# Lecture 12: Memory Consistency

### **Parallel Computing** Stanford CS149, Fall 2019

### What's Due

Nov 1 Assignment 3: A Simple Renderer in CUDA

### Nov 4 - Written Assignment 3

- Nov 5
  - Midterm
  - Open book, open notes
  - Review session on Nov 3



## **Shared Memory Behavior**

- Intuition says loads should return latest value written
  - What is latest?
  - Coherence: only one memory location
  - Consistency: apparent ordering for all locations
- Affects
  - Programmability: how programmers reason about program behavior
    - Allowed behavior of multithreaded programs executing with shared memory
  - Performance: limits HW/SW optimizations that can be used -
    - Reordering memory operations to hide latency

Order in which memory operations performed by one thread become visible to other threads



## Today: what you should know

- Understand the motivation for relaxed consistency models
- Understand the implications of relaxing  $W \rightarrow R$  ordering
- Understand how to program correctly with relaxed consistency



### Today: who should care

- Anyone who:
  - Wants to implement a synchronization library
  - Will ever work a job in kernel (or driver) development
  - Seeks to implement lock-free data structures \*

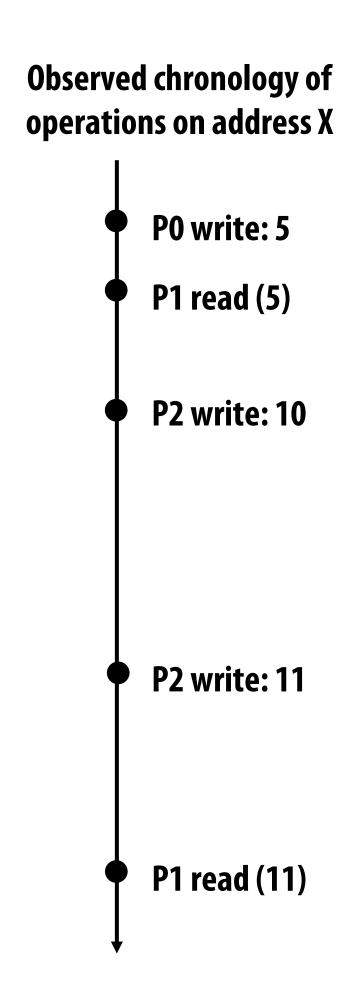
\* Topic of a later lecture



## Memory coherence vs. memory consistency

- Memory coherence defines requirements for the observed behavior of reads and writes to the <u>same</u> memory location
  - All processors must agree on the order of reads/writes to X
  - In other words: it is possible to put all operations involving X on a timeline such that the observations of all processors are consistent with that timeline

- Memory consistency defines the behavior of reads and writes to <u>different</u> locations (as observed by other processors)
  - Coherence only guarantees that writes to address X will eventually propagate to other processors
  - Consistency deals with when writes to X propagate to other processors, relative to reads and writes to other addresses





### **Coherence vs. Consistency** (said again, perhaps more intuitively this time)

- The goal of cache coherence is to ensure that the memory system in a parallel computer behaves as if the caches were not there
  - Just like how the memory system in a uni-processor system behaves as if the cache was not there
- A system without caches would have no need for cache coherence

- Memory consistency defines the allowed behavior of loads and stores to different addresses in a parallel system
  - The allowed behavior of memory should be specified whether or not caches are present (and that's what a memory consistency model does)



# Memory Consistency

- The trailer:
  - Multiprocessors reorder memory operations in unintuitive and strange ways
  - This behavior is required for performance
  - Application programmers rarely see this behavior
  - Systems (OS and compiler) developers see it all the time



### Memory operation ordering A program defines a sequence of loads and stores (this is the "program order" of the loads and stores)

### Four types of memory operation orderings

- $W_{\chi} \rightarrow R_{\gamma}$ : write to X must commit before subsequent read from Y \*
- $R_{\chi} \rightarrow R_{\gamma}$ : read from X must commit before subsequent read from Y
- $R_x \rightarrow W_y$ : read to X must commit before subsequent write to Y
- $W_X \rightarrow W_Y$ : write to X must commit before subsequent write to Y
- \* To clarify: "write must commit before subsequent read" means: When a write comes before a read in program order, the write must commit (its results are visible) by the time the read occurs.



### **Multiprocessor Execution**

Initially A = B = 0

Proc 0 (1) A = 1(2) print B

What can be printed? 

- "01"?
- "10"?
- "11"?
- "00"?

### Proc 1 (3) B = 1(4) print A

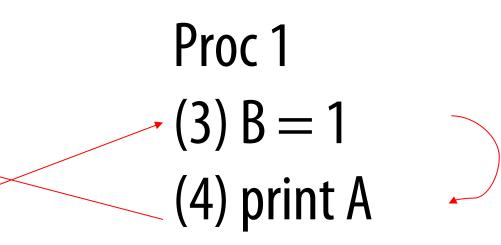


## **Orderings That Should Not Happen**

Initially A = B = 0

Proc 0 (1) A = 1(2) print B

- The program should not print "10" or "00"
- desired outcome
- before itself!



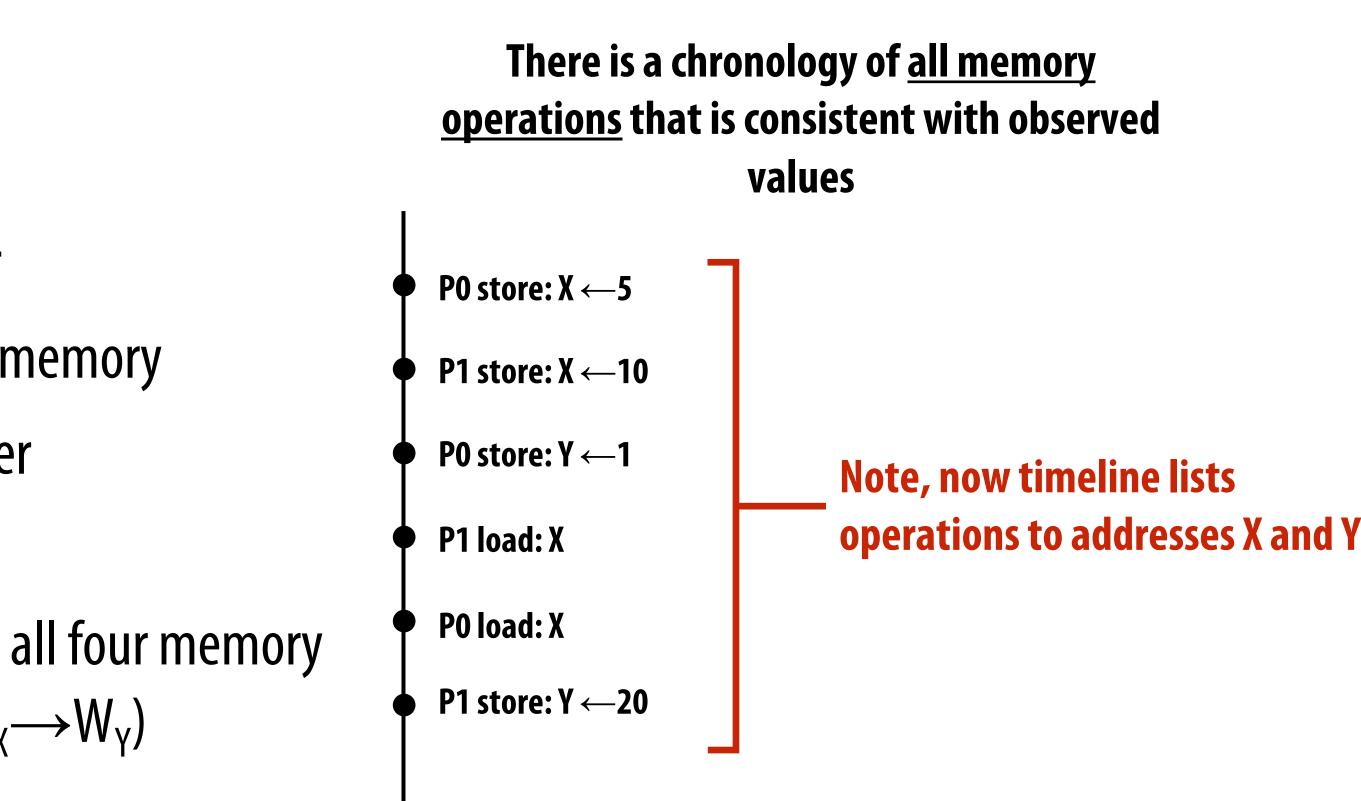
A "happens-before" graph shows the order in which events must execute to get a

If there's a cycle in the graph, an outcome is impossible—an event must happen



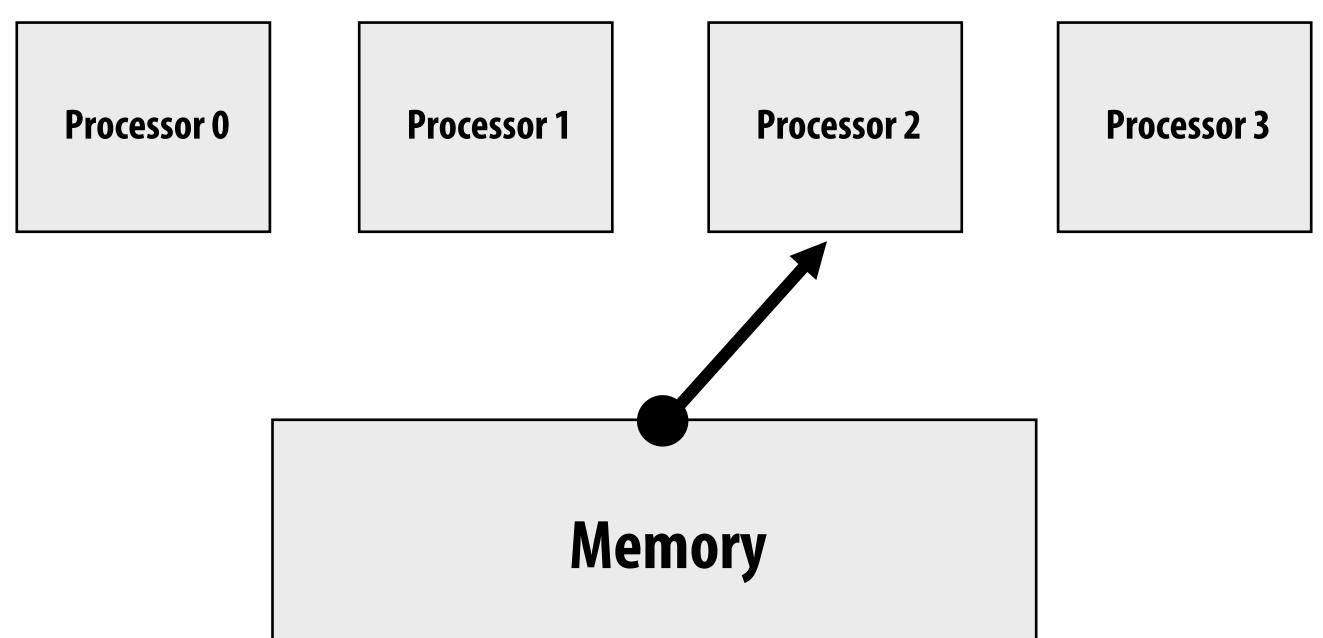
## What Should Programmers Expect

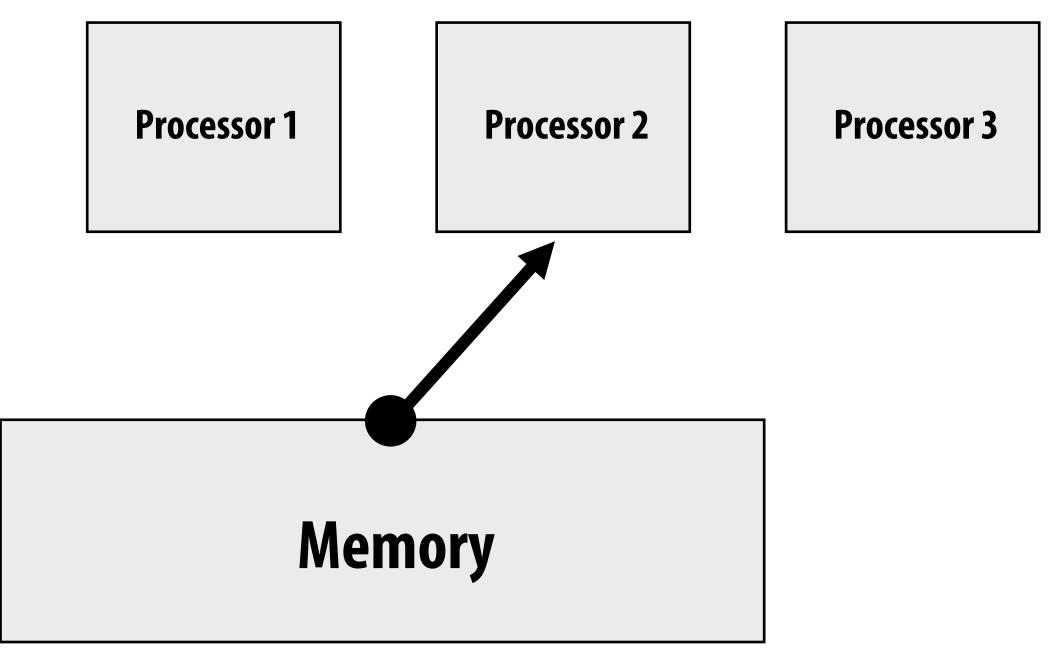
- Sequential Consistency
  - Lamport 1976 (Turing Award 2013)
  - All operations executed in some sequential order
    - As if they were manipulating a single shared memory
  - Each thread's operations happen in program order
- A <u>sequentially consistent</u> memory system maintains all four memory operation orderings ( $W_X \rightarrow R_Y, R_X \rightarrow R_Y, R_X \rightarrow W_Y, W_X \rightarrow W_Y$ )



