

HPC & BigData

High Performance computing Curriculum

UvA-SURFsara

<http://www.hpc.uva.nl/>

How to score 6 EC?

Core modules

- Lectures (6 hours)
 - Introduction to distributed systems
 - BigData
- Introduction to Linux (3.30 hours)

Workshops

- openMP / MPI (4 hours)
- Hadoop (8 hours)
- HPC CCloud (8 hours)
- Local and Remote visualization (4 hours)
- GPU

How to score 6 EC?

Grading

- Literature study: read 2 papers and summarize
- Following workshops you will have to do a assignment (none-supervised assignment)
 - Hadoop
 - HPCCloud
 - Local and Remote visualization
 - GPU programming
 - MPI/OpenMP

If you know these concepts you are attending the wrong class ...

- Supercomputing / High Performance Computing (HPC)
- Node
- CPU / Socket / Processor / Core
- Task
- Pipelining
- Shared Memory
- Symmetric Multi-Processor (SMP)
- Distributed Memory
- Communications
- Synchronization
- Granularity
- Observed Speedup
- Parallel Overhead
- Massively Parallel
- Embarrassingly Parallel
- Scalability

Introduction to distributed systems

- Parallel programming MPI/openMP/RMI ...
- Grid computing
- Cloud Computing
- SOA and Web Service
- Workflow
- Discussions

BigData

- General introduction to BigData
- MapReduce
- Analytics of BigData
- Technology for Big Data

Content

- Computer Architectures
- High Performance Computing (HPC)
- Speed up
- Parallel programming models

Computer Architecture

- supercomputers **use many CPUs** to do the work
- All supercomputing architectures have
 - **processors** and some **combination cache**
 - some form of **memory** and **IO**
 - the processors are separated from every other processors by some distance
- there are **major differences** in the way that the parts are connected

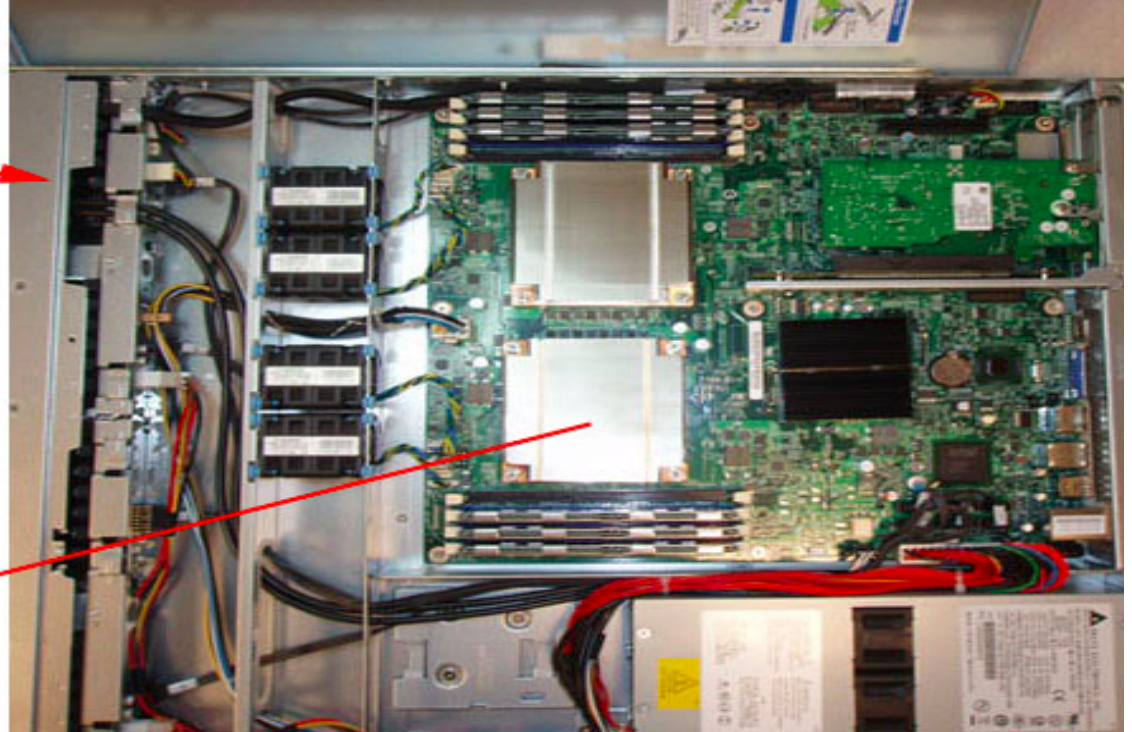
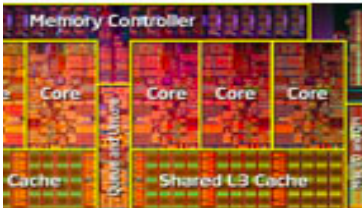
**some problems fit into different architectures
better than others**



Computer - each blue node

Neumann computer

Processor / Socket - each node contains multiple cores / processors.



- How CPU works http://www.youtube.com/watch?v=cNN_tTXABUA
- How Computers Add Numbers In One Lesson:
<http://www.youtube.com/watch?v=VBDoT8o4q00&feature=fvwp>
- Computer Architecture Lesson 1: Bits and Bytes
<http://www.youtube.com/watch?v=UmSelKbP4sc>
- Computer Architecture Lesson 2: Memory addresses
http://www.youtube.com/watch?v=yF_txERujps&NR=1&feature=episodic
- Richard Feynman Computer Heuristics Lecture
<http://www.youtube.com/watch?v=EKWGGDXe5MA>

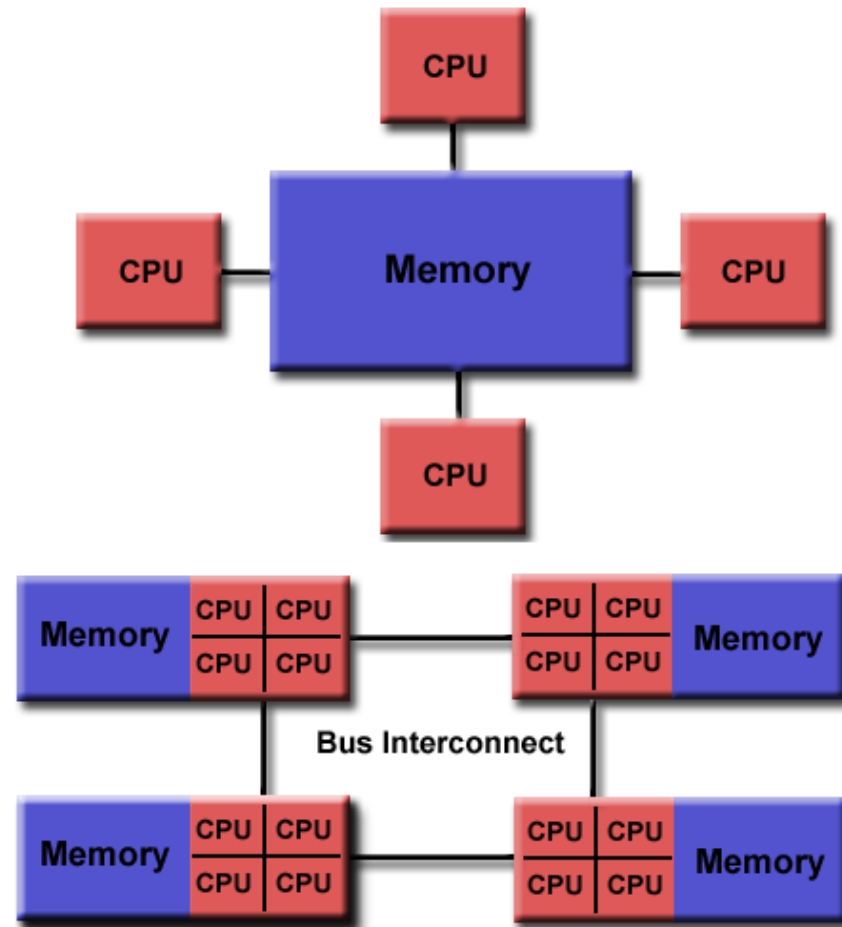
Architectures: Michael J. Flynn (1972)

