Introduction to OpenMP

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What is OpenMP?

It is a directive based standard to allow programmers to develop threaded parallel codes on shared memory computers.
Directives

Program myscience
... serial code ...
$omp parallel do
  do k = 1,n1
  do i = 1,n2
    ... parallel code ...
  enddo
  enddo
$omp end parallel do
...
End Program myscience

Simple compiler hints from coder.

Compiler generates parallel threaded code.

Ignorant compiler just sees some comments.
Directives: an awesome idea whose time has arrived.

OpenMP

```c
main() {
    double pi = 0.0; long i;
    #pragma omp parallel for reduction(+:pi)
    for (i=0; i<N; i++)
    {
        double t = (double)((i+0.05)/N);
        pi += 4.0/(1.0+t*t);
    }
    printf("pi = %f\n", pi/N);
}
```

OpenACC

```c
main() {
    double pi = 0.0; long i;
    #pragma acc kernels
    for (i=0; i<N; i++)
    {
        double t = (double)((i+0.05)/N);
        pi += 4.0/(1.0+t*t);
    }
    printf("pi = %f\n", pi/N);
}
```
Key Advantages Of This Approach

- High-level. No involvement of pthreads or hardware specifics.

- Single source. No forking off a separate GPU code. Compile the same program for multi-core or serial, non-parallel programmers can play along.

- Efficient. Very favorable comparison to pthreads.

- Performance portable. Easily scales to different configurations.

- Incremental. Developers can port and tune parts of their application as resources and profiling dictates. No wholesale rewrite required. Which can be quick.
Broad Compiler Support (For 3.x)

- GCC
- MS Visual Studio
- Intel
- IBM
- PGI
- Cray
A True Standard With A History

OpenMP.org: specs and forums and useful links

- POSIX threads
  - 1997 OpenMP 1.0
  - 1998 OpenMP 2.0
  - 2005 OpenMP 2.5 (Combined C/C++/Fortran)
  - 2008 OpenMP 3.0
  - 2011 OpenMP 3.1
  - 2013 OpenMP 4.0 (Accelerators)
Hello World

Hello World in C

```c
int main(int argc, char** argv){
    #pragma omp parallel
    {
        printf("Hello world.\n");
    }
}
```

Hello World in Fortran

```fortran
program hello

!$OMP PARALLEL
    print *,"Hello World."

!$OMP END PARALLEL
    stop
    end
```

Output with OMP_NUM_THREADS=4

Hello World.
Hello World.
Hello World.
Hello World.
This is how these directives integrate into code:

Fortran

```fortran
!$omp parallel [clause …]
  structured block
!$omp end parallel
```

C

```c
#pragma omp parallel [clause …]
{
  structured block
}
```

Clause: optional modifiers
Which we shall discuss

I will indent the directives at the natural code indentation level for readability. It is a common practice to always start them in the first column (ala `#define/#ifdef`). Either is fine with C or Fortran 90 compilers.
#include <pthread.h>
#include <stdio.h>
#define NUM_THREADS 4

void *PrintHello(void *threadid)
{
    printf("Hello World.\n");
    pthread_exit(NULL);
}

int main (int argc, char *argv[])
{
    pthread_t threads[NUM_THREADS];
    int rc;
    long t;
    for(t=0; t<NUM_THREADS; t++){
        rc = pthread_create(&threads[t], NULL, PrintHello, (void *)t);
        if (rc){
            exit(-1);
        }
    }
    pthread_exit(NULL);
}
Big Difference!

- With pthreads, we changed the structure of the original code. Non-threading programmers can’t understand new code.

- We have separate sections for the original flow, and the threaded code. Serial path now gone forever.

- This only gets worse as we do more with the code.

- Exact same situation as assembly used to be. How much hand-assembled code is still being written in HPC now that compilers have gotten so efficient?
Thread vs. Process

Two Processes

Two Threads

MPI
General Thread Capability

- Master
- Thread
- Spawned Threads
- Thread Killed
Typical Desktop Application Threading

Open Browser Tabs (Spawn Thread)

Close Browser Tab (Kill Thread)
Typical Game Threading

- Game Physics
- Synchronization
- Rendering
- AI
HPC Application Threading

```plaintext
A[0] = 10;

for(…){
    B[100][100]
}

if (y=4){
    print X
}

for(…){
    X[1000][10..]
}

for or do loop works on big array

for or do loop works on big array

print X
```
HPC Use of OpenMP

This last fact means that we will emphasize the capabilities of OpenMP with a different focus than non-HPC programmers.

We will focus on getting our kernels to parallelize well.

We will be most concerned with dependencies, and not deadlocks and race conditions which confound other OpenMP applications.

This is very different from the generic approach you are likely to see elsewhere. The “encyclopedic” version can obscure how easy it is to get started with common loops.
This looks easy! Too easy…

Why don’t we just throw *parallel for/do* (the OpenMP command for this purpose) in front of every loop?

Better yet, why doesn’t the compiler do this for me?

The answer is that there several general issues that would generate incorrect results or program hangs if we don’t recognize them.

- Data Dependencies
- Data Races
Data Dependencies

Most directive based parallelization consists of splitting up big do/for loops into independent chunks that the many processors can work on simultaneously.

Take, for example, a simple for loop like this:

```c
for(index=0, index<10000,index++)
    Array[index] = 4 * Array[index];
```

When run on 10 processors, it will execute something like this...
No Data Dependency

Processor 1

for(index=0, index<999, index++)
Array[index] = 4*Array[index];

Processor 2

for(index=1000, index<1999, index++)
Array[index] = 4*Array[index];

Processor 3

for(index=2000, index<2999, index++)
Array[index] = 4*Array[index];

Processor 4

for(index=3000, index<3999, index++)
Array[index] = 4*Array[index];

Processor 5

for(index=4000, index<4999, index++)
Array[index] = 4*Array[index];
But what if the loops are not entirely independent?

