Parallel Programming with OCaml: A Tutorial

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Outline of the Talk

- 1 Introduction
- 2 An Overview of Functional Programming with OCaml
- 3 Bulk Synchronous Parallelism with OCaml
- 4 Hierarchical Parallelism with OCaml
- **5** GPGPU Programming with OCaml

OCaml

What is OCaml?

- Functional programming language
- From the ML (Meta Language) family

Why OCaml?

- Powerful type system
- High level features
- Modules and object oriented approach
- Embedded Garbage Collector
- Byte and native code compilers
- Interactive loop (toplevel)

OCaml code execution

Toplevel (ocaml/utop):

```
# 3 + 4;;
- : int = 7
# 8 / 3;;
- : int = 2
# 3.5 +. 6.;;
- : float = 9.5
# 30_000_000 / 300_000;;
- : int = 100
# sqrt 9.;;
- : float = 3.
```

Compilation

- ▶ Bytecode: ocamlc —o main main.ml
- ► Native: ocamlopt —o main main.ml

OCaml syntax I

Variables # let x = 1

```
val x : int = 1
# let x = 1 in x + 2
- : int = 3
```

Functions

```
# let f x = x * x

val f : int → int = <fun>

# f 10

-: int = 100
```

OCaml syntax II

Partial application

```
# let f x y = x +. y in f 1

val f : float \rightarrow float \rightarrow float = <fun>
# let g = f 13.

val g : float \rightarrow float = <fun>
# g 29.

- : float = 42.
```

OCaml syntax III

Polymorphism

```
# let h x = x

val h : 'a → 'a

# h 3

- : int = 3

# h true

- : bool = true

# h f

- : int → int = <fun>
```

Conditional

if true then 1 else 2

OCaml syntax IV

Lists

```
# let 11 = [1;2;3]
val 11 : int list = [1;2;3]
# let 12 = 0::11
val 12 : int list [0;1;2;3]
# let 13 = 12@[4]
val 13 : int list = [0; 1; 2; 3; 4]
# List.map (fun x \to x + 1) 13
-: int list = [1; 2; 3; 4; 5]
```

OCaml syntax V

Arrays

```
# let a1= [|1;2;3;4|]
val a1: int array = [|1; 2; 3; 4|]
# a1.(0)
-: int = 1
# a1.(0) \leftarrow 0
-: unit = ()
```

Imperative features

- ▶ References: let x = ref 1 in x := 2
- Sequences: x := 42; print_int !x
- For loops: for i = 0 to n do e done
- ▶ While loops: while bool_expr do e done

Simple exercises I

Exercise 2.1

Write a OCaml function to compute the ratio x/y.

Exercise 2.2

Write a (recursive) OCaml function to compute factorial.

Exercise 2.3

Write a OCaml function to generate a random list of integers of size n. (Random.int v returns a random integer between 0 (inclusive) and v (exclusive))

Simple exercises II

Exercise 2.4

Write a function taking, as argument, a function f and a list I and returns the mapping of the f on I such that: lmap f [1;2] = [f 1; f 2].

Exercise 2.5

Using exercises 2.1,2.3 and 2.4, write a function taking an argument n and divide by n all elements of a given list. Apply it on random generated lists.

Parallel Programming

Automatic Parallelization Concurrent & Distributed Programming

Parallel Programming

Automatic Parallelization

Structured Parallelism

- Declarative Parallel Programming
 - Algorithmic Skeletons
 - Bulk Synchronous Parallelism
 - **-** ...

Concurrent & Distributed Programming

To ease the development of correct and verifiable parallel programs with predictable performances

We should address:

- the easy development of correct and verifiable programs
- the easy development of parallel programs
- the easy development of parallel programs with predictable performances

Easy Development of Correct and Verifiable Programs ...

