Performance analysis of asynchronous Jacobi’s method implemented in MPI, SHMEM and OpenMP

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Abstract

Ever-increasing core counts create the need to develop parallel algorithms that avoid closely-coupled execution across all cores. In this paper we present performance analysis of several parallel asynchronous implementations of Jacobi’s method for solving systems of linear equations, using MPI, SHMEM and OpenMP. In particular we have solved systems of over 4 billion unknowns using up to 32,768 processes on a Cray XE6 supercomputer. We show that the precise implementation details of asynchronous algorithms can strongly affect the resulting performance and convergence behaviour of our solvers in unexpected ways.
1 Introduction

Modern high-performance computing systems are typically composed of many thousands of cores linked together by high bandwidth and low latency interconnects. Over the coming decade core counts will continue to grow as efforts are made to reach Exaflop performance. In order to continue to exploit these resources efficiently, new software algorithms and implementations will be required that avoid tightly-coupled synchronisation between participating cores and that are resilient in the event of failure.

This paper investigates one such class of algorithms. The solution of sets of linear equations \( Ax = b \), where \( A \) is a large, sparse \( n \times n \) matrix and \( x \) and \( b \) are vectors, lies at the heart of a large number of scientific computing kernels, and so efficient solution implementations are crucial. Existing iterative techniques for solving such systems in parallel are typically synchronous, in that all processors must exchange updated vector information at the end of every iteration, and scalar reductions may be required by the algorithm. This creates barriers beyond which computation cannot proceed until all participating processors have reached that point, i.e. the computation is globally synchronised at each iteration. Such approaches are unlikely to scale to millions of cores.

Instead, we are interested in developing asynchronous techniques that avoid this blocking behaviour by permitting processors to operate on whatever data they have, even if new data has not yet arrived from other processors. To date there has been work on both the theoretical \([3, 4, 7]\) and the practical \([2, 5, 9]\) aspects of such algorithms. To reason about these algorithms we need to understand what drives the speed of their convergence, but existing results merely provide sufficient conditions for the algorithms to converge, and do not help us to answer some of questions arising in the use of asynchronous techniques in large, tightly coupled parallel systems of relevance to Exascale computing. Here, we look for insights by investigating the performance of the algorithms experimentally.

Taking Jacobi’s method, one of the simplest iterative algorithms, we implement one traditional synchronous and two asynchronous variants, using three parallel programming models - MPI \([12]\), SHMEM \([8]\), and OpenMP \([13]\). We investigate in detail the performance of these implementations at scale on a Cray XE6, and discuss some counter-intuitive properties which are of great interest when implementing such methods. Finally, we comment on the programmability or ease of expression of asynchronous schemes in each of the programming models.

2 Jacobi’s Method

Jacobi’s method for the system of linear equations \( Ax = b \), where \( A \) is assumed to have nonzero diagonal, computes the sequence of vectors \( x^{(k)} \), where

\[
x_i^{(k)} = \frac{1}{a_{ii}} \left( b_i - \sum_{j \neq i} a_{ij} x_j^{(k-1)} \right), \quad i = 1:n.
\]

The \( x_i^{(k)} \), \( i = 1:n \), are independent, which means that vector element updates can be performed in parallel. Jacobi’s method is also amenable to an asynchronous parallel implementation in which newly-computed vector updates are exchanged when they become available rather than by all processors at the end of each iteration. This asynchronous scheme is known to converge if the spectral radius \( \rho(|M|) < 1 \) with \( M = -D^{-1}(L + U) \) where \( D, L, U \) are the diagonal
and strictly lower and upper triangular parts of $A$. In contrast, the synchronous version of Jacobi’s method converges if $\rho(M) < 1$ [7].

3 Implementation

To investigate the convergence and performance of Jacobi’s method, we have implemented three variants of the algorithm - Synchronous Jacobi (sync) and two Asynchronous Jacobi (async and racy). The sync algorithm falls into the SISC (Synchronous Iterations Synchronous Communications) classification proposed by Bahi et al [1] i.e., all processes carry out the same number of iterations in lock-step, and communication does not overlap computation, but takes place in a block at the start of each iteration. The async and racy algorithms are AIAC (Asynchronous Iterations Asynchronous Communications), since processes proceed through the iterative algorithm without synchronisation, and so may iterate at different rates depending on a variety of factors (see Section 6.2). Communication may take place at each iteration, but is overlapped with computation, and crucially, the receiving process will continue iterating with the data it has, incorporating new data as it is received. In async we ensure that a process only reads the most recently received complete set of data from another process, i.e., for each element $x_i^{(k)}$ received from a particular process $p$, we ensure that all such $x_i$ read during a single iteration were generated at the same iteration on the sender. In racy this restriction is relaxed, allowing processes to read elements $x_i$ potentially from multiple different iterations. As is shown in Section 5, this reduces communication overhead, but relies on the atomic delivery of data elements to the receiving process, so that every element we read existed at some point in the past on a remote process.

