Parallel and Distributed Computing with Julia

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Plan

A first Julia program

Tasks: Concurrent Function Calls

Julia’s Principles for Parallel Computing

Tips on Moving Code and Data

Around the Parallel Julia Code for Fibonacci

Parallel Maps and Reductions

Distributed Computing with Arrays: Motivating Examples

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@everywhere function mycircle(n)
    inside=0
    for i=1:n
        x,y=rand(),rand()
        if(x^2+y^2<=1)
            inside=inside+1
        end
    end
    f=inside/n
    4*f
end

@everywhere function mypcircle(n,p)
    r=@parallel (+) for i=1:p
    mycircle(n/p)
    end
    r/p
end
Loading and using it in Julia (1/2)

moreno@gorgosaurus:~/src/Courses/cs2101/Fall-2013/Julia$ julia -p 4

    _      _ (_)_   | A fresh approach to technical computing
   (_)    | (_)  (_)  | Documentation: http://docs.julialang.org
  _ _   _| |  __  __  | Type "?help" for help.
 | |   | |   /_/   |
 | |   |_|   (_,|   | Version 0.5.0 (2016-09-19 18:14 UTC)
_/_  |\__/\|_\|_\|\__/\| | Official http://julialang.org/ release
|__/     |__        | x86_64-pc-linux-gnu

julia> include("julia.txt")

julia> mypcircle
mypcircle (generic function with 1 method)

julia> mypcircle(10, 4)
2.0

julia> mypcircle(100, 4)
3.1999999999999997

julia> mypcircle(1000, 4)
3.144

julia> mypcircle(1000000, 4)
3.1429120000000004
julia> @time mycircle(100000000)
   0.806303 seconds (9.61 k allocations: 413.733 KB)
3.14157768

julia> @time mypcircle(100000000,4)
   0.407655 seconds (613 allocations: 46.750 KB)
3.14141488

julia> @time mycircle(100000000)
   0.804030 seconds (5 allocations: 176 bytes)
3.14168324

julia> @time mypcircle(100000000,4)
   0.254483 seconds (629 allocations: 47.375 KB)
3.1416292400000003

julia> quit()
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Tasks (aka Coroutines)

Tasks

- Tasks are a control flow feature that allows computations to be suspended and resumed in a flexible manner.
- This feature is sometimes called by other names, such as symmetric coroutines, lightweight threads, cooperative multitasking, or one-shot continuations.
- When a piece of computing work (in practice, executing a particular function) is designated as a Task, it becomes possible to interrupt it by switching to another Task.
- The original Task can later be resumed, at which point it will pick up right where it left off.
Producer-consumer scheme

The producer-consumer scheme

- One complex procedure is generating values and another complex procedure is consuming them.
- The consumer cannot simply call a producer function to get a value, because the producer may have more values to generate and so might not yet be ready to return.
- With tasks, the producer and consumer can both run as long as they need to, passing values back and forth as necessary.
- Julia provides the functions produce and consume for implementing this scheme.
function producer()
    produce("start")
    for n=1:2
        produce(2n)
    end
    produce("stop")
end

To consume values, first the producer is wrapped in a Task, then consume is called repeatedly on that object:

julia> p = Task(producer)
Task

julia> consume(p)
"start"

julia> consume(p)
2

julia> consume(p)
4

julia> consume(p)
"stop"
Tasks as iterators

A Task can be used as an iterable object in a for loop, in which case the loop variable takes on all the produced values:

```julia
julia> for x in Task(producer)
       println(x)
   end
start
2
4
stop
```
More about tasks

julia> for x in [1,2,4] println(x) end
1
2
4

julia> t = @task [ for x in [1,2,4] println(x) end ]
Task ( runnable ) @0x00000000045c62e0

julia> istaskdone(t)
false

julia> current_task()
Task ( waiting ) @0x00000000041473b0

julia> consume(t)
1
2
4
1-element Array{Any,1}:
  nothing
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Julia’s message passing principle

Julia’s message passing

- Julia provides a multiprocessing environment based on **message passing** to allow programs to run on multiple processors in shared or distributed memory.
- Julia’s implementation of message passing is **one-sided**:
  - the programmer needs to explicitly manage only one processor in a two-processor operation
  - these operations typically do not look like message send and message receive but rather resemble higher-level operations like calls to user functions.
Two key notions: remote references and remote calls

- A **remote reference** is an object that can be used from any processor to refer to an object stored on a particular processor.

- Remote references come in two flavors: **Future** and **RemoteChannel**.