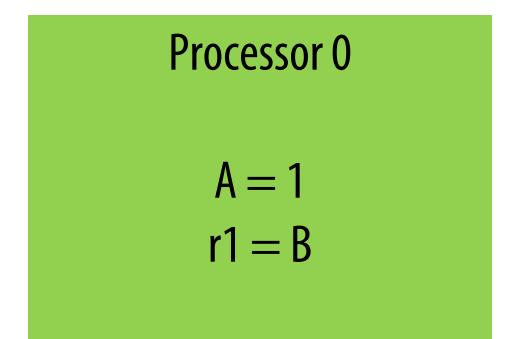
## Sequential consistency (switch metaphor)

- All processors issue loads and stores in program order
- Memory chooses a processor at random, performs a memory operation to completion, then chooses another processor, ...

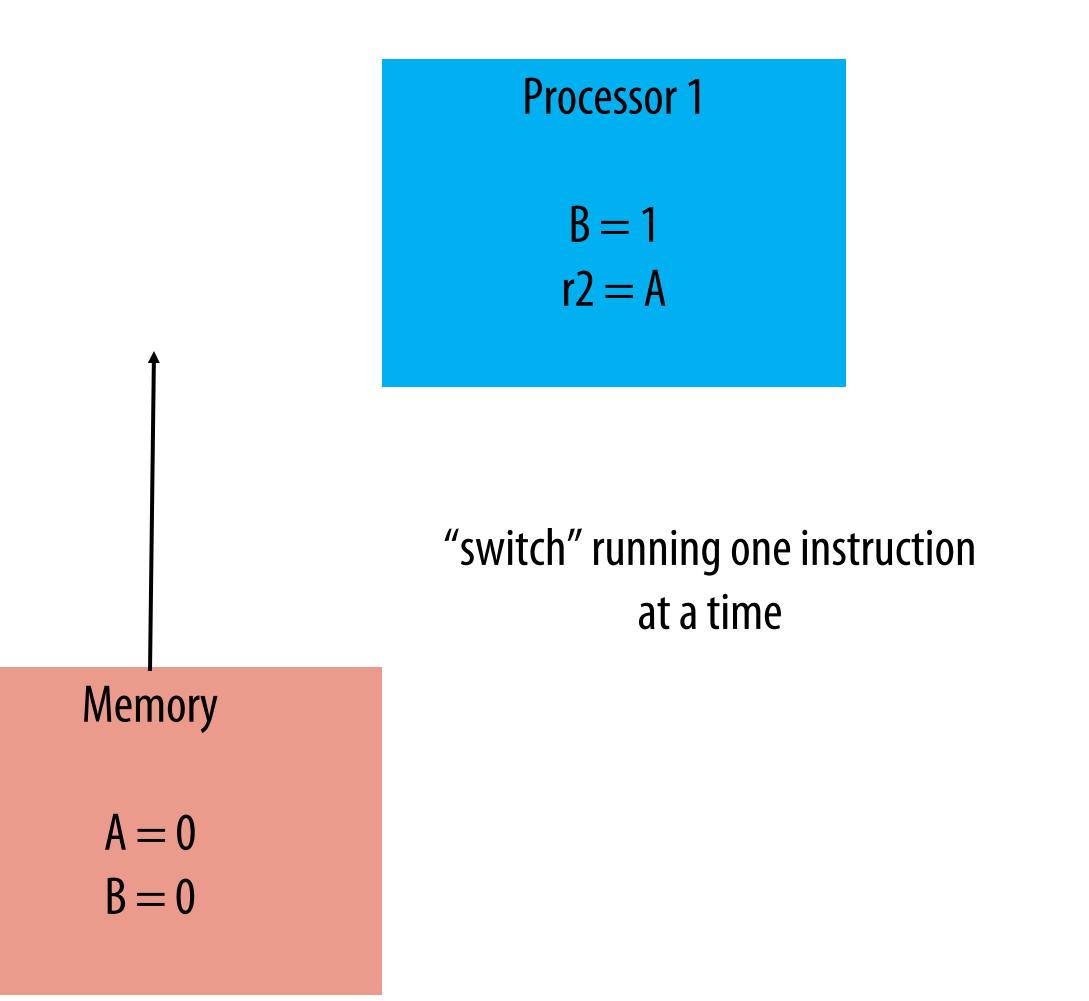




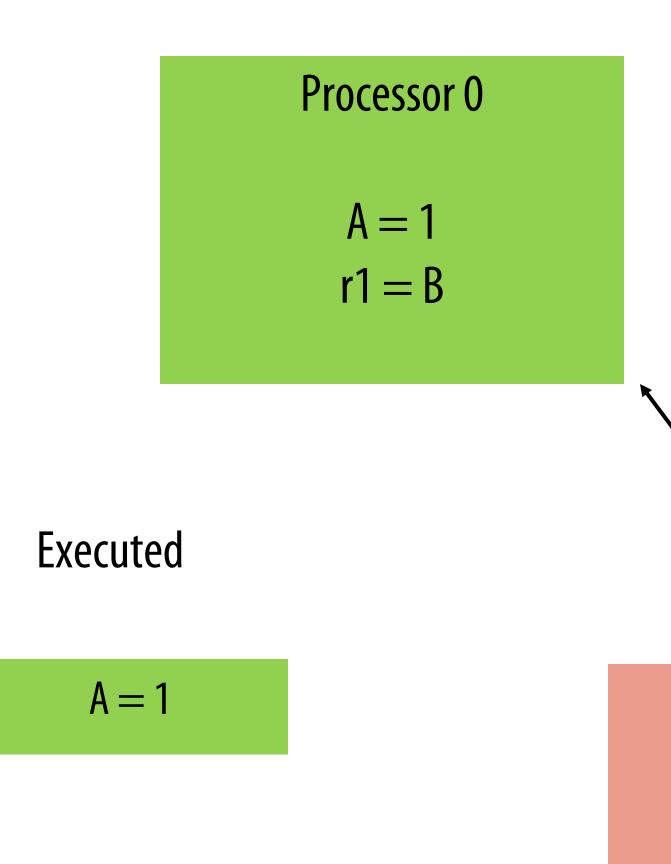


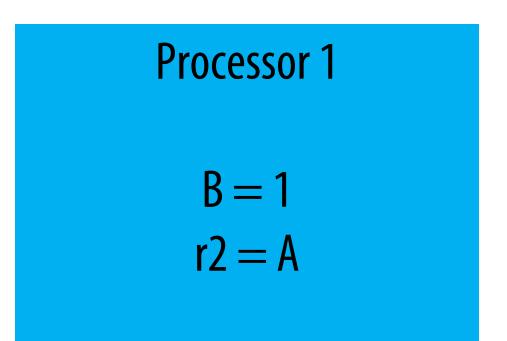


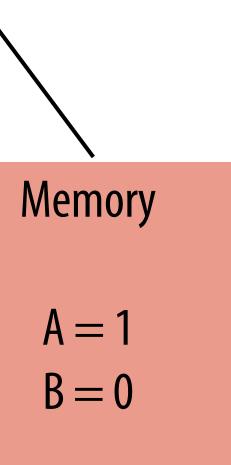
Executed





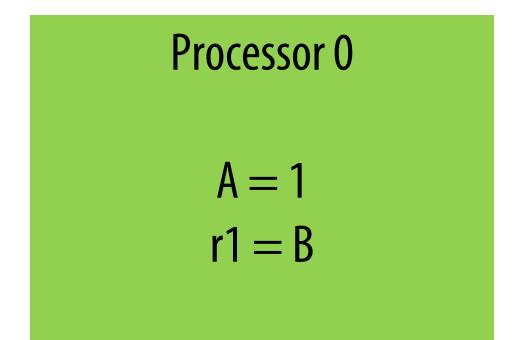


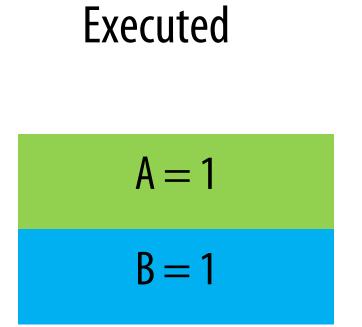


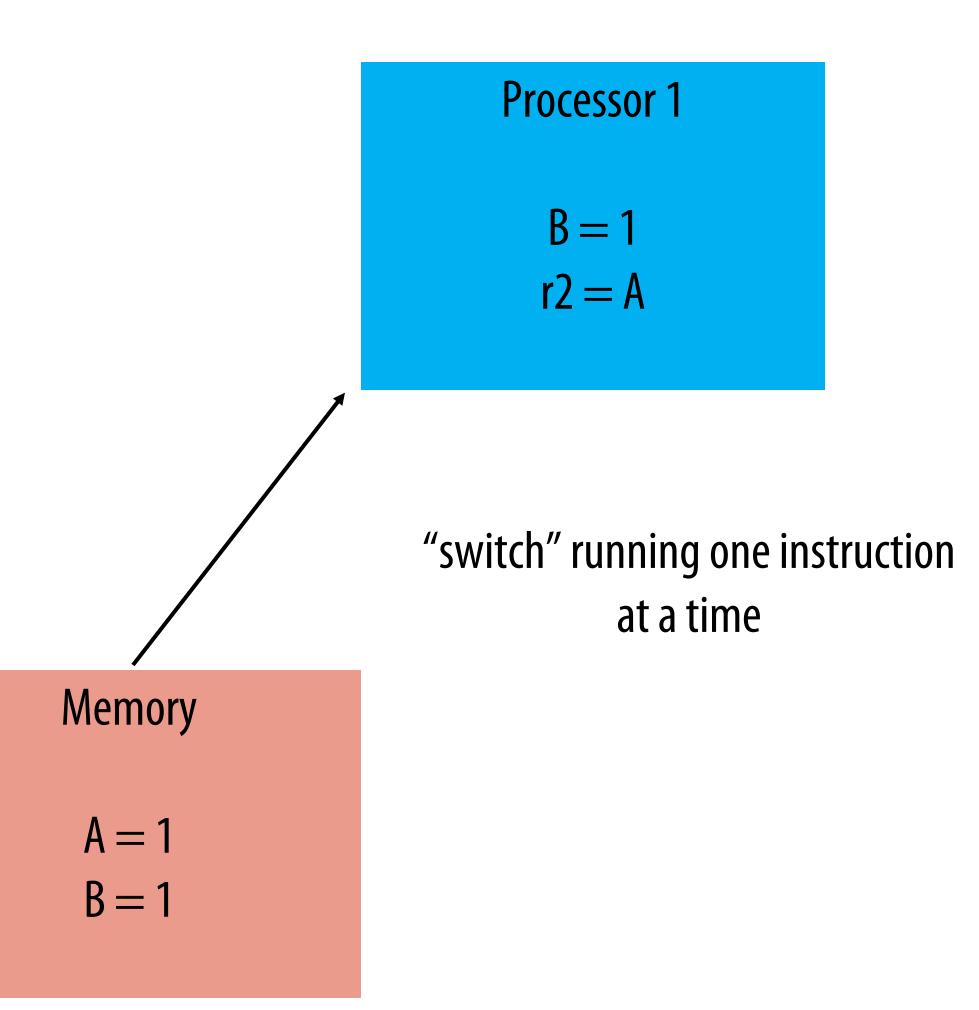


### "switch" running one instruction at a time

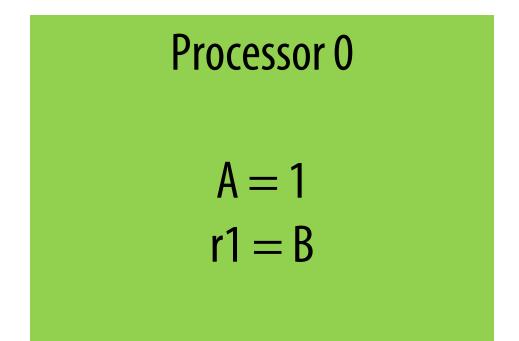


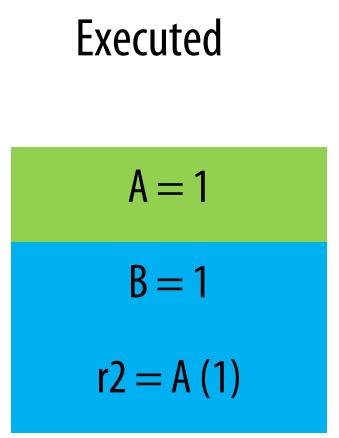


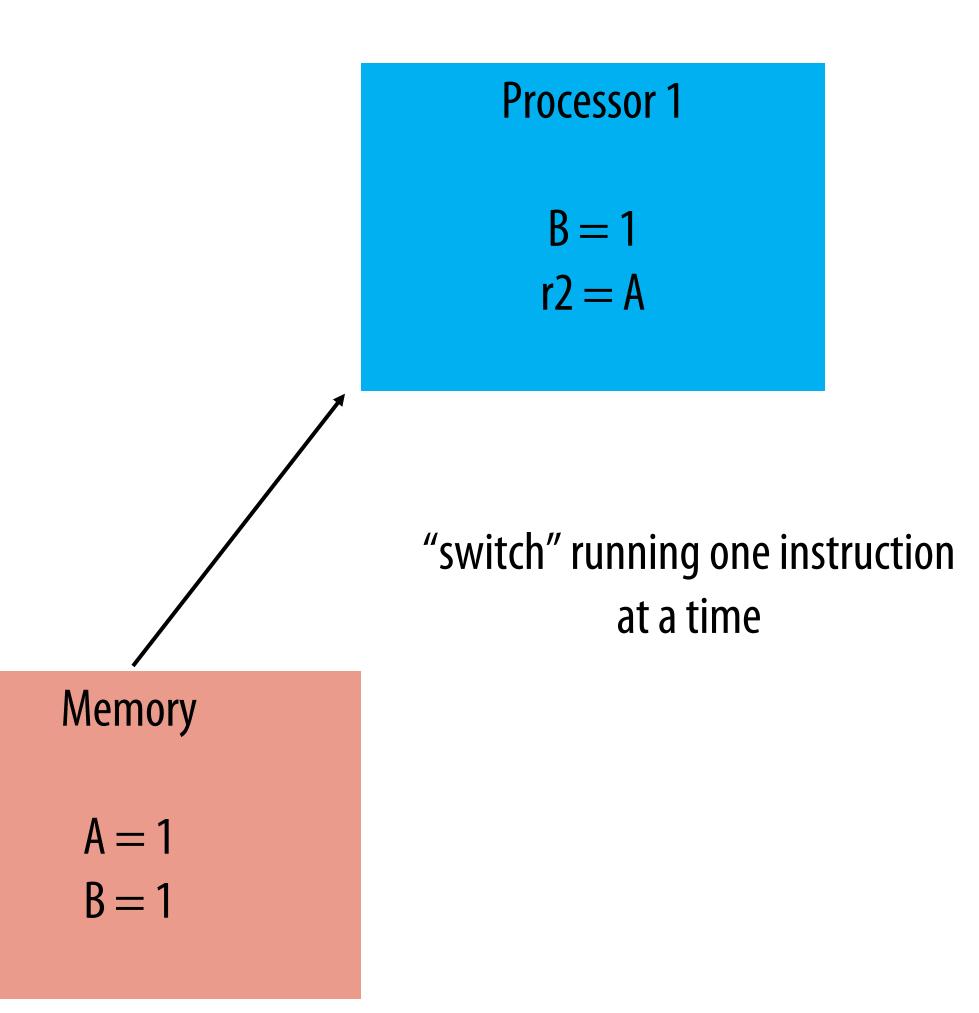




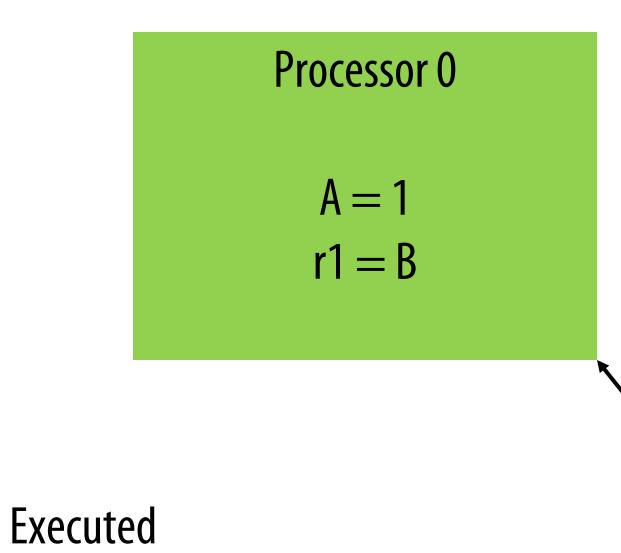


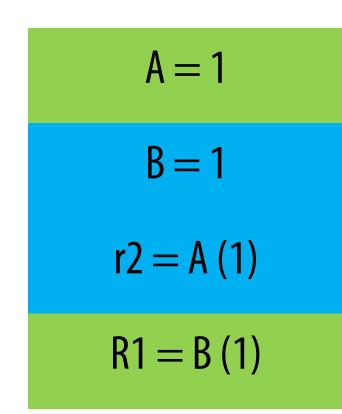


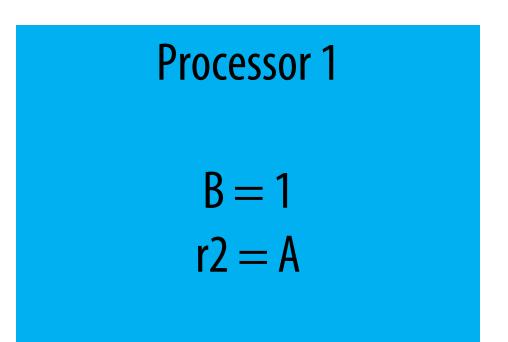


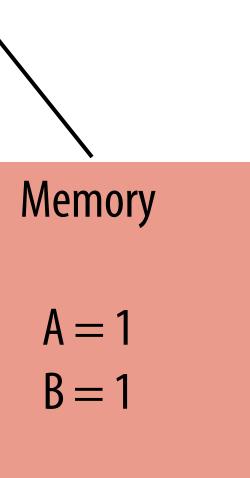












### "switch" running one instruction at a time



# **Relaxing memory operation ordering**

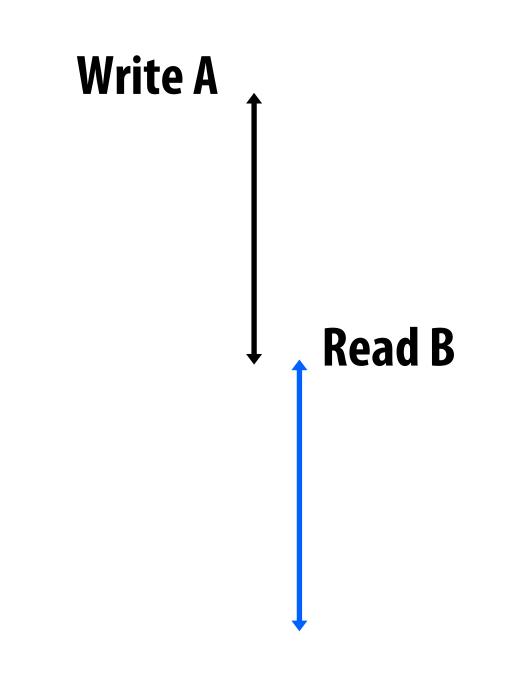
