

Introduction to High Performance Computing

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Thank you



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This presentation borrows heavily from information freely available on the web by

Ian Foster and Blaise Barney

(see references)

Outline

- Introduction
- Thinking in Parallel
- Parallel Computer Architectures
- Parallel Programming Models
- References

Introduction

Disclaimer: High Performance Computing (HPC) is valuable to a variety of applications over a very wide range of fields. Many of my examples will come from the world of physics, but I will try to present them in a general sense

Why Use Parallel Computing?

- Single processor speeds are reaching their ultimate limits
- Multi-core processors and multiple processors are the most promising paths to performance improvements

Definition of a parallel computer:

A set of independent processors that can work cooperatively to solve a problem.

Introduction

The March towards Petascale Computing

- Computing performance is defined in terms of **FL**oating-point **OP**erations per **S**econd (FLOPS)

GigaFLOP 1 GF = 10^9 FLOPS

TeraFLOP 1 TF = 10^{12} FLOPS

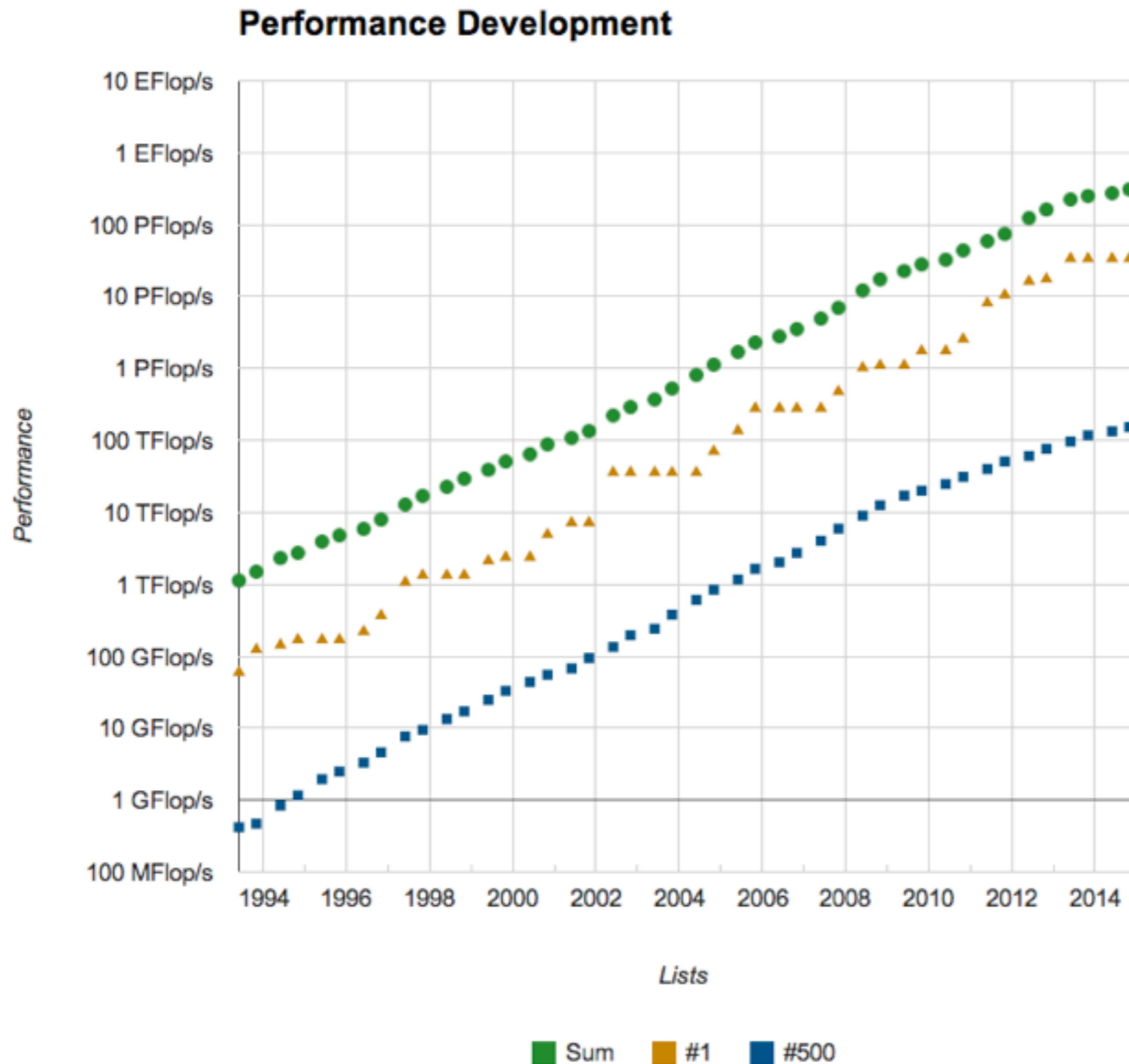
PetaFLOP 1 PF = 10^{15} FLOPS

- Petascale computing also refers to extremely large data sets

PetaByte 1 PB = 10^{15} Bytes

Introduction

Performance improves by factor of ~ 10 every 4 years!



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- **Thinking in Parallel**
- Parallel Computer Architectures
- Parallel Programming Models
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Thinking in Parallel

DEFINITION **Concurrency**: The property of a parallel algorithm that a number of operations can be performed by separate processors at the same time.

Concurrency is the key concept in the design of parallel algorithms:

- Requires a different way of looking at the strategy to solve a problem
- May require a very different approach from a serial program to achieve high efficiency

Thinking in Parallel

DEFINITION Scalability: The ability of a parallel algorithm to demonstrate a speedup proportional to the number of processors used.

DEFINITION Speedup: The ratio of the serial wallclock time to the parallel wallclock time required for execution.

