Parallel Programming Patterns

Overview and Concepts













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Outline

- Why parallel programming?
- Decomposition
 - Geometric decomposition
 - Task farm
- Performance metrics and scaling
 - Amdahl's law
 - Gustafson's law





Why use parallel programming?

It is harder than serial so why bother?





Why?

- Parallel programming is more difficult than its sequential counterpart
- However we are reaching limitations in uniprocessor design
 - Physical limitations to size and speed of a single chip
 - Developing new processor technology is very expensive
 - Some fundamental limits such as speed of light and size of atoms
- Parallelism is not a silver bullet
 - There are many additional considerations
 - Careful thought is required to take advantage of parallel machines





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Parallelism

- Running on one processor at a time is serial computing
 - e.g. running a standard program on your laptop
- Running on many processors at once is parallel computing
 - e.g. the image sharpening example





Parallel tasks

- How we split a problem up in parallel is critical
 - 1. Limit communication (especially the number of messages)
 - 2. Balance the load so all processors are equally busy
- Tightly coupled problems require lots of interaction between their parallel tasks
- Embarrassingly parallel problems require very little (or no) interaction between their parallel tasks
 - E.g. the image sharpening exercise
- In reality most problems sit somewhere between two extremes





Decomposition

How do we split problems up to solve efficiently in parallel?





Decomposition

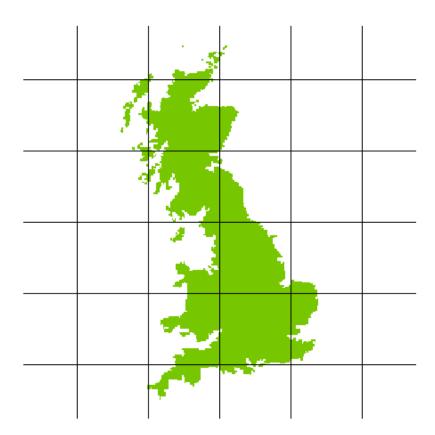
- One of the most challenging, but also most important, decisions is how to split the problem up
- How you do this depends upon a number of factors
 - The nature of the problem
 - The amount of communication required
 - Support from implementation technologies
- We are going to look at some frequently used decompositions
 - will be illustrated by later Fractal and CFD practical examples





Geometric decomposition

Take advantage of the geometric properties of a problem



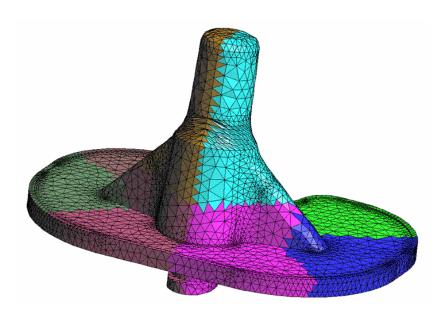


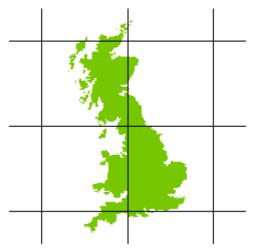
Image from ITWM: http://www.itwm.fraunhofer.de/en/departments/flow-and-material-simulation/mechanics-of-materials/domain-decomposition-and-parallel-mesh-generation.html





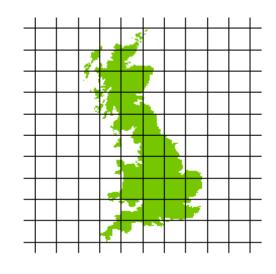
Geometric decomposition

- Splitting the problem up does have an associated cost
 - Namely communication between processors
 - Need to carefully consider granularity
 - Aim to minimise communication and maximise computation