- Flynn's taxonomy distinguish multi-processor computer according to independent dimensions
 - **Instruction**
 - **Data**
- Each dimension
 - **Single**
 - **Multiple**

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

Parallel Computer Memory Architectures

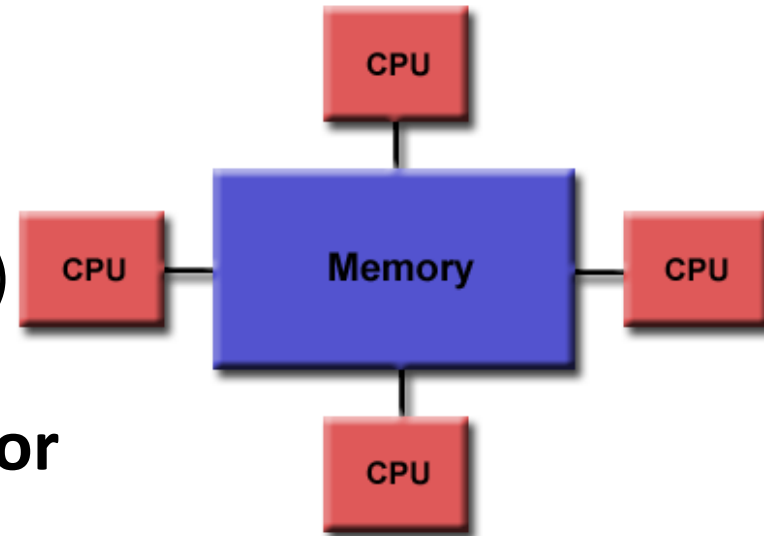
- we can also **classify** supercomputers according to how the **processors** and **memory** are connected
 - **couple of processors** to a single large memory address space
 - **couple of computers**, each with its own memory address space



Parallel Computer Memory Architectures

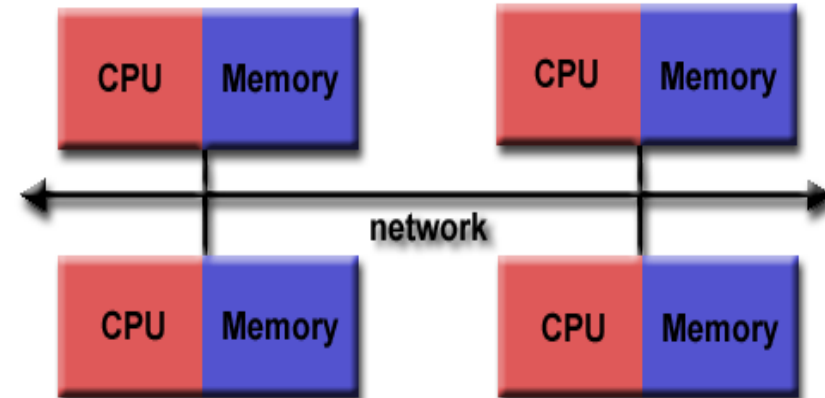
Shared Memory

- Uniform Memory Access (UMA)
- Non-Uniform Memory Access (NUMA)



Distributed Memory Multiprocessor

- Processors have their own local memory
- Changes it makes to its local memory have no effect on the memory of other processors.



High Performance Computing

- increasing **computing power** available allows
 - increasing the **problem dimensions**
 - adding more **particles** to a system
 - increasing the **accuracy** of the result
 - improve experiment turnaround time
 - ...

Why Use Parallel Computing?

- Save time and/or money
- Solve larger problems
- Provide concurrency
- Use of non-local resources
- Limits to serial computing

DreamWorks Presents the Power of Supercomputing

<http://www.youtube.com/watch?v=TGSRvV9u32M&feature=fvwp>

https://computing.llnl.gov/tutorials/parallel_comp/

High Performance Computing

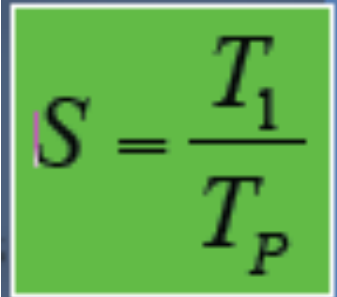
- What does *High-Performance Computing (HPC)* mean?
 - High-performance computing (HPC) is **the use of super computers** and **parallel processing techniques** for solving complex computational problems.
 - *HPC technology* focuses on **developing** parallel processing systems by incorporating both **administration** and **parallel computational** techniques.
- The terms high-performance computing and supercomputing are sometimes used interchangeably.

Content

- High Performance Computing
- Computer Architectures
- Speed up
- Parallel programming models
- Example of Parallel programs

Speedup

- how can we measure how much faster our program runs when using more than one processor?
- define **Speedup** S as:
 - the ratio of 2 program execution times
 - constant problem size
- **T_1** is the execution time for the problem on a single processor (use the “best” serial time)
- **T_P** is the execution time for the problem on P processors


$$S = \frac{T_1}{T_P}$$

Speedup: Limit of Parallel programming

- A program **always** has a **sequential** part and a parallel part

```
(1) A = B+C;  
(2) D = A + 1;  
(3) E = D + A;  
(4) For (I=0; I<E; I++)  
(5)    M(I) = 0;
```

- the best you can do is to sequentially execute 4 instructions no matter how many processors you get

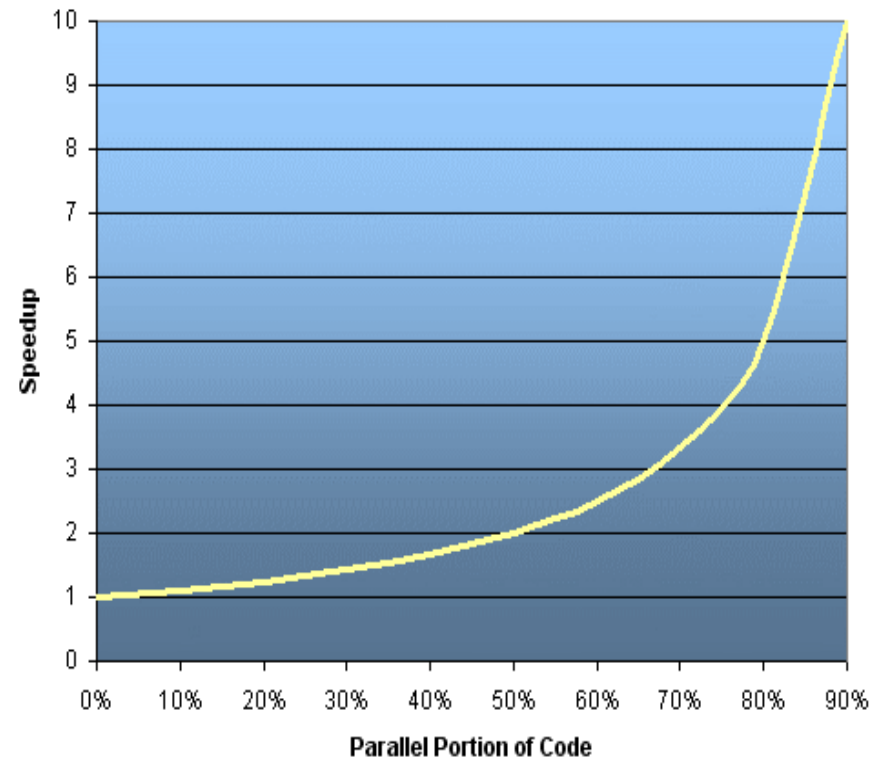
Speedup: Implication

- Parallel programming is **great** for programs with a lot of parallelism
 - Jacobi, scientific applications (weather prediction, DNA sequencing, etc)
- Parallel programming **may not be that great** some traditional applications:
 - Computing Fibonacci series $F(K+2)=F(k+1) + F(k)$

Speedup: Amdahl's Law (1967)

- **Amdahl's Law** states that potential program **speedup** is defined by the **fraction of code** (P) that can **be parallelized**.

