

Hybrid MPI/OpenMP programming

Martin Čuma

*Center for High Performance
Computing University of Utah
m.cuma@utah.edu*

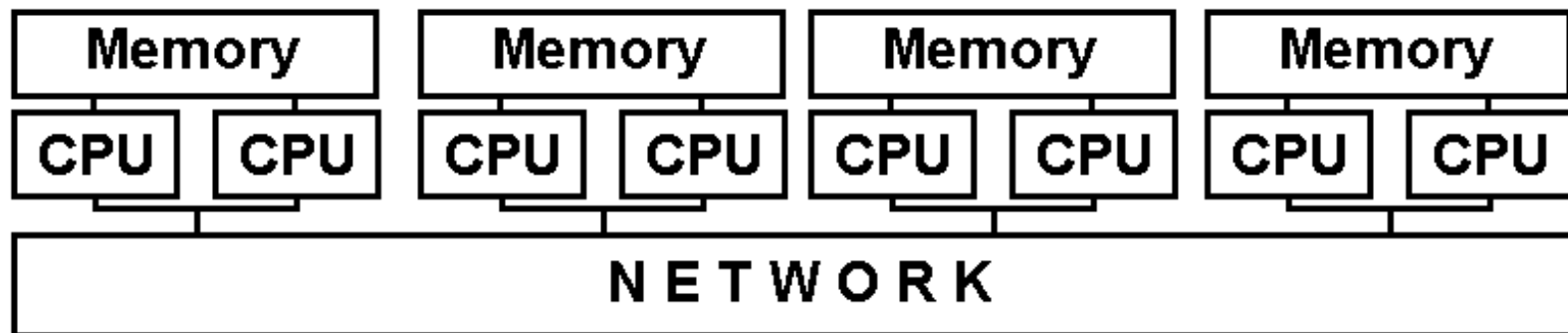


- Single and multilevel parallelism.
- Example of MPI-OpenMP buildup.
- Compilation and running.
- Performance suggestions.
- Code examples.
- Survey

<https://www.surveymonkey.com/r/8P5YVK8>



- Shared memory computers
 - N processors, single system image
 - thread-based parallelism - **OpenMP**, shmem
 - message-based parallelism - **MPI**
- Distributed memory computers
 - nodes with local memory, coupled via network
 - message-based parallelism – **MPI**
 - partitioned global space – UPC, Coarray Fortran



- Each node has N processors that share memory
- Nodes loosely connected (network)
- CHPC:
 - 8, 12, 16, 20, 24, 28 core cluster nodes



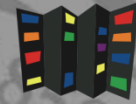
- Coarse and fine grain level
 - coarse – nodes, processors,
fine – CPU cores
 - MPI - nodes, CPU sockets
OpenMP, pthreads, shmem – CPU cores
 - OpenMP works best with processing intensive loops
- Multilevel advantages
 - memory limitations – extra memory for each copy of executable on the node
 - process vs. thread overhead
 - message overhead
 - portability, ease to maintain (can disable OpenMP)



- MPI (Message Passing Interface)
 - standardized library (not a language)
 - collection of processes communicating via messages
 - available for most architectures
 - <http://www.mpi-forum.org/>
- OpenMP
 - API for shared memory programming
 - available on most architectures as a compiler extension (C/C++, Fortran)
 - includes compiler directives, library routines and environment variables
 - www.openmp.org



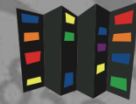
- Process
 - have own address space
 - can have multiple threads
- MPI
 - many processes
 - shared-nothing architecture
 - explicit messaging
 - implicit synchronization
 - all or nothing parallelization
- Thread
 - execute within process
 - same address space
 - share process' s stack
 - thread specific data
- OpenMP
 - 1 process, many threads
 - shared-everything architecture
 - implicit messaging
 - explicit synchronization
 - incremental parallelism