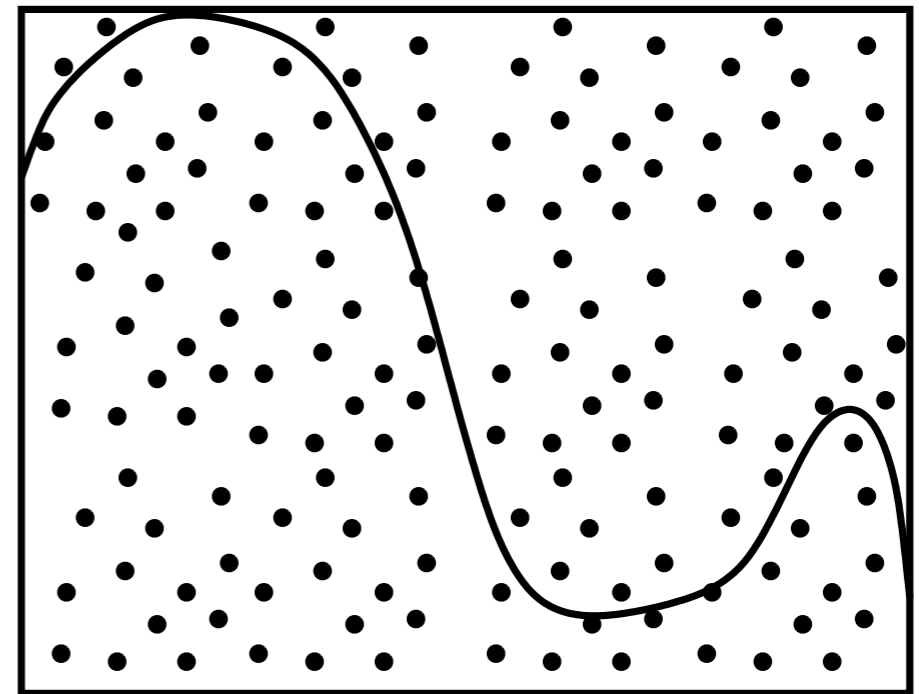
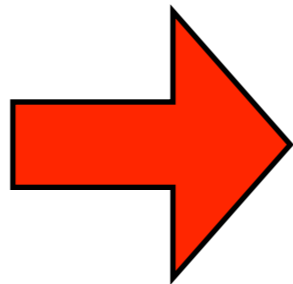
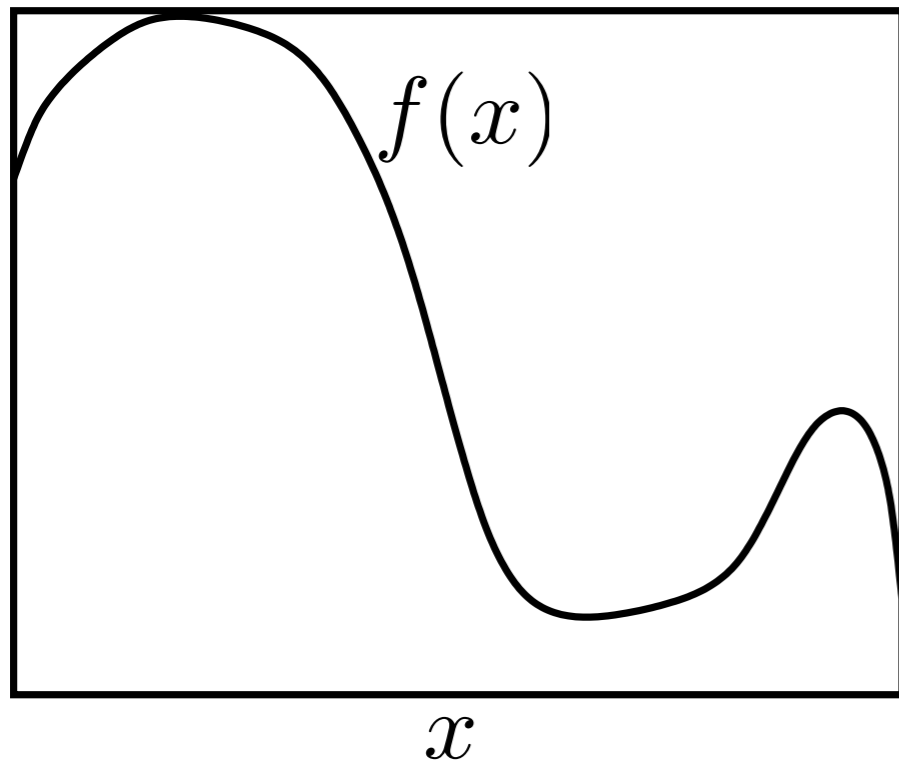
$$S = \frac{\text{wallclock time}_{\text{serial}}}{\text{wallclock time}_{\text{parallel}}}$$

- An algorithm that has good scalability will take half the time with double the number of processors
- **Parallel Overhead**, the time required to coordinate parallel tasks and communicate information between processors, degrades scalability.

Example: Numerical Integration

Numerical Integration: Monte Carlo Method

- Choose N points within the box of total area A
- Determine the number of points n falling below $f(x)$
- Integral value is $I = \frac{n}{N}A$



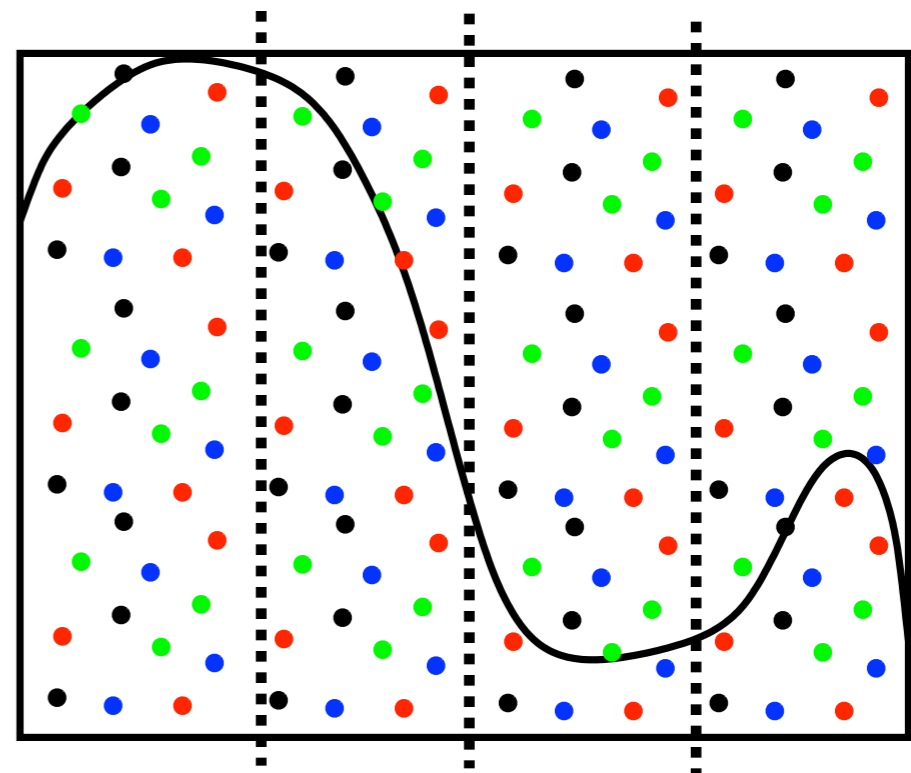
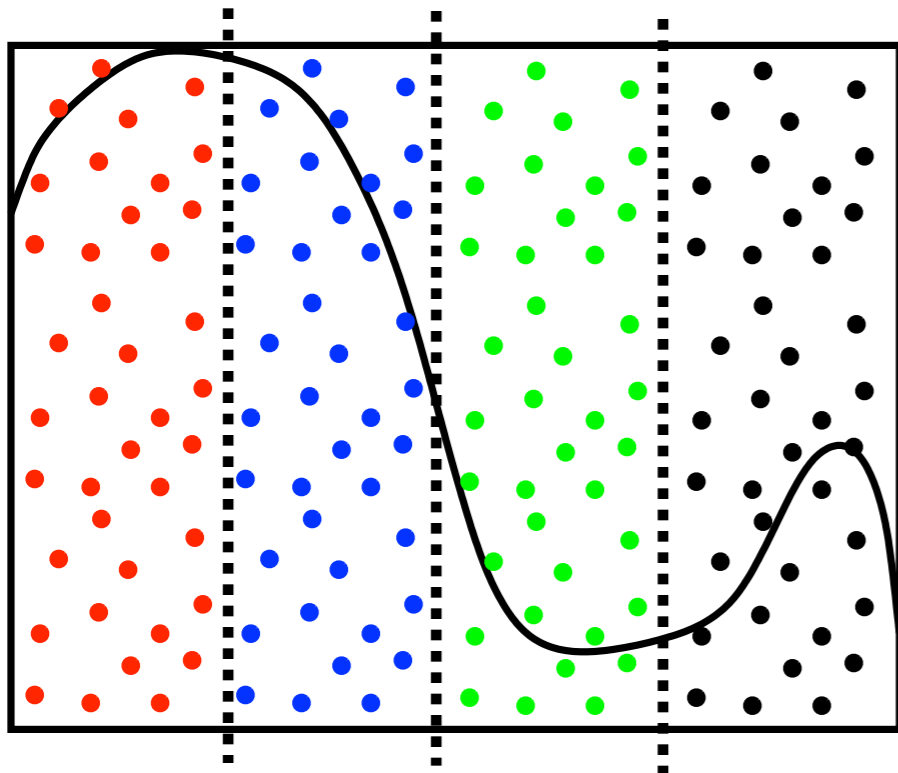
How do we do this computation in parallel?