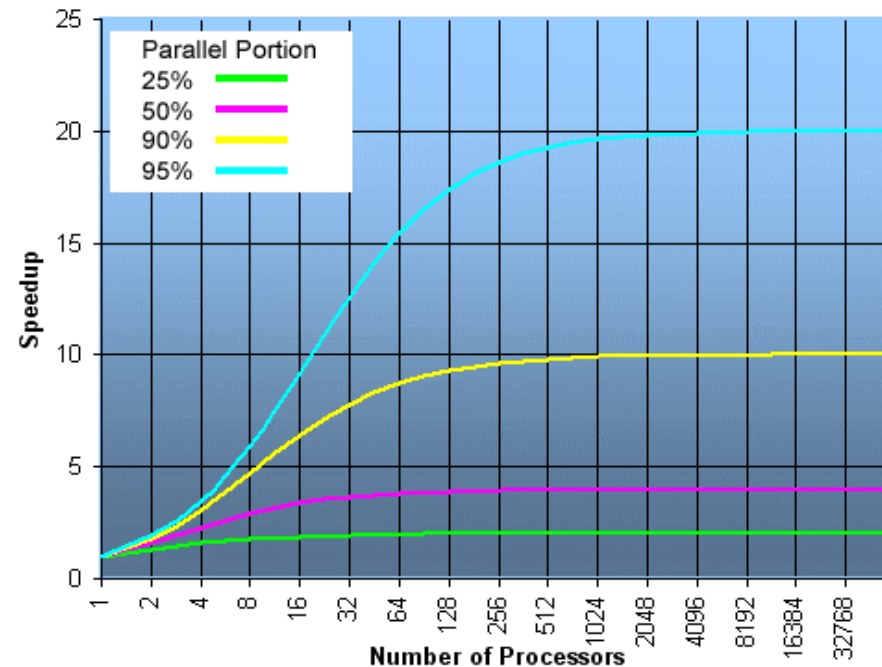
$$\text{speedup} = \frac{1}{1 - P}$$



Speedup: Amdahl's Law (1967)

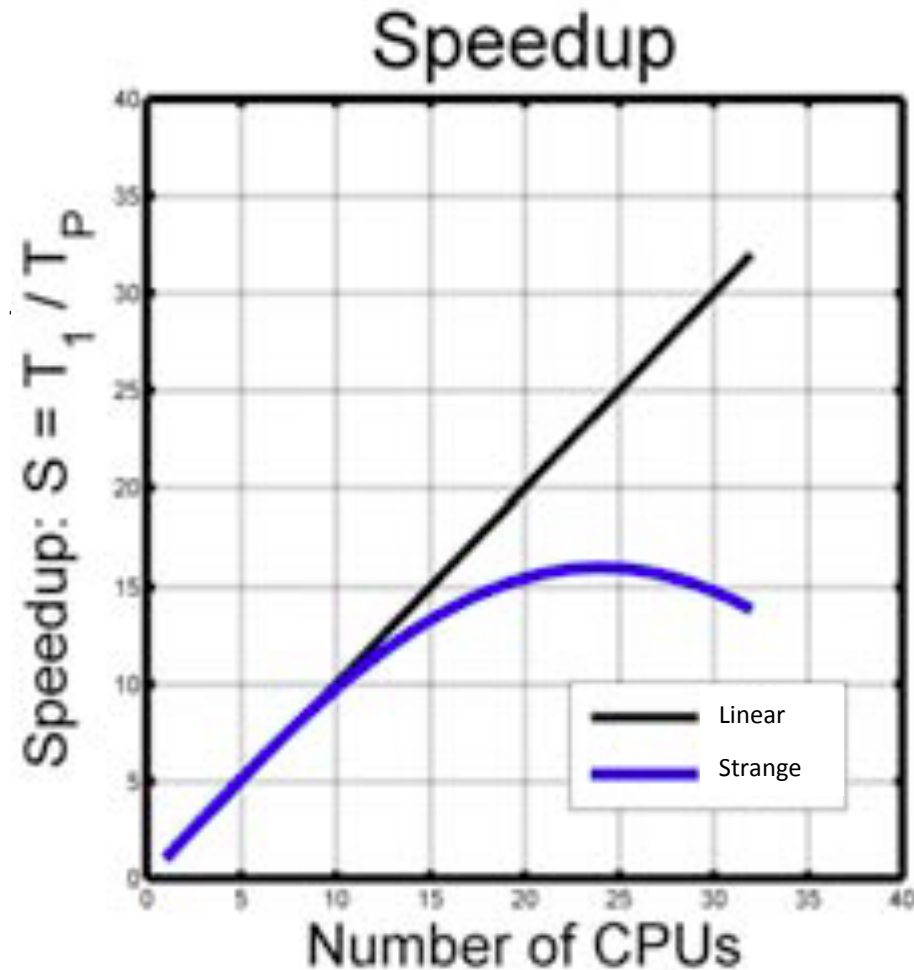
- Introducing the **number of processors** performing the parallel fraction of work, the relationship can be modeled by:

$$\text{speedup} = \frac{1}{\frac{P}{N} + S}$$



Speedup

- Linear speedup
- Sublinear speedup
- Superlinear speedup
- why do a speedup test?



Content

- High Performance Computing
- Computer Architectures
- Speed up
- How to design Parallel programs
- Parallel programming models
- Example of Parallel programs

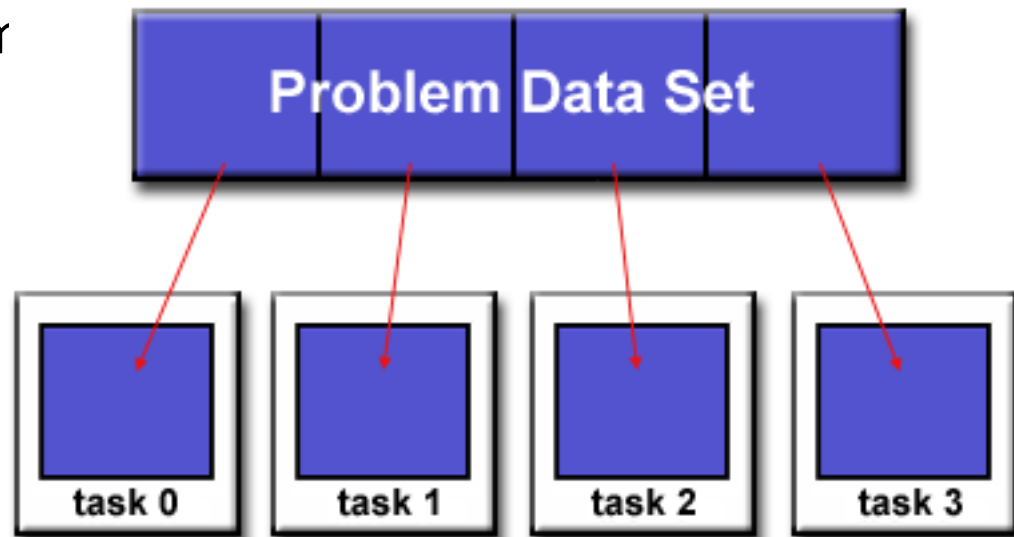
Design Parallel programs

- Domain decomposition and functional decomposition
 - **Domain decomposition:** DATA associated with a problem is decomposed.
 - Each parallel **task** then **works** on **a portion of data**
 - **Functional decomposition:** focus on the computation that is to be performed. The problem is decomposed according to the work that must be done.
 - Each **task** then **performs a portion of the overall work**

Design Parallel programs

Domain decomposition:

- Also Called data parallelism
- DATA associate with a problem is decomposed.
- Each parallel task then works on **a portion of data**
- **Example: MapReduce**