Instead of a general Jacobi solver with explicit $A$ matrix, we have chosen to solve the 3D diffusion problem $\nabla^2 u = 0$ using a 6-point stencil over a 3D grid. This greatly simplified the implementation, since there was no load-imbalance or complex communication patterns needed, and it allowed us to easily develop multiple versions of our test code. In all cases, we have fixed the grid size for each process at $50^3$, and so as we increase the number of participating processes the global problem size is weak-scaled to match, allowing much easier comparison of the relative scalability of each communication scheme, since the computational cost per iteration in each case is identical. The boundary conditions for the problem are set to zero, with the exception of a circular region on the bottom of the global grid defined by $e^{-((0.5-x)^2+(0.5-y)^2)}$, where the global grid is $0 \leq x, y, z \leq 1$. Physically, this could be thought of as a region of concentrated pollutant entering a volume of liquid or gas, and we solve for the steady state solution as the pollution diffuses over the region. The interior of the grid is initialised to zero at the start of the iteration, and convergence is declared when the $\ell_2$-norm of the residual (normalised by the source) is less than $10^{-4}$. In practice a smaller error tolerance might be chosen to stop the calculation, but this allows us to clearly see trends in convergence without the calculation taking excessively long. For our system, the iteration matrix $M \geq 0$ so $\rho(|M|) = \rho(M)$. The spectral radius was found to be strictly less than one, so both synchronous and asynchronous Jacobi’s algorithm are guaranteed to converge.
3.1 MPI

MPI is perhaps the most widely used programming model for HPC today, and the de-facto standard for implementing distributed memory applications. The MPI standard [12] contains both two-sided (sender and receiver cooperate to pass messages), and single-sided (sender puts data directly into the receiver's address space without explicit cooperation) communication calls. However, as single-sided MPI usually gives poor performance [11], we choose to use only two-sided and collective communication - representing the typical programming model of parallel HPC applications today.

In common with many grid-based applications, when implemented using a distributed memory model a 'halo swap' operation is required, since the update of a local grid point requires the data from each of the 6 neighbouring points in 3D. If a point lies on the boundary of a process' local grid, then data is required from a neighbouring process. To achieve this, each process stores a single-element 'halo' surrounding its own local grid, and this is updated with new data from the neighbouring processes' boundary regions at each iteration (in the synchronous case), and vice versa, hence 'swap'.

The overall structure of the program is shown in Figure 1, which is common between all three variants of the algorithm. However, the implementation of the halo swap and the global residual calculation vary as follows:

3.1.1 sync

Halo swaps are performed using MPI_Isend and MPI_Irecv followed by a single MPI_Waitall for all the sends and receives. Once all halo swap communication has completed, a process may proceed. Global summation of the residual is done every 100 iterations via MPI_Allreduce which is a blocking collective operation. In this implementation, all processes are synchronised by communication, and therefore proceed in lockstep.

3.1.2 async

This implementation allows multiple halo swaps to be ‘in flight’ at any one time (up to \( R \) between each pair of processes). This is done by means of a circular buffer storing MPI_Requests. When a process wishes to send halo data it uses up one of the \( R \) MPI requests and sends the halo data to a corresponding receive buffer on the neighbouring process. If all \( R \) MPI requests are active (i.e., messages have been sent but not yet received) it will simply skip the halo send for that iteration and carry on with the computation, until one or more of the outstanding sends has completed. We chose \( R = 100 \) for initial experiments and consider the effects of different values in Section 6.3. On the receiving side, a process will check for arrival of messages and, if new data has arrived, copy the newest data from the receive buffer into the halo cells of its \( u \) array (discarding any older data which may also have arrived). If no new data was received during that iteration the calculation continues using whatever data was already in the halos. By using multiple receive buffers (one for each message in-flight) we ensure that the data in the \( u \) array halos on each process is a consistent image of halo data that was sent at some iteration in the past by the neighbouring process.

In addition, since non-blocking collectives do not exist in the current MPI standard (although they have been proposed for MPI 3) we also replace the blocking reduction with an asyn-
do

    swap a one-element-thick halo with each neighbouring process

    every 100 steps
        calculate local residual
        sum global residual
        if global residual < $10^{-4}$ then stop
        for all local points
            $u_{\text{new}}(i,j,k) = \frac{1}{6} (u(i+1,j,k) + u(i-1,j,k) + u(i,j+1,k) + u(i,j-1,k) + u(i,j,k+1) + u(i,j,k-1))$
        for all local points
            $u(i,j,k) = u_{\text{new}}(i,j,k)$

end do

Figure 1: Pseudocode of parallel Synchronous Jacobi using MPI or SHMEM

chronous binary-tree based scheme, where each process calculates its local residual and inputs this value into the reduction tree. These local contributions are summed and sent up the tree until reaching the root, at which point the global residual is broadcast (asynchronously) down the same reduction tree. Since the reduction takes place over a number of iterations (the minimum number being $2\log_2 p$), as soon as a process receives the global residual it immediately starts another reduction. In fact, even on 32768 cores (the largest run size tested), this asynchronous reduction took only around 50 iterations to complete. Compared with the synchronous reduction (every 100 iterations), this gives the asynchronous implementations a slight advantage in potentially being able to terminate sooner after convergence is reached. This could of course also be achieved in the synchronous case, but at a higher communication cost.