Granularity

size of chunks of work



- Chunks too large
 - too little parallelism



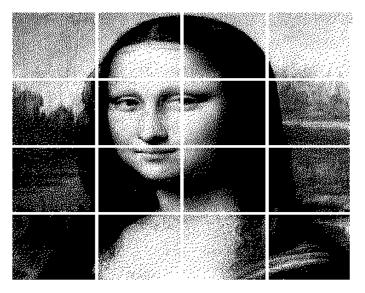
- communications rule

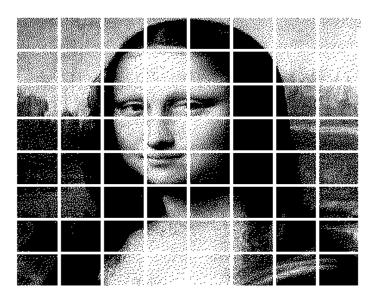




Load imbalance

- Execution time determined by slowest processor
 - each processor should have (roughly) the same amount of work, i.e. they should be load balanced





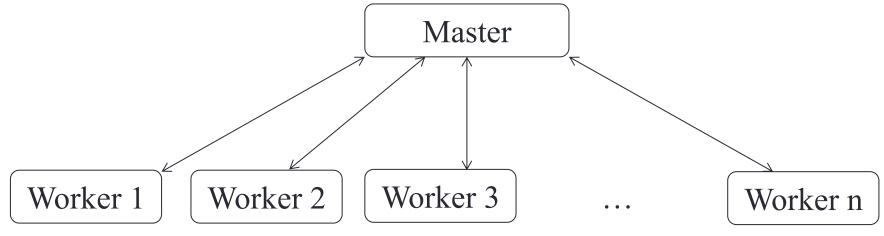
- Assign multiple tasks per processor
 - see Fractal example





Task farm (master worker)

Split the problem up into distinct, independent, tasks



- Master process sends task to a worker
- Worker process sends results back to the master
- The number of tasks is often much greater than the number of workers and tasks get allocated to idle workers





Performance metrics and scaling

How is my parallel code performing and scaling?





Performance metrics

- Measure the execution time T
 - how do we quantify performance improvements?
- Speed up
 - typically S(N,P) < P

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

- Parallel efficiency
 - typically E(N,P) < 1

$$E(N,P) = \frac{S(N,P)}{P} = \frac{T(N,1)}{PT(N,P)}$$

- Serial efficiency
 - typically *E(N)* <= 1

$$E(N) = \frac{T_{best}(N)}{T(N,1)}$$

Where N is the size of the problem and P the number of processors





Scaling

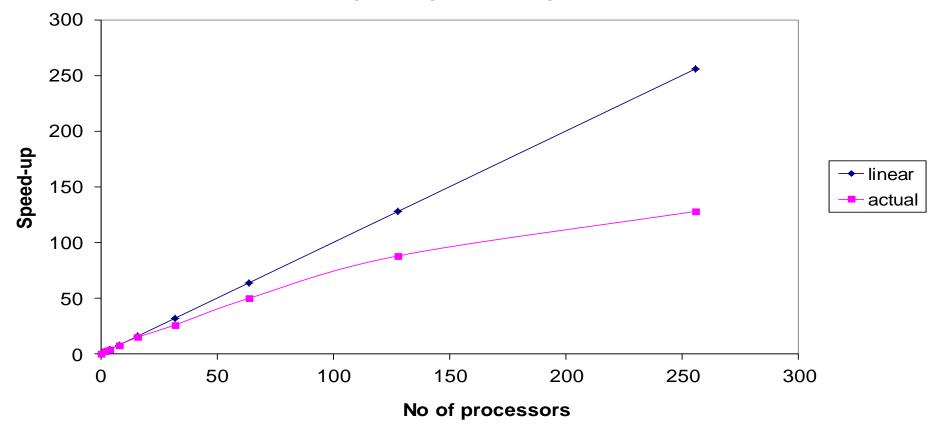
- Scaling is how the performance of a parallel application changes as the number of processors is increased
- There are two different types of scaling:
 - Strong Scaling total problem size stays the same as the number of processors increases
 - Weak Scaling the problem size increases at the same rate as the number of processors, keeping the amount of work per processor the same
- Strong scaling is generally more useful and more difficult to achieve than weak scaling