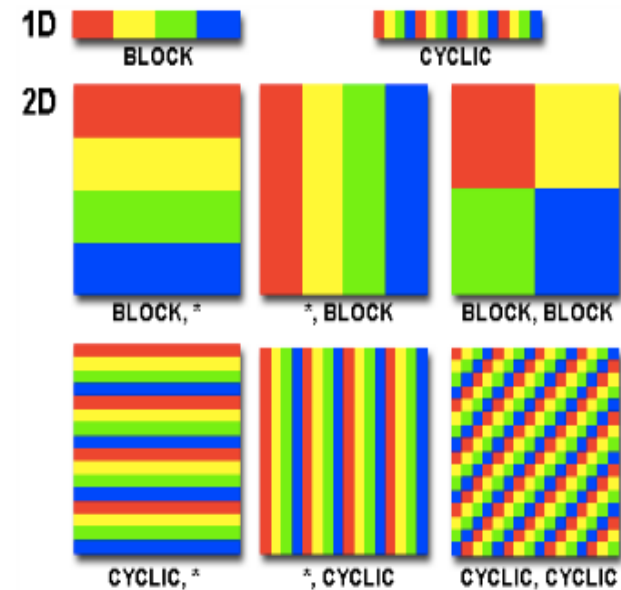


Design Parallel programs

Domain decomposition methods:

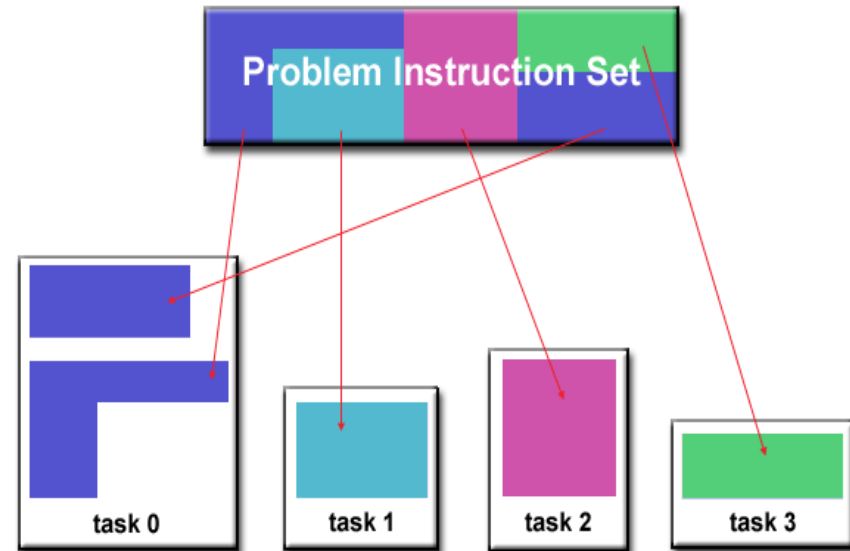
- Same datum may be needed by **multiple tasks**
- Decompose the data in such a manner that the **required communication is minimized**
- Ensure that the computational loads on processes are **balanced**

Domain deposition methods



Functional decomposition

- the focus is on the **computation** that is to be performed rather than on the data manipulated by the computation.
- The problem is decomposed according to the **work that must be** done.
- **Each task** then **performs a portion** of the overall work.



Data Dependence

- A **dependence** exists between programs when the **order** of statement execution **affects** the results of the program.
- A data dependence results from multiple use of the same location(s) in storage by different tasks.
 - (task 1) – (task2)
 - True dependence: Write X – Read X
 - Output dependence: Write X – Write X
 - Anti dependence: Read X – Write X

Dependencies: are important to parallel programming because they are one of the inhibitors to parallelism.

Data Dependence

- The value of $a(I-1)$ must be computed before the value of $a(I)$
- $A(I)$ exhibits a **data dependency** on $a(I-1)$.
- Parallelism is inhibited.

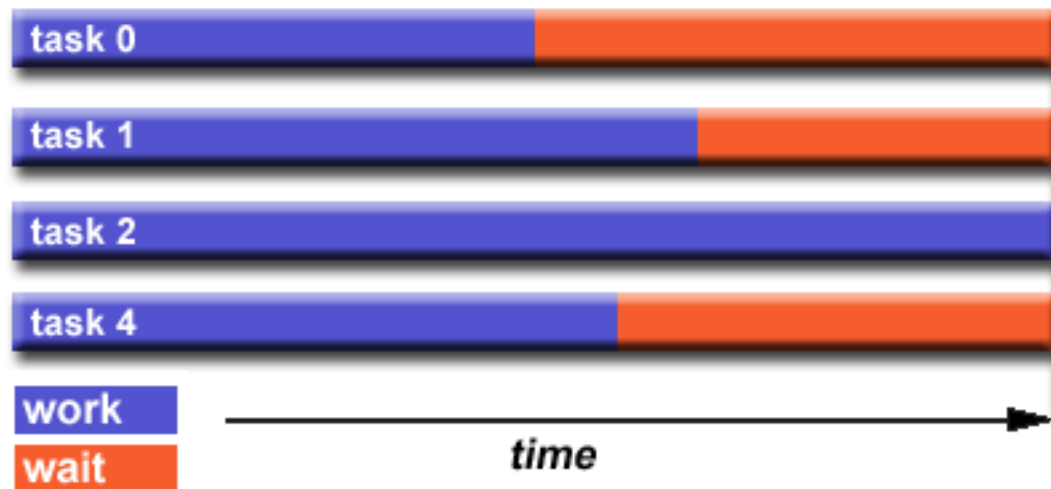
Data dependency examples

```
For (I=0; I<500; i++)  
  a(I) = 0;
```

```
For (I=0; I<500; i++)  
  a(I) = a(I-1) + 1;
```

Load balancing

- Distribute the **computation/communication** such that all the processor are busy all the time.
- At a synchronization point, the worst case performance is the real performance



Communications

- Parallel applications that do not need communications are called **embarrassingly parallel programs**
 - Monte carlo method, Seti at home
 - Most programs (e.g. Jacobi) are not like that
 - Communication is inherent to exploit parallelism in a program

Communications

- Factors to consider:
 - Cost of the communication
 - Latency and bandwidth
 - Synchronous and asynchronous
 - Point to point or collective

Overlapping communication and computation

- Make processors busy when **waiting** for **communication** results
 - Usually achieved by using **non-blocking** communicating primitives

Loading balancing, minimizing communication and overlapping communication with computation are keys to develop efficient parallel applications

Some basic load balancing techniques

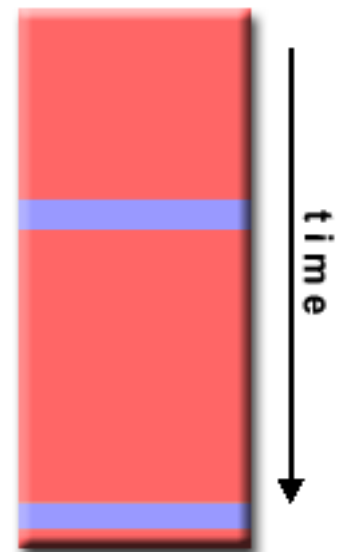
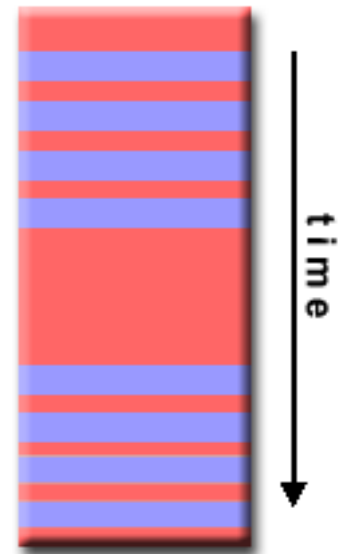
- **Equally partition the work each task receives**
 - For **array/matrix** operations where each task performs similar work, evenly **distribute the data** set among the tasks.
 - For **loop iterations** where the work done in each iteration is similar, evenly **distribute the iterations** across the tasks.
- **Use dynamic work assignment**
 - Sparse arrays
 - Adaptive grid method
 - If a **heterogeneous mix of machines** with **varying performance**
 - **scheduler - task pool** approach

Granularity

- Computation/ Communication
 - In parallel programming, granularity is a **qualitative** measure of the **ratio** of the **computation** to **communication**.
 - **Periods of computation** are typically **separated** from **periods of communication** by synchronization events
 - Computation phase and communication phase