- A <u>sequentially consistent</u> memory system maintains all four memory operation orderings  $(W_{\chi} \rightarrow R_{Y}, R_{\chi} \rightarrow R_{Y}, R_{\chi} \rightarrow W_{Y}, W_{\chi} \rightarrow W_{Y})$
- Relaxed memory consistency models allow certain orderings to be violated



### Motivation for relaxed consistency: hiding latency

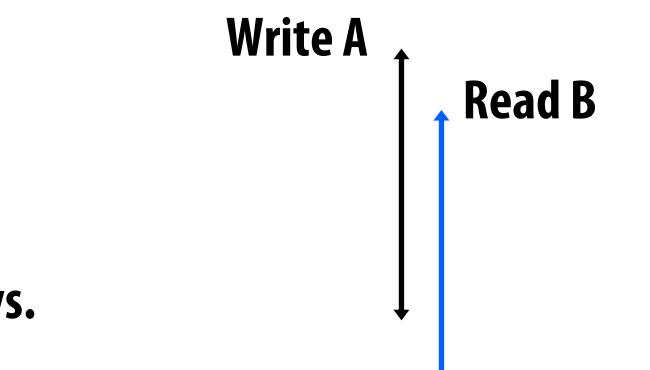
- Why are we interested in relaxing ordering requirements?
  - To gain performance

  - data, sending invalidations, etc.)



Specifically, hiding memory latency: overlap memory access operations with other operations when they are independent

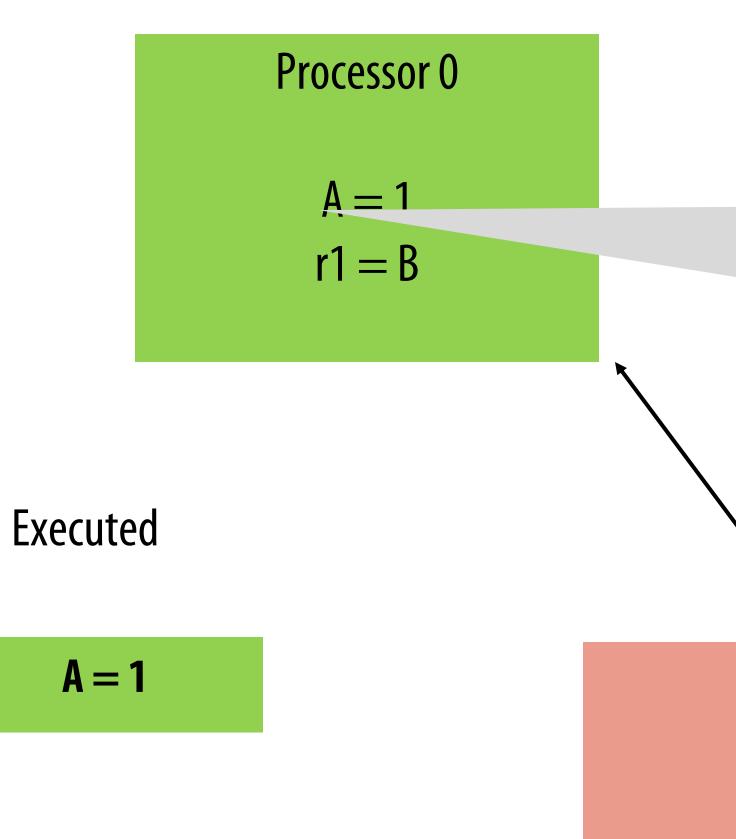
Remember, memory access in a cache coherent system may entail much more work then simply reading bits from memory (finding



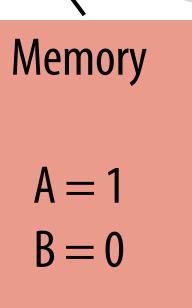
VS.



### **Problem with SC**



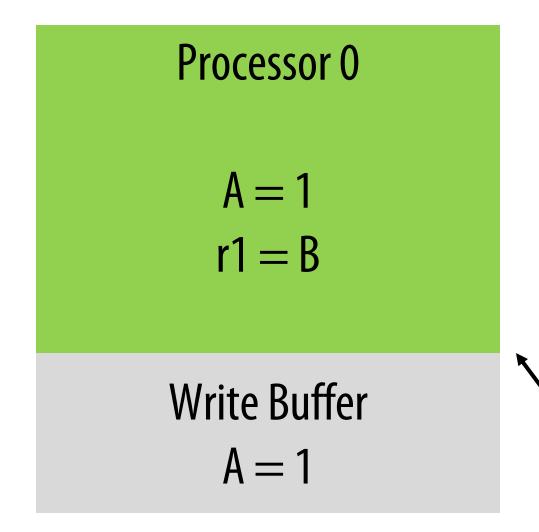
These two instructions don't conflict—there's no need to wait for the first one to finish!