Example: Numerical Integration

Strategies for Parallel Computation of the Numerical Integral:

1) Give different ranges of x to different processors and sum results

2) Give $N/4$ points to each processor and sum results



Example: Fibonacci Series

The Fibonacci series is defined by:

$$f(k + 2) = f(k + 1) + f(k) \quad \text{with } f(1) = f(2) = 1$$

The Fibonacci series is therefore (1, 1, 2, 3, 5, 8, 13, 21, ...)

The Fibonacci series can be calculated using the loop

```
f(1)=1
f(2)=1
do i=3, N
    f(i)=f(i-1)+f(i-2)
enddo
```

How do we do this computation in parallel?

This calculation cannot be made parallel.

- We cannot calculate $f(k + 2)$ until we have $f(k + 1)$ and $f(k)$

- This is an example of data dependence that results in a non-parallelizable problem

Example: Protein Folding

- Protein folding problems involve a large number of independent calculations that do not depend on data from other calculations
- Concurrent calculations with no dependence on the data from other calculations are termed **Embarrassingly Parallel**
- These embarrassingly parallel problems are ideal for solution by HPC methods, and can realize nearly ideal **concurrency** and **scalability**

Unique Problems Require Unique Solutions

- Each scientific or mathematical problem will, in general, require a **unique strategy** for efficient parallelization

