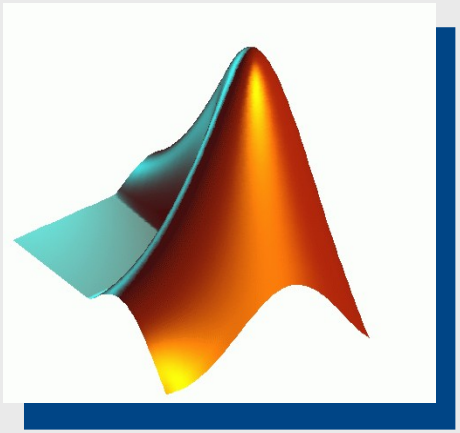
Efficient use of Matlab on the clusters

C.E.C.I

Consortium des Equipements
de Calcul Intensif
en Fédération Wallonie-Bruxelles

Typical usage...



Interactive ⟺ **Batch**

Type in and get an answer

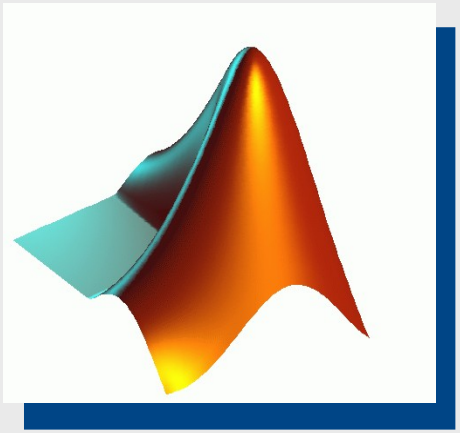
Submit job and fetch results

Sequential ⟺ **Parallel**

Perform tasks one after the other

Perform multiple tasks at the same time

Typical usage...



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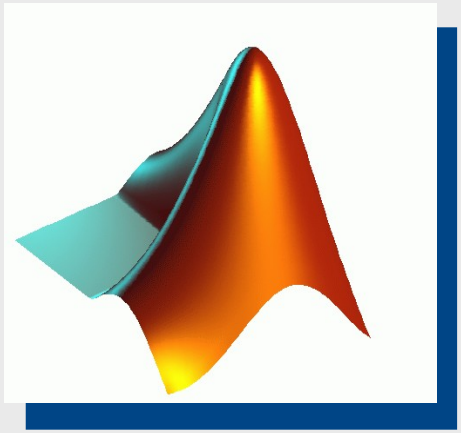
CISM One more obstacle: Matlab Licensing



MATLAB 7.11

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For: Faculty, staff, or researcher
Activation types: Standalone named user or designated computer

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For university faculty, staff, and researchers who will install, administer, and operate the software themselves on university-owned machines. (Commercial use, including commercial research, is strictly prohibited.)

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For: Faculty, staff, or researchers
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Activation type: Network concurrent users

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Classroom License
For: Student use in instruction-only labs
Activation types: Network concurrent users or designated computers

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For those who would like to use the software in classrooms or labs used solely for student instruction. (Commercial and research use is strictly prohibited.)

Parallel Matlab on the cluster

Using Matlab in batch mode

- With Matlab (e.g. your computer or CeSAM)
- Without Matlab (e.g. the clusters)

Using Matlab in parallel

- With no effort
- With little effort
- With a lot of effort

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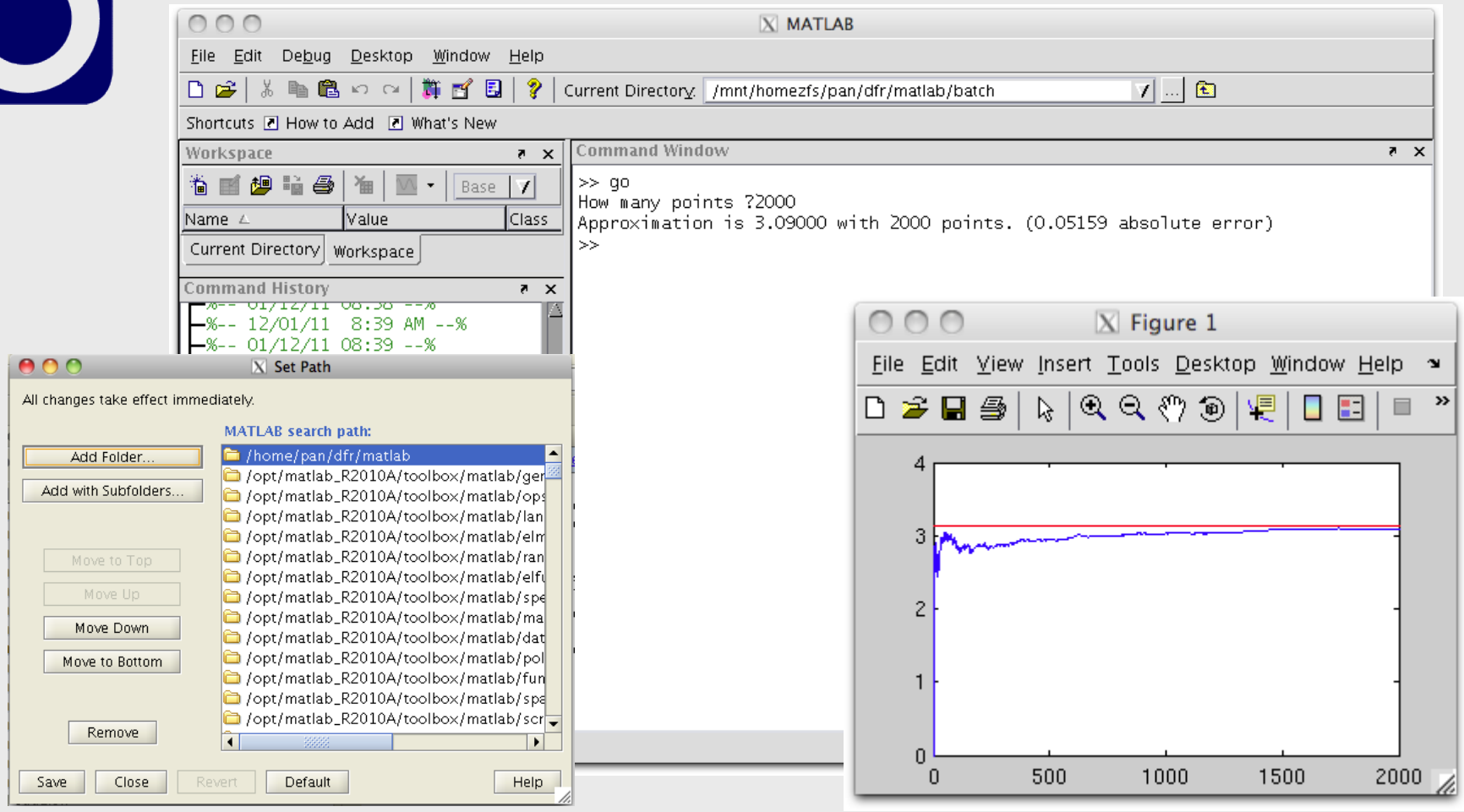
Using Matlab in Batch mode

