Design of Parallel and High-Performance Computing

Fall 2016

Lecture: Lock-Free and distributed memory

Motivational video: https://www.youtube.com/watch?v=PuCx50FdSic

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ETH

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Administrivia

- Final project presentation: Monday 12/19 (two weeks)
 - Should have (pretty much) final results
 - Show us how great your project is
 - Some more ideas what to talk about:

Which architecture(s) did you test on?

How did you verify correctness of the parallelization?

Use bounds models for comparisons!

(Somewhat) realistic use-cases and input sets?

Emphasize on the key concepts (may relate to theory of lecture)!

What are remaining issues/limitations?

- Report will be due in January!
 - Still, starting to write early is very helpful --- write rewrite rewrite (no joke!)
 - Last unit today: Entertainment with bogus results!

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Review of last lecture

- Various multi-process locks
 - Bakery
 - Spinning locks

Contention issues etc.

• Queue-based locks
CLH. MCS

- MCS do not forget [©]
 - RW locks
 - Lock properties/issues (deadlock, priority inversion, blocking vs. spinning)
 - Competitive spinning

DPHPC Overview parallelism locality concepts & techniques vector ISA shared memory distributed memory - caches - memory hierarchy cache coherency memory distributed models algorithms group communications linearizability Amdahl's and Gustafson's law memory PRAM a - B I/O complexity balance principles I balance principles II Little's Law scheduling

Goals of this lecture

- Locked and Lock-free tricks
 - (coarse-grained locking)
 - Fine-grained locking
 - RW locking
 - Optimistic synchronization
 - Lazy locking
 - Lock-free (& wait-free)
- Finish wait-free/lock-free
 - Consensus hierarchy
 - The promised proof!
- Maybe: Scientific benchmarking!
 - Common mistakes!
 - How to improve current practice
 - Important for your projectBrush up your statistics

Coarse-grained Locking

- Is the algorithm performing well with many concurrent threads accessing it?
 - No, access to the whole list is serialized
- BUT: it's easy to implement and proof correct
 - Those benefits should never be underestimated
 - May be just good enough
 - "We should forget about small efficiencies, say about 97% of the time: premature optimization is the root of all evil. Yet we should not pass up our opportunities in that critical 3%. A good programmer will not be lulled into complacency by such reasoning, he will be wise to look carefully at the critical code; but only after that code has been identified" Donald Knuth (in Structured Programming with Goto Statements)

How to Improve?

- Will present some "tricks"
 - Apply to the list example
 - But often generalize to other algorithms
 - Remember the trick, not the example!
- See them as "concurrent programming patterns" (not literally)
 - Good toolbox for development of concurrent programs
 - They become successively more complex

Tricks Overview

- 1. Fine-grained locking
 - Split object into "lockable components"
 - Guarantee mutual exclusion for conflicting accesses to same component
- 2. Reader/writer locking
- 3. Optimistic synchronization
- 4. Lazy locking
- 5. Lock-free

Tricks Overview

- 1. Fine-grained locking
- 2. Reader/writer locking
 - Multiple readers hold lock (traversal)
 - contains() only needs read lock
 - Locks may be upgraded during operation
 Must ensure starvation-freedom for writer locks!
- 3. Optimistic synchronization
- 4. Lazy locking
- 5. Lock-free

Tricks Overview

- Fine-grained locking
- 2. Reader/writer locking
- 3. Optimistic synchronization
 - Traverse without locking Need to make sure that this is correct!
 - Acquire lock if update necessary
 May need re-start from beginning, tricky
- 1. Lazy locking
- 5. Lock-free

Tricks Overview

- 1. Fine-grained locking
- 2. Reader/writer locking
- 3. Optimistic synchronization
- 4. Lazy locking
 - Postpone hard work to idle periods
 - Mark node deleted
 Delete it physically later
- 5. Lock-free

Tricks Overview

- 1. Fine-grained locking
- 2. Reader/writer locking
- 3. Optimistic synchronization
- 4. Lazy locking
- 5. Lock-free
 - Completely avoid locks
 - Enables wait-freedom
 - Will need atomics (see later why!)
 - Often very complex, sometimes higher overhead

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Trick 1: Fine-grained Locking

- Each element can be locked
 - High memory overhead
 - Threads can traverse list concurrently like a pipeline
- Tricky to prove correctness
 - And deadlock-freedom
 - Two-phase locking (acquire, release) often helps
- Hand-over-hand (coupled locking)
 - Not safe to release x's lock before acquiring x.next's lock will see why in a minute

typedef struct {
 int key;
 node *next;
 lock_t lock;

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} node;

■ Important to acquire locks in the same order

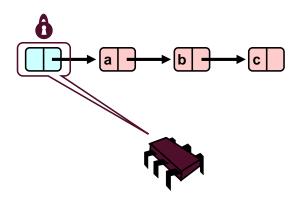
Hand-over-Hand (fine-grained) locking



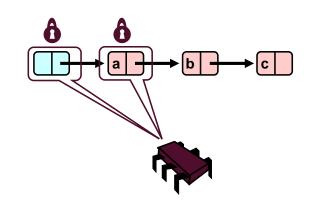


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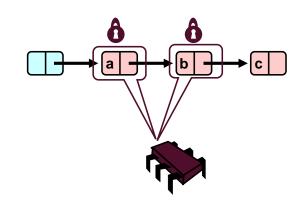
Hand-over-Hand (fine-grained) locking