- high-level languages: expressive, modular, less error-prone
- high-level languages have simpler semantics, and could have a complete formal semantics (e.g. Standard ML, ISO Prolog)
- therefore verification of programs is possible and easier
- ⇒ a high-level parallel language with formal semantics

...with Predictable Performances

- assumption: the goal is to program functions
- issues: non-determinism, deadlocks, difficulty to read programs, complex semantics and verification, portability...
- it is also very important for the programmer to be able to reason about the performance of the programs

 \Rightarrow a structured parallel model which allows the design of portable parallel algorithms with a simple cost model

The Bulk Synchronous Parallel ML Approach

Choices

 an efficient functional programming language with formal semantics and easy reasoning about the performance of programs (strict evaluation):

ML (OCaml flavor)

a restricted model of parallelism with no deadlock, very limited cases of non-determinism, a simple cost model:

Bulk Synchronous Parallelism

The result is:

Bulk Synchronous Parallel ML (BSML)

Bulk Synchronous Parallelism (BSP)

Research on BSP

90' by Valiant (Cambridge) and McColl (Oxford)

Three models

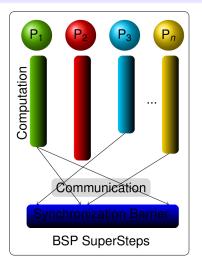
- abstract architecture
- execution model
- cost model

BSP Computer

- p processor / memory pairs (of speed r)
- a communication network (of speed g)
- a global synchronisation unit (of speed L)

Bulk Synchronous Parallelism

Execution model



Cost model

 $T(s) = \max_{0 \le i < p} w_i + h \times g + L$ where $h = \max_{0 \le i < p} \{h_i^+, h_i^-\}$

w_i processing time at processor i

h_i⁺ words sent by processor i

h_i words received by processor i

Bulk Synchronous Parallel ML

Design principles

- Small set of parallel primitives
- Universal for bulk synchronous parallelism
- Global view of programs
- Simple semantics

BSML

a sequential functional language

- + a parallel data structure
- + parallel operations on this data structure

A Parallel Data Structure

Parallel Vectors

- ► An abstract polymorphic datatype: 'a par
- Fixed size p: each processor has a value of type 'a
- no nesting allowed
- ⇒ Direct mapping eases the reasonning about performances

Notation

$$\langle v_0, \ldots, v_{p-1} \rangle$$

BSML Primitives

Access to the BSP parameters

bsp_p: int
bsp_r: float
bsp_g: float
bsp_l: float

⇒ Programs with performance portability

Manipulation of parallel vectors

- **mkpar**: (int \rightarrow 'a) \rightarrow 'a par
- **proj**: 'a par \rightarrow (int \rightarrow 'a)
- **apply** : ('a \rightarrow 'b) par \rightarrow 'a par \rightarrow 'b par
- **put**: (int \rightarrow 'a) par \rightarrow (int \rightarrow 'a) par

BSML Tools

Interative Loops

(sequential simulators)

- On the VM: bsml
- Online: http://tesson.julien.free.fr/try-bsml

Compilation

Two modes:

- Sequential: .seq variants of the scripts
- Parallel (on top of MPI): .mpi variants of the scripts

Two targets:

- ► OCaml Bytecode: bsmlc
- ► Native code: bsmlopt

Creation of parallel vectors

Signature

mkpar: (int \rightarrow 'a) \rightarrow 'a par

Informal semantics

```
\mathsf{mkpar}\,\mathsf{f} = \left\langle\,\mathsf{f}\,\mathsf{0},\,\mathsf{f}\,\mathsf{1},\,\ldots,\,\mathsf{f}\,(p-1)\,\right\rangle
```

Examples

```
# let this = Bsml.mkpar(fun pid -> pid);;
val this : int Bsml.par = <0, 1, 2, 3, 4, 5, 6, 7>
```

```
val plusMinus : (int -> int) Bsml.par =
    <<fun>, <fun>, <
```

BSP Cost

 $\max_{0 \le i < p} ||f i||$ where ||e|| is the time required to evaluate e

Point-wise parallel application

Signature

apply : ('a \rightarrow 'b) par \rightarrow 'a par \rightarrow 'b par

Informal semantics

$$\mathsf{apply} \, \langle \, f_0 \, , \ldots, \, f_{p-1} \, \rangle \, \langle \, v_0 \, , \ldots, \, v_{p-1} \, \rangle = \langle \, f_0 \, v_0 \, , \ldots, \, f_{p-1} \, v_{p-1} \, \rangle$$

Example

```
# let v = Bsml.apply plusMinus this;;
val v : int Bsml.par = <1, 0, 3, 2, 5, 4, 7, 6>
```

BSP Cost

```
\max_{0 \le i < \frac{p}{p}} \|f_i \, v_i\|
```

Exercises

Exercise 3.1

Write a BSML expression that creates a parallel vector of list of numbers, where a processor i contains the list $[10 \times i; \ldots; 10 \times (i+1) - 1]$

Exercise 3.2

Write a BSML function taking as argument a paralle vector of lists, and returning a parallel vector of the lengths of these lists.