Take, for example, a similar loop like this:

```
for(index=1, index<10000,index++)
    Array[index] = 4 * Array[index] - Array[index-1];
```

This is perfectly valid serial code.
Now Processor 2, in trying to calculate its first iteration,

for(index=1000, index<1999,index++)
    Array[1000] = 4 * Array[1000] – Array[999];

needs the result of Processor 1’s last iteration. If we want the correct (“same as serial”) result, we need to wait until processor 1 finishes. Likewise for processors 3, 4, ...
Output Dependency

How about this spread out on those same 10 processors?

```plaintext
for (index=1; index<10000; index++){
    Array[index] = Array[index]+1
    X = Array[index];
}
```

There is no obvious dependence between iterations, but X may not get set to Array[9999] as it would in the serial execution. Any one of the PE’s may get the “final word”. Versions of this crop up and are called Output Dependencies.
Recognizing and Eliminating Data Dependencies

Recognize dependencies by looking for:
- A dependence between iterations. Often visible due to use of differing indices.
- Is the variable written and also read?
- Any non-indexed variables that are written to by index dependent variables.
- You may get compiler warnings, and you may not.

Can these be overcome
- Sometimes a simple rearrangement of the code will suffice. There is a common bag of tricks developed for this as this issue goes back 40 years in HPC (for vectorized computers). Many are quite trivial to apply.
- We will now learn about OpenMP capabilities that will make some of these disappear.
- Sometimes they are fundamental to the algorithm and there is no answer other than rewrite completely or leave as serial.

But you must catch these!
Some applied OpenMP

Now that you know the general pitfalls and the general idea of how we accelerate large loops, let’s look at how we apply these to some actual code with some actual OpenMP.

How about a simple loop that does some basic math. Most scientific codes have more sophisticated versions of something like this:

```c
float height[1000], width[1000], cost_of_paint[1000];
float area, price_per_gallon = 20.00, coverage = 20.5;

for (index=0; index<1000; index++){
    area = height[index] * width[index];
    cost_of_paint[index] = area * price_per_gallon / coverage;
}
```

```fortran
real*8 height(1000), width(1000), cost_of_paint(1000)
real*8 area, price_per_gallon, coverage

do index=1,1000
    area = height(index) * width(index)
    cost_of_paint(index) = area * price_per_gallon / coverage
end do
```

C Version

Fortran Version
Applying Some OpenMP

A quick dab of OpenMP would start like this:

C Version

```c
#pragma omp parallel for
for (index=0; index<1000; index++){
    area = height[index] * width[index];
    cost_of_paint[index] = area * price_per_gallon / coverage;
}
```

Fortran Version

```fortran
!$omp parallel do
do index=1,1000
    area = height(index) * width(index)
    cost_of_paint(index) = area * price_per_gallon / coverage
end do
!$omp end parallel do
```

We are requesting that this for/do loop be executed in parallel on the available processors. This might be considered the most basic OpenMP construct.
We may as well follow through and see how we would compile and run this. We are using PGI compilers here. Others are very similar (-fopenmp, -omp). Likewise, if you are using a different command shell, you may do “setenv OMP_NUM_THREADS 8”.

**Fortran:**

```
pgf90 -mp paintcost.f
export OMP_NUM_THREADS=8
a.out
```

**C:**

```
pgcc -mp paintcost.c
export OMP_NUM_THREADS=8
a.out
```

A few items to remember, but we will appreciate the flexibility these parameters afford us as we get more sophisticated with our optimization.
Something is wrong.

If we ran this code we would find that sometimes our results differ from the serial code (and are simply wrong). The reason is that we have a shared variable that is getting overwritten by all of the threads.

```c
#pragma omp parallel for
for (index=0; index<1000; index++){
    area = height[index] * width[index];
    cost_of_paint[index] = area * price_per_gallon / coverage;
}
```

Between it’s assignment and use there are (7 here) other threads accessing and changing it. This is obviously not what we want.

```c
!$omp parallel do
do index=1,1000
    area = height(index) * width(index)
    cost_of_paint(index) = area * price_per_gallon / coverage
end do
!$omp end do
```
By default variables are shared in OpenMP. Exceptions include index variables and variables declared inside parallel regions (C/C++). More later.
What We Want

```
for (index=0; index<1000; index++) {
    area = height[index] * width[index];
    cost_of_paint[index] = area * price...
}
```

With Two Threads

```
for (index=0; index<1000; index++) {
    area = height[index] * width[index];
    cost_of_paint[index] = area * price...
}
```

We can accomplish this with the `private` clause.
Apply the private clause and we have a working loop:

```c
#pragma omp parallel for private(area)
for (index=0; index<1000; index++){
    area = height[index] * width[index];
    cost_of_paint[index] = area * price_per_gallon / coverage;
}
```

```fortran
!$omp parallel do private(area)
do index=1,1000
    area = height(index) * width(index)
    cost_of_paint(index) = area * price_per_gallon / coverage
end do
!$omp end parallel do
```

There are several ways we might wish these controlled variables to behave. Let’s look at the related data sharing clauses. **private** is the most common by far.
### Other Data Sharing Clauses

<table>
<thead>
<tr>
<th>Clause</th>
<th>Description</th>
</tr>
</thead>
<tbody>
<tr>
<td><code>shared(list)</code></td>
<td>This is the default (with the exception of index and locally declared variables. You might use this clause for clarification purposes.</td>
</tr>
<tr>
<td><code>firstprivate(list)</code></td>
<td>This will initialize the privates with the value from the master thread. <em>Otherwise, this does not happen!</em></td>
</tr>
<tr>
<td><code>lastprivate(list)</code></td>
<td>This will copy out the last thread value into the master thread copy. <em>Otherwise, this does not happen!</em>  Available in for/do loop or section only, not available where “last iteration” isn’t clearly defined.</td>
</tr>
<tr>
<td><code>default(list)</code></td>
<td>You can change the default type to some of the others.</td>
</tr>
<tr>
<td><code>threadprivate(list)</code></td>
<td>Define at global level and these privates will be available in every parallel region. Use with <code>copyin()</code> to initialize values from master thread.</td>
</tr>
</tbody>
</table>
What is automatically private?

The default rules for sharing (which you should never be shy about redundantly designating with clauses) have a few subtleties.

- Default is **shared**, except for...
- local variables in any called subroutine, unless using **static** (C) or **save** (Fortran)
- loop index variable
- inner loop index variables in Fortran, but **not in C**.
- variables declared within the block (for C).

