27. Parallel Programming I

Moore’s Law and the Free Lunch, Hardware Architectures, Parallel Execution, Flynn’s Taxonomy, Scalability: Amdahl and Gustafson, Data-parallelism, Task-parallelism, Scheduling

[Task-Scheduling: Cormen et al, Kap. 27]

The Free Lunch

The free lunch is over [35]

[35] "The Free Lunch is Over", a fundamental turn toward concurrency in software, Herb Sutter, Dr. Dobb's Journal, 2005

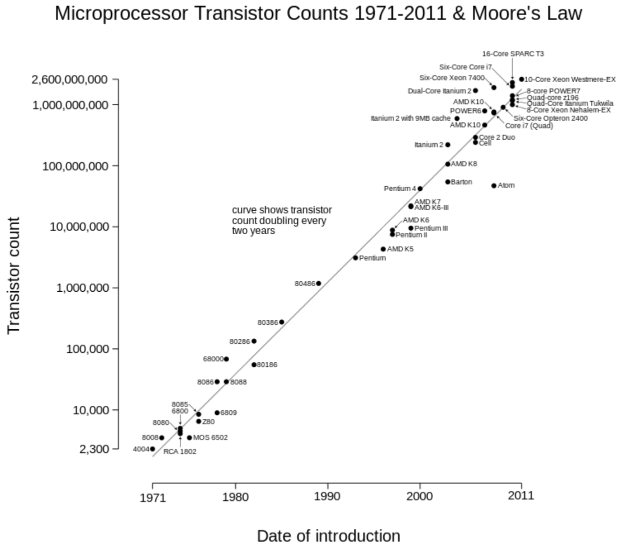
Moore’s Law

Gordon E. Moore (1929)

Observation by Gordon E. Moore:

The number of transistors on integrated circuits doubles approximately every two years.

Moore’s Law



By Wgsimon, https://commons.wikimedia.org/w/index.php?curid=15193542

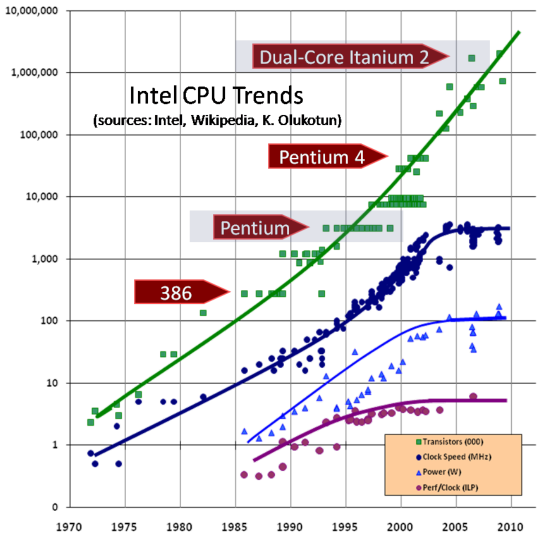
For a long time...

- the sequential execution became faster (Instruction Level Parallelism, Pipelining, Higher Frequencies)
- more and smaller transistors = more performance
- programmers simply waited for the next processor generation

Today

- the frequency of processors does not increase significantly and more (heat dissipation problems)
- the instruction level parallelism does not increase significantly any more
- the execution speed is dominated by memory access times (but caches still become larger and faster)

Trends



http://www.gotw.ca/publications/concurrency-ddj.htm

Multicore

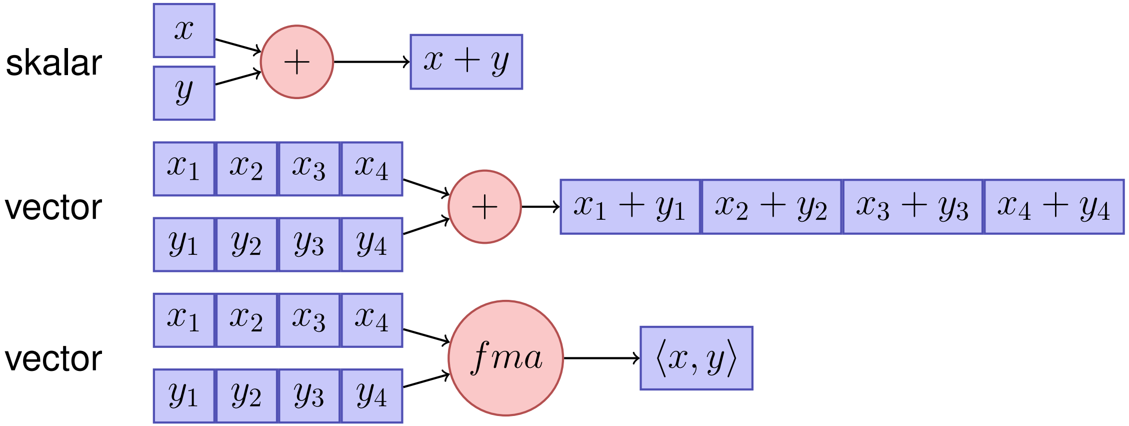
- Use transistors for more compute cores
- Parallelism in the software
- Programmers have to write parallel programs to benefit from new hardware

