



Using OpenMP to Parallelize Interval Algorithms Ruud van der Pas

Senior Staff Engineer Technical Developer Tools Sun Microsystems, Menlo Park, CA, USA

SCAN 2008

The University of Texas at El Paso El Paso, TX, USA Sep 29-Oct 3, 2008

Goals Of This Talk



Present the OpenMP Parallel Programming Model as a possible solution to speed up interval algorithms that require a significant time to compute

Demonstrate that Interval Algorithms are not exempt from Data Races

Outline





Interval Arithmetic in the Sun Studio Compilers

- □ The OpenMP Programming Model
 - Includes a short demo
- Data Races
- Extensive demo
 - An interval program
 - Written in Fortran
 - Parallelized with OpenMP
 - Thread Analyzer Detects data races (and deadlock) Wrap Up



The Sun Studio[™] Compilers and Tools





SCAN 2008 UTEP, TX, USA Sep 29-Oct 3

2008

Sun Studio Compilers and Tools



- □ Fortran (f95), C (cc) and C++ (CC) compilers
 - Support sequential optimization, automatic parallelization and OpenMP
 - The Sun Studio Performance Analyzer
 - Languages supported: Fortran, C, C++ and Java
 - Parallel: AutoPar, OpenMP, POSIX/Solaris Threads, MPI
- The Sun Studio Thread Analyzer
 - Languages supported: C, C++ and Fortran
 - Parallel: OpenMP, POSIX/Solaris Threads

Sun Studio Integrated Development Environment

Additional tools

SCAN 2008 UTEP. TX. USA

Sep 29-Oct 3 2008

Supported Platforms





- The Sun Studio compilers and tools are supported on various AMD and Intel processors, as well as all SPARC processors
 - SPARC has the siam instruction to better support interval arithmetic
- Operating Systems supported
 - Solaris
 - Certain Linux implementations (RedHat, Suse)
- Regarding Interval Arithmetic
 - Fortran has the best and easiest support
 - Intervals are a built in, native, data type
 - C++ support is through a class library



SDN Videos

Foote on Blu-ray Disc Java

In this video interview, Sun's Bluray Disc Java (BDJ) architect Bill Foote talks about this powerful technology and shows some

Get Involved, Join a Community

Mobile & Embedded The Mobile & Embedded Community is a gathering place

that enables and empowers.

Project Darkstar facilitates what critical community function? >>

a) Blogging

Using OpenMP to Parallelize Interval Algorithms



C/C++/Fortran 95 Compilers

The Sun C, C++, and Fortran compilers include advanced features for developing applications on Sun Solaris SPARC and x86/x64 platforms. They utilize a common optimizing backend code generator, and accept standard C, C++, and Fortran with extensions.

The Sun Studio Performance Tools

The Sun Studio performance tools are designed to help answer questions about application performance. This article discusses the kinds of performance questions that users typically ask.

Debugging

Successful program debugging is more an art than a science. dbx is an interactive, source-level, post-mortem and real-time command-line debugging

Get the best OS platform for Java, Web 2.0, and C/C++/Fortran developers. » Free DVD

- » Download now
- » Learn More



Intervals @ Sun Connect Computing to the World



SCAN 2008 UTEP, TX, USA Sep 29-Oct 3

2008

9

Sun Studio Support for Interval Arithmetic

SCAN 2008 UTEP, TX, USA Sep 29-Oct 3 10 Intervals in Fortran - Key Features

Native Interval Data Type



Interval Specific Intrinsic (Set) Functions

• width, midpoint, hull, union, subset, element of,

Order Relations (e.g. "certainly less than")

- Input/Output can be handled in different ways
- Integer Power understands Dependence
- Mixed mode interval expressions
- Context dependent literal interval constants



Support in C++





Implemented as class library

□ SPARC only

Same functionality as Fortran

 No mixed mode support because of C++ language standard and not a native data type





SCAN 2008 UTEP. TX. USA

Sep 29-Oct 3 2008

í12

Assume that [a,b] and [c,d] are intervals

For a basic operator "op" in $\{+,-,*,/\}$ we can then define: [a,b] "op" [c,d] $\supseteq \{x \text{ "op" } y \mid x \in [a,b] \text{ and } y \in [c,d] \}$

