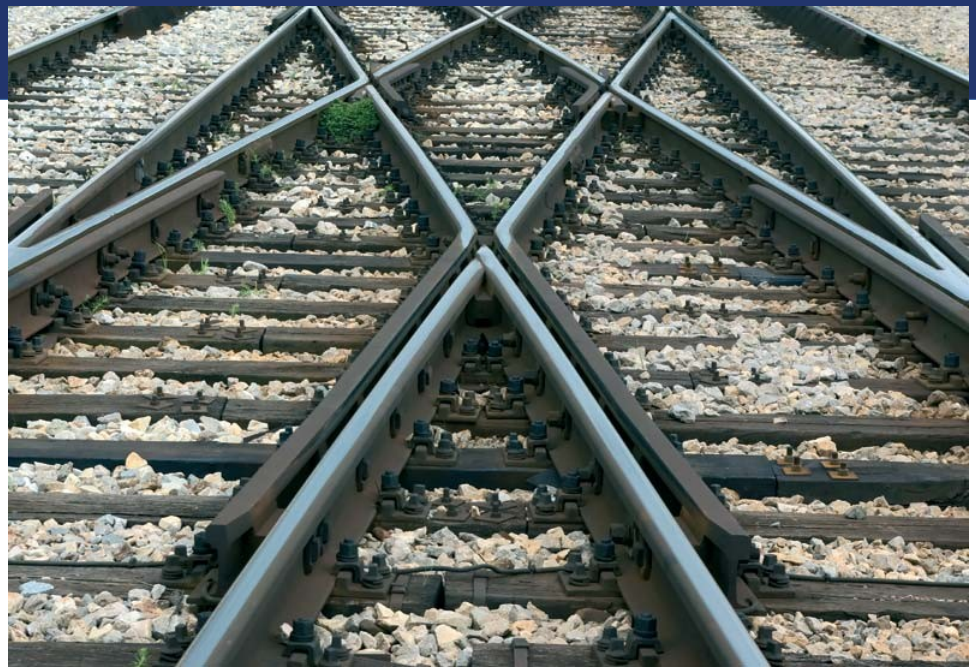
Parallel programming

OpenMP part 1



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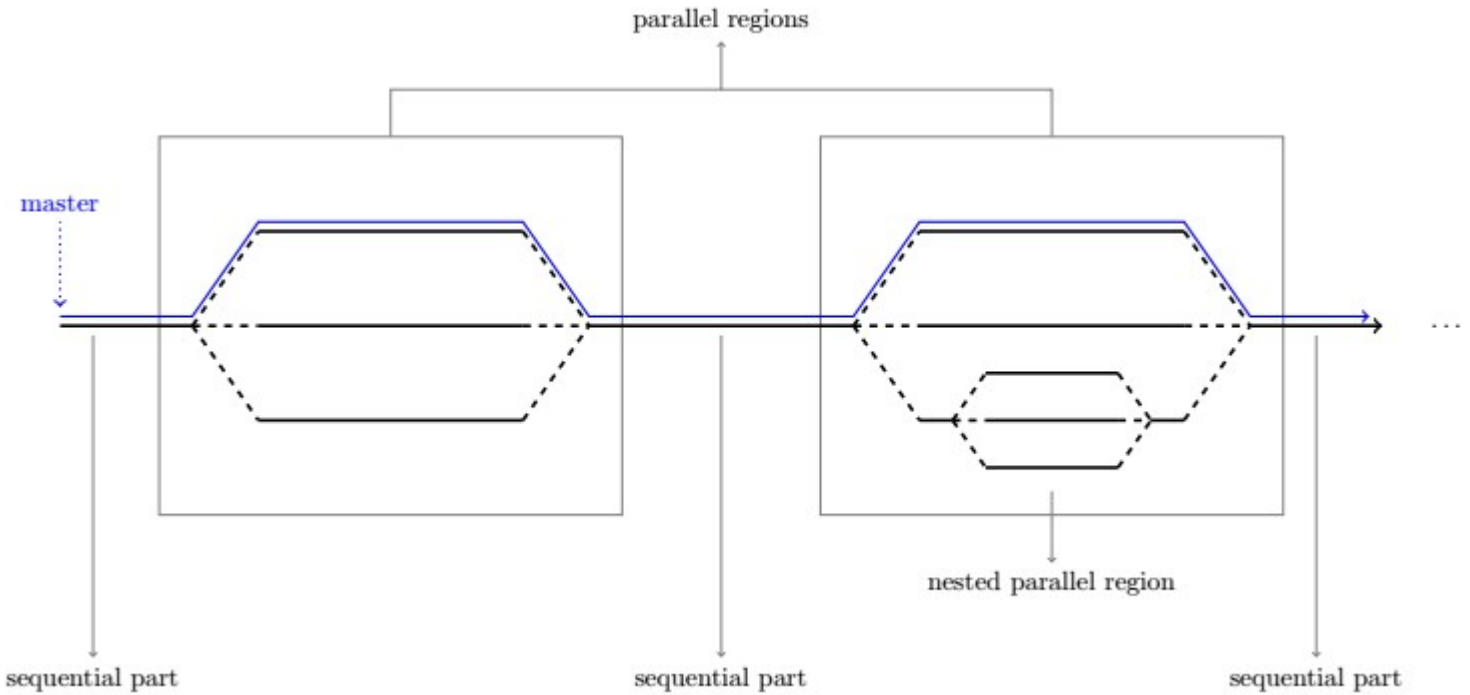
Introduction to OpenMP