Granularity

- Fine-grain parallelism
 - Relatively **small amount of computational** work are done between communication events
 - Low computation to communication ratio
 - Implies **high commutation over head** and less opportunity for performance enhancement
- Coarse-grain parallelism
 - Relatively **large amounts of computation** work are done between communication/synchronization events
 - High computation to communication ratio
 - Implies **more opportunity for performance** increase
 - Harder to load balance efficiently



Deadlock/Livelock

- Deadlock appears when two or more programs are waiting and none can make progress
- Livelock results from indefinite loop.

content

- High Performance Computing
- Computer Architectures
- Speed up
- How to design parallel applications
- **Parallel programming models**
- **Example of Parallel programs**

- Shared Memory (without threads)
- Threads
- Distributed Memory / Message Passing
- Data Parallel
- Hybrid
- Single Program Multiple Data (SPMD)
- Multiple Program Multiple Data (MPMD)

Parallel programming

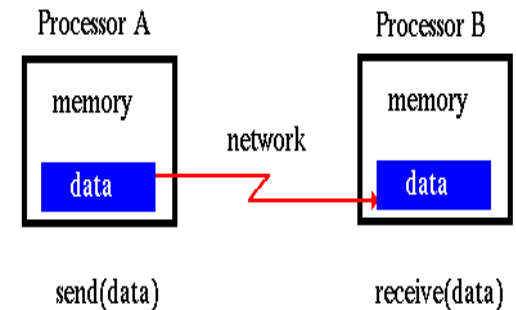
- need to do something to your program to use **multiple processors**
- need to **incorporate commands** into your program which allow **multiple threads** to run
 - one thread per processor
 - each thread gets a piece of the work
- several ways (APIs) to do this ...

Parallel programming

Message Passing Interface (MPI)

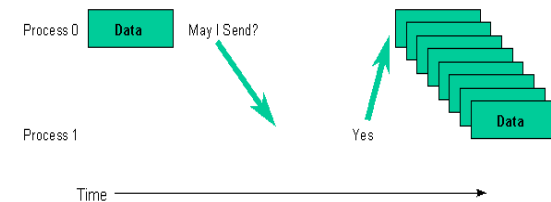
- **Interprocess** communication which have separate address spaces
- Data is **explicitly** sent by one process and received by another
 - Data transfer usually requires cooperative operations to be performed by each process.
 - For example, a send operation must have a matching receive operation

Basic Message Passing



What is message passing?

- Data transfer plus synchronization



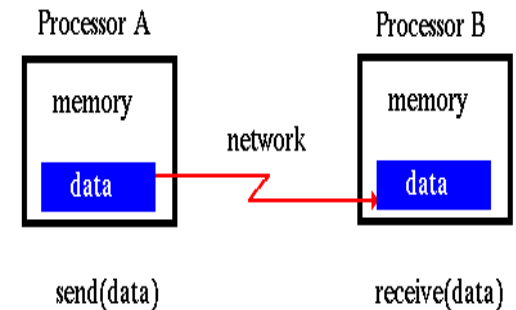
- Requires cooperation of sender and receiver
- Cooperation not always apparent in code

Parallel programming

Message Passing Interface (MPI)

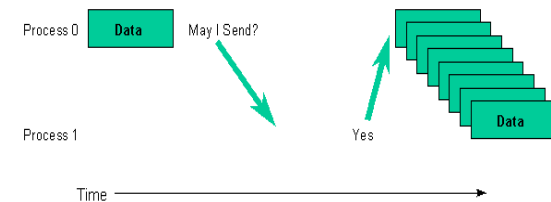
- What is MPI?
 - A message-Passing **Library** specification
 - Not a language or compiler specification
 - Not a specific implementation or product
- For parallel computers, clusters, and heterogeneous networks.
 - Designed to provide access to advanced parallel hardware for:
 - End users, library writers, tools developers

Basic Message Passing



What is message passing?

- Data transfer plus synchronization



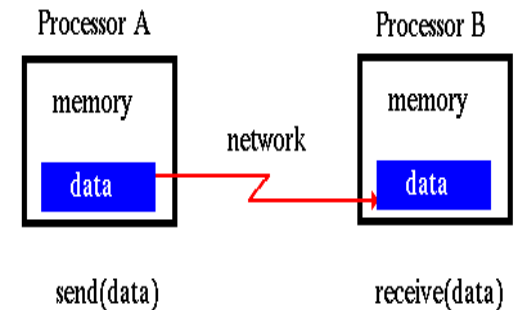
- Requires cooperation of sender and receiver
- Cooperation not always apparent in code

Parallel programming

Message Passing Interface (MPI)

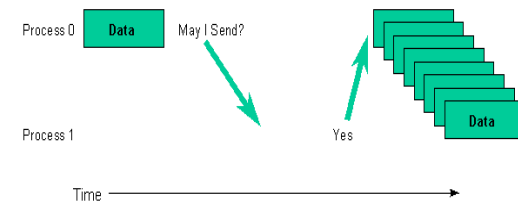
- Why use MPI?
 - Optimized for performance
 - Will take advantage of fastest transport found
 - Shared memory (within a computer)
 - Fast cluster interconnects (Infiniband, Myrinet..) between computers (nodes)
 - TCP/IP if all else fails

Basic Message Passing



What is message passing?

- Data transfer plus synchronization



- Requires cooperation of sender and receiver
- Cooperation not always apparent in code

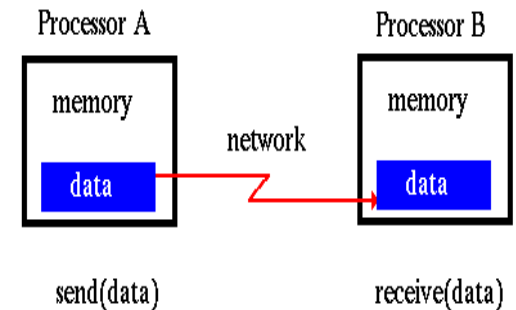
Parallel programming

Message Passing Interface (MPI)

Deadlocks?

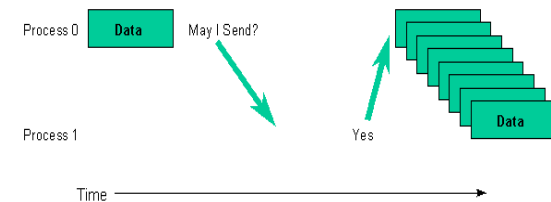
- Send a large message from proc A to proc B
 - If there is insufficient storage at the destination, the send must wait for the user to provide the memory space (through a receive)
- What will happen? (unsafe)
 - Process 0
Send(1)
Recv(1)
 - Process 1
Send(0)
Recv(0)

Basic Message Passing



What is message passing?

- Data transfer plus synchronization



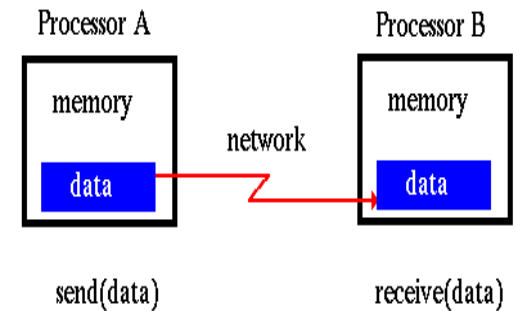
- Requires cooperation of sender and receiver
- Cooperation not always apparent in code

Parallel programming

Message Passing Interface (MPI)

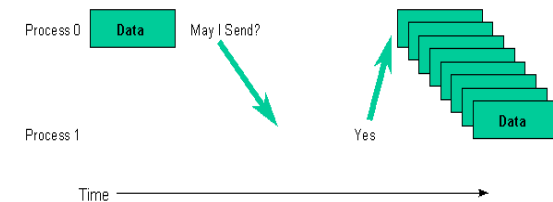
- Very good for distributing large computations across reliable network
- Would be terrible for a distributed internet chat client or BitTorrent server

Basic Message Passing



What is message passing?