- A **remote call** is a request by one processor to call a certain function on certain arguments on another (possibly the same) processor. A remote call returns a **Future** to its result.
Remote references and remote calls (2/2)

How remote calls are handled in the program flow

- Remote calls return immediately: the processor that made the call can then proceed to its next operation while the remote call happens somewhere else.
- You can `wait` for a remote call to finish by calling `wait` on its remote reference, and you can obtain the full value of the result using `fetch`.
- On the other hand `RemoteChannels` are rewritable. For example, multiple processes can co-ordinate their processing by referencing the same remote `Channel`.
- Once fetched, a `Future` will cache its value locally. Further `fetch()` calls do not entail a network hop. Once all referencing `Futures` have fetched, the remote stored value is deleted.
Remote references and remote calls: example

moreno@gorgosaurus:~$ julia -p 4

julia> r = remotecall(rand, 2, 2, 2)
RemoteRef(2,1,6)

julia> fetch(r)
2x2 Array{Float64,2}:
  0.675311  0.735236
  0.682474  0.569424

julia> s = @spawnat 2 1+fetch(r)
RemoteRef(2,1,8)

julia> fetch(s)
2x2 Array{Float64,2}:
  1.67531  1.73524
  1.68247  1.56942

Comments on the example

- Starting with julia -p n provides n processors on the local machine.
- The first argument to remote_call is the index of the processor that will do the work.
- The first line we asked processor 2 to construct a 2-by-2 random matrix, and in the third line we asked it to add 1 to it.
- The @spawnat macro evaluates the expression in the second argument on the processor specified by the first argument.
More on remote references

```
 julia> remotecall_fetch(2, getindex, r, 1, 1)
 0.675311345332873
```

**remote_call_fetch**

- Occasionally you might want a remotely-computed value immediately.
- The function `remotecall_fetch` exists for this purpose.
- It is equivalent to `fetch(remotecall(...))` but is more efficient.
- Note that `getindex(r,1,1)` is equivalent to `r[1,1]`, so this call fetches the first element of the remote reference `r`. 
The macro `@spawn`

The syntax of `remote_call` is not especially convenient.

The macro `@spawn` makes things easier:

- It operates on an expression rather than a function, and
- chooses the processor where to do the operation for you

```julia
julia> r = @spawn rand(2,2)
RemoteRef(3,1,12)
```

```julia
julia> s = @spawn 1+fetch(r)
RemoteRef(3,1,13)
```

```julia
julia> fetch(s)
2x2 Array{Float64,2}:
  1.6117  1.20542
  1.12406 1.51088
```

Remarks on the example

- Note that we used `1+fetch(r)` instead of `1+r`. This is because we do not know where the code will run, so in general a `fetch` might be required to move `r` to the processor doing the addition.
- In this case, `@spawn` is smart enough to perform the computation on the processor that owns `r`, so the fetch will be a no-op.
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Synchronization (with Julia 3)
One important point is that your code must be available on any processor that runs it. For example, type the following into the julia prompt:

```julia
julia> function rand2(dims...)
   return 2*rand(dims...)
end
```

```julia
julia> rand2(2,2)
2x2 Float64 Array:
   0.153756  0.368514
   1.15119  0.918912
```

```julia
julia> @spawn rand2(2,2)
RemoteRef(1,1,1)
```

```julia
julia> @spawn rand2(2,2)
RemoteRef(2,1,2)
```

```julia
julia> exception on 2: in anonymous: rand2 not defined
```
Availability of a function to processors (2/3)

- In the previous example, Processor 1 knew about the function `rand2`, but processor 2 did not.
- To make code available to all processors, use `include` function together with the `@everywhere` macro, as in the introductory example.
- Alternatively, make the code Julia module, then the `include` function and the `using` command; see below.
The `@everywhere` macro executes a statement on all processes.
Running Julia with several processes or several machines

- Each process has an associated identifier.
- The process providing the interactive Julia prompt always has an id equal to 1.
- The processes used by default for parallel operations are referred to as workers.
- When there is only one process, process 1 is considered a worker.
- Otherwise, workers are considered to be all processes other than process 1.
- Functions `addprocs`, `rmprocs`, `workers`, and others are available as a programmatic means of adding, removing and querying the processes in a cluster.
Data Movement (1/4)

Motivation

- Sending messages and moving data constitute most of the overhead in a parallel program.
- Reducing the number of messages and the amount of data sent is critical to achieving performance and scalability.
- To this end, it is important to understand the data movement performed by Julia's various parallel programming constructs.
Data Movement (2/4)

**fetch and @spawn**

- *fetch* can be considered an *explicit* data movement operation, since it directly asks that an object be moved to the local machine.
- *@spawn* (and a few related constructs) also moves data, but this is not as obvious, hence it can be called an *implicit* data movement operation.
- Consider these two approaches to constructing and squaring a random matrix
- Which one is the most efficient?

```plaintext
# method 1
A = rand(1000,1000)
Bref = @spawn A^2
...
fetch(Bref)
```

```plaintext
# method 2
Bref = @spawn rand(1000,1000)^2
...
fetch(Bref)
```
Data Movement (3/4)

# method 1
A = rand(1000,1000)
Bref = @spawn A^2
...
fetch(Bref)

# method 2
Bref = @spawn rand(1000,1000)^2
...
fetch(Bref)

Answer to the question

- The difference seems trivial, but in fact is quite significant due to the behavior of @spawn.
- In the first method, a random matrix is constructed locally, then sent to another processor where it is squared.
- In the second method, a random matrix is both constructed and squared on another processor.
- Therefore the second method sends much less data than the first.
Remarks on the previous example

▶ In the previous toy example, the two methods are easy to distinguish and choose from.