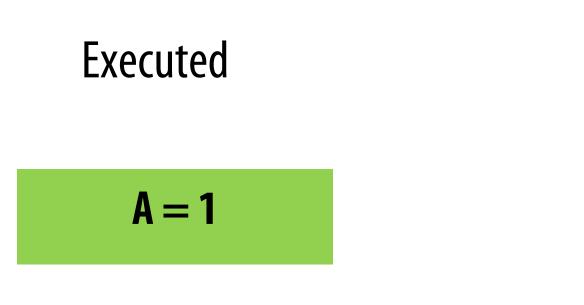


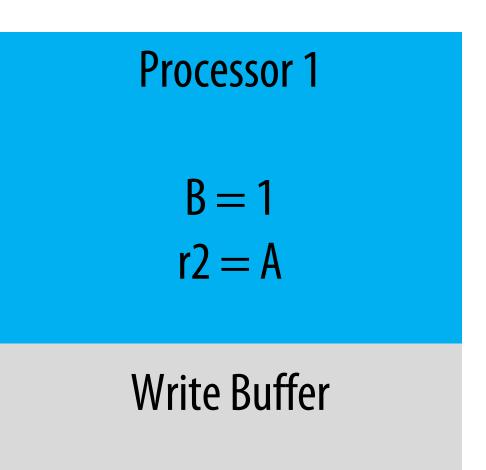
Writing takes a long time: 100s of cycles

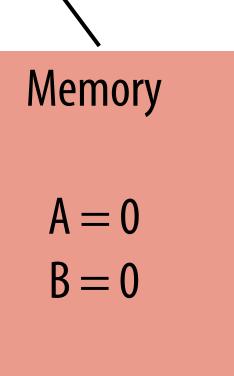


### **Optimization: Write Buffer**





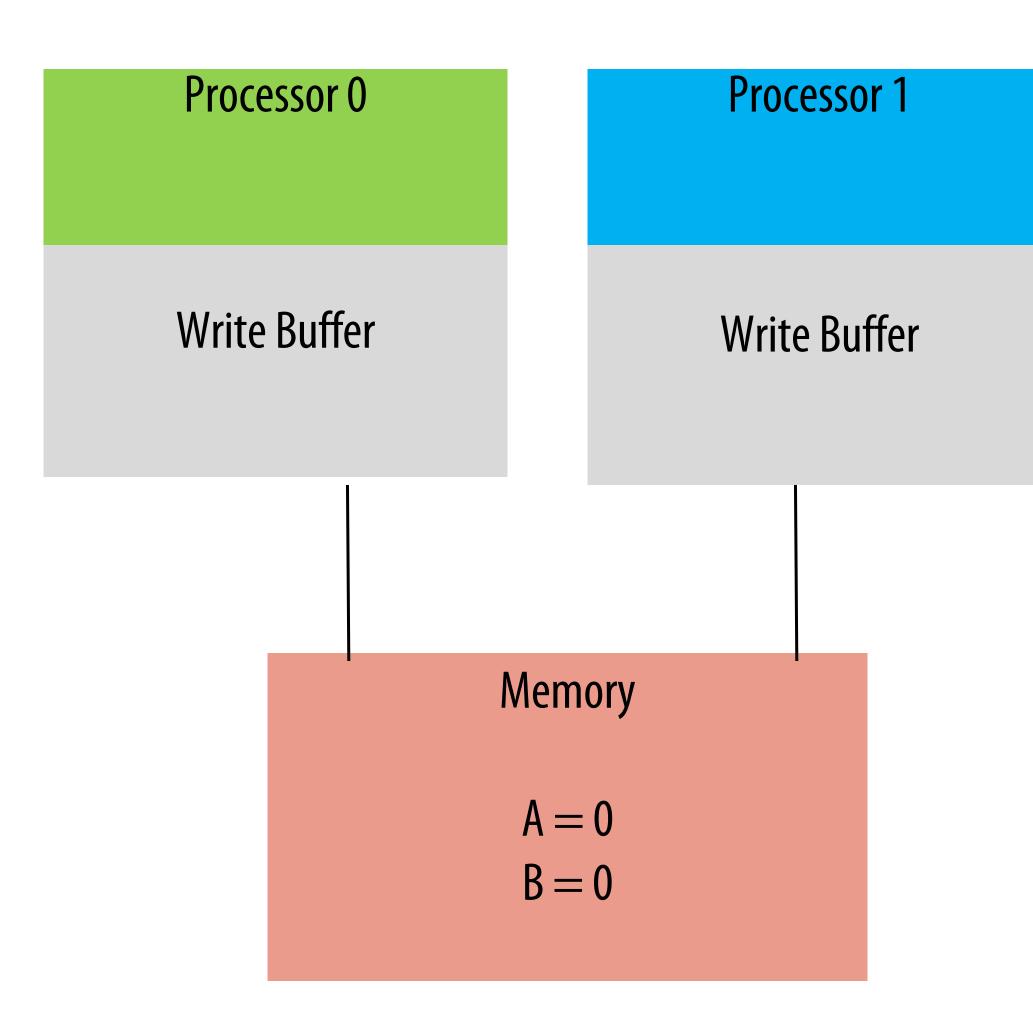


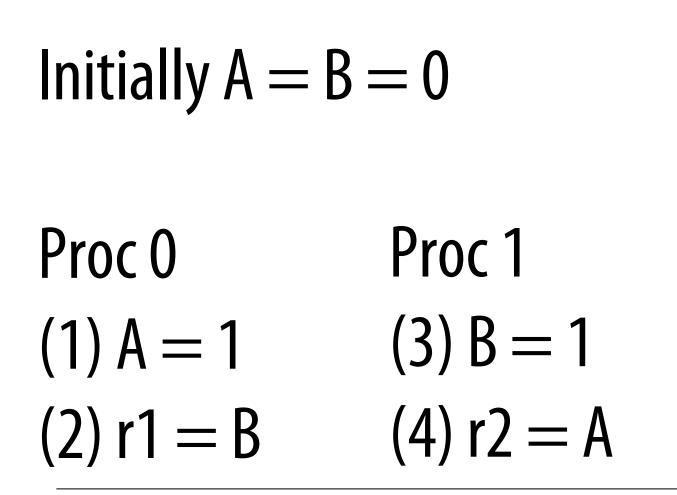


### Each processor reads from and writes to own write buffer



### Write Buffers Change Memory Behavior

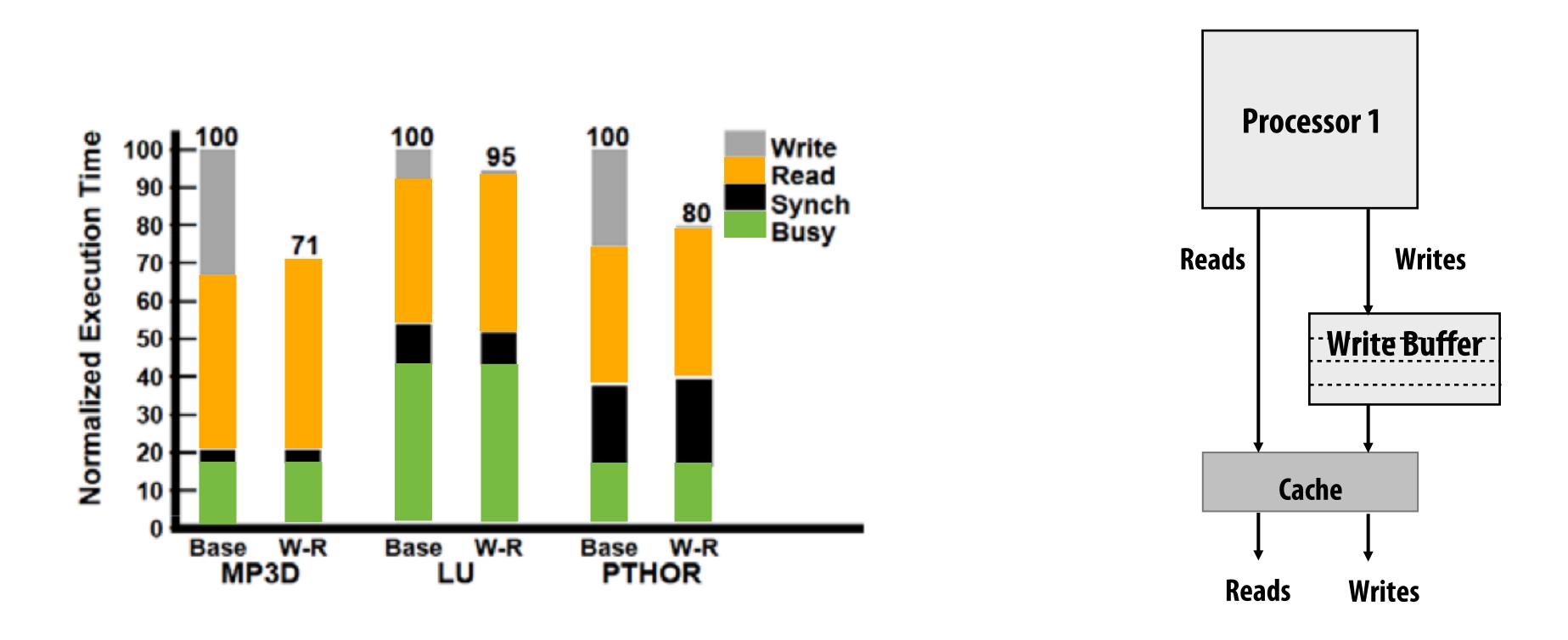




Can r1 = r2 = 0?SC: No Write buffers:



### Write buffer performance



**<u>Base</u>: Sequentially consistent execution.** Processor issues one memory operation at a time, stalls until completion <u>W-R</u>: relaxed W $\rightarrow$ R ordering constraint (write latency almost fully hidden)



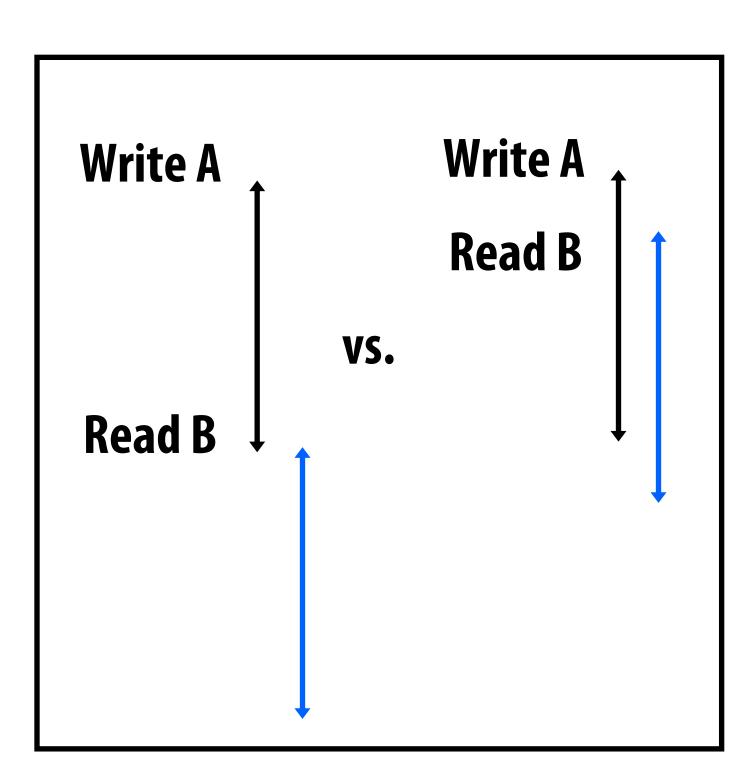
### Write Buffers: Who Cares?

- Performance improvement
- Every modern processor uses them
  - Intel x86, ARM, SPARC
- Need a weaker memory model
  - TSO: Total Store Order
  - Slightly harder to reason about than SC
  - x86 uses an incompletely specified form of TSO



## Allowing reads to move ahead of writes

- Four types of memory operation orderings
  - $-W_{x} \rightarrow R_{y}$ : write must complete before subsequent read
  - $R_x \rightarrow R_y$ : read must complete before subsequent read
  - $R_x \rightarrow W_y$ : read must complete before subsequent write
  - $W_{\chi} \rightarrow W_{\gamma}$ : write must complete before subsequent write
- Allow processor to hide latency of writes
  - Total Store Ordering (TSO)
  - Processor Consistency (PC)





## Allowing reads to move ahead of writes

- Total store ordering (TSO)
  - Processor P can read B before its write to A is seen by all processors -(processor can move its own reads in front of its own writes)
  - Reads by other processors cannot return new value of A until the write to A is observed by <u>all</u> ---processors
- Processor consistency (PC)
  - Any processor can read new value of A before the write is observed by all processors
- In TSO and PC, only  $W_x \rightarrow R_y$  order is relaxed. The  $W_x \rightarrow W_y$  constraint still exists. Writes by the same thread are not reordered (they occur in program order)



# **Clarification (make sure you get this!)**

- The cache coherency problem exists because hardware implements the optimization of duplicating data in multiple processor caches. The copies of the data must be kept coherent.
- Relaxed memory consistency issues arise from the optimization of reordering memory operations. (Consistency is unrelated to whether or not caches exist in the system.)



