Introduction to Multicore Programming

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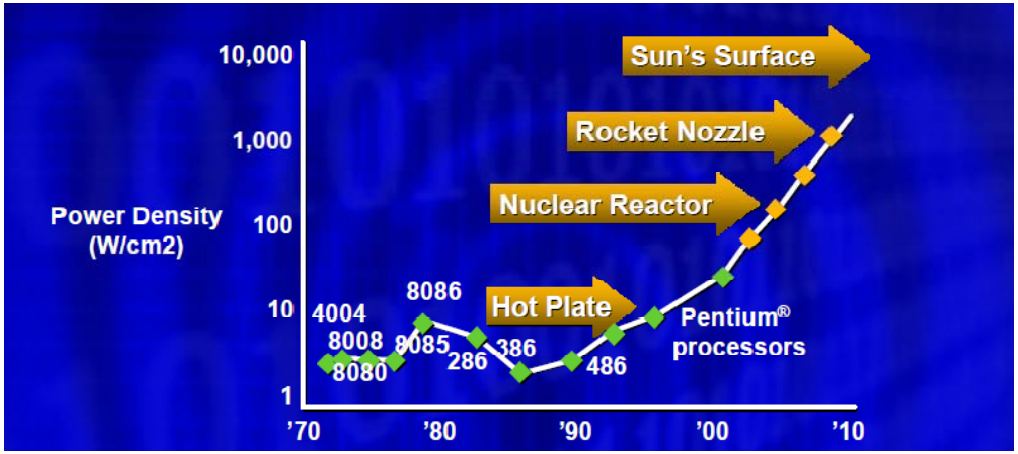
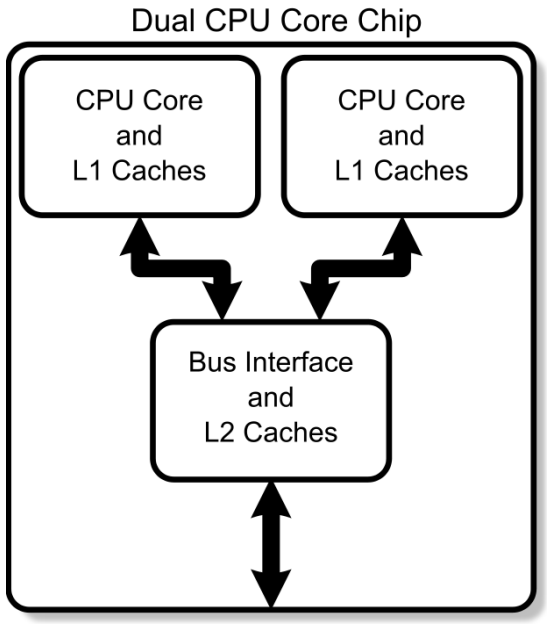
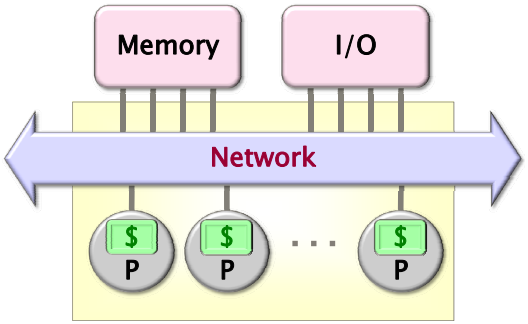
Plan

Plan





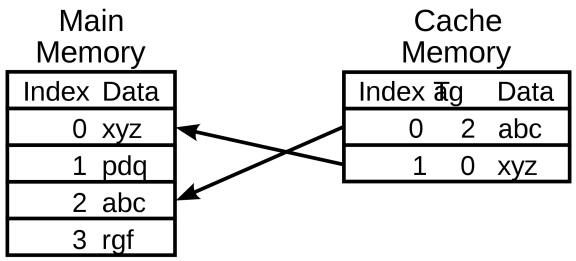


Chip Multiprocessor (CMP)

Multi-core processor

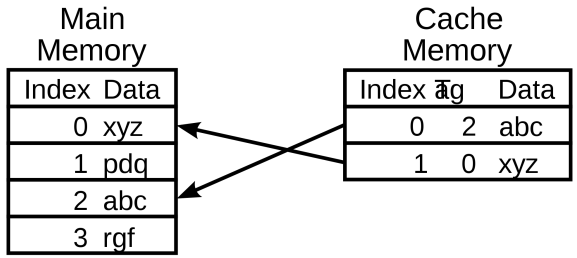
- A multi-core processor is an integrated circuit to which two or more individual processors (called cores in this sense) have been attached.
- In a many-core processor the number of cores is large enough that traditional multi-processor techniques are no longer efficient.
- Cores on a multi-core device can be coupled tightly or loosely:
  - may share or may not share a cache,
  - implement inter-core communications methods or message passing.
- Cores on a multi-core implement the same architecture features as single-core systems such as instruction pipeline parallelism (ILP), vector-processing, SIMD or multi-threading.
- Many applications do not realize yet large speedup factors: parallelizing algorithms and software is a major on-going research area.

CPU Cache (1/7)



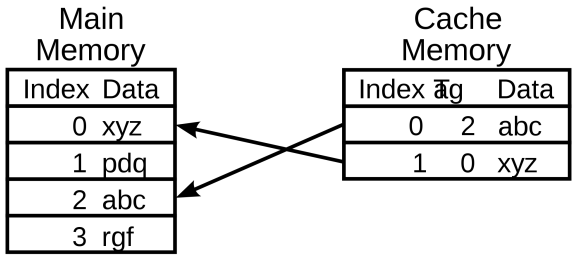
- A CPU cache is an auxiliary memory which is smaller, faster memory than the main memory and which stores copies of of the main memory locations that are expectedly frequently used.
- Most modern desktop and server CPUs have at least three independent caches: the data cache, the instruction cache and the translation look-aside buffer.