▶ However, in a real program designing data movement might require more thought and very likely some measurement.

▶ For example, if the first processor needs matrix $A$ then the first method might be better.

▶ Or, if processing $A$ is expensive but only the current processor has it, then moving it to another processor might be unavoidable.

▶ Or, if the current processor has very little to do between the @spawn and fetch($B$) then it might be better to eliminate the parallelism altogether.

▶ Or imagine $\text{rand}(1000,1000)$ is replaced with a more expensive operation. Then it might make sense to add another @spawn statement just for this step.
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julia> addprocs(3)
3-element Array{Any,1}:
  2
  3
  4

julia> @everywhere function fib(n)
    if (n < 2)
        return n
    else return fib(n-1) + fib(n-2)
    end
end
julia> z = @spawn fib(10)
RemoteRef(3,1,8)

julia> fetch(z)
55

julia> @time [fib(i) for i=1:45];
  21.388288 seconds (12.07 k allocations: 545.744 KB)
julia> @everywhere function fib_parallel(n)
    if (n < 40)
        return fib(n)
    else
        x = @spawn fib_parallel(n-1)
        y = fib_parallel(n-2)
        return fetch(x) + y
    end
end

julia>

julia> fib_parallel(40)
102334155

julia> @time [fib_parallel(i) for i=1:45];
14.515756 seconds (25.13 k allocations: 1.121 MB)
julia> @time [fib(45) for i=1:4]
    32.638520 seconds (12.09 k allocations: 541.627 KB)
4-element Array{Int64,1}:
    1134903170
    1134903170
    1134903170
    1134903170

julia> @time @parallel for i=1:4 println(fib(45)) end
    0.190153 seconds (337.56 k allocations: 14.811 MB, 2.67% gc time)
4-element Array{Future,1}:
    Future(3,1,103,#NULL)
    Future(4,1,104,#NULL)
    Future(5,1,105,#NULL)
    Future(2,1,106,#NULL)

julia> From worker 3: 1134903170
    From worker 2: 1134903170
    From worker 5: 1134903170
    From worker 4: 1134903170

julia> @time @parallel (+) for i=1:4 fib(45) end
    8.855273 seconds (223.89 k allocations: 9.451 MB)
4539612680
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A first example of parallel reduction

```
julia> @everywhere function count_heads(n)
    c::Int = 0
    for i=1:n
        c += rand(0:1)
    end
    c
end

julia> a = @spawn count_heads(100000000)
Future(5,1,122,Nullable{Any}())

julia> b = @spawn count_heads(100000000)
Future(2,1,123,Nullable{Any}())

julia> fetch(a)+fetch(b)
99992853
```

- This simple example demonstrates a powerful and often-used parallel programming pattern: **reduction**.
- Many iterations run independently over several processors, and then their results are combined using some function.
Parallel reduction using @parallel (1/4)

Usage of parallel for loops

- In the previous example, we use two explicit @spawn statements, which limits the parallelism to two processors.
- To run on any number of processors, we can use a parallel for loop, which can be written in Julia like this:

```julia
nheads = @parallel (+) for i=1:200000000
    rand(0:1)
end
```

Comments

- This construct implements the pattern of
  - assigning iterations to multiple processors, and
  - combining them with a specified reduction (in this case (+)).
- Notice that the reduction operator can be omitted if it is not needed
- However, the semantics of such a parallel for-loop can be dramatically different from its serial elision. As we shall see on the example of the next slide.
Parallel reduction using @parallel (2/4)

```julia
julia> a = zeros(4)
4-element Array{Float64,1}:
  0.0
  0.0
  0.0
  0.0

julia> @parallel for i=1:4
    a[i] = i
end
4-element Array{Future,1}:
  Future(3,1,130,#NULL)
  Future(4,1,131,#NULL)
  Future(5,1,132,#NULL)
  Future(2,1,133,#NULL)

julia> a
4-element Array{Float64,1}:
  0.0
  0.0
  0.0
  0.0

julia> for i=1:4
    a[i] = i
end

julia> a
4-element Array{Float64,1}:
  1.0
  2.0
  3.0
  4.0
```
Parallel reduction using @parallel (3/4)

Evaluation of a @parallel for-loop

- Iterations run on different processors and do not happen in a specified order,
- Consequently, variables or arrays will not be globally visible.
- Any variables used inside the parallel loop will be copied and broadcast to each processor.
- Processors produce results which are made visible to the launching processor via the reduction.
- This explains why the following code will not work as intended:

```julia
julia> @parallel for i=1:4
       a[i] = i
    end
```

Comments on the example

- Each processor will have a separate copy if it.
- Parallel for loops like these must be avoided
Parallel reduction using @parallel (4/4)

