Parallel Programming using OpenMP

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OpenMP Multithreaded Programming

- OpenMP stands for “Open Multi-Processing”
- OpenMP is a multi-vendor (see next page) standard to perform shared-memory multithreading
- OpenMP uses the fork-join model
- OpenMP is both directive- and library-based
- OpenMP threads share a single executable, global memory, and heap (malloc, new)
- Each OpenMP thread has its own stack (function arguments, function return address, local variables)
- Using OpenMP requires no dramatic code changes
- OpenMP probably gives you the biggest multithread benefit per amount of work you have to put in to using it

Much of your use of OpenMP will be accomplished by issuing C/C++ “pragmas” to tell the compiler how to build the threads into the executable

#pragma omp directive [clause]
Who is in the OpenMP Consortium?

- AMD
- ARM
- Cray
- Fujitsu
- Hewlett Packard
- IBM
- Intel
- Micron
- NEC
- NVIDIA
- Oracle
- Red Hat
- Texas

- Argonne
- BSC
- COMPunity
- CRI
- Los Alamos
- NASA
- RWTH Aachen University
- University of Houston
- TACC

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What OpenMP Isn’t:

• OpenMP doesn’t check for data dependencies, data conflicts, deadlocks, or race conditions. You are responsible for avoiding those yourself.

• OpenMP doesn’t check for non-conforming code sequences.

• OpenMP doesn’t guarantee \textit{identical} behavior across vendors or hardware, or even between multiple runs on the same vendor’s hardware.

• OpenMP doesn’t guarantee the \textit{order} in which threads execute, just that they do execute.

• OpenMP is not overhead-free.

• OpenMP does not prevent you from writing code that triggers cache performance problems (such as in false-sharing), in fact, it makes it really easy.

We will get to “false sharing” in the cache notes.
Memory Allocation in a Multithreaded Program

Don’t take this completely literally. The exact arrangement depends on the operating system and the compiler. For example, sometimes the stack and heap are arranged so that they grow towards each other.
Using OpenMP on Linux

```
g++  -o  proj  proj.cpp  -lm  -fopenmp
icpc  -o  proj  proj.cpp  -lm  -openmp  -align  -qopt-report=3  -qopt-report-phase=vec
```

Using OpenMP in Microsoft Visual Studio

1. Go to the Project menu → Project Properties

2. Change the setting Configuration Properties → C/C++ → Language → OpenMP Support to "Yes (/openmp)"

Seeing if OpenMP is Supported on Your System

```
#ifndef _OPENMP
    fprintf( stderr, "OpenMP is not supported – sorry!\n" );
    exit( 0 );
#endif
```

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mjb – March 23, 2020
A Potential OpenMP/Visual Studio Problem

If you are using Visual Studio 2019 and get a compile message that looks like this:

```
1>clxx: error C2338: two-phase name lookup is not supported for C++/CLI, C++/CX, or OpenMP; use /Zc:twoPhase-
```

then do this:

1. Go to "Project Properties“→ "C/C++" → "Command Line“
2. Add `/Zc:twoPhase` in "Additional Options" in the bottom section
3. Press OK

No, I don’t know what this means either …
Numbers of OpenMP threads

How to specify how many OpenMP threads you want to have available:

```
omp_set_num_threads( num );
```

Asking how many cores this program has access to:

```
num = omp_get_num_procs( );
```

Actually returns the number of hyperthreads, not the number of physical cores

Setting the number of available threads to the exact number of cores available:

```
omp_set_num_threads( omp_get_num_procs( ) );
```

Asking how many OpenMP threads this program is using right now:

```
num = omp_get_num_threads( );
```

Asking which thread number this one is:

```
me = omp_get_thread_num( );
```
Creating an OpenMP Team of Threads

This creates a team of threads

Each thread then executes all lines of code in this block.

Think of it this way:

```c
#pragma omp parallel default(none)
{
    ... 
}
```

```c
#pragma omp parallel default(none)
```

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

int main( )
{
    omp_set_num_threads( 8 );
    #pragma omp parallel default(none)
    {
        printf( "Hello, World, from thread #%d ! \n" , omp_get_thread_num( ) );
    }
    return 0;
}

Hint: run it several times in a row. What do you see? Why?
Hello, World, from thread #6!
Hello, World, from thread #1!
Hello, World, from thread #7!
Hello, World, from thread #5!
Hello, World, from thread #4!
Hello, World, from thread #3!
Hello, World, from thread #2!
Hello, World, from thread #0!

Hello, World, from thread #2!
Hello, World, from thread #5!
Hello, World, from thread #0!
Hello, World, from thread #7!
Hello, World, from thread #1!
Hello, World, from thread #3!
Hello, World, from thread #4!
Hello, World, from thread #6!