Formulas for basic operations:

Support For Intrinsic Functions



All Fortran intrinsic functions have an interval counterpart if they either return a REAL, or accept a REAL type argument

```
% cat -n cos.f95
1    program demo
2
3 print *,'cos (-0.5) = ',cos(-0.5D0)
4 print *,'cos (+0.5) = ',cos(+0.5D0)
5 print *,'cos [-0.5,+0.5] = ',cos([-0.5,+0.5])
6
7 stop
8 end
% f95 -o cos -xia cos.f95
% ./cos
cos (-0.5) = 0.8775825618903728
cos (+0.5) = 0.8775825618903728
cos [-0.5,+0.5] = [0.87758256189037264,1.0]
```

SCAN 2008 UTEP. TX. USA

Sep 29-Oct 3 2008



SCAN 2008 UTEP. TX. USA

Sep 29-Oct 3 2008



Integer Powers





Set-Theoretic Interval Operators



Name	Math. Notation	Fortran	Result Type
Interval hull	X ∪ Y	Х.ІН. Ү	Interval
Intersection	X ∩ Y	X .IX. Y	Interval
Disjoint	$X \cap Y = \emptyset$	X .DJ. Y	Logical
Element	r∈Y	R .IN. Y	Logical
Interior	$\underline{X} < \underline{Y}$ and $\overline{X} < \overline{Y}$	X .INT. Y	Logical
Proper subset	$\mathbf{X} \subset \mathbf{Y}$	X.PSB.Y	Logical
Proper superset	$X \supset Y$	X .PSP. Y	Logical
Subset	X ⊆ Y	X .SB. Y	Logical
Superset	X ⊇ Y	X. SP. Y	Logical

Interval Specific Intrinsics



Name	Definition	Name	Result Type	
Infimum	inf([a,b]) = a	INF	REAL	
Supremum	sup([a,b]) = b	SUP	REAL	
Width	w([a,b]) = b-a	WID	REAL	
Midpoint	(a+b) / 2	MID	REAL	
Magnitude	max(a , b)	MAG	REAL	
Mignitude	min(a , b)*	MIG	REAL	
Empty Test	TRUE if empty	ISEMPTY	LOGICAL	
Number Of Digits	Max. digits	NDIGITS	INTEGER	

*) Returns 0 if 0 ∈ [a,b]

Additional Features



- A closed interval system in which all expressions (including singularities and indeterminate forms) are defined
 - Examples: 1/0, x^y with x=y=0, operations involving +∞ and/or -∞
- Domain constraints on intrinsic functions are gracefully handled
 - Example: SQRT([-1,+1]) = [0,1]

□ Input / Output can be handled in different ways

- Context dependent literal interval constants
- Mixed mode expressions

Example Code



```
Program Demo
      logical :: not done = .true.
      interval(kind=8) :: ai, bi
      write(*,*) 'Please give values for A and B'
      do while ( not done )
         read(*,*,end=9000) ai, bi
         write(*,9010) '+',ai,'+',bi,ai+bi
         write(*,9010) '-',ai,'-',bi,ai-bi
         write(*,9010) '*',ai,'*',bi,ai*bi
         write(*,9010) '/',ai,'/',bi,ai/bi
         write(*,*)
      end do
9000
      continue
      stop
9010
      format(1X, 'A', 1X, (A), 1X, 'B =', VF17.4, 1X, (A), &
      1X, VF17.4, ' = ', VF17.4
      end
```

Example Closed Interval System







Documentation on Interval Arithmetic support



Sun Developer Network (SDN)
 APIs Downloads Products Support Training Participate

» search tips Search

Developers Home > Sun Studio >

Sun Studio

00

m

Sun Studio: Numerical Computation



33

http://developers.sun.com/sunstudio/ overview/topics/numerics_index.html

Latest Documentation: Sun Studio 12

Reference Manuals

Numerical Computation Guide

A complete application programmer's handbook to understanding the data structures and operations made available by hardware, system software, and software libraries that together implement IEEE Standard 754. IEEE Standard 754 makes it easier to write numerical applications. It is a solid, well-thought-out basis for computer arithmetic that advances the art of numerical programming. (November, 2005)