## Allowing writes to be reordered

### Four types of memory operation orderings

- $-W_{x} \rightarrow R_{y}$ : write must complete before subsequent read
- $R_x \rightarrow R_y$ : read must complete before subsequent read
- $R_x \rightarrow W_y$ : read must complete before subsequent write

 $-W_{\chi} \rightarrow W_{\chi}$ : write must complete before subsequent write

### Partial Store Ordering (PSO)

**Execution may not match** sequential **consistency on program 1** -

(P2 may observe change to flag before change to A)

Thread 1 (on P1)

flag = 1;

### Thread 2 (on P2)

while (flag == 0);

print A;



# Why might it be useful to allow more aggressive memory operation reorderings?

- $W \rightarrow W$ : processor might reorder write operations in a write buffer (e.g., one is a cache miss) while the other is a hit)
- $\blacksquare$  R $\rightarrow$ W, R $\rightarrow$ R: processor might reorder independent instructions in an instruction stream (out-of-order execution)

Keep in mind these are all valid optimizations if a program consists of a single instruction stream



# Allowing all reorderings

- Four types of memory operation orderings
  - $-W_{x} \rightarrow R_{y}$ : write must complete before subsequent read
  - $-R_x \rightarrow R_{x}$ : read must complete before subsequent read
  - $-R_{\chi} \rightarrow W_{\chi}$ : read must complete before subsequent write
  - $-W_{\chi} \rightarrow W_{\chi}$ : write must complete before subsequent write
- No guarantees about operations on data!
  - Everything can be reordered
- Motivation is increased performance
  - Overlap multiple reads and writes in the memory system -
  - Execute reads as early as possible and writes as late as possible to hide memory latency
- Examples:
  - Weak ordering (WO) -
  - Release Consistency (RC)



### Synchronization to the Rescue

- Memory reordering seems like a nightmare (it is!)
- Every architecture provides synchronization primitives to make memory ordering stricter
- Fence (memory barrier) instructions prevent reorderings, but are expensive
  - All memory operations complete before any memory operation after it can begin -
- Other synchronization primitives (per address):
  - read-modify-write/compare-and-swap, transactional memory, ...

reorderable reads and writes here

• • •

**MEMORY FENCE** 

• • •

reorderable reads and writes here

• • •

**MEMORY FENCE** 

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### **Example: expressing synchronization in relaxed models**

- Intel x86/x64  $\sim$  total store ordering
  - the consistency model
    - mm\_lfence("load fence": wait for all loads to complete)
    - mm\_sfence ("store fence": wait for all stores to complete)
    - mm\_mfence ("mem fence": wait for all me operations to complete)
- ARM processors: very relaxed consistency model

A cool post on the role of memory fences in x86: http://bartoszmilewski.com/2008/11/05/who-ordered-memory-fences-on-an-x86/

ARM has some great examples in their programmer's reference: http://infocenter.arm.com/help/topic/com.arm.doc.genc007826/Barrier\_Litmus\_Tests\_and\_Cookbook\_A08.pdf

A great list: http://www.cl.cam.ac.uk/~pes20/weakmemory/

- Provides sync instructions if software requires a specific instruction ordering not guaranteed by



### **Problem: Data Races**

- Every example so far has involved a data race
  - Two accesses to the same memory location
  - At least one is a write
  - Unordered by synchronization operations



## **Conflicting data accesses**

- Two memory accesses by different processors <u>conflict</u> if . . .
  - They access the same memory location
  - At least one is a write

- Unsynchronized program
  - barrier, etc.)
  - (non-deterministic program results)

- Conflicting accesses not ordered by synchronization (e.g., a fence, operation with release/acquire semantics,

- Unsynchronized programs contain <u>data races</u>: the output of the program depends on relative speed of processors

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## Synchronized programs

- Synchronized programs yield SC results on non-SC systems - Synchronized programs are data-race-free
- If there are no data races, reordering behavior doesn't matter
  - Accesses are ordered by synchronization, and synchronization forces sequential consistency
- In practice, most programs you encounter will be synchronized (via locks, barriers, etc. implemented in synchronization libraries)
  - Rather than via ad-hoc reads/writes to shared variables like in the example programs



## Summary: relaxed consistency

- Motivation: obtain higher performance by allowing reordering of memory operations (reordering is not allowed by sequential consistency)
- One cost is software complexity: programmer or compiler must correctly insert synchronization to ensure certain specific operation orderings when needed
  - But in practice complexities encapsulated in libraries that provide intuitive primitives like lock/unlock, barrier (or lower level primitives like fence)
  - Optimize for the common case: most memory accesses are not conflicting, so don't design a system that pays the cost as if they are
- Relaxed consistency models differ in which memory ordering constraints they ignore



## Languages Need Memory Models Too

#### Thread 1 X = 0for i=0 to 100: X = 1 print X

#### Thread 1 X = 1for i=0 to 100: print X





## Languages Need Memory Models Too

Thread 1 X = 0for i=0 to 100: X = 1 print X

11111111111...

```
Optimization <u>not</u> visible to programmer
```

```
Thread 1
X = 1
for i=0 to 100:
    print X
```

```
11111111111...
```



## Languages Need Memory Models Too

Thread 1 Thread 2 X = 0X = 0for i=0 to 100: X = 1 print X 11111111111...

11111011111...

Provide a contract to programmers about how their memory operations will be reordered by the compiler e.g. no reordering of shared memory operations

```
Optimization is visible to programmer
                                      Thread 2
                 Thread 1
                                      X = 0
                X = 1
                for i=0 to 100:
                     print X
                 11111111111...
                 11111000000...
```



## Language Level Memory Models

- data-race-free programs ("SC for DRF")
- No guarantees if your program contains data races! - The intuition is that most programmers would consider a racy program to be buggy
- Use a synchronization library!

Modern (C11, C++11) and not-so-modern (Java 5) languages guarantee sequential consistency for

- Compilers will insert the necessary synchronization to cope with the hardware memory model



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## Memory Consistency Models Summary

- Define the allowed reorderings of memory operations by hardware and compilers
- A contract between hardware or compiler and application software
- Weak models required for good performance?
  - SC can perform well with many more resources
- Details of memory model can be hidden in synchronization library
  - Requires data race free (DRF) programs



## **Back to Implementing Locks**



#### **Test-and-set based lock**

#### **Atomic test-and-set instruction:**

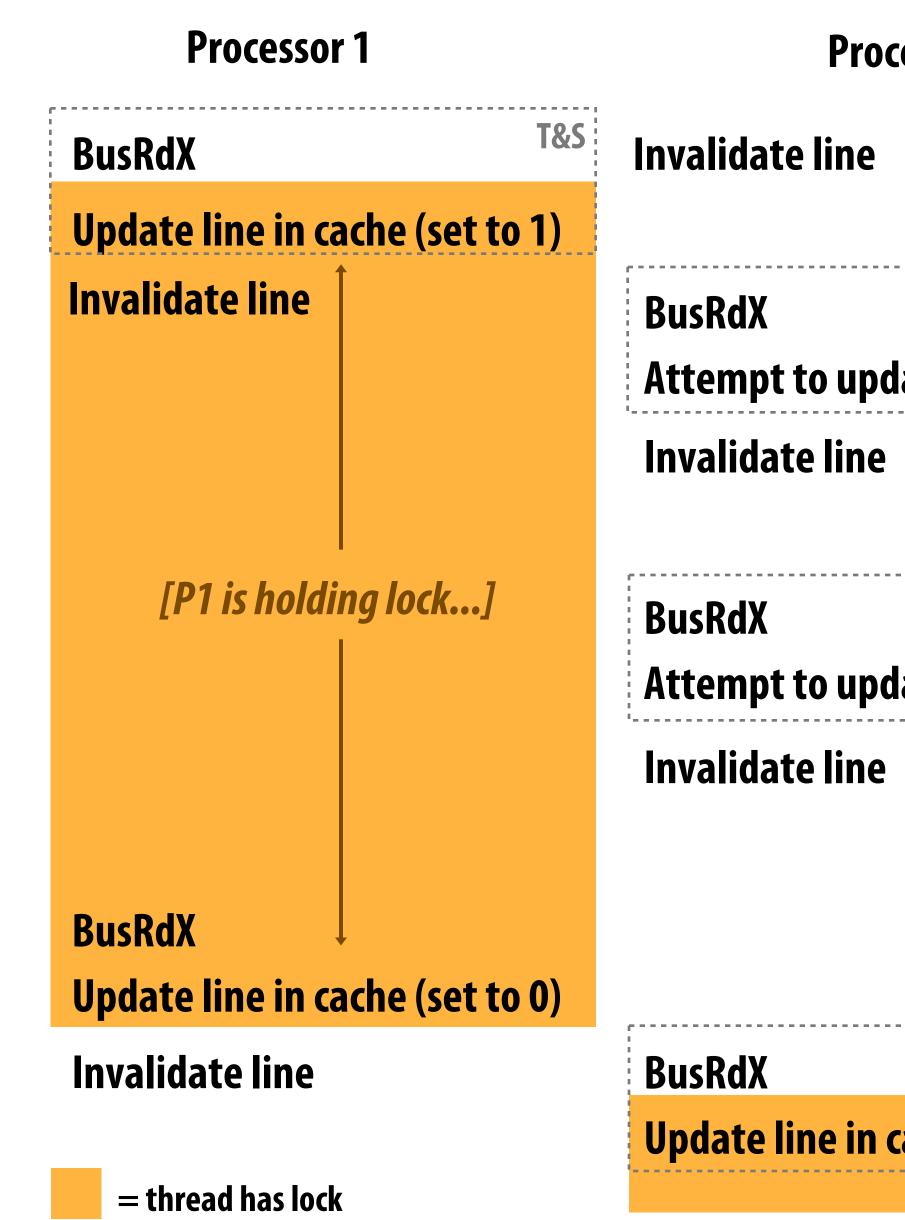
ts	RØ,	<pre>mem[addr]</pre>	//	loa	¢
			//	if	n

lock:	ts	R0, mem[addr]	// load word into R0
	bnz	R0, lock	// if 0, lock obtained
unlock:	st	mem[addr], #0	<pre>// store 0 to address</pre>

d mem[addr] into R0 mem[addr] is 0, set mem[addr] to 1



## Test-and-set lock: consider coherence traffic



Processor 2	Processor 3
ne	Invalidate line
T&S	
update (t&s fails)	
ine	T&S
	Attempt to update (t&s fails)
T&S	<b>Invalidate line</b>
update (t&s fails)	
ine	BusRdX T&S
	Attempt to update (t&s fails)
	Invalidate line
T&S	
in cache (set to 1)	



## **Check your understanding**

#### On the previous slide, what is the duration of time the thread running on P1 holds the lock?

the cache line containing the lock variable?

# At what points in time does P1's cache contain a valid copy of



#### Test-and-set lock performance

Benchmark: execute a total of N lock/unlock sequences (in aggregate) by P processors Critical section time removed so graph plots only time acquiring/releasing the lock