Exercises

Exercise 3.3 (Parallel Map)

- We consider a value of type 'a list par as a distributed list
- Write a BSML function

map: $('a \rightarrow 'b) \rightarrow 'a$ list par $\rightarrow 'b$ list par that applies f to all the elements of the distributed list

 Use map to transform the value of Exercise 3.1 into a parallel list of strings using the sequential function string_of_int

Exercise 3.4

Write a BSML function taking as argument a positive number n and returning a parallel vector of lists of numbers, such that the contatenation of all the lists is the list from 0 to n-1, and such that the lists are evenly distributed (difference between length of the smallest list and the length of the biggest list at most 1).

Projection

Signature

proj: 'a par \rightarrow (int \rightarrow

Informal semantics

 $\operatorname{\mathsf{proj}}\langle\ v_0\ ,\ldots,\ v_{p-1}\ \rangle =$

: :

Remark

- Should not be evaluated in the context of a mkpar
- ► Returned function is partial: proj (mkpar f) \neq f

Example

```
# Bsml.proj (Bsml.mkpar string_of_int) 2;;
```

- : string = "2"

BSP Cost

 $\max_{0 \le i < p} \{|v_i|, \sum_{i \ne i} |v_j|\} \times g + L$ where |e| is the value of e's size

function 0

Exercises

Exercise 3.5

Write a function

```
to_list : 'a par \rightarrow 'a list
```

that transforms a parallel vector into a sequential list

Exercise 3.6

- ▶ Write a function reduce: $('a \rightarrow 'a \rightarrow 'a) \rightarrow 'a \rightarrow 'a$ list par $\rightarrow 'a$ that for a binary associative operator op and its unit e, reduces the distributed list given in argument
- Example (assuming bsp_p = 8):

```
# reduce (+) 0 (mkpar(fun i->[i]));;
```

-: int = 28

Exercises

Exercise 3.7 (Variance)

For a set of equally likely values x_i the variance is:

$$Var = \frac{1}{n} \sum_{i=1}^{n} (x_i - \mu)^2$$
$$\mu = \frac{1}{n} \sum_{i=1}^{n} x_i$$

 Assuming x_i is represented as a value of type float list par, write a BSML program to compute the variance

Communication I

Signature

put: (int \rightarrow 'a) par \rightarrow (int \rightarrow 'a) par

Informal semantics

$$\mathsf{put} \, \langle \, f_0 \, , \dots, \, f_{p-1} \, \rangle = \langle \, \mathsf{g}_0 \, , \dots, \, \mathsf{g}_{p-1} \, \rangle \, \mathsf{with} \, \mathsf{g}_j \equiv \mathsf{fun} \, \mathsf{src} \! \to \! f_{\mathsf{Src}} \, j$$

Remark

- function f_i encodes the p messages to be sent from processor i $(f_i j)$ is the message to be sent from i to j
- ▶ function g_j encodes the p messages received by processor $j(g_j i)$ is the message received by j from j

Communication II

Example

```
Bsml.apply (mkpar(fun _-> (fun f->List.map f Stdlib.Base.procs)))
           (Bsml.put(Bsml.mkpar(fun pid dst->
                                  if dst=(pid+1) mod Bsml.bsp_p
                                    then Some pid
                                    else None)));;
- : int option list Bsml.par =
< [None; None; None; None; None; None; Some 7],</pre>
  [Some O; None; None; None; None; None; None; None],
  [None; Some 1; None; None; None; None; None; None],
  [None; None; Some 2; None; None; None; None; None],
  [None; None; None; Some 3; None; None; None; None],
  [None; None; None; None; Some 4; None; None; None],
  [None; None; None; None; Some 5; None; None],
  [None; None; None; None; None; Some 6; None] >
```

Communication III

BSP Cost

$$\max_{0 \le i < p} (\sum_{j=0}^{p-1} ||f_i j||) + \max_{0 \le i < p} \{\sum_{j \ne i} |f_i j|, \sum_{j \ne i} |f_j i|\} \times g + L$$

Remark

- ► The first constant constructor of a sum type has size 0
- ► Examples: None, [], ...