You might be used to ...



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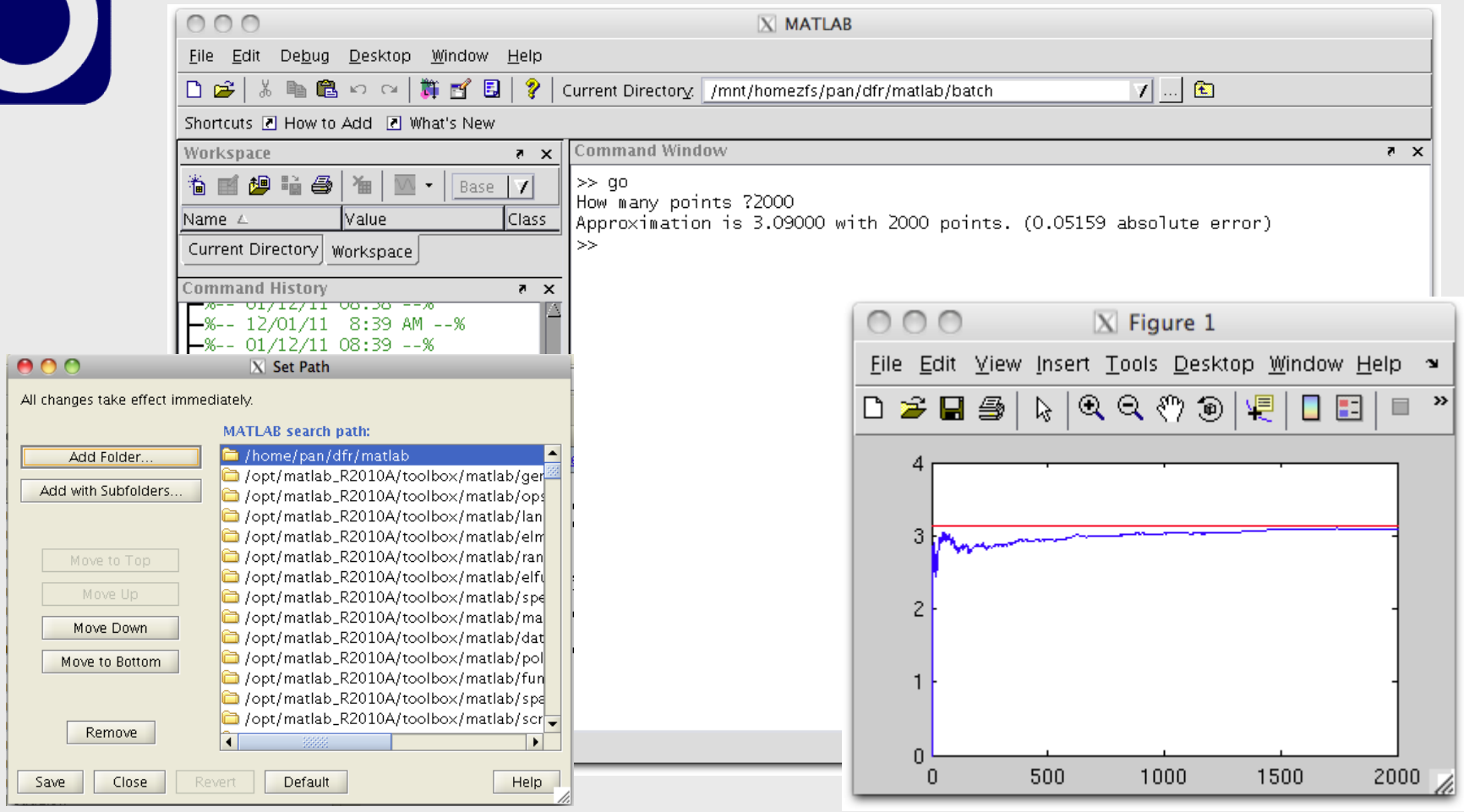
Using Matlab in Batch mode

... but no GUI in batch mode !



Using Matlab in Batch mode

Two methods for launching a script:

You have a script myscript.m:

```
matlab < myscript.m
```

You have a function "function a = myfun(x,y) ..."

```
matlab -r "myfun(3,5); exit;"
```

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Using Matlab in Batch mode

You need to adapt your Matlab script

No more clicks!

- Paths
- Data
- Prompts
- Figures
- GUI

```
addpath('./myTools/');
% or
addpath ./myTools/
% NOT addpath('c:\Program Files\Matlab\Workdir') !!

load('./data.mat');
% or
load data
% NOT load('c:\Program Files\Matlab\Workdir\data.mat') !!

save('./results/res.mat', res);
% or
save ./results/res.mat res
```

Make sure to automate any setup that you usually do by hand: adding paths, loading data, saving results, etc.