CPU Cache (2/7)



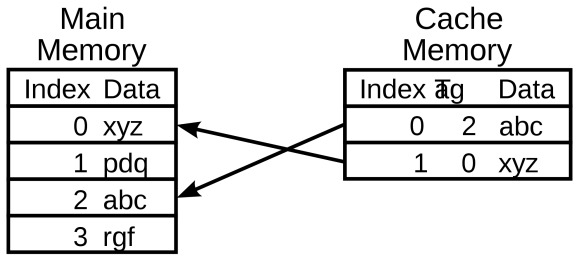
- Each location in each memory (main or cache) has
  - a datum (cache line) which ranges between 8 and 512 bytes in size, while a datum requested by a CPU instruction ranges between 1 and 16.
  - a unique index (called address in the case of the main memory)
- In the cache, each location has also a tag (storing the address of the corresponding cached datum).

CPU Cache (3/7)



- When the CPU needs to read or write a location, it checks the cache:
  - if it finds it there, we have a cache hit
  - if not, we have a cache miss and (in most cases) the processor needs to create a new entry in the cache.
- Making room for a new entry requires a replacement policy: the Least Recently Used (LRU) discards the least recently used items first; this requires to use age bits.

CPU Cache (4/7)

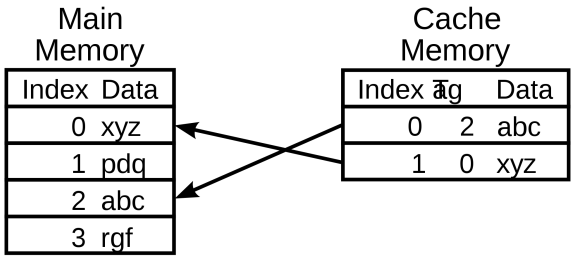


- Read latency (time to read a datum from the main memory) requires to keep the CPU busy with something else:

  out-of-order execution: attempt to execute independent instructions arising after the instruction that is waiting due to the cache miss

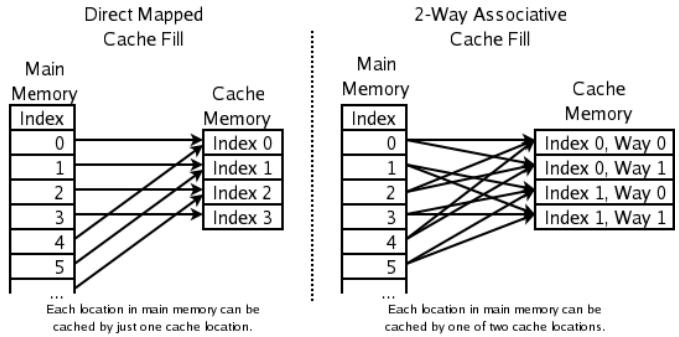
  hyper-threading (HT): allows an alternate thread to use the CPU

CPU Cache (5/7)

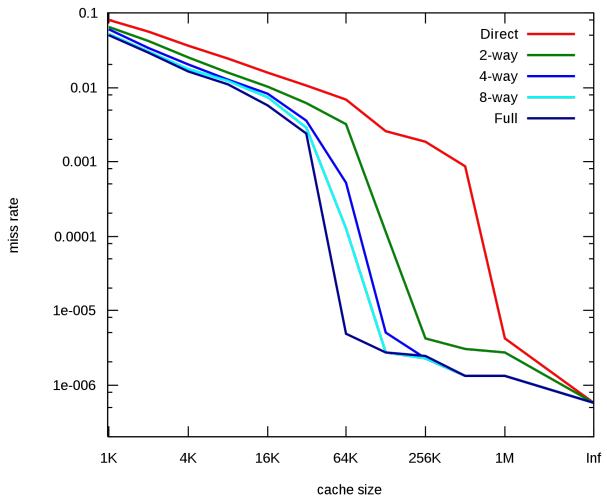


- Modifying data in the cache requires a write policy for updating the main memory
  - write-through cache: writes are immediately mirrored to main memory
  - write-back cache: the main memory is mirrored when that data is evicted from the cache
- The cache copy may become out-of-date or stale, if other processors modify the original entry in the main memory.

CPU Cache (6/7)



- The replacement policy decides where in the cache a copy of a particular entry of main memory will go:
  - fully associative: any entry in the cache can hold it
  - direct mapped: only one possible entry in the cache can hold it
  - *N*-way set associative: *N* possible entries can hold it



- *Cache Performance for SPEC CPU2000* by J.F. Cantin and M.D. Hill.
- The SPEC CPU2000 suite is a collection of 26 compute-intensive, non-trivial programs used to evaluate the performance of a computer's CPU, memory system, and compilers (`http://www.spec.org/osg/cpu2000`).

Cache Coherence (1/6)

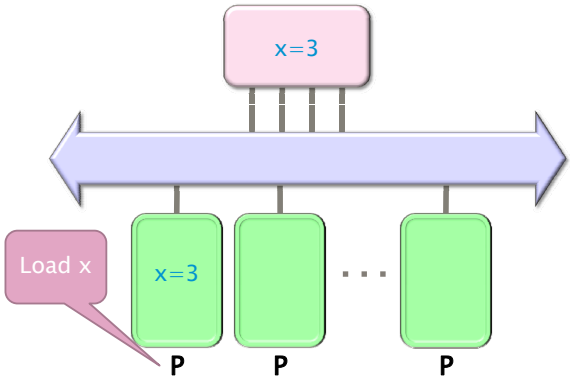


Figure: Processor P_1 reads x=3 first from the backing store (higher-level memory)

Cache Coherence (2/6)

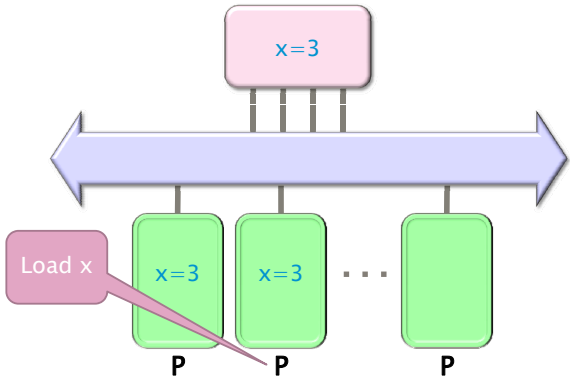


Figure: Next, Processor P_2 loads x=3 from the same memory

Cache Coherence (3/6)