These last two points make the C99 loop syntax quite convenient:

```c
#pragma omp parallel for
for ( int i = 0; i <= n; i++ ){
    for ( int j = 0; j<= m; j++ ){
        Array[i][j] = Array[i][j]+1
    }
}
```
Loop Order and Depth

The parallel for/do loop is in common and enough that we want to make sure we really understand what is going on.

```c
#pragma omp parallel for private (i,j)
for ( i = 0; i <= n; i++ ){
    for ( j = 0; j<= m; j++ ){
        Array[i][j] = Array[i][j]+1
    }
}
```

Index order reversed (for good reason)

```c
!$omp parallel do private (i,j)
do i = 2,n
do j = 2,i-1
    Array(j,i) = Array(j,i)+1
end do
end do
!$omp end end parallel do
```

In general (well beyond OpenMP reasons), you want your innermost loop to index over adjacent items in memory. This is opposite for Fortran and C. In C this last index changes fastest. We can collapse nested loops with a `collapse(n)` clause.
Prime Accelerator

Let's see what we can do with a simple program that counts prime numbers.

C Version

```c
#include <stdlib.h>
#include <stdio.h>

int main ( int argc, char *argv[] ){

    int n = 500000;
    int not_primes=0;
    int i,j;

    for ( i = 2; i <= n; i++ ){
        for ( j = 2; j < i; j++ ){
            if ( i % j == 0 ){
                not_primes++;
                break;
            }
        }
    }

    printf("Primes: %d\n", n - not_primes);
}
```

Fortran Version

```fortran
program primes

    integer n, not_primes, i, j
    n = 500000
    not_primes=0
    do i = 2,n
        do j = 2,i-1
            if (mod(i,j) == 0) then
                not_primes = not_primes + 1
                exit
            end if
        end do
    end do
    print *, 'Primes: ', n - not_primes
end program
```
Prime Accelerator

The most obvious thing is to parallelize the main loop.

C Version

```c
#pragma omp parallel for private (j)
for ( i = 2; i <= n; i++ ){
    for ( j = 2; j < i; j++ ){
        if ( i % j == 0 ){
            not_primes++;
            break;
        }
    }
}
```

Fortran Version

```fortran
!$omp parallel do
    do i = 2,n
        do j = 2,i-1
            if (mod(i,j) == 0) then
                not_primes = not_primes + 1
                exit
            end if
        end do
    end do
!$omp end parallel do
```

If we run this code on multiple threads, we will find that we get inconsistent results. What is going on?
Data Races

The problem here is a shared variable (not_primes) that is being written to by many threads.

The statement `not_primes = not_primes + 1` may look “atomic”, but in reality it requires the processor to first read, then update, then write the variable into memory. While this is happening, another thread may be writing its own (now obsolete) update. In this case, some of the additions to not_primes may be overwritten and ignored.

Will private fix this? Private variables aren’t subject to data races, and we will end up with multiple valid not_prime subtotals. The question then becomes, how do we sum these up into the real total we are looking for?
Reductions

The answer is to use the data reduction data clause designed for just this common case.

C Version

```c
#pragma omp parallel for private (j) \
  reduction(+: not_primes)
for ( i = 2; i <= n; i++ ){
    for ( j = 2; j < i; j++ ){
        if ( i % j == 0 ){
            not_primes++;
            break;
        }
    }
}
```

Fortran Version

```fortran
!$omp parallel do reduction(+:not_primes) 
  do i = 2,n 
    do j = 2,i-1 
      if (mod(i,j) == 0) then 
        not_primes = not_primes + 1 
        exit 
      end if 
    end do 
  end do 
!$omp end parallel do 
```

At the end of the parallel region (the do/for loop), the private reduction variables will get combined using the operation we specified. Here, it is sum (+).
In addition to sum, we have a number of other options. You will find sum, min and max to be the most common. Note that the private variable copies are all initialized to the values specified.

<table>
<thead>
<tr>
<th>Operation</th>
<th>Initialization</th>
</tr>
</thead>
<tbody>
<tr>
<td>+</td>
<td>0</td>
</tr>
<tr>
<td>max</td>
<td>least number possible</td>
</tr>
<tr>
<td>min</td>
<td>largest number possible</td>
</tr>
<tr>
<td>-</td>
<td>0</td>
</tr>
<tr>
<td>Bit (&amp;,</td>
<td>, ^, iand, ior)</td>
</tr>
<tr>
<td>Logical (&amp;&amp;,</td>
<td></td>
</tr>
</tbody>
</table>
We shall return.

C Version

```c
#pragma omp parallel for private (j) 
  reduction(+:not_primes)
for ( i = 2; i <= n; i++ ){
  for ( j = 2; j < i; j++ ){
    if ( i % j == 0 ){
      not_primes++;
      break;
    }
  }
}
```

Fortran Version

```fortran
!$omp parallel do reduction(+:not_primes)
  do i = 2,n
    do j = 2,i-1
      if (mod(i,j) == 0) then
        not_primes = not_primes + 1
        exit
      end if
    end do
  end do
!$omp end parallel do
```

A few notes before we leave (for now):

- The OpenMP standard forbids branching out of parallel do/for loops. Since the outside loop is the threaded one (that is how it works), our break/exit statement for the inside loop are OK.

- You can verify the output at primes.utm.edu/nthprime/index.php#piofx Note that we count 1 as prime. They do not.
I’ve been using this for MPI, OpenMP and OpenACC. It is a great simulation problem, not rigged for OpenMP.

In this most basic form, it solves the Laplace equation: \( \nabla^2 f(x, y) = 0 \)

The Laplace Equation applies to many physical problems, including:
- Electrostatics
- Fluid Flow
- Temperature

For temperature, it is the Steady State Heat Equation:
Exercise Foundation: Jacobi Iteration

- The Laplace equation on a grid states that each grid point is the average of it’s neighbors.
- We can iteratively converge to that state by repeatedly computing new values at each point from the average of neighboring points.
- We just keep doing this until the difference from one pass to the next is small enough for us to tolerate.