- Data transfer plus synchronization



- Requires cooperation of sender and receiver
- Cooperation not always apparent in code

Example MPI Hello World

```
#include <mpi.h>;

int main(int argc, char** argv) {
    // Initialize the MPI environment
    MPI_Init(NULL, NULL);

    // Get the number of processes
    int world_size;
    MPI_Comm_size(MPI_COMM_WORLD, &world_size);

    // Get the rank of the process
    int world_rank;
    MPI_Comm_rank(MPI_COMM_WORLD, &world_rank);

    // Get the name of the processor
    char processor_name[MPI_MAX_PROCESSOR_NAME];
    int name_len;
    MPI_Get_processor_name(processor_name, &name_len);

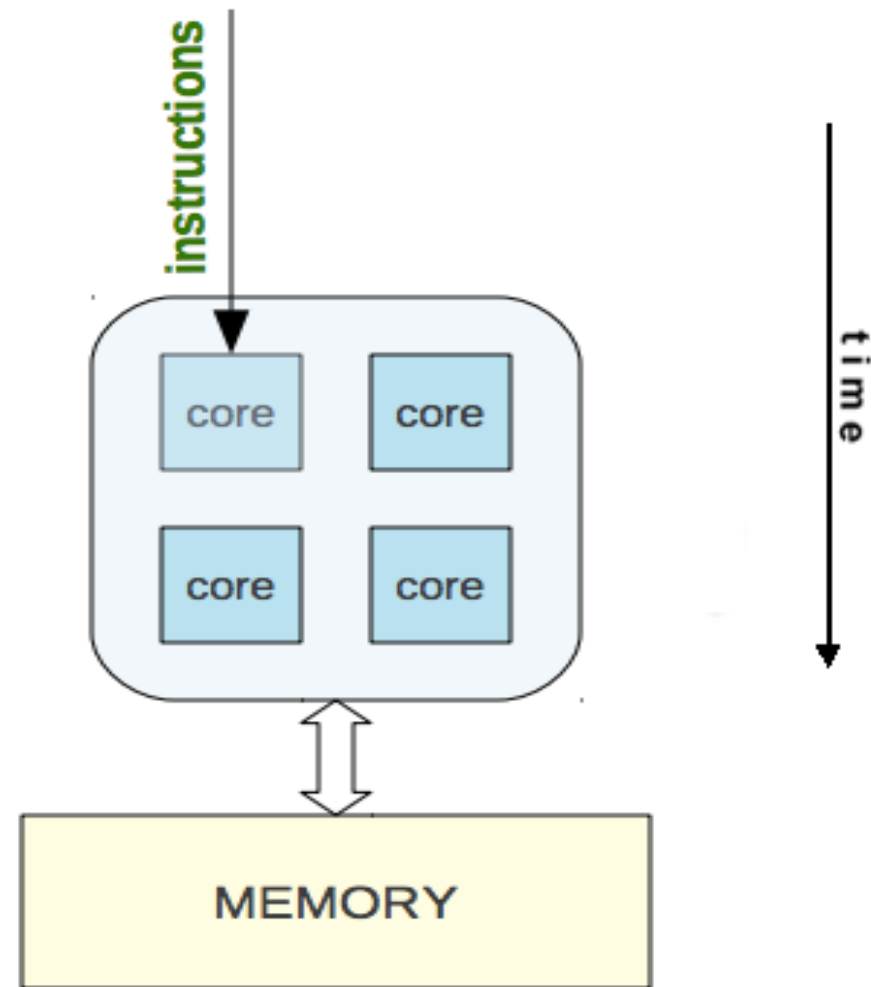
    // Print off a hello world message
    printf("Hello world from processor %s, rank %d"
           " out of %d processors\n",
           processor_name, world_rank, world_size);

    // Finalize the MPI environment.
    MPI_Finalize();
}
```

```
>>> export MPIRUN=/home/kendall/bin/mpirun
>>> export MPI_HOSTS=host_file
>>> ./run.perl mpi_hello_world
/home/kendall/bin/mpirun -n 4 -f host_file ./mpi_hello_world
Hello world from processor cetus2, rank 1 out of 4 processors
Hello world from processor cetus1, rank 0 out of 4 processors
Hello world from processor cetus4, rank 3 out of 4 processors
Hello world from processor cetus3, rank 2 out of 4 processors
```

Threads

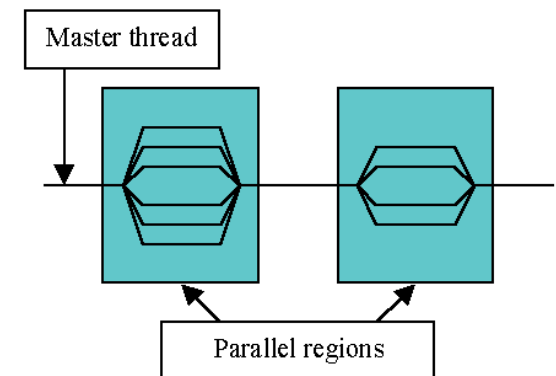
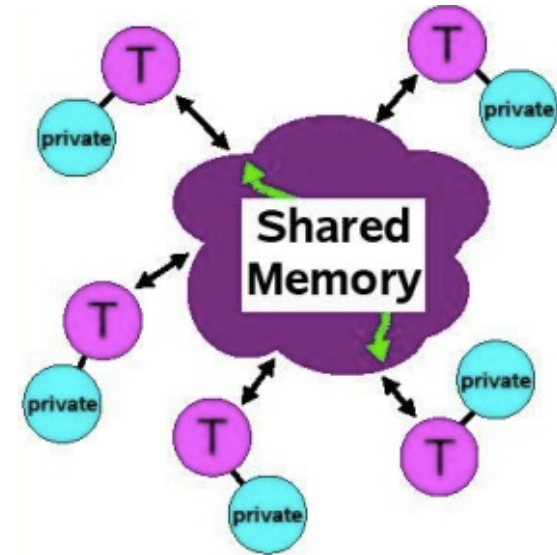
- threads model of parallel programming, a **single** process can have **multiple, concurrent execution paths**
- Each thread has local data, but also, shares the entire resources of executable a.out.
- Threads **communicate** with each other through **global memory**



Parallel programming

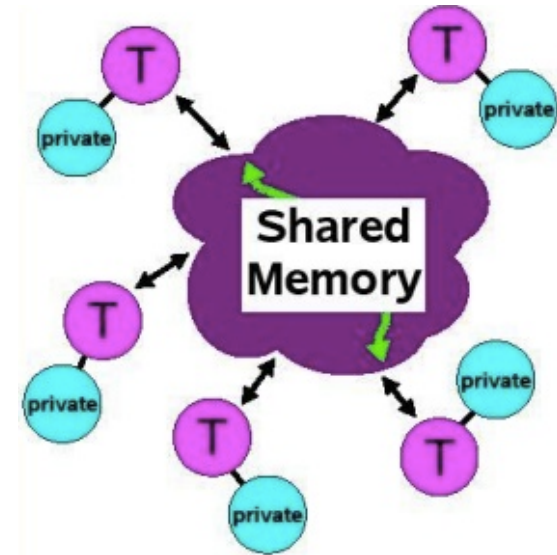
Open MultiProcessing (OpenMP)

- What is OpenMP?
 - is a library that supports parallel programming in **shared-memory** parallel machines.
 - allows for the parallel execution of code (*parallel DO loop*), the definition of shared data (**SHARED**), and **synchronization of processes**