Forms of Parallel Execution

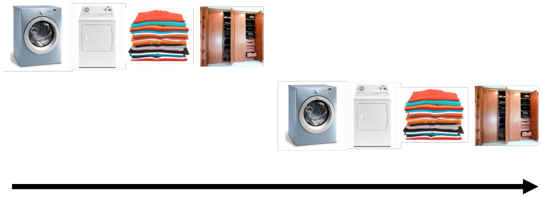
- Vectorization
- Pipelining
- Instruction Level Parallelism
- Multicore / Multiprocessing
- Distributed Computing

Vectorization

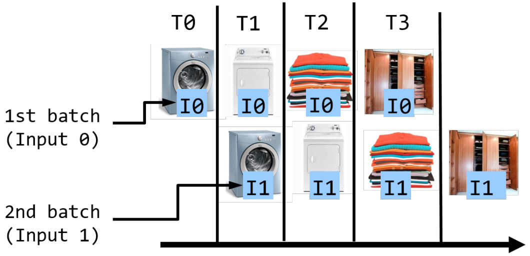
Parallel Execution of the same operations on elements of a vector (register)



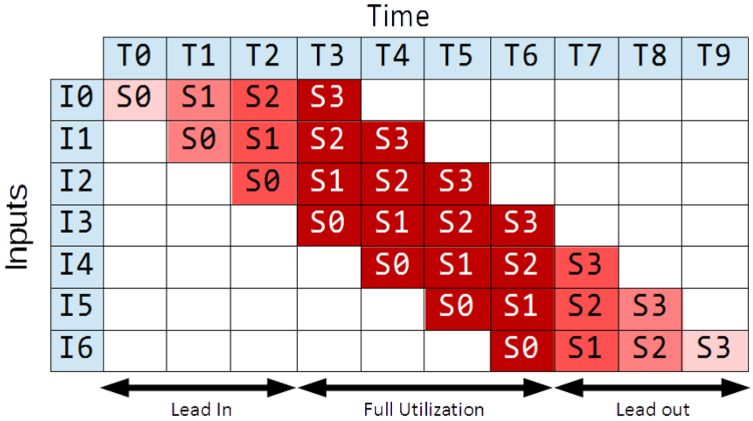
Home Work



More efficient



Pipeline


Time
Inputs
Lead In
Full Utilization
Lead out

	T0	T1	T2	T3	T4	T5	T6	T7	T8	T9
I0	S0	S1	S2	S3						
I1		S0	S1	S2	S3					
I2			S0	S1	S2	S3				
I3				S0	S1	S2	S3			
I4					S0	S1	S2	S3		
I5						S0	S1	S2	S3	
I6							S0	S1	S2	S3

Throughput

- Throughput = Input or output data rate
- Number operations per time unit
- larger througput is better
- Approximation

$$\text{throughput} = \frac{1}{\max(\text{computationtime}(\text{stages}))}$$

ignores lead-in and lead-out times

Latency

- Time to perform a computation
- Pipeline latency only constant when Pipeline is balanced: sum of all operations over all stages
- Unbalanced Pipeline
  - First batch as with the balanced pipeline
  - In a balanced version, latency= $\#\mathrm{stages} \cdot \max(\mathrm{computationtime}(\mathrm{stages}))$

Homework Example

Washing $T_0 = 1h$, Drying $T_1 = 2h$, Ironing $T_2 = 1h$, Tidy up $T_3 = 0.5h$

- Latency first batch: $L = T_0 + T_1 + T_2 + T_3 = 4.5h$
- Latency second batch: $L = T_1 + T_1 + T_2 + T_3 = 5.5h$
- In the long run: 1 batch every $2h$ ($0.5/h$).

Throughput vs. Latency

- Increasing throughput can increase latency
- Stages of the pipeline need to communicate and synchronize: overhead

Pipelines in CPUs

Fetch Decode Execute Data Fetch Writeback

Multiple Stages

- Every instruction takes 5 time units (cycles)
- In the best case: 1 instruction per cycle, not always possible (“stalls”)

Paralellism (several functional units) leads to *faster execution.*

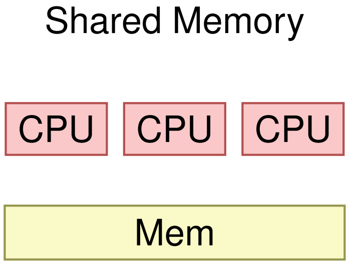
ILP – Instruction Level Parallelism

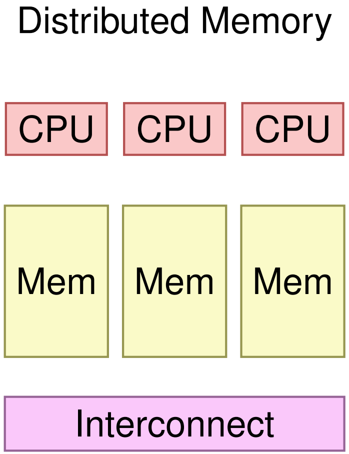
Modern CPUs provide several hardware units and execute independent instructions in parallel.

