Shared Memory Programming With OpenMP

M. D. Jones, Ph.D.

Center for Computational Research University at Buffalo State University of New York

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All specs and API descriptions can be found at:

http://www.openmp.org

This presentation covers

- Unified 3.0 API (2008-05) [Highlights]
- Unified 2.5 API (2005-05) [This Talk]
- 3 C/C++ 2.0 API (2002-03)
- 4 FORTRAN 2.0 API (2000-11)

Brief history of OpenMP:

- 1997-10 FORTRAN 1.0
- 1998-10 C/C++ 1.0
- 1999-11 FORTRAN 1.1
- 2000-11 FORTRAN 2.0
- 2002-03 C/C++ 2.0
- 2005-05 FORTRAN/C/C++ 2.5
- 2008-05 Unified API 3.0

for the most part I am FORTRAN-centric, so many of the syntax descriptions (not all, though) will use FORTRAN 90.

What is OpenMP?

- Open Specifications for Multi Processing
- An Application Programming Interface (API) intended for directing multi-threaded shared memory parallelism:
 - Compiler directives
 - Run-time library routines
 - Environmental variables
- Portable specified for C/C++ and FORTRAN (requires OpenMP compliant compiler)
- Standard joint effort by major hardware and software vendors (not yet an ANSI standard)

OpenMP Strengths

- Ease of (mis)use
- Incremental parallelization
- Fairly easy to get speedup
- Potentially scalable on large (SMP) systems
- HPC architectures are evolving towards OpenMP's design(Multi-core, single socket CPUs are already here, and gaining rapidly in popularity)

OpenMP Weaknesses

OpenMP is not

- intended for distributed memory parallel computing (can be used in combination with MPI, however)
 - Intel's Cluster OpenMP, extend over distributed memory
 - UPC, Co-Array FORTRAN, proposed PGAS language extensions for shared & distributed memory
- implemented identically by all vendors (not a surprise)
- promised to be the most efficient way to make use of shared memory (data locality is still an outstanding issue)

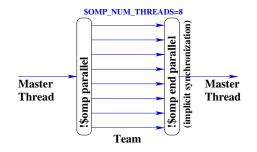
OpenMP Design Goals

- Thread-based: a shared memory process can consist of multiple threads - OpenMP is based on the idea of controlling and using these threads
- Explicitly parallel: not automatic OpenMP allows the programmer full control over parallelization
- Compiler directive-based: most OpenMP parallelism is controlled through the use of compiler directives
- Dynamic threads: the number of threads can be dynamically changed for different parallel regions

- Nested support: parallel regions can be nested, but this feature is left as implementation dependent OpenMP 3.0 clarifies nesting and includes new routines and control variables for nesting parallel regions.
- Fork-join model: the master thread (originating process) spawns a team of parallel threads on encountering the first parallel region. The threads synchronize and terminate at the end of the parallel region construct

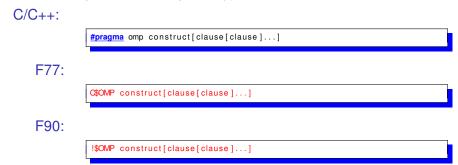
Introduction to OpenMP

Execution Model



- *Fork-Join*, the master thread spawns a team of threads inside parallel regions.
- *Typical Use*: split compute-intensive loops among the thread team. See the previous slide.

Most OpenMP constructs are compiler directives or pragmas (we will deal with the OpenMP API separately):



to compilers that do not support OpenMP, these directives are comments, and have no effect.

Introduction to OpenMP

Ease-of-use can come with a price...

- OpenMP does not force the programmer to explicitly manage communication or how the program data is mapped onto individual processors - sounds great ...
- OpenMP program can easily run into common SMP programming errors, usually from resource contention issues.