- Calculation of value of π using integral:

$$\int_0^1 \frac{dx}{x^2 + 1} = \frac{\pi}{4}$$

- trapezoidal rule
- simple loop easy to parallelize both with MPI and OpenMP



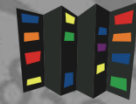
```
#include <stdio.h>
#include <math.h>
#include "timer.h"
int main(int argc, char *argv[]){
const int N = 10000000000;
const double h = 1.0/N;
const double PI = 3.141592653589793238462643;
double x,sum,pi,error,time; int i;

time = ctimer();
sum = 0.0;
for (i=0;i<=N;i++){
    x = h * (double)i;
    sum += 4.0/(1.0+x*x);}

pi = h*sum;
time += ctimer();

error = pi - PI;
error = error<0 ? -error:error;
printf("pi = %18.16f +/- %18.16f\n",pi,error);
printf("time = %18.16f sec\n",time);
return 0;}
```

- User-defined timer
- Calculation loop
- Print out result



```
#include <stdio.h>
#include <math.h>
#include "timer.h"
int main(int argc, char *argv[]){
const int N = 10000000000;
const double h = 1.0/N;
const double PI = 3.141592653589793238462643;
double x,sum,pi,error,time; int i;
```

```
time = -ctimer();
sum = 0.0;
```

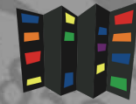
- OpenMP directive

```
#pragma omp parallel for shared(N,h),private(i,x),reduction(+:sum)
for (i=0;i<=N;i++){
    x = h * (double)i;
    sum += 4.0/(1.0+x*x);}
```

```
pi = h*sum;
time += ctimer();
```

```
.....
```

```
return 0;}
```



```
#include <stdio.h>
#include <math.h>
#include "timer.h"
int main(int argc, char *argv[]){
const int N = 10000000000;
const double h = 1.0/N;
const double PI = 3.141592653589793238462643;
double x,sum,pi,error,time,mypi; int i;
int myrank,nproc;

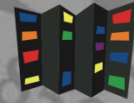
MPI_Init(&argc,&argv);
MPI_Comm_rank(MPI_COMM_WORLD,&myrank);
MPI_Comm_size(MPI_COMM_WORLD,&nproc);

time = -ctimer();
sum = 0.0;
for (i=myrank;i<=N;i=i+nproc){
    x = h * (double)i;
    sum += 4.0/(1.0+x*x);}
mypi = h*sum;
MPI_Reduce(&mypi,&pi,1,MPI_DOUBLE,MPI_SUM,0,MPI_COMM_WORLD);
time += ctimer();
.....
return 0;}
```

- MPI initialization

- Distributed loop

- Global reduction



```
#include <stdio.h>
#include <math.h>
#include "timer.h"
int main(int argc, char *argv[]){
const int N = 10000000000;
const double h = 1.0/N;
const double PI = 3.141592653589793238462643;
double x,sum,pi,error,time,mypi; int i;
int myrank,nproc;

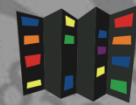
MPI_Init(&argc,&argv);
MPI_Comm_rank(MPI_COMM_WORLD,&myrank);
MPI_Comm_size(MPI_COMM_WORLD,&nproc);

time = -ctimer();
sum = 0.0;

#pragma omp parallel for shared(N,h,myrank,nproc),private(i,x),reduction(+:sum)
for (i=myrank;i<=N;i=i+nproc){
    x = h * (double)i;
    sum += 4.0/(1.0+x*x);}
mypi = h*sum;
MPI_Reduce(&mypi,&pi,1,MPI_DOUBLE,MPI_SUM,0,MPI_COMM_WORLD);
time += ctimer();
.....
return 0;}
```

- OpenMP directive to parallelize local loop using threads

- Sum local values of n



- GNU, PGI, Intel compilers, OpenMP with **-fopenmp, -mp, -openmp** switch
- MPICH2, MVAPICH2, OpenMPI or Intel MPI

```
module load mpich2 MPICH2
```

```
module load mvapich2 MVAPICH2
```

