Today:
- OpenMP
- Fine grain vs. coarse grain parallelism

Next week:
- Iterative methods for linear systems
- Adaptive quadrature
- Start MPI

Read: Class notes and references
do i=1,n
   z(i) = x(i) + y(i)
   w(i) = cos(z(i))
enddo

There is a data dependence between the two statements in this loop.

The value \( w(i) \) cannot be computed before \( z(i) \).

However, this could be parallellized with a parallel do since the same thread will always execute both statements in the right order for each \( i \).
Matrix-matrix multiplication

 !$omp parallel do private(i,k)
do  j=1,n
  do  i=1,n
    c(i,j) = 0.d0
    do  k=1,n
      c(i,j) = c(i,j) + a(i,k)*b(k,j)
    enddo
  enddo
endo
do  j=1,n
endo
endo

This works since \( c(i,j) \) is only modified by thread handling column \( j \).
There is a loop-carried data dependence in this loop.

The assignment for $i=3$ must not be done before $i=2$ or it may get the wrong value.
Example: Solve ODE

\[ y'(t) = 2y(t), \]
\[ y(0) = 1 \]

with Euler’s method \( y(t + \Delta t) \approx y(t) + \Delta ty'(t) \):

\[
\begin{align*}
y(1) &= 1.\text{d0} \\
dt &= \ldots \quad \text{! time step} \\
do \ i=2,n \\
\quad y(i) &= y(i-1) + dt \times 2.\text{d0} \times y(i-1) \\
enddo
\end{align*}
\]

Cannot easily parallelize.
y = 0.d0
do i=1,10
  if (i==3) y = 1.d0
  x(i) = y
enddo

There is a loop-carried data dependence in this loop.

In serial execution, only first two elements of x are 0.d0.

With parallel do, later index (e.g. i=5) may be executed before i=3.
Thread-safe functions

Consider this code:

```fortran
!$omp parallel do
do i=1,n
    y(i) = myfcn(x(i))
endo
```

Does this give the same results as the serial version?
Thread-safe functions

Consider this code:

\[
!\texttt{omp parallel do} \\
\texttt{do \ i=1,n} \\
\quad \texttt{y(i) = myfcn(x(i))} \\
\texttt{enddo}
\]

Does this give the same results as the serial version?

Maybe not... it depends on what the function does!

If this gives the same results regards of the order threads call for different values of \(i\), then the function is thread safe.
Thread-safe functions

A thread-safe function:

```fortran
function myfcn(x)
    real(kind=8), intent(in) :: x
    real(kind=8), intent(out) :: myfcn
    real(kind=8) :: z ! local variable
    z = exp(x)
    myfcn = z*cos(x)
end function myfcn
```

Executing this function for one value of \( x \) is completely independent of execution for other values of \( x \).

Note that each call creates a new local value \( z \) on the call stack, so \( z \) is private to the thread executing the function.
Non-Thread-safe functions

Suppose $z$, $\text{count}$ are global variables defined in module globals.f90.

Then this function is not thread-safe:

```fortran
function myfcn(x)
    real(kind=8), intent(in) :: x
    real(kind=8), intent(out) :: myfcn
    use globals
    count = count+1 ! counts times called
    z = exp(x)
    myfcn = z*cos(x) + count
end function myfcn
```

The value of $\text{count}$ seen when calling $y(i) = \text{myfcn}(x(i))$ will depend on the order of execution of different values of $i$.

Moreover, $z$ might be modified by another thread between when it is computed and when it is used.
module globals
  implicit none
  save
  integer :: count
  real(kind=8) :: z
end module globals

The *save* command says that values of these variables should be saved from one use to the next.

**Fortran 77 and before:** Instead used *common blocks*:

```fortran
  common /globals/ z,count
```

can be included in any file where *z* and *count* should be available. *(Also not thread safe!)*
Non-Thread-safe functions

Beware of input or output...

Suppose unit 20 has been opened for reading in the main program, value on line \( i \) should be used in calculating \( y(i) \)...

This function is not thread-safe:

```fortran
function myfcn(x)
  real(kind=8), intent(in) :: x
  real(kind=8), intent(out) :: myfcn
  real(kind=8) :: z

  read(20,*) z
  myfcn = z*cos(x)
end function myfcn
```

Will work in serial mode but if threads execute in different order, will give wrong results.
A subroutine can be declared pure if it:
- Does not alter global variables,
- Does not do I/O,
- Does not declare local variables with the save attribute, such as real, save :: z
- For functions, does not alter any input arguments.