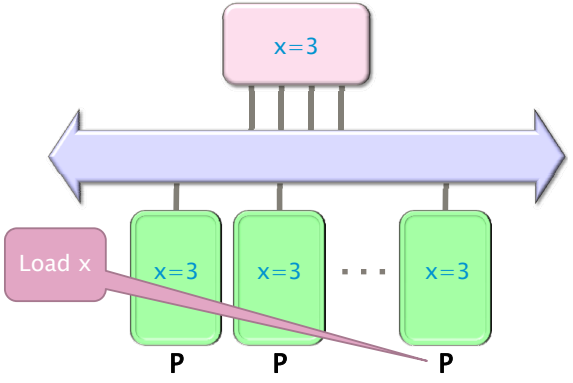


Figure: Processor P_4 loads x=3 from the same memory

Cache Coherence (4/6)

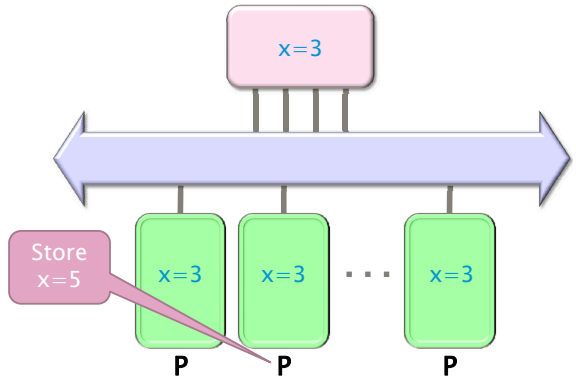


Figure: Processor P_2 issues a write x=5

Cache Coherence (5/6)

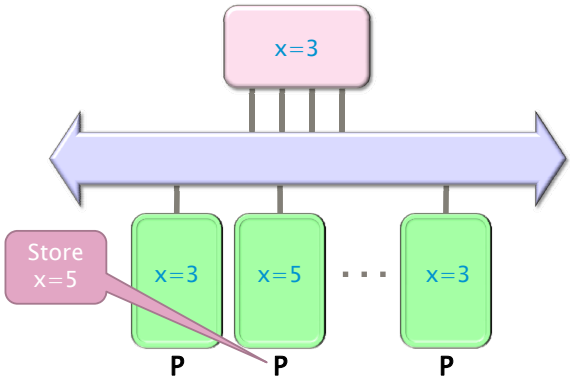


Figure: Processor P_2 writes x=5 in his local cache

Cache Coherence (6/6)

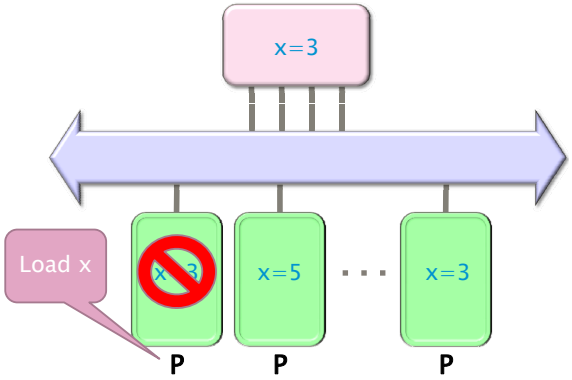


Figure: Processor P_1 issues a read x, which is now invalid in its cache

MSI Protocol

- In this cache coherence protocol each block contained inside a cache can have one of three possible states:
  - **M:** the cache line has been **modified** and the corresponding data is inconsistent with the backing store; the cache has the responsibility to write the block to the backing store when it is evicted.
  - **S:** this block is unmodified and is **shared**, that is, exists in at least one cache. The cache can evict the data without writing it to the backing store.
  - **I:** this block is **invalid**, and must be fetched from memory or another cache if the block is to be stored in this cache.
- These coherency states are maintained through communication between the caches and the backing store.
- The caches have different responsibilities when blocks are read or written, or when they learn of other caches issuing reads or writes for a block.

True Sharing and False Sharing

- **True sharing:**
  - True sharing cache misses occur whenever two processors access the same data word
  - True sharing requires the processors involved to explicitly synchronize with each other to ensure program correctness.
  - A computation is said to have **temporal locality** if it re-uses much of the data it has been accessing.
  - Programs with high temporal locality tend to have less true sharing.
- **False sharing:**
  - False sharing results when different processors use different data that happen to be co-located on the same cache line
  - A computation is said to have **spatial locality** if it uses multiple words in a cache line before the line is displaced from the cache
  - Enhancing spatial locality often minimizes false sharing
- See *Data and Computation Transformations for Multiprocessors* by J.M. Anderson, S.P. Amarasinghe and M.S. Lam `http://suif.stanford.edu/papers/anderson95/paper.html`

Multi-core processor (cntd)

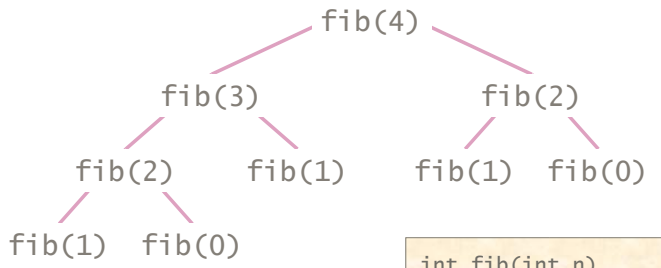
- **Advantages:**
  - Cache coherency circuitry operate at higher rate than off-chip.
  - Reduced power consumption for a dual core vs two coupled single-core processors (better quality communication signals, cache can be shared)
- **Challenges:**
  - Adjustments to existing software (including OS) are required to maximize performance
  - Production yields down (an Intel quad-core is in fact a double dual-core)
  - Two processing cores sharing the same bus and memory bandwidth may limit performances
  - High levels of false or true sharing and synchronization can easily overwhelm the advantage of parallelism

Plan

Concurrency Platforms

- Programming directly on processor cores is painful and error-prone.
- Concurrency platforms
  - abstract processor cores, handles synchronization, communication protocols
  - (optionally) perform load balancing
- Examples of concurrency platforms:
  - Pthreads
  - Threading Building Blocks (TBB)
  - OpenMP
  - `Cilk++`
- We use an implementation of the Fibonacci sequence $F_{n+2} = F_{n+1} + F_n$ to compare these four concurrency platforms.