One side-effect of the asynchronous reduction is that by the time processes receive a value for the global residual indicating that convergence is reached, they will have performed some number of further iterations. Since convergence in the asynchronous case is not necessarily monotonic (see Section 6.2), it is possible that the calculation may stop in an unconverged state (although we did not observe this in practice in any of our tests). In addition, since the residual is calculated piecewise locally, with respect to current halo data, rather than the data instantaneously on a neighbouring process, the converged solution may have discontinuities along process’ grid boundaries. To overcome this we propose that on reaching asynchronous convergence a small number of synchronous iterations could then be performed to guarantee true global convergence, but we have not yet implemented this extension to the algorithm.

3.1.3 racy

A potential performance optimisation is that instead of having $R$ individual buffers to receive halo data, we have a single buffer to which all in-flight messages are sent. This introduces a deliberate race condition in that as data is read out of the buffer into the $u$ array, other messages
may be arriving simultaneously, depending on the operation of the MPI library. In this case, assuming atomic access to individual data elements (in this case double-precision floats), we are no longer guaranteed that we have a consistent set of halo data from some iteration in the past, but in general will have some combination of data from several iterations. It is hoped that this reduces the amount of memory overhead (and cache space) needed for multiple buffers, without harming convergence in practice. If access to individual elements is not atomic (e.g. in the case of complex numbers - a pair of floats - or more complex data structures), such a scheme would not be appropriate as we might read an element which is incorrect, composed of partial data from multiple iterations.

3.2 SHMEM

As a second programming model for evaluation, we chose SHMEM as a representative of the Partitioned Global Address Space (PGAS) paradigm. Each process has its own local address space, which allows SHMEM codes to run on massively parallel distributed memory machines, but can directly access memory locations in remote processes' memory spaces via single-sided API calls. There are many SHMEM implementations available and effort is ongoing to standardise these [6]. In our case we use Cray’s SHMEM library which is available on the Cray XT/XE series. Conceptually, the single-sided nature of SHMEM should map well to our asynchronous implementation of Jacobi’s algorithm, and since on the Cray XE remote memory access (RMA) is supported directly by the network hardware, we should expect good performance.

3.2.1 sync

We implement synchronous Jacobi with SHMEM following the same structure as the MPI implementation (Figure 1). However, whereas we use the implicit pair-wise synchronisation of MPI_Issend for the MPI implementation, there is no direct equivalent available in SHMEM, only a global barrier (SHMEM_barrier_all), which does not scale well to large numbers of processes. To achieve pair-wise synchronisation in SHMEM we use the following idioms. On the sending side:

```c
    call shmem_double_put(remote_buf, ...)
    call shmem_fence()
    local_flag = 1
    call shmem_integer_put(remote_flag, 1, ...)
    ...
    call shmem_wait_until(local_flag, &SHMEM_CMP_EQ, 0)
```

And on the receiver:

```c
    call shmem_wait_until(remote_flag, &SHMEM_CMP_EQ, 1)
    read data from buffer
    remote_flag = 0
    call shmem integer put(local_flag, 0, ...)
```

In this way the sender cannot progress from the halo swap until the receiving process has acknowledged receipt of the data. The receiver does not read the receive buffer until the data is guaranteed to have arrived since the shmem_fence() call ensures the flag is not set until the entire data is visible to the receiving process.

The global reduction is almost identical to the MPI implementation, using the routine shmem_real8_sum_to_all() in place of the MPI_Allreduce.
3.2.2 async

Implementing the asynchronous variant in SHMEM has similar difficulties to synchronous Jacobi. However, in this case, instead of waiting for a single flag to be set before reading the buffer, here the process tests the next flag in a circular buffer of $R$ flags, and if it is set, reads the corresponding receive buffer, before notifying the receiver that the buffer has been read and can be reused. The asynchronous reduction is performed using a binary tree, exactly as for the MPI implementation, but using SHMEM point-to-point synchronisation via the put-fence-put method.

