



Lecture IV

Patterns for Parallel Software Development



Outline of This Lecture

The Goals:

- 1) Understand a few basic patterns of sequential algorithms
- 2) Know how to map these onto parallel concepts
- 3) Understand how these scale



What is a Pattern?

Software design pattern

General, reusable solution to a commonly occurring problem in a given context in software design

Parallel pattern

Recurring combination of task distribution and data access that solves a specific problem in parallel algorithm design





Serial Control Flow Patterns

- Before starting with parallelism let's look at what we know about the serial case
- We will have a look at the following ones:
 - Sequence
 - Selection
 - Iteration
- These are all simple concepts, but the vocabulary is important!

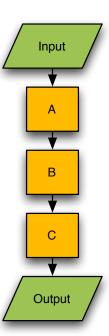


Sequence

- A sequence is an ordered list of tasks/commands
 The exact dependencies of the commands
 do not matter
 - Side-effects do not matter
 - There is only one task executed at a time
 - The tasks are executed as defined

Note that

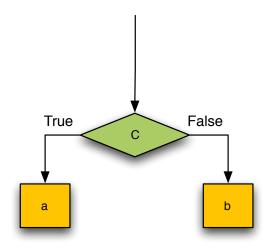
The compiler and the CPU may re-order instructions if they think it optimises runtime





Selection

- In a selection
 - The commands <u>a</u> and <u>b</u> depend on decision of <u>c</u>
 - Always only one of the two sides is being executed



The «if» statement

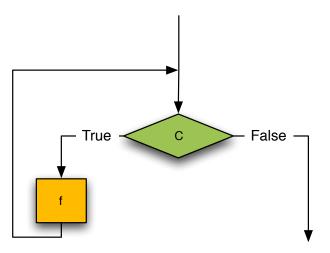
The CPU may apply speculative execution, but it always takes care of sanity



Iteration

- In an iteration a certain function <u>f</u> is executed as long as a certain condition c is true.
 - This is the famous while loop

```
while ( c ) {
  f();
}
```





Iteration II

- How do condition and function depend on each other?
 - There must be some dependency, otherwise it is an infinite loop
- Sometimes the dependency is trivial and can be re-formulated as a for loop (a.k.a. counted loop)

```
i = 0;
while ( i < n ) {
  f();
  ++i;
}</pre>
for (i = 0; i < n; ++i) {
  f();
}
```

- In serial code this is mainly just syntactic sugar
 - However, it gives some nice hints to the compiler



Iteration III

- The serial iteration pattern might seem trivially parallelisable but...
 - Beware of dependencies!
- Do multiple iterations depend on each other?
 - Loop-carried dependency
- Different kinds of dependencies translate to different parallelisation possibilities



Iteration IV

```
void doIt( int n, double x[], int a[], int b[], int c[] ) {
   for (int i = 0; i < n; ++i) {
     x[ a[i] ] = x[ a[i] ] * x[ b[i] ] * x[ c[i] ];
   }
}</pre>
```

- Any chance of parallelising this?
- What are the obstacles?
 - i.e. what are the dependencies?



Modern Syntax: An Interlude

- C++ is ever improving with new standards (C++11, C++14, C++17, C++20, C++23)
- Two (not so) recent additions are:
 - auto var = retrieveSomeObject();
 - for (auto & element : myCollection)



- auto : do not specify the type, the compiler finds it out at compile time. Useful to avoid tedious typing also detrimental for readability of the code!
- Range-based loops: build a loop with a concise syntax!