Strong scaling

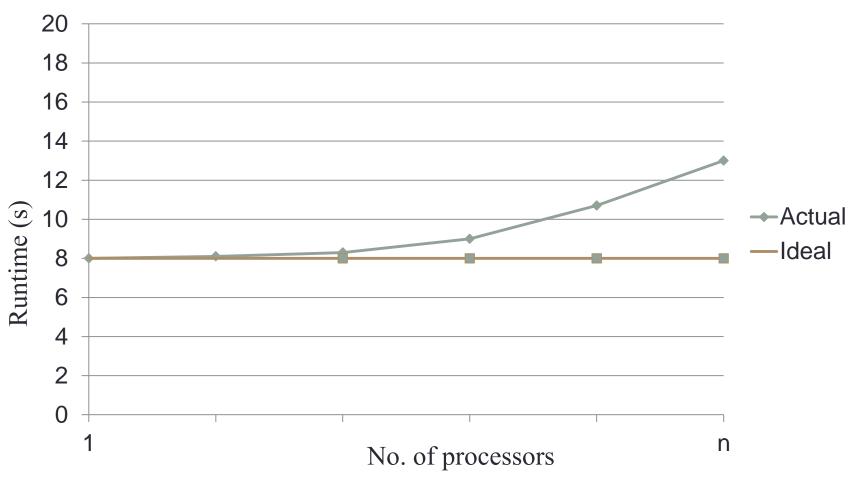








Weak scaling







The serial fraction

An inherent limit to speed up when we parallelise problems

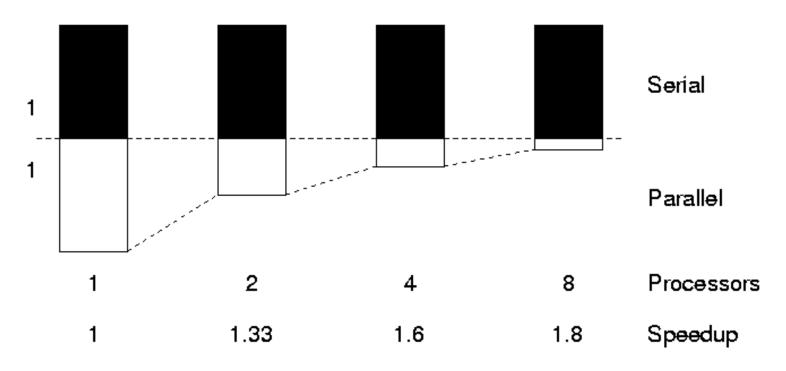




The serial section of code

"The performance improvement to be gained by parallelisation is limited by the proportion of the code which is serial"

Gene Amdahl, 1967







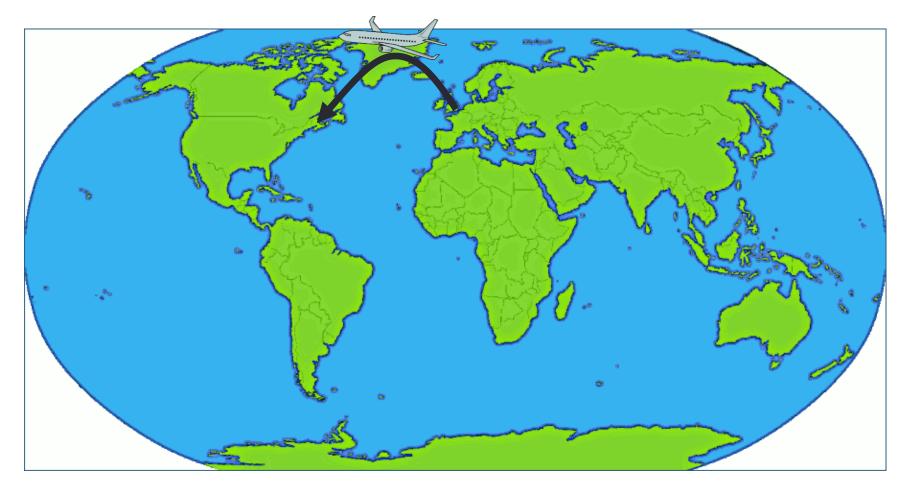
Amdahl's Law

- Assume fraction α of problem is serial and rest parallel
- Amdahl's law: speedup is limited by 1/ α
- Previous slide
 - $\alpha = 0.5$
 - speedup limited by a factor of 1/ α = 2
 - best case is reducing runtime from 2 seconds to 1 second