Using Matlab in Batch mode

You need to adapt your Matlab script

Put all 'configuration' values in a file and load it

- Paths
- Data
- Prompts
- Figures
- GUI

```
# In an interactive session:
A = 65;
save param A
```

```
# Some initialization up here
load param
fprintf('\nA was set to %d\n', A);
# Remaining of the script
```

Using Matlab in Batch mode

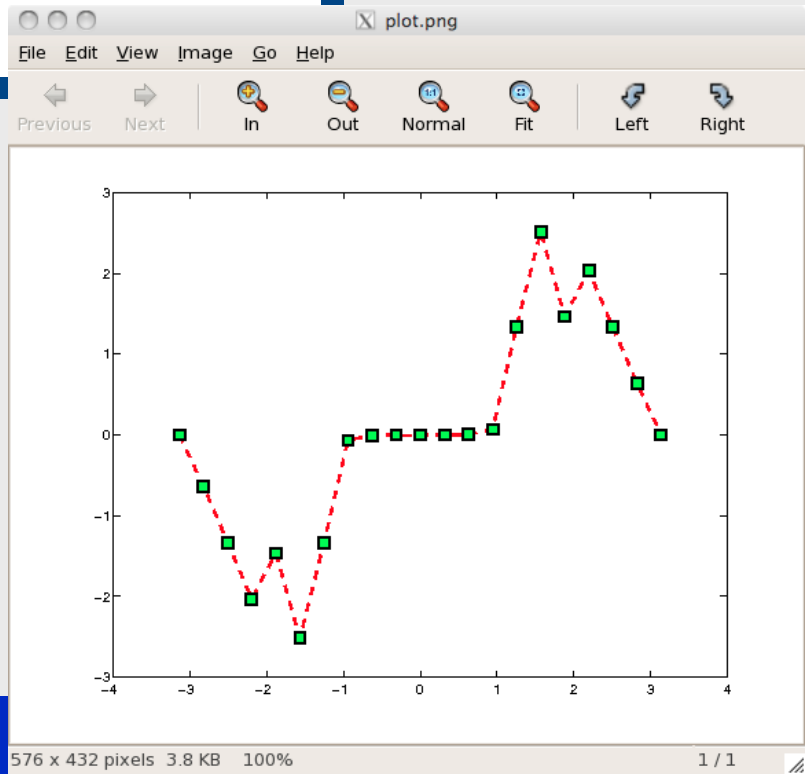
You need to adapt your Matlab script

```
x = -pi:pi/10:pi;
y = tan(sin(x)) - sin(tan(x));
plot(x,y,'--rs','LineWidth',2,...
                'MarkerEdgeColor','k',...
                'MarkerFaceColor','g',...
                'MarkerSize',10)
print -dpng plot.png
```

- Paths
- Data
- Prompts
- Figures
- GUI

Use 'print' to put your graphics to a file.

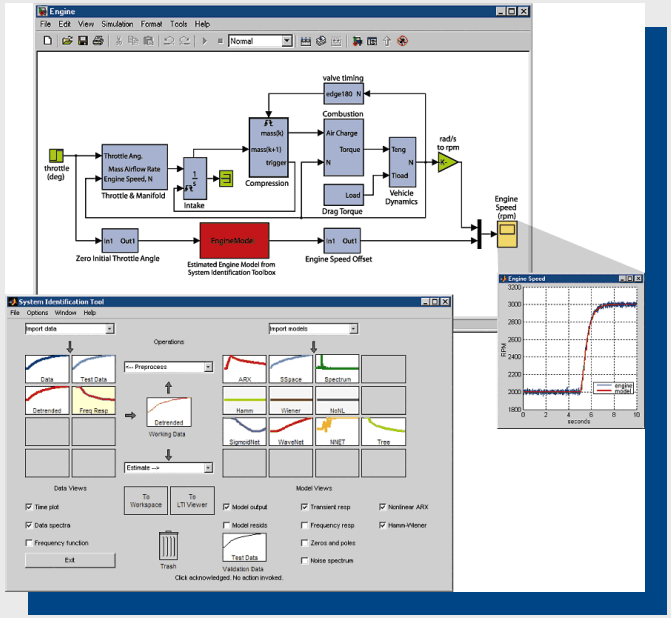
Or avoid plotting at all and do that interactively at postprocess time