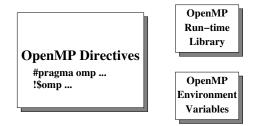
Shared vs. Distributed

Compare shared memory (SM, OpenMP) versus distributed memory (DM, MPI) in the following table of features:

Feature	SM	DM
Parallelize subsections	Pretty easy; often significant	Pretty difficult (often have
of application	reward for small investment	to rework application)
Scalability on large	Few such systems (large ccNUMA)	Clusters with high performance
processor counts		interconnects very common
Complexity over serial	Simple algorithms easy, more	Complex even in simple cases
code	complex ones can be involved	
Code maintainability	Directives in otherwise serial	Message handling requires
	code - minimal in many cases	significant overhead

Introduction to OpenMP

Components of OpenMP



We will consider the smaller pieces of the OpenMP puzzle first (they are reasonable self-contained and will help to inform the rest)

OpenMP References

- Book: "Using OpenMP: Portable Shared Memory Parallel Programming," by B. Chapman, G. Jost, and R. van der Pas (MIT, Boston, 2008).
 - Sample codes available online at www.openmp.org
- Book: "Parallel Programming in OpenMP," by R. Chandra et. al. (Academic, New York, 2001).
- Web: www.openmp.org

The OpenMP API is relatively small. The API provides routines in several categories:

- Control and query the parallel execution environment
 - Monitor threads and processors
 - Allow dynamic thread adjustments
 - Enable nested parallelism
- Lock functions to be used to serialize/synchronize data access
 - Initialize, test, remove simple and nestable locks

Accessing the Run-time Library Functions

Syntax for setting the number of OpenMP threads:

in C/C++ :

#include <omp.h>
...
void omp_set_num_threads(int num_threads);

in FORTRAN 77:

include "omp_lib.h"
...
call omp_set_num_threads(num_threads);

in FORTRAN 90 :

USE omp_lib ... call omp_set_num_threads(num_threads); The OpenMP Run-time Library

Run-Time Control

Environmental Functions

FORTRAN	C/C++
subroutine OMP_SET_NUM_THREADS	void omp_set_num_threads(int nthreads)
integer function OMP_GET_NUM_THREADS	int omp_get_num_threads(void)
integer function OMP GET MAX THREADS	int omp get max threads(void)
integer function OMP_GET_THREAD_NUM	int omp_get_thread_num(void)
integer function OMP GET NUM PROCS	int omp get num procs(void)
logical function OMP IN PARALLEL	int omp in parallel(void)
subroutine OMP SET DYNAMIC(scalar logical expr)	void omp set dynamic(int dthreads)
logical function OMP GET DYNAMIC	int omp get dynamic(void)
subroutine OMP SET NESTED(scalar logical expr)	void omp set nested(int nested)
logical function OMP_GET_NESTED	int omp_get_nested(void)

Some new routines added in OpenMP 3.0 will be discussed later.

simple locks may not be locked if already in a locked state. nestable locks may be locked multiple times by the same thread.

Lock variables:

INTEGER (KIND=OMP_LOCK_KIND) :: svar INTEGER (KIND=OMP_NEST_LOCK_KIND) :: nvar

omp_lock_t *lock; omp_nest_lock_t *lock;

HPC-I Fall 2009 20 / 68

Lock Functions

FORTRAN	C/C++
subroutine OMP_INIT_LOCK(svar)	void omp_init_lock(omp_lock_t *lock)
subroutine OMP_INIT_NEST_LOCK(nvar)	void omp_init_nest_lock(omp_nest_lock_t *lock)
subroutine OMP_DESTROY_LOCK(svar)	omp_destroy_lock(omp_lock_t *lock)
subroutine OMP_DESTROY_NEST_LOCK(nvar)	void omp_destroy_nest_lock(omp_nest_lock_t *lock)
subroutine OMP_SET_LOCK(svar)	void omp_set_lock(omp_lock_t *lock)
subroutine OMP_SET_NEST_LOCK(nvar)	void omp_set_nest_lock(omp_nest_lock_t *lock)
subroutine OMP_UNSET_LOCK(svar)	void omp_unset_lock(omp_lock_t *lock)
subroutine OMP_UNSET_NEST_LOCK(nvar)	void omp_unset_nest_lock(omp_nest_lock_t *lock)
logical function OMP TEST LOCK(svar)	int omp test lock(omp lock t *lock)
logical function OMP_TEST_NEST_LOCK(nvar)	int omp_test_nest_lock(omp_nest_lock_t *lock)

Simple Lock Example

It is easy to get into trouble with locks - setting a lock will cause the non-owning threads to block until the lock is unset, consider:

```
#include <omp.h>
omp lock t *lock1;
/* lots of intervening code ... */
omp init lock(lock1);
#pragma omp parallel for shared(lock1)
for (i=0; i \le N-1; i++) { /* simple lock example */
 if (A[i] > CURRENT MAX) {
     omp set lock(&lock1);
     if (A[i] > CURRENT MAX) {
        CURRENT MAX = A[i];
  omp unset lock(&lock1);
omp destroy lock(&lock1):
```

Similar serialization can also be obtained using directives, albeit not with the same level of control.