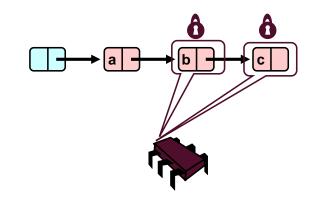
Hand-over-Hand (fine-grained) locking

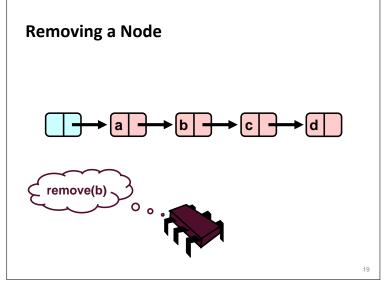


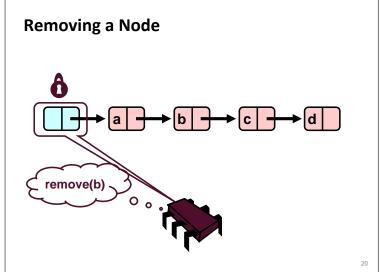
Hand-over-Hand (fine-grained) locking

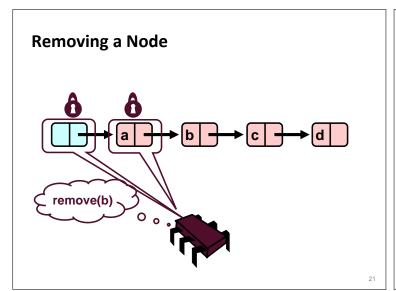


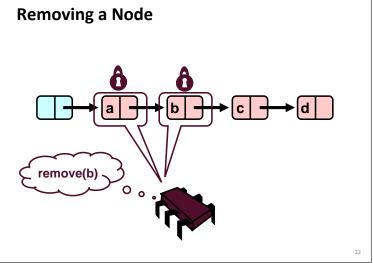
Hand-over-Hand (fine-grained) locking

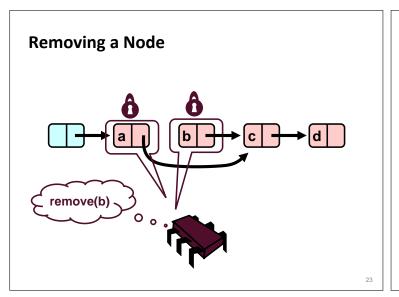


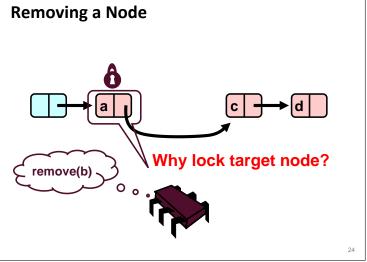


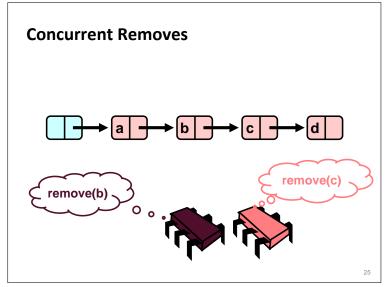


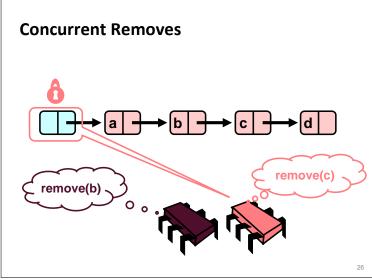


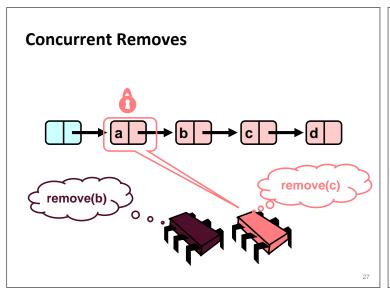


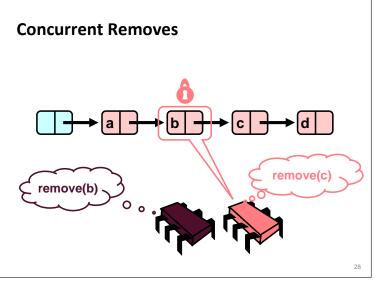


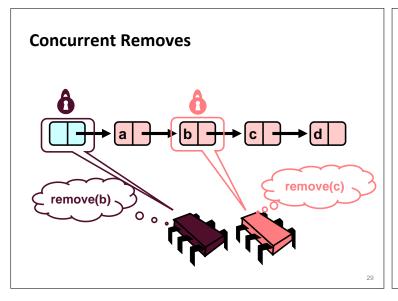


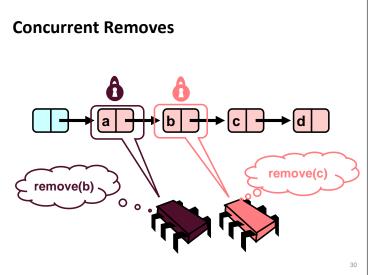


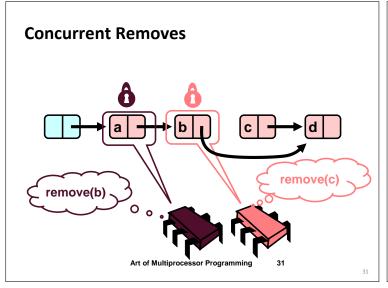


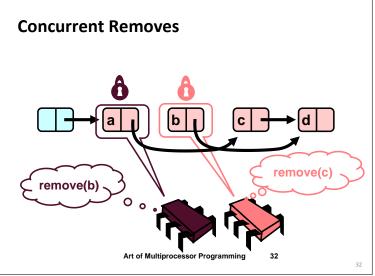


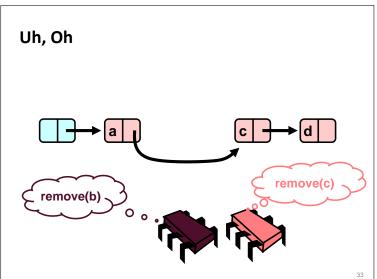


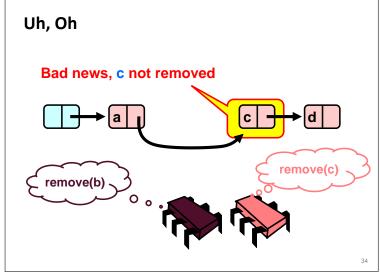






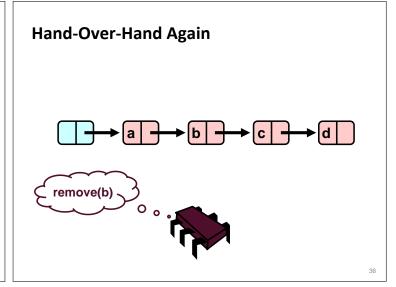


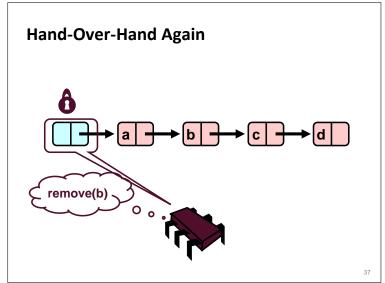


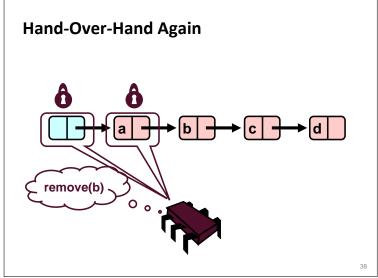