\[
A_{k+1}(i, j) = \frac{A_k(i - 1, j) + A_k(i + 1, j) + A_k(i, j - 1) + A_k(i, j + 1)}{4}
\]
Serial Code Implementation

```c
for(i = 1; i <= ROWS; i++) {
    for(j = 1; j <= COLUMNS; j++) {
        Temperature[i][j] = 0.25 * (Temperature_last[i+1][j] + Temperature_last[i-1][j] + Temperature_last[i][j+1] + Temperature_last[i][j-1]);
    }
}
```

```c
do j=1,columns
do i=1,rows
    temperature(i,j) = 0.25 * (temperature_last(i+1,j)+temperature_last(i-1,j) + &
                                temperature_last(i,j+1)+temperature_last(i,j-1) )
endo
dodo
```
while (dt > MAX TEMP ERROR && iteration <= max_iterations) {
    for(i = 1; i <= ROWS; i++) {
        for(j = 1; j <= COLUMNS; j++) {
            Temperature[i][j] = 0.25 * (Temperature_last[i+1][j] + Temperature_last[i-1][j] + Temperature_last[i][j+1] + Temperature_last[i][j-1]);
        }
    }
    dt = 0.0;
    for(i = 1; i <= ROWS; i++) {
        for(j = 1; j <= COLUMNS; j++) {
            dt = fmax(fabs(Temperature[i][j]-Temperature_last[i][j]), dt);
            Temperature_last[i][j] = Temperature[i][j];
        }
    }
    if((iteration % 100) == 0) {
        track_progress(iteration);
    }
    iteration++;
}
void initialize()
{
    int i,j;
    for(i = 0; i <= ROWS+1; i++){
        for (j = 0; j <= COLUMNS+1; j++){
            Temperature_last[i][j] = 0.0;
        }
    }
    // these boundary conditions never change throughout run
    // set left side to 0 and right to a linear increase
    for(i = 0; i <= ROWS; i++) {
        Temperature_last[i][0] = 0.0;
        Temperature_last[i][COLUMNS+1] = (100.0/ROWS)*i;
    }
    // set top to 0 and bottom to linear increase
    for(j = 0; j <= COLUMNS; j++) {
        Temperature_last[0][j] = 0.0;
        Temperature_last[ROWS+1][j] = (100.0/COLUMNS)*j;
    }
}

void track_progress(int iteration) {
    int i;
    printf("-- Iteration: %d --\n", iteration);
    for(i = ROWS-5; i <= ROWS; i++) {
        printf("[%d,%d]: %5.2f ", i, i, Temperature[i][i]);
    }
    printf("\n");
}

BCs could run from 0 to ROWS+1 or from 1 to ROWS. We chose the former.
```c
#include <stdlib.h>
#include <stdio.h>
#include <math.h>
#include <sys/time.h>

#define COLUMNS 1000
#define ROWS 1000

// size of plate
#define MAX_TEMP_ERROR 0.01

double Temperature[ROWS+2][COLUMNS+2]; // temperature grid
double Temperature_last[ROWS+2][COLUMNS+2]; // temperature grid from last iteration

// helper routines
void initialize();
void track_progress(int iteration);

int main(int argc, char *argv[]) {
    int i, j;                                            // grid indexes
    int max_iterations;                                  // number of iterations
    int iteration=1;                                     // current iteration
    double dt=100;                                       // largest change in t
    struct timeval start_time, stop_time, elapsed_time;  // timers

    printf("Maximum iterations [100-4000]?\n");
    scanf("%d", &max_iterations);
    gettimeofday(&start_time,NULL); // Unix timer
    initialize();                   // initialize Temp_last including boundary conditions

    // do until error is minimal or until max steps
    while ( (dt > MAX_TEMP_ERROR && iteration <= max_iterations) ) {
        // main calculation: average my four neighbors
        for(i = 1; i <= ROWS; i++) {
            for(j = 1; j <= COLUMNS; j++){
                Temperature[i][j] = 0.25 * (Temperature_last[i+1][j] + Temperature_last[i-1][j] +
                                            Temperature_last[i][j+1] + Temperature_last[i][j-1]);
            }
        }
        dt = 0.0; // reset largest temperature change

        // copy grid to old grid for next iteration and find latest dt
        for(i = 1; i <= ROWS; i++){
            for(j = 1; j <= COLUMNS; j++){
                Temperature_last[i][j] = Temperature[i][j];
            }
        }

        // periodically print test values
        if((iteration % 100) == 0) {
            track_progress(iteration);
        }
        iteration++;
    }

    gettimeofday(&stop_time,NULL);
    timersub(&stop_time, &start_time, &elapsed_time); // Unix time subtract routine
    printf("Max error at iteration %d was %f\n", iteration-1, dt);
    printf("Total time was %f seconds.\n", elapsed_time.tv_sec+elapsed_time.tv_usec/1000000.0);
}

// initialize plate and boundary conditions
// Temp_last is used to to start first iteration
void initialize(){
    int i, j;
    for(i = 0; i <= ROWS+1; i++){
        for (j = 0; j <= COLUMNS+1; j++){
            Temperature_last[i][j] = 0.0;
        }
    }

    // these boundary conditions never change throughout run
    // set left side to 0 and right to a linear increase
    for(i = 0; i <= ROWS+1; i++) {
        Temperature_last[i][0] = 0.0;
        Temperature_last[i][COLUMNS+1] = (100.0/ROWS)*i;
    }

    // set top to 0 and bottom to linear increase
    for(j = 0; j <= COLUMNS+1; j++) {
        Temperature_last[0][j] = 0.0;
        Temperature_last[ROWS+1][j] = (100.0/COLUMNS)*j;
    }
}

// print diagonal in bottom right corner where most action is
void track_progress(int iteration) {
    int i;

    printf("--------- Iteration number: %d -----------\n", iteration);
    for(i = ROWS-5; i <= ROWS; i++) {
        printf("[%d,%d]: %5.2f  ", i, i, Temperature[i][i]);
    }
    printf("\n");
}
```