- Pipelining
- Superscalar CPUs (multiple instructions per cycle)
- Out-Of-Order Execution (Programmer observes the sequential execution)
- Speculative Execution

27.2 Hardware Architectures

Shared vs. Distributed Memory





Shared vs. Distributed Memory Programming

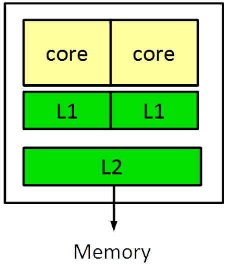
- Categories of programming interfaces
  - Communication via message passing
  - Communication via memory sharing
- It is possible:
  - to program shared memory systems as distributed systems (e.g. with message passing MPI)
  - program systems with distributed memory as shared memory systems (e.g. partitioned global address space PGAS)

Shared Memory Architectures

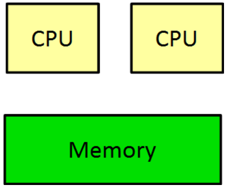
- Multicore (Chip Multiprocessor - CMP)
- Symmetric Multiprocessor Systems (SMP)
- Simultaneous Multithreading (SMT = Hyperthreading)
  - one physical core, Several Instruction Streams/Threads: several virtual cores
  - Between ILP (several units for a stream) and multicore (several units for several streams). Limited parallel performance.
- Non-Uniform Memory Access (NUMA)

Same programming interface

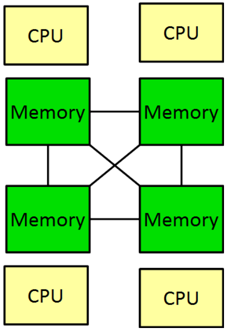
Overview



CMP



SMP

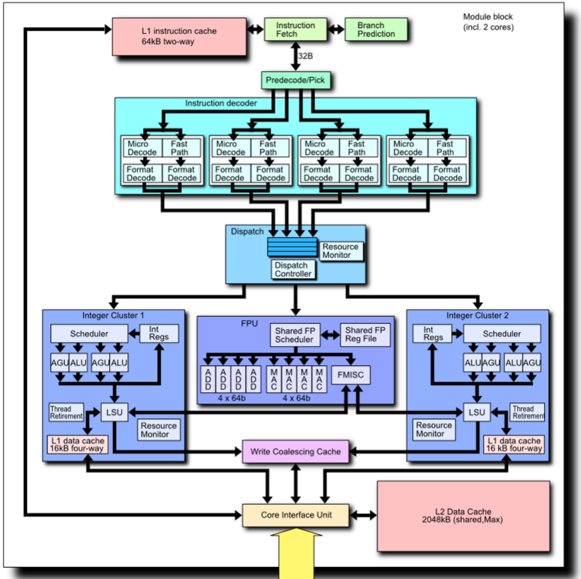


NUMA

An Example

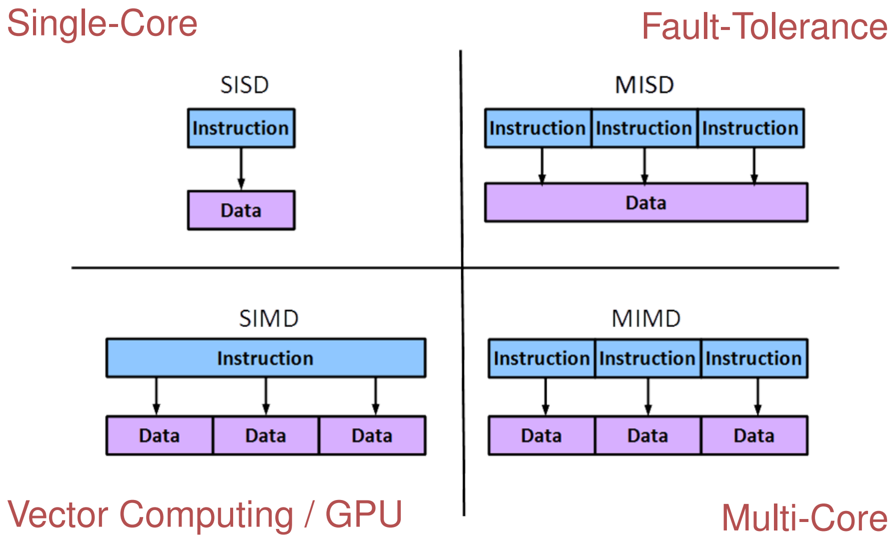
AMD Bulldozer: between CMP and SMT

- 2x integer core
- 1x floating point core



Wikipedia

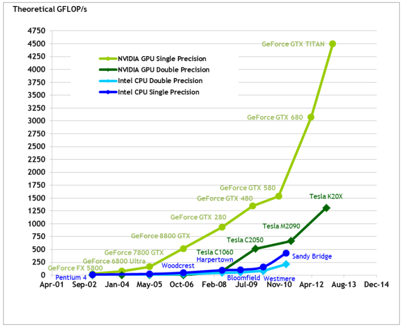
Flynn’s Taxonomy



Massively Parallel Hardware

[General Purpose] Graphical Processing Units ([GP]GPUs)