- OpenMP (Open Multi-Processing) provides constructs for parallel programming in C++, C, and Fortran on Linux, MacOS, and Windows.
- A sequential code is transformed to a parallel one by adding compiler pragmas, so if a compiler does not support OpenMP, the pragmas are skipped and the output is a sequential program.
  - **OpenMP manual: 1.3 Execution model:** *more detailed (first paragraph)*
- OpenMP is widely used in software like Blender, fftw, OpenBLAS (MATLAB, Python libraries – e.g. NumPy or Scipy, R), and eigen to accelerate computations.
- It is easy to use!

Execution model

- OpenMP program starts with a single thread only (*master thread).*
- It is executed sequentially until it reaches a **parallel region** defined by OpenMP pragma.
- At the entry of parallel region, new **team of threads is created**. Each thread executes concurrently with the others sharing the work.



Using OpenMP

- Include header file

```
#include <omp.h>
```

- Cmake (multi-platform)

```
find_package(OpenMP)
if (OPENMP_FOUND)
    set(CMAKE_C_FLAGS "${CMAKE_C_FLAGS} ${OpenMP_C_FLAGS}")
    set(CMAKE_CXX_FLAGS "${CMAKE_CXX_FLAGS} ${OpenMP_CXX_FLAGS}")
    set(CMAKE_EXE_LINKER_FLAGS "${CMAKE_EXE_LINKER_FLAGS} ${OpenMP_EXE_LINKER_FLAGS}")
endif()
```

- gcc

```
g++ -fopenmp ...
```

Hello world! In OpenMP...

`lab_codes/src/HelloWorld.cpp`

- Demonstrated task:
  1) Vector multiplied by scalar value
  2) Sum of vector components

Runtime Library Routines

- **`omp_get_num_procs()`**

  Returns the number of processors that are available to the program

- **`omp_get_num_threads()`**

  Returns the number of threads that are currently in the team executing the parallel region from which it is called

- **`omp_get_thread_num()`**

  Returns the calling thread index within the current team

- …

#pragma omp parallel

Creates team of threads and starts executing them in parallel

```
#pragma omp parallel
{
    cout << "This is thread " << omp_get_thread_num() << " speaking" << endl;
}

cout << "Parallel block finished" << endl;
```

Waits for threads to finish (barrier)

Output:

```
This is thread 0 speaking
This is thread 3 speaking
This is thread 2 speaking
This is thread 1 speaking
Parallel block finished
```

#pragma omp parallel

Creates team of 8 threads

```
#pragma omp parallel num_threads(8)
{
    cout << "This is thread " << omp_get_thread_num() << " speaking" << endl;
}
```

Output:

```
This is thread 0 speaking
This is thread 3 speaking
This is thread 6 speaking
This is thread 1 speaking
This is thread 2 speaking
This is thread 7 speaking
This is thread 4 speaking
This is thread 5 speaking
```