---

**Whole C Code**

```c
#include <stdlib.h>
#include <stdio.h>
#include <math.h>
#include <sys/time.h>

#define COLUMNS 1000
#define ROWS 1000

// size of plate
#define MAX_TEMP_ERROR 0.01

double Temperature[ROWS+2][COLUMNS+2]; // temperature grid
double Temperature_last[ROWS+2][COLUMNS+2]; // temperature grid from last iteration

// helper routines
void initialize();
void track_progress(int iteration);

int main(int argc, char *argv[]) {
    int i, j;                                            // grid indexes
    int max_iterations;                                  // number of iterations
    int iteration=1;                                     // current iteration
    double dt=100;                                       // largest change in t
    struct timeval start_time, stop_time, elapsed_time;  // timers

    printf("Maximum iterations [100-4000]?\n");
    scanf("%d", &max_iterations);
    gettimeofday(&start_time,NULL); // Unix timer
    initialize();                   // initialize Temp_last including boundary conditions

    // do until error is minimal or until max steps
    while ( (dt > MAX_TEMP_ERROR && iteration <= max_iterations) ) {
        // main calculation: average my four neighbors
        for(i = 1; i <= ROWS; i++) {
            for(j = 1; j <= COLUMNS; j++){
                Temperature[i][j] = 0.25 * (Temperature_last[i+1][j] + Temperature_last[i-1][j] +
                                            Temperature_last[i][j+1] + Temperature_last[i][j-1]);
            }
        }
        dt = 0.0; // reset largest temperature change

        // copy grid to old grid for next iteration and find latest dt
        for(i = 1; i <= ROWS; i++){
            for(j = 1; j <= COLUMNS; j++){
                Temperature_last[i][j] = Temperature[i][j];
            }
        }

        // periodically print test values
        if((iteration % 100) == 0) {
            track_progress(iteration);
        }
        iteration++;
    }

    gettimeofday(&stop_time,NULL);
    timersub(&stop_time, &start_time, &elapsed_time); // Unix time subtract routine
    printf("Max error at iteration %d was %f\n", iteration-1, dt);
    printf("Total time was %f seconds.\n", elapsed_time.tv_sec+elapsed_time.tv_usec/1000000.0);
}

// initialize plate and boundary conditions
// Temp_last is used to to start first iteration
void initialize(){
    int i, j;
    for(i = 0; i <= ROWS+1; i++){
        for (j = 0; j <= COLUMNS+1; j++){
            Temperature_last[i][j] = 0.0;
        }
    }

    // these boundary conditions never change throughout run
    // set left side to 0 and right to a linear increase
    for(i = 0; i <= ROWS+1; i++) {
        Temperature_last[i][0] = 0.0;
        Temperature_last[i][COLUMNS+1] = (100.0/ROWS)*i;
    }

    // set top to 0 and bottom to linear increase
    for(j = 0; j <= COLUMNS+1; j++) {
        Temperature_last[0][j] = 0.0;
        Temperature_last[ROWS+1][j] = (100.0/COLUMNS)*j;
    }
}

// print diagonal in bottom right corner where most action is
void track_progress(int iteration) {
    int i;

    printf("--------- Iteration number: %d -----------\n", iteration);
    for(i = ROWS-5; i <= ROWS; i++) {
        printf("[%d,%d]: %5.2f  ", i, i, Temperature[i][i]);
    }
    printf("\n");
}
```
do while ( dt > max_temp_error .and. iteration <= max_iterations)

    do j=1,columns
        do i=1,rows
            temperature(i,j)=0.25*(temperature_last(i+1,j)+temperature_last(i-1,j)+ &
                                      temperature_last(i,j+1)+temperature_last(i,j-1) )
            enddo
        enddo
    dt=0.0
    do j=1,columns
        do i=1,rows
            dt = max( abs(temperature(i,j)-temperature_last(i,j)), dt )
            temperature_last(i,j) = temperature(i,j)
        enddo
    enddo

    if( mod(iteration,100).eq.0 ) then
        call track_progress(temperature, iteration)
    endif

    iteration = iteration+1

enddo
subroutine initialize( temperature_last )
  implicit none

  integer, parameter :: columns=1000
  integer, parameter :: rows=1000
  integer :: i,j

  double precision, dimension(0:rows+1,0:columns+1) :: temperature_last

  temperature_last = 0.0

  !these boundary conditions never change throughout run
  !set left side to 0 and right to linear increase
  do i=0,rows+1
    temperature_last(i,0) = 0.0
    temperature_last(i,columns+1) = (100.0/rows) * i
  enddo

  !set top to 0 and bottom to linear increase
  do j=0,columns+1
    temperature_last(0,j) = 0.0
    temperature_last(rows+1,j) = ((100.0)/columns) * j
  enddo

end subroutine initialize

subroutine track_progress(temperature, iteration)
  implicit none

  integer, parameter :: columns=1000
  integer, parameter :: rows=1000
  integer :: i,iteration

  double precision, dimension(0:rows+1,0:columns+1) :: temperature

  print *, '---------- Iteration number: ', iteration, ' ----------

  !start
  do i=5,0,-1
    write (*,'("(i4",",i4,"):",f6.2," ")',advance='no'), &
    rows-i,columns-i,temperature(rows-i,columns-i)
  enddo

  print *

program serial
  implicit none
  ! Size of plate
  integer, parameter :: columns=1000
  integer, parameter :: rows=1000
  double precision, parameter :: max_temp_error=0.01
  integer :: i, j, max_iterations, iteration=1
  double precision :: dt=100.0
  real :: start_time, stop_time
  double precision, dimension(0:rows+1,0:columns+1) :: temperature, temperature_last

  print*, 'Maximum iterations [100-4000]?'
  read*, max_iterations

  call cpu_time(start_time) ! Fortran timer

  call initialize(temperature_last)

  ! do until error is minimal or until maximum steps
  do while ( dt > max_temp_error .and. iteration <= max_iterations )
    do j=1,columns
      do i=1,rows
        temperature(i,j)=0.25*(temperature_last(i+1,j)+temperature_last(i-1,j)+
            temperature_last(i,j+1)+temperature_last(i,j-1))
      enddo
    enddo
    dt=0.0
    ! copy grid to old grid for next iteration and find max change
    do j=1,columns
      do i=1,rows
        temperature_last(i,j) = temperature(i,j)
        dt = max( abs(temperature(i,j) - temperature_last(i,j)), dt )
      enddo
    enddo

    ! periodically print test values
    if( mod(iteration,100).eq.0 ) then
      call track_progress(temperature, iteration)
    endif

    iteration = iteration+1
  enddo

  call cpu_time(stop_time)

  print*, 'Max error at iteration ', iteration-1, ' was ', dt
  print*, 'Total time was ', stop_time-start_time, ' seconds.'
end program serial
Exercise 1: Use OpenMP to parallelize the Jacobi loops
(About 45 minutes)

1) Edit laplace_serial.c or laplace_serial.f90 (your choice) and add directives where it helps.