3.2.3 racy

This variant is very straightforward to implement using SHMEM. At each iteration, a process initiates a `shmem_put()` operation to send its halo to the appropriate neighbour processes, and carries on. The receiver reads data from its receive buffer every iteration without any check to see if the data is new or any attempt to ensure the buffer contains data from a single iteration. We recognise that this is not a direct equivalent to the MPI racy code (as is the case for sync and async) since there is no upper limit on the number of messages in flight, but it seems to be the most natural way of expressing an asynchronous algorithm using SHMEM.

3.3 OpenMP

As one of the objectives of this work is to compare the ease with which asynchronous algorithms can be expressed in a variety of programming models, we chose to also implement the three variants of Jacobi’s method using OpenMP. As a shared memory programming model, OpenMP is limited in scalability to the size of a shared-memory node (in our case, 32 cores), but direct access to shared memory without API calls (such as SHMEM), or explicit message passing (MPI), should map well to asynchronous algorithms. Hybrid programming using MPI between nodes and OpenMP within a node is also becoming a popular programming model. Because of the relatively small number of cores we cannot draw direct performance comparisons with the other two implementations so we chose to use a 1-D domain decomposition using OpenMP parallel loops rather than an explicit 3D domain decomposition. The global domain increases in the z-dimension with the number of threads to maintain weak scaling. Because of the shared memory nature of OpenMP, the explicit halo swap step is unnecessary, and is replaced with direct access to the neighbouring cells during the calculation loops (see Figure 2).

3.3.1 sync

In the synchronous case the global residual is simply calculated using an OpenMP reduction clause, formed by the summation of each thread’s local residual. Once this is done, a single thread normalises the shared residual value, and all threads test to see if convergence has been obtained. The two calculation loops are done in separate OpenMP parallel loops, with an implicit synchronisation point at the end of the first loop, ensuring that each process reads consistent data from the neighbouring threads’ $u$ array, while $u_{new}$ is being updated.

3.3.2 async

In this variant, we allow each thread to proceed though its iterations without global syn-
do
  calculate local residual
  sum global residual
  if global residual < 10^-4 then stop
  for all local points
    u_new(i,j,k) = 1/6*(u(i+1,j,k)+u(i-1,j,k)+u(i,j+1,k)+u(i,j-1,k)+u(i,j,k+1)+u(i,j,k-1))
  for all local points
    u(i,j,k) = u_new(i,j,k)
end do

Figure 2: Pseudocode of parallel Synchronous Jacobi using OpenMP

chronisation. To avoid a race condition, whenever a thread reads neighbouring threads’ data, the neighbouring thread must not modify that data concurrently. In addition, we ensure (as per the MPI and SHMEM implementations) that when we read boundary cells from a neighbouring thread we read a complete set of values from a single iteration. To do this, we create OpenMP lock variables associated which each inter-thread boundary, and the lock is taken while a thread reads or writes to data at the boundary of its domain. To allow threads to progress asynchronously, we split the loops over local points into three parts:

- call omp_set_lock(ithread)
  loop over lower boundary plane
- call omp_unset_lock(ithread)
  loop over interior points
- call omp_set_lock(ithread+1)
  loop over upper boundary plane
- call omp_unset_lock(ithread+1)

Each of these parts can proceed independently, and with 50 planes of data per thread, we expect lock collisions to be infrequent. This model is used for both calculating local residuals and updating the $u$ and $u_{new}$ arrays.

To assemble a global residual asynchronously, instead of summing local contributions, we keep a running global (squared) residual value in a shared variable, and each thread calculates the difference in its local residual since the last iteration, and subtracts this difference from the shared global residual, protecting access via an OpenMP critical region. To avoid a race condition during the convergence test, the thread also takes a private copy of the global residual inside the same critical region. This critical region could be replaced by an atomic operation in future versions of OpenMP which support atomic add-and-capture. If the local copy of the global residual is seen to be less than the termination criteria, then a shared convergence flag is set to true. Any thread which subsequently sees the flag set to true exits the calculation loop.

3.3.3 racy

As for SHMEM, allowing deliberate race conditions simplifies the code somewhat. In this case we can simply remove the locks present in the
async implementation. We can also remove the critical sections around the global residual calculation - simply an OpenMP atomic subtraction is enough to ensure no deltas are ‘lost’. Here we are again relying on hardware atomicity of reads and writes to individual data elements (double precision floats) to ensure that we always read valid data from a particular iteration on a per-element basis.

4 Programability

One of the aims of our study was to characterise the ease with which one can express asynchronous algorithms in each of the programming models, and secondly to understand how easy it is to convert an existing synchronous implementation into an asynchronous one.

