Parallel Programming

Introduction to Message Passing

Today's Lecture

- Message Passing, largely for distributed memory
- Message Passing Interface (MPI):
  - The most commonly-used distributed-memory programming language for large-scale computation
- Chapter 3 in textbook
- Sources for this lecture
  - Textbook slides
  - Online MPI tutorial http://www-unix.mcs.anl.gov/mpi/tutorial/gropp/talk.html

Recall from L3: Two main classes of parallel architecture organizations

- Shared memory multiprocessor architectures
  - A collection of autonomous processors connected to a memory system.
  - Supports a global address space where each processor can access each memory location.
- Distributed memory architectures
  - A collection of autonomous systems connected by an interconnect.
  - Each system has its own distinct address space, and processors must explicitly communicate to share data.
  - Clusters of PCs connected by commodity interconnect is the most common example.

Message Passing and MPI

- Message passing is the predominant programming model for supercomputers and clusters
  - Portable
  - Low-level, but universal and matches earlier hardware execution model
- What it is
  - A library used within conventional sequential languagess (Fortran, C, C++)
  - Based on Single Program, Multiple Data (SPMD)
  - Isolation of separate address spaces
    - + no data races, but communication errors possible
    - + exposes execution model and forces programmer to think about locality, both good for performance
    - - Complexity and code growth!

Like OpenMP, MPI arose as a standard to replace a large number of proprietary message passing libraries.

Message Passing Library Features

- All communication, synchronization require subroutine calls
  - No shared variables
  - Program runs on a single processor just like any uniprocessor program, except for calls to message passing library
- Subroutines for
  - Communication
    - Pairwise or point-to-point: A message is sent from a specific sending process (point a) to a specific receiving process (point b).
    - Collectives involving multiple processors
      - Move data: Broadcast, Scatter/gather
      - Compute and move: Reduce, AllReduce
  - Synchronization
    - Barrier
    - No locks because there are no shared variables to protect
  - Queries
    - How many processes? Which one am I? Any messages waiting?

MPI References

- The Standard itself:
  - at http://www.mpi-forum.org
  - All MPI official releases, in both postscript and HTML
- Other information on Web:
  - at http://www.mcs.anl.gov/mpi
  - pointers to lots of stuff, including other talks and tutorials, a FAQ, other MPI pages

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Finding Out About the Environment

- Two important questions that arise early in a parallel program are:
  - How many processes are participating in this computation?
  - Which one am I?
- MPI provides functions to answer these questions:
  - **`MPI_Comm_size`** reports the number of processes.
  - **`MPI_Comm_rank`** reports the *rank*, a number between 0 and size-1, identifying the calling process

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Hello (C)

```
#include "mpi.h"
#include <stdio.h>

int main( int argc, char *argv[] )
{
    int rank, size;
    MPI_Init( &argc, &argv );
    MPI_Comm_rank( MPI_COMM_WORLD, &rank );
    MPI_Comm_size( MPI_COMM_WORLD, &size );
    printf( ”Greetings from process %d of
                    %d\n", rank, size );
    MPI_Finalize();
    return 0;
}
```

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Hello (C++)

```
#include "mpi.h"
#include <iostream>

int main( int argc, char *argv[] )
{
    int rank, size;
    MPI::Init(argc, argv);
    rank = MPI::COMM_WORLD.Get_rank();
    size = MPI::COMM_WORLD.Get_size();
    std::cout << "Greetings from process " << rank << "
            of " << size << "\n";
    MPI::Finalize();
    return 0;
}
```

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Compilation

wrapper script to compile

source file

mpicc -g -Wall -o mpi_hello mpi_hello.c

produce debugging information

create this executable file name (as opposed to default a.out)

turns on all warnings

Execution

mpiexec -n <number of processes> <executable>

mpiexec -n 1 ./mpi_hello

run with 1 process

mpiexec -n 4 ./mpi_hello

run with 4 processes

Execution

```
mpiexec  -n  1  ./mpi_hello

    Greetings from process 0 of 1 !
```

```
mpiexec  -n  4  ./mpi_hello

    Greetings from process 0 of 4 !
    Greetings from process 1 of 4 !
    Greetings from process 2 of 4 !
    Greetings from process 3 of 4 !
```

MPI Components

- MPI_Init
  - Tells MPI to do all the necessary setup.

```
int MPI_Init(
      int*     argc_p  /* in/out */,
      char***  argv_p  /* in/out */);
```

- MPI_Finalize
  - Tells MPI we're done, so clean up anything allocated for this program.