Fibonacci Execution



Key idea for parallelization
The calculations of `fib(n-1)` and `fib(n-2)` can be executed simultaneously without mutual interference.

```
int fib(int n)
{
  if (n < 2) return n;
  else {
    int x = fib(n-1);
    int y = fib(n-2);
    return x + y;
  }
}
```


PThreads

- Pthreads is a POSIX standard for threads, communicating though shared memory.
- Pthreads defines a set of C programming language types, functions and constants.
- It is implemented with a `pthread.h` header and a thread library.
- Programmers can use Pthreads to create, manipulate and manage threads.
- In particular, programmers can synchronize between threads using mutexes, condition variables and semaphores.
- This is a Do-it-yourself concurrency platform: programmers have to map threads onto the computer resources (static scheduling).

Key PThread Function

```
int pthread_create(
  pthread_t *thread,
       //returned identifier for the new thread
  const pthread_attr_t *attr,
       //object to set thread attributes (NULL for default)
  void *(*func)(void *),
      //routine executed after creation
  void *arg
       //a single argument passed to func
) //returns error status

int pthread_join (
   pthread_t thread,
       //identifier of thread to wait for
   void **status
  //terminating thread's status (NULL to ignore)
) //returns error status
*WinAPI threads provide similar functionality.
```


PThreads

Overhead: The cost of creating a thread is more than 10,000 cycles. This enforces coarse-grained concurrency. (Thread pools can help.)

Scalability: Fibonacci code gets about 1.5 speedup for 2 cores for computing `fib(40)`.

- Indeed the thread creation overhead is so large that only one thread is used, see below.
- Consequently, one needs to rewrite the code for more than 2 cores.

Simplicity: Programmers must engage in error-prone protocols in order to schedule and load-balance.


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

int fib(int n)
{
  if (n < 2) return n;
  else {
    int x = fib(n-1);
    int y = fib(n-2);
    return x + y;
  }
}
typedef struct {
  int input;
  int output;
} thread_args;

void *thread_func ( void *ptr )
{
  int i = ((thread_args *) ptr)->input;
  ((thread_args *) ptr)->output = fib(i);
  return NULL;
}
```



```
int main(int argc, char *argv[])
{
  pthread_t thread;
  thread_args args;
  int status;
  int result;
  int thread_result;
  if (argc < 2) return 1;
  int n = atoi(argv[1]);
  if (n < 30) result = fib(n);
  else {
    args.input = n-1;
    status = pthread_create(&thread,
                            NULL,
                            thread_func,
                            (void*) &args );
    // main can continue executing
    result = fib(n-2);
    // Wait for the thread to terminate.
    pthread_join(thread, NULL);
    result += args.output;
  }
  printf("Fibonacci of %d is %d.\n", n, result);
  return 0;
}
```

TBB (1/2)

- A C++ library that run on top of native threads
- Programmers specify tasks rather than threads:
  - Tasks are objects. Each task object has an input parameter and an output parameter.
  - One needs to define (at least) the methods: one for creating a task and one for executing it.
  - Tasks are launched by a `spawn` or a `spawn_and_wait_for_all` statement.
- Tasks are automatically load-balanced across the threads using the work stealing principle.
- TBB Developed by Intel and focus on performance

TBB (2/2)

- TBB provides many C++ templates to express common patterns simply, such as:
  - `parallel_for` for loop parallelism,
  - `parallel_reduce` for data aggregation
  - pipeline and filter for software pipelining
- TBB provides concurrent container classes which allow multiple threads to safely access and update items in the container concurrently.
- TBB also provides a variety of mutual-exclusion library functions, including locks.


```
class FibTask: public task {
public:
    const long n;
    long* const sum;
    FibTask( long n_, long* sum_ ) :
             n(n_), sum(sum_) {}
    task* execute() {
        if( n < 2 ) {
            *sum = n;
        } else {
            long x, y;
            FibTask& a = *new( allocate_child() )
                    FibTask(n-1,&x);
            FibTask& b = *new( allocate_child() )
                    FibTask(n-2,&y);
            set_ref_count(3);
            spawn( b );
            spawn_and_wait_for_all( a );
            *sum = x+y;
        }
        return NULL;
    }
};
```


Open MP

- Several compilers available, both open-source and Visual Studio.
- Runs on top of native threads
- Linguistic extensions to C/C++ or Fortran in the form of compiler pragmas (compiler directives):
  - `# pragma omp task shared(x)` implies that the next statement is an independent task;
  - moreover sharing of memory is managed explicitly
  - other pragmas express directives for scheduling, loop parallelism amd data aggregation.
- Supports loop parallelism and, more recently in Version 3.0, task parallelism with dynamic scheduling.
- OpenMP provides a variety of synchronization constructs (barriers, mutual-exclusion locks, etc.)

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


From Cilk to Cilk++

- Cilk has been developed since 1994 at the MIT Laboratory for Computer Science by Prof. Charles E. Leiserson and his group, in particular by Matteo Frigo.
- Besides being used for research and teaching, Cilk was the system used to code the three world-class chess programs: Tech, Socrates, and Cilkchess.
- Over the years, the implementations of Cilk have run on computers ranging from networks of Linux laptops to an 1824-nodes Intel Paragon.
- From 2007 to 2009 Cilk has lead to Cilk++, developed by Cilk Arts, an MIT spin-off, which was acquired by Intel in July 2009. Today, it can be freely downloaded. The place where to start is `http://www.cilk.com/`
- Cilk is still developed at MIT `http://supertech.csail.mit.edu/cilk/`

Cilk ++

- Cilk++ (resp. Cilk) is a small set of linguistic extensions to C++ (resp. C) supporting fork-join parallelism
- Both Cilk and Cilk++ feature a provably efficient work-stealing scheduler.
- Cilk++ provides a hyperobject library for parallelizing code with global variables and performing reduction for data aggregation.
- Cilk++ includes the Cilkscreen race detector and the Cilkview performance analyzer.

Nested Parallelism in Cilk ++