A More Complicated Example

Communication pattern to implement

```
\langle \ldots, \ldots, \ldots, a_1^j \ldots a_n^j, \ldots, \ldots \rangle
\begin{matrix} a_1^j & \ldots & a_n^j \\ & & a_n^j \end{matrix}
```

Implementation

Bsml.apply msg (Bsml.mkpar(fun pid \rightarrow (pid+1) mod p)))

Levels of Execution in BSML

Replicated execution

(default)

- "sequential" ML code
- every processor does the same

Local execution

- what happens inside parallel vectors, on each of their components
- uses local data
- may be different on different processors

Global execution

- concerns the set of all processors as a whole
- example: communications



Alternative Syntax

Two syntaxes for BSML

- Classic BSML: impossible to use vectors in a local section
- Alternative syntax: access to local information of vector v noted \$v\$, possible only in a local section, written ≪ e ≫

Examples

```
let mkpar f = \ll f $this$ \gg
let apply fv vv = \ll $fv$ $vv$ \gg
let parfun f v = \ll f $v$ \gg
```

⇒ mkpar and apply are no longer primitives

A Revised More Complicated Example

Implementation

```
let getBounds first last v =
let p = Bsml.bsp\_p in
let lasts = \ll last \ \$v\$ \gg in
let firsts = \ll first \ \$v\$ \gg in
let msg = Bsml.put \ll fun \ dst \rightarrow if \ dst=(\$this\$+1) \ mod \ p
then Some \$lasts\$
else if dst=(p+\$this\$-1) \ mod \ p
then Some \$firsts\$
else None \gg in
\ll \$msg\$ ((p+\$this\$-1) \ mod \ p) \gg,
\ll \$msg\$ ((\$this\$+1) \ mod \ p) \gg
```

Exercise

Exercise 3.8 (1D heat-equation)

$$u(x,t+dt) = \frac{\gamma dt}{dx^2} (u(x+dx,t) + u(x-dx,t) - 2u(x,t)) + u(x,t)$$

- ► Implement a sequential version (on a list or an array), taking two values for the bounds
- Use it to implement a parallel version

The Multi-BSP bridging model

A bridging model for multi-core computing

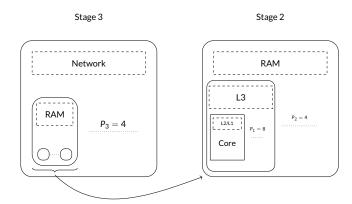
Proposed by Valiant in 2011

Approach

- Abstract multi-level model
- Execution model
- Cost model (BSP-like)

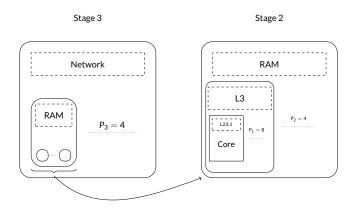
A Multi-BSP computer

- 1. A tree structure with nested components
- 2. Where nodes have a storage capacity
- 3. And leaves are processors
- 4. With sub-synchronisation capabilities



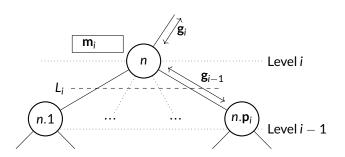
A Multi-BSP computer

- Stage 3: 4 nodes with a network access
- Stage 2: one node has 4 chips plus RAM
- Stage 1: one chip has 8 cores plus L3 cache
- ► Stage 0: one core with L1/L2 caches



Execution model

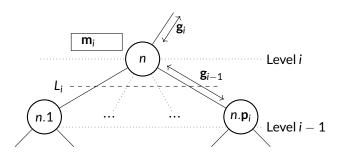
A level *i* superstep is:



Execution model

A level *i* superstep is:

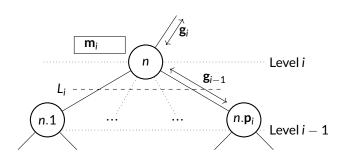
▶ Level i - 1 executes code independently



Execution model

A level *i* superstep is:

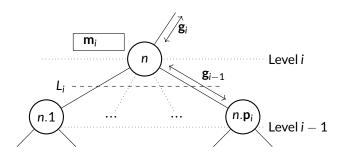
- ightharpoonup Level i-1 executes code independently
- Exchanges information with the m_i memory



Execution model

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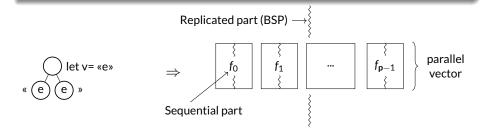
- ▶ Level i 1 executes code independently
- ► Exchanges information with the m_i memory
- Synchronises



Basic ideas

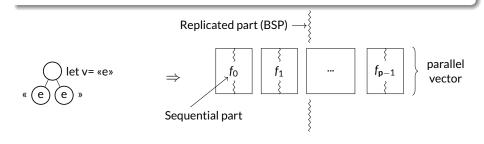
Basic ideas

BSML-like code on every stage of the Multi-BSP architecture



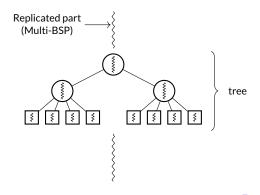
Basic ideas

- BSML-like code on every stage of the Multi-BSP architecture
- Specific syntax over ML: eases programming



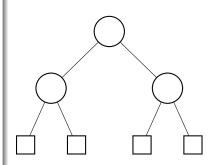
Basic ideas

- BSML-like code on every stage of the Multi-BSP architecture
- Specific syntax over ML: eases programming
- Multi-functions that recursively go through the Multi-BSP tree