Fortran 95 Interval Arithmetic Programming Reference

Documents the intrinsic INTERVAL data types in the Sun Fortran 95 compiler (f95). (November, 2005)

C++ Interval Arithmetic Programming Reference

Documents the C++ interface to the C++ interval arithmetic library provided with the Sun C++ compilers. (November, 2005)

Standard for Binary Floating-Point Arithmetic

Compilers and Tools Topics

- C/C++/Fortran Compilers
- High Performance Technical Computing
- Performance Analyzer
- Debugging (dbx)
- Sun Performance Library
- Support
- Latest News

RvdP/V1

0

SCAN 2008

UTEP, TX, USA Sep 29-Oct 3 2008

22

Sun Studio Code Samples

Code samples (Fortran and C++)

Interval Arithmetic Code Samples

Compiler Name/Description

C++ C++ Interval Arithmetic Examples A listing of all the code examples in the C++ Interval Arithmetic Programming Reference

Documentation

C++ Interval Arithmetic TAR code example support documents:

Code

 C++ Interval Arithmetic code examples compilation

Train. Learn. Win.

Solaris Training Instant Win and Sweepstakes. Chance to Win \$50,000.

» Register Now



http://developers.sun.com/sunstudio/ documentation/codesamples/index.jsp

Installation & C++ Interval configuration Arithmetic support for Solaris Programming Express Developer Reference Edition. (docs.sun.com) » Get Support Now General Fortran 95 Interval Provided in the TAR Fortran README file included in 95 Arithmetic Examples A tar file containing the Fortran 95 the tar file interval arithmetic examples included in the examples directory of the installed product Fortran 95 Interval Arithmetic TAR Fortran Fortran 95 Interval Making Porting 95 Examples Arithmetic code Easy A listing of all the code examples in example support Test your the Fortran 95 Interval Arithmetic documents: applications on Programming Reference.

Pointers To More Information



Documentation

- Fortran Interval Arithmetic Programming Reference
 - http://docs.sun.com/app/docs/doc/819-5271
- C++ Interval Arithmetic Programming Reference
 - http://docs.sun.com/app/docs/doc/819-5272
- More information, plus code examples, can be downloaded from http://developers.sun.com/sunstudio
- □ Another useful web site (on numerical computations):
 - http://developers.sun.com/sunstudio/overview/ topics/numerics_index.html

SCAN 2008 UTEP. TX. USA

Sep 29-Oct 3 2008

Summary Interval Support



- The Sun Fortran and C++ compilers support Interval Arithmetic
- The regular Basic Arithmetic Operations, intrinsic functions and logical operations have been extended to intervals
- In addition to this, several quality of implementation features are supported:
 - Closed interval system, domain constraints on intrinsic functions, input/output, ontext dependent literal interval constants, etc.
- We believe that this provides for a production quality interval compiler

SCAN 2008 UTEP, TX, USA

Sep 29-Oct 3 2008







What Is Parallelization ?





"Something" is parallel if there is a <u>certain level</u> <u>of independence</u> in the order of operations

In other words, it doesn't matter in what order those operations are performed

- A sequence of machine instructions
- A collection of program statements
- An algorithm
- The problem you're trying to solve



How To Program A Parallel Computer Sun

- The more well-known parallel programming models:
 - A Single System ("Shared Memory")
 - POSIX Threads (standardized, low level)
 - OpenMP (de-facto standard)



- Automatic Parallelization (compiler does it for you)
- A Cluster Of Systems ("Distributed Memory")
 - Sockets (standardized, low level)
 - MPI Message Passing Interface (de-facto standard)
- A Cluster of Shared Memory/Multicore Systems
 The best and worse of both worlds

SCAN 2008 UTEP. TX. USA

Sep 29-Oct 3 2008



Automatic Parallelization





Compiler analyzes loop for parallelism to exploit

Different iterations of the loop executed in parallel

□ <u>Same</u> binary used for <u>any</u> number of threads







The Shared Memory Model



A Single System

SCAN 2008 UTEP, TX, USA Sep 29-Oct 3 2008 **31**



Edit View History Bookmarks Tools Help File

http://openmp.org/wp/

OpenMP.org

Setting Started SLatest Headlines Developer Guide

-.