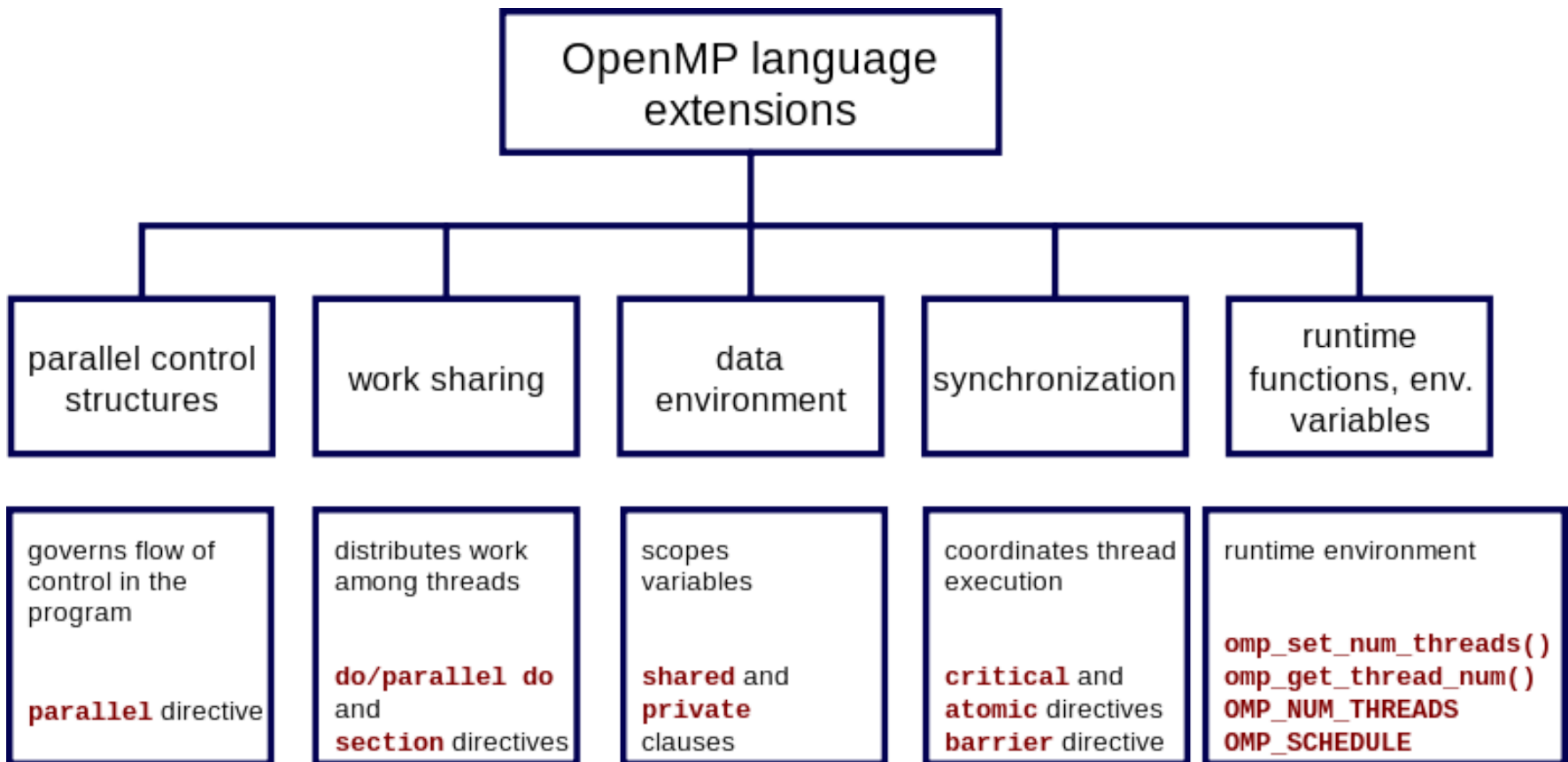
Parallel programming

- Open MultiProcessing (OpenMP)
 - What is the programming model?
 - All threads have access to the **same**, globally **shared**, memory
 - Data can be **shared** or **private**
 - Shared data is accessible by all threads
 - Private data can be accessed only by the threads that owns it
 - Data transfer is **transparent** to the **programmer**
 - **Synchronization** takes place, but it is mostly **implicit**



Parallel programming

Open MultiProcessing (OpenMP)



Example OpenMP Hello World

```
#include <omp.h>
#include <stdio.h>
#include <stdlib.h>
int main (int argc, char *argv[]) {

    int nthreads, tid;

    /* Fork a team of threads giving them their own copies of variables */
    #pragma omp parallel private(nthreads, tid)
    {

        /* Obtain thread number */
        tid = omp_get_thread_num();
        printf("Hello World from thread = %d\n", tid);

        /* Only master thread does this */
        if (tid == 0)
        {
            nthreads = omp_get_num_threads();
            printf("Number of threads = %d\n", nthreads);
        }

    } /* All threads join master thread and disband */
}
```

```
$ icc -o omp_helloc -openmp omp_hello.c
omp_hello.c(22): (col. 1) remark: OpenMP DEFINED REGION WAS PARALLELIZED.
$ export OMP_NUM_THREADS=3
$ ./omp_helloc
Hello World from thread = 0
Hello World from thread = 2
Hello World from thread = 1
Number of threads = 3
c
```

Parallel programming

Pros/Cons of OpenMP

- ✓ easier to program and debug than MPI
 - ✓ directives can be added incrementally - gradual parallelization
 - ✓ can still run the program **as a serial code**
 - ✓ serial code statements usually don't need modification
 - ✓ code is easier to **understand** and maybe more easily maintained
-
- can only be run in **shared memory computers**
 - requires a **compiler** that supports OpenMP
 - mostly used **for loop parallelization**

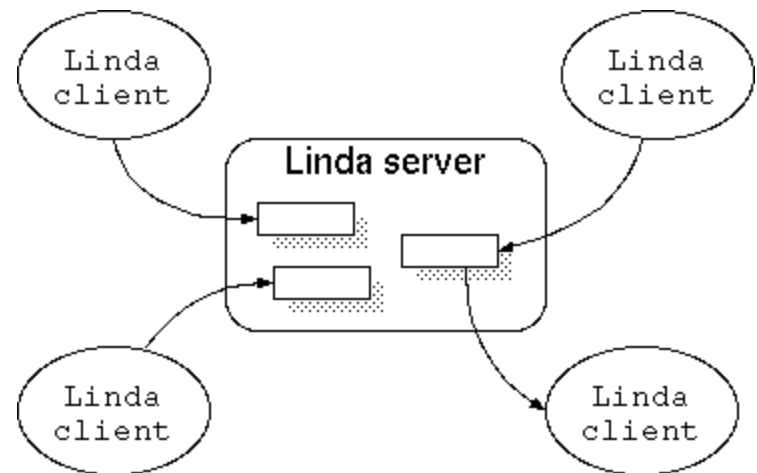
Pros/Cons of MPI

- ✓ runs on either **shared** or **distributed** memory architectures
 - ✓ can be used on **a wider range of problems** than OpenMP
 - ✓ each process has its **own local variables**
 - ✓ distributed memory computers are less expensive than large shared memory computers
-
- requires more **programming changes** to go from serial to parallel version
 - can be harder to debug
 - **performance is limited** by the communication network between the nodes

Parallel programming

Shared State Models

- Views an application as a **collection** of processes communicating by **putting/getting** objects into one or more *spaces*
- A *space* is a **shared** and **persistent** object **repository** that is accessible via network
- The processes use the **repository as an exchange mechanism** to get coordinated, instead of communicating directly with each other

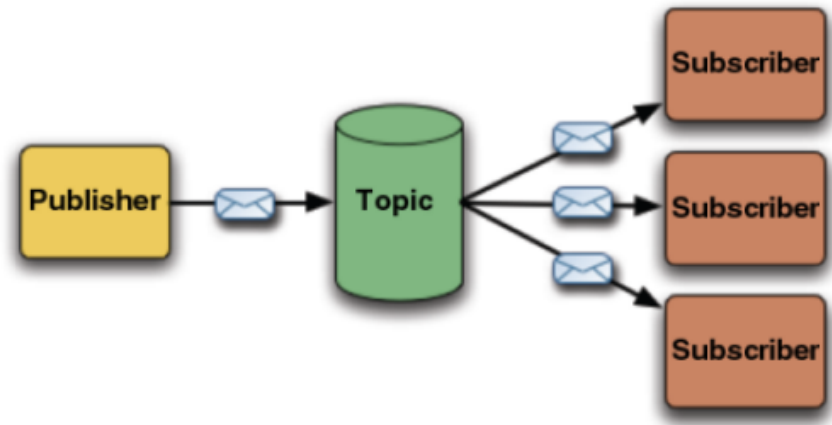


implementation: Java (JavaSpaces), Lisp, Prolog, Python, Ruby, and the .NET framework