Example:

```fortran
pure subroutine f(x,y)
  implicit none
  real(kind=8), intent(in) :: x
  real(kind=8), intent(inout) :: y
  y = x**2 + y
end subroutine f
```

Good idea even for sequential codes: Allows some compiler optimizations.
Forall statement

In place of

\[
\begin{align*}
do & \ i = 1, n \\
x(i) & = 2.0 \times i \\
end & \ do
\end{align*}
\]

can write

\[
\begin{align*}
forall & \ (i = 1: n) \\
x(i) & = 2.0 \times i \\
end & \ forall
\end{align*}
\]

Tells compiler that the statements can execute in any order.

Also may lead to compiler optimization even on serial computer.
Nested loops can be written with **forall:**

```plaintext
forall (i=1:n, j=1:n)
    a(i,j) = 2.d0*i*j
end forall
```

Can include **masks:**

```plaintext
forall (i=1:n, j=1:n, b(i,j).ne.0.d0)
    a(i,j) = 1.d0 / b(i,j)
end forall
```
The directive `!$omp parallel` is used to create a number of threads that will each execute the same code...

```
!$omp parallel
  ! some code
!$omp end parallel
```

The code will be executed `nthreads` times.

**SPMD:** Single program, multiple data
OpenMP — beyond parallel loops

The directive `!$omp parallel` is used to create a number of threads that will each execute the same code...

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  ! some code
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```

The code will be executed `nthreads` times.

**SPMD:** Single program, multiple data

**Terminology note:**

**SIMD:** Single instruction, multiple data

refers to hardware (vector machines) that apply same arithmetic operation to a vector of values in lock-step. SPMD is a software term — need not be in lock step.
OpenMP parallel with do loops

Note: This code...

```fortran
!$omp parallel
  do i=1,10
    print *, "i = ",i
  enddo
!$omp end parallel
```

The entire do loop (i=1,2,...,10) will be executed by each thread!

With 2 threads, 20 lines will be printed.

... is not the same as:

```fortran
!$omp parallel do
  do i=1,10
    print *, "i = ",i
  enddo
!$omp end parallel do
```
OpenMP parallel with do loops

!$omp parallel do
  do i=1,10
    print *, "i = ",i
  enddo
!$omp end parallel do

is shorthand for:

!$omp parallel
!$omp do
  do i=1,10
    print *, "i = ",i
  enddo
!$omp end do
!$omp end parallel

More generally, if !$omp do is inside a parallel block, then the loop is split between threads rather than done in total by each
OpenMP parallel with do loops

The !$omp do directive is useful for...

!$omp parallel

! some code executed by every thread

!$omp do
do i=1,n
   ! loop to be split between threads
  enddo
!$omp end do

! more code executed by every thread

!$omp end parallel
Some other useful directives...

Execution of part of code by a single thread:

```c
 !$omp parallel
  ! some code executed by every thread

 !$omp single
   ! code executed by only one thread
 !$omp end single

 !$omp end parallel
```

Can also use `$omp master` to force execution by master thread.

**Example:** Initializing or printing out a shared variable.
barriers:

    !$omp parallel
    ! some code executed by every thread

    !$omp barrier

    ! some code executed by every thread
    !$omp end parallel

Every thread will stop at barrier until all threads have reached this point.

Make sure all threads reach barrier or code will hang!
Some other useful directives...

Sections:

!$omp parallel

!$omp sections

!$omp section
  ! code executed by only one thread

!$omp section
  ! code executed by a different thread

!$omp end sections

!$omp end parallel

Example: Read in two large data files simultaneously.
Fine vs. coarse grain parallelism

**Fine grain:** Parallelize at the level of individual loops, splitting work for each loop between threads.

**Coarse grain:** Split problem up into large pieces and have each thread deal with one piece.

May need to synchronize or share information at some points.
**Fine vs. coarse grain parallelism**

**Fine grain:** Parallelize at the level of individual loops, splitting work for each loop between threads.

**Coarse grain:** Split problem up into large pieces and have each thread deal with one piece.

May need to synchronize or share information at some points.

**Domain Decomposition:** Splitting up a problem on a large domain (e.g. three-dimensional grid) into pieces that are handled separated (with suitable coupling).
Solution of independent ODEs by Euler’s method

Solve $u'_i(t) = c_i u_i(t)$ for $t \geq 0$
with initial condition $u_i(0) = \eta_i$. 

R.J. LeVeque, University of Washington
AMath 483/583, Lecture 15, April 29, 2011
Solution of independent ODEs by Euler’s method

Solve \( u_i'(t) = c_i u_i(t) \) for \( t \geq 0 \)
with initial condition \( u_i(0) = \eta_i \).