Timing Routines

The run-time library includes two timing routines that implement a portable wall-clock timer.

in FORTRAN:

 double
 precision
 function
 OMP_GET_WTIME()

 double
 precision
 function
 OMP_GET_WTICK()

 [number]
 of seconds between clock ticks]
 ticks]

in C/C++ :

<pre>double omp_get_wtime(void)</pre>	
double omp_get_wtick(void)	

Usage example: in FORTRAN: DOUBLE PRECISION tstart, tend tstart=OMP GET WTIME() call bigjob(i,j,M,N,a) tend=OMP GET WTIME() print *, 'bigjob exec time = ',tend-tstart in C/C++: double tstart: double tend; tstart = omp get wtime(); ... work to be timed ...

tend = omp get wtime();

printf("Work took %f seconds\n", tend - tstart);

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OpenMP Environmental Controls

OMP NUM THREADS integer

how many default threads used in parallel regions

OMP_SCHEDULE (type[,chunk]) control default for SCHEDULE directive, type can be one of static, dynamic, andguided. Also auto in OpenMP 3.0.

OMP_DYNAMIC true|false

allows/disallows variable number of threads

OMP_NESTED true|false

allows/disallows nested parallelism. If allowed, number of threads used to execute nested parallel regions is **implementation dependent** (can even be serialized!).

 Vendors may have additional env variables (e.g. Intel for data/thread placement or CPU affinity). **OpenMP Environmental Controls**

Environmental Examples

tcsh :

setenv OMP_NUM_THREADS 2 setenv OMP_SCHEDULE "guided,4" setenv OMP_SCHEDULE "dynamic"

bash :

export OMP_NUM_THREADS=2 export OMP_SCHEDULE="guided,4" export OMP_SCHEDULE="dynamic"

Directive Sentinels

in FORTRAN: Fixed-form source code, must start in column 1 with no intervening white space:

!\$OMP C\$OMP *\$OMP

Free-form source uses just the first (can appear in any column as long as it is preceded only by white space):

\$OMP

in C/C++: (free-form source, of course)

#pragma omp directive -name [clause[[,]clause]...]

in FORTRAN: fixed-source form, conditional compilation sentinels must start in column 1

FORTRAN (cont'd) for free-form source code,

!\$

and again,

```
!$ IAM = OMP_GET_THREAD_NUM() + &
!$& INDEX
#ifdef_OPENMP
        IAM = OMP_GET_THREAD_NUM() + &
        INDEX
#endif
```

in C/C++: just use conventional preprocessing macros:

#ifdef _OPENMP
iam = omp_get_thread_num() + index;
#endif

OpenMP Basics Conditional Compilation

"Hello, World" in OpenMP

Even though we have not covered the OpenMP directives, we can write our canonical "Hello, world" example by introducing the simplest directive to denote a parallel region:

```
#include <stdio.h>
#ifdef OPENMP
  #include <omp.h> /* Needed for API routines */
#endif
int main (int argc, char *argv[]) {
  int th id=0, nthreads=1;
#pragma omp parallel private(th id)
#ifdef OPENMP
    th id = omp get thread num();
#endif
    printf("Hello World from thread %d\n", th id);
#pragma omp barrier
    if (th id == 0) {
#ifdef OPENMP
      nthreads = omp get num threads();
#endif
      printf("There are %d threads\n", nthreads);
  } /* Ends parallel region */
  return 0:
```

OpenMP Directives

- Parallel Regions
- Work-sharing
- Data Environment
- Synchronization

Parallel Regions

OpenMP Parallel Regions

PARALLEL/END PARALLEL directives define parallel regions.

Valid data environment clauses (we will come back to look at these in more detail):

- PRIVATE(list)
- SHARED(list)
- DEFAULT(PRIVATE|SHARED|NONE)
- FIRSTPRIVATE(list)
- REDUCTION({operator|intrinsic_procedure_name}:list)
- COPYIN(list)
- IF(scalar_logical_expression)
- NUM_THREADS(scalar_integer_expression)

Simple PARALLEL Example



- Single PARALLEL region in which we sub-divide the computation
- This example is more coarse-grained, depending on the size of the computation

OpenMP Work-Sharing

These are the real workhorses of loop-level parallelism ...