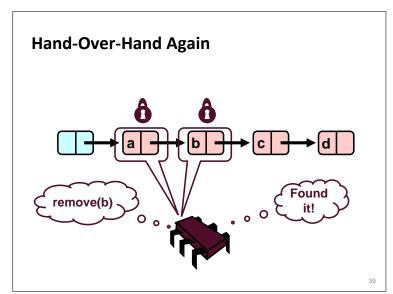
Insight

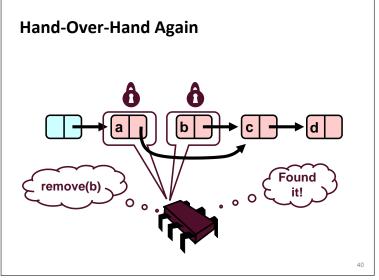
- If a node x is locked
 - Successor of x cannot be deleted!
- Thus, safe locking is
 - Lock node to be deleted
 - And its predecessor!
 - → hand-over-hand locking

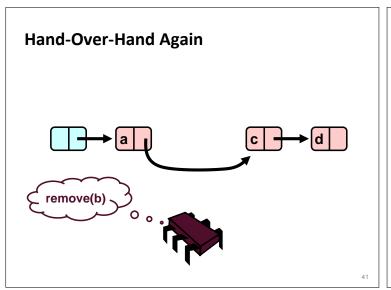


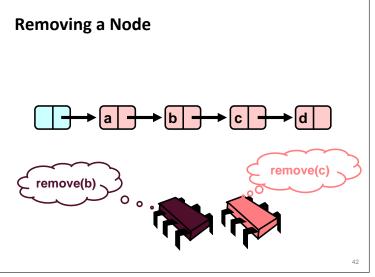


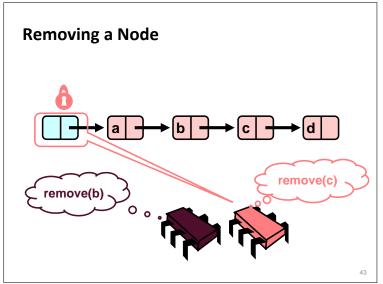


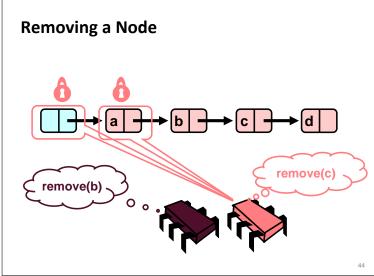


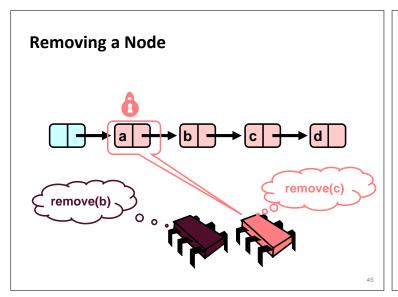


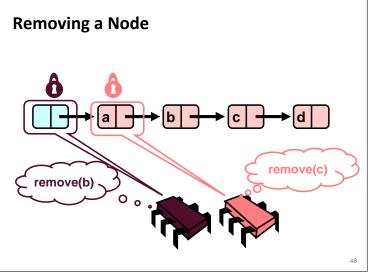


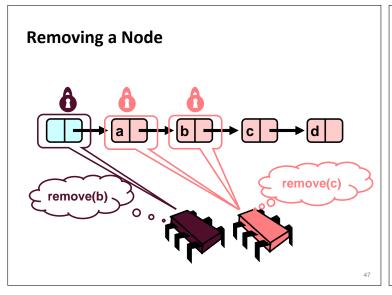


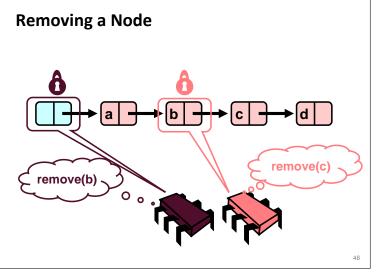


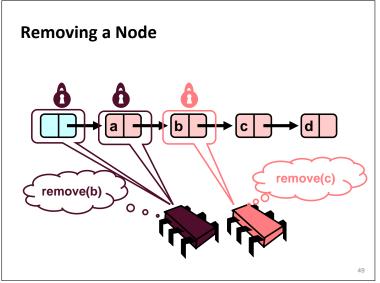


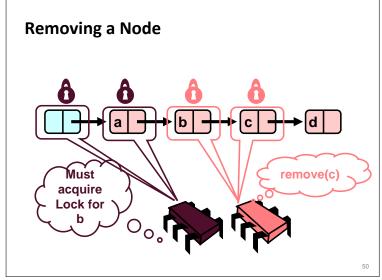


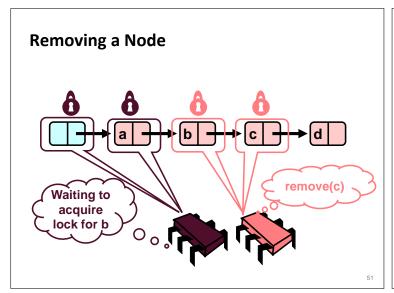


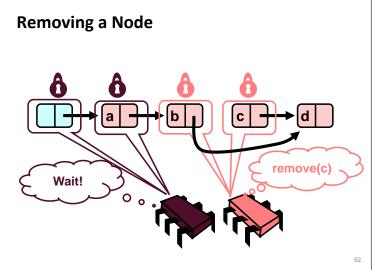


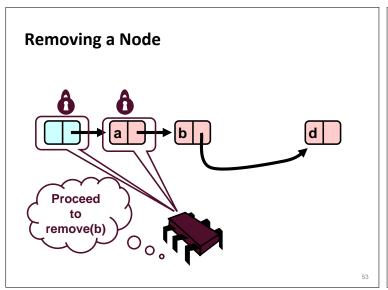


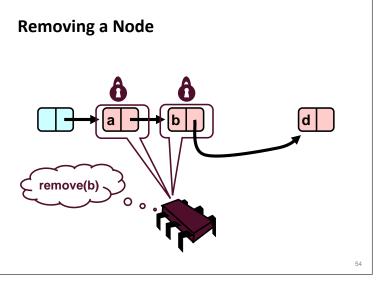


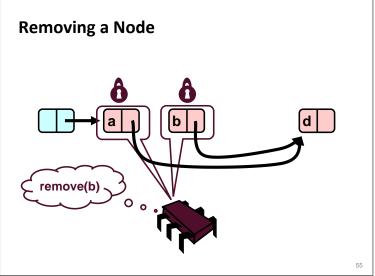


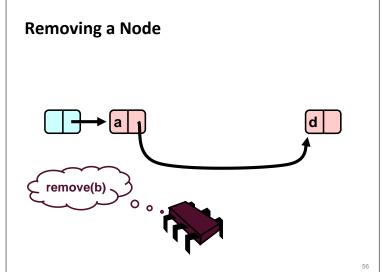












What are the Issues?