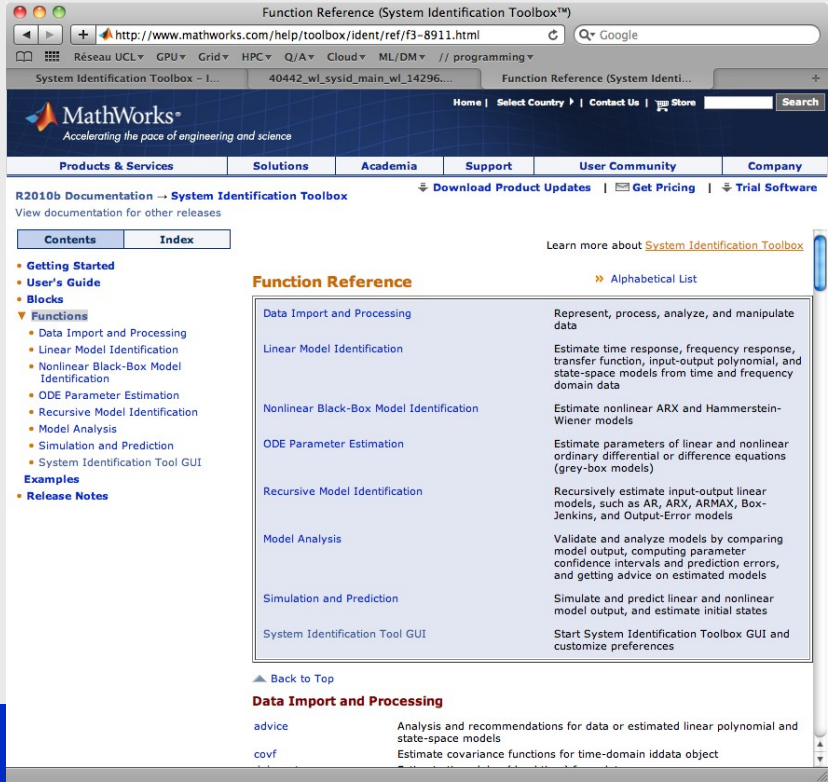
Using Matlab in Batch mode

You need to adapt your Matlab script

- Paths
- Data
- Prompts
- Figures
- GUI



Simplest solution: avoid GUI's and use command line version



Using Matlab in Batch mode

And then launch it !

```
# If you have something like "function a = myfun(x,y) ..." in myfun.m
matlab -nodisplay -nodesktop -nojvm -nosplash -r myfun(4,3)
# If you have a script in myscript.m
matlab -nodisplay -nodesktop -nojvm -nosplash < myscript.m
```

Options

Launch

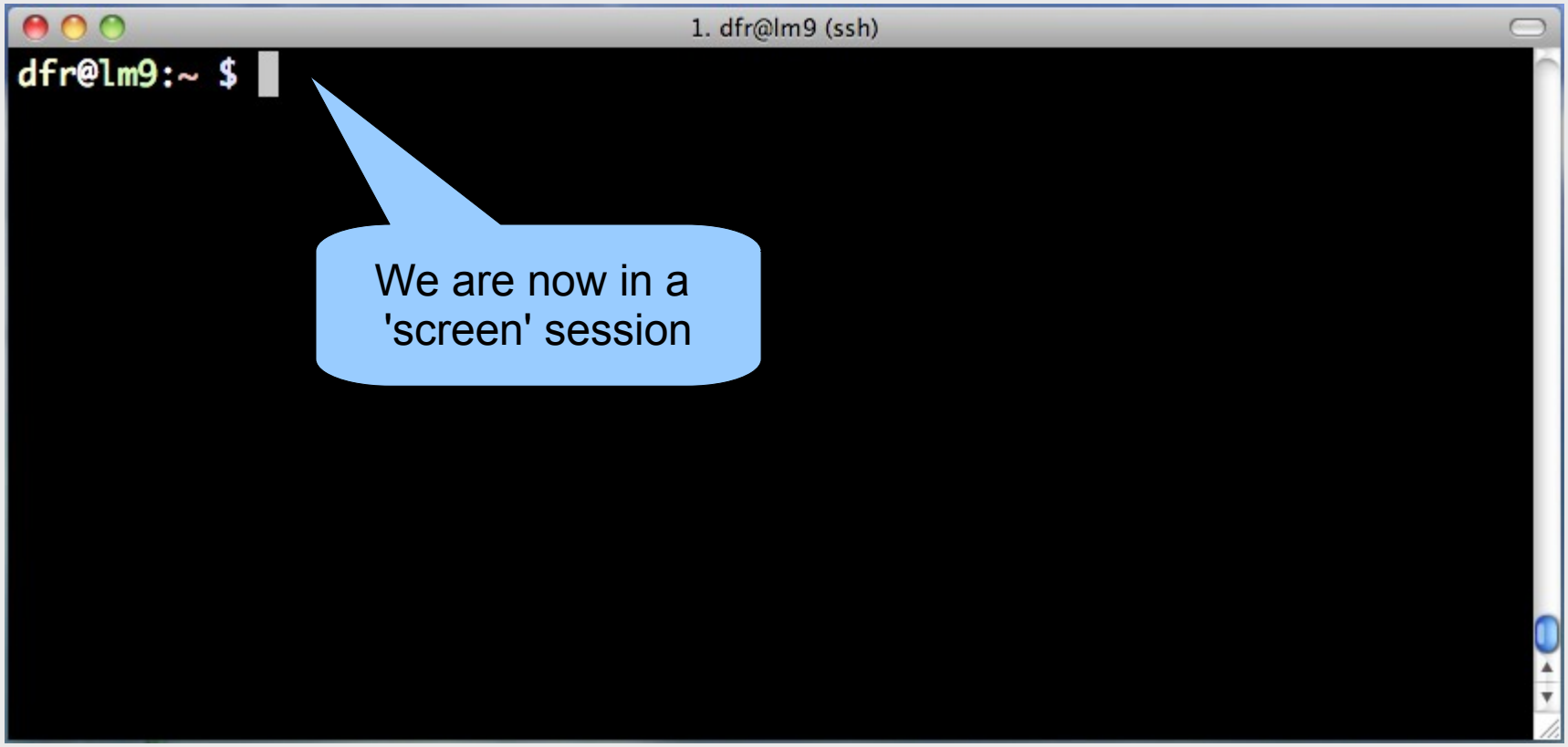
-nodisplay: do not try to display plots
-nodesktop: do not launch full GUI
-nojvm: do not launch Java support
(do not use in recent versions of Matlab)
-nosplash: do not display splashscreen