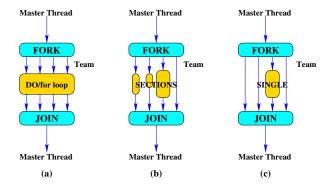
```
!$OMP DO [clause[,clause]...]
#pragma omp for [clause[,clause]...]
```

```
!$OMP SECTIONS [clause[,clause]...]
!$OMP SINGLE [clause[,clause]...]
!$OMP WORKSHARE
```

Let's explore these work-sharing directives one at a time ...

Work-Sharing

Work-Sharing Illustrated



Work-Sharing DO/for directive

!\$OMP DO [clause[,clause]...]
#pragma omp for [clause[,clause]...]

- clause PRIVATE(list)
- clause FIRSTPRIVATE(list)
- clause LASTPRIVATE(list)
- clause REDUCTION({operator|intrinsic_procedure_name}:list)
- clause SCHEDULE(type[,chunk]) control how loop iterations are mapped onto threads.

(static[,chunk]) chunk-sized blocks for each thread
 (dynamic[,chunk]) threads get chunk-sized blocks until exhausted
 (guided[,chunk]) block starts large, shrinks down to chunk size
 (runtime) determined at runtime by env variable OMP_SCHEDULE

clause ORDERED

Simple DO/for Examples

```
void load_arrays(int n, int m, double *A, double *B, double *C, double *D) {
    int i;
    #pragma omp parallel
    {
        #pragma omp for nowait
            for (i=0; i=n; i++) {
                B[i] = (A[i]-A[i-1])/2.0;
        }
    #pragma omp for nowait
        for (i=0; i<m; i++) {
                D[i] = sqrt(C[i]);
            }
        }
}</pre>
```

- Multiple (independent) loops within PARALLEL region
- Can use NOWAIT clause to avoid implicit barriers

OpenMP Directives

Work-Sharing

Work-Sharing SECTIONS

```
I$OMP SECTIONS [clause[,clause]...]
[I$OMP SECTION]
block
I$OMP SECTION
block
I$OMP END SECTIONS [NOWAIT]
```

available clauses:

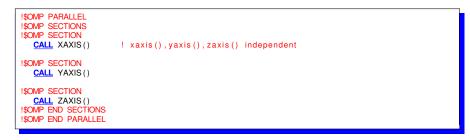
- PRIVATE(list)
- FIRSTPRIVATE(list)
- LASTPRIVATE(list)
- REDUCTION({operator|intrinsic_procedure_name}:list)

SECTIONS Get Assigned How?

- Implied barrier at the end of a SECTIONS directive, unless the NOWAIT clause is used
- It is not allowed to branch out of section blocks
- SECTION directives must occur within the lexical extent of a SECTIONS directive
- What if the number of threads does not match the number of sections?

if threads > sections, some threads are idled, if sections > threads, implementation dependent

SECTIONS Example



- Three subroutines executed concurrently
- Scheduling of individual SECTION blocks is implementation dependent.

Work-Sharing SINGLE

SINGLE serializes a parallel region

```
!$OMP SINGLE [clause[,clause]...]
```

```
SOMP END SINGLE [COPYPRIVATE NOWAIT]
```

available clauses:

- PRIVATE(list)
- FIRSTPRIVATE(list)

Example of SINGLE Directive

- No guarantee which thread executes SINGLE region
- Can use a NOWAIT clause if other threads can continue without waiting at implicit barrier

WORKSHARE Directive

!\$OMP WORKSHARE . !\$OMP END WORKSHARE [NOWAIT]

available clauses:

- divides work in enclosed code into segments executed once by thread team members.
- units of work assigned in any manner subject to execution-once constraint.
- BARRIER is implied unless END WORKSHARE NOWAIT is used.

Restrictions on WORKSHARE:

- FORTRAN **only**
- Requires OpenMP version >= 2.0 (often seems to be exception even in 2.5)
- Enclosed block can only consist of:
 - array or scalar assignments
 - FORALL WHERE statements/constructs
 - ATOMIC, CRITICAL, PARALLEL constructs

Example of WORKSHARE Directive

```
integer :: i,j
integer, parameter :: n=1000
real, dimension(n,n) :: A,B,C,D
do i=1,n
  do j=1,n
     a(i,j) = i * 2.0
     b(i, j) = j + 2.0
  enddo
enddo
!$OMP PARALLEL DEFAULT(SHARED)
!SOMP WORKSHARE
C = A * B
 D = A+B
 first = C(1, 1) + D(1, 1)
 last = C(n,n)+D(n,n)
!SOMP END WORKSHARE
!$OMP END PARALLEL
```

Combined Parallel region and work-sharing directives, shortcuts for regions with a single work-sharing directive,

!\$OMP PARALLEL DO [clause],clause]...]
#pragma omp parallel for [clause[,clause]...]