- We have fine-grained locking, will there be contention?
 - Yes, the list can only be traversed sequentially, a remove of the 3rd item will block all other threads!
 - This is essentially still serialized if the list is short (since threads can only pipeline on list elements)
- Other problems, ignoring contention?
 - Must acquire O(|S|) locks

Trick 2: Reader/Writer Locking

- Same hand-over-hand locking
 - Traversal uses reader locks
 - Once add finds position or remove finds target node, upgrade both locks to writer locks
 - Need to guarantee deadlock and starvation freedom!
- Allows truly concurrent traversals
 - Still blocks behind writing threads
 - Still O(|S|) lock/unlock operations

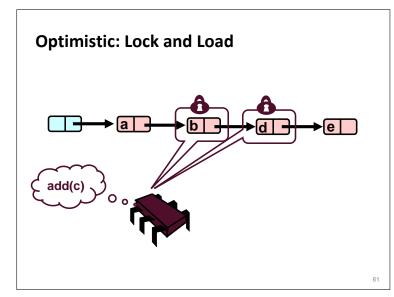
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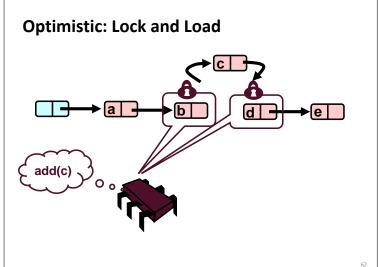
Trick 3: Optimistic synchronization

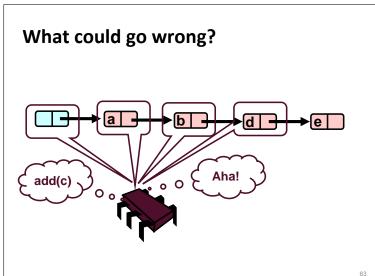
- Similar to reader/writer locking but traverse list without locks
 - Dangerous! Requires additional checks.
- Harder to proof correct

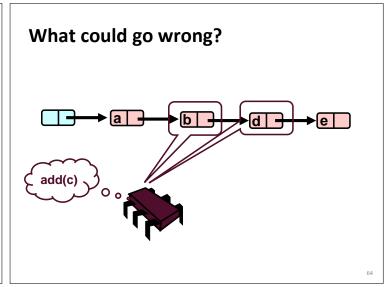
add(c) O Aha!