#pragma omp single

Block performed by single thread

```
#pragma omp parallel
{
    cout << "This is thread " << omp_get_thread_num() << " speaking" << endl;

    #pragma omp single
    {
        cout << "The single part was done by thread " << omp_get_thread_num() << endl;
    }
}
```

Output:

```
This is thread 3 speaking
The single part was done by thread 3
This is thread 1 speaking
This is thread 2 speaking
This is thread 0 speaking
```

#pragma omp sections

```
#pragma omp parallel
{
    #pragma omp sections
    {
        #pragma omp section
        {
            cout << "section 1, first: " << omp_get_thread_num() << endl;
            cout << "section 1, second: " << omp_get_thread_num() << endl;
        }

        #pragma omp section
        {
            cout << "section 2, first: " << omp_get_thread_num() << endl;
            cout << "section 2, second: " << omp_get_thread_num() << endl;
        }
    }
}
```

Each section is performed by only one thread

Waits for threads to finish (barrier).
Can be changed by
`#pragma omp sections nowait`

Output:

```
section 2, first: 0
section 2, second: 0
section 1, first: 1
section 1, second: 1
```

#pragma omp critical

```
int sum;

#pragma omp parallel
{
    #pragma omp critical
    {
        cout << "Thread " << omp_get_thread_num() << " in critical region" << endl;
        sum += omp_get_thread_num();
    }
}

cout << sum << endl;
```

Critical region, performed by all threads but not at once (mutual exclusion)

Output:

```
Thread 1 in critical region
Thread 0 in critical region
Thread 3 in critical region
Thread 2 in critical region
6
```

#pragma omp barrier

```
#pragma omp parallel
{
    cout << "Before barrier thread " << omp_get_thread_num() << endl;
    #pragma omp barrier
    cout << "After barrier thread " << omp_get_thread_num() << endl;
}
```

Threads in team wait on the barrier

Output:

```
Before barrier thread 0
Before barrier thread 3
Before barrier thread 1
Before barrier thread 2
After barrier thread 1
After barrier thread 2
After barrier thread 0
After barrier thread 3
```

Example

- Write a function for computing vector normalization. Split the vector into two halves, each one is processed a separate section.
  - You may use skeleton `lab_codes/src/VectorNormalization.cpp`

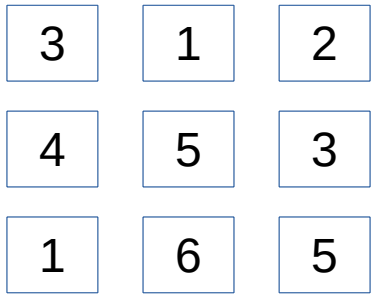
To remind normalization:

$$||\vec{a}|| = \sqrt{a_1^2 + a_2^2 + \cdots + a_n^2};\ \vec{a} \in \mathbb{R}^n$$

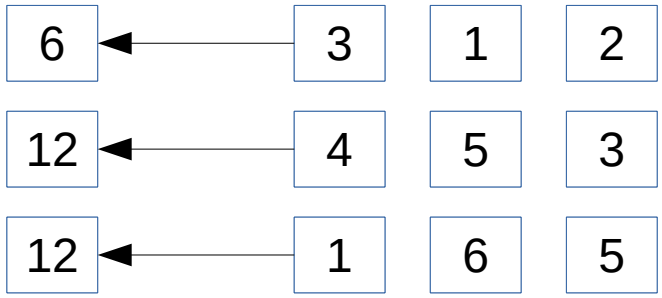
$$\vec{n} = \frac{\vec{a}}{||\vec{a}||} = \left(\frac{a_1}{||\vec{a}||}; \frac{a_2}{||\vec{a}||}; \cdots; \frac{a_n}{||\vec{a}||} \right)$$

Sequential summing of matrix rows

```
vector<vector<double>> matrix;
```




```
vector<double> rowSums(matrix.size(), 0);
for (int i = 0; i < matrix.size(); i++) {
    for (int j = 0; j < matrix[i].size(); j++) {
        rowSums[i] += matrix[i][j];
    }
}
```




```
double sum = 0.0;
for (int i = 0; i < matrix.size(); i++) {
    sum += rowSums[i];
}
```