MPI was found to be easy to work with, due in part to the authors’ existing familiarity with it, as well as widely available documentation and published standard. While the synchronous algorithms are very easy to implement in MPI as the two-sided point-to-point semantics automatically provide the pairwise synchronisation needed, converting to an asynchronous implementation is challenging. Due to all asynchrony being achieved by the use of ‘non-blocking’ communications such as MPI_Isend, a great deal of extra book-keeping code has to be written to ensure all outstanding message handles are eventually completed, via corresponding calls to MPI_Wait. In addition, collective communications must be replaced by hand-written non-blocking alternatives - in our implementation, over 60 lines of code in place of a single call to MPI_Allreduce. The addition of non-blocking collective operations has been proposed [10], so there is hope that these may appear in a future version of the MPI standard. In addition, termination of the asynchronous algorithm is problematic, since when processes reach convergence there may be sends outstanding for which no matching receive will ever be posted and vice-versa. MPI provides a subroutine MPI_Cancel which can be used to clean up any such outstanding communications, but in practice cancelling of outstanding sends (specified in MPI-2.2) was not supported by the Cray MPT implementation. It would be possible - and necessary for use in a real code - to have processes exchange data on the number of outstanding sends remaining, and post matching MPI_Recv calls to terminate in a clean manner.

By contrast, SHMEM was found to be much more challenging to work with, mostly due to lack of a standard, or good documentation (only man pages, which by nature miss the bigger picture of how to use the API as a whole). The interface is much simpler than MPI, but lacks point-to-point synchronisation, making synchronous Jacobi difficult to implement without using a global barrier. We had to implement explicit acknowledgement of message receipt, something which MPI handles within the library. Our async implementation was similarly complicated by the need for the sender to know when a message had been delivered in order to target future shmem_put operations at the correct buffers. However, one advantage of the single-sided model in SHMEM is that there is no need to ‘complete’ non-blocking operations as per MPI - by default remote writes complete asynchronously to the caller, and any resources allocated to process the message are freed automatically by SHMEM. This made the racy version very simple to implement, as no book-keeping code is required. SHMEM also suffered the same disadvantage as MPI with respect to
non-blocking collective operations. Perhaps due
to the fact that SHMEM is less used and less
tested than MPI, we found a bug where remote
writes to an area of memory being concurrently
read by the remote process would sometimes
never be seen at the remote side (despite fur-
ther writes completing beyond a shmem_fence,
which guarantees visibility of prior writes). This
was observed when using the PGI compiler, but
since there is no standard that defines a mem-
ory model, it is impossible to say what the ‘cor-
rect’ behaviour should be. We switched to using
the gfortran compiler, which behaved as we ex-
pected.

Finally, OpenMP was much easier for im-
plementing both synchronous and asynchronous
variants. The directives-based approach resulted
in relatively little code change over a serial imple-
mentation, and even when locking was required
for async this was not as difficult as the buffering
schemes implemented in MPI and SHMEM. One
caveat for OpenMP is that the default static
loop schedules map well onto a 1-D domain de-
composition, since we simply divide up the grid
into equal chunks, one per thread. Implementing
a 2-D or 3-D decomposition would be possible
but would require more explicit control of the
loop bounds, somewhat reducing the elegance of
the OpenMP implementation.

5 Performance

To investigate the performance of our implemen-
tations of Jacobi’s algorithm, we used HECToR,
a Cray XE6 supercomputer. HECToR is com-
piled of 2816 compute nodes, each with two 16-
core AMD Opteron 2.3 GHz processors and 32
GB of memory. A 3D torus interconnect ex-
ists between nodes, which are connected to it
via Cray’s Gemini router chip. We performed
runs using 32 cores (4 million unknowns) up to a
maximum of 32768 cores (4.1 billion unknowns)
in powers of two. We do not report any runs
on fewer than 32 cores, since with a partially-
occupied node, each core has access to a greater
fraction of the shared memory bandwidth on a
node, and thus the performance of the grid oper-
ations increases, rendering weak-scaling compar-
ison impossible. To limit the amount of computa-
tional times used, we performed only a single run for each core count and variant of the code,
but by testing a wide range of core counts we can
look at performance trends without variability in
individual results being a concern. A sample of
results for MPI (Table 1), SHMEM (Table 2),
and OpenMP (Table 3) are shown below:

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Table 1: HECToR MPI results summary

Firstly it is worth stating that our results are
in broad agreement with previous work ([5]),
that the asynchronous algorithms perform bet-
ter than synchronous in some cases, and worse
in others.
Table 2: HECToR SHMEM results summary

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Table 3: HECToR OpenMP results summary

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</tbody>
</table>

More specifically, we see that for MPI, the async implementation is significantly worse than racy in all cases, so much so that it is also slower than sync. Racy was found to outperform the synchronous version for all but the largest runs.

For SHMEM, there is little difference between the two asynchronous implementations, and both are consistently faster than the synchronous code, except for the 32,768 core runs, where the performance drops off dramatically (see Section 5.1 for further discussion). Comparing MPI with SHMEM, we find that notwithstanding the performance problems at very high core counts, SHMEM is always somewhat faster than the equivalent MPI implementation.