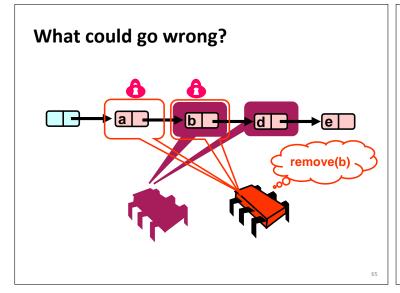
Optimistic: Traverse without Locking

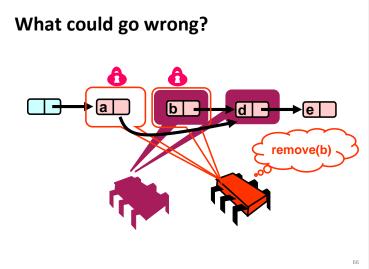


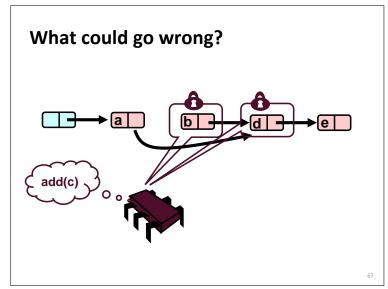


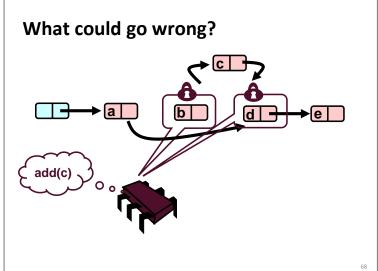


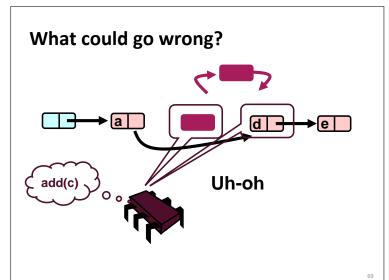


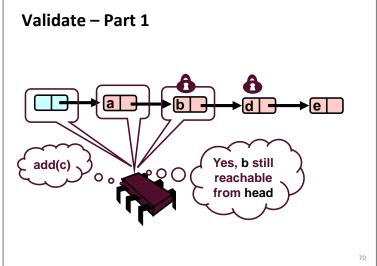


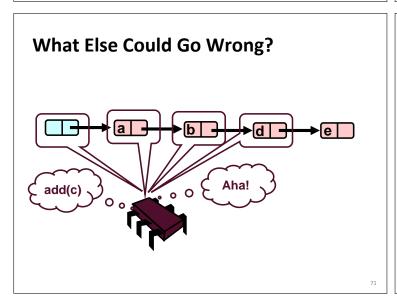


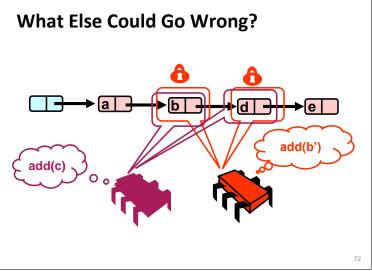


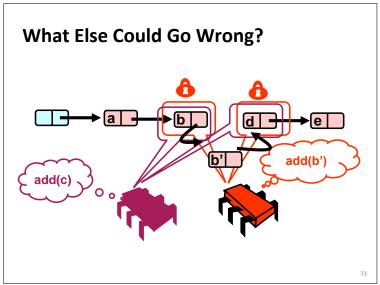


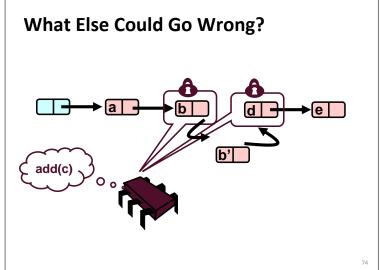


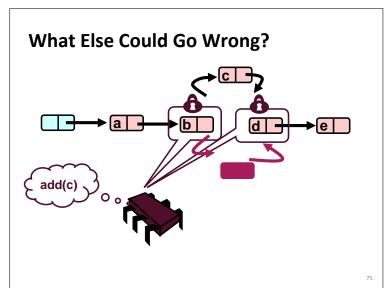


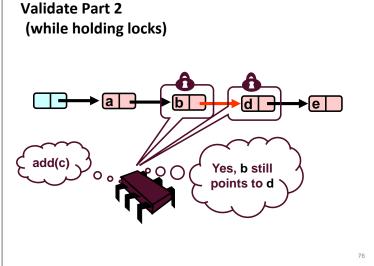












Optimistic synchronization

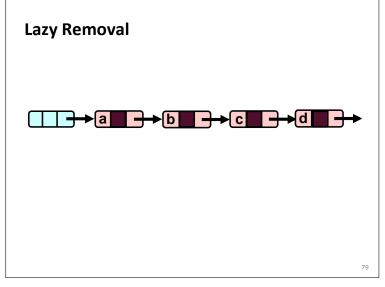
- One MUST validate AFTER locking
 - 1. Check if the path how we got there is still valid!
 - 2. Check if locked nodes are still connected
 - If any of those checks fail?
 Start over from the beginning (hopefully rare)
- Not starvation-free
 - A thread may need to abort forever if nodes are added/removed
 - Should be rare in practice!
- Other disadvantages?
 - All operations require two traversals of the list!
 - Even contains() needs to check if node is still in the list!

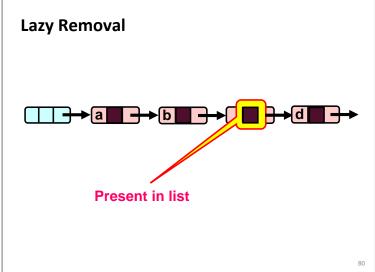
Trick 4: Lazy synchronization

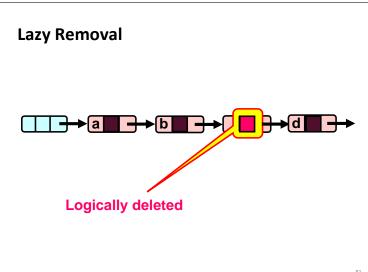
- We really want one list traversal
- Also, contains() should be wait-free
 - Is probably the most-used operation
- Lazy locking is similar to optimistic
 - Key insight: removing is problematic
 - Perform it "lazily"
- Add a new "valid" field
 - Indicates if node is still in the set
 - Can remove it without changing list structure!
 - Scan once, contains() never locks!

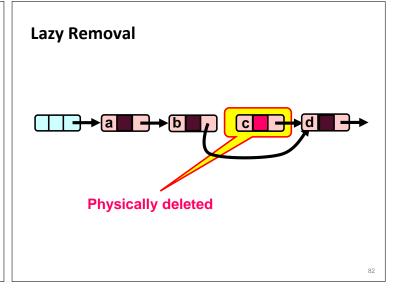
typedef struct {
 int key;
 node *next;
 lock_t lock;
 boolean valid;
}

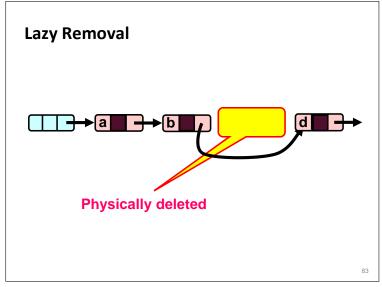
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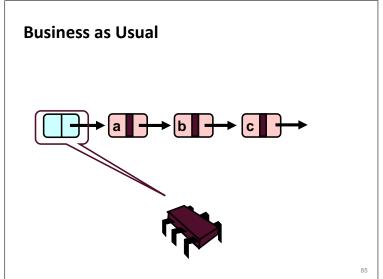


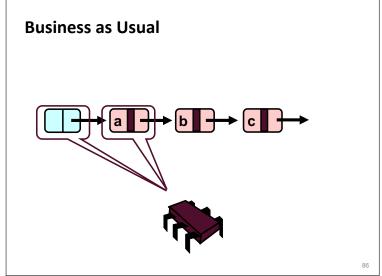


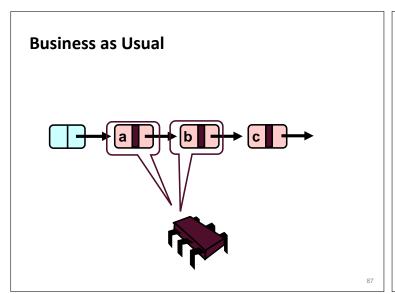


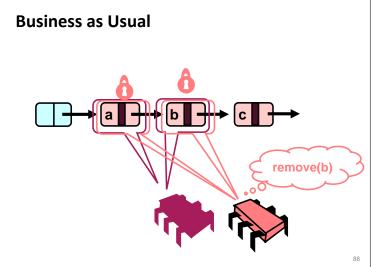
How does it work?