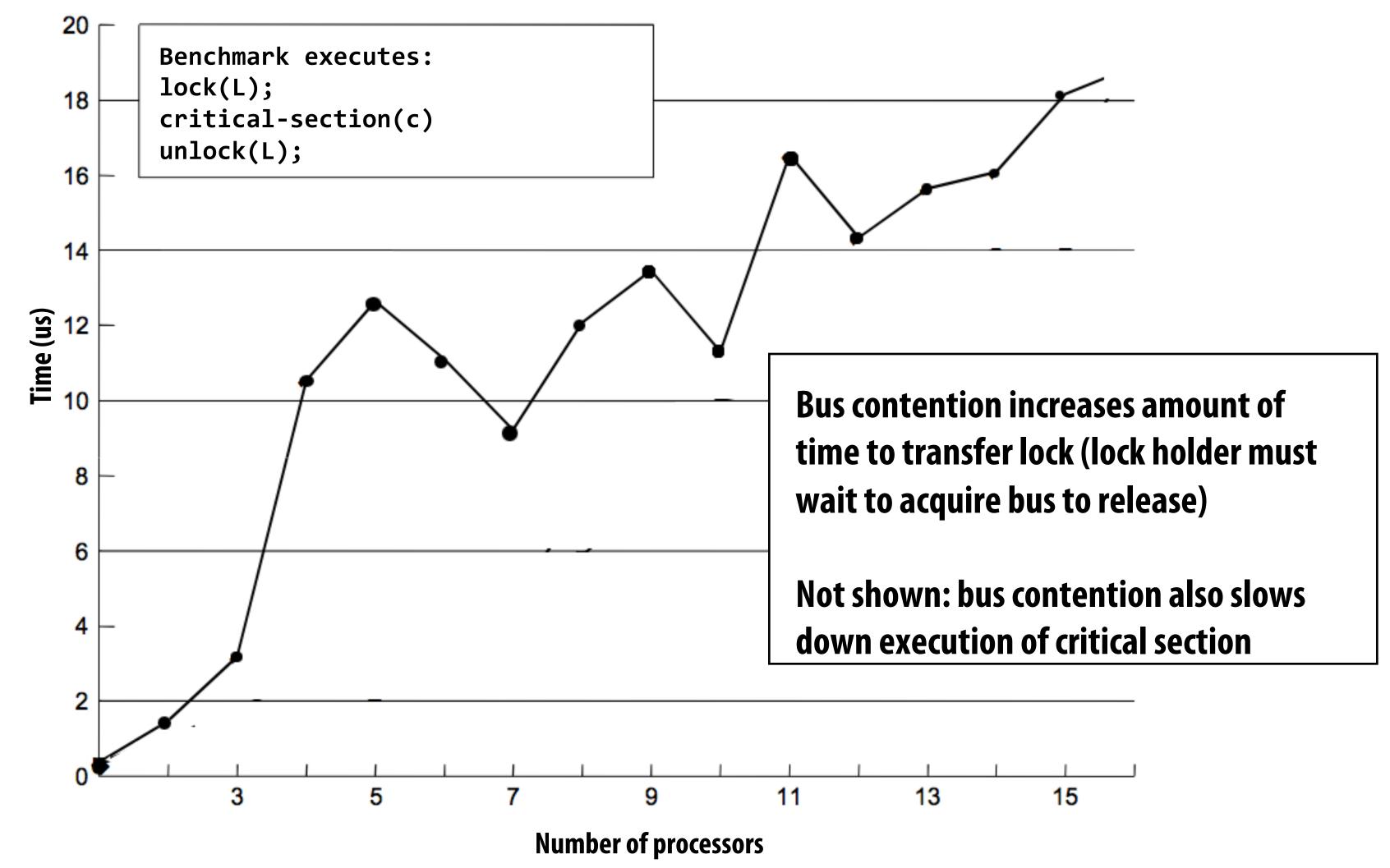


Figure credit: Culler, Singh, and Gupta



### x86 cmpxchg

#### Compare and exchange (atomic when used with lock prefix)

lock cmpxchg dst, src

lock prefix (makes operation atomic)

often a memory address

#### mulator register

#### ster

Self-check: Can you implement assembly for atomic compare-and-swap using cmpxchg?

```
bool compare_and_swap(int* x, int a, int b) {
  if (*x == a) {
     *x = b;
     return true;
   return false;
```



## **Desirable lock performance characteristics**

#### Low latency

- If lock is free and no other processors are trying to acquire it, a processor should be able to acquire the lock quickly
- Low interconnect traffic
  - If all processors are trying to acquire lock at once, they should acquire the lock in succession with as little traffic as possible
- Scalability
  - Latency / traffic should scale reasonably with number of processors
- Low storage cost
- Fairness
  - Avoid starvation or substantial unfairness
  - One ideal: processors should acquire lock in the order they request access to it

Simple test-and-set lock: low latency (under low contention), high traffic, poor scaling, low storage cost (one int), no provisions for fairness



#### **Test-and-test-and-set lock**

void Lock(int\* lock) { while (1) {

while (\*lock != 0);

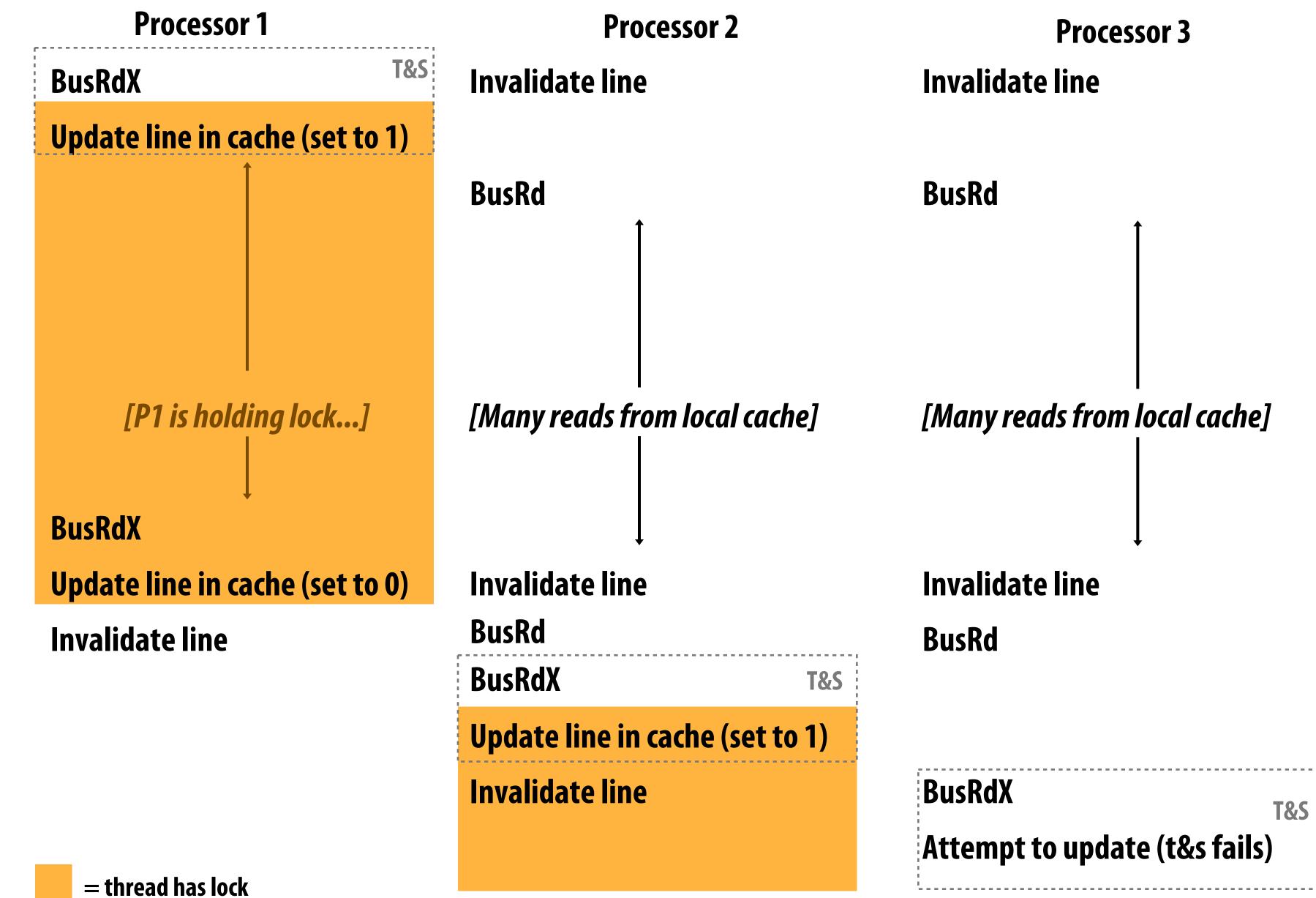
```
return;
  }
}
void Unlock(int* lock) {
   *lock = 0;
}
```

// while another processor has the lock... // (assume \*lock is NOT register allocated)

if (test\_and\_set(\*lock) == 0) // when lock is released, try to acquire it







## **Test-and-test-and-set lock: coherence traffic**



### **Test-and-test-and-set characteristics**

#### Slightly higher latency than test-and-set in <u>uncontended</u> case

- Must test... then test-and-set

#### Generates much less interconnect traffic

- One invalidation, per waiting processor, per lock release (O(P) invalidations)
- This is O(P<sup>2</sup>) interconnect traffic if all processors have the lock cached
- Recall: test-and-set lock generated one invalidation per waiting processor per test
- More scalable (due to less traffic)
- **Storage cost unchanged (one int)**
- **Still no provisions for fairness**



## Additional atomic operations



### **Atomic operations provided by CUDA**

int	<pre>atomicAdd(int* address, int</pre>				
float	<pre>atomicAdd(float* address, f]</pre>				
int	<pre>atomicSub(int* address, int</pre>				
int	<pre>atomicExch(int* address, int</pre>				
float	<pre>atomicExch(float* address, f</pre>				
int	<pre>atomicMin(int* address, int</pre>				
int	<pre>atomicMax(int* address, int</pre>				
<pre>unsigned int atomicInc(unsigned ir</pre>					
unsigned int atomicDec(unsigned ir					
int	<pre>atomicCAS(int* address, int</pre>				
int	<pre>atomicAnd(int* address, int</pre>				
int	atomicOr(int* address, int v				
int	<pre>atomicXor(int* address, int</pre>				

#### (omitting additional 64 bit and unsigned int versions)

- val);
- iloat val);
- val);
- t val);
- float val);
- val);
- val);
- nt\* address, unsigned int val);
- nt\* address, unsigned int val);
- compare, int val);
- val); // bitwise
- val); // bitwise
- (int\* address, int val); // bitwise



## Implementing atomic fetch-and-op

```
// atomicCAS:
// atomic compare and swap performs the following logic atomically
int atomicCAS(int* addr, int compare, int new) {
   int old = *addr;
   *addr = (old == compare) ? new : old;
  return old;
}
```

#### Exercise: how can you build an atomic fetch+op out of atomicCAS()? Example: atomic\_min()

```
int atomic_min(int* addr, int x) {
   int old = *addr;
   int new = min(old, x);
   while (atomicCAS(addr, old, new) != old) {
     old = *addr;
    new = min(old, x);
}
```

#### What about these operations?

int atomic\_increment(int\* addr, int x); // for signed values of x void lock(int\* addr);



## Load-linked, Store Conditional (LL/SC)

- like compare-and-swap)
  - load\_linked(x): load value from address
  - corresponding LL
- **Corresponding ARM instructions: LDREX and STREX**

#### Pair of corresponding instructions (not a single atomic instruction)

store\_conditional(x, value): store value to x, if x hasn't been written to since

# How might LL/SC be implemented on a cache coherent processor?



## **Simple Spin Lock with LL/SC**

lock: ll reg1, lockvar sc lockvar, reg2 beqz reg2, lock bnzreg1, lock ret

unlock: st location, #0 /\* write 0 to location \*/ ret

- Can do more fancy atomic ops by changing what's between LL & SC
  - But keep it small so SC likely to succeed -
  - Don't include instructions that would need to be undone (e.g. stores) -
- LL/SC are not lock, unlock respectively
  - Only guarantee no conflicting write to lock variable between them
  - But can use directly to implement simple operations on shared variables -

/\* LL lockvar to reg1 \*/ /\* SC reg2 into lockvar \*/ /\* if false, start again \*/ /\* if locked, start again \*/



## Loop Parallelism (LLP)

- terms of iterative constructs, that is, loops
  - Focus on parallelizing loops
- Particular useful approach if starting from an existing program
  - Major restructuring is impractical/unnecessary
- Through transformations that leave the program semantics unchanged
- LLP works well for shared address space (e.g. Multicore)

# **Overwhelming majority of scientific/engineering applications are expressed in**

# Goal of exploiting LLP is to evolve the sequential program into a parallel program



#### Parallel Loops

for (i = 0; i < n; i++) {</pre> A[i] = A[i] + B;}

for (i = 1; i < n; i++) {</pre> A[i] = A[i-1] + C[i-1]; /\* S1 \*/B[i] = B[i-1] + A[i]; /\* S2 \*/}



#### Parallel Loops

for (i = 0; i < n; i++) {</pre> A[i] = A[i] + B[i]; /\* S1 \*/B[i+1] = C[i] + D[i]; /\* S2 \*/}



### **Data Parallelism with OpenMP**

For-loop with independent iterations

for (i = 0; i < n; i++)c[i] = a[i] + b[i];

For-loop parallelized using an OpenMP pragma

```
#pragma omp parallel for \
        shared(n, a, b, c)\
        private(i)
for (i = 0; i < n; i++)
   c[i] = a[i] + b[i];
```

```
% cc -xopenmp source.c
% setenv OMP_NUM_THREADS 4
% a.out
```

gcc source.c -fopenmp



## **Privatizing Variables**

- **Critical to performance!**
- **OpenMP pragmas:** 
  - **Designed to make parallelizing sequential code easier** -
  - Makes copies of "private" variables *automatically* \_\_\_\_
    - And performs some automatic initialization, too -
  - Must specify shared/private per-variable in parallel region
    - private: Uninitialized private data -
      - Private variables are undefined on entry and exit of the parallel region -
    - shared: All-shared data
    - threadprivate: "static" private for use across several parallel regions



### Firstprivate/Lastprivate Clauses

- firstprivate (list)
  - entering the parallel region
- lastprivate(list)
  - the value of the objects in the list



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#### - All variables in the list are initialized with the value the original object had before