2) Run your code on various numbers of cores (such as 8, per below) and see what kind of speedup you achieve.

> pgcc -mp laplace_omp.c or pgf90 -mp laplace_omp.f90
> export OMP_NUM_THREADS=8
> a.out
Fortran Timing Note

On some platforms the universal Fortran cpu_time() function will report aggregate cpu time. You can divide your answer by the number of threads to get an effective answer. Or, you can take this opportunity to start using some of the useful OpenMP run time library - namely omp_get_time().

C:
#include <omp.h>
double start_time = omp_get_wtime();
...
double end_time = omp_get_wtime();

Fortran:
use omp_lib
double precision :: start_time, stop_time
start_time = omp_get_wtime()
...
end_time = omp_get_wtime()
while ( dt > MAX_TEMP_ERROR && iteration <= max_iterations ) {
    #pragma omp parallel for private(i,j)
    for(i = 1; i <= ROWS; i++) {
        for(j = 1; j <= COLUMNS; j++) {
            Temperature[i][j] = 0.25 * (Temperature_last[i+1][j] + Temperature_last[i-1][j] + Temperature_last[i][j+1] + Temperature_last[i][j-1]);
        }
    }
    dt = 0.0; // reset largest temperature change
    #pragma omp parallel for reduction(max:dt) private(i,j)
    for(i = 1; i <= ROWS; i++){
        for(j = 1; j <= COLUMNS; j++){
            dt = fmax( fabs(Temperature[i][j]-Temperature_last[i][j]), dt);
            Temperature_last[i][j] = Temperature[i][j];
        }
    }
    if((iteration % 100) == 0) {
        track_progress(iteration);
    }
    iteration++;
}
Exercise 1 Fortran Solution

do while ( dt > max_temp_error .and. iteration <= max_iterations )

    !$omp parallel do
    do j=1,columns
        do i=1,rows
            temperature(i,j)=0.25*(temperature_last(i+1,j)+temperature_last(i-1,j)+ &
            temperature_last(i,j+1)+temperature_last(i,j-1))
        enddo
    enddo
    !$omp end parallel do

    dt=0.0

    !$omp parallel do reduction(max:dt)
    do j=1,columns
        do i=1,rows
            dt = max( abs(temperature(i,j) - temperature_last(i,j)), dt )
            temperature_last(i,j) = temperature(i,j)
        enddo
    enddo
    !$omp end parallel do

    if( mod(iteration,100).eq.0 ) then
        call track_progress(temperature, iteration)
    endif

    iteration = iteration+1

enddo
Scaling?

For the solution in the Laplace directory, we found this kind of scaling when running to convergence at 3372 iterations.

<table>
<thead>
<tr>
<th>Threads</th>
<th>C (s)</th>
<th>Fortran (s)</th>
<th>Speedup</th>
</tr>
</thead>
<tbody>
<tr>
<td>1</td>
<td>18.7</td>
<td>18.7</td>
<td>1</td>
</tr>
<tr>
<td>2</td>
<td>9.4</td>
<td>9.4</td>
<td>1.99</td>
</tr>
<tr>
<td>4</td>
<td>4.7</td>
<td>4.7</td>
<td>3.98</td>
</tr>
<tr>
<td>8</td>
<td>2.5</td>
<td>2.5</td>
<td>7.48</td>
</tr>
<tr>
<td>16</td>
<td>1.4</td>
<td>1.4</td>
<td>13.4</td>
</tr>
<tr>
<td>28</td>
<td>0.89</td>
<td>0.86</td>
<td>21.5</td>
</tr>
</tbody>
</table>

Codes were compiled with no extra flags, and there was some minor variability.
Time for a breather.

Congratulations, you have now mastered the OpenMP parallel for/do loop. That is a pretty solid basis for using OpenMP. To recap, you just have to keep an eye out for:

- Dependencies
- Data races

and know how to deal with them using

- Private variables
- Reductions
Fortran 90 has data parallel constructs that map very well to threads. You can declare a workshare region and OpenMP will do the right thing for:

- FORALL
- WHERE
- Array assignments

```fortran
PROGRAM WORKSHARE

INTEGER N, I, J
PARAMETER (N=100)
REAL AA(N,N), BB(N,N), CC(N,N), DD(N,N)
.
.
!$OMP PARALLEL SHARED(AA,BB,CC,DD,FIRST,LAST)

CC = AA * BB
DD = AA + BB
FIRST = CC(1,1) + DD(1,1)
LAST = CC(N,N) + DD(N,N)

!$OMP END WORKSHARE

!$OMP END PARALLEL

END
```
Different Work Sharing Constructs

What we have been doing

What we could do (less overhead, finer control, more flexible algorithms)
Number of Threads in a Parallel Region

In order of precedence:

**IF clause**  Logical value determines if this region is parallel or serial.

**NUM_THREADS clause**  Set this to specify how many threads in this region.

**omp_set_num_threads()**  A library API to set the threads.

**OMP_NUM_THREADS**  The environment variable we have been using.

**Default**  Often the number of cores on the node.

There is also, depending on the compute environment, the possibility of dynamic thread counts. There are a few library APIs to deal with that.
```c
#pragma omp parallel shared(t, t_old) private(i, j, iter) firstprivate(niter)
for(iter = 1; iter <= niter; iter++) {

#pragma omp for
for(i = 1; i <= NR; i++) {
    for(j = 1; j <= NC; j++) {
        t[i][j] = 0.25 * (t_old[i+1][j] + t_old[i-1][j] + t_old[i][j+1] + t_old[i][j-1]);
    }
}

dt = 0.0;

#pragma omp for reduction(max:dt)
for(i = 1; i <= NR; i++) {
    for(j = 1; j <= NC; j++) {
        dt = fmax(fabs(t[i][j]-t_old[i][j]), dt);
        t_old[i][j] = t[i][j];
    }
}
if((iter % 100) == 0) {
    print_trace(iter);
}
```

This is a simpler loop than our actual exercise’s two condition while loop.