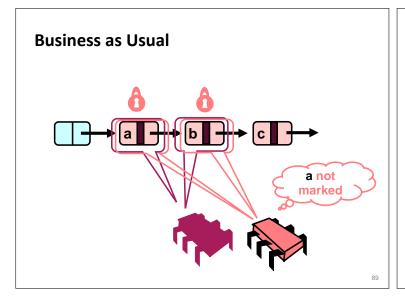
- Eliminates need to re-scan list for reachability
 - Maintains invariant that every **unmarked** node is reachable!
- Contains can now simply traverse the list
 - Just check marks, not reachability, no locks
- Remove/Add
 - Scan through locked and marked nodes
 - Removing does not delay others
 - Must only lock when list structure is updated
 Check if neither pred nor curr are marked, pred.next == curr

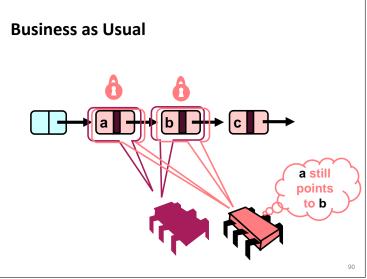


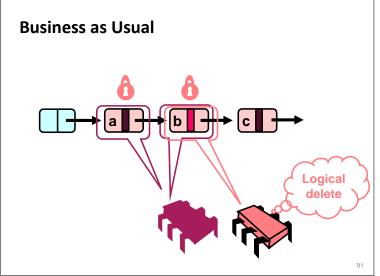


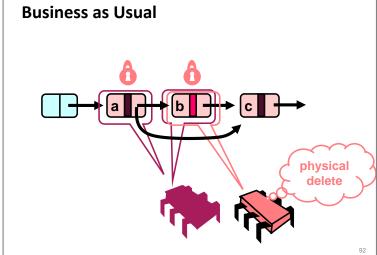


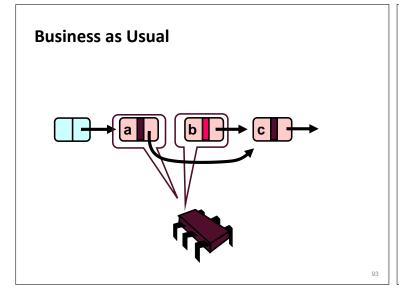


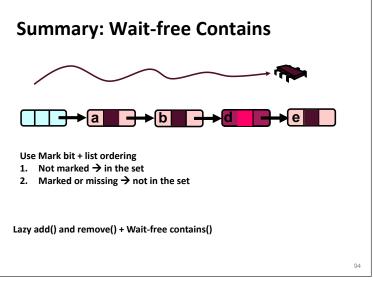












Problems with Locks

- What are the fundamental problems with locks?
- Blocking
 - Threads wait, fault tolerance
 - Especially when things like page faults occur in CR
- Overheads
 - Even when not contended
 - Also memory/state overhead
- Synchronization is tricky
 - Deadlock, other effects are hard to debug
- Not easily composable

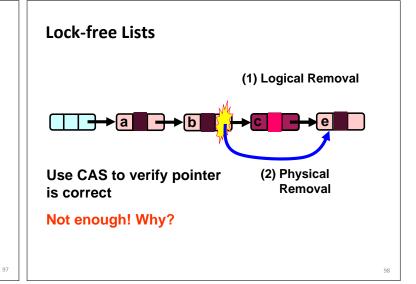
Lock-free Methods

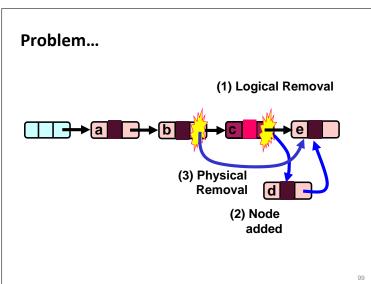
- No matter what:
 - Guarantee minimal progress
 - I.e., some thread will advance
 - Threads may halt at bad times (no CRs! No exclusion!)
 - I.e., cannot use locks!
 - Needs other forms of synchronization
 - E.g., atomics (discussed before for the implementation of locks)
 Techniques are astonishingly similar to guaranteeing mutual exclusion

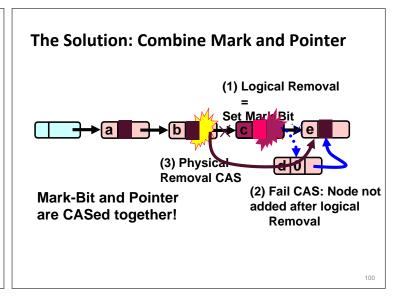
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Trick 5: No Locking

- Make list lock-free
- Logical succession
 - We have wait-free contains
 - Make add() and remove() lock-free! Keep logical vs. physical removal
- Simple idea:
 - Use CAS to verify that pointer is correct before moving it







Practical Solution(s)

- Option 1:
 - Introduce "atomic markable reference" type
 - "Steal" a bit from a pointer
 - \blacksquare Rather complex and OS specific $\ensuremath{\mathfrak{S}}$
- Option 2
 - Use Double CAS (or CAS2) ⁽²⁾

 CAS of two noncontiguous locations
 - Well, not many machines support it Any still alive?
- Option 3:
 - Our favorite ISA (x86) offers double-width CAS
 Contiguous, e.g., lock cmpxchg16b (on 64 bit systems)
- Option 4:
 - TM!

E.g., Intel's TSX (essentially a cmpxchg64b (operates on a cache line))

Removing a Node

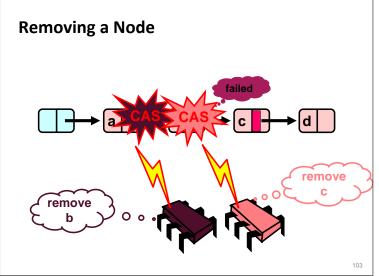
Temove

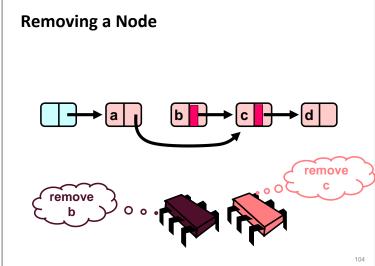
Temove

Total

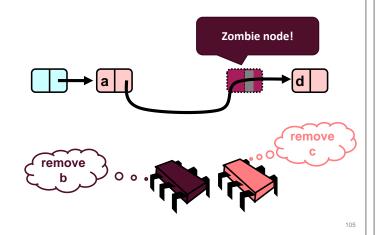
Total

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Uh oh – node marked but not removed!



Dealing With Zombie Nodes

- Add() and remove() "help to clean up"
 - Physically remove any marked nodes on their path
 - I.e., if curr is marked: CAS (pred.next, mark) to (curr.next, false) and remove curr

If CAS fails, restart from beginning!

- "Helping" is often needed in wait-free algs
- This fixes all the issues and makes the algorithm correct!