- Revolution in High Performance Computing
  - Calculation 4.5 TFlops vs. 500 GFlops
  - Memory Bandwidth 170 GB/s vs. 40 GB/s
- SIMD
  - High data parallelism
  - Requires own programming model. Z.B. CUDA / OpenCL



27.3 Multi-Threading, Parallelism and Concurrency

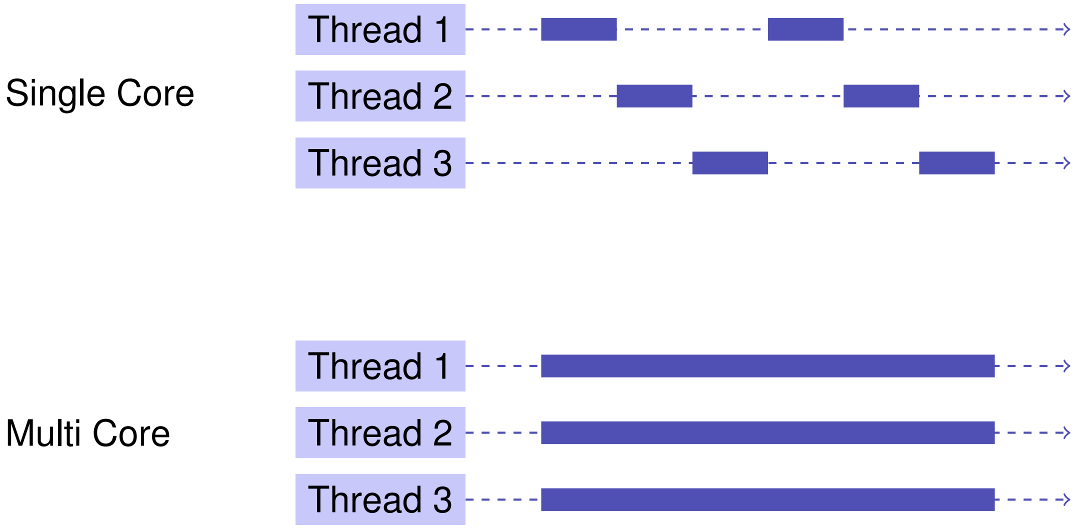
Processes and Threads

- Process: instance of a program
    - each process has a separate context, even a separate address space
    - OS manages processes (resource control, scheduling, synchronisation)
- Threads: threads of execution of a program
    - Threads share the address space
    - fast context switch between threads

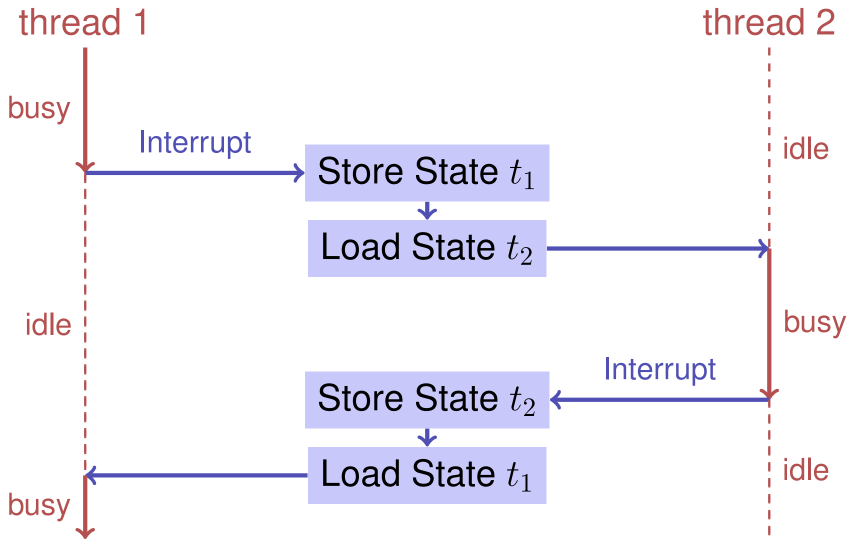
Why Multithreading?

- Avoid “polling” resources (files, network, keyboard)
- Interactivity (e.g. responsivity of GUI programs)
- Several applications / clients in parallel
- Parallelism (performance!)