Exact solution: \( u_i(t) = e^{c_it} \eta_i \).
Solution of independent ODEs by Euler’s method

Solve $u'_i(t) = c_i u_i(t)$ for $t \geq 0$
with initial condition $u_i(0) = \eta_i$.

Exact solution: $u_i(t) = e^{c_i t} \eta_i$.

Euler method: $u_i(t + \Delta t) \approx u_i(t) + \Delta t c_i u_i(t) = (1 + c_i \Delta t) u_i(t)$.

Implement this for large number of time steps for $i = 1, 2, \ldots, n$ with $n$ large too.
Solution of independent ODEs by Euler’s method

Solve \( u_i'(t) = c_i u_i(t) \) for \( t \geq 0 \)
with initial condition \( u_i(0) = \eta_i \).

Exact solution: \( u_i(t) = e^{c_i t} \eta_i \).

Euler method: \( u_i(t + \Delta t) \approx u_i(t) + \Delta t c_i u_i(t) = (1 + c_i \Delta t) u_i(t) \).

Implement this for large number of time steps for \( i = 1, 2, \ldots, n \) with \( n \) large too.

This problem is embarassingly parallel: Problem for each \( i \) is completely decoupled from problem for any other \( i \). Could solve them all simultaneously with no communication needed.
Fine grain solution with parallel do loops

```c
!$omp parallel do
do i=1,n
    u(i) = eta(i)
enddo

do m=1,nsteps
    !$omp parallel do
do i=1,n
        u(i) = (1.d0 + dt*c(i))*u(i)
    enddo
enddo
```

Note that threads are forked $nsteps+1$ times.

Requires shared memory:
  don’t know which thread will handle each $i$.  

R.J. LeVeque, University of Washington  
AMath 483/583, Lecture 15, April 29, 2011
Coarse grain solution of ODEs

Split up $i = 1, 2, \ldots, n$ into $n$\ threads disjoint sets.
A set goes from $i = istart$ to $i = iend$
These private values are different for each thread.

Each thread handles 1 set for the entire problem.

```c
!$omp parallel private(istart,iend,i,m)
istart = ??
iend = ??
do i=istart,iend
   u(i) = eta(i)
   enddo

do m=1,nsteps
   do i=istart,iend
      u(i) = (1.d0 + dt*c(i))*u(i)
      enddo
   enddo
!$omp end parallel
```

Threads are forked only once,
Each thread only needs subset of data.
Setting \texttt{istart and iend}

Example: If \(n=100\) and \(\text{nthreads} = 2\), we would want:

- **Thread 0**: \(\text{istart}= 1\) \text{ and } \text{iend}= 50,
- **Thread 1**: \(\text{istart}=51\) \text{ and } \text{iend}=100.

If \(\text{nthreads}\) \text{ divides } \(n\) \text{ evenly...}

\[
\text{points\_per\_thread} = n / \text{nthreads}
\]

\[
\text{!$omp parallel private(thread\_num, istart, iend, i) $
\text{thread\_num} = 0 \quad \text{! needed in serial mode}$}
\text{!$ thread\_num = \text{omp\_get\_thread\_num()}$
\text{istart} = \text{thread\_num} * \text{points\_per\_thread} + 1
\text{iend} = (\text{thread\_num}+1) * \text{points\_per\_thread}
\]

\[
\text{do } i=\text{istart},iend
\text{! work on thread’s part of array}
\text{enddo}
\]

\[
\text{...}
\]

\[
\text{!$omp end parallel$
\]
Example: If \( n=101 \) and \( n\text{threads} = 2 \), we would want:

- **Thread 0**: \( \text{istart}= 1 \) and \( \text{iend}= 51 \),
- **Thread 1**: \( \text{istart}=52 \) and \( \text{iend}=101 \).

If \( n\text{threads} \) might not divide \( n \) evenly...

\[
\text{points\_per\_thread} = \frac{n + n\text{threads} - 1}{n\text{threads}}
\]

\[
!\text{omp parallel private(thread\_num, istart, iend, i)}
\]

\[
\text{thread\_num} = 0 \quad ! \text{needed in serial mode}
\]

\[
!\text{omp thread\_num} = \text{omp\_get\_thread\_num()}
\]

\[
\text{istart} = \text{thread\_num} \ast \text{points\_per\_thread} + 1
\]

\[
\text{iend} = \text{min}((\text{thread\_num} + 1) \ast \text{points\_per\_thread}, n)
\]

\[
\text{do i=istart,iend}
\]

\[
! \text{work on thread’s part of array}
\]

\[
\text{enddo}
\]

\[
!\text{omp end parallel}
\]