

Collective Communication in MPI and Advanced Features

Pacheco's book. Chapter 3

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Outline

- Collective group communication
- Application examples
 - Pi computation
 - Summation of long vectors
- More applications
 - Matrix-vector multiplication
 - performance evaluation
 - Parallel sorting
- Safety and other MPI issues.

What MPI Functions are commonly used

• For simple applications, these are common:

- Startup
 - MPI_Init, MPI_Finalize
- Information on the processes
 - MPI_Comm_rank, MPI_Comm_size, MPI_Get_processor_name
- Point-to-point communication
 - MPI_Irecv, MPI_Isend, MPI_Wait, MPI_Send, MPI_Recv
- Collective communication

- MPI_Allreduce, MPI_Bcast, MPI_Allgather

 http://mpitutorial.com/mpi-broadcast-andcollective-communication/

MPI Collective Communication

- Collective routines provide a higher-level way to organize a parallel program
 - Each process executes the same communication operations
 - Communication and computation is coordinated among a group of processes in a communicator
 - Tags are not used
 - No non-blocking collective operations.
- Three classes of operations: synchronization, data movement, collective computation.

Synchronization

- MPI Barrier (comm) ۲
- Blocks until all processes in the group of the ۲ communicator comm call it.
- Not used often. Sometime • used in measuring performance and load balancing



Collective Data Movement: Broadcast, Scatter, and Gather







 Data belonging to a single process is sent to all of the processes in the communicator.

```
int MPI_Bcast(
         void *
                                     /* in/out
                      data p
                                               */、
         int
                                     /* in
                                               */.
                      count
                                               */,
                                     /* in
        MPI_Datatype datatype
         int
                                     /* in
                                               */.
                      source_proc
                                     /* in
                                               */);
        MPI_Comm
                      COMM
```

Comments on Broadcast

- All collective operations must be called by all processes in the communicator
- MPI_Bcast is called by both the sender (called the root process) and the processes that are to receive the broadcast
 - MPI_Bcast is not a "multi-send"
 - "root" argument is the rank of the sender; this tells MPI which process originates the broadcast and which receive

(4)

3

(5)



A version of Get_input that uses MPI_Bcast in the trapezoidal program

```
void Get_input(
    int my_rank /* in */,
    int comm_sz /* in */,
    double* a_p /* out */,
    double* b_p /* out */,
    int* n_p /* out */) {
```

```
if (my_rank == 0) {
    printf("Enter a, b, and n\n");
    scanf("%lf %lf %d", a_p, b_p, n_p);
}
MPI_Bcast(a_p, 1, MPI_DOUBLE, 0, MPI_COMM_WORLD);
MPI_Bcast(b_p, 1, MPI_DOUBLE, 0, MPI_COMM_WORLD);
MPI_Bcast(n_p, 1, MPI_INT, 0, MPI_COMM_WORLD);
/* Get_input */
```

Collective Data Movement: Allgather and AlltoAll





Collective Computation: Reduce vs. Scan





Predefined reduction operators in MPI

Operation Value	Meaning
MPI_MAX	Maximum
MPI_MIN	Minimum
MPI_SUM	Sum
MPI_PROD	Product
MPI_LAND	Logical and
MPI_BAND	Bitwise and
MPI_LOR	Logical or
MPI_BOR	Bitwise or
MPI_LXOR	Logical exclusive or
MPI_BXOR	Bitwise exclusive or
MPI_MAXLOC	Maximum and location of maximum
MPI_MINLOC	Minimum and location of minimum

Implementation View of Global Reduction using a tree-structured sum



Implementation view: Tree-structured global reduction with sum operator

1. In the first phase:

(a) Process 1 sends to 0, 3 sends to 2, 5 sends to 4, and 7 sends to 6.

(b) Processes 0, 2, 4, and 6 add in the received values.

(c) Processes 2 and 6 send their new values to processes 0 and 4, respectively.

(d) Processes 0 and 4 add the received values into their new values.

2. (a) Process 4 sends its newest value to process 0.(b) Process 0 adds the received value to its newest value.

An alternative tree-structured global sum



MPI Scan

MPI_Scan(void *sendbuf, void *recvbuf, int count, MPI_Datatype datatype, MPI_Op op, MPI_Comm comm);





 Useful in a situation in which all of the processes need the result of a global sum in order to complete some larger computation.

int	MPI_Allreduce(
	void *	input_data_p	/*	in	*/,
	void *	output_data_p	/*	out	*/,
	int	count	/*	in	*/,
	MPI_Datatype	datatype	/*	in	*/,
	MPI_Op	operator	/*	in	*/,
	MPI_Comm	comm	/*	in	*/);







A butterfly-structured global sum.