Take advantage of this! ©



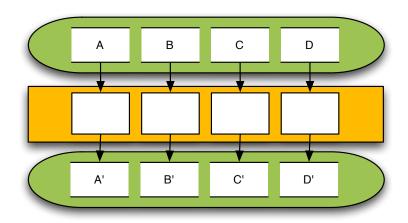
Parallel Patterns

- After reminding ourselves about serial control patterns, let's have a look at a few parallel patterns
 - Can help you structure your parallel program
- The serial iteration pattern has many parallel offsprings
 - Map
 - Partition
 - Reduce
 - Scan
- Other useful patterns
 - Pipeline
 - Superscalar Sequences



Map

- The map is the most trivial parallel extension of the serial iteration
 - Apply the same function <u>f</u> on multiple elements of a collection in parallel
 - We hide the loop!
- Requirements:
 - No loop-carried dependency
 - Function <u>f</u> is pure, i.e. without side-effects
- Scaling: n (linear w.r.t. the number of elements in the collection)





Map II

- Libraries like Intel's Threading Building Blocks (TBB) provide already all ingredients for standard patterns like map.
- It is called parallel for: Spawns one task for each element from 0 to N-1

```
tbb::parallel_for(
    // Define iteration space
    0, N,
    // Apply function f
    [&](size_t i) {
       f(data[i]);
    }
);
```



Interlude - Lambdas

- Lambda expressions are anonymous functions and can be assigned to the std::function type
- They can be passed as parameters as if they were regular variables
- When defined, they can capture a specific set of variables (or all)
- Once they have been defined, they can be passed to functions like std::for_each or TBB's parallel_for

```
std::function< double (double, double) >
  f = [ ] (double a, double b) { return a + b; };
std::cout << f ( 23.0, 24.0 );</pre>
```



Interlude – Lambdas II

- Using the C++ auto keyword simplifies the syntax, but does not change the behavior auto f = [] (double a, double b) { return a + b; };
- Capture the variable globalOffset as a reference and use it in the computation auto f = [&globalOffset] (double a, double b)

```
{ return a + b + globalOffset; };
```

Capture all variables defined in the current scope by value
auto f = [=] (double a, double b)
{ return a + b + globalOffset; };

Can you think of the difference in behavior when using capture-by-value instead of capture-byreference?

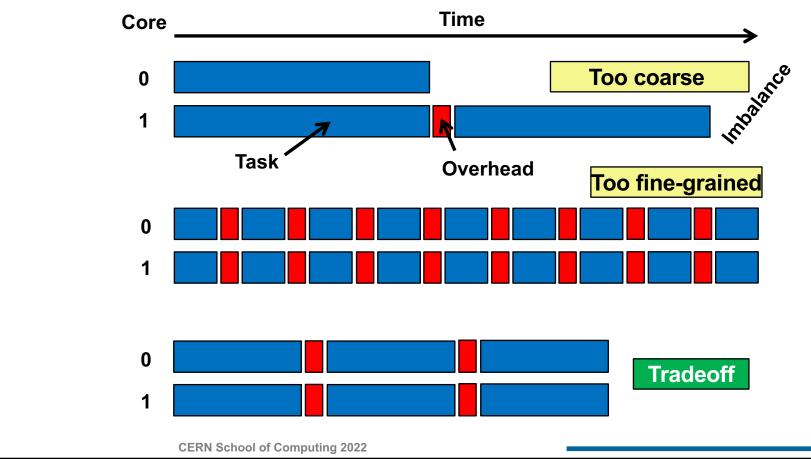


Partition

- The map pattern helps when parallelising on collections
- However, sometimes it is useful to treat multiple items together
 - E.g. for the combination of multithreading and vectorisation
 - Multi-level parallelism!
- Partitioning allows for a custom split of the collection into subcollections or chunks
- A variant of partitioning is called geometric decomposition
 - Update of a partition needs data from other partitions
 - Might require synchronisation



Granularity





Map-Partition with TBB

- We can still use parallel for, but we can run it in chunks using <u>blocked_range</u>
- Auto-partitioning applied by TBB

```
tbb::parallel_for(
  // define iteration space
  tbb::blocked_range<size_t>(0, N),
  // apply function to a chunk
  [=](const blocked_range<size_t> & r) {
    for (auto i = r.begin(); i != r.end(); ++i)
       f(data[i]);
  }
);
```

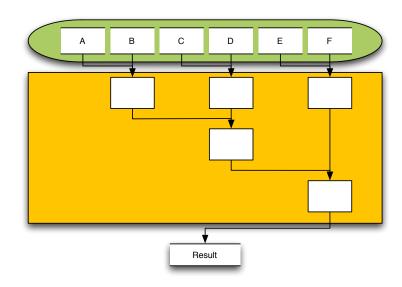


Reduce

- A reduction combines the elements of a collection into a single result using a combiner function
- Requirements:
 - No loop-carried dependency apart from the combined result
 - Combiner function is associative
 - Be careful with floating-point operations!
 - Having a commutative function is beneficial



Reduce II



- Speedup: n / log n
- Counters are a typical example for reduction input
- Before coming to a real example, let's have a look at modern C++ again...