Working example in slide notes below is not that complicated, but we will skip it for the nonce.
Parallel Region with Fortran

!$omp parallel shared(T, Told) private(i,j,iter) firstprivate(niter)
  do iter=1,niter
    !$omp do
    do j=1,NC
      do i=1,NR
        $ T(i,j) = 0.25 * ( Told(i+1,j)+Told(i-1,j)+
        Told(i,j+1)+Told(i,j-1) )$
        T(i,j) = 0.25 * ( Told(i+1,j)+Told(i-1,j)+
        Told(i,j+1)+Told(i,j-1) )
      enddo
    enddo
    !$omp end do
    dt = 0
  !$omp do reduction(max:dt)
  do j=1,NC
    do i=1,NR
      dt = max( abs(t(i,j) - told(i,j)), dt )
      Told(i,j) = T(i,j)
    enddo
  enddo
  !$omp end do
  if( mod(iter,100).eq.0 ) then
    call print_trace(t, iter)
  endif
enddo
!$omp end parallel
Thread control.

If we did this, we would get correct results, but we would also find that our output is a mess.

How many iterations [100-1000]? 1000

Iteration number: 100

[995,995]: 63.33 [996,996]: 72.67 [997,997]: 81.40 [998,998]: 88.97

[999,999]: 94.86 [1000,1000]: 98.67

Iteration number: 100

[995,995]: 63.33 [996,996]: 72.67 [997,997]: 81.40 [998,998]: 88.97

[999,999]: 94.86 [1000,1000]: 98.67

Iteration number: 100

[995,995]: 63.33 [996,996]: 72.67 [997,997]: 81.40 [998,998]: 88.97

[999,999]: 94.86 [1000,1000]: 98.67

All of our threads are doing output. We only want the master thread to do this. This is where we find the rich set of thread control tools available to us in OpenMP.
The Master directive will only allow the region to be executed by the master thread. Other threads skip. By skip we mean race ahead. To the next iteration. We really should have a "omp barrier" after this or threads could already be altering $t$ as we are writing it out. Life in parallel regions can get tricky!
A barrier is executed by all threads only at:

- A **barrier** command
- Entry to and exit from a parallel region
- **Exit only** from a worksharing command (like do/for)
- Except if we use the **nowait** clause