Use of “outside” variables in @parallel for-loops

- Using outside variables in parallel loops is perfectly reasonable if the variables are read-only. See the example on the next slide.
- In some cases no reduction operator is needed, and we merely wish to apply a function to all elements in some collection.
- This is another useful operation called parallel map, implemented in Julia as the pmap function.
- For example, we could compute the rank of several large random matrices in parallel as follows:

```
julia> M = [rand(1000,1000) for i=1:4];
```

```
julia> pmap(rank, M)
4-element Array{Any,1}:
   1000
   1000
   1000
   1000
```
Use of “outside” variables in @parallel for-loops

```
julia> tic()
0x00000e1e0b7eb4df

julia> R = [@spawnat i rank(M[i]) for i=1:4]
4-element Array{Future,1}:
  Future(1,1,164,#NULL)
  Future(2,1,165,#NULL)
  Future(3,1,166,#NULL)
  Future(4,1,167,#NULL)

julia> toc()
elapsed time: 4.876411306 seconds
4.876411306

julia> S = 0
0

julia> tic()
0x00000e21f51cc600

julia> for i=1:4
    S = S + fetch(R[i])
end

julia> toc()
elapsed time: 4.643278986 seconds
4.643278986

julia> S
4000

julia> @time @parallel (+) for i=1:4
    rank(M[i])
end
1.315844 seconds (15.14 k allocations: 617.030 KB)
4000
```
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Computing the maximum value of an array in parallel

```julia
julia> @everywhere function maxnum_serial(a,s,e)
    if s==e
        a[s]
    else
        mid = Int(floor((s+e)/2))
        low = maxnum_serial(a,s,mid)
        high = maxnum_serial(a,mid+1,e)
        low > high? low:high
    end
end

julia> @everywhere function maxnum_parallel(a,s,e)
    if (e-s) <= 10000000
        maxnum_serial(a,s,e)
    else
        mid = Int(floor((s+e)/2))
        low_remote = @spawn maxnum_parallel(a,s,mid)
        high = maxnum_parallel(a,mid+1,e)
        low = fetch(low_remote)
        low > high? low:high
    end
end

julia> a=rand(20000000);

julia> @time maxnum_serial(a,1,20000000)
   0.308907 seconds (2.20 k allocations: 90.496 KB)
   0.9999999858772446

julia> @time maxnum_parallel(a,1,20000000) ## two recursive calls
   0.743128 seconds (364.71 k allocations: 15.940 MB)
   0.9999999858772446
```

As we can see, the parallel version runs slower than its serial counterpart. Indeed, the amount of work (number of comparisons) is in the same order of magnitude of data transfer (number of integers to move from one processor than another). But the latter costs much more clock-cycles.
Computing the minimum and maximum values of an array in parallel

```
@everywhere function minimum_maximum_serial(a,s,e)
    if s==e
        [a[s], a[s]]
    else
        mid = Int(floor((s+e)/2))
        X = minimum_maximum_serial(a,s,mid)
        Y = minimum_maximum_serial(a,mid+1,e)
        [min(X[1],Y[1]), max(X[2],Y[2])]
    end
end

@everywhere function minimum_maximum_parallel(a,s,e)
    if (e-s)<=1000000
        minimum_maximum_serial(a,s,e)
    else
        mid = Int(floor((s+e)/2))
        R = @spawn minimum_maximum_parallel(a,s,mid)
        Y = minimum_maximum_parallel(a,mid+1,e)
        X = fetch(R)
        [min(X[1],Y[1]), max(X[2],Y[2])]
    end
end

a=rand(20000000);

@time minimum_maximum_serial(a,1,20000000)
2.562585 seconds (120.01 M allocations: 4.769 GB, 19.10% gc time)
2-element Array{Float64,1}:
  1.1769e-7
  1.0

@time minimum_maximum_parallel(a,1,20000000)
1.979739 seconds (60.35 M allocations: 2.399 GB, 12.77% gc time)
2-element Array{Float64,1}:
  1.1769e-7
  1.0
```
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Distributed Arrays (1/7)

Idea

- Large computations are often organized around large arrays of data.
- In these cases, a particularly natural way to obtain parallelism is to distribute arrays among several processes.
- This combines the memory resources of multiple machines, allowing use of arrays too large to fit on one machine.
- Each process operates on the part of the array it owns, providing a ready answer to the question of how a program should be divided among machines.

The DArray type

- Julia distributed arrays are implemented by the DArray type.
- A DArray has an element type and dimensions just like an Array.
- A DArray can also use arbitrary array-like types to represent the local chunks that store actual data.
- The data in a DArray is distributed by dividing the index space into some number of blocks in each dimension.
Distributed Arrays (1/7)

julia> Pkg.add("DistributedArrays")
INFO: Initializing package repository /home/moreno/.julia/v0.5
INFO: Cloning METADATA from https://github.com/JuliaLang/METADATA.jl
INFO: Updating cache of Compat...
INFO: Cloning cache of DistributedArrays from https://github.com/JuliaParallel/DistributedArrays.jl.git
INFO: Cloning cache of Primes from https://github.com/JuliaMath/Primes.jl.git
INFO: Installing Compat v0.11.0
INFO: Installing DistributedArrays v0.3.0
INFO: Installing Primes v0.1.2
INFO: Package database updated

julia> import DistributedArrays
INFO: Precompiling module DistributedArrays

julia> @everywhere using DistributedArrays
Constructing distributed arrays

Common kinds of arrays can be constructed with functions beginning with `d`:

\[ \begin{align*}
\text{dzeros}(100,100,10) \\
\text{dones}(100,100,10) \\
\text{drand}(100,100,10) \\
\text{drandn}(100,100,10) \\
x=2 \\
\text{dfill}(x, 100,100,10)
\end{align*} \]

In the last case, each element will be initialized to the specified value \( x \). These functions automatically pick a distribution for you.