Using Matlab in Batch mode

Use 'screen' for unattended execution

Using Matlab in Batch mode

Use 'screen' for unattended execution



Using Matlab in Batch mode

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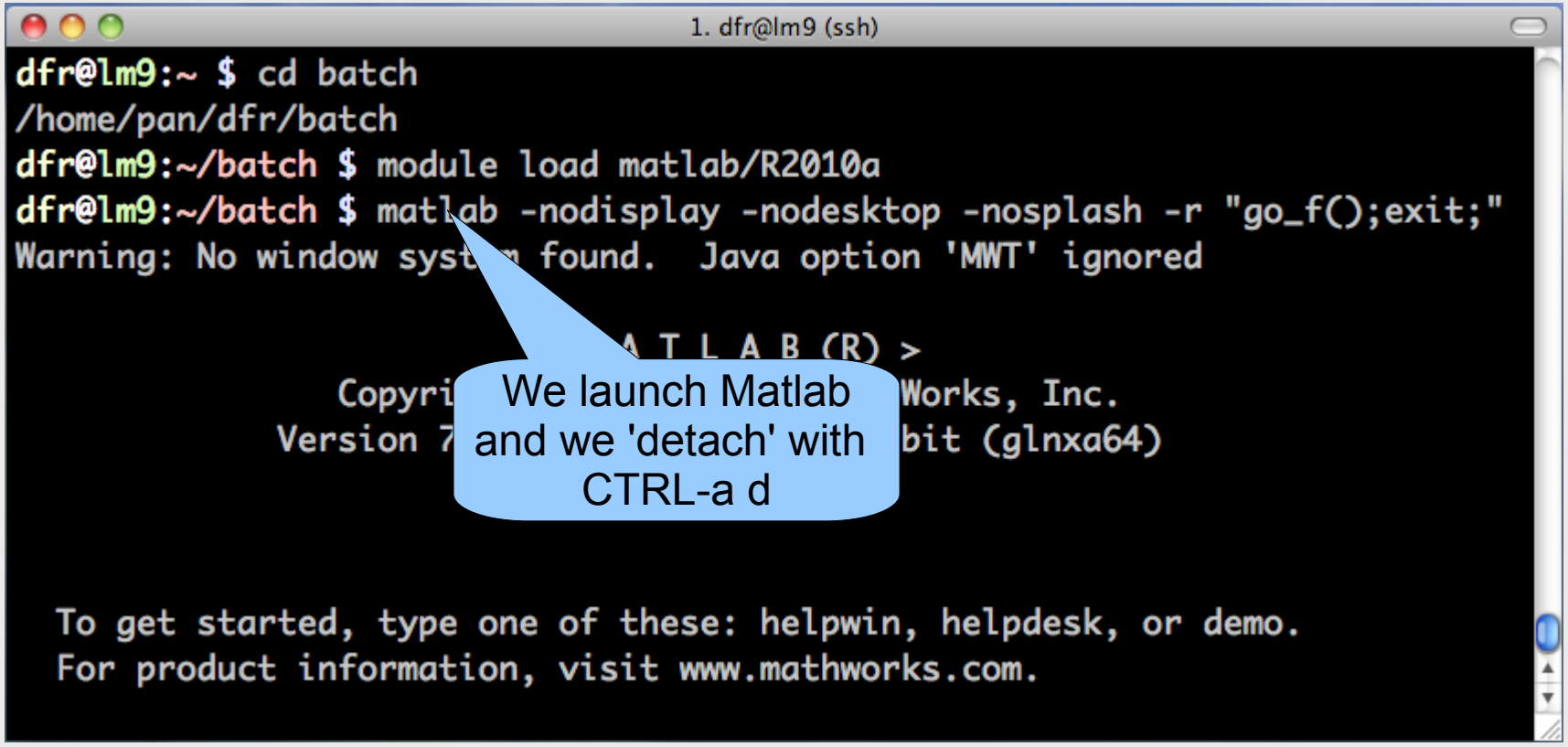

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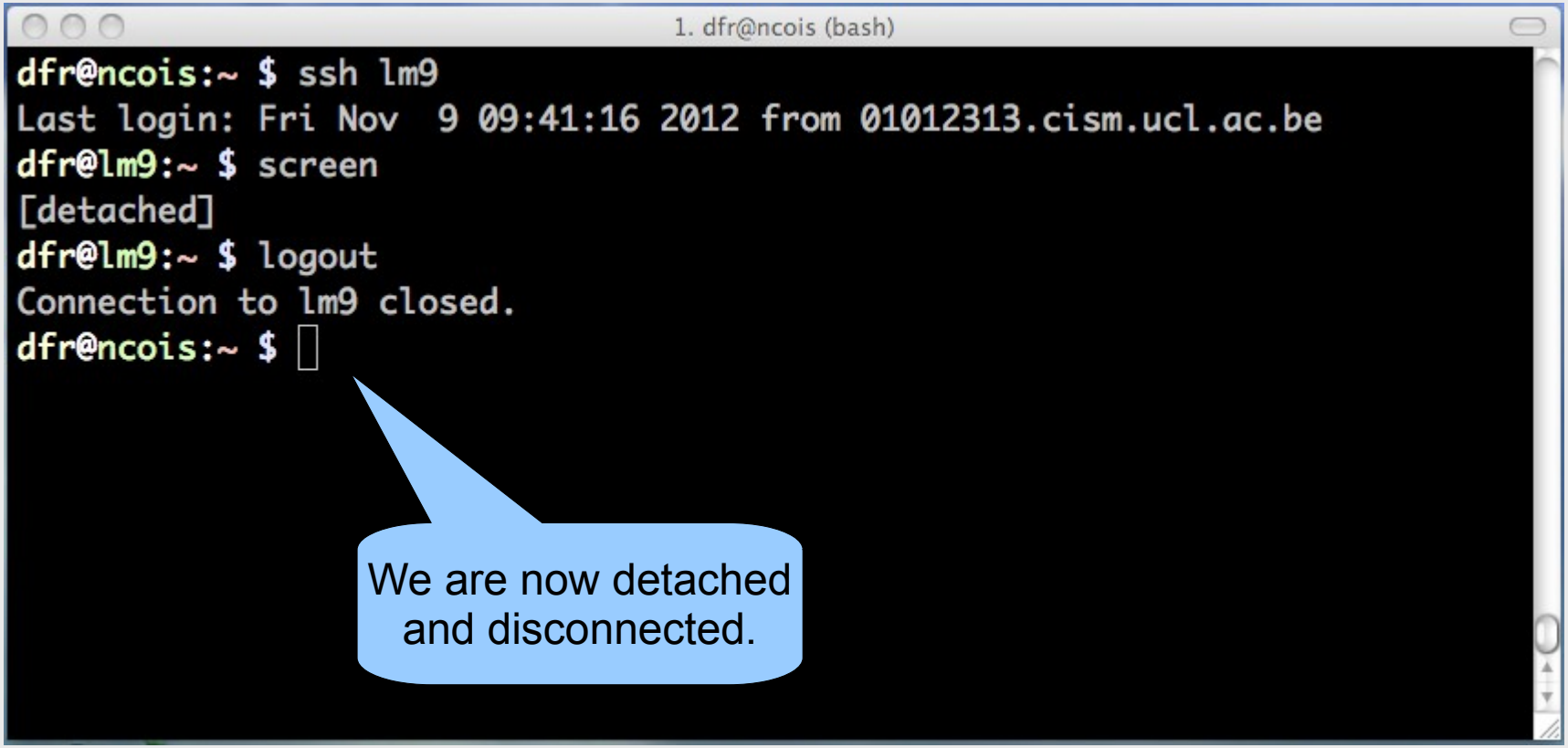