Analogy: Flying London to New York







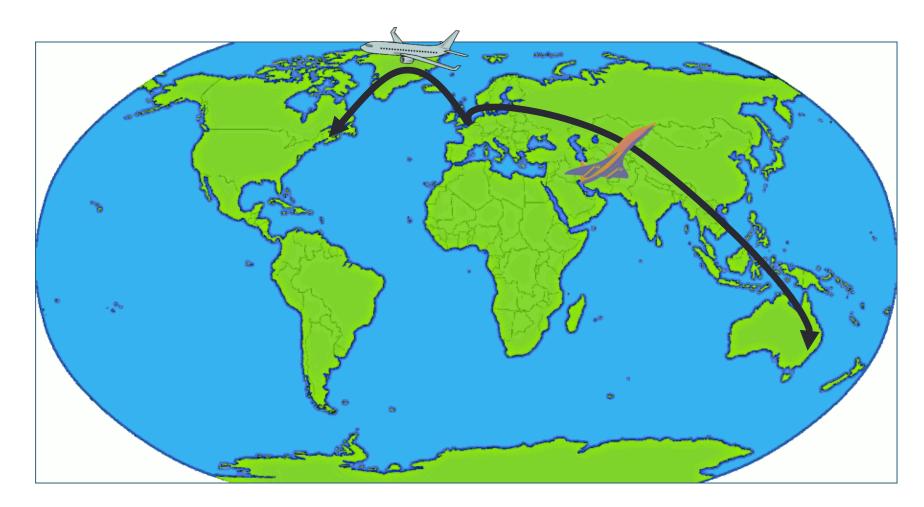
Buckingham Palace to Empire State

- By airplane
 - Distance: 5600 km; speed: 600 mph
 - Flight time: 8 hours
- But.....
 - 2 hours to check in at the airport in London
 - 2 hours to get through immigration & collect bag in NY
 - Fixed overhead of 4 hours; total journey time: 4 + 8 = 12 hours
- Triple the flight speed with Concorde to 1800 mph
 - Flight time: 2 hours 40 mins
 - But still need to spend 4 hours in airports
 - Total journey time = 2hrs 40 mins + 4 hours = 6 hrs 40 mins
 - Speedup of 1.8 not 3.0
- Amdahl's law! $\alpha = 4/12 = 0.33$; max speedup = 3 (i.e. 4 hours)





Flying London to Sydney







Buckingham Palace to Sydney Opera

- By airplane
 - Distance: 14400 miles; speed: 600 mph; flight time; 24 hours
 - Serial overhead stays the same
 - total time: 4 + 24 = 28 hours
- Triple the flight speed
 - Total time = 4 hours + 8 hours = 12 hours
 - Speedup = 2.3 (as opposed to 1.8 for New York)
- This is called Gustafson's law scale problem size N with P
 - Bigger problems scale better
 - Increase **both** distance (i.e. N) and max speed (i.e. P) by three
 - Maintain same balance: 4 "serial" + 8 "parallel"





Load imbalance

Keeping processors equally busy





Load Imbalance

- These laws all assumed all processors are equally busy
 - But what happens if some run out of work?
- Specific case
 - Four people pack boxes with cans of soup: 1 minute per box

Person	Anna	Paul	David	Helen	Total
# boxes	6	1	3	2	12

- Takes 6 minutes as everyone is waiting for Anna to finish!
- If we gave everyone same number of boxes, would take 3 minutes
- Scalability isn't everything
 - Make the best use of the processors at hand before increasing the number of processors