Parallel programming

Shared State Models: Publish/Subscribe

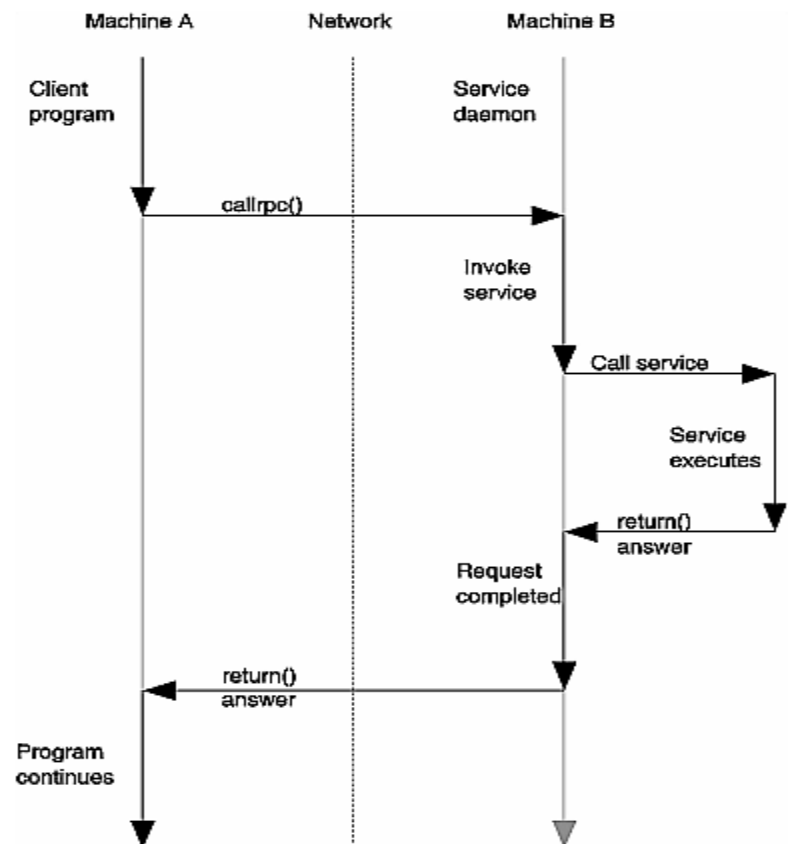
- Publish/subscribe systems are programming capability provided by **associative** matching
- Allows the **producers** and **consumers** of data to coordinate in a way where they can be **decoupled** and may not even know each other's identity
 - SOA, Web service etc.



Parallel programming

RPC and RMI Models

- **Structure** the **interaction** between sender and receiver as:
 - a language construct, rather than a library function call that simply transfers an un-interpreted data.
- provide a simple and **well understood mechanism** for managing remote computationss



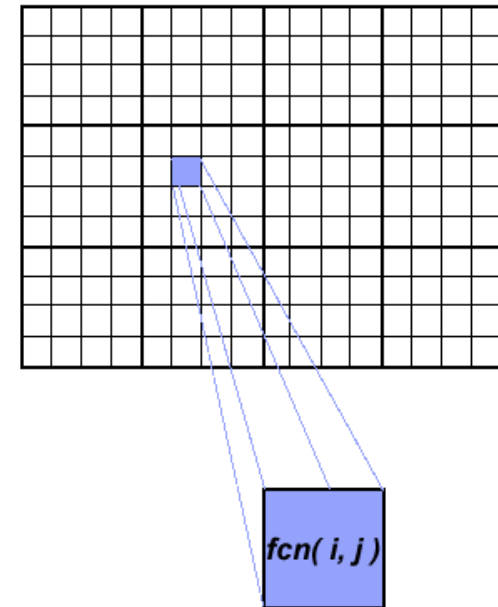
content

- High Performance Computing
- Computer Architectures
- Speed up
- How to design parallel applications
- Parallel programming models
- **Example of Parallel programs**

calculations on 2-dimensional array elements

- The serial program calculates one element at a time in sequential order.
- Serial code could be of the form:

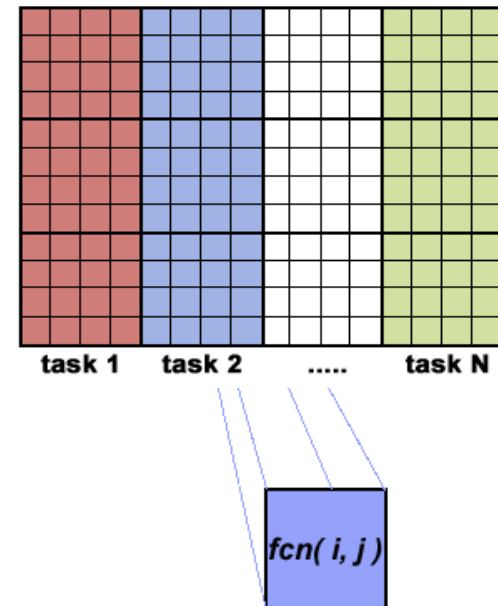
```
do j = 1,n  
  do i = 1,n  
    a(i,j) = fcn(i,j)  
  end do  
end do
```



calculations on 2-dimensional array elements: solution 1

- Implement as a Single Program Multiple Data (SPMD) model.
- each task executes the portion of the loop corresponding to the data it owns.

```
do j = mystart, myend  
  do i = 1,n  
    a(i,j) = fcn(i,j)  
  end do  
end do
```



calculations on 2-dimensional array elements: **implementation**

- Implement as a Single Program Multiple Data (SPMD) model.
- **Master process** initializes array, sends info to worker processes and receives results.
- **Worker process** receives info, performs its share of computation and sends results to master.

calculations on 2-dimensional array elements: implementation

```
find out if I am MASTER or WORKER

if I am MASTER

    initialize the array
    send each WORKER info on part of array it owns
    send each WORKER its portion of initial array

    receive from each WORKER results

else if I am WORKER
    receive from MASTER info on part of array I own
    receive from MASTER my portion of initial array

    # calculate my portion of array
    do j = my first column, my last column
    do i = 1, n
        a(i,j) = fcn(i,j)
    end do
    end do

    send MASTER results

endif
```

calculations on 2-dimensional array elements: solution 2

- Solution1: demonstrated **static load** balancing:
 - Each task has a fixed amount of work to do
 - May be significant idle time for faster or more lightly loaded processors - **slowest tasks determines overall performance.**
- If you have a **load balance problem** (some tasks work faster than others),
 - you may benefit by using a "**pool of tasks**" scheme.

calculations on 2-dimensional array elements: solution 2

- Master Process:
 - Holds pool of tasks for worker processes to do
 - Sends worker a task when requested
 - Collects results from workers
- Worker Process: repeatedly does the following
 - Gets task from master process
 - Performs computation
 - Sends results to master

calculations on 2-dimensional array elements: solution 2

```
find out if I am MASTER or WORKER

if I am MASTER

    do until no more jobs
        if request send to WORKER next job
        else receive results from WORKER
        end do

else if I am WORKER

    do until no more jobs
        request job from MASTER
        receive from MASTER next job

        calculate array element:  $a(i,j) = fcn(i,j)$ 

        send results to MASTER
    end do

endif
```

References

1. Introduction to Parallel Computing
https://computing.llnl.gov/tutorials/parallel_comp/#MemoryArch
2. Intro to Parallel Programming . Lesson 2, pt. 1- Shared Memory and threads
<http://www.youtube.com/watch?v=6sL4C2SwszM>
3. Intro to Parallel Programming . Lesson 2, pt. 2- Shared Memory and threads
<http://www.youtube.com/watch?v=ydG8cOzJjLA>
4. Intro to Parallel Programming . Lesson 2, pt. 3- Shared Memory and threads
<http://www.youtube.com/watch?v=403LWbrA5oU>