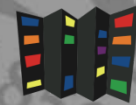
```
module load openmpi OpenMPI
```

```
module load impi Intel MPI
```

```
mpicc -mp=numa source.c -o program.exe (PGI)
```

```
mpif90 -openmp source.f -o program.exe (Intel)
```

```
mpif90 -fopenmp source.f -o program.exe (GNU)
```



- BLASes and FFTW are threaded

- Intel compilers:

```
-I/uufs/chpc.utah.edu/sys/pkg/fftw/std_intel/include
```

```
-lfftw3 -lfftw3_omp
```

```
-L/uufs/chpc.utah.edu/sys/pkg/fftw/std_intel/lib
```

```
-Wl,-rpath=/uufs/chpc.utah.edu/sys/installdir/intel/mkl/lib/intel64
```

```
-L/uufs/chpc.utah.edu/sys/installdir/intel/mkl/lib/intel64
```

```
-lmkl_intel_lp64 -lmkl_intel_thread -lmkl_core -liomp5 -lpthread
```

- PGI compilers:

```
-I/uufs/chpc.utah.edu/sys/pkg/fftw/std_pgi/include
```

```
-lfftw3 -lfftw3_omp
```

```
-L/uufs/chpc.utah.edu/sys/pkg/fftw/std_pgi/lib -lacml_mp
```

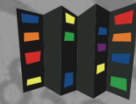
- MKL ScaLAPACK w/ Intel

```
-Wl,-rpath=/uufs/chpc.utah.edu/sys/installdir/intel/mkl/lib/intel64
```

```
-L/uufs/chpc.utah.edu/sys/installdir/intel/mkl/lib/intel64
```

```
-lmkl_scalapack_ilp64 -lmkl_intel_ilp64 -lmkl_core
```

```
-lmkl_intel_thread -lmkl_blacs_intelmpi_ilp64 -liomp5 -lpthread -lm
```



- Ask for #MPI processes
- Use SLURM environment variables to get OpenMP thread count
- Interactive batch (asking for 2 nodes, 2 tasks/node)

```
srun -n 4 -N 2 -t 1:00:00 -p kingspeak -A chpc -pty  
/bin/tcsh -l  
... wait for prompt ...
```

```
set TPN=`echo $SLURM_TASKS_PER_NODE | cut -f 1 -d \"(`  
set PPN=`echo $SLURM_JOB_CPUS_PER_NODE | cut -f 1 -d \"(`  
@ THREADS = ( $PPN / $TPN )  
mpirun -genv OMP_NUM_THREADS=$THREADS -np $SLURM_NTASKS  
./program.exe
```

- Non-interactive batch
 - same thing, except in a Slurm script

- Current NUMA architectures penalize memory access on neighboring CPU sockets
- Distribute and bind processes to CPU sockets
- Intel compilers can also pin threads to cores

```
module load intel mvapich2
```

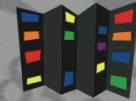
```
mpirun -genv KMP_AFFINITY granularity=fine,compact,1,0 -genv MV2_BINDING_POLICY scatter -genv MV2_BINDING_LEVEL socket -genv OMP_NUM_THREADS 8 -np 4
```

- Intel MPI binds processes to sockets by default

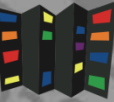
```
Module load intel impi
```

```
mpirun -x KMP_AFFINITY granularity=fine,compact,1,0 -genv OMP_NUM_THREADS 8 -np 4
```

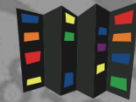
or use `I_MPI_PIN_DOMAIN=socket`



- Parallelize main problem using MPI
 - task decomposition
 - frequencies in wave solvers
 - domain decomposition
 - distribute atoms in molecular dynamics
 - distribute mesh in ODE/PDE solvers
- Exploit internal parallelism with OpenMP
 - use profiler to find most computationally intense areas
 - internal frequency loop in wave solvers
 - local force loop in MD
 - local element update loop in ODE/PDE solvers
 - measure the efficiency to determine optimal number of threads to use
 - Intel AdvisorXE can be helpful (`module load advisorxe`)