MPI Collective Routines: Summary

- Many Routines: Allgather, Allgatherv, Allreduce, Alltoall, Alltoallv, Bcast, Gather, Gatherv, Reduce, Reduce_scatter, Scan, Scatter, Scatterv
- All versions deliver results to all participating processes.
- V versions allow the hunks to have variable sizes.
- Allreduce, Reduce, Reduce_scatter, and Scan take both built-in and user-defined combiner functions.
- MPI-2 adds Alltoallw, Exscan, intercommunicator versions of most routines

Example of MPI PI program using 6 Functions

$$\pi = 4 \int_0^1 \frac{1}{1+x^2} \,\mathrm{d}x$$

- Using basic MPI functions:
 - MPI_INIT
 - MPI_FINALIZE
 - MPI_COMM_SIZE
 - MPI_COMM_RANK
- Using MPI collectives:
 - MPI_BCAST
 - MPI_REDUCE



Example: Pl in C - 1

```
#include "mpi.h"
#include <math.h>
#include <stdio.h>
int main(int argc, char *argv[])
{
    int done = 0, n, myid, numprocs, i, rc;
    double PI25DT = 3.141592653589793238462643;
    double mypi, pi, h, sum, x, a;
    MPI_Init(&argc,&argv);
    MPI_Comm_size(MPI_COMM_WORLD,&numprocs);
    MPI_Comm_rank(MPI_COMM_WORLD,&myid);
```

```
while (!done) {
    if (myid == 0) {
        printf("Enter the number of intervals: (0 quits) ");
        scanf("%d",&n);
    }
MPI_Bcast(&n, 1, MPI_INT, 0, MPI_COMM_WORLD);
if (n == 0) break;
Input and broadcast parameters
```

Example: PlinC-2
$$\int_{x=0}^{1} \frac{1}{1+x^2} \approx \sum_{i=1}^{n} \frac{1}{1+(\frac{i-0.5}{n})^2}$$
h = 1.0 / (double) n; Compute local pi values
sum = 0.0;
for (i = myid + 1; i <= n; i += numprocs) {
 x = h * ((double)i - 0.5);
 sum += 4.0 / (1.0 + x*x);
}
mypi = h * sum;

- <u>All</u> the processes in the communicator must call the same collective function.
 - Will this program work?

if(my_rank==0) MPI_Reduce(&a,&b,1, MPI_INT, MPI_SUM, 0, MPI_COMM_WORLD); else MPI_Recv(&a, MPI_INT, MPI_SUM,0,0, MPI_COMM_WORLD);

- <u>All</u> the processes in the communicator must call the same collective function.
 - For example, a program that attempts to match a call to MPI_Reduce on one process with a call to MPI_Recv on another process is erroneous, and, in all likelihood, the program will hang or crash.

- The arguments passed by each process to an MPI collective communication must be "compatible."
 - Will this program work?

- The arguments passed by each process to an MPI collective communication must be "compatible."
 - For example, if one process passes in 0 as the dest_process and another passes in 1, then the outcome of a call to MPI_Reduce is erroneous, and, once again, the program is likely to hang or crash.

Example of MPI_Reduce execution

Time	Process 0	Process 1	Process 2
0	a = 1; c = 2	a = 1; c = 2	a = 1; c = 2
1	MPI_Reduce(&a, &b,)	MPI_Reduce(&c, &d,)	MPI_Reduce(&a, &b,)
2	MPI_Reduce(&c, &d,)	MPI_Reduce(&a, &b,)	<pre>MPI_Reduce(&c, &d,)</pre>

Multiple calls to MPI_Reduce with MPI_SUM and Proc 0 as destination (root)

Is b=3 on Proc 0 after two MPI_Reduce() calls?

Is d=6 on Proc 0?

int MPI_Reduce(
void *	input_data_p	/*	in	*/,
void *	output_data_p	/*	out	*/,
int	count	/*	in	*/,
MPI_Datatype	datatype	/*	in	*/,
MPI_Op	operator	/*	in	*/,
int	dest_process	/*	in	*/,
MPI_Comm	comm	/*	in	*/);

Example: Output results

- However, the names of the memory locations are irrelevant to the matching of the calls to MPI_Reduce.
- The order of the calls will determine the matching so the value stored in b will be 1+2+1 = 4, and the value stored in d will be 2+1+2 = 5.