As mentioned earlier, we cannot directly compare performance between OpenMP and the other two programming models, since the problem being solved is slightly different. However, it is interesting to note here that the asynchronous variants are consistently and significantly (63%) faster than the synchronous case.

The relative performance of each implementation is a function of two variables: the iteration rate - how much overhead does the communication scheme cause, and the number of iterations - how an asynchronous scheme affects progress towards convergence at each iteration. These factors are discussed in the following section.

5.1 Analysis

To understand the scalability of each implementation, we compared the mean iteration rate against the number of processes (Figure 3). This shows clearly that both synchronous variants iterate more slowly than either async or racy. The MPI asynchronous codes have similar performance except at very high process counts, and the asynchronous SHMEM implementations are
fastest of all, indicating that where an efficient implementation exists (such as on the Cray), SHMEM can provide lower overhead communications than MPI.

To understand what drives these differences, we performed detailed profiling of our codes using the Cray Performance Analysis Toolkit (CrayPAT). Figure 4 shows the mean time per iteration taken by the various steps of the algorithm, as well as the associated communications cost. Very similar data was also seen for the SHMEM implementation, but is omitted for the sake of brevity. By comparing the three graphs, we see that the time taken for grid operations is essentially constant as the number of processes increases. In the synchronous case, however, there is a much larger amount of time spent in communication - principally MPI_Waitall - due to the halo swap communication. Surprisingly, the global sum for the convergence check is not a significant contribution, although on 8192 cores, the synchronisation cost of this operation starts to show up in the profile. We note that although most of the communication (excepting the small contribution from the global sum) is nearest-neighbour only, the cost of this does in fact grow with the number of processes, although we might expect it to be constant. The reason for this is due to the mapping of our 3D grid of processes onto the physical interconnect topology. By default we simply assign the first 32 processes (which are assigned to the 3D grid in a row-major order) to the first node. This means that in general ‘neighbours’ on the 3D grid are likely to only be close to each other in the machine in one dimension, and the others may be significantly further away, depending on which nodes are allocated to the job. This effect increases with the number of processes. Investigation of more efficient mappings of the 3D grid onto the network topology (e.g. as discussed in [14]) might well increase overall performance for both synchronous and asynchronous implementations.

We have already shown that the SHMEM implementations suffer from very poor performance at high processor counts. This is illustrated in Figure 5, where we can clearly see that the key cause of this is a sudden jump in the cost of shmem_put operations. The other components (grid operations, other SHMEM calls) are constant. Closer examination of the profiling data indicates that a small relatively small number of processes are suffering from very poor communications performance - in fact they are spending up to 3.2 times longer than average in shmem_put despite only making one-sixth as many calls as an average process. We have been unable to determine the cause of this behaviour, but have observed that it affects groups of 32 processes on the same node, and that these are outliers in terms of the number of iterations completed - since the communication cost is so large, these processes complete very few iterations. The vast majority of processes complete a number of it-
erations more tightly clustered around the mean (see Figure 7(b)).

Figure 5: Profile of SHMEM async at varying process counts.

The other key factor affecting performance is the total number of iterations needed to converge. In the synchronous case, all processes execute the same number of iterations, but in the AIAC model, processes are free to iterate at different rates, so in Figure 6 we show only the mean number of iterations across all processes at the point where convergence is reached. However, as shown in Tables 1, 2 and 3, the maximum and minimum iteration counts are usually within 20% of the mean, and can be even higher in the case of SHMEM on 32,768 processes. The increasing trend in the graph is due to the fact that as we increase the number of processes, the problem size is also increased to match, thus it takes longer to reach convergence for larger problem sizes. The ‘stepped’ pattern in Figure 6 is due to the fact that this increase is done by first increasing the problem size in the $x$ dimension, then the $y$ and $z$ dimensions at each doubling. Since the problem is anisotropic (the non-convergence is centred on the bottom $z$ plane), some changes cause very little increase in
the amount of work needed to reach convergence.

![Figure 6: Comparing mean number of iterations to convergence in MPI and SHMEM implementations](image)

All the asynchronous implementations take slightly more iterations to converge than than the synchronous implementation - as might be expected, since iterations working with out-of-date halo data will make less progress than if the data was current - but this effect is much more pronounced in the case of MPI. This appears to be as a result of the timing of MPI message arrival at the receiver (see Section 6.2). The mean iteration counts of SHMEM async and racy are seen to increase rapidly at high core counts as a result of the varying node performance mentioned earlier.