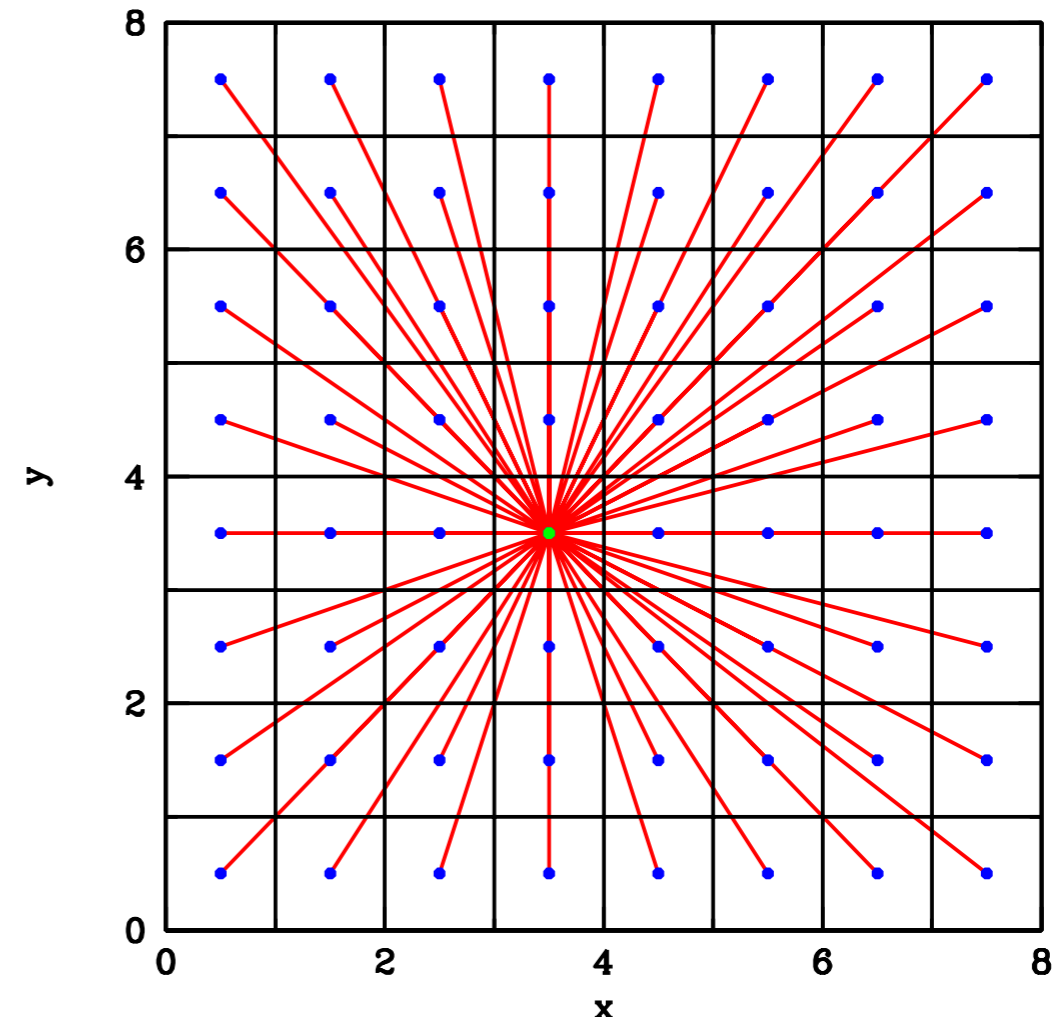
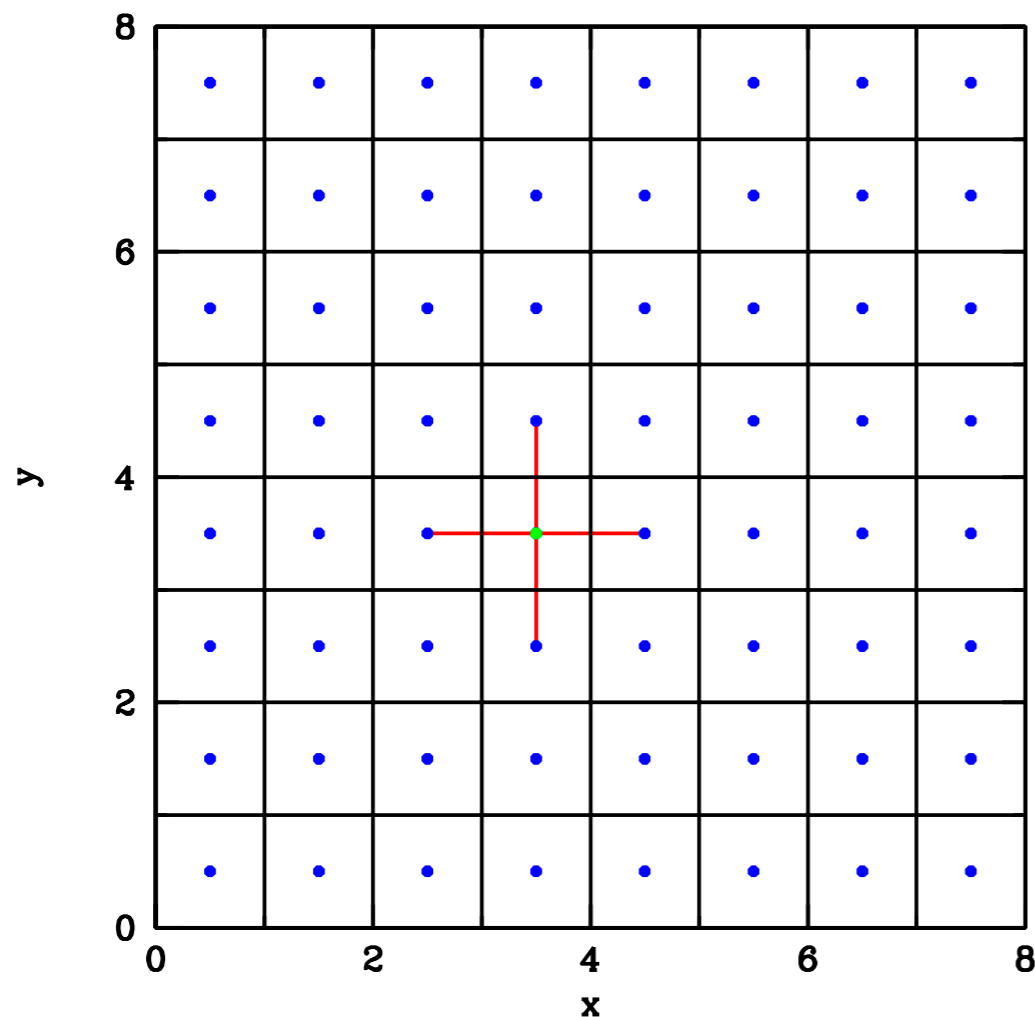
Thus, each of you may require a different parallel implementation of your numerical problem to achieve good performance.

- **Flexibility** in the way a problem is solved is beneficial to finding a parallel algorithm that yields a good parallel scaling.
- Often, one has to employ substantial **creativity** in the way a parallel algorithm is implemented to achieve good scalability.

Understand the Dependencies

- One must understand all aspects of the problem to be solved, in particular the possible dependencies of the data.
- It is important to understand fully all parts of a serial code that you wish to parallelize.

Example: Pressure Forces (Local) vs. Gravitational Forces (Global)



Rule of Thumb

When designing a parallel algorithm, always remember:

Computation is **FAST**

Communication is **SLOW**

Input/Output (I/O) is **INCREDIBLY SLOW**

Other Issues

In addition to **concurrency** and **scalability**, there are a number of other important factors in the design of parallel algorithms:

Locality

Granularity

Modularity

Flexibility

Load balancing

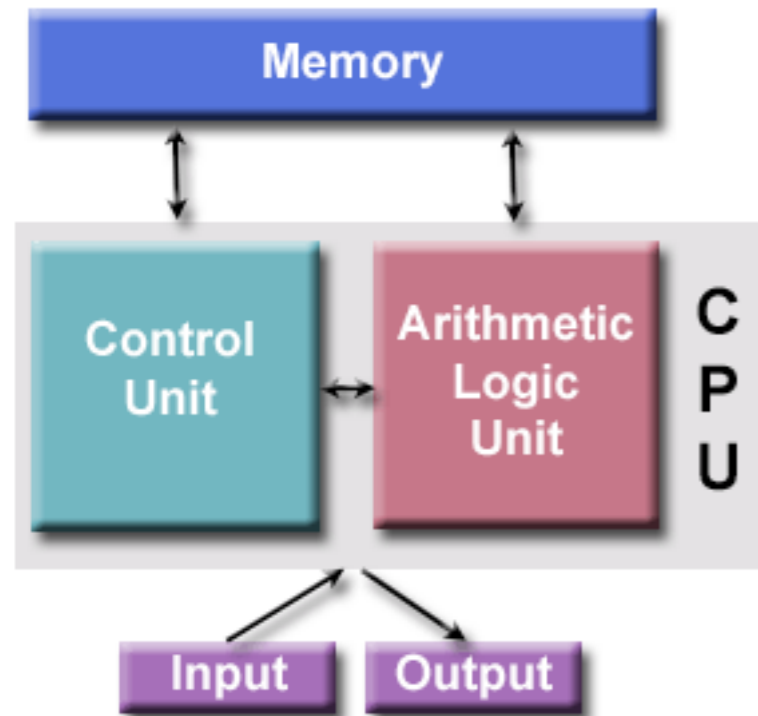
We'll learn about these when we discuss the design of parallel algorithms.