#### - The thread that executes the last iteration or section in sequential order updates



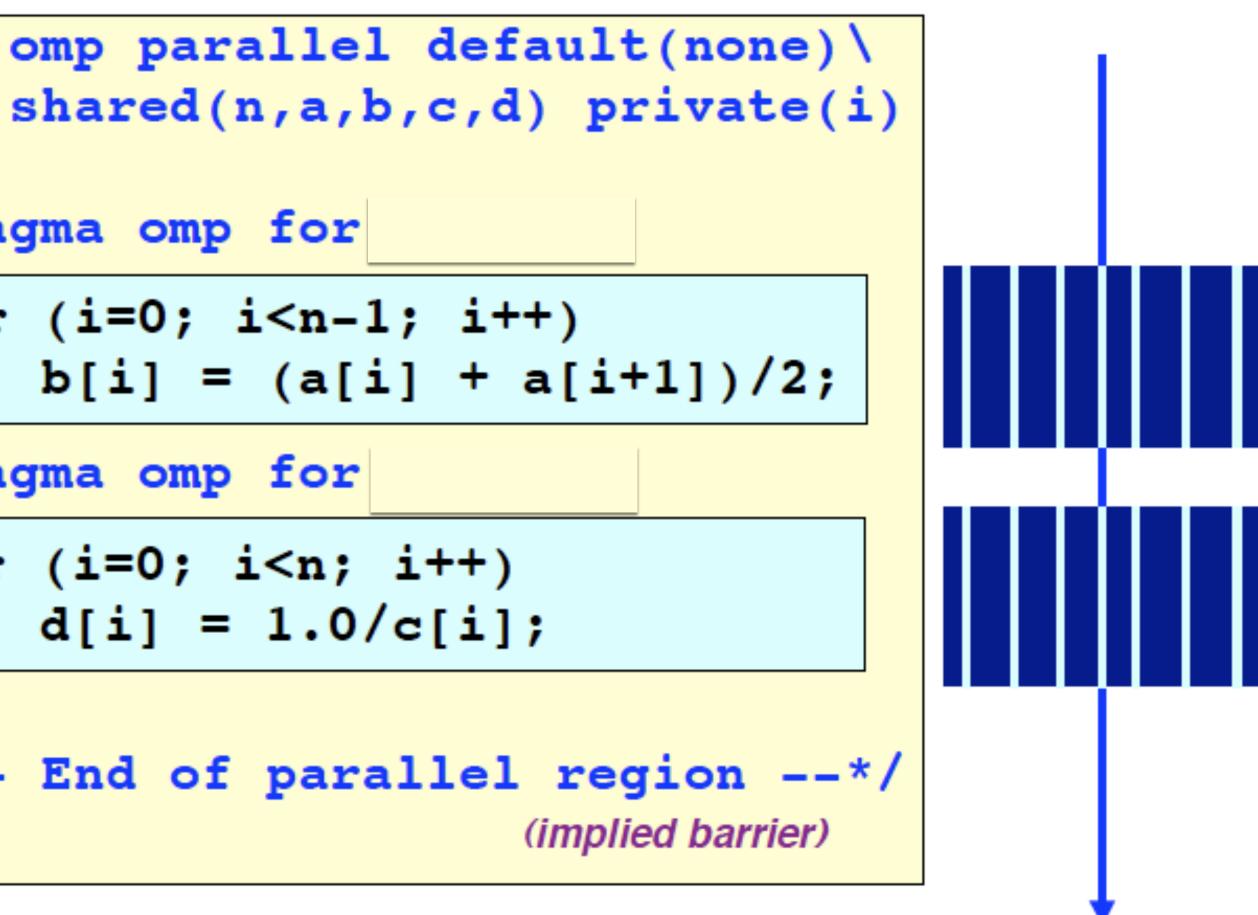
### **Example Private Variables**

```
main()
 A = 10;
#pragma omp parallel
 #pragma omp for private(i) firstprivate(A) lastprivate(B)...
  for (i=0; i<n; i++)</pre>
  ł
      . . . .
                       /*-- A undefined, unless declared
      B = A + i;
                             firstprivate --*/
      . . . .
  }
                       /*-- B undefined, unless declared
  C = B;
                             lastprivate --*/
       End of OpenMP parallel region --*/
```



### for directive Example

#pragma omp parallel default(none) \ ł **#pragma omp for** for (i=0; i<n-1; i++)</pre> #pragma omp for for (i=0; i<n; i++)</pre> d[i] = 1.0/c[i];/\*-- End of parallel region --\*/





### Nested Loop Parallelism

```
#pragma omp parallel for
 for(int y=0; y<25; ++y)</pre>
 {
   #pragma omp parallel for
   for(int x=0; x<80; ++x)</pre>
      tick(x,y);
```

}



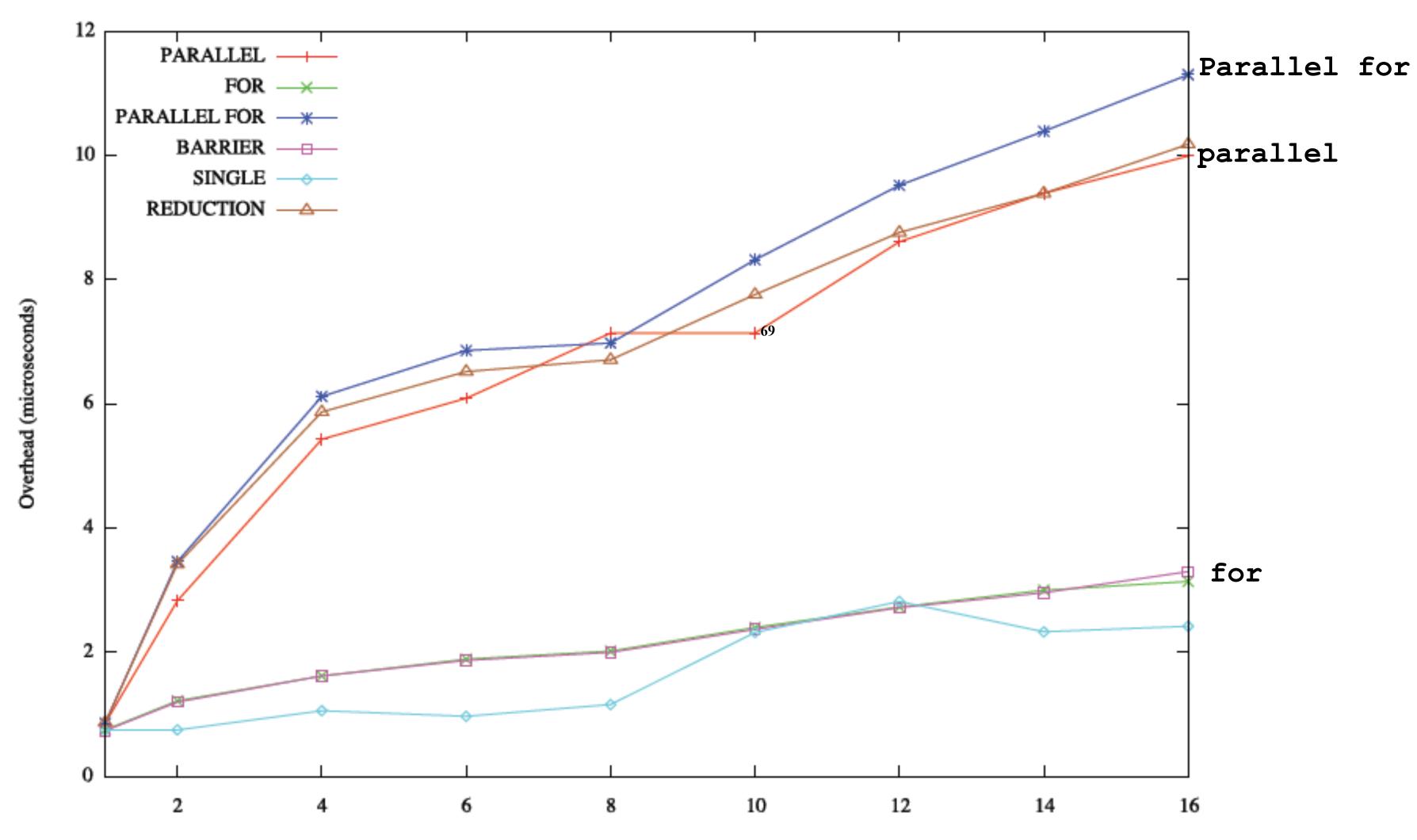
## **Multiple Part Parallel Regions**

- You can also have a "multi-part" parallel region
  - Allows easy alternation of serial & parallel parts
  - Doesn't require re-specifying # of threads, etc.

#pragma omp parallel . . . #pragma omp for . . . Loop here . . . #pragma omp single . . . Serial portion here . . . #pragma omp sections . . . Sections here . . .



#### **OMP Directives Overheads**



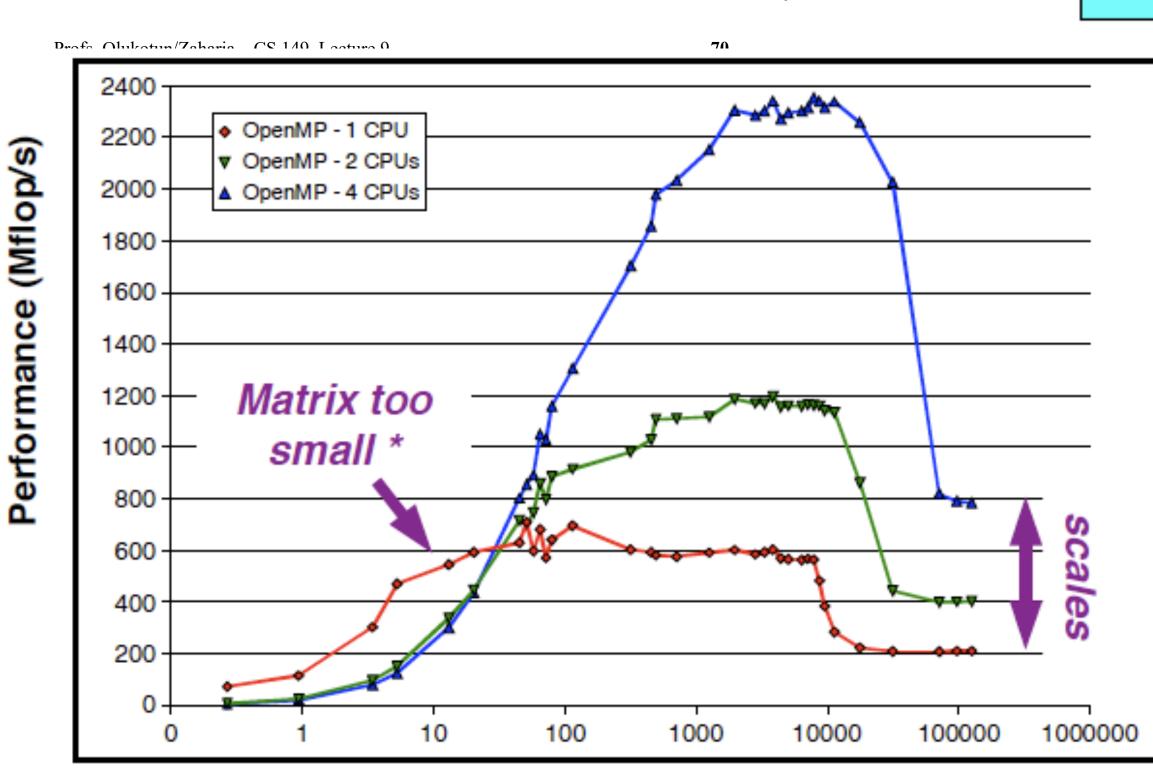
Number of Threads



## "if" Clause

#### if (scalar expression)

- Only execute in parallel if expression evaluates to true
- Otherwise, execute serially



Memory Footprint (KByte)



#### #pragma omp parallel if (n > threshold) \ shared(n,x,y) private(i) #pragma omp for for (i=0; i<n; i++)</pre> x[i] += y[i]; /\*-- End of parallel region --\*/