We plotted histograms of the number of iterations completed by each process for both MPI (Figure 7(a)) and SHMEM (Figure 7(b)), and observed some interesting behaviour. In both cases, the distribution of iterations has two main peaks - most of the processes making up the lower peak come from the first 8 cores on each node, with the remaining 24 cores performing more iterations and making up the higher peak. This is due to the physical configuration of the compute node, where the connection to the network is attached directly to the first NUMA node (first 8 cores). As a result, message traffic to and from all the other cores on the node are routed over HyperTransport links through this NUMA node and onto the network, resulting in those nodes processing each iteration slightly slower. The main difference between MPI and SHMEM results, however, is the appearance of a ‘long tail’ of processes doing very few iterations in the SHMEM case. These are the same processes mentioned above that suffer very poor communication performance. The root cause of this is currently unknown, but effectively negates the performance benefits of using SHMEM seen at lower core counts when running at very large scale.

6 Discussion

6.1 Performance Defects

One of the reasons asynchronous algorithms in general are of interest for future Exascale HPC applications is that the loose coupling between processes increases the scope for fault-tolerance. While we have not implemented any fault tolerance that would handle hardware faults, or the loss of a node, we have observed two cases of performance faults which our asynchronous algorithms were impervious to.

In the first case, we initially observed the performance of our async and racy codes to be approximately twice as fast as the sync version when running at large scale e.g. on 32768 cores. On closer investigation of profiling data from the sync runs, it was determined that there was one single CPU core in the machine which was running much slower (by about a factor of two) than all other cores. The node reported no memory or hardware faults that could be observed by sys-
tems administration, and so was almost undetectable except by per-process profiling. Critically, the synchronous Jacobi method forces all processes to run at the same speed as this one slowest process, while the asynchronous variants continued to iterate as normal, with the single slow process lagging behind. This did not however affect the overall convergence by any noticeable amount.

Secondly, when HECToR was upgraded from AMD Magny-cours to AMD Interlagos processors (HECToR phase 2b - phase 3), we observed a curious convergence profile which affected only the synchronous Jacobi variants (see Figure 8). The figure shows two clear regimes. In the first, the slower convergence rate is caused by the fact that each iteration rate is much lower than expected (up to approx 3.5 times), before suddenly switching to the normal speed, which carries on until termination. This initial period can slow down the synchronous algorithm by up around 50% (for Synchronous MPI on 32768 cores) but is noticeable when using at least 512 cores. The duration of this slow-down is governed by the rate at which non-zero values propagate across the global domain. As long as exact zeros remain, due to the synchronous nature of the algorithm, all processes proceed at a slower rate. Use of hardware performance counters revealed that during this period, processes do more FLOPs per memory load than during the normal regime. We hypothesise that when exact zeros are involved in the calculation, this inhibits the use of vectorization (e.g. AVX). It is not clear whether this is due to the different CPU or the compiler since both were changed during the upgrade. However, it is important to note that this effect does not affect the asynchronous codes in the same way. Due to the construction of the problem, the processes which contribute most to the residual

Figure 7: Iteration histograms for MPI and SHMEM async on 32768 processes
are close to the source of the non-zero values, and so quickly begin iterating at a higher rate. Processes further away retain exact zeros (and run slower) for longer, but as there is no synchronisation between processes, they do not slow down the others, and make no noticeable difference to the global rate of convergence. For the sake of fair comparison we modified the system by adding 1 to the boundary conditions and initialising the grid to 1. Thus the same amount of work has to be done to converge, but the effect of exact zeros is avoided.

6.2 Convergence of asynchronous Jacobi

As discussed in Sections 2 and 3, for our systems with $\rho(|M|) = \rho(M) < 1$, both synchronous and asynchronous variants of Jacobi’s method are guaranteed to converge, but we are interested in how the use of asynchrony affects the convergence behaviour. From our tests we observe that though all of our implementations converged with broadly the same profile, closer examination revealed that while in the synchronous implementations convergence was monotonic, this is not the case for the asynchronous implementations (Figure 9). While halo data is sent at each iteration (subject to the limit of 100 outstanding messages) it turns out that messages are not received in such a regular manner, but rather tend to arrive in batches. For both SHMEM $async$ and $racy$, and MPI $racy$ we see small batches of around 5 messages arriving in the same iteration but with MPI $async$ much larger batches of up to 60 messages arrive at once. Because data arriving on a process is out-of-date with respect to its current iteration, it increases the local contribution to the residual, which then decreases again as further local iterations are performed until more halo data arrives. This effect is clearly much more visible in the convergence profile of MPI $async$, but can also be seen in the other cases where the batching of messages is a much smaller effect.