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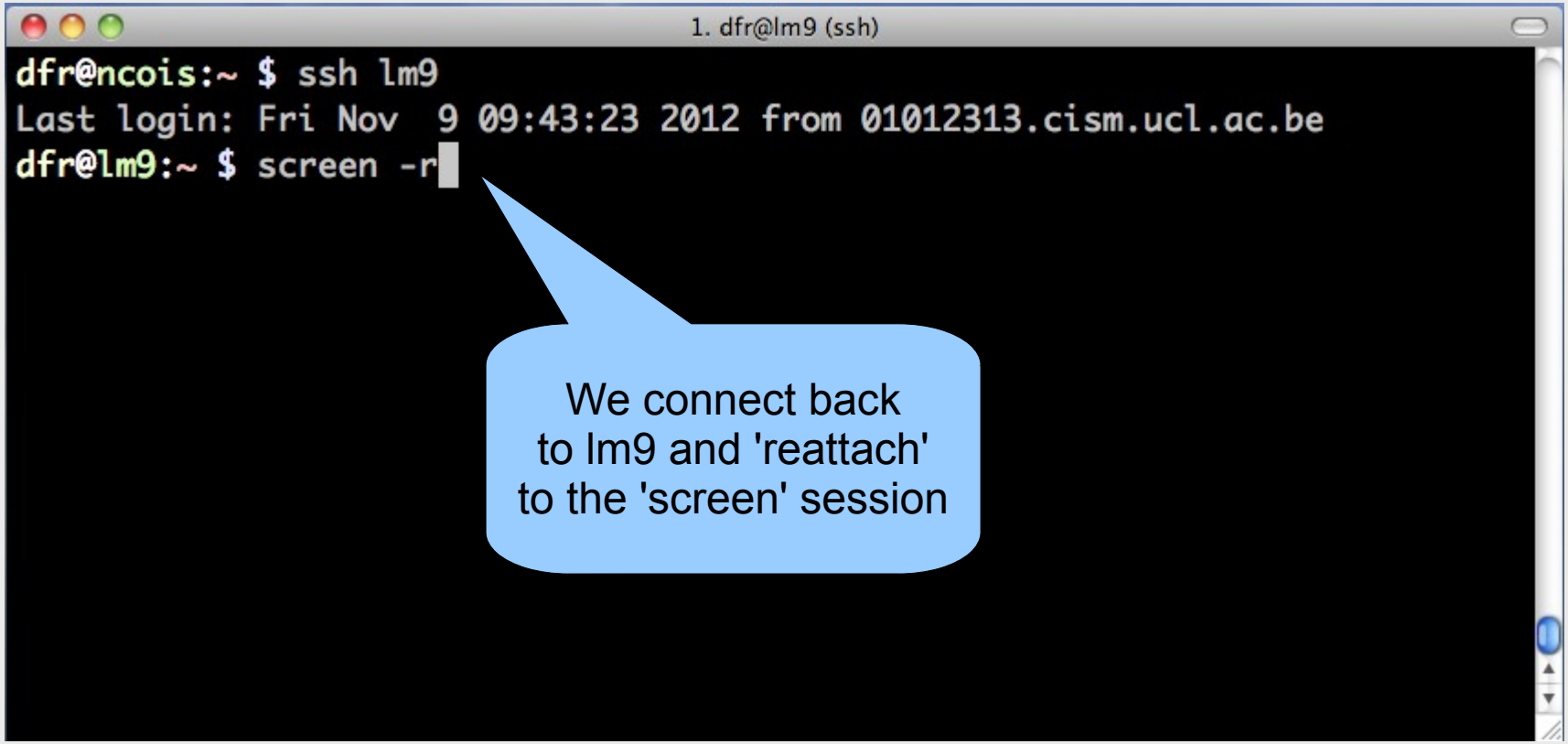