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The Von Neumann Architecture

Virtually all computers follow this basic design



- **Memory** stores both instructions and data
- **Control unit** fetches instructions from memory, decodes instructions, and then sequentially performs operations to perform programmed task
- **Arithmetic Unit** performs mathematical operations
- **Input/Output** is interface to the user

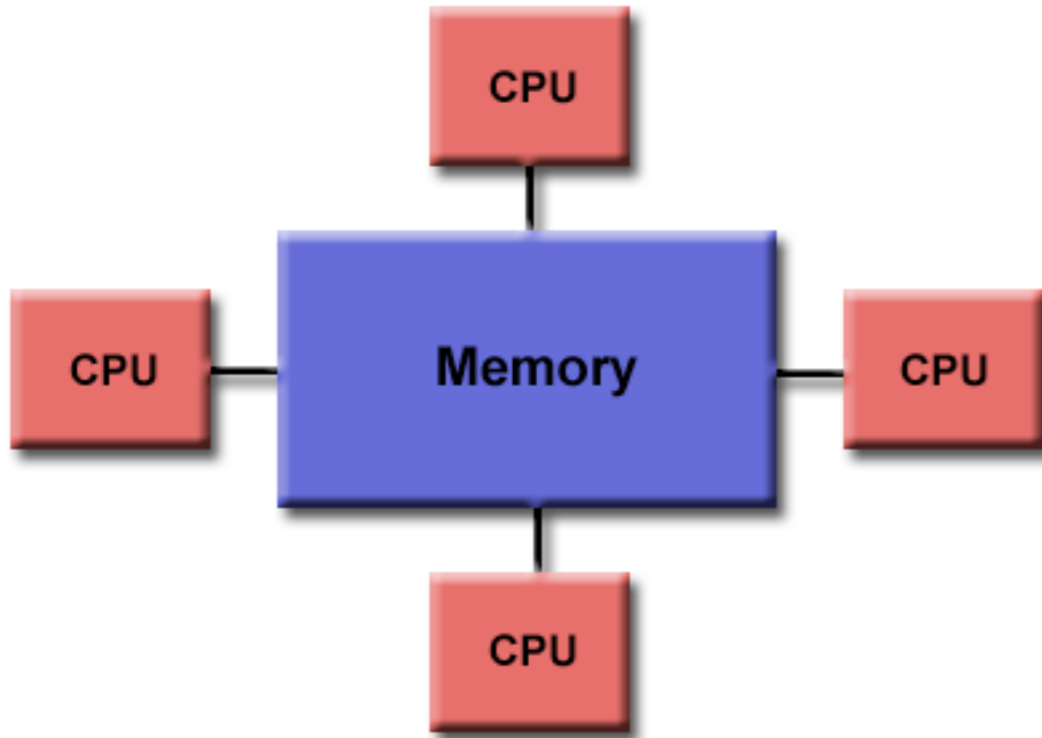
Flynn's Taxonomy

SISD Single Instruction, Single Data	SIMD Single Instruction, Multiple Data
MISD Multiple Instruction, Single Data	MIMD Multiple Instruction, Multiple Data

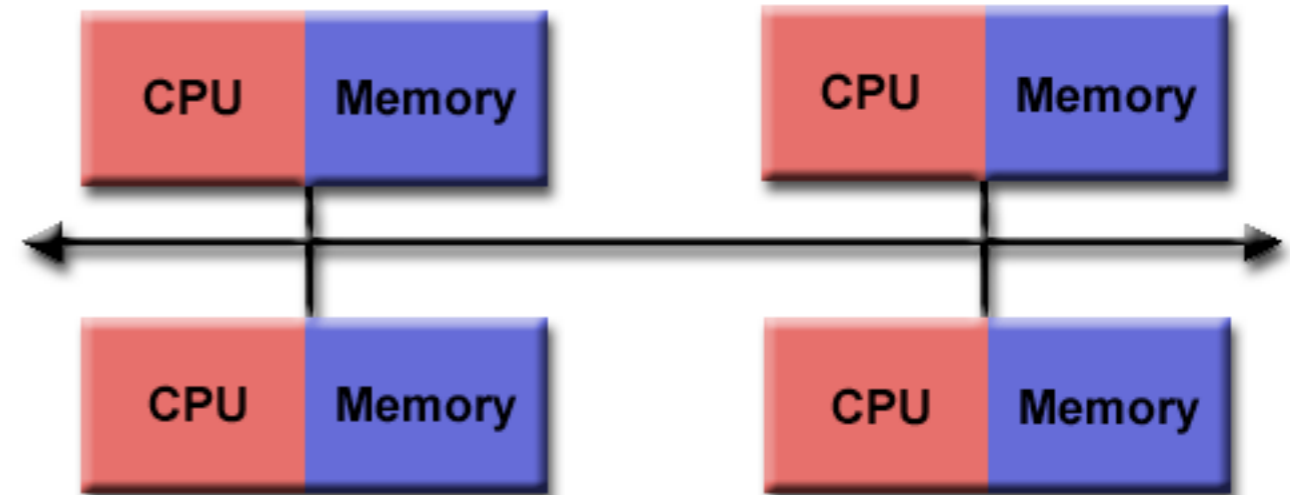
- **SISD**: This is a standard serial computer: one set of instructions, one data stream
- **SIMD**: All units execute same instructions on different data streams (vector)
 - Useful for specialized problems, such as graphics/image processing
 - Old **Vector Supercomputers** worked this way, also moderns **GPUs**
- **MISD**: Single data stream operated on by different sets of instructions, not generally used for parallel computers
- **MIMD**: Most common parallel computer, each processor can execute different instructions on different data streams
 - Often constructed of many **SIMD** subcomponents