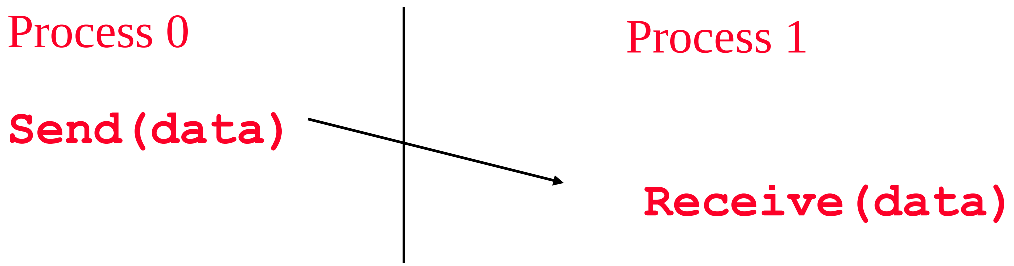
```
int MPI_Finalize(void);
```

Basic Outline

```
. . .
#include <mpi.h>
. . .
int main(int argc, char* argv[]) {
    . . .
    /* No MPI calls before this */
    MPI_Init(&argc, &argv);
    . . .
    MPI_Finalize();
    /* No MPI calls after this */
    . . .
    return 0;
}
```

MPI Basic Send/Receive

- We need to fill in the details in



- Things that need specifying:
  - How will "data" be described?
  - How will processes be identified?
  - How will the receiver recognize/screen messages?
  - What will it mean for these operations to complete?

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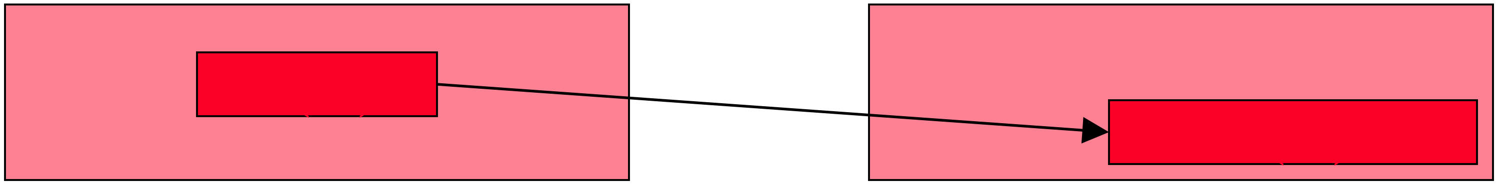
MPI Basic (Blocking) Send



MPI_Send(A, 10, MPI_DOUBLE, 1, …)

MPI_Recv(B, 20, MPI_DOUBLE, 0, …)

MPI_SEND(start, count, datatype, dest, tag, comm)

- The message buffer is described by (**start, count, datatype**).
- The target process is specified by **dest**, which is the rank of the target process in the communicator specified by **comm**.
- When this function returns, the data has been delivered to the system and the buffer can be reused. The message may not have been received by the target process.

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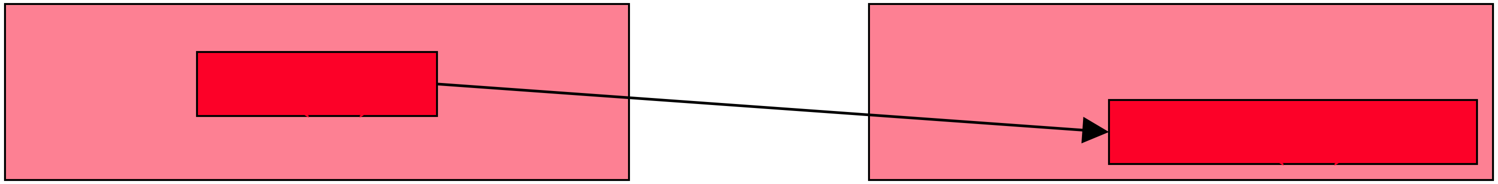
MPI Basic (Blocking) Receive



MPI_Send(A, 10, MPI_DOUBLE, 1, …)

MPI_Recv(B, 20, MPI_DOUBLE, 0, …)