- Not every MPI program will benefit from adding threads
 - not worth with loosely parallel codes (too little communication)
 - overhead with thread creation about 10^4 flops
 - time with different node/thread count to get the best performing combination
- MPI communication within OpenMP
 - can be tricky if each thread communicates
 - Some MPI implementations still have trouble with `MPI_THREAD_MULTIPLE`



- MPI_THREAD_SINGLE
 - only non-threaded section communicates
- MPI_THREAD_FUNNELLED
 - process may be multithreaded but only master thread communicates
- MPI_THREAD_SERIALIZED
 - multiple threads may communicate but only one at time
- MPI_THREAD_MULTIPLE
 - all threads communicate

- Complex norm routine

```
int main(int argc, char **argv){
    .....
    MPI_Init(&argc,&argv);
    MPI_Comm_size(MPI_COMM_WORLD,&numprocs);
    MPI_Comm_rank(MPI_COMM_WORLD,&myid);
    .....

    double _Complex stabWmnorm(double *Wm, double _Complex *stab, int size)
    {
        double _Complex norm, vec, norml;
        int i;

        norml = 0 + I*0;
        #pragma omp parallel for private(i,vec) reduction(+:norml)
        for (i=0;i<size;i++)
        {
            vec = stab[i]*Wm[i];
            norml = norml + vec*conj(vec);
        }
        MPI_Allreduce(&norml,&norm,1,MPI_DOUBLE_COMPLEX,MPI_SUM,MPI_COMM_WORLD);

        return sqrt(norm);
    }

    MPI_Finalize();
```

Parallel OpenMP for loop

MPI communication outside OpenMP

- Special MPI_Init
 - Returns variable thread_status which indicates what level of threading is supported

```
int thread_status;
```

```
MPI_Init_thread(&argc, &argv, MPI_THREAD_MULTIPLE, &thread_status);
```

```
if (thread_status != MPI_THREAD_MULTIPLE)
```

```
{
```

```
    printf("Failed to initialize MPI_THREAD_MULTIPLE\n");
```

```
    exit(-1);
```

```
}
```

```
...
```

```
MPI_Finalize();
```



```
#pragma omp parallel private(iis,niip,iip,iisf)
{
  double _Complex *ne, *nh; int comlab, mythread, nthreads;
  MPI_Status statx[fwdd->Nz];
  MPI_Request reqx[fwdd->Nz];
```

Start parallel OpenMP section

Data structures for non-blocking communication

```
#ifdef _OPENMP
  mythread = omp_get_thread_num(); nthreads = omp_get_num_threads();
#endif
```

Find thread # and # of threads

```
ne = (double _Complex *)malloc(sizeof(double _Complex)*3*Nxy);
```

Allocate local thread arrays

```
comlab=mythread*10000; // different tag for each proc/thread
```

```
for (iis=mythread; iis < Ncp[0]; iis+=nthreads)
```

Each thread does different iteration of this loop

```
{
  if (cpuinfo[0] == iip)
  {
    MPI_Isend( &ne[0], Nxy, MPI_DOUBLE_COMPLEX, Dp[0], comlab, MPI_COMM_WORLD, reqx[Nreqi[0]]);
    Nreqi[0]++;
  }
  else if (cpuinfo[0] == Dp[0])
  {
    MPI_Irecv(&Ebb[ie[0]*Nxy], Nxy, MPI_DOUBLE_COMPLEX, iip, comlab, MPI_COMM_WORLD, reqx[Nreqi[0]]);
    Nreqi[0]++;
  }
  MPI_Waitall(Nreqi[0], &reqx[0], &statx[0]);
}
```

Each communication pair has unique tag

Finalize non-blocking communication

```
free(ne);
```

Free local thread arrays

```
}
```

End OpenMP parallel section

-> use message tag to differentiate between threads



```
MPI_Comm comm_thread[NOMPUS];
```

```
#pragma omp parallel private(iis,niip,iip,iisf)
{
  double _Complex *ne; int mythread, nthreads
```