Parallel Computer Memory Architectures

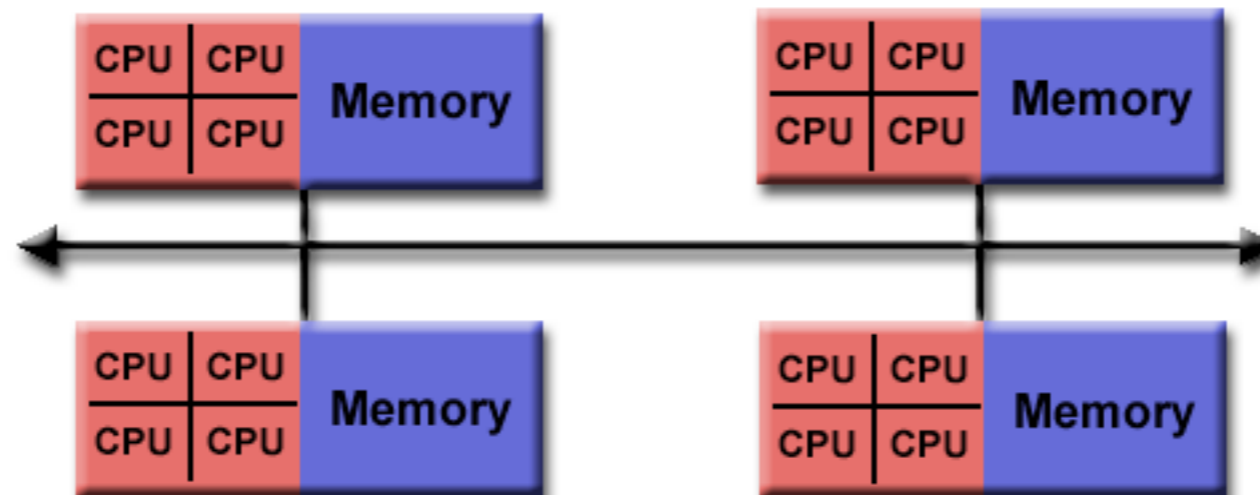
Shared Memory



Distributed Memory



Hybrid Distributed Shared Memory



Relation to Parallel Programming Models

- **OpenMP**: Multi-threaded calculations occur within shared-memory components of systems, with different threads working on the same data.
- **MPI**: Based on a distributed-memory model, data associated with another processor must be communicated over the network connection.
- **GPUs**: Graphics Processing Units (GPUs) incorporate many (hundreds) of computing cores with single Control Unit, so this is a shared-memory model.
- **Processors vs. Cores**: Most common parallel computer, each processor can execute different instructions on different data streams
 - Often constructed of many **SIMD** subcomponents

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Parallel Programming Models

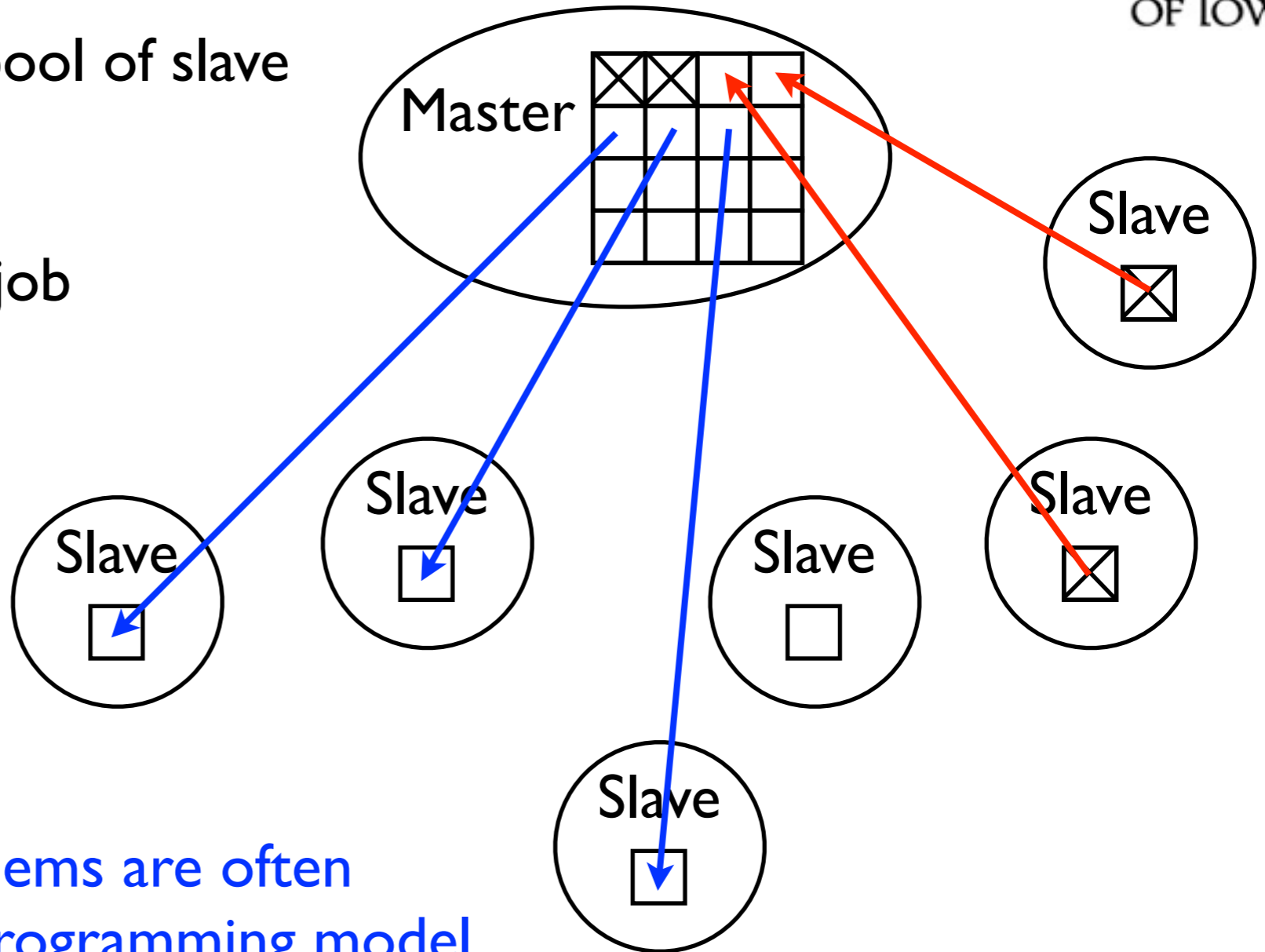
- Embarrassingly Parallel
- Master/Slave
- Threads
- Message Passing
- Single Program-Multiple Data (SPMD)
vs. Multiple Program-Multiple Data (MPMD)
- Other Parallel Implementations: GPUs and CUDA

Embarrassingly Parallel

- Refers to an approach that involves solving many similar but independent tasks simultaneously
- Little to no coordination (and thus no communication) between tasks
- Each task can be a simple serial program
- This is the “easiest” type of problem to implement in a parallel manner. Essentially requires automatically coordinating many independent calculations and possibly collating the results.
- Examples:
 - Computer Graphics and Image Processing
 - Protein Folding Calculations in Biology
 - Geographic Land Management Simulations in Geography
 - Data Mining in numerous fields
 - Event simulation and reconstruction in Particle Physics