There are no barriers for any other constructs including and **master** and **critical**!
Solution with thread IDs

```
.
.
.
tid = omp_get_thread_num();
if (tid == 0) {
  if((iter % 100) == 0) {
    print_trace(iter);
  }
}
.
.
.
tid = OMP_GET_THREAD_NUM();
if( tid .eq. 0 ) then
  if( mod(iter,100).eq.0 ) then
    call print_trace(t, iter)
  endif
endif
.
.
.
Now we are using OpenMP runtime library routines, and not directives. We would have to use ifdef if we wanted to preserve the serial version. Also, we should include a barrier somewhere here as well.
Other Synchronization Directives & Clauses

- **single**: Like Master, but any thread will do. Has a `copyprivate` clause that can be used to copy its private values to all other threads.

- **atomic**: Eliminates data race on this one specific location.

- **critical**: Only one thread at a time can go through this section.

- **ordered**: Forces serial order on loops.

- **nowait**: This clause will eliminate implied barriers on certain directives.

- **flush**: Even cache coherent architectures need this to eliminate possibility of register storage issues. Tricky, but important *iff* you get tricky. We will return to this.
Each section will be processed by one thread. The number of sections can be greater of less than the number of threads available - in which case threads will do more than one section or skip, respectively.
Sections

Both for/do loops run concurrently. Still same results as serial here.
And for ultimate flexibility: Tasks

Any thread can spin off tasks. And, any thread can pick up a task. They will all wait for completion at the end of the region.
Our tasks are spinning off tasks recursively! The threads will eventually pick them all off.
Task Capability

Tasks have some additional directives and clauses.

- **taskwait** (wait for completion of child tasks, should almost always use)
- **taskgroup** (wait on child & descendants)
- **taskyield** (can suspend for another task, avoid deadlock)
- **final** (no more task creation after this level)
- **untied** (can change thread dynamically)
- **mergable** (can merge data with enclosing region)
- **depend** (list variable dependencies between tasks [in/out/inout]
  
  This provides a way to order workflow.)

We won’t go into them further, because you only need to know they exist in case you are one of the sophisticated HPC applications that needs this. This capability is useful for:

- Graphs
- Any kind of pointer chasing
As we have started to get away from the simplicity of the do/for loop and pursue the freedom of parallel regions and individual thread control, we have started to encounter subtle pitfalls.

So, you may be relieved to know that we have covered almost all of the OpenMP directives at this point. However, there are a few more run-time library routines to mention...
Run-time Library Routines

- **OMP_SET_NUM_THREADS**: Sets the number of threads that will be used in the next parallel region.
- **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_MAX_THREADS**: Returns the maximum value that can be returned by a call to the OMP_GET_NUM_THREADS function.
- **OMP_GET_THREAD_NUM**: Returns the thread number of the thread, within the team, making this call.
- **OMP_GET_THREAD_LIMIT**: Returns the maximum number of OpenMP threads available to a program.
- **OMP_GET_NUM_PROCS**: Returns the number of processors that are available to the program.
- **OMP_IN_PARALLEL**: Used to determine if the section of code which is executing is parallel or not.
- **OMP_SET_DYNAMIC**: Enables or disables dynamic adjustment of the number of threads available for execution of parallel regions.
- **OMP_GET_DYNAMIC**: Used to determine if dynamic thread adjustment is enabled or not.
- **OMP_SET_NESTED**: Used to enable or disable nested parallelism.
- **OMP_GET_NESTED**: Used to determine if nested parallelism is enabled or not.
- **OMP_SET_SCHEDULE**: Sets the loop scheduling policy when "runtime" is used as the schedule kind in the OpenMP directive.
- **OMP_GET_SCHEDULE**: Returns the loop scheduling policy when "runtime" is used as the schedule kind in the OpenMP directive.
- **OMP_SET_MAX_ACTIVE_LEVELS**: Sets the maximum number of nested parallel regions.
- **OMP_GET_MAX_ACTIVE_LEVELS**: Returns the maximum number of nested parallel regions.
- **OMP_GET_ANCESTOR_THREAD_NUM**: Returns, for a given nested level of the current thread, the thread number of ancestor thread.
- **OMP_GET_TEAM_SIZE**: Returns, for a given nested level of the current thread, the size of the thread team.
- **OMP_GET_ACTIVE_LEVEL**: Returns the number of nested, active parallel regions enclosing the task that contains the call.
- **OMP_IN_FINAL**: Returns true if the routine is executed in the final task region; otherwise it returns false.
- **OMP_INIT_LOCK**: Initializes a lock associated with the lock variable.
- **OMP_DESTROY_LOCK**: Disassociates the given lock variable from any locks.
- **OMP_SET_LOCK**: Acquires ownership of a lock.
- **OMP_UNSET_LOCK**: Releases a lock.
- **OMP_TEST_LOCK**: Attempts to set a lock, but does not block if the lock is unavailable.
- **OMP_INIT_NEST_LOCK**: Initializes a nested lock associated with the lock variable.
- **OMP_DESTROY_NEST_LOCK**: Disassociates the given nested lock variable from any locks.
- **OMP_SET_NEST_LOCK**: Acquires ownership of a nested lock.
- **OMP_UNSET_NEST_LOCK**: Releases a nested lock.
- **OMP_TEST_NEST_LOCK**: Attempts to set a nested lock, but does not block if the lock is unavailable.
#include <stdio.h>
#include <omp.h>

omp_lock_t my_lock;

int main() {
  omp_init_lock(&my_lock);

  #pragma omp parallel
  {
    int tid = omp_get_thread_num();
    int i;

    omp_set_lock(&my_lock);

    for (i = 0; i < 5; ++i) {
      printf("Thread %d - in locked region\n", tid);
    }

    printf("Thread %d - ending locked region\n", tid);

    omp_unset_lock(&my_lock);
  }

  omp_destroy_lock(&my_lock);
}

This could have been done with just an omp critical!
Pthreads like flexibility

We now have the ability to start coding just about any kind of thread flow we can imagine. And, we can start creating all kinds of subtle and non-repeatable bugs. This is normally where we start the fun of cataloging all of the ways we can get into trouble:

- Race conditions
- Deadlocks
- Livelocks
- Missing flush

<table>
<thead>
<tr>
<th>Thread A</th>
<th>Thread B</th>
</tr>
</thead>
<tbody>
<tr>
<td>Lock(USB Drive)</td>
<td>Lock(File)</td>
</tr>
<tr>
<td>Lock(File)</td>
<td>Lock(USB Drive)</td>
</tr>
<tr>
<td>Copy(File)</td>
<td>Copy(File)</td>
</tr>
<tr>
<td>Unlock(File)</td>
<td>Unlock(USB Drive)</td>
</tr>
<tr>
<td>Unlock(USB Drive)</td>
<td>Unlock(File)</td>
</tr>
</tbody>
</table>

Deadlock

So, what are the benefits of these paradigms? Efficiency
If you start delving into these capabilities, you need to understand the flush command. Even shared memory machines have cache issues and compiler instruction reordering that can cause shared values to get out of synch if you insist on reading and writing shared variables from different threads (like rolling your own locks or mutexes). You can rectify these problems with:

- implicit barriers (as mentioned previously)
- barrier (incurs synchronization penalty)
- flush (no synch)

If you think you are wandering into this territory, the best reference for examples and warnings is:

OpenMP Application Program Interface
http://openmp.org/mp-documents/OpenMP_Examples_4.0.1.pdf
Complexity vs. Efficiency

How much you will gain in efficiency by using these more flexible (dangerous) routines depends upon your algorithm. How asynchronous can it be?

OpenMP Library API
- OMP_SET_NUM_THREADS
- OMP_SET_LOCK
- flush

OpenMP Directives
- omp parallel for
- omp parallel do

The general question is, how much time are threads spending at barriers? If you can’t tell, profiling will.
Scheduling

We do have a way of greatly affecting the thread scheduling while still using do/for loops. That is to use the **schedule** clause.

Let's think about what happens with our prime number program if the loop iterations are just evenly distributed across our processors. Some of our iterations/threads will finish much earlier than others.
Scheduling Options

**static, n**  
Divides iterations evenly amongst threads. You can optionally specify the chunk size to use.

**dynamic, n**  
As a thread finishes, it is assigned another. Default chunk size is 1.

**guided, n**  
Block size will decrease with each new assignment to account for remaining iterations at that time. Chunk size specifies minimum (and defaults to 1).

**runtime**  
Decided at runtime by OMP_SCHEDULE variable.

**auto**  
Let the compiler/runtime decide.
Exercise 2: Improving Prime Number
(About 30 minutes)

This one is a competitive exercise! We are going to see who can do best in two categories of improving our prime number code.

1) Speed up the prime number count just using the scheduling options you have available. No touching the serial code.

2) Speed up the prime number count by making the serial code smarter. Although our brute force method lends itself to some obvious improvements, you could also spend the next year working on this. You have 30 minutes for both.

We will use a reduce operation to find our winners. Let your TA know your best time, and they will chat it back to us. I will pick the lowest time from that. Basically a reduction(min:time)!
Dynamic scheduling with a default chunksize (of 1).
We get a pretty big win for little work and even less danger. The Fortran and C times are almost exactly the same for this code.

<table>
<thead>
<tr>
<th>Threads</th>
<th>Default (s)</th>
<th>dynamic</th>
<th>Speedup</th>
</tr>
</thead>
<tbody>
<tr>
<td>1</td>
<td>32</td>
<td>32</td>
<td>1</td>
</tr>
<tr>
<td>2</td>
<td>23</td>
<td>16</td>
<td>1.4</td>
</tr>
<tr>
<td>4</td>
<td>14</td>
<td>8.1</td>
<td>1.7</td>
</tr>
<tr>
<td>8</td>
<td>7.7</td>
<td>4.2</td>
<td>1.8</td>
</tr>
<tr>
<td>16</td>
<td>4.2</td>
<td>2.1</td>
<td>2</td>
</tr>
<tr>
<td>28</td>
<td>2.4</td>
<td>1.2</td>
<td>2</td>
</tr>
</tbody>
</table>

500,000 iterations.
We have now covered everything up to (but not completely including) OpenMP 4.0. I hope you still recall how much we accomplished with just a parallel for/do. Let's recap:

- Look at your large, time-consuming for/do loops first
  - Deal with dependencies and reductions
  - Using private and reductions
  - Consider scheduling

- If you find a lot of barrier time (via inspection or profiler) then:
  - Sections
  - Tasks
  - Run-time library
  - Locks
  - Barriers/nowaits