Start parallel OpenMP section

Local thread variables

```
#ifdef _OPENMP
  mythread = omp_get_thread_num(); nthreads = omp_get_num_threads();
#endif
```

Find thread # and # of threads

```
ne = (double _Complex *)malloc(sizeof(double _Complex)*3*Nxy);
```

Allocate local thread arrays

```
for(ithr=0;ithr<nthreads;ithr++)
{
```

```
  #pragma omp barrier // synchronize so that each process gets the right thread
  if (ithr==mythread) MPI_Comm_dup(comm_domain,&comm_thread[mythread]);
```

Per thread communicator

```
for (iis=mythread; iis < Ncp[0]; iis+=nthreads)
{
```

Each thread does different iteration of this loop

```
  ... calculate ne ...
```

```
  MPI_Gatherv( &ne[indgbp[iic]],Nxy_loc,MPI_DOUBLE_COMPLEX, &Gb[ie[ic]*Nxy2 + iit2], Nxy_rec,
  Nxy_disp, MPI_DOUBLE_COMPLEX, Dp[ic],comm_thread[mythread]);
```

Thread communicator

```
for(ithr=0;ithr<nthreads;ithr++)
{
```

```
  if (ithr==mythread) MPI_Comm_free(&comm_thread[mythread]);
```

Free thread communicators

Free local thread arrays

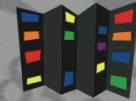
```
free(ne);
```

End OpenMP parallel section

-> use communicators to differentiate between threads



- Mixed MPI-OpenMP has become commonplace
 - reduces memory footprint per core
 - better locality of memory access per core
 - faster inter-node communication – larger messages, smaller overhead



- Master-worker code
 - good for parallelization of problems of varying run time
 - master feeds workers with work until all is done
- Disadvantage – master does not do any work
- Run two OpenMP threads on the master
 - distribute work
 - do work
- Critical section at the work selection
- Can run also on single processor nodes



```
int main(int argc, char **argv){
    .....
    MPI_Init(&argc,&argv);
    MPI_Comm_size(MPI_COMM_WORLD,&numprocs);
    MPI_Comm_rank(MPI_COMM_WORLD,&myid);
    .....
    master = numprocs - 1;
    .....
    if (myid == master) {
        .....
        omp_set_num_threads(2);
        #pragma omp parallel sections private(request) {
        #pragma omp section {
            .....
            #pragma omp critical (gen_work) {
                work = generate_work(&work_data, num_tasks, work_array, job_flag);
            }
            .....
        }
        #pragma omp section{
            .....
            #pragma omp critical (gen_work){
                work = generate_work(&work_sl_data, num_tasks, work_array, job_flag);
            }
            .....
        }
        #pragma omp barrier
        .....
    }
    else {
        .....
    }
    .....
    MPI_Barrier(world); MPI_Finalize();}
```

Master section

**Master thread master
processor**

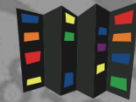
**Critical section – work
generation**

**Worker thread of the
master processor**

**Critical section – work
generation**

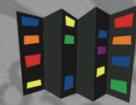
End OpenMP sections

**Workers - send work
requests and receive work**



- Single and multilevel parallelism
- Simple MPI-OpenMP example
- Compilation, running
- A few advices

http://www.chpc.utah.edu/short_courses/mpi_omp



- MPI

<http://www.mpi-forum.org/>

Pacheco - Parallel Programming with MPI

Gropp, Lusk, Skjellum – Using MPI 1, 2

- OpenMP

<http://www.openmp.org/>

Chandra, Dagum, Kohr,... - Parallel Programming in OpenMP

- MPI+OpenMP

Pacheco – Introduction to Parallel Programming

Survey

<https://www.surveymonkey.com/r/8P5YVK8>