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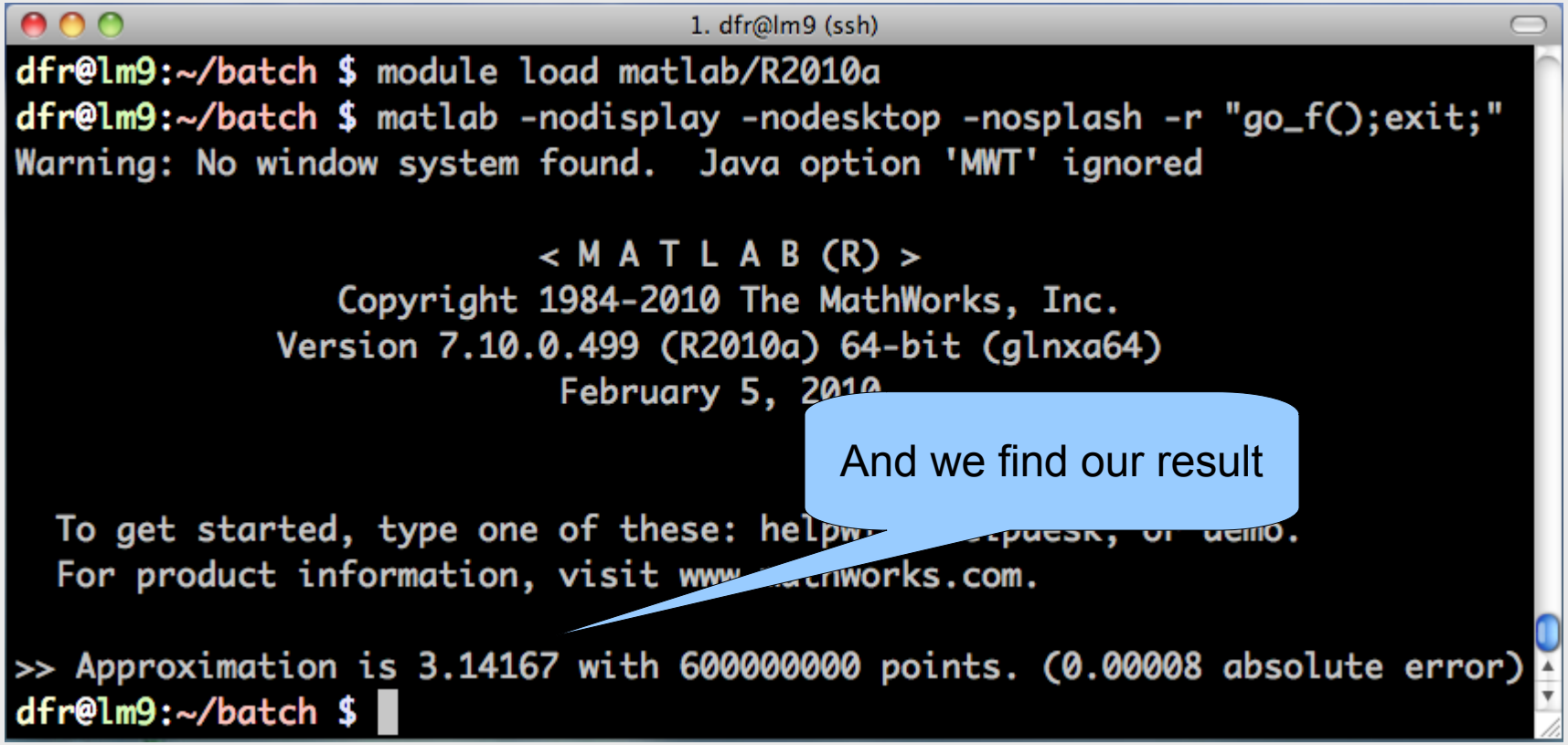
Using Matlab in Batch mode

Use 'screen' for unattended execution



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Your turn..

1. Connect to
   cesam.cism.ucl.ac.be, or
   brufence.cism.ucl.ac.be with your CISM login (or ask ‘tuto’ login)
   with X11 forwarding

2. Copy directory ~dfr/matlab/batch to your directory and “cd” there

3. Load the Matlab module (matlab or Matlab or MATLAB, please check)
3. Launch Matlab

4. Run 'go' to see what it does
   (you might have to set the paths: File > Set Paths
   or Home > Environment > Set Path)

5. Edit go.m so as to be able to run it in batch
6. Quit Matlab

7. Test your Matlab script in 'batch mode'

8. Make a longer test with “screen”

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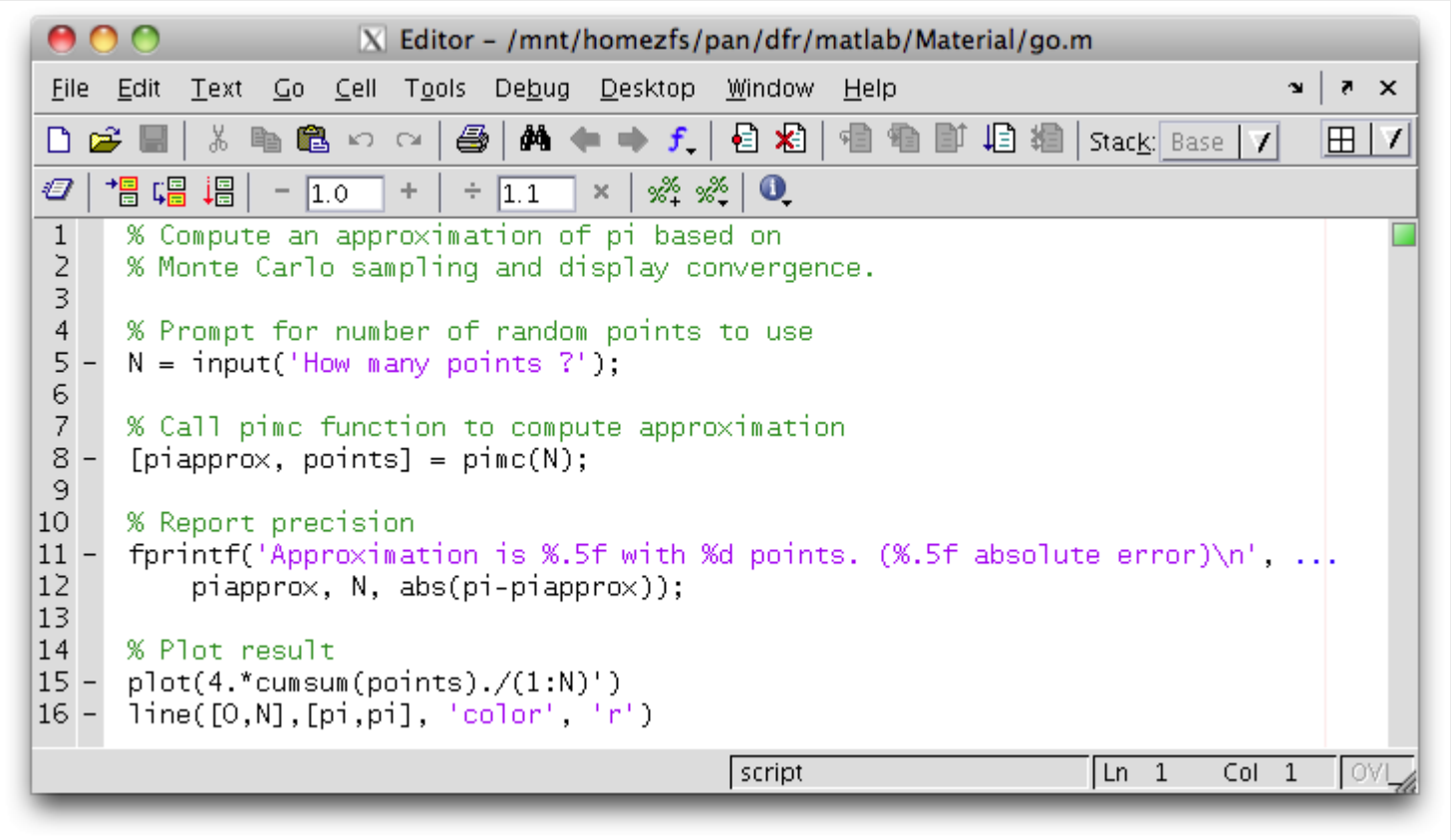
Your turn..