There is no guarantee of thread execution order!
Creating OpenMP threads in Loops

```c
#include <omp.h>

... 
omp_set_num_threads( NUMT ); 
...

#pragma omp parallel for default(none)
for( int i = 0; i < arraySize; i++ )
{
    ...
}

This tells the compiler to parallelize the for-loop into multiple threads. Each thread automatically gets its own personal copy of the variable `i` because it is defined within the for-loop body.

The `default(none)` directive forces you to explicitly declare all variables declared outside the parallel region to be either private or shared while they are in the parallel region. Variables declared within the for-loop are automatically private.

This sets how many threads will be in the thread pool. It doesn’t create them yet, it just says how many will be used the next time you ask for them.

This creates a team of threads from the thread pool and divides the for-loop passes up among those threads.

There is an "implied barrier" at the end where each thread waits until all threads are done, then the code continues in a single thread.

The code starts out executing in a single thread.
OpenMP for-Loop Rules

```plaintext
#pragma omp parallel for default(none), shared(...), private(...)
for( int index = start ; index terminate condition; index changed )
```

- The *index* must be an *int* or a *pointer*
- The *start* and *terminate* conditions must have compatible types
- Neither the *start* nor the *terminate* conditions can be changed during the execution of the loop
- The *index* can only be modified by the *changed* expression (i.e., not modified inside the loop itself)
- There can be no inter-loop data dependencies such as:
  
  ```plaintext
  a[ i ] = a[ i-1 ] + 1.;
  
  a[101] = a[100] + 1.; // what if this is the last of thread #0's work?
  
  a[102] = a[101] + 1.; // what if this is the first of thread #1's work?
  ```
OpenMP For-Loop Rules

for( index = start ;
    index <  end
    index <= end
    index >  end
    index >= end
    ;
    index + = incr
    index -= decr
    )
What to do about Variables Declared Before the for-loop Starts?

float x = 0.;
#pragma omp parallel for ...
for( int i = 0; i < N; i++ )
{
    x = (float) i;
    float y = x*x;
    << more code… >
}

private(x)
Means that each thread will get its own version of the variable

shared(x)
Means that all threads will share a common version of the variable

default(none)
I recommend that you include this in your OpenMP for-loop directive. This will force you to explicitly flag all of your externally-declared variables as shared or private. Don’t make a mistake by leaving it up to the default!

Example:
#pragma omp parallel for default(none), private(x)
#define NUM 1000000
float A[NUM], B[NUM], C[NUM];

...total = omp_get_num_threads( );
#pragma omp parallel default(none),private(me),shared(total)
{
    me = omp_get_thread_num( );
    DoWork( me, total );
}

void DoWork( int me, int total )
{
    int first = NUM * me / total;
    int last = NUM * (me+1)/total - 1;
    for( int i = first; i <= last; i++ )
    {
        C[ i ] = A[ i ] * B[ i ];
    }
}
**OpenMP Allocation of Work to Threads**

**Static Threads**
- All work is allocated and assigned at runtime

**Dynamic Threads**
- The pool is statically assigned some of the work at runtime, but not all of it
- When a thread from the pool becomes idle, it gets a new assignment
- “Round-robin assignments”

**OpenMP Scheduling**

```plaintext
schedule(static [,chunksize])
schedule(dynamic [,chunksize])
```
Defaults to static
chunksize defaults to 1
OpenMP Allocation of Work to Threads

```c
#pragma omp parallel for default(none), schedule(static, chunksize)
for( int index = 0 ; index < 12 ; index++ )
```

Static, 1

<table>
<thead>
<tr>
<th>chunksize = 1</th>
</tr>
</thead>
<tbody>
<tr>
<td></td>
</tr>
<tr>
<td>0  0,3,6,9</td>
</tr>
<tr>
<td>1  1,4,7,10</td>
</tr>
<tr>
<td>2  2,5,8,11</td>
</tr>
<tr>
<td></td>
</tr>
<tr>
<td>Each thread is assigned one iteration, then</td>
</tr>
<tr>
<td>the assignments start over</td>
</tr>
</tbody>
</table>

Static, 2

<table>
<thead>
<tr>
<th>chunksize = 2</th>
</tr>
</thead>
<tbody>
<tr>
<td></td>
</tr>
<tr>
<td>0  0,1,6,7</td>
</tr>
<tr>
<td>1  2,3,8,9</td>
</tr>
<tr>
<td>2  4,5,10,11</td>
</tr>
<tr>
<td></td>
</tr>
<tr>
<td>Each thread is assigned two iterations, then</td>
</tr>
<tr>
<td>the assignments start over</td>
</tr>
</tbody>
</table>

Static, 4

<table>
<thead>
<tr>
<th>chunksize = 4</th>
</tr>
</thead>
<tbody>
<tr>
<td></td>
</tr>
<tr>
<td>0  0,1,2,3</td>
</tr>
<tr>
<td>1  4,5,6,7</td>
</tr>
<tr>
<td>2  8,9,10,11</td>
</tr>
<tr>
<td></td>
</tr>
<tr>
<td>Each thread is assigned four iterations, then</td>
</tr>
<tr>
<td>the assignments start over</td>
</tr>
</tbody>
</table>
Arithmetic Operations Among Threads – A Problem