Quantifying Load Imbalance

Define Load Imbalance Factor

LIF = maximum load / average load

- For perfectly balanced problems LIF = 1.0, as expected
 - In general, LIF > 1.0
- LIF tells you how much faster your calculation could be with balanced load
- Box packing
 - LIF = 6/3 = 2
 - Initial time = 6 minutes
 - Best time = 6 minutes / 2 = 3 minutes





Summary





Summary

- There are many considerations when parallelising code
- A variety of patterns exist that can provide well known approaches to parallelising a serial problem
 - You will see examples of some of these during the practical sessions
- Scaling is important, as the more a code scales the larger a machine it can take advantage of
 - can consider weak and strong scaling
 - in practice, overheads limit the scalability of real parallel programs
 - Amdahl's law models these in terms of serial and parallel fractions
 - larger problems generally scale better: Gustafson's law
- Load balance is also a crucial factor
- Metrics exist to give you an indication of how well your code performs and scales



Sharpen & CFD

Amdahl's law

- A typical program has two categories of components
 - Inherently sequential sections: can't be run in parallel
 - Potentially parallel sections
- Assume fraction α is serial and parallel part is 100% efficient:

• Parallel runtime
$$T(N, P) = \alpha T(N, 1) + \frac{(1-\alpha)T(N, 1)}{P}$$

• Parallel speedup
$$S(N, P) = \frac{T(N, 1)}{T(N, P)} = \frac{P}{\alpha P + (1 - \alpha)}$$

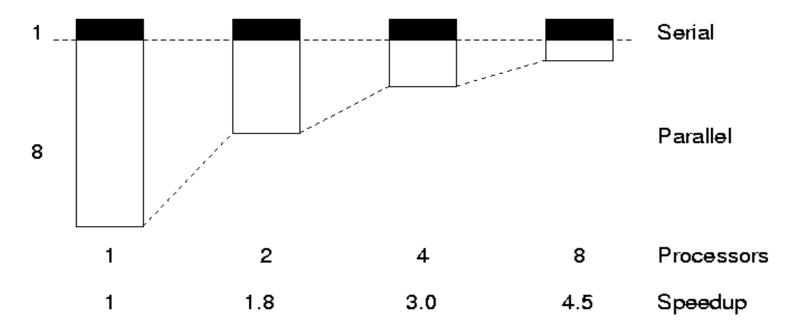
- We are fundamentally limited by the serial fraction
 - For $\alpha = 0$, S = P as expected (i.e. *efficiency* = 100%)
 - Otherwise, speedup limited by $1/\alpha$ for any P
 - For $\alpha = 0.1$; 1/0.1 = 10 therefore 10 times maximum speed up
 - For $\alpha = 0.1$; S(N, 16) = 6.4, S(N, 1024) = 9.9





Gustafson's Law

We need larger problems for larger numbers of CPUs



 Whilst we are still limited by the serial fraction, it becomes less important





Utilising Large Parallel Machines

- Assume parallel part is proportional to N
 - and that serial fraction α is independent of N
 - time

$$T(N, P) = T_{serial}(N, P) + T_{parallel}(N, P)$$
$$= \alpha T(1,1) + \frac{(1 - \alpha)NT(1,1)}{P}$$

- speedup
$$S(N,P) = \frac{T(N,1)}{T(N,P)} = \frac{\alpha + (1-\alpha)N}{\alpha + (1-\alpha)\frac{N}{P}}$$

- Scale problem size with CPUs, i.e. set N = P (weak scaling)
 - speedup $S(P,P) = \alpha + (1-\alpha)P$
 - efficiency $E(P,P) = \alpha/P + (1-\alpha)$





Gustafson's Law

- If you increase the amount of work done by each parallel task then the serial component will not dominate
 - Increase the problem size to maintain scaling
 - Can do this by adding extra complexity or increasing the overall problem size

Number of processors	Strong scaling (Amdahl's law)	Weak scaling (Gustafson's law)
16	6.4	14.5
1024	9.9	922

Due to the scaling of N, the serial fraction effectively becomes α/P