```
int fib(int n)
{
   if (n < 2) return n;
   int x, y;
   x = cilk_spawn fib(n-1);
   y = fib(n-2);
   cilk_sync;
   return x+y;
}
```

- The named child function `cilk_spawn fib(n-1)` may execute in parallel with its parent
- Cilk++ keywords `cilk_spawn` and `cilk_sync` grant permissions for parallel execution. They do not command parallel execution.

Loop Parallelism in Cilk ++

$$\begin{pmatrix} a_{11} & a_{12} & \cdots & a_{1n} \\ a_{21} & a_{22} & \cdots & a_{2n} \\ \vdots & \vdots & \ddots & \vdots \\ a_{n1} & a_{n2} & \cdots & a_{nn} \end{pmatrix} \Rightarrow \begin{pmatrix} a_{11} & a_{21} & \cdots & a_{n1} \\ a_{12} & a_{22} & \cdots & a_{n2} \\ \vdots & \vdots & \ddots & \vdots \\ a_{1n} & a_{2n} & \cdots & a_{nn} \end{pmatrix}$$

A $\quad$ A^T

```
// indices run from 0, not 1
cilk_for (int i=1; i<n; ++i) {
    for (int j=0; j<i; ++j) {
        double temp = A[i][j];
        A[i][j] = A[j][i];
        A[j][i] = temp;
    }
}
```

The iterations of a `cilk_for` loop may execute in parallel.

Serial Semantics (1/2)

- `Cilk` (resp. `Cilk++`) is a multithreaded language for parallel programming that generalizes the semantics of `C` (resp. `C++`) by introducing linguistic constructs for parallel control.
- `Cilk` (resp. `Cilk++`) is a faithful extension of `C` (resp. `C++`):
  - The `C` (resp. `C++`) elision of a `Cilk` (resp. `Cilk++`) is a correct implementation of the semantics of the program.
  - Moreover, on one processor, a parallel `Cilk` (resp. `Cilk++`) program scales down to run nearly as fast as its `C` (resp. `C++`) elision.
- To obtain the serialization of a `Cilk++` program

```
#define cilk_for for
#define cilk_spawn
#define cilk_sync
```


Serial Semantics (2/2)

```
int fib (int n) {
  if (n<2) return (n);
  else {
    int x,y;
    x = cilk_spawn fib(n-1);
    y = fib(n-2);
    cilk_sync;
    return (x+y);
  }
}
```

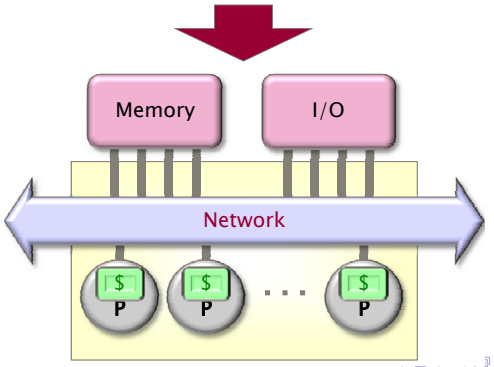
Cilk++ source