Master/Slave

- Master Task assigns jobs to pool of slave tasks
- Each slave task performs its job independently
- When completed, each slave returns its results to the master, awaiting a new job
- Emabarrassingly parallel problems are often well suited to this parallel programming model



Multi-Threading

- Threading involves a single process that can have multiple, concurrent execution paths
- Works in a shared memory architecture
- Most common implementation is **OpenMP** (Open Multi-Processing)

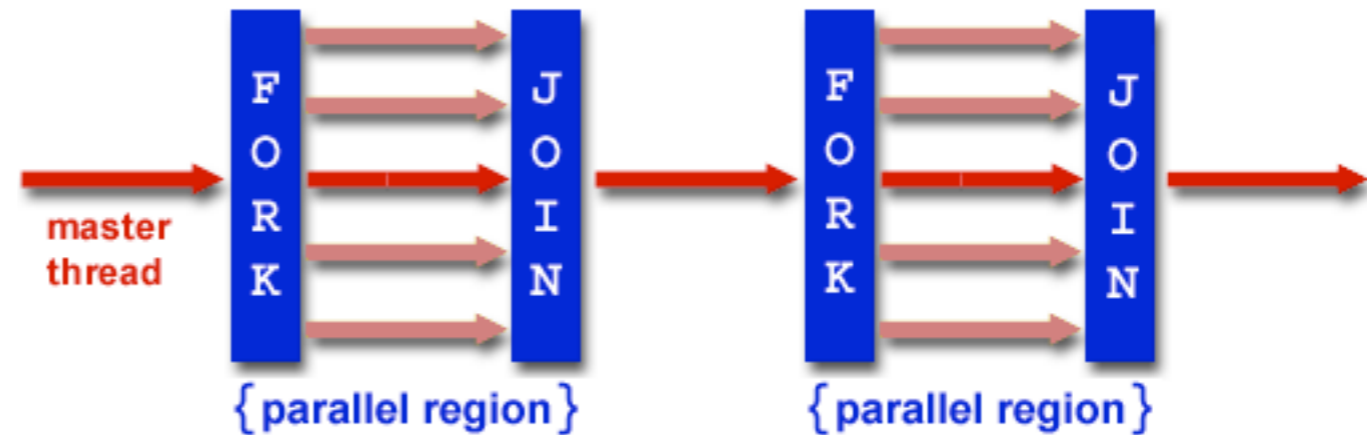
serial code

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·

```
!$OMP PARALLEL DO  
do i = 1,N  
  A(i)=B(i)+C(i)  
enddo  
!$OMP END PARALLEL DO
```

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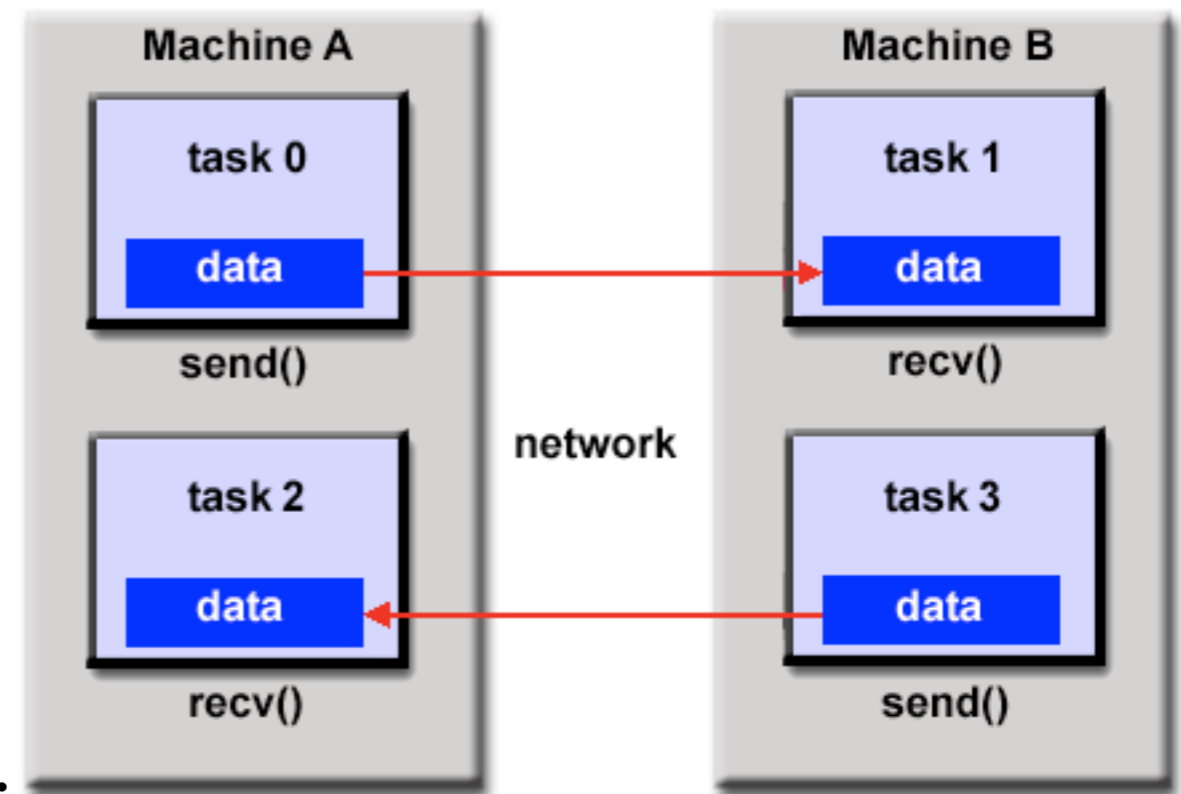
serial code



- Relatively easy to make inner loops of a serial code parallel and achieve substantial speedups with modern multi-core processors

Message Passing

- The most widely used model for parallel programming
- **Message Passing Interface (MPI)** is the most widely used implementation
- A set of tasks have their own local memory during the computation (distributed-memory, but can also be used on shared-memory machines)
- Tasks exchange data by sending and receiving messages, requires programmer to coordinate explicitly all sends and receives.
- One aim of this summer school will focus on the use of MPI to write parallel programs.