MPI_RECV(start, count, datatype, source, tag, comm, status)

- Waits until a matching (both **source** and **tag**) message is received from the system, and the buffer can be used
- **source** is rank in communicator specified by **comm**, or **MPI_ANY_SOURCE**
- **tag** is a tag to be matched on or **MPI_ANY_TAG**
- receiving fewer than **count** occurrences of **datatype** is OK, but receiving more is an error
- **status** contains further information (e.g. size of message)

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Some Basic Clarifying Concepts

- How to organize processes
  - Processes can be collected into groups
  - Each message is sent in a context, and must be received in the same context
    - Provides necessary support for libraries
  - A group and context together form a communicator
  - A process is identified by its rank in the group associated with a communicator
- There is a default communicator whose group contains all initial processes, called **MPI_COMM_WORLD**

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MPI Datatypes

- The data in a message to send or receive is described by a triple (address, count, datatype), where
- An MPI datatype is recursively defined as:
  - predefined, corresponding to a data type from the language (e.g., MPI_INT, MPI_DOUBLE)
  - a contiguous array of MPI datatypes
  - a strided block of datatypes
  - an indexed array of blocks of datatypes
  - an arbitrary structure of datatypes
- There are MPI functions to construct custom datatypes, in particular ones for subarrays

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MPI Tags

- Messages are sent with an accompanying user-defined integer tag, to assist the receiving process in identifying the message
- Messages can be screened at the receiving end by specifying a specific tag, or not screened by specifying MPI_ANY_TAG as the tag in a receive
- Some non-MPI message-passing systems have called tags "message types". MPI calls them tags to avoid confusion with datatypes

A Simple MPI Program

```
#include "mpi.h"
#include <stdio.h>
int main( int argc, char *argv[])
{
  int rank, buf;
  MPI_Status status;
  MPI_Init(&argv, &argc);
  MPI_Comm_rank( MPI_COMM_WORLD, &rank );

  /* Process 0 sends and Process 1 receives */
  if (rank == 0) {
    buf = 123456;
    MPI_Send( &buf, 1, MPI_INT, 1, 0, MPI_COMM_WORLD);
  }
  else if (rank == 1) {
    MPI_Recv( &buf, 1, MPI_INT, 0, 0, MPI_COMM_WORLD,
              &status );
    printf( "Received %d\n", buf );
  }

  MPI_Finalize();
  return 0;
}
```

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Trapezoidal Rule: Serial algorithm

```
/* Input: a, b, n */
h = (b-a)/n;
approx = (f(a) + f(b))/2.0;
for (i = 1; i <= n-1; i++) {
    x_i = a + i*h;
    approx += f(x_i);
}
approx = h*approx;
```

Parallel pseudo-code (naïve)

```
Get a, b, n;
h = (b-a)/n;
local_n = n/comm_sz;
local_a = a + my_rank*local_n*h;
local_b = local_a + local_n*h;
local_integral = Trap(local_a, local_b, local_n, h);
if (my_rank != 0)
   Send local_integral to process 0;
else /* my_rank == 0 */
   total_integral = local_integral;
   for (proc = 1; proc < comm_sz; proc++) {
      Receive local_integral from proc;
      total_integral += local_integral;
   }
}
if (my_rank == 0)
   print result;
```

First version (1)

```
int main(void) {
   int my_rank, comm_sz, n = 1024, local_n;
   double a = 0.0, b = 3.0, h, local_a, local_b;
   double local_int, total_int;
   int source;

   MPI_Init(NULL, NULL);
   MPI_Comm_rank(MPI_COMM_WORLD, &my_rank);
   MPI_Comm_size(MPI_COMM_WORLD, &comm_sz);

   h = (b-a)/n;           /* h is the same for all processes */
   local_n = n/comm_sz;   /* So is the number of trapezoids  */

   local_a = a + my_rank*local_n*h;
   local_b = local_a + local_n*h;
   local_int = Trap(local_a, local_b, local_n, h);

   if (my_rank != 0) {
      MPI_Send(&local_int, 1, MPI_DOUBLE, 0, 0,
            MPI_COMM_WORLD);
```