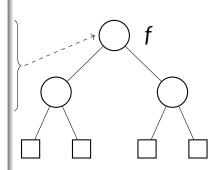


```
let multi f [args]=
  where node =
    (* BSML code *)
    ...
  << f [args] >>
    ... in v
  where leaf =
    (* OCaml code *)
    ... in v
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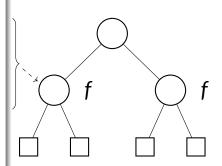
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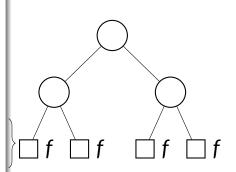
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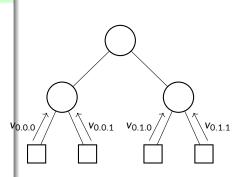
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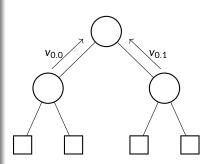
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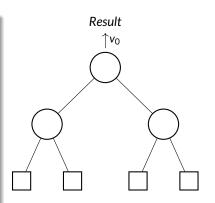
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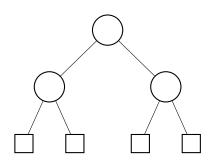


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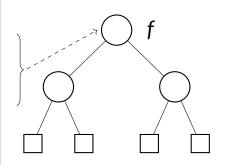


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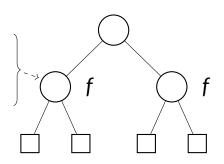
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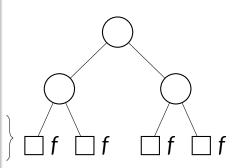
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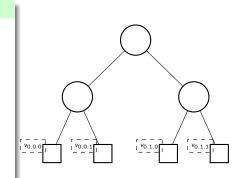
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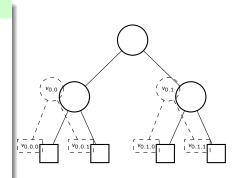
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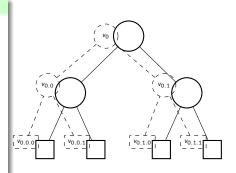
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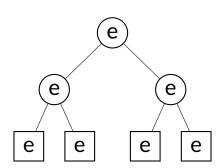
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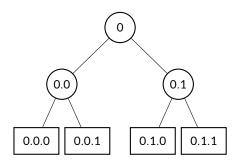


Summary

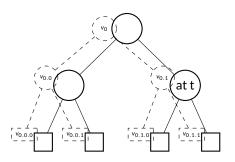
mktree e



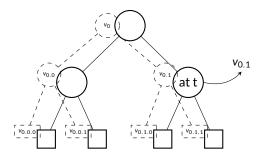
- mktree e
- ▶ gid



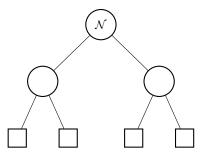
- ▶ mktree e
- ▶ gid
- at



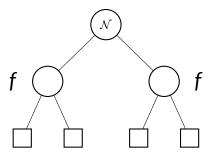
- ▶ mktree e
- ▶ gid
- at



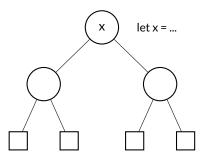
- ▶ mktree e
- ▶ gid
- at
- ▶ << ...f... >>



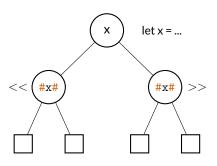
- ▶ mktree e
- ▶ gid
- at
- ▶ << ...f... >>



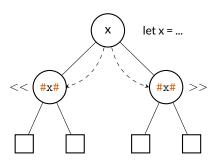
- mktree e
- ▶ gid
- at
- ▶ << ...f... >>
- ▶ #x#



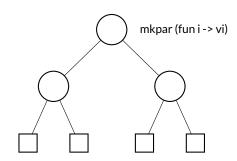
- ▶ mktree e
- ▶ gid
- at
- ▶ << ...f... >>
- ▶ #x#



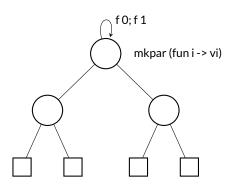
- mktree e
- ▶ gid
- at
- ▶ << ...f... >>
- ► #x#



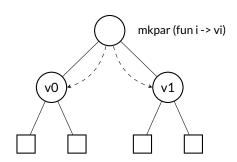
- mktree e
- ▶ gid
- ▶ at
- ▶ << ...f... >>
- ▶ #x#
- mkpar f



- mktree e
- ▶ gid
- ▶ at
- ▶ << ...f... >>
- ▶ #x#
- mkpar f



- mktree e
- ▶ gid
- ▶ at
- ▶ << ...f... >>
- ▶ #x#
- mkpar f



Multi-ML code execution

Implementation

- Generic communication module (currently over MPI)
- Shared and distributed memory

Compilation

mmlopt.mpi -o main main.mml

Toplevel (Beta version)

multiml

Exercises I

Exercise 4.1

Write a (multi-)function which display the global identifier of each components of the Multi-BSP architecture.

Exercise 4.2

Write a code to build a tree of randomly generated values.

Exercise 4.3

Write a multi-functions taking as argument a tree of values and returning a list which is the concatenation of every lists of the given tree.

Exercises II

Exercise 4.4 (Data distribution)

Write a multi-function which distribute a given list of values toward the leaves and returns a tree with empty lists on nodes and lists on values on leaves.

Exercise 4.5 (Reduce)

Write a multi-function taking as argument a tree with lists of values on leaves, an associative operator and reduces the list toward the root node.

Exercise 4.6 (1-D heat equation)

Based on the heat equation implemented in 3.8, write a code using Multi-ML.

Heterogeneous computing

Multiple types of processing elements

- Multicore CPUs
- GPUs
- FPGAs
- Cell
- Other co-processors

Each with its own (specific) programming environment

- Programming languages (often subsets of C/C++ or assembly language)
- Compilers
- Libraries
- Debuggers and profilers

GPGPU Programming

Two main frameworks

- Cuda (NVidia)
- OpenCL (Consortium OpenCL)

Different languages

- To write kernels
 - Assembly (PTX, SPIR, IL,...)
 - Subsets of C/C++
- To manage kernels from the host
 - C/C++/Objective-C
 - ▶ Bindings : Fortran, Python, Java, ...





SPOC framework

Composed of

- SPOC: An OCaml runtime library
- Sarek: A DSL dedicated to GPGPU kernels
- ► Multiple **experimental** libraries
 - (Maybe incomplete) Bindings to C/C++ GPGPU libraries (CUBLAS, MAGMA, CUFFT)
 - ► Pure OCaml (without using Sarek) parallel skeletons libraries
 - ► Hybrid (using Sarek) parallel skeleton libraries
 - Samples
 - A (deprecated thanks to WebCL demise) JavaScript port of SPOC and Sarek

Open Source distribution: http://mathiasbourgoin.github.io/SPOC/

SPOC framework

Runtime Library: Host (CPU) code

- Not a "simple" CUDA/OpenCL OCaml binding
- Detects compatible devices at runtime
- Handles memory transfers between CPU-GPGPU accelerators automatically
- Can launch native (CUDA/OpenCL) or Sarek (DSL) kernels

DSL: Kernel (GPU) code

- Built as a syntax extension
- Static type checking
- Translated into an AST that is embedded into the OCaml host code
- Comes with a dedicated library to
 - Compile the AST to actual CUDA/OpenCL C code
 - Use the SPOC library to launch kernels on GPUs

First contact with SPOC

Launch SPOC and detect compatible devices

Devices.init : unit \rightarrow device array

Device