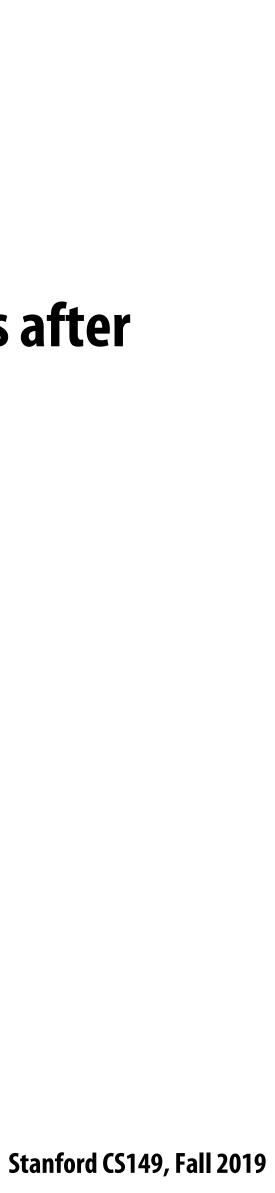
#### Performance without if clause



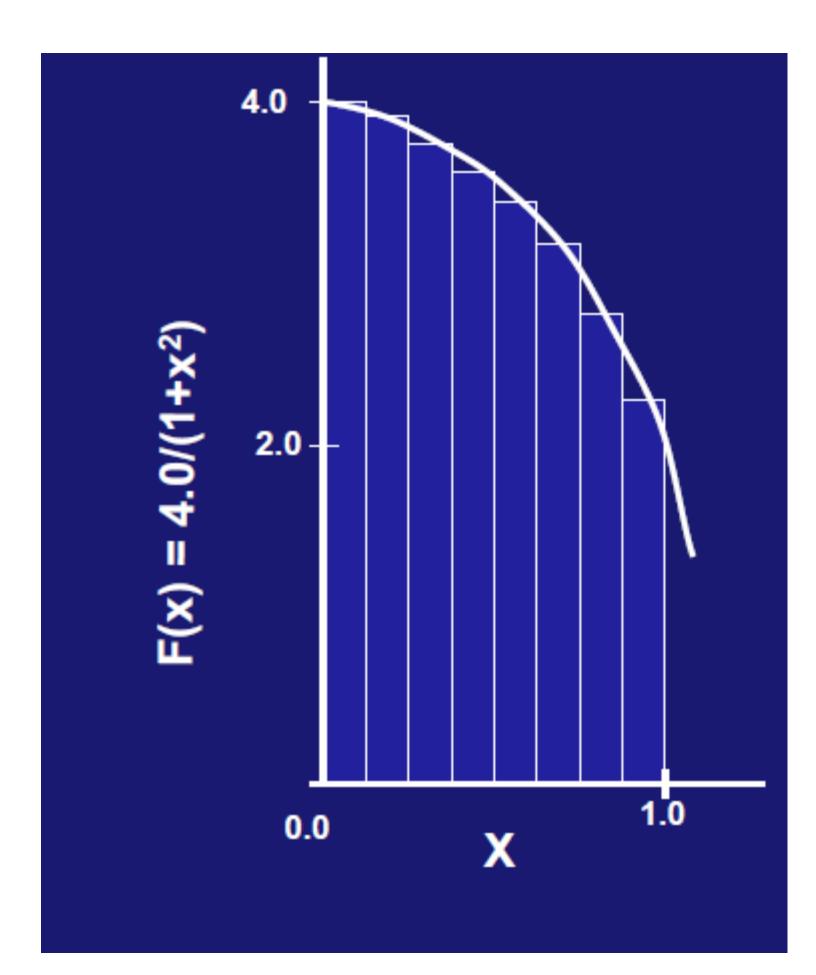
## Reductions in OpenMP

- May add reduction clause to parallel for pragma
- Specify reduction operation and reduction variable
- **OpenMP** takes care of storing partial results in private variables and combining partial results after the loop Profs. Olukotun/Zaharia CS 149 Lecture 9 71
- The reduction clause has this syntax: reduction (<op> :<variable>)
- **Operators** 
  - Sum -+
  - Product - \*
  - &, |, ^ Bitwise and, or, exclusive or
  - Logical and, or - &&, ||





### **Example: Numerical Integration**



We know mathematically that

$$\pi = \int_0^1 \frac{4.0}{(1+x^2)} \, dx$$

$$\sum_{i=0}^{N} F(x_i) \Delta x \approx \pi$$

We can approximate the integral as a sum of rectangles:



### Sequential Pi Computation

```
static long num_steps = 100000;
double step;
void main () {
  int i; double x, pi, sum = 0.0;
  step = 1.0/(double) num steps;
  for (i=0;i< num_steps; i++) {</pre>
    x = (i+0.5) * step;
    sum = sum + 4.0/(1.0+x*x);
  }
  pi = step * sum;
```



## **Loop Parallelized Pi Computation**

```
#include <omp.h>
static long num steps = 1000000; double step;
#define NUM THREADS 8
void main (){
  int i; double x, pi, sum = 0.0;
  step = 1.0/(double) num_steps;
  omp_set_num_threads(NUM_THREADS);
#pragma omp parallel for private(x) reduction(+:sum)
  for (i=0;i< num steps; i++){</pre>
    x = (i+0.5) * step;
    sum = sum + 4.0/(1.0+x*x);
  pi = step * sum;
```

- Notice that we haven't changed any lines of code, only added 4 lines
- **Compare to MPI**

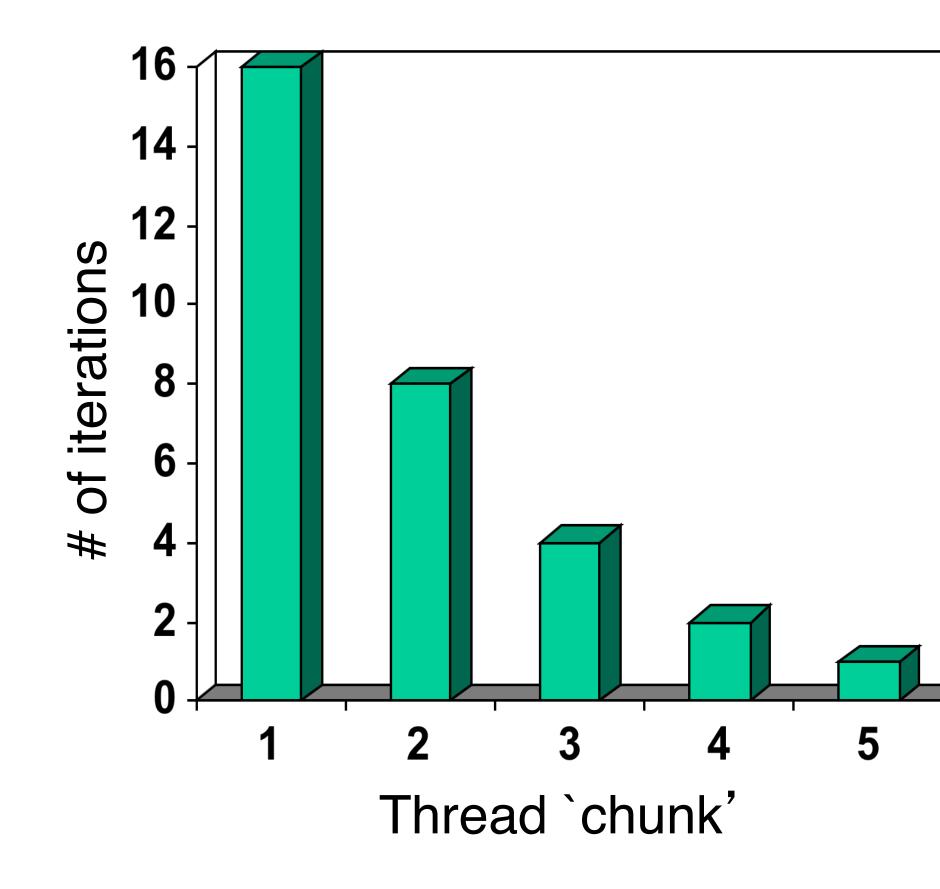


## **Dynamic Tasking with OpenMP**

- **OpenMP** is a mixed bag
  - schedule(dynamic, size) is a dynamic equivalent to the static directive - Master passes off values of iterations to the workers of size size - Automatically handles dynamic tasking of simple loops
  - Otherwise must make your own
    - Includes many commonly used cases, unlike static
    - Just like pthreads, except must be lock-only



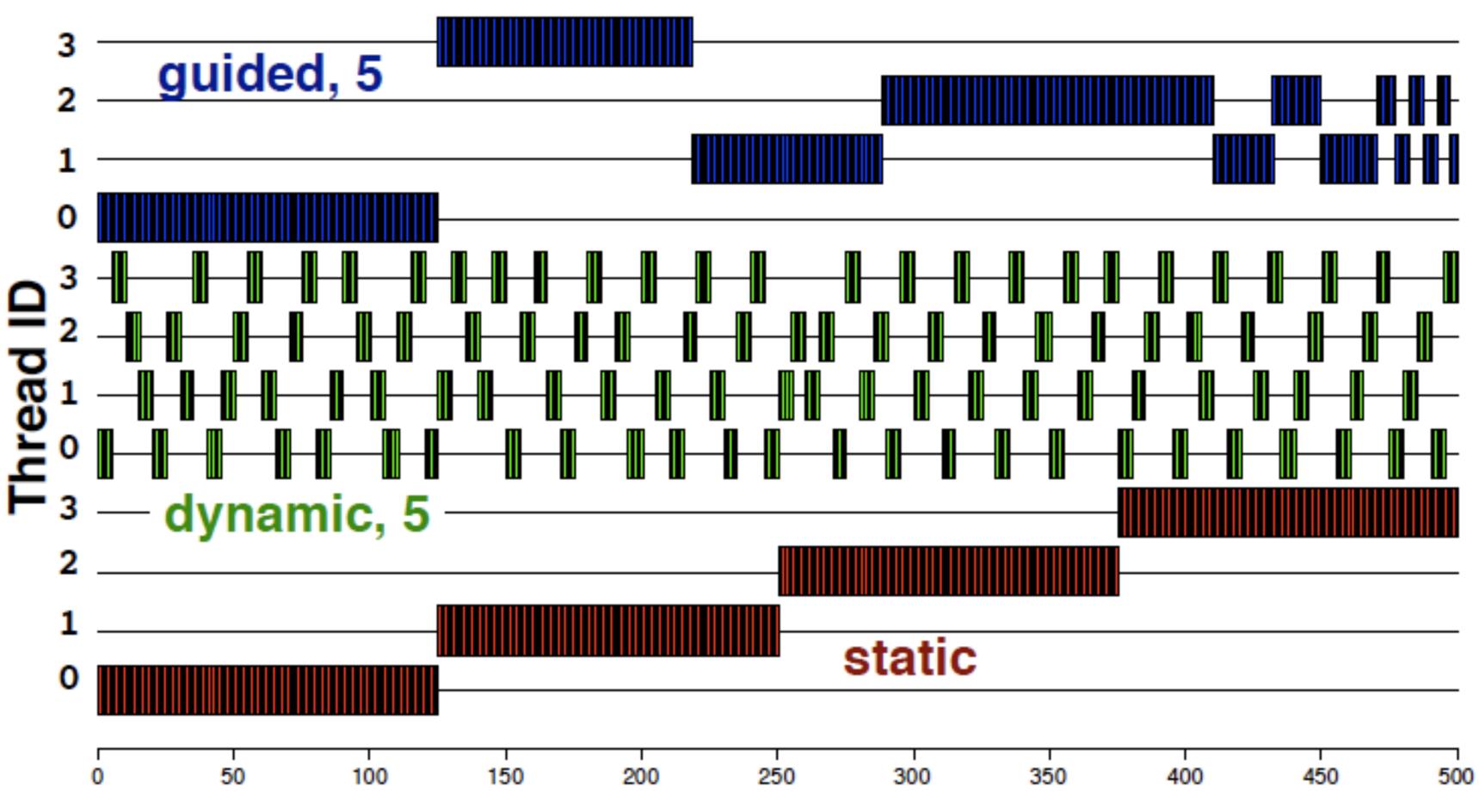
## OpenMP Guided Scheduling



- schedule(guided, size)
- Guided scheduling is a compromise to reduce  $\bullet$ scheduling overhead
- Iteration space is divided up into exponentially  $\bullet$ decreasing chunks
- Final size is usually 1, unless set by the programmer
- Chunks of work are dynamically obtained
- Works quite well provided work per iteration is constant – if unknown dynamic is better



# OpenMP Scheduling



#### 500 iterations on 4 threads

#### **Iteration Number**



## Tasking in OpenMP 3.0

- **Provides flexible model for irregular parallelism**
- #pragma omp task [clause [[,]clause] ...] - structured-block
- **Task Synchronization** 
  - C/C++: #pragma omp taskwait
  - current task up to this point, are complete

#### Tasking allows parallelization of units of work that are dynamically generated



# - Current task suspends execution until all children tasks, generated within the



## Fibonacci Example

Default for local variables is firstprivate

```
int fib ( int n )
{
  int x,y;
                      79
  if (n < 2) return n;
#pragma omp task shared(x)
  x = fib(n-1);
#pragma omp task shared(y)
  y = fib(n-2);
#pragma omp taskwait
  return x+y;;
```



## **OpenMP Summary**

- **OpenMP provides a simple programming model** 
  - Loops or sections
  - Incremental parallelism
- **Targeted at shared memory systems** 
  - Won't scale easily to large machines
  - Easy to create false sharing
- **Compilers with OpenMP 2.5 support are widely available**
- **OpenMP 3.0 supports tasking** 
  - Supports irregular parallelism