Comments

- Atomically updating two variables (CAS2 etc.) has a non-trivial cost
- If CAS fails, routine needs to re-traverse list
 - Necessary cleanup may lead to unnecessary contention at marked nodes
- More complex data structures and correctness proofs than for locked versions
 - But guarantees progress, fault-tolerant and maybe even faster (that really depends)

More Comments

- Correctness proof techniques
 - Establish invariants for initial state and transformations
 E.g., head and tail are never removed, every node in the set has to be reachable from head, ...
 - Proofs are similar to those we discussed for locks
 Very much the same techniques (just trickier)
 Using sequential consistency (or consistency model of your choice ②)
 Lock-free gets somewhat tricky
- Source-codes can be found in Chapter 9 of "The Art of Multiprocessor Programming"

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Lock-free and wait-free

- A lock-free method
 - guarantees that infinitely often some method call finishes in a finite number of steps
- Δ wait-free method
 - guarantees that each method call finishes in a finite number of steps (implies lock-free)
- Synchronization instructions are not equally powerful!
 - Indeed, they form an infinite hierarchy; no instruction (primitive) in level x can be used for lock-/wait-free implementations of primitives in level z>x.

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Concept: Consensus Number

Each level of the hierarchy has a "consensus number" assigned.

- Is the maximum number of threads for which primitives in level x can solve the consensus problem
- The consensus problem:
 - Has single function: decide(v)
 - Each thread calls it at most once, the function returns a value that meets two conditions:

consistency: all threads get the same value valid: the value is some thread's input

Simplification: binary consensus (inputs in {0,1})

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Understanding Consensus

- Can a particular class solve n-thread consensus wait-free?
 - A class C solves n-thread consensus if there exists a consensus protocol using any number of objects of class C and any number of atomic registers
 - The protocol has to be wait-free (bounded number of steps per thread)
 - The consensus number of a class C is the largest n for which that class solves n-thread consensus (may be infinite)
 - Assume we have a class D whose objects can be constructed from objects out of class C. If class C has consensus number n, what does class D have?

Starting simple ...

- Binary consensus with two threads (A, B)!
 - Each thread moves until it decides on a value
 - May update shared objects
 - Protocol state = state of threads + state of shared objects
 - Initial state = state before any thread moved
 - Final state = state after all threads finished
 - States form a tree, wait-free property guarantees a finite tree
 Example with two threads and two moves each!

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Atomic Registers

- Theorem [Herlihy'91]: Atomic registers have consensus number one
 - Really?
- Proof outline:
 - Assume arbitrary consensus protocol, thread A, B
 - Run until it reaches critical state where next action determines outcome (show that it must have a critical state first)
 - Show all options using atomic registers and show that they cannot be used to determine one outcome for all possible executions!
 - 1) Any thread reads (other thread runs solo until end)
 - 2) Threads write to different registers (order doesn't matter)
 - Threads write to same register (solo thread can start after each write)

Atomic Registers

- Theorem [Herlihy'91]: Atomic registers have consensus number one
- Corollary: It is impossible to construct a wait-free implementation of any object with consensus number of >1 using atomic registers
 - "perhaps one of the most striking impossibility results in Computer Science" (Herlihy, Shavit)
 - → We need hardware atomics or TM!
- Proof technique borrowed from:

Impossibility of distributed consensus with one faulty process
MJ Fischer, NA Lynch, MS Paterson - Journal of the ACM (JACM), 1985 - di.acm.org
Abstract The consensus problem involves an asynchronous system of processes, some of
which may be unreliable. The problem is for the reliable processes to agree on a binary
value. In this paper, it is shown that every protocol for this problem has the possibility of ...
Cited by 3180 Related articles All 164 versions

- Very influential paper, always worth a read!
 - Nicely shows proof techniques that are central to parallel and distributed computing!

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Other Atomic Operations

- Simple RMW operations (Test&Set, Fetch&Op, Swap, basically all functions where the op commutes or overwrites) have consensus number 2!
 - Similar proof technique (bivalence argument)
- CAS and TM have consensus number ∞
 - Constructive proof!

Compare and Set/Swap Consensus

volatile int thread = -1; int proposed[n]; int decide(v) { proposed[tid] = v; if(CAS(thread, first, tid)) return v; // I won! return proposed[thread]; // thread won



- CAS provides an infinite consensus number
 - Machines providing CAS are asynchronous computation equivalents of the **Turing Machine**
 - I.e., any concurrent object can be implemented in a wait-free manner (not necessarily fast!)

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Now you know everything ⁽²⁾

- Not really ... ;-)
 - We'll argue about **performance** now!
- But you have all the tools for:

 - Efficient lock-based algorithms
 - Efficient lock-free algorithms (or even wait-free)
 - Reasoning about parallelism!
- What now?
 - A different class of problems

Impact on wait-free/lock-free on actual performance is not well understood

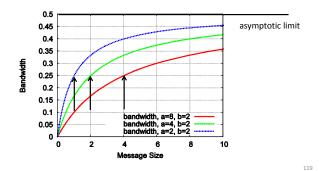
 Relevant to HPC, applies to shared and distributed memory → Group communications

Remember: A Simple Model for Communication

- Transfer time $T(s) = \alpha + \beta s$
 - α = startup time (latency)
 - $\beta = \cos \beta$ per byte (bandwidth=1/ β)
- As s increases, bandwidth approaches 1/β asymptotically
 - \blacksquare Convergence rate depends on α
 - $s_{1/2} = \alpha/\beta$
- Assuming no pipelining (new messages can only be issued from a process after all arrived)

Bandwidth vs. Latency

- $s_{1/2} = \alpha/\beta$ often used to distinguish bandwidth- and latencybound messages
 - s_{1/2} is in the order of kilobytes on real systems



Quick Example

- Simplest linear broadcast
 - One process has a data item to be distributed to all processes
- Broadcasting s bytes among P processes:
 - T(s) = (P-1) * (α + β s) = $\mathcal{O}(P)$
- Class question: Do you know a faster method to accomplish the same?

k-ary Tree Broadcast

- Origin process is the root of the tree, passes messages to k neighbors which pass them on
 - k=2 -> binary tree
- Class Question: What is the broadcast time in the simple latency/bandwidth model?
 - $T(s) \approx \lceil log_k(P) \rceil \cdot k \cdot (\alpha + \beta \cdot s) = \mathcal{O}(log(P))$ (for fixed k)
- Class Question: What is the optimal k?

•
$$0 = \frac{ln(P) \cdot k}{ln(k)} \frac{d}{dk} = \frac{ln(P) ln(k) - ln(P)}{ln^2(k)} \rightarrow k = e = 2.71...$$

■ Independent of P, α, βs? Really?

Faster Trees?

