Introduction to Parallel and Distributed Computing Exercise 4 (June 23)

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The result is to be submitted by the deadline stated above via the Moodle interface as a .zip or .tgz file which contains

- a PDF file with
 - a cover page with the title of the course, your name, Matrikelnummer, and email-address,
 - the source code of the sequential program,
 - the demonstration of a sample solution of the program,
 - the source code of the parallel program,
 - the demonstration of a sample solution of the program,
 - a benchmark of the sequential and of the parallel program in the style of Exercise 2.
- the source (.c/.f) files of the sequential program and of the parallel program.

Exercise 4: MPI Parallelization

The goal of this exercise is to develop a MPI-based parallel version of the Gaussian Elimination program elaborated in Exercise 2 in C/C++ or in Fortran. In this solution, you may assume that the number of processes P divides the matrix dimension N exactly.

• The program starts by distributing the system A,b row-wise among the P processes in a round-robin fashion (i.e. process 0 receives rows 0,P,2P,..., process 1, receives rows 1,P+1,2P+1,..., and so on). By this distribution, we ensure that the workload is evenly shared in the later phases of the triangulation (when the non-zero part of A becomes small).

To distribute A, process 0 constructs a correspondingly permuted version A',b' of the system to scatter the values among all processes (by a single call of MPI_Scatter).

- For performing the triangulization, the program runs in N iterations, where in iteration i process p = i%P broadcasts row i to all other processes (MPI_Bcast). Each process then uses this row to update all the rows of the system for which it is responsible.
 - To simplify the program, you may assume that A is regular, i.e., A(i,i) is different from 0 (if this should not be the case, you may abort the computation).
- For performing the back-substitution, the program runs in N iterations where in each iteration the process p = N%i that holds the newly computed result x[i] broadcasts this value to all other processes (MPI_Bcast). Each process then uses this value to update all the rows of the system for which it is responsible.
- Finally, process 0 gathers the permuted result vector x' (MPI_Gather) and from this constructs the actual result vector x.

Furthermore, perform a scalability analysis of the program, i.e.,

- 1. determine the workload function w(N),
- 2. determine the overhead function h(N, P),
- 3. determine the solution $N = \Omega(f(P))$ of the constraint

$$w(N) = \Omega(h(N, P))$$

Thus the solution f(P) determines how much for growing processor number P the matrix dimension N must at least grow (asymptotically) to keep the efficiency of the program constant (see Slide 13 of "Performance of Parallel Programs").

For determining h(N,P), you just need to consider the communication overhead. Here it suffices to use a simple communication model where sending a message of size m takes time m+1 (i.e., it is linear in the size of the message and involves some constant base overhead); furthermore assume that broadcasting a message to p processors is implemented by sending p individual messages to each processor (the default implementation).

Finally, benchmark the program as follows:

- 1. Take the sequential solution and benchmark it with two appropriate values N_1 , N_2 for the matrix dimension (one should run about a minute).
- 2. Benchmark the MPI version of the program for N_1 and N_2 and P = 1, 2, 4, 8, 16 processors.
- 3. Apply the result of the scalability analysis to scale one of N_1 or N_2 for P = 1, 2, 4, 8, 16 processors; benchmark for these values both the sequential and the parallel program. Do the benchmark results confirm the results of the scalability analysis (i.e., is the efficiency preserved at a high level)?

Perform your benchmarks in three rounds and take the average values; report the absolute times, the speedup and the efficiency achieved, both in numerical and in graphical form (use logarithmic scales for the execution time and linear scales for speedup and efficiency).