```
type device = {
  general_info : generalInfo;
  specific_info : specificInfo;
  gc_info : gcInfo;
  events: events;
}
```

```
type generalInfo = {
  name: string;
  totalGlobalMem:int;
  localMemSize: int;
  clockRate: int;
  totalConstMem:int;
  multiProcessorCount:int;
  eccEnabled: bool;
  id: int;
  ctx: context;
}
```

Exercise

Exercise 5.1

Write an OCaml program that prints info on the GPGPU-compatible accelerators present on your system.

Sharing data using SPOC vectors

Vector creation example

```
(* create a vector of 1024 32-bts ints *)1
let v_ints = Vector.create Vector.int32 1024 in
Mem.set v_ints i OI;
let a = Mem.get v_ints 42 in

(* create a vector of n 64-bit floats (C doubles)*)
let v_doubles = Vector.create Vector.float64 n
Mem.set v floats i 32.
```

SPOC vectors are

- Automatically transferred between Host and GPGPU memory.
- Managed by the OCaml garbage collector
- Automatically freed from either (Host/GPGPU) memory
- Once created your good to go

How to launch a kernel

First, let's go back to classic GPGPU programming

- Frameworks demand to describe a 3D grid of blocks of threads
- ▶ In this grid, each thread runs an instance of the kernel code.

Example of a kernel launch

```
let n = 1000000
let block =
  {blockX = 1024; blockY = 1; blockZ = 1} in
let grid =
  {gridX=(n+1024-1)/1024; gridY=1; gridZ=1} in
Kirc.run kernel args (block,grid) 0 device;
```

Here, 1 000 000 threads are launched, grouped into blocks of 1024 threads, using only the first dimension of the grid

Kernel launch arguments

Kernel launch

Kirc.run kernel args (block,grid) stream device;

Arguments

- kernel: name of a kernel described using the DSL (see next slide)
- args: tuple containing kernel arguments: example

```
let v1 = Vector.create .... in
let v2 = Vector.create .... in
let n = 1000000 in
let args = (v1,v2,n)
```

- ▶ (block,grid): see previous slide
- stream: used for concurrent kernel launches (for this tutorial use 0)
- device:device (returned previously by Devices.init ())

Generating CUDA/OpenCL code

Kirc is a DSL

Actual CUDA/OpenCL code has to be generated prior to launching the kernel:

Kirc.gen kernel;

Host programming is easy, let's write kernels

Sarek DSL (not really OCaml)

- No recursion
- ▶ No functions*
- ► No complex data-structures*
- No pattern matching*
- Only basic imperative code, with OCaml-like syntax, type inference and static checking

A small example

```
let multiply = kern a b c →
  let open Std in
  let idx = global_thread_id in
  b.[<idx>] ← a.[<idx>] * c
```



^{*}Available in experimental versions of SPOC/Sarek

Small kernel example

Std

The Std module contains all the necessary variables to know thread ids and locations in the grid:

```
module Std:
sig
  val thread idx x : Int32.t
  val thread idx y: Int32.t
  val thread idx z : Int32.t
  val block idx x : Int32.t
  val block dim x: Int32.t
  val grid dim x : Int32.t
  val global thread id: Int32.t
```

Exercises

Exercise 5.2 (Vector Addition)

Write a program adding 2 vectors of 1 000 000 floats on the GPGPU accelerator using SPOC and Sarek.

Exercise 5.3 (Heat Equation)

Use the sequential version of the heat equation implemented in exercise 3.8 to implement a GPGPU version computing on SPOC vectors using a Sarek kernel.