6.3 Choice of parameters

As mentioned in Section 3.1 the choice of $R = 100$ for the maximum number of messages outstanding was somewhat arbitrary - chosen to be large enough that there is enough buffering to allow processes to be able to send messages at
of convergence of 1024 core runs on HECToR

Figure 9: Detail of convergence of 1024 core runs on HECToR

each iteration (as per the synchronous case), but without any associated synchronisation. If in the worst case we run out of buffers, computation continues regardless, until the data has arrived and the receiver has freed up buffer space. We can see from the profiling data (Figure 4) that the amount of time taken to complete the grid operations is higher for async and racy where multiple messages are allowed in-flight. This is due to poorer performance of the memory hierarchy (shown by a 25% decrease in Translation Lookaside Buffer re-use) due to the memory occupied by buffers (either explicitly, or inside MPI), which increases the range of addresses needed to be stored beyond what can fit in the TLB, hence the higher miss rate.

To understand the effect of this parameter on performance, we varied the number of buffers from 1 to 512 for a fixed problem size of 512 cores. The effects on total runtime, time per iteration, and the number of iterations are shown in Figure 10. The first figure clearly shows that using only a single buffer is in fact the optimum choice in this case. Moreover, by varying the number of buffers it is possible to solve the system in only 120s, which is 11% faster than the synchronous implementation, compared with our default choice of 100 buffers, which is 9% slower! While increasing the number of buffers causes the number of iterations to increase slightly, most of the gain from using only a single buffer is due to the dramatic increase in iteration rate in this case. To understand the reason for this we examined profiling data from these runs and discovered that the difference in iteration rate between one and two buffers is due to extra time spent packing and unpacking the halo buffers i.e., when more buffers are available processes are able to send messages more frequently. However, we see that the number of sends per iteration does not freely increase with the number of buffers but rather plateaus at 5.12 (slightly less than the average number of neighbours - 5.25) when there are two or more buffers available - two buffers would appear to be enough that processes are able to achieve the maximum throughput of messages. We might expect this increase in message throughput to accelerate convergence, offsetting the increased cost of packing the halo data into buffers, but this turns out not to be the case, which shows global convergence of our test problem is dependent mostly on local calculation, rather than propagation of the solution by message passing. Of course, this property cannot be assumed for general linear systems, where the ratio of elements communicated at each iteration to values which can be computed based purely on local data might be much higher.

To investigate if this is in fact the case we modified the sync code to only carry out the halo swap once every $N$ iterations. Figure 11 shows that as the period between halo swaps increases, the overall time to solution decreases to a minimum at $N = 32$. This shows the result that by reducing the communication burden
Figure 10: Effects of varying the number of buffers for MPI async on 512 cores

(thus increasing the average iteration rate) we are able to progress faster towards convergence. For the $N = 32$ case, the iteration rate is 33% greater than $N = 1$, but only requires 2% extra iterations to converge. Therefore we conclude that when designing an asynchronous algorithm, rather than setting out to allow frequent communication as cheaply as possible (e.g. by buffering large numbers of messages), we should first attempt to identify the optimal rate of communication, and only then consider reducing communication overhead using an asynchronous method.

Figure 11: Iteration time against $N$ (period of halo swap) for MPI sync on 512 cores

7 Conclusion

We have implemented several variations of asynchronous parallel Jacobi using MPI, SHMEM and OpenMP, evaluated the performance of each implementation and compared the ease with which asynchronous algorithms can be implemented in each programming model. The performance of these algorithms depended on two key factors - the efficiency and scalability of the implementation, and the effect of asynchrony on the number of iterations taken to converge - both of which vary with the number of cores used. Nevertheless, we have shown that (ex-
cept on 32768 cores) SHMEM can provide a more efficient implementation of asynchronous message-passing than MPI, and that for problems using on the order of thousands of cores, asynchronous algorithms can outperform their synchronous counterparts by around 10%, although in other cases may be slower. OpenMP was found to give good performance for asynchronous algorithms, and was also very easy to program compared to either MPI or SHMEM. Although it has limited scalability due to the number of cores in a shared memory node, we suggest that OpenMP might be applicable in a hybrid model with MPI, for example, particularly since we found asynchronous Jacobi in OpenMP to be 33% faster than the synchronous equivalent even on a relatively modest 32 cores.

Our investigations also uncovered some key issues of practical importance when implementing asynchronous algorithms, such as the link between frequency of message passing and progress to convergence. If optimal parameters were chosen there is hope that we could improve the performance of our asynchronous methods significantly, although we recognise that this is difficult to achieve a priori. In addition, we showed that asynchronous algorithms are tolerant to performance defects, which would be an advantage on a large, noisy machine.

Nevertheless, further work is needed to generalise these implementations to solve arbitrary linear systems rather than Laplace’s equation for a particular set of boundary conditions. Extending our experiments to different HPC systems would also be of interest, since many of the performance characteristics we discovered are strongly architecture-dependent. Finally, the convergence behaviour of our implementations is still only understood from an implementation standpoint, and in the future we plan to combine these results with appropriate theoretical analysis which will give us the tools to make predictive, rather than empirical, statements about convergence.

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