Time	Process 0	Process 1	Process 2
0	a = 1; c = 2	a = 1; c = 2	a = 1; c = 2
1	MPI_Reduce(&a, &b,)	MPI_Reduce(&c, &d,)	<pre>MPI_Reduce(&a, &b,)</pre>
2	MPI_Reduce(&c, &d,)	MPI_Reduce(&a, &b,)	MPI_Reduce(&c, &d,)

Parallel Matrix Vector Multiplication

Collective Communication Application Textbook p. 113-116

Matrix-vector multiplication: y= A * x

$$\begin{pmatrix} 1 & 2 & 3 \\ 4 & 5 & 6 \\ 7 & 8 & 9 \end{pmatrix} * \begin{pmatrix} 1 \\ 2 \\ 3 \end{pmatrix} = \begin{pmatrix} 1*1+2*2+3*3 \\ 4*1+5*2+6*3 \\ 7*1+8*2+9*3 \end{pmatrix} = \begin{pmatrix} 14 \\ 32 \\ 50 \end{pmatrix}$$

Problem: y = A * x where A is a $n \times n$ matrix and x is a column vector of dimension n.

Sequential code:

for i = 1 to n do $y_i = 0;$ for j = 1 to n do $y_i = y_i + a_{i,j} * x_j;$ endfor endfor

Partitioning and Task graph for matrix-vector multiplication

Partitioned code:

for i = 1 to n do $S_i: \quad y_i = 0;$ for j = 1 to n do $y_i = y_i + a_{i,j} * x_j;$ endfor endfor

 S_i : Read row A_i and vector x. Write element y_i $y_i = Row A_i * x$

Task graph:



Execution Schedule and Task Mapping



Mapping function of tasks S_i :

$$proc_map(i) = \lfloor \frac{i-1}{r} \rfloor$$
 where $r = \lceil \frac{n}{p} \rceil$.

Data Partitioning and Mapping for y= A*x

Data partitioning: for the above schedule:

Matrix A is divided into n rows $A_1, A_2, \cdots A_n$.



Data mapping:

Row A_i is mapped to processor $proc_map(i)$, the same as task *i*. The indexing function is: $local(i) = (i - 1) \mod r$. Vectors *x* and *y* are replicated to all processors.



$$S_i: \quad y[i] = 0;$$

$$for \ j = 1 \ to \ n \ do$$

$$y[i] = y[i] + a[local(i)][j] * x[j];$$
endfor

endfor

Evaluation: Parallel Time

- •Ignore the cost of local address calculation.
- •Each task performs *n* additions and *n* multiplications.
- •Each addition/multiplication costs ω
- •The parallel time is approximately

$$\frac{n}{p} \times 2n\omega$$

How is initial data distributed?

Assume initially matrix A and vector x are distributed evenly among processes



Need to redistribute vector *x* to everybody in order to perform parallel computation! What MPI collective communication is needed?

Communication Pattern for Data Redistribution

Data requirement for Process 0



MPI_Gather

Data requirement for all processes





MPI_Allgather

MPI Code for Gathering Data

Data gather for float local_x[]; /*local storage for x*/ Process 0 float global_x[]; /*storage for all of x*/

> MPI_Gather(local_x, n/p, MPI_FLOAT, global_x, n/p, MPI_FLOAT, 0, MPI_COMM_WORLD);

Repeat for all processes

It is the same as:

MPI_All_gather(local_x, n/p, MPI_FLOAT, global_x, n/p, MPI_FLOAT, MPI_COMM_WORLD);



 Concatenates the contents of each process' send_buf_p and stores this in each process' recv_buf_p.

i

 As usual, <u>recv_count</u> is the amount of data being received from each process.

n t	MPI_Allgather(
	void *	send_buf_p	/*	i n	*/,
	int	send_count	/*	i n	*/,
	MPI_Datatype	send_type	/*	i n	*/,
	void *	recv_buf_p	/*	out	*/,
	int	recv_count	/*	i n	*/,
	MPI_Datatype	recv_type	/*	i n	*/,
	MPI Comm	comm	/*	in	*/):

MPI SPMD Code for y=A*x

void Parallel_matrix_vector_prod(Α LOCAL_MATRIX_T local_A Proc 0 int m Proc 1 int n Proc 2 float local_x[] Proc 3 global_x[] float local_y[] float int local_m х local_n) { int /* local_m = n/p, local_n = n/p */ MPI_Allgather(local_x, local_n, MPI_FLOAT global_x, local_n, MPI_FLOAT, MPI_COMM_WORLD);