First version (2)

```
    } else {
        total_int = local_int;
        for (source = 1; source < comm_sz; source++) {
            MPI_Recv(&local_int, 1, MPI_DOUBLE, source, 0,
                    MPI_COMM_WORLD, MPI_STATUS_IGNORE);
            total_int += local_int;
        }
    }

    if (my_rank == 0) {
        printf("With n = %d trapezoids, our estimate\n", n);
        printf("of the integral from %f to %f = %.15e\n",
            a, b, total_int);
    }
    MPI_Finalize();
    return 0;
} /*  main  */
```

First version (3)

```
double Trap(
        double left_endpt  /* in */,
        double right_endpt /* in */,
        int    trap_count  /* in */,
        double base_len    /* in */) {
    double estimate, x;
    int i;

    estimate = (f(left_endpt) + f(right_endpt))/2.0;
    for (i = 1; i <= trap_count-1; i++) {
        x = left_endpt + i*base_len;
        estimate += f(x);
    }
    estimate = estimate*base_len;

    return estimate;
} /* Trap */
```

MPI_Reduce

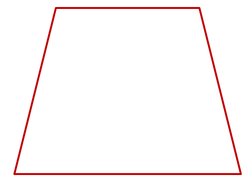
```
int MPI_Reduce(
      void*          input_data_p    /* in   */,
      void*          output_data_p   /* out  */,
      int            count           /* in   */,
      MPI_Datatype   datatype        /* in   */,
      MPI_Op         operator        /* in   */,
      int            dest_process    /* in   */,
      MPI_Comm       comm            /* in   */);
```

```
MPI_Reduce(&local_int, &total_int, 1, MPI_DOUBLE, MPI_SUM, 0,
      MPI_COMM_WORLD);
```

```
double local_x[N], sum[N];
. . .
MPI_Reduce(local_x, sum, N, MPI_DOUBLE, MPI_SUM, 0,
      MPI_COMM_WORLD);
```

Replace with reduction: OpenMP version

```
h = (b-a)/n;
approx = (f(a) + f(b))/2.0;
for (i = 1; i <= n-1; i++)
   approx += f(a + i*h);
approx = h*approx;
```



```
      h = (b-a)/n;
      approx = (f(a) + f(b))/2.0;
#     pragma omp parallel for num_threads(thread_count) \
         reduction(+: approx)
      for (i = 1; i <= n-1; i++)
         approx += f(a + i*h);
      approx = h*approx;
```

MPI also has reduction

int MPI_Reduce(void* sendbuf, void* recvbuf, int count, MPI_Datatype datatype, MPI_Op op, int root, MPI_Comm comm)

MPI_REDUCE(sendbuf, recvbuf, count, datatype, op, root, comm)   [IN sendbuf] address of send buffer (choice)   [OUT recvbuf] address of receive buffer (choice, significant only at root)   [IN count] number of elements in send buffer (integer)   [IN datatype] data type of elements of send buffer (handle)   [IN op] reduce operation (handle)   [IN root] rank of root process (integer)   [IN comm] communicator (handle)

Predefined reduction operators in MPI

Operation Value	Meaning
MPI_MAX	Maximum
MPI_MIN	Minimum
MPI_SUM	Sum
MPI_PROD	Product
MPI_LAND	Logical and
MPI_BAND	Bitwise and
MPI_LOR	Logical or
MPI_BOR	Bitwise or
MPI_LXOR	Logical exclusive or
MPI_BXOR	Bitwise exclusive or
MPI_MAXLOC	Maximum and location of maximum
MPI_MINLOC	Minimum and location of minimum

Collective vs. Point-to-Point Communications

- All the processes in the communicator must call the same collective function.
- For example, a program that attempts to match a call to MPI_Reduce on one process with a call to MPI_Recv on another process is erroneous, and, in all likelihood, the program will hang or crash.

Collective vs. Point-to-Point Communications

- The arguments passed by each process to an MPI collective communication must be "compatible."

- For example, if one process passes in 0 as the dest_process and another passes in 1, then the outcome of a call to MPI_Reduce is erroneous, and, once again, the program is likely to hang or crash.

Collective vs. Point-to-Point Communications

- The output_data_p argument is only used on dest_process.

- However, all of the processes still need to pass in an actual argument corresponding to output_data_p, even if it's just NULL.

Collective vs. Point-to-Point Communications

- Point-to-point communications are matched on the basis of tags and communicators.

- Collective communications don't use tags.
- They're matched solely on the basis of the communicator and the order in which they're called.