Reduce III

TBB and <u>parallel reduce</u>:

```
int sum = tbb::parallel reduce(
  // The input array, which will be partitioned automatically
 tbb::blocked range<int*>(array, array + size),
  // Identity value for the sum reduction
  0,
  // Lambda that returns the sum of all elements in a partition
  [](const tbb::blocked range<int*> & r, int v) {
    for (auto i = r.begin(); i != r.end(); ++i) v += *i;
    return v;
  // Reduction operation that combines the per-partition sums
  [](int x, int y) { return x + y; }
);
```



Map and Reduce Combined

- Usually map and reduce go hand in hand:
 - A function being applied to single elements
 - The results are then passed to a combiner function
- A concrete example:
 - Count the number of times a certain word appears in a text
- Solution:
 - Partition: Split the text in equally-sized chunks
 - Map: Do the word count
 - Reduce: Add the counts
- Various map/reduce frameworks at your disposal!



The Power of Map-Reduce

- The combination of the Map and Reduce patterns has been extremely successful in massive distributed data processing
- A little bit of history...
 - 2004: Google publishes the MapReduce paper



- 2006: Hadoop is released, inspired by MR
- Nowadays, MR is behind every click on popular web sites or services
 - Facebook, Twitter, Yahoo, ...
 - Analytics to predict user interests, target ads, show recommendations, ... and many more
 - Robust, fault tolerant
 - Scale to crunch large datasets



Map-Reduce and Functional Chains

- Map and reduce were born in functional programming
 - Declare what you want to do, not how
 - No side-effects
- High-level view, based on two main concepts:
 - Data is organised in collections of elements
 - We apply functions to those elements, possibly in a chain

```
histo = events.map(fillHist).reduce(mergeHist)
```



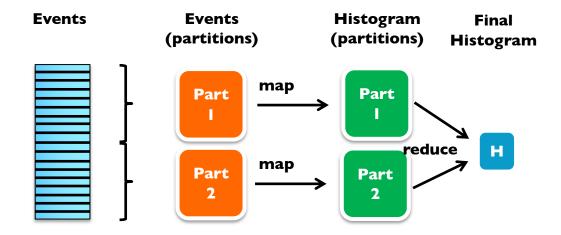


No need to manage parallelisation, just think about opportunities for parallelism!



Map-Reduce and Functional Chains II

- Implementation responsible for producing a parallel execution plan
 - Where are the data?
 - What resources are available?
 - What optimisations can be applied?





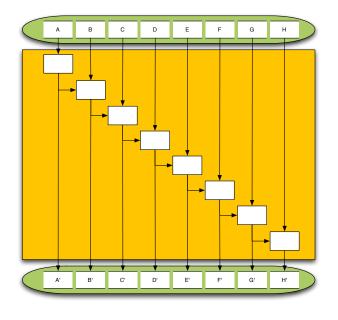
Scan

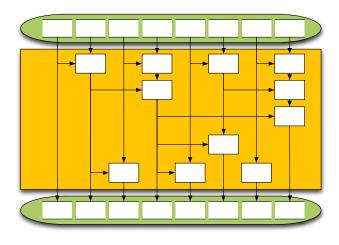
- Scan is another offspring of the iteration pattern with more relaxed boundary conditions
- Requirements:
 - Result of element n depends on n-1
 - Successor function is associative