Multithreading conceptually

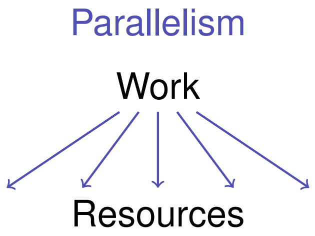


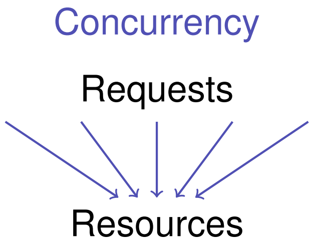
Thread switch on one core (Preemption)



Parallelität vs. Concurrency

- *Parallelism:* Use extra resources to solve a problem faster
- *Concurrency:* Correctly and efficiently manage access to shared resources
- Begriffe überlappen offensichtlich. Bei parallelen Berechnungen besteht fast immer Synchronisierungsbedarf.





Thread Safety

Thread Safety means that in a concurrent application of a program this always yields the desired results.

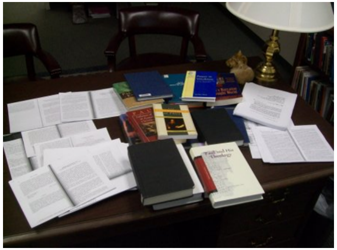
Many optimisations (Hardware, Compiler) target towards the correct execution of a *sequential* program.

Concurrent programs need an annotation that switches off certain optimisations selectively.

Example: Caches

- Access to registers faster than to shared memory.
- Principle of locality.
- Use of Caches (transparent to the programmer)

If and how far a cache coherency is guaranteed depends on the used system.



27.4 Scalability: Amdahl and Gustafson

Scalability

In parallel Programming:

- Speedup when increasing number p of processors
- What happens if $p \to \infty$?
- Program scales linearly: Linear speedup.

Parallel Performance

Given a fixed amount of computing work W (number computing steps)

Sequential execution time T_1

Parallel execution time on p CPUs

- Perfection: $T_p = T_1/p$
- Performance loss: $T_p > T_1/p$ (usual case)
- Sorcery: $T_p < T_1/p$

Parallel Speedup

Parallel speedup S_p on p CPUs:

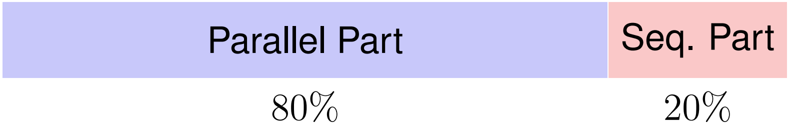
$$S_p = \frac{W/T_p}{W/T_1} = \frac{T_1}{T_p}.$$

- Perfection: linear speedup $S_p = p$
- Performance loss: sublinear speedup $T_p > T_1/p$ (the usual case)
- Sorcery: superlinear speedup $T_p < T_1/p$

Efficiency:$E_p = S_p/p$

Reachable Speedup?

Parallel Program



$$T_1 = 10$$
$$T_8 = ?$$
$$T_8 = \frac{10 \cdot 0.8}{8} + 10 \cdot 0.2 = 1 + 2 = 3$$
$$S_8 = \frac{T_1}{T} = \frac{10}{3} = 3.33$$

Amdahl's Law: Ingredients

Computational work W falls into two categories

- Paralellisable part W_p
- Not parallelisable, sequential part W_s

Assumption: W can be processed sequentially by one processor in W time units ($T_1 = W$):

$$T_1 = W_s + W_p$$
$$T_p \geq W_s + W_p/p$$

Amdahl's Law

$$S_p = \frac{T_1}{T_p} \leq \frac{W_s + W_p}{W_s + \frac{W_p}{p}}$$

Amdahl's Law

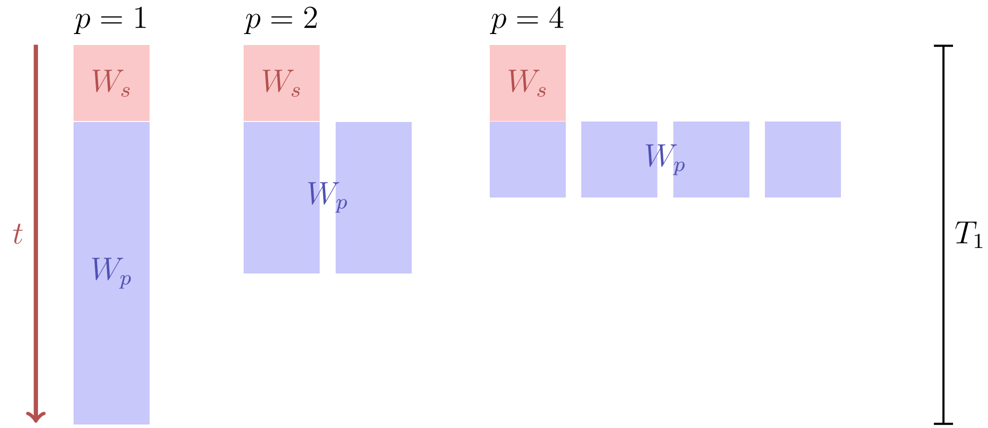
With sequential, not parallelizable fraction λ: $W_s = \lambda W$, $W_p = (1-\lambda)W$:

$$S_p \leq \frac{1}{\lambda + \frac{1-\lambda}{p}}$$

Thus

$$S_\infty \leq \frac{1}{\lambda}$$

Illustration Amdahl's Law



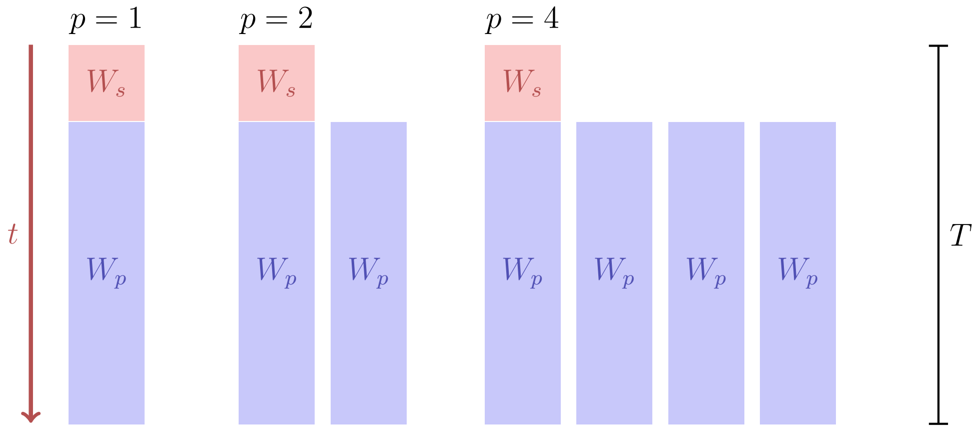
Amdahl’s Law is bad news

All non-parallel parts of a program can cause problems

Gustafson’s Law

- Fix the time of execution
- Vary the problem size.
- Assumption: the sequential part stays constant, the parallel part becomes larger

Illustration Gustafson's Law



Gustafson's Law

Work that can be executed by one processor in time T:

$$W_s + W_p = T$$

Work that can be executed by p processors in time T:

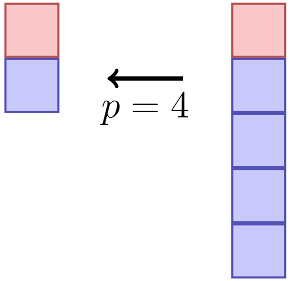
$$W_s + p \cdot W_p = \lambda \cdot T + p \cdot (1 - \lambda) \cdot T$$

Speedup:

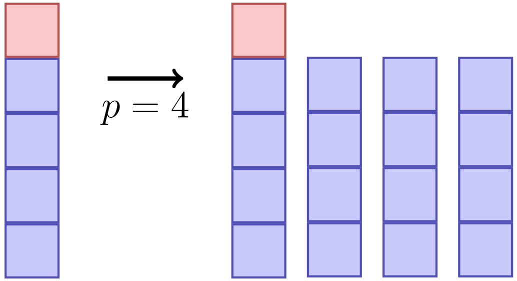
$$\begin{aligned} S_p = \frac{W_s + p \cdot W_p}{W_s + W_p} &= p \cdot (1 - \lambda) + \lambda \\ &= p - \lambda(p - 1) \end{aligned}$$

Amdahl vs. Gustafson

Amdahl



Gustafson



27.5 Task- and Data-Parallelism

Parallel Programming Paradigms

- *Task Parallel:* Programmer explicitly defines parallel tasks.
- *Data Parallel:* Operations applied simulatenously to an aggregate of individual items.

Example Data Parallel (OMP)

```
double sum = 0, A[MAX];
#pragma omp parallel for reduction (+:ave)
for (int i = 0; i< MAX; ++i)
  sum += A[i];
return sum;
```

Example Task Parallel (C++11 Threads/Futures)

```
double sum(Iterator from, Iterator to)
{
  auto len = from – to;
  if (len > threshold){
    auto future = std::async(sum, from, from + len / 2);
    return sumS(from + len / 2, to) + future.get();
  }
  else
    return sumS(from, to);
}
```

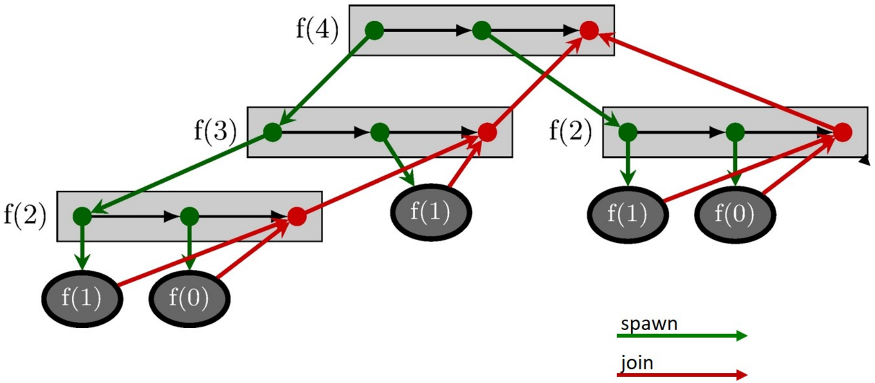
Work Partitioning and Scheduling

- Partitioning of the work into parallel task (programmer or system)
  - One task provides a unit of work
  - Granularity?
- Scheduling (Runtime System)
  - Assignment of tasks to processors
  - Goal: full resource usage with little overhead