Constructing distributed arrays with more control

For more control, you can specify which processors to use, and how the data should be distributed:

\[ \text{dzeros}((100,100), \text{workers()}[1:4], [1,4]) \]

- The second argument specifies that the array should be created on the first four workers. When dividing data among a large number of processes, one often sees diminishing returns in performance. Placing DArrays on a subset of processes allows multiple DArray computations to happen at once, with a higher ratio of work to communication on each process.

- The third argument specifies a distribution; the \( n \)th element of this array specifies how many pieces the \( n \)th dimension should be divided into. In this example the first dimension will not be divided, and the second dimension will be divided into 4 pieces. Therefore each local chunk will be of size (100,25). Note that the product of the distribution array must equal the number of processors.
Constructing distributed arrays with even more control

The primitive DArray constructor has the following somewhat elaborate signature:

\[
\text{DArray}(\text{init}, \text{dims}[, \text{procs}, \text{dist}])
\]

- \text{init} is a function that accepts a tuple of index ranges. This function should allocate a local chunk of the distributed array and initialize it for the specified indices.
- \text{dims} is the overall size of the distributed array.
- \text{procs} optionally specifies a vector of processor IDs to use.
- \text{dist} is an integer vector specifying how many chunks the distributed array should be divided into in each dimension.
- The last two arguments are optional, and defaults will be used if they are omitted.

Example

As an example, here is how to turn the local array constructor fill into a distributed array constructor:

\[
d\text{fill}(v, \text{args}...) = \text{DArray}(I\rightarrow\text{fill}(v, \text{map}(\text{length}, I)), \text{args}...)
\]

In this case the init function only needs to call fill with the dimensions of the local piece it is creating.
Distributed Arrays (4/7)

```julia
julia> [i+j for i = 1:5, j = 1:5]
5x5 Array{Int64,2}:
2  3  4  5  6
3  4  5  6  7
4  5  6  7  8
5  6  7  8  9
6  7  8  9  10
```

```julia
julia> @DArray [i+j for i = 1:5, j = 1:5]
5x5 DistributedArrays.DArray{Int64,2,Array{Int64,2}}:
2  3  4  5  6
3  4  5  6  7
4  5  6  7  8
5  6  7  8  9
6  7  8  9  10
```
Distributed Arrays (4/7)

julia> @everywhere function par(I)
    # create our local patch
    # I is a tuple of intervals
    # WAS d=(size(I[1], 1), size(I[2], 1))
    d= (size([i for i=I[1]], 1), size([i for i=I[2]], 1))
    m = fill(myid(), d)
    return m
end

julia> @everywhere h=8

julia> @everywhere w=8

julia> m = DArray(par, (h, w))
8x8 DArray{Int64,2,Array{Int64,2}}:
  2  2  2  2  4  4  4  4
  2  2  2  2  4  4  4  4
  2  2  2  2  4  4  4  4
  2  2  2  2  4  4  4  4
  3  3  3  3  5  5  5  5
  3  3  3  3  5  5  5  5
  3  3  3  3  5  5  5  5
  3  3  3  3  5  5  5  5
julia> @spawn rank(m)
Future(5,1,5327,Nullable{Any}())

julia> @spawn rank(m)
Future(6,1,5328,Nullable{Any}())

julia> @spawn rank(m)
Future(7,1,5329,Nullable{Any}())

julia> r = @spawn rank(m)
Future(8,1,5330,Nullable{Any}())

julia> fetch(r)
ERROR: On worker 8:
MethodError: no method matching svdvals!(::DistributedArrays.DArray{Float64,2,Array{Float64,2}})
julia> m
88 DistributedArrays.DArray{Int64,2,Array{Int64,2}}:
  2  2  2  2  4  4  4  4
  2  2  2  2  4  4  4  4
  2  2  2  2  4  4  4  4
  2  2  2  2  4  4  4  4
  3  3  3  3  5  5  5  5
  3  3  3  3  5  5  5  5
  3  3  3  3  5  5  5  5
  3  3  3  3  5  5  5  5

julia> r = @spawnat 2 (localindexes(m))
Future(2,1,5596,Nullable{Any}())

julia> fetch(r)
(1:4,1:4)

julia> r = @spawnat 2 (localpart(m))
Future(2,1,5598,Nullable{Any}())

julia> fetch(r)
44 Array{Int64,2}:
  2  2  2  2
  2  2  2  2
  2  2  2  2
  2  2  2  2

julia> rank(fetch(r))
1
Distributed Arrays (7/7)