Scan II





Serial version

Parallel version



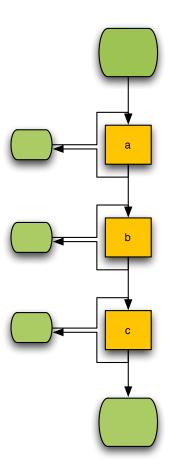
Scan III

- Scan is another offspring of the iteration pattern with more relaxed boundary conditions
- Requirements:
 - Result of element n depends on n-1
 - Successor function is associative
- Already a non-trivial implementation necessary
- Speedup: very limited
 - At most n / log n
 - Number of instructions required is worse (up to x2)



Pipeline

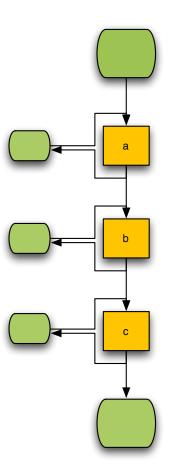
- The pipeline pattern is the good old assembly line
 - Work split into a sequence of operations with a producerconsumer relationship
 - Work items go from one stage to the next
 - The order of steps is important
 - Different operations on different items are independent
 - Stages can be serial or parallel (accept one or more items simultaneously)
- More complex cases can have a directed acyclic graph instead of a purely linear setup
- The speedup of a pipeline is given by Amdahl's Law





Pipeline II

Intel's TBB offers a feature for implementing a pipeline too:





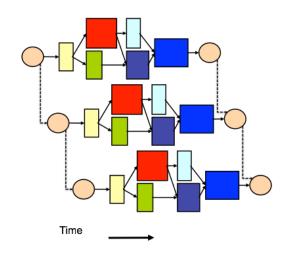
Pipeline III

```
float RootMeanSquare( float* first, float* last, int n ) {
  float sum = 0;
  parallel pipeline(16,
    make filter<void,float*>(
      filter::serial in order,
      [&](flow control& fc) -> float* {
        if ( first < last ) {</pre>
                                                             Step 1 handles
          return first++;
                                                             the data stream
        } else {
          fc.stop();
          return nullptr;
                                                            Step 2 can run
    make filter<float*,float>(
                                                            in parallel with
      filter::parallel,
      [](float* p) { return (*p)*(*p); }
                                                            itself
    make filter<float, void>(
                                                              Step 3 is not
      filter::serial in order,
      [\&](float x) { sum += x; }
                                                              thread-safe
  return sqrt(sum / n);
```



Superscalar Sequences

- Split work into several tasks and define their data dependencies
- Let a task scheduler do the rest
- Pattern followed by concurrent HEP data processing frameworks



- Assumption of this model is that there are no hidden data dependencies and no side-effects unknown to the scheduler
 - Let's have a look at these assumptions...



DAGs in TBB

TBB flow graph interface:

```
tbb::flow::graph g;
tbb::flow::function node< int, int > n( g, unlimited, []( int v ) -> int {
 // do something
  return v;
} );
tbb::flow::function node< int, int > m( g, 1, []( int v ) -> int {
 // do something else
 return v;
} );
tbb::flow::make_edge( n, m );
n.try put( 1 ); n.try put( 2 ); // try put( ... )
g.wait for all();
```



Hidden Data Dependencies

- Content of the event store depends on the execution order
- Thread-safe objects don't help at all
- It is a pure logic flaw



Side Effects

- Triggered when a computation modifies some shared state outside of its local environment
 - e.g. a global variable
- They are a major obstacle for parallelism
 - Watch out for them when applying your parallel patterns!
- In general, every non thread-safe resource is an issue
- Remember from previous lectures:
 - Side-effect free resources are the ideal solution
 - If not possible, tell the scheduler about what you need and "reserve" or copy what is unsafe



Take-Away Messages

- There exist design patterns to help you parallelising your programs
 - Check if you can reuse them!
- They all have their origin in serial patterns, but add constraints to the operations allowed
- Map-Reduce is a very successful pattern, used every day for distributed processing of large amounts of data
- High-level interfaces like C++ lambdas, the TBB library or the Spark framework make it easier for you to get started with these patterns