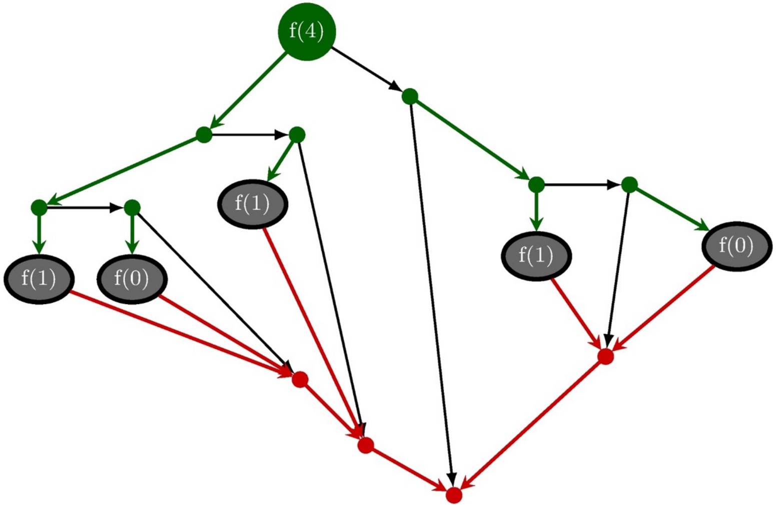
Example: Fibonacci P-Fib

```
if $n \leq 1$ then
    return $n$
else
    $x \leftarrow$ spawn P-Fib$(n-1)$
    $y \leftarrow$ spawn P-Fib$(n-2)$
    sync
    return $x + y$;
```

P-Fib Task Graph

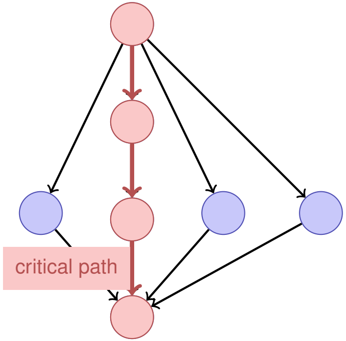


P-Fib Task Graph



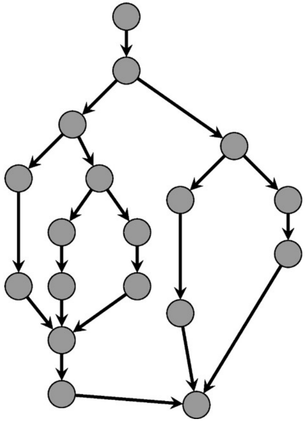
Question

- Each Node (task) takes 1 time unit.
- Arrows depict dependencies.
- Minimal execution time when number of processors = ∞?



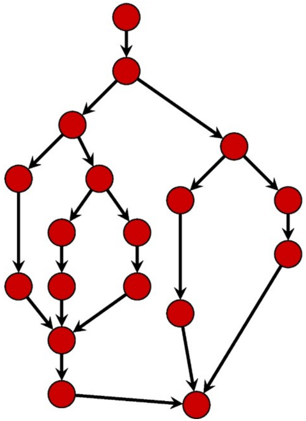
Performance Model

- p processors
- Dynamic scheduling
- T_p: Execution time on p processors



Performance Model

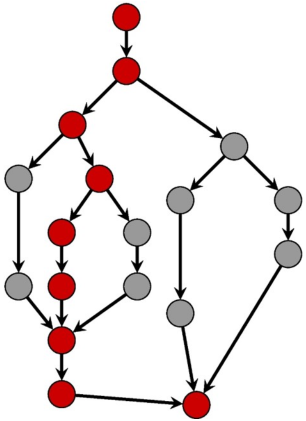
- T_p: Execution time on p processors
- T_1: *work*: time for executing total work on one processor
- T_1/T_p: Speedup



Performance Model

- T_∞: *span*: critical path, execution time on ∞ processors. Longest path from root to sink.
- T_1/T_∞: *Parallelism:* wider is better
- Lower bounds:

$$T_p \geq T_1/p \quad \text{Work law}$$
$$T_p \geq T_\infty \quad \text{Span law}$$



Greedy Scheduler

Greedy scheduler: at each time it schedules as many as availbale tasks.