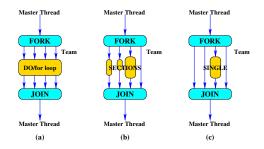
!\$OMP PARALLEL SECTIONS [clause[,clause]...]
#pragma omp parallel sections [clause[,clause]...]

!\$OMP PARALLEL WORKSHARE [clause[, clause]...]
#pragma omp parallel workshare [clause[, clause]...]

OpenMP Directives Wo

Work-Sharing

Work-Sharing Illustrated (summary)



- (a) DO/for : 'data parallelism', this workhorse directive shares iterations of a loop across a thread team
- (b) SECTIONS : 'functional parallelism', break work into separated discrete sections, each of which gets executed by a different thread
 - (c) SINGLE : serialize a section (otherwise parallel) of code

Data Environment

Constructs for controlling the data environment in parallel regions,

clause THREADPRIVATE(list) :

makes named common blocks and named variables private to each thread (Initialize with COPYIN or use DATA statements), persists between parallel regions (if thread count is the same)

clause PRIVATE(list) :

variables in list private to each member of thread team. Not initialized. Masks globals.

clause SHARED(list) :

shares variables in list among all team members (may need a FLUSH to ensure consistent copies!)

clause DEFAULT(PRIVATE|SHARED|NONE) :

C/C++ does not support DEFAULT(PRIVATE).

Data Environment (cont'd)

clause FIRSTPRIVATE(list) :

same as PRIVATE, but values initialized with value of original.

clause LASTPRIVATE(list) :

same as PRIVATE, but thread executing last iteration updates value of original object.

clause REDUCTION({operator|intrinsic_procedure_name}:list) :

performs reduction with given operator on list variables.

clause COPYIN(list) :

used in conjunction with THREADPRIVATE to initialize values in all threads.

clause COPYPRIVATE(list) :

used with END SINGLE to broadcast a value from one team member to the others.

OpenMP Directives Data Environment

More on the REDUCTION clause

```
REDUCTION (<u>operator</u>|<u>intrinsic</u>: list)
reduction (<u>operator</u>: list)
```

- A private copy of each list variable is created for each thread, the reduced value is written to the global shared variable
- listed variables must be named scalars (not arrays or structures), declared as SHARED
- Watch out for cummutativity-associativity (subtraction, for example)

	FORTRAN	C/C++
intrinsic	max,min,iand,ior,ieor	
operator	+,*,-,.and.,.or.,.eqv.,.neqv.	+,*,-,^,&, ,&&, ,

REDUCTION Example

Synchronization

Directives to synchronize thread team or control thread access to code fragments,

!\$OMP MASTER :

execute section only with master thread (no implied barrier).

!\$OMP CRITICAL [name]:

restrict access to one thread at a time (otherwise block).

!\$OMP BARRIER :

synchronize all threads.

!\$OMP ATOMIC :

special case of CRITICAL, the statement following allows a specific memory location to be updated atomically (no multiple writes, can take advantage of specific hardware instructions for atomic writes).

!\$OMP FLUSH [(list)]:

ensure threads have consistent view of shared variables (else just the named list).

!\$OMP ORDERED :

execute code in same order as under sequential execution.

!\$OMP SINGLE :

block executed by only one thread (implied BARRIER and FLUSH at the end)

MASTER Example

```
ISOMP PARALLEL
ISOMP DO
    do i=1,n
        call lots_of_independent_work(i)
    enddo
ISOMP MASTER
    print*, 'Finished lots_of_independent_work ...'
ISOMP END MASTER
    ... more work ...
ISOMP END PARALLEL
```

- Code inside MASTER construct executed only by master thread
- No implicit barrier (more efficient version of SINGLE)

OpenMP Directives Synchro

Synchronization

Synchronization Example: ATOMIC

```
int main() {
  int index[10000];
  double x[1000], y[10000];
  int i:
  for (i=0; i<10000; i++) {
    index[i] = i % 1000;
   v[i] = 0.0:
  for (i=0; i<1000; i++) {
    x[i] = 0.0;
  atomic ex(x,y,index,10000);
  return 0:
void atomic ex(double *x, double *y, int *index, int n) {
  int i:
#pragma omp parallel for shared(x,y,index,n)
   for (i=0; i<n; i++) {</pre>
#pragma omp atomic
      x[index[i]] += work1(i);
     y[i] += work2(i);
```

why use ATOMIC? CRITICAL would execute serially, while ATOMIC can execute in parallel on different elements of x.