MPI SPMD Code for y=A*x

}

}





Performance Evaluation of Matrix Vector Multiplication

How to measure elapsed parallel time

• Use MPI_Wtime() that returns the number of seconds that have elapsed since some time in the past.

```
double MPI_Wtime(void);
double start, finish;
....
start = MPI_Wtime();
/* Code to be timed */
....
finish = MPI_Wtime();
printf("Proc %d > Elapsed time = %e seconds\n"
my_rank, finish-start);
```

Measure elapsed sequential time in Linux



- This code works for Linux without using MPI functions
- Use GET_TIME() which returns time in microseconds elapsed from some point in the past.
- Sample code for GET_TIME()
 #include <sys/time.h>
- /* The argument now should be a double (not a pointer to a double) */
- #define GET_TIME(now) {

```
struct timeval t;
```

```
gettimeofday(&t, NULL);
```

```
now = t.tv_sec + t.tv_usec/1000000.0;
```

```
}
```

Measure elapsed sequential time

```
#include "timer.h"
. . .
double start, finish;
. . .
GET_TIME(start);
/* Code to be timed */
. . .
GET_TIME(finish);
printf("Elapsed time = %e seconds\n", finish-start);
```

Use MPI_Barrier() before time measurement

Start timing until every process in the communicator has reached the same time stamp

```
double local_start, local_finish, local_elapsed, elapsed;
MPI_Barrier(comm);
<u>local_start = MPI_Wtime();</u>
/* Code to be timed */
local finish = MPI Wtime();
local_elapsed = local_finish - local_start;
MPI_Reduce(&local_elapsed, &elapsed, 1, MPI_DOUBLE,
  MPI_MAX, 0, comm);
if (my_rank == 0)
   printf("Elapsed time = %e seconds\n", elapsed);
```

Run-times of serial and parallel matrix-vector multiplication

		Order of Matrix			
comm_sz	1024	2048	4096	8192	16,384
1	4.1	16.0	64.0	270	1100
2	2.3	8.5	33.0	140	560
4	2.0	5.1	18.0	70	280
8	1.7	3.3	9.8	36	140
16	1.7	2.6	5.9	19	71

(Seconds)

Speedup and Efficiency

$$S(n,p) = \frac{T_{\text{serial}}(n)}{T_{\text{parallel}}(n,p)}$$
$$E(n,p) = \frac{S(n,p)}{p} = \frac{T_{\text{serial}}(n)}{p \times T_{\text{parallel}}(n,p)}$$

Speedups of Parallel Matrix-Vector Multiplication

		Order of Matrix			
comm_sz	1024	2048	4096	8192	16,384
1	1.0	1.0	1.0	1.0	1.0
2	1.8	1.9	1.9	1.9	2.0
4	2.1	3.1	3.6	3.9	3.9
8	2.4	4.8	6.5	7.5	7.9
16	2.4	6.2	10.8	14.2	15.5

Efficiencies of Parallel Matrix-Vector Multiplication

		Order of Matrix			
comm_sz	1024	2048	4096	8192	16,384
1	1.00	1.00	1.00	1.00	1.00
2	0.89	0.94	0.97	0.96	0.98
4	0.51	0.78	0.89	0.96	0.98
8	0.30	0.61	0.82	0.94	0.98
16	0.15	0.39	0.68	0.89	0.97





- A program is scalable if the problem size can be increased at a rate so that the efficiency doesn't decrease as the number of processes increase.
- Programs that can maintain a constant efficiency without increasing the problem size are sometimes said to be strongly scalable.
- Programs that can maintain a constant efficiency if the problem size increases at the same rate as the number of processes are sometimes said to be weakly scalable.

Safety Issues in MPI programs

Safety in MPI programs

 Is it a safe program? (Assume tag/process ID is assigned properly)



MPI_Send(msg, size, MPI_INT, (my_rank+1) % comm_sz, 0, comm); MPI_Recv(new_msg, size, MPI_INT, (my_rank+comm_sz-1) % comm_sz, 0, comm, MPI_STATUS_IGNORE).

Safety in MPI programs

 Is it a safe program? (Assume tag/process ID is assigned properly)



- May be unsafe because MPI standard allows MPI_Send to behave in two different ways:
 - it can simply copy the message into an MPI managed buffer and return,
 - or it can block until the matching call to MPI_Recv starts.