```c
#pragma omp parallel for private(myPartialSum),shared(sum)
for( int i = 0; i < N; i++ )
{
    float myPartialSum = ... 

    sum = sum + myPartialSum;
}
```

- There is no guarantee when each thread will execute this line correctly
- There is not even a guarantee that each thread will finish this line before some other thread interrupts it. (Remember that each line of code usually generates multiple lines of assembly.)
- This is non-deterministic!

**Assembly code:**

<table>
<thead>
<tr>
<th>Load sum</th>
<th>Add myPartialSum</th>
<th>Store sum</th>
</tr>
</thead>
</table>

What if the scheduler decides to switch threads right here?

**Conclusion: Don’t do it this way!**
Here’s a trapezoid integration example.
The partial sums are added up, as shown on the previous page.
The integration was done 30 times.
The answer is supposed to be exactly 2.
None of the 30 answers is even close.
And, not only are the answers bad, they are not even consistently bad!

0.469635  0.398893
0.517984  0.446419
0.438868  0.431204
0.437553  0.501783
0.398761  0.334996
0.506564  0.484124
0.489211  0.506362
0.584810  0.448226
0.476670  0.434737
0.530668  0.444919
0.500062  0.442432
0.672593  0.548837
0.411158  0.363092
0.408718  0.544778
0.523448  0.356299

Don’t do it this way! We’ll talk about how to do it correctly in the Trapezoid Integration noteset.
Here’s a trapezoid integration example. The partial sums are added up, as shown on the previous page. The integration was done 30 times. The answer is supposed to be exactly 2. None of the 30 answers is even close. And, not only are the answers **bad**, they are not even consistently **bad**!
Synchronization

Mutual Exclusion Locks (Mutexes)

\texttt{omp_init_lock( omp_lock_t * );}
\texttt{omp_set_lock( omp_lock_t * );}
\texttt{omp_unset_lock( omp_lock_t * );}
\texttt{omp_test_lock( omp_lock_t * );}

(\texttt{omp_lock_t} is really an array of 4 unsigned chars)

Blocks if the lock is not available
Then sets it and returns when it is available
If the lock is not available, returns 0
If the lock is available, sets it and returns 1

Critical sections

\texttt{#pragma omp critical}
Restricts execution to one thread at a time

\texttt{#pragma omp single}
Restricts execution to a single thread ever

Barriers

\texttt{#pragma omp barrier}
Forces each thread to wait here until all threads arrive

(Note: there is an implied barrier after parallel for loops and OpenMP sections, unless the \texttt{nowait} clause is used)
Synchronization Examples

omp_lock_t Sync;

...  
omp_init_lock( &Sync );

...  
omp_set_lock( &Sync );

    << code that needs the mutual exclusion >>
omp_unset_lock( &Sync );

...  
while( omp_test_lock( &Sync ) == 0 )
{
    DoSomeUsefulWork();
}
Single-thread-execution Synchronization

#pragma omp single

Restricts execution to a single thread ever. This is used when an operation only makes sense for one thread to do. Reading data from a file is a good example.
Creating Sections of OpenMP Code

Sections are independent blocks of code, able to be assigned to separate threads if they are available.

```c
#pragma omp parallel sections
{
    #pragma omp section
    {
        Task 1
    }
    #pragma omp section
    {
        Task 2
    }
}
```

(Note: there is an implied barrier after parallel for loops and OpenMP sections, unless the `nowait` clause is used)
What do OpenMP Sections do for You?
They decrease your overall execution time.

```c
omp_set_num_threads( 1 );
```

```c
omp_set_num_threads( 2 );
```

```c
omp_set_num_threads( 3 );
```
omp_set_num_threads( 3 );

#pragma omp parallel sections
{
    #pragma omp section
    {
        Watcher( );
    }

    #pragma omp section
    {
        Animals( );
    }

    #pragma omp section
    {
        Plants( );
    }

} // implied barrier -- all functions must return to get past here