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FLUSH Example

```
!$OMP PARALLEL DEFAULT(PRIVATE) SHARED(ISYNC)
IAM = OMP_GET_THREAD_NUM()
ISYNC(IAM) = 0
!$OMP BARRIER
CALL WORK()
I AM DONE WITH MY WORK, SYNCHRONIZE WITH MY NEIGHBOR
ISYNC(IAM) = 1
!$OMP FLUSH
I WAIT TILL NEIGHBOR IS DONE
DO WHILE (ISYNC(NEIGH). EQ. 0)
!$OMP FLUSH(ISYNC)
ENDDO
!$OMP END PARALLEL
```

Ensure that all threads have consistent view of memory

OpenMP Directives Synchronization

Example of ORDERED Clause/Construct

```
void work(int k) {
    #pragma omp ordered
    printf(" %d\n",k);
}
void ex_ordered(int lower, int upper, int stride) {
    int i;
    #pragma omp parallel for ordered schedule(dynamic)
    for(i=lower, i<upper; i++) {
        work(i);
    }
}
int main() {
    ex_ordered(0,100,5);
    return 0;
}</pre>
```

- ORDERED must be within extent of PARALLEL DO, which must have ORDERED clause
- Above example prints indices in order

The task Directive

A new directive in OpenMP 3.0:

#pragma omp task [clause[[,] clause] ...]
{
 /* structured block */
}

- SHARED(list)
- PRIVATE(list)
- FIRSTPRIVATE(list)
- DEFAULT(PRIVATE|SHARED|NONE)
- IF(expr)
- UNTIED (tasks not necessarily executed by parent thread)

Advantage - very good for irregular workloads (e.g., recursion, unbounded loops).

Task Synchronization

Explicit:

#pragma omp taskwait

Encountering task waits until child tasks completed

• Implicit/Explicit:

• tasks created by any thread of the current team guaranteed to be completed at barrier exit

More Task Details

More aspects of the TASK directive:

- Data scoping rules similar to PARALLEL regions:
 - static and global variables shared
 - automatic variables private
- lack of DEFAULT clause:
 - FIRSTPRIVATE by default

Loop COLLAPSE

Frequent occurrence of perfectly nested loops:

In 3.0, the COLLAPSE directive can be used on work-sharing directives rather than attempting to nest regions (which is costly and prone to error):

```
#pragma omp for collapse(2)
for (i=1; i<=N; i++) {
  for (j=1; j<=N; j++) {
    for (k=1; k<=P; k++) {
        ...</pre>
```

The compiler needs to be able to form a single loop to be parallelized iteration space needs to be rectangular (i.e. loop indices are independent and unchanged).

Schedule Changes

There are several scheduling changes in 3.0:

- AUTO schedule leave it to the runtime environment to decide the best schedule (very implementation dependent)
- schedule API functions (per-task control variables):

```
omp_set_schedule()
omp_get_schedule()
```

New Features in OpenMP 3.0 Improvements to Loop Parallelism Nested Parallelism Improvements

Nested parallelism changes in 3.0:

- Per-task internal control variables (e.g., call omp_set_num_threads inside a parallel region to control team size at next level of parallelism
- New API routines:

```
/* depth of nesting */
omp_get_leve()
omp_get_active_level()
/* IDs of (grand)parent */
omp_get_ancestor_thread_num(level)
/* team sizes of (grand)parent */
omp_get_team_size(level)
/* also OMP_MAX_ACTIVE_LEVELS */
omp_get_max_active_levels()
/* also OMP_THREAD_LIMIT */
omp_get_thread_limit()
```

Miscellany

Environmental variables added in 3.0 (not previously mentioned):

- OMP_STACKSIZE child threads' stack limit
- OMP_WAIT_POLICY **active** for dedicated systems, **passive** should be good for shared systems