- Class Question: Can we broadcast faster than in a ternary tree?
 - Yes because each respective root is idle after sending three messages!
 - Those roots could keep sending!
 - Result is a k-nomial tree
 For k=2, it's a binomial tree
- Class Question: What about the runtime?

$$T(s) = \lceil \log_k(P) \rceil \cdot (k-1) \cdot (\alpha + \beta \cdot s) = \mathcal{O}(\log(P))$$

- Class Question: What is the optimal k here?
 - T(s) d/dk is monotonically increasing for k>1, thus k_{opt}=2
- Class Question: Can we broadcast faster than in a k-nomial tree?
 - $lacksquare \mathcal{O}(log(P))$ is asymptotically optimal for s=1!
 - But what about large s?

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Open Problems

- Look for optimal parallel algorithms (even in simple models!)
 - And then check the more realistic models
 - Useful optimization targets are MPI collective operations
 Broadcast/Reduce, Scatter/Gather, Alltoall, Allreduce, Allgather, Scan/Exscan, ...
 - Implementations of those (check current MPI libraries ⑤)
 - Useful also in scientific computations
 Barnes Hut, linear algebra, FFT, ...
- Lots of work to do!
 - Contact me for thesis ideas (or check SPCL) if you like this topic
 - Usually involve optimization (ILP/LP) and clever algorithms (algebra) combined with practical experiments on large-scale machines (10,000+ processors)

HPC Networking Basics

- Familiar (non-HPC) network: Internet TCP/IP
 - Common model:



- Class Question: What parameters are needed to model the performance (including pipelining)?
 - Latency, Bandwidth, Injection Rate, Host Overhead

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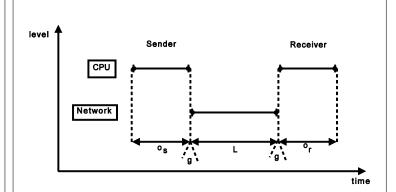
The LogP Model

- Defined by four parameters:
 - L: an upper bound on the latency, or delay, incurred in communicating a message containing a word (or small number of words) from its source module to its target module.
 - o: the overhead, defined as the length of time that a processor is engaged in the transmission or reception of each message; during this time, the processor cannot perform other operations.
 - g: the gap, defined as the minimum time interval between consecutive message transmissions or consecutive message receptions at a processor. The reciprocal of g corresponds to the available per-processor communication bandwidth.
 - P: the number of processor/memory modules. We assume unit time for local operations and call it a cycle.

The LogP Model

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Simple Examples

- Sending a single message
 - T = 2o+L
- Ping-Pong Round-Trip
 - T_{RTT} = 4o+2L
- Transmitting n messages
 - T(n) = L+(n-1)*max(g, o) + 2o

Simplifications

- o is bigger than g on some machines
 - g can be ignored (eliminates max() terms)
 - be careful with multicore!
- Offloading networks might have very low o
 - Can be ignored (not yet but hopefully soon)
- L might be ignored for long message streams
 - If they are pipelined
- Account g also for the first message
 - Eliminates "-1"

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Benefits over Latency/Bandwidth Model

- Models pipelining
 - L/g messages can be "in flight"
 - Captures state of the art (cf. TCP windows)
- Models computation/communication overlap
 - Asynchronous algorithms
- Models endpoint congestion/overload
 - Benefits balanced algorithms

Example: Broadcasts

- Class Question: What is the LogP running time for a linear broadcast of a single packet?
 - T_{lin} = L + (P-2) * max(o,g) + 2o
- Class Question: Approximate the LogP runtime for a binary-tree broadcast of a single packet?
 - $T_{bin} \le log_2 P * (L + max(o,g) + 2o)$
- Class Question: Approximate the LogP runtime for an k-ary-tree broadcast of a single packet?
 - $T_{k-n} \le log_k P * (L + (k-1)max(o,g) + 2o)$

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Example: Broadcasts

- Class Question: Approximate the LogP runtime for a binomial tree broadcast of a single packet (assume L > g!)?
 - T_{bin} ≤ log₂P * (L + 2o)
- Class Question: Approximate the LogP runtime for a k-nomial tree broadcast of a single packet?
 - $T_{k-n} \le log_k P * (L + (k-2)max(o,g) + 2o)$
- Class Question: What is the optimal k (assume o>g)?
 - Derive by k: $0 = o * ln(k_{opt}) L/k_{opt} + o$ (solve numerically) For larger L, k grows and for larger o, k shrinks
 - Models pipelining capability better than simple model!

Example: Broadcasts

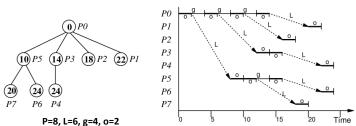
- Class Question: Can we do better than k_{opt}-ary binomial broadcast?
 - Problem: fixed k in all stages might not be optimal
 - We can construct a schedule for the optimal broadcast in practical settings
 - First proposed by Karp et al. in "Optimal Broadcast and Summation in the LogP Model"

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Example: Optimal Broadcast

- **Broadcast to P-1 processes**
 - Each process who received the value sends it on; each process receives exactly once



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The Bigger Picture

- We learned how to program shared memory systems
 - Coherency & memory models & linearizability
 - Locks as examples for reasoning about correctness and performance
 - List-based sets as examples for lock-free and wait-free algorithms
- We learned about general performance properties and parallelism
 - Amdahl's and Gustafson's laws
 - Little's law, Work-span, ...
 - Balance principles & scheduling
- We learned how to perform model-based optimizations
 - Distributed memory broadcast example with two models
- What next? MPI? OpenMP? UPC?
 - Next-generation machines "merge" shared and distributed memory concepts → Partitioned Global Address Space (PGAS)

Optimal Broadcast Runtime

- This determines the maximum number of PEs (P(t)) that can be reached in time t
- P(t) can be computed with a generalized Fibonacci recurrence (assuming o>g):

$$P(t) = \begin{cases} 1: & t < 2o + L \\ P(t-o) + P(t-L-2o): & \text{otherwise.} \end{cases}$$
 (1)

- Which can be bounded by (see [1]): $2^{\left\lfloor \frac{t}{L+2o} \right\rfloor} \leq P(t) \leq 2^{\left\lfloor \frac{t}{o} \right\rfloor}$
 - A closed solution is an interesting open problem!

[1]: Hoefler et al.: "Scalable Communication Protocols for Dynamic Sparse Data Exchange" (Lemma 1)