http://www.openmp.org

N -

THE OPENMP API SPECIFICATION FOR PARALLEL PROGRAMMING

OpenMP News

NRSS

What's Here: » API Specs

»About OpenMP.org »OpenMP Compilers »OpenMP Resources

»OpenMP Forum

Input Register

Alert the OpenMP.org webmaster about new products or updates and we'll post it here. »webmaster@openmp.org

Search OpenMP.org

Google[™] Custom Search

Search

Archives

o June 2008 May 2008 April 2008

Admin

Log in

Copyright © 2008 OpenMP Architecture Review Board, All rights reserved

OpenMP 3.0 is out, maybe a bit later than we hoped for, but I think that we got a solid standard document. At IWOMP 2008 a couple of weeks ago, there was an OpenMP tutorial which included a talk by Alex Duran (from UPC in Barcelona, Spain) on what is new in OpenMP 3.0 - which is really worth a look! My talk was on some OpenMP application experiences, including a case study on Windows, and I really think that many of our codes can profit from Tasks. Motivated by Alex' talk I tried the updated Nanos compiler and prepared a couple of examples for my lectures on Parallel Programming in Maastricht and Aachen. In this post I am walking through the simplest one: Computing the Fibonacci number in parallel.

Read more...

Posted on June 6, 2008

From Christian Terboven's blog:

»New Forum Created

The OpenMP 3.0 API Specifications forum is now open for discussing the specs document itself.

Posted on May 31, 2008

»New Links

New links and information have been added to the OpenMP Compilers and the OpenMP Resources pages.

Posted on May 23, 2008

»Recent Forum Posts

strange behavior of C function strcmp() With OPENMP

»Christian's First Experiments with Tasking in OpenMP 3.0

 virtual destructor not called with first private clause (accubic muccotion (menallel muccume)

OpenMP.org

G- Google

The OpenMP Application Program Interface (API) supports multi-platform shared-memory parallel programming in C/C++ and Fortran. OpenMP is a portable, scalable model with a simple and flexible interface for developing parallel applications on platforms from the desktop to the supercomputer. »Read about OpenMP

Get It »OpenMP specs

Use It »OpenMP Compilers

Learn It









De-facto standard API for writing <u>shared memory parallel</u> <u>applications</u> in C, C++, and Fortran

- Consists of:
 - Compiler directives
 - Run time routines
 - Environment variables
- Specification maintained by the OpenMP Architecture Review Board (ARB)
- □ Version 3.0 was released May 2008
 - First compiler support now appearing



- Good performance and scalability
 - If you do it right of course
- De-facto and mature standard
 - Supported by a large number of compilers
- Requires little programming effort
- Preserves sequential version of application
- Supports incremental parallelization
- □ Maps naturally onto a multicore architecture:
 - Lightweight
 - Each thread efficiently executed by a hardware thread

SCAN 2008 UTEP. TX. USA

Sep 29-Oct 3 2008





Components of OpenMP 2.5



Directives

- Parallel regions
- Work sharing
- Synchronization
- Data-sharing attributes
 - 🕫 private
 - 🕫 firstprivate
 - Iastprivate
 - shared
 - reduction
- Orphaning

Environment variables

- Number of threads
- Scheduling type
- Dynamic thread adjustment
- Nested parallelism

Runtime environment

- Number of threads
- Thread ID
- Dynamic thread adjustment
- Nested parallelism
- Timers
- API for locking

Learning Curve - Data Scoping



- In the Shared Memory Programming Model one has to think about the use of the variables ("scoping")
- □ There are two main types to distinguish
 - Private
 - Each thread has a local copy of the variable(s)
 - Variable is "owned" by a thread
 - Other threads will not see changes made
 - Shared
 - There is only one instance of the variable(s)
 - Correct updates to such a variable is under control of the developer

SCAN 2008 UTEP. TX. USA

Sep 29-Oct 3 2008

OpenMP Example - Matrix Times Vector





SCAN 2008

UTEP, TX, USA Sep 29-Oct 3 2008 **40**

Shameless Plug - "Using OpenMP", , ,



"Using OpenMP" Portable Shared Memory Parallel Programming

Chapman, Jost, van der Pas

MIT Press, October 2007

ISBN-10: 0-262-53302-2 ISBN-13: 978-0-262-53302-7

List price: 35 \$US



Using OpenMP

PORTABLE SHARED MEMORY PARALLEL PROGRAMMING



KIICK

BARBARA CHAPMAN, foreword by GABRIELE JOST, DAVID J. H

All examples available soon!