Operations on distributed arrays

- `distribute(a::Array)` converts a local array to a distributed array.
- `localpart(a::DArray)` obtains the locally-stored portion of a DArray.
- `localindexes(a::DArray)` gives a tuple of the index ranges owned by the local process.
- `convert(Array, a::DArray)` brings all the data to the local processor.
- Indexing a DArray (square brackets) with ranges of indexes always creates a SubArray, not copying any data.
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Shared Arrays

Matrix Multiplication Using Shared Arrays (with Julia 3)

Synchronization (with Julia 3)
moreno@gorgosaurus:/src/Courses/cs2101/Fall-2013/Julia$ julia -p 4

julia> @everywhere using DistributedArrays

julia> a = [2i for i = 1:10]
10-element Array{Int64,1}:
   2
   4
   6
   8
  10
  12
  14
  16
  18
  20

julia> da = distribute(a)
10-element DistributedArrays.DArray{Int64,1,Array{Int64,1}}:
   2
   4
   6
   8
  10
  12
  14
  16
  18
  20
Distributed arrays and parallel reduction (2/4)

```julia
julia> procs(da)
4-element Array{Int64,1}:
    2
    3
    4
    5

julia> da[3]
6

julia> da[3:5]
3-element SubArray{Int64,1,DArray{Int64,1,Array{Int64,1}},(Range1{Int64},)}:
    6
    8
    10

julia> lp = [@spawnat i (localindexes(da)) for i=2:5]
4-element Array{Future,1}:
    Future(2,1,70,#NULL)
    Future(3,1,71,#NULL)
    Future(4,1,72,#NULL)
    Future(5,1,73,#NULL)
```
Distributed arrays and parallel reduction (2/4)

julia> map(fetch, lp)
4-element Array{Tuple{UnitRange{Int64}},1}:
  (1:3,)
  (4:5,)
  (6:7,)
  (8:10,)

julia> lp = [@spawnat i (localpart(da)) for i=2:5]
4-element Array{Future,1}:
  Future(2,1,78,#NULL)
  Future(3,1,79,#NULL)
  Future(4,1,80,#NULL)
  Future(5,1,81,#NULL)

julia> map(fetch, lp)
4-element Array{Array{Int64,1},1}:
  [2,4,6]
  [8,10]
  [12,14]
  [16,18,20]
julia> fetch(@spawnat 4 da[3])
6

julia> [ (@spawnat p sum(localpart(da))) for p=procs(da) ]
4-element Array{Future,1}:
  Future(2,1,90,#NULL)
  Future(3,1,91,#NULL)
  Future(4,1,92,#NULL)
  Future(5,1,93,#NULL)

julia> map(fetch, 
    [ (@spawnat p sum(localpart(da))) for p=procs(da) ])
4-element Array{Int64,1}:
  12
  18
  26
  54

julia> sum(da)
110
julia> reduce(+:, map(fetch, 
            (@spawnat p sum(localpart(da))) for p=procs(da)) ))

110

julia > preduce(f,d) = reduce(f, map(fetch, 
       [(@spawnat p f(localpart(d))) for p=procs(d)]))

preduce (generic function with 1 method)

julia> function Base.minimum(x::Int64, y::Int64)
      min(x,y)
   end

julia> preduce(minimum, da)
2
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Synchronization (with Julia 3)
Shared arrays vs distributed arrays

- Shared Arrays use system shared memory to map the same array across many processes.
- While there are some similarities to a DArray, the behavior of a SharedArray is quite different.
- In a DArray, each process has local access to just a chunk of the data, and no two processes share the same chunk;
- in contrast, in a SharedArray each participating process has access to the entire array.
- A SharedArray is a good choice when you want to have a large amount of data jointly accessible to two or more processes on the same machine.
Shared arrays vs regular arrays

- SharedArray indexing (assignment and accessing values) works just as with regular arrays, and is efficient because the underlying memory is available to the local process.
- Therefore, most algorithms work naturally on SharedArrays, albeit in single-process mode. In cases where an algorithm insists on an Array input, the underlying array can be retrieved from a SharedArray by calling sdata(S).
The constructor for a shared array is of the form:

```plaintext
SharedArray(T::Type, dims::NTuple; init=false, pids=Int[])```

- which creates a shared array of a type `T` and
- size `dims` across the processes specified by `pids`.
- Unlike distributed arrays, a shared array is accessible only from those participating workers specified by the `pids` named argument (and the creating process too, if it is on the same host).
- If an `init` function, of signature `initfn(S::SharedArray)`, is specified, then it is called on all the participating workers.
- You can arrange it so that each worker runs the `init` function on a distinct portion of the array, thereby parallelizing initialization.
Heres a brief example (with Julia started with -p 4)

```julia
julia> S = SharedArray(Int, (3,4),
    init = S -> S[localindexes(S)] = myid())
```

3x4 SharedArray\{Int64,2\}:

```
  1  2  4  5
  1  3  4  5
  2  3  5  5
```

```julia
julia> S[3,2] = 7
7
```

```julia
julia> S
3x4 SharedArray\{Int64,2\}:

  1  2  4  5
  1  3  4  5
  2  7  5  5
```

`localindexes` provides disjoint one-dimensional ranges of indexes, and is sometimes convenient for splitting up tasks among processes. You can, of course, divide the work any way you wish:

S=SharedArray(Int,(4,4),
    init = S -> S[myid()-1:nworkers():length(S)] = myid())
Continuing the example (with Julia started with `-p 3`):

```julia
julia> S
4x4 SharedArray{Int64,2}:
  2  2  2  2
  3  3  3  3
  4  4  4  4
  5  5  5  5
```

```julia
julia> for i=1:3, j=1:4 S[i,j] = myid() end
```

```julia
julia> S
4x4 SharedArray{Int64,2}:
  1  1  1  1
  1  1  1  1
  1  1  1  1
  1  1  1  1
  5  5  5  5
```
Shared arrays (6/6)

Since all processes have access to the underlying data, you do have to be careful not to set up conflicts. For example:

```julia
@sync begin
    for p in workers()
        @spawn for i=1:4, j=1:4 S[i,j] = myid() end
    end
end
```

would result in undefined behavior: because each process fills the entire array with its own pid, whichever process is the last to execute (for any particular element of `S`) will have its pid retained. One could even get a more random behavior as follows:

```julia
@sync begin
    for p in workers()
        @async begin
            @async begin
                remotecall_wait(fill!, p, S, p)
            end
        end
    end
end
```
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Blockwise matrix multiplication (1/3)

- Assume that we want to multiply two square matrices $A$ and $B$ of order $n$, yielding a square matrix $C$ of order $n$.
- Assume also that $n$ is a power of 2.
- Then, each of $A$, $B$, $C$ can be divided into 4 blocks (themselves matrices) of order $n/2$ as depicted below.

\[
\begin{pmatrix}
C_{11} & C_{12} \\
C_{21} & C_{22}
\end{pmatrix}
= \begin{pmatrix}
A_{11} & A_{12} \\
A_{21} & A_{22}
\end{pmatrix}
\cdot
\begin{pmatrix}
B_{11} & B_{12} \\
B_{21} & B_{22}
\end{pmatrix}
\]

\[
= \begin{pmatrix}
A_{11}B_{11} & A_{11}B_{12} \\
A_{21}B_{11} & A_{21}B_{12}
\end{pmatrix}
+ \begin{pmatrix}
A_{12}B_{21} & A_{12}B_{22} \\
A_{22}B_{21} & A_{22}B_{22}
\end{pmatrix}
\]

- This leads to a recursive process for multiplying matrices. with 8 recursive calls, namely for $A_{11}B_{11}$, $A_{11}B_{12}$, …, $A_{22}B_{22}$.
- In practice, the recursive calls should be performed until a base case (typically $n = 32$ or $n = 64$ or $n = 128$, depending on the machine, the type of the input coefficients and the initial value of $n$).
- The code on the next slide implements these ideas.
function dacmm(i0, i1, j0, j1, k0, k1, A, B, C, n, basecase)
    ## A, B, C are matrices
    ## We compute C = A * B

    if n > basecase
        n = n/2
        dacmm(i0, i1, j0, j1, k0, k1, A, B, C, n, basecase)
        dacmm(i0, i1, j0, j1+n, k0, k1+n, A, B, C, n, basecase)
        dacmm(i0+n, i1, j0, j1, k0+n, k1, A, B, C, n, basecase)
        dacmm(i0+n, i1, j0, j1+n, k0+n, k1+n, A, B, C, n, basecase)
        dacmm(i0, i1+n, j0+n, j1, k0, k1, A, B, C, n, basecase)
        dacmm(i0, i1+n, j0+n, j1+n, k0+n, k1+n, A, B, C, n, basecase)
        dacmm(i0+n, i1+n, j0+n, j1, k0+n, k1, A, B, C, n, basecase)
        dacmm(i0+n, i1+n, j0+n, j1+n, k0+n, k1+n, A, B, C, n, basecase)
    else
        for i= 1:n, j=1:n, k=1:n
            C[i+k0,k1+j] = C[i+k0,k1+j] + A[i+i0,i1+k] * B[k+j0,j1+j]
        end
    end
end
Blockwise matrix multiplication (3/3)

```
julia> n=4
4

julia> basecase = 2
2

julia> A = [rem(rand(Int32),5) for i =1:n, j = 1:n]
4x4 Array{Int64,2}:
  -4  -2  0  -3
  -1   4  -1  0
   1   0  0  -4
   2  -3   4  2

julia> B = [rem(rand(Int32),5) for i =1:n, j = 1:n]
4x4 Array{Int64,2}:
   3   4  -4   2
  -4  -4   3   1
  -4  -4   0  -2
   0   3  -2  -3

julia> C = zeros(Int32,n,n);

julia> dacmm(0, 0, 0, 0, 0, 0, A, B, C, n, basecase)

julia> C
4x4 Array{Int32,2}:
  -4  -17  16  -1
 -15  -16  16   4
   3   -8   4  14
   2  10  -21  -13
```
Parallel blockwise matrix multiplication (1/2)

