user
        Om0.009s
sys
Run with 6 threads.
        Om0.988s
real
        0m5.902s
user
sys
        0m0.015s
```

TIME: Is My Program Running Faster?

Plot the number of threads T as the X axis, and the ratio (time with 1 thread)/(time with T threads) on the Y axis, which is your speedup.



While the **time** command is a good first tool for measuring program speed, it can only time the entire program.

You might be interested in finer measurements

- How long did this single function take to execute?
- Did this loop run faster after I parallelized it?

To answer such questions, there is a special OpenMP function called **omp_get_wtime()**

```
seconds = omp_get_wtime ( );
operations to time;
seconds = omp_get_wtime ( ) - seconds;
```

This presentation has focused exclusively on the most common issues that arise in $\mathsf{Open}\mathsf{MP}$ parallelization:

- recognizing parallelizable applications;
- recognizing loops that are candidates for parallelism;
- spotting variable usage that can hinder parallelism;
- modifying loops in a C code with OpenMP directives;
- how to run a job on ARC systems.
- how to use time to time your program;

For more advanced and interesting cases, check the references, or take the NLI class Intermediate OpenMP Programming.

- Parallel Programming in OpenMP, Chandra, et al;
- Using OpenMP; Chapman, et al;
- Parallel Programming in C with MPI and OpenMP, Quinn;
- OpenMP Tutorial, Blaise Barney, https://computing.llnl.gov/tutorials/openMP/