Buffer a message implicitly during MPI_Send()

• When you send data, where does it go? One possibility is:





Safety in MPI programs

- Many implementations of MPI set a threshold at which the system switches from buffering to blocking.
 - Relatively small messages will be buffered by MPI_Send.
 - Larger messages, will cause it to block.

If the MPI_Send() executed by each process blocks, no process will be able to start executing a call to MPI_Recv, and the program will hang or deadlock.

 Each process is blocked waiting for an event that will never happen.

Example of unsafe MPI code with possible deadlocks

- Send a large message from process 0 to process
 - If there is insufficient storage at the destination, the send must wait for the user to provide the memory space (through a receive)



 This may be "unsafe" because it depends on the availability of system buffers in which to store the data sent until it can be received

Safety in MPI programs

- A program that relies on MPI provided buffering is said to be unsafe.
- Such a program may run without problems for various sets of input, but it may hang or crash with other sets.

How can we tell if a program is unsafe

- Replace MPI_Send() with MPI_Ssend()
- The extra "s" stands for synchronous and MPI_Ssend is guaranteed to block until the matching receive starts.
- If the new program does not hang/crash, the original program is safe.
- MPI_Send() and MPI_Ssend() have the same arguments

int	MPI_Ssend(
	void *	msg_buf_p	/*	in	*/,
	int	msg_size	/*	in	*/,
	MPI_Datatype	msg_type	/*	in	*/,
	int	dest	/*	in	*/,
	int	tag	/*	in	*/,
	MPI_Comm	communicator	/*	in	*/);

Some Solutions to the "unsafe" Problem

• Order the operations more carefully:

Process 0	Process 1
Send(1)	Recv(0)
Recv(1)	Send(0)

• Simultaneous send and receive in one call

Process 0	Process 1
Sendrecv(1)	Sendrecv(0)

Restructuring communication in oddeven sort

MPI_Send(msg, size, MPI_INT, (my_rank+1) % comm_sz, 0, comm); MPI_Recv(new_msg, size, MPI_INT, (my_rank+comm_sz-1) % comm_sz, 0, comm, MPI_STATUS_IGNORE.



if (my rank % 2 == 0) { MPI_Send(msg, size, MPI_INT, (my_rank+1) % comm_sz, 0, comm); MPI_Recv(new_msg, size, MPI_INT, (my_rank+comm_sz-1) % comm_sz, 0. comm, MPI STATUS_IGNORE. } else { MPI_Recv(new_msg, size, MPI_INT, (my_rank+comm_sz-1) % comm_sz, 0, comm, MPI STATUS IGNORE. MPI_Send(msg, size, MPI_INT, (my_rank+1) % comm sz, 0, comm);

Use MPI_Sendrecv() to conduct a blocking send and a receive in a single call.

int	MPI_Sendrecv(
	void *	<pre>send_buf_p</pre>	/*	in	*/,
	int	<pre>send_buf_size</pre>	/*	in	*/,
	MPI_Datatype	<pre>send_buf_type</pre>	/*	in	*/,
	int	dest	/*	in	*/,
	int	send_tag	/*	in	*/,
	void *	recv_buf_p	/*	out	*/,
	int	recv_buf_size	/*	in	*/,
	MPI_Datatype	recv_buf_type	/*	in	*/,
	int	source	/*	in	*/,
	int	recv_tag	/*	in	*/,
	MPI_Comm	communicator	/*	in	*/,
	MPI Status*	status p	/*	in	*/);

More Solutions to the "unsafe" Problem

Supply own space as buffer for send

Process 0	Process 1
Bsend(1)	Bsend(0)
Recv(1)	Recv(0)

• Use non-blocking operations:

Process 0	Process 1	
Isend(1)	Isend(0)	
Irecv(1)	Irecv(0)	
Waitall	Waitall	

Concluding Remarks (1)

- MPI works in C, C++, or Fortran.
- A communicator is a collection of processes that can send messages to each other.
- Many parallel programs use the SPMD approach.
- Most serial programs are deterministic: if we run the same program with the same input we'll get the same output.
 - Parallel programs often don't possess this property.
- Collective communications involve all the processes in a communicator.

Concluding Remarks (2)

- Performance evaluation
 - Use elapsed time or "wall clock time".
 - Speedup = sequential/parallel time
 - Efficiency = Speedup/ p
 - If it's possible to increase the problem size (n) so that the efficiency doesn't decrease as p is increased, a parallel program is said to be scalable.
- An MPI program is unsafe if its correct behavior depends on the fact that MPI_Send is buffering its input.