```julia
@everywhere function dacmm_parallel(i0, i1, j0, j1, k0, k1, A, B, C, s, X)
    if s > X
        s = s/2
    lrf = [@spawn dacmm_parallel(i0, i1, j0, j1, k0, k1, A, B, C, s,X),
            @spawn dacmm_parallel(i0, i1, j0, j1+s, k0, k1+s, A, B, C, s,X),
            @spawn dacmm_parallel(i0+s, i1, j0, j1, k0+s, k1, A, B, C, s,X),
            @spawn dacmm_parallel(i0+s, i1, j0, j1+s, k0+s, k1+s, A, B, C, s,X)]
    pmap(fetch, lrf)
    else
        for i= 0:(s-1), j=0:(s-1), k=0:(s-1)
            C[i+k0,k1+j] += A[i+i0,i1+k] * B[k+j0,j1+j]
        end
    end
end
```
Parallel blockwise matrix multiplication (2/2)

\[ s = 8 \]
\[ A = \text{convert}(\text{SharedArray}, \text{rand}(s,s)) \]
\[ B = \text{convert}(\text{SharedArray}, \text{rand}(s,s)) \]
\[ C = \text{convert}(\text{SharedArray}, \text{zeros}(s,s)) \]
\[ \text{dacmm\_parallel}(1,1,1,1,1,1,A,B,C,s,8) \]
\[ \text{dacmm\_parallel}(1,1,1,1,1,1,A,B,C,s,2) \]

\[ s = 1024 \]
\[ A = \text{convert}(\text{SharedArray}, \text{rand}(s,s)) \]
\[ B = \text{convert}(\text{SharedArray}, \text{rand}(s,s)) \]

\[ C = \text{convert}(\text{SharedArray}, \text{zeros}(s,s)); \]
\[ \text{@time dacmm\_parallel}(1,1,1,1,1,1,A,B,C,s,64) \]
\[ \text{## 4.486267909 seconds} \]
\[ C = \text{convert}(\text{SharedArray}, \text{zeros}(s,s)); \]
\[ \text{@time dacmm\_parallel}(1,1,1,1,1,1,A,B,C,s,1024) \]
\[ \text{## 45.38339897 seconds} \]
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How does Julia’s schedule computations?

Julia’s scheduling strategy is based on tasks

- Julia’s parallel programming platform uses Tasks (aka Coroutines) to switch among multiple computations.
- Whenever code performs a communication operation like `fetch` or `wait`, the current task is suspended and a scheduler picks another task to run.
- A task is restarted when the event it is waiting for completes.

Dynamic scheduling

- For many problems, it is not necessary to think about tasks directly.
- However, they can be used to wait for multiple events at the same time, which provides for dynamic scheduling.
- In dynamic scheduling, a program decides what to compute or where to compute it based on when other jobs finish.
- This is needed for unpredictable or unbalanced workloads, where we want to assign more work to processes only when they finish their current tasks.
- As an example, consider computing the ranks of matrices of different sizes

\[
M = \{\text{rand}(800,800), \text{rand}(600,600), \text{rand}(800,800), \text{rand}(600,600)\}
\]

`pmap(rank, M)`
Implementation of pmap

Main idea
Processor 1 dispatches the arguments of function $f$ to the workers via remotecall_fetch.

Details

- Each worker is associated with a local task feeding work to it.
- This mapping is done in the for loop where each iteration is run asynchronously.
- Indeed, each of these iterations submits remote calls via remotecall_fetch and waits; note the use of the while true loop.
- Once a remote call is submitted, the corresponding task is interrupted and another iteration can run; note that all these tasks are local to Processor 1, hence, only one runs at a time.
- Each worker knows which item to pick from the list lst thanks to the function nextidx().
- May be another task has changed the variable $i$ when a call to nextidx() returns: but this does not matter thanks to the use of the local variable idx.
Implementation of `pmap` function

```plaintext
function pmap(f, lst)
    np = nprocs()  # determine the number of processes available
    n = length(lst)
    results = cell(n)
    i = 1
    # function to produce the next work item from the queue.
    # in this case it's just an index.
    nextidx() = (idx=i; i+=1; idx)
    @sync begin
        for p=1:np
            if p != myid() || np == 1
                @async begin
                    while true
                        idx = nextidx()
                        if idx > n
                            break
                        end
                        results[idx] = remotecall_fetch(p, f, lst[idx])
                    end
                end
            end
        end
    end
    results
end
```
@spawnlocal, @sync and @everywhere

@spawnlocal (recently renamed @async)

- @spawnlocal is similar to @spawn, but only runs tasks on the local processor.
- In the pmap example above, we use it to create a feeder task for each processor.
- Each task picks the next index that needs to be computed, then waits for its processor to finish, then repeats until we run out of indexes.

@sync

- A @sync block is used to wait for all the local tasks to complete, at which point the whole operation is done.
- Notice that all the feeder tasks are able to share the state i via next_idx() since they all run on the same processor.
- However, no locking is required, since the threads are scheduled cooperatively and not preemptively.
- This means context switches only occur at well-defined points (during the fetch operation).

@everywhere

- It is often useful to execute a statement on all processors, particularly for setup tasks such as loading source files and defining common variables. This can be done with the @everywhere macro.