Parallel summing of matrix rows

```
#pragma omp parallel
{
    #pragma omp for
    for (int i = 0; i < matrix.size(); i++) {
        for (int j = 0; j < matrix[i].size(); j++) {
            rowSums[i] += matrix[i][j];
        }
    }
}
```

Each iteration of for loop performed by a thread (in parallel) from the team

A shorter code...

```
#pragma omp parallel for
for (int i = 0; i < matrix.size(); i++) {
    for (int j = 0; j < matrix[i].size(); j++) {
        rowSums[i] += matrix[i][j];
    }
}
```

Question: what happens if you write the pragma on the inner loop?

If clause

```
#pragma omp parallel for if(matrix.size() >= 10)
for (int i = 0; i < matrix.size(); i++) {
    for (int j = 0; j < matrix[i].size(); j++) {
        rowSums[i] += matrix[i][j];
    }
}
```

Threads are only created for large matrices. Small matrices are summed sequentially since it does not pays off to create threads.

Reduction

- Parallel aggregation of an expression, e.g., a sum

```
sum = rowSums[0] + rowSums[1] + rowSums[2] + ... + rowSums[matrix.size() - 1];
```

Operators:
+, *, -,
&, |, ^, &&, ||,
max, min

List of variables:
var_1, var_2, …, var_n

Useful for doing multiple reductions at once

```
double sum = 0.0;
#pragma omp parallel for reduction(+:sum)
for (int i = 0; i < matrix.size(); i++) {
    sum += rowSums[i];
}
```

Collapse

Collapse for loops into one for distribution of the work among threads

```
int numRows = matrix.size();
int numCols = matrix[0].size();

double sum = 0.0;
#pragma omp parallel for collapse(2) reduction(+:sum)
for (int i = 0; i < numRows; i++) {
    for (int j = 0; j < numCols; j++) {
        sum += matrix[i][j];
    }
}
```

Data sharing

```
int a = 10;
int b = 100;
#pragma omp parallel for
for (int i = 0; i < 10; i++) {
    int c = a * b + i;
}
```

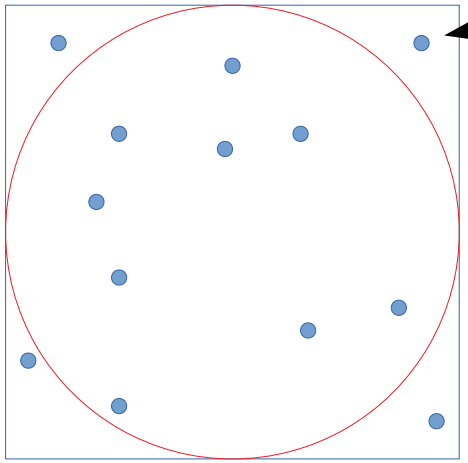
Shared among threads

Thread private

- The sharing can be stated explicitly as a clause
  - `#pragma omp parallel for private(a, b)`
    - Variables a and b are private to each thread (without global initialization)
  - `#pragma omp parallel for firstprivate(a, b)`
    - Variables a and b are private to each thread (with global initialization)
  - `#pragma omp parallel for shared(a, b)`
    - Variables a and b are shared among threads
- The default policy can be set to
  - `#pragma omp parallel for default(shared)`
    - By default, all the variables outside of the parallel section are shared
  - `#pragma omp parallel for default(none)`
    - The programmer must explicitly state the sharing policy of the variables

Example

- Vector normalization using parallel for (reduction, critical section ...)
- Computation of pi using estimating the value using Monte Carlo



Samples from uniform distribution

$$\frac{4 \cdot numSamplesInCircle}{totalNumSamples} = \pi$$

Derivation:

$$\frac{\text{area of the circle}}{\text{area of the square}} = \frac{\pi r^2}{4r^2} = \frac{\pi}{4}$$

$$\frac{\pi}{4} = \frac{\text{no. of points generated inside the circle}}{\text{total no. of points generated or no. of points generated inside the square}}$$

$$\pi = 4 * \frac{\text{no. of points generated inside the circle}}{\text{no. of points generated inside the square}}$$