SPMD vs. MPMD

Single Program-Multiple Data (SPMD)

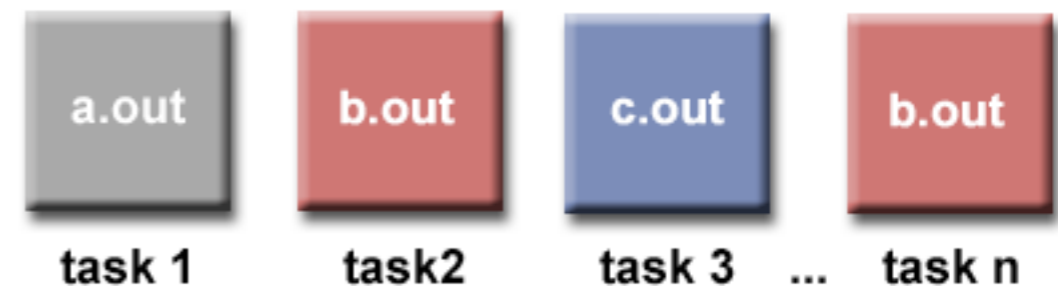
- A single program executes on all tasks simultaneously



- At a single point in time, different tasks may be executing the same or different instructions (logic allows different tasks to execute different parts of the code)

Multiple Program-Multiple Data (MPMD)

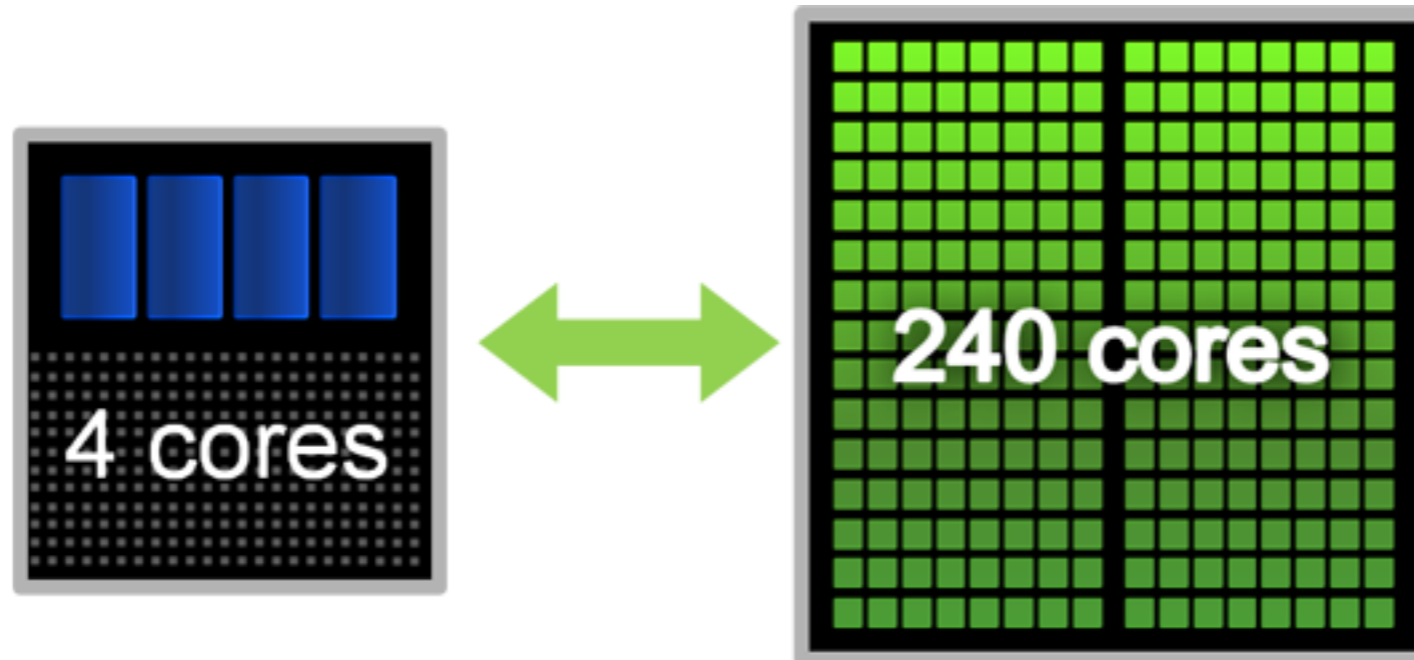
- Each task may be executing the same or different programs than other tasks



- The different executable programs may communicate to transfer data

Other Parallel Programming Models

- GPUs (Graphics Processing Units) contain many (hundreds) of processing cores, allowing for rapid vector processing (Single Instruction, Multiple Data)



- **CUDA** (Compute Unified Device Architecture) programming allows one to call on this powerful computing engine from codes written in C, Fortran, Python, Java, and Matlab.
- This is an exciting new way to achieve massive computing power for little hardware cost, but memory access bandwidth limitations constrain the possible applications.

Parting Thoughts

- Part of the challenge of parallel computing is that the most efficient parallelization strategy for each problem generally requires a unique solution.
- It is generally worthwhile spending significant time considering alternative algorithms to find an optimal one, rather than just implementing the first thing that comes to mind
- But, consider the time required to code a given parallel implementation
 - You can use a less efficient method if the implementation is much easier.
 - You can always improve the parallelization scheme later. Just focus on making the code parallel first.

TIME is the ultimate factor in choosing a parallelization strategy---Your Time!

References

Introductory Information on Parallel Computing

- **Designing and Building Parallel Programs**, Ian Foster
<http://www.mcs.anl.gov/~itf/dbpp/>
-Somewhat dated (1995), but an excellent online textbook with detailed discussion about many aspects of HPC. This presentation borrowed heavily from this reference
- **Introduction to Parallel Computing**, Blaise Barney
https://computing.llnl.gov/tutorials/parallel_comp/
-Up to date introduction to parallel computing with excellent links to further information
- **MPICH2: Message Passage Interface (MPI) Implementation**
<http://www.mcs.anl.gov/research/projects/mpich2/>
-The most widely used Message Passage Interface (MPI) Implementation
- **OpenMP**
<http://openmp.org/wp/>
-Application Program Interface (API) supports multi-platform shared-memory parallel programming in C/C++ and Fortran
- **Numerical Recipes**
<http://www.nr.com/>
-Incredibly useful reference for a wide range of numerical methods, though not focused on parallel algorithms.
- **The Top 500 Computers in the World**
<http://www.top500.org/>
-Updated semi-annually list of the Top 500 Supercomputers

References

Introductory Information on Parallel Computing

- **Message Passing Interface (MPI)**, Blaise Barney
<https://computing.llnl.gov/tutorials/mpi/>
-Excellent tutorial on the use of MPI, with both Fortran and C example code
- **OpenMP**, Blaise Barney
<https://computing.llnl.gov/tutorials/openMP/>
-Excellent tutorial on the use of OpenMP, with both Fortran and C example code
- **High Performance Computing Training Materials, Lawrence Livermore National Lab**
<https://computing.llnl.gov/?set=training&page=index>
-An excellent online set of webpages with detailed tutorials on many aspects of high performance computing.