```
int fib (int n) {
  if (n<2) return (n);
  else {
    int x,y;
    x = fib(n-1);
    y = fib(n-2);
    return (x+y);
  }
}
```

Serialization

Scheduling (1/3)

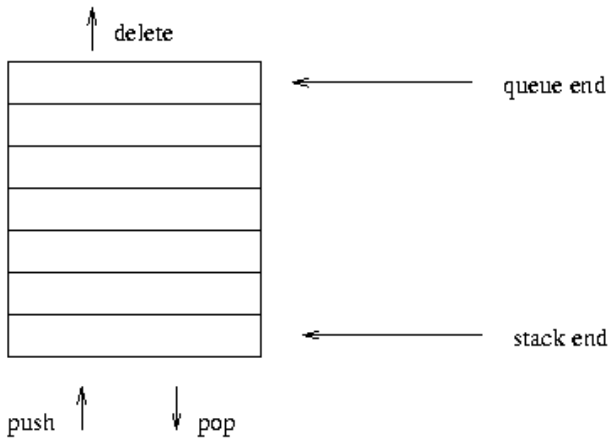
```
int fib (int n) {
  if (n<2) return (n);
  else {
    int x,y;
    x = cilk_spawn fib(n-1);
    y = fib(n-2);
    cilk_sync;
    return (x+y);
  }
}
```

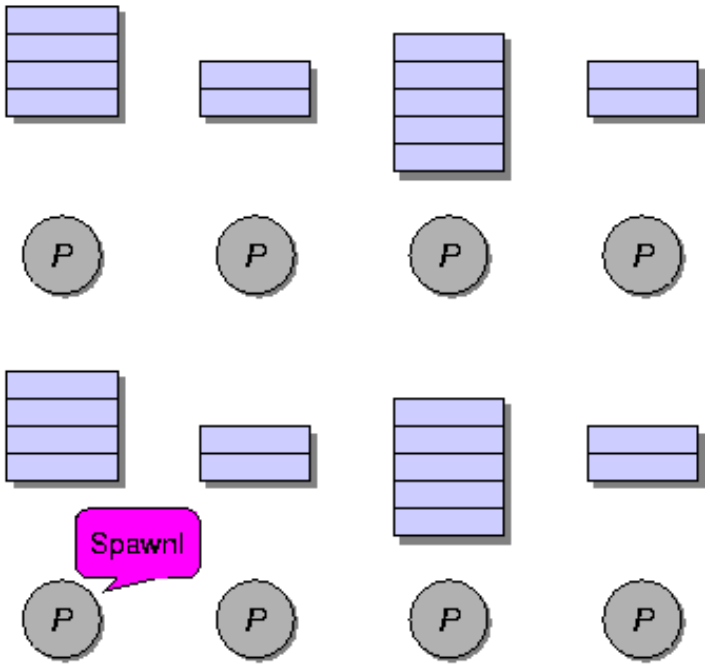


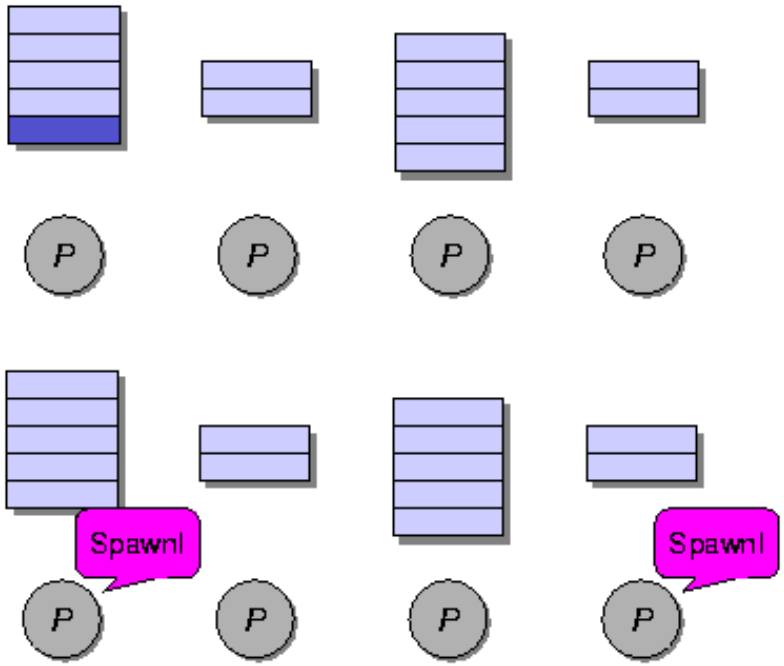
Scheduling (2/3)

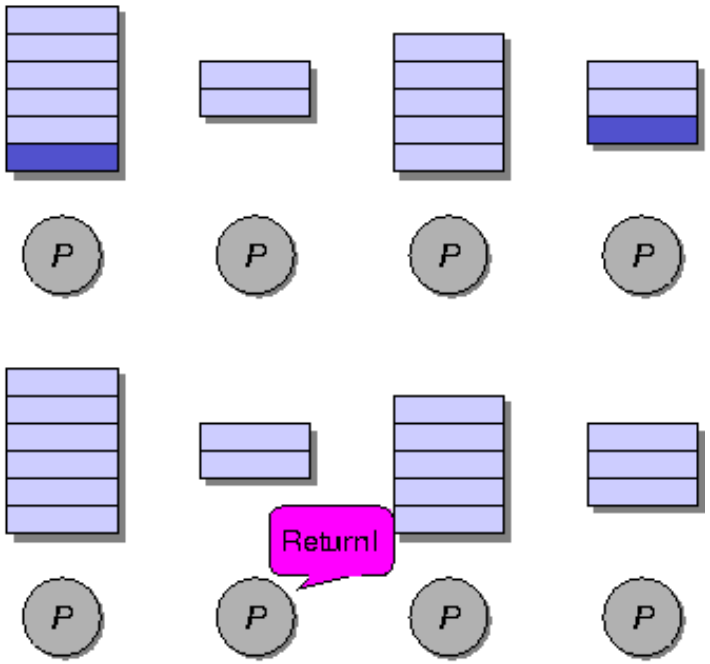
- `Cilk/Cilk++` randomized work-stealing scheduler load-balances the computation at run-time. Each processor maintains a ready deque:
  - A ready deque is a double ended queue, where each entry is a procedure instance that is ready to execute.
  - Adding a procedure instance to the bottom of the deque represents a procedure call being spawned.
  - A procedure instance being deleted from the bottom of the deque represents the processor beginning/resuming execution on that procedure.
  - Deletion from the top of the deque corresponds to that procedure instance being stolen.
- A mathematical proof guarantees near-perfect linear speed-up on applications with sufficient parallelism, as long as the architecture has sufficient memory bandwidth.