(also plan to start a forum

on www.openmp.org)







Example - A Linked List





my_pointer = listhead; while(my_pointer) {
 (model) do inderendent work

(void) do_independent_work(my_pointer);

```
my_pointer = my_pointer->next ;
```

Hard to do before OpenMP 3.0: First count number of iterations, then convert while loop to for loop

Scan 2008 UTEF, TX, USA 2009 45 the second seco

```
while(my_pointer) {
```

```
#pragma omp task firstprivate(my_pointer)
```

```
(void) do_independent_work(my_pointer);
```

```
my_pointer = my_pointer->next ;
```

```
} // End of single - implied barrier
```

```
// End of parallel region - implied barrier
```



Data Races

SCAN 2008 UTEP, TX, USA Sep 29-Oct 3 2008

°46





What is a Data Race?



- Two different threads in a multi-threaded shared memory program
- □ Access the <u>same</u> (=shared) memory location
 - Concurrently
 <u>and</u>
 - Without holding any common exclusive locks <u>and</u>
 - At least one of the accesses is a write/store

SCAN 2008				
UTEP, TX, USA				
Sep 29-Oct 3				
2008				
50				

A Parallel Loop





for (i=0; :	i<8;	i++)	Th
a[i] = a	a[i]	+ b[i];	dep

The result does not depend on the order of execution

Thread 1	Thread 2	ne
a[0]=a[0]+b[0]	a[4]=a[4]+b[4]	Ë
a[1]=a[1]+b[1]	a[5]=a[5]+b[5]	
a[2]=a[2]+b[2]	a[6]=a[6]+b[6]	
a[3]=a[3]+b[3]	a[7]=a[7]+b[7]	V

Not A Parallel Loop





for (i=0: i<8: i++)	The result is not
a[i] = a[i+1] + b[i]	deterministic if
	executed in parallel





Numerical Results



threads:	1	checksum	1953	correct	value	1953	Data Race
threads:	1	checksum	1953	correct	value	1953	
threads:	1	checksum	1953	correct	value	1953	In Action !
threads:	1	checksum	1953	correct	value	1953	
					_		
threads:	2	checksum	1953	correct	value	1953	
threads:	2	checksum	1953	correct	value	1953	
threads:	2	checksum	1953	correct	value	1953	
threads:	2	checksum	1953	correct	value	1953	
threads:	4	checksum	1905	correct	value	1953	
threads:	4	checksum	1905	correct	value	1953	
threads:	4	checksum	1953	correct	value	1953	
threads:	4	checksum	1937	correct	value	1953	
threads:	32	checksum	1525	correct	value	1953	
threads:	32	checksum	1473	correct	value	1953	
threads:	32	checksum	1489	correct	value	1953	
threads:	32	checksum	1513	correct	value	1953	



Demo Parallelizing An Interval Algorithm Using OpenMP

SCAN 2008 UTEP, TX, USA Sep 29-Oct 3

2008

Bottom Line About Data Races



Data Races Are Easy To Put In But Very Hard To Find

"Finding errors in software is particularly important in computer programs that claim to be mathematically rigorous."

R. Baker Kearfott - SCAN 2008, El Paso, TX

That is why a special tool to find data races is highly recommended to use

SCAN 2008 UTEP. TX. USA

Sep 29-Oct 3 2008

Wrap Up

SCAN 2008 UTEP. TX. USA

Sep 29-Oct 3 2008

55



The Sun Studio Fortran and C++ compilers support Interval Arithmetic

- Fortran implementation most elegant and powerful
- OpenMP provides for an easy to use, but yet very powerful, portable parallel programming model
 - Also very suitable for multicore architectures
- Despite this, parallel programming can still be tricky
- As always, good tools can make all the difference when it comes to productivity and correctness





That's It



Thank You and Stay Sharp !

Ruud van der Pas ruud.vanderpas@sun.com

SCAN 2008 UTEP, TX, USA Sep 29-Oct 3

2008