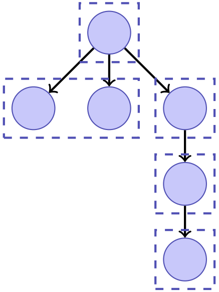
Theorem

On an ideal parallel computer with p processors, a greedy scheduler executes a multi-threaded computation with work T_1 and span T_∞ in time

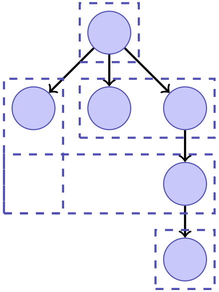
$$T_p \leq T_1/p + T_\infty$$

Beispiel

Assume $p = 2$.



$T_p = 5$



$T_p = 4$

Proof of the Theorem

Assume that all tasks provide the same amount of work.

- Complete step: p tasks are available.
- incomplete step: less than p steps available.

Assume that number of complete steps larger than $\lfloor T_1/p \rfloor$.
Executed work $\geq P \cdot (\lfloor T_1/p \rfloor \cdot p) = T_1 - T_1 \mod p + p \geq T_1$.
Contradiction. Therefore maximally $\lfloor T_1/p \rfloor$ complete steps.

Each incomplete step executed at any time all available tasks t with $\deg^-(t) = 0$ and decreases the length of the span. Otherwise the chosen span would not have been maximal. Number of incomplete steps thus maximally T_∞.

Consequence

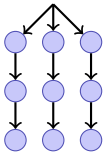
if $p \ll T_1/T_\infty$, i.e. $T_\infty \ll T_1/p$, then $T_p \approx T_1/p$.

Example Fibonacci

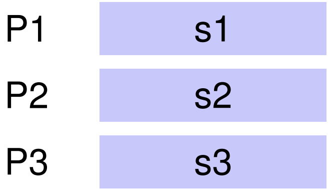
$T_1(n)/T_\infty(n) = \Theta(\phi^n/n)$. For moderate sizes of n we can use a lot of processors yielding linear speedup.

Granularity: how many tasks?

- #Tasks = #Cores?
- Problem if a core cannot be fully used
- Example: 9 units of work. 3 core.
  Scheduling of 3 sequential tasks.

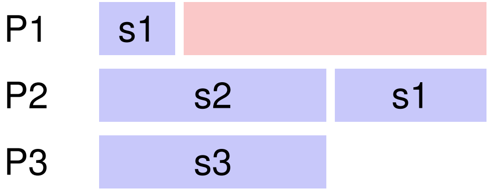


Exclusive utilization:



Execution Time: 3 Units

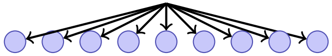
Foreign thread disturbing:



Execution Time: 5 Units

Granularity: how many tasks?

- #Tasks = Maximum?
- Example: 9 units of work. 3 cores.
  Scheduling of 9 sequential tasks.



Exclusive utilization:

P1	s1	s4	s7
P2	s2	s5	s8
P3	s3	s6	s9

Execution Time: $3 + \varepsilon$ Units

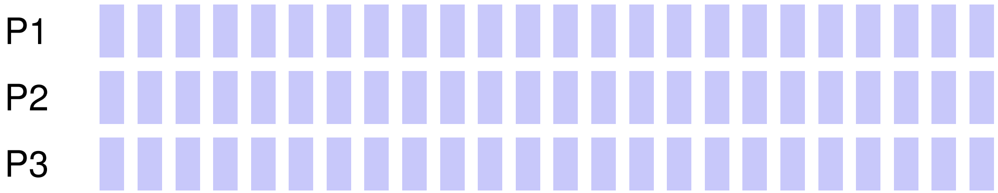
Foreign thread disturbing:

P1	s1	🟥	🟥	🟥
P2	s2	s4	s5	s8
P3	s3	s6	s7	s9

Execution Time: 4 Units. Full utilization.

Granularity: how many tasks?

- #Tasks = Maximum?
- Example: 10^6 tiny units of work.



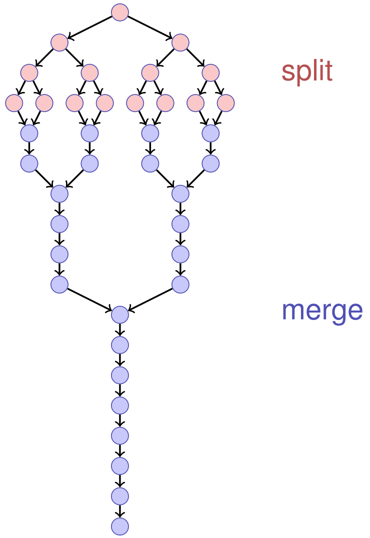
Execution time: dominiert vom Overhead.

Granularity: how many tasks?

Answer: as many tasks as possible with a sequential cutoff such that the overhead can be neglected.

Example: Parallelism of Mergesort

- Work (sequential runtime) of Mergesort $T_1(n) = \Theta(n \log n)$.
- Span $T_\infty(n) = \Theta(n)$
- Parallelism $T_1(n)/T_\infty(n) = \Theta(\log n)$ (Maximally achievable speedup with $p = \infty$ processors)


split
merge