- A `spawn/return` in `Cilk` is over 100 times faster than a Pthread `create/exit` and less than 3 times slower than an ordinary C function call on a modern Intel processor.

Scheduling (2/3)





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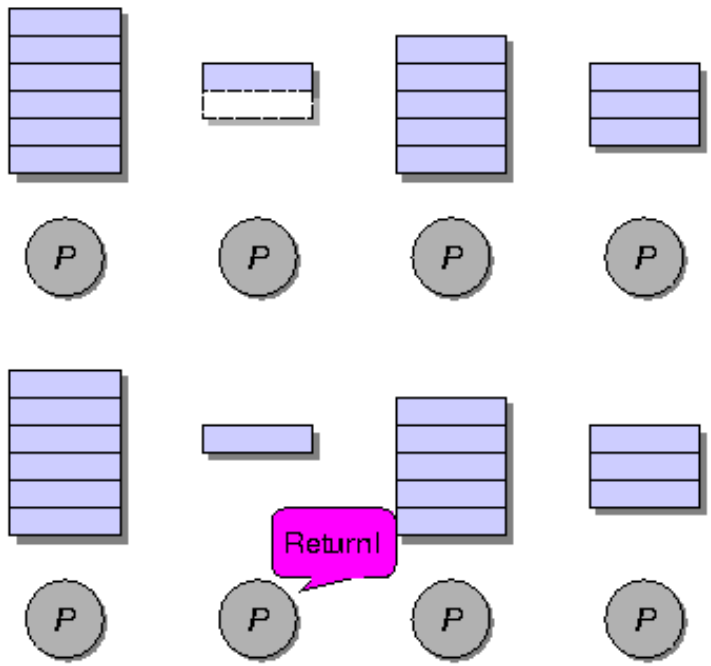
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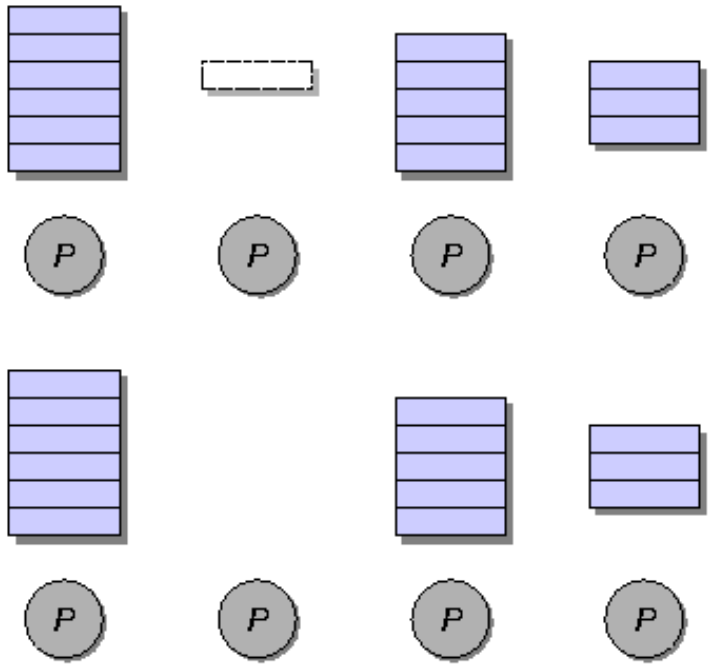
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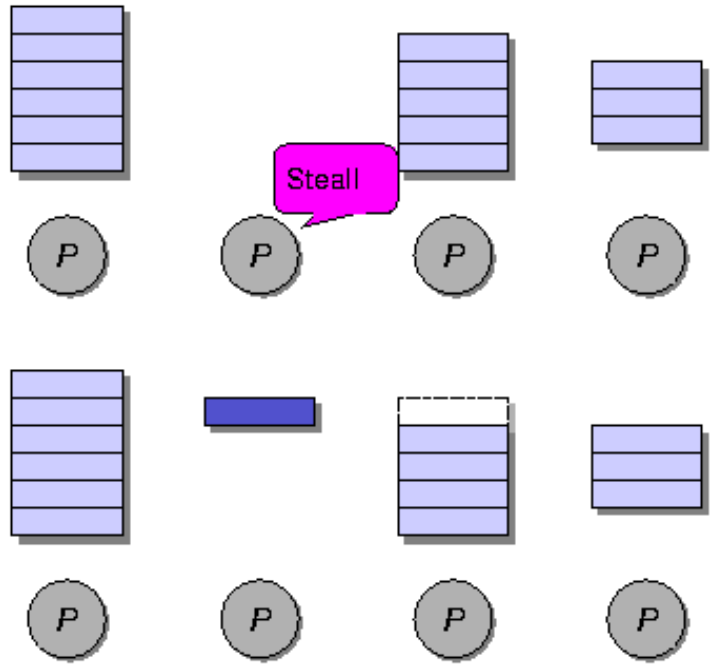
Steal!
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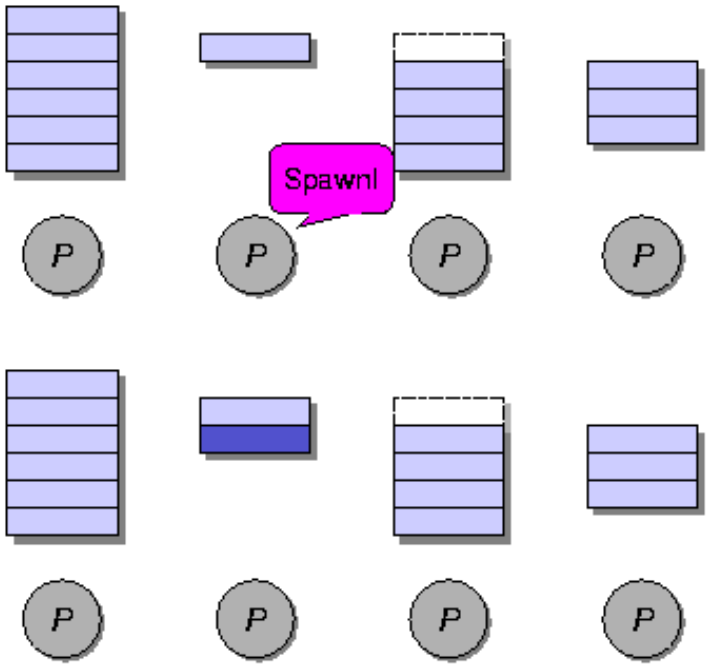
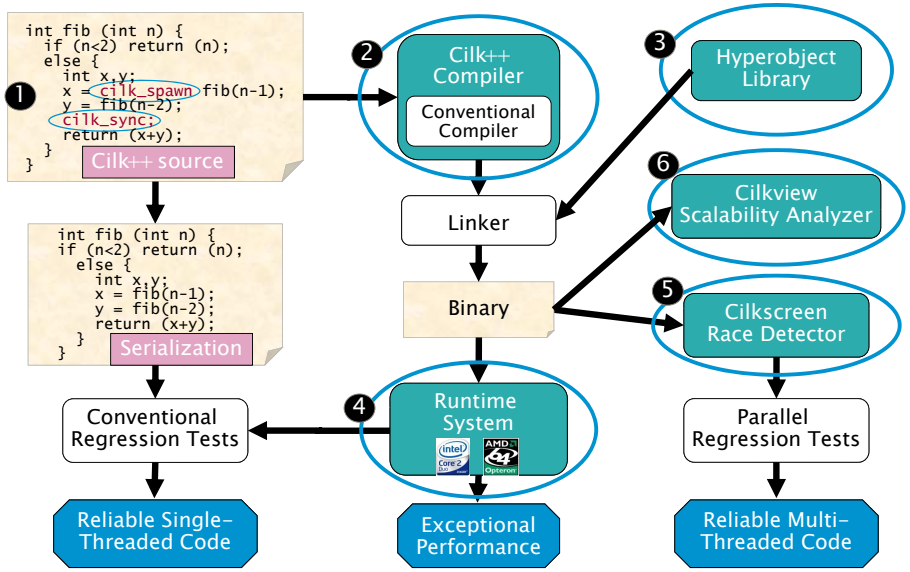


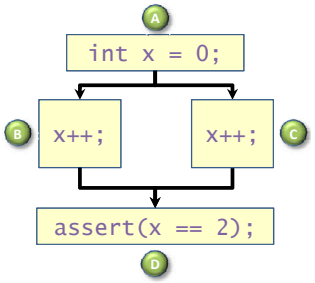
The Cilk++ Platform



Race Bugs (1/3)

Example

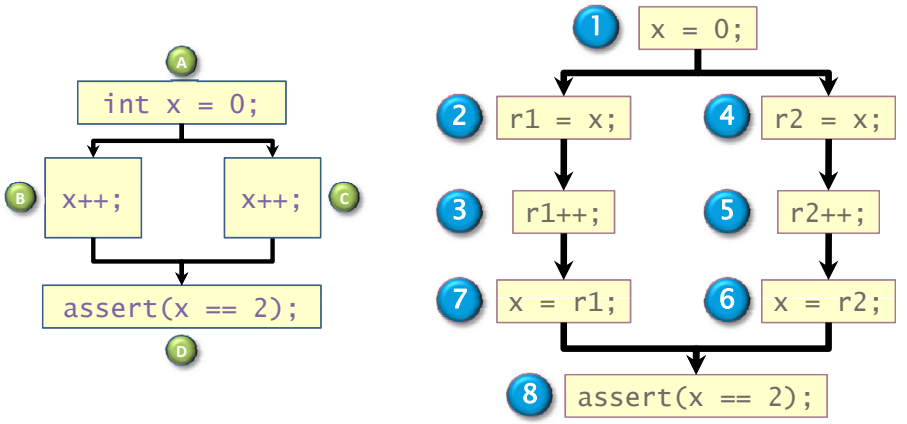
```
A  int x = 0;
   cilk_for(int i=0, i<2, ++i) {
B C    x++;
   }
D  assert(x == 2);
```

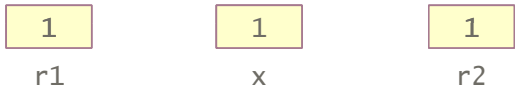


Dependency Graph

- Iterations of a `cilk_for` should be independent.
- Between a `cilk_spawn` and the corresponding `cilk_sync`, the code of the spawned child should be independent of the code of the parent, including code executed by additional spawned or called children.
- The arguments to a spawned function are evaluated in the parent before the spawn occurs.

Race Bugs (2/3)





Race Bugs (3/3)

- Watch out for races in packed data structures such as:

```
struct{
    char a;
    char b;
}
```

  Updating `x.a` and `x.b` in parallel can cause races.

- If an ostensibly deterministic `Cilk++` program run on a given input could possibly behave any differently than its serialization, `Cilkscreen` race detector guarantees to report and localize the offending race.
- Employs a regression-test methodology (where the programmer provides test inputs) and dynamic instrumentation of binary code.
- Identifies files-names, lines and variables involved in the race.
- Runs about 20 times slower than real-time.


```
template<typename T> void multiply_iter_par(int ii, int jj, int kk,
    T* C)
{
    cilk_for(int i = 0; i < ii; ++i)
        for (int k = 0; k < kk; ++k)
            cilk_for(int j = 0; j < jj; ++j)
                C[i * jj + j] += A[i * kk + k] + B[k * jj + j];
}
```

Does not scale up well due to a poor locality and uncontrolled granularity.


```
template<typename T> void multiply_rec_seq_helper(int i0, int i1, int j0,
    int j1, int k0, int k1, T* A, ptrdiff_t lda, T* B, ptrdiff_t ldb, T* C,
    ptrdiff_t ldc)
{
    int di = i1 - i0;
    int dj = j1 - j0;
    int dk = k1 - k0;
    if (di >= dj && di >= dk && di >= RECURSION_THRESHOLD) {
        int mi = i0 + di / 2;
        multiply_rec_seq_helper(i0, mi, j0, j1, k0, k1, A, lda, B, ldb, C, ldc);
        multiply_rec_seq_helper(mi, i1, j0, j1, k0, k1, A, lda, B, ldb, C, ldc);
    } else if (dj >= dk && dj >= RECURSION_THRESHOLD) {
        int mj = j0 + dj / 2;
        multiply_rec_seq_helper(i0, i1, j0, mj, k0, k1, A, lda, B, ldb, C, ldc);
        multiply_rec_seq_helper(i0, i1, mj, j1, k0, k1, A, lda, B, ldb, C, ldc);
    } else if (dk >= RECURSION_THRESHOLD) {
        int mk = k0 + dk / 2;
        multiply_rec_seq_helper(i0, i1, j0, j1, k0, mk, A, lda, B, ldb, C, ldc);
        multiply_rec_seq_helper(i0, i1, j0, j1, mk, k1, A, lda, B, ldb, C, ldc);
    } else {
        for (int i = i0; i < i1; ++i)
            for (int k = k0; k < k1; ++k)
                for (int j = j0; j < j1; ++j)
                    C[i * ldc + j] += A[i * lda + k] * B[k * ldb + j];
    }
}
```



```
template<typename T> inline void multiply_rec_seq(int ii, int jj, i
    T* B, T* C)
{
    multiply_rec_seq_helper(0, ii, 0, jj, 0, kk, A, kk, B, jj, C, j
}
```

Multiplying a 4000x8000 matrix by a 8000x4000 matrix

- on 32 cores = 8 sockets x 4 cores (Quad Core AMD Opteron 8354) per socket.
- The 32 cores share a L3 32-way set-associative cache of 2 Mbytes.

#core	Elision (s)	Parallel (s)	speedup
8	420.906	51.365	8.19
16	432.419	25.845	16.73
24	413.681	17.361	23.83
32	389.300	13.051	29.83