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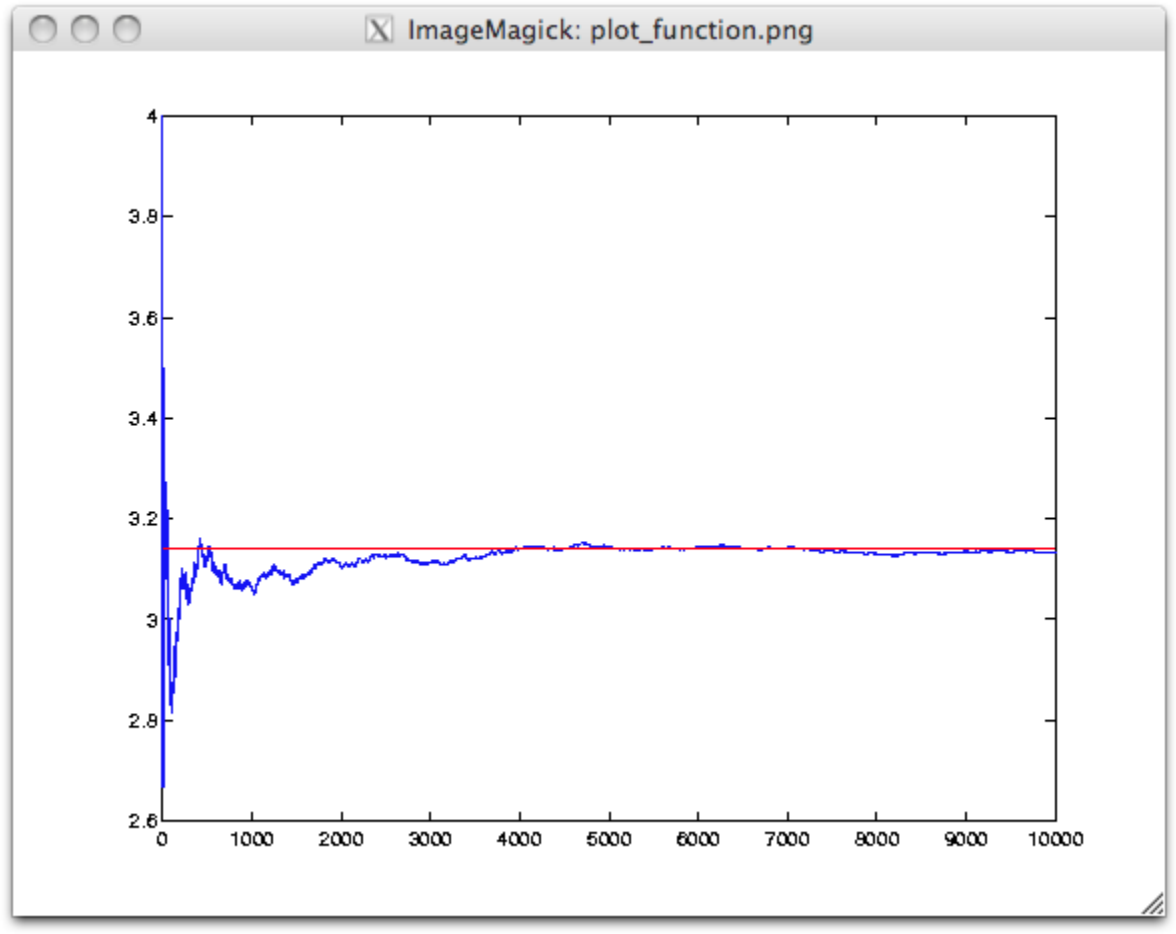
Your turn..



Parallel matlab on the cluster

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- Without Matlab (e.g. the clusters)

Using Matlab in parallel

- With no effort
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Dealing with the license

Number of licenses is limited!

```
[dfr@cesam ~]$ lmstat -a | grep ^Users
Users of MATLAB:  (Total of 120 licenses issued;  Total of 64 licenses in use)
Users of SIMULINK:  (Total of 25 licenses issued;  Total of 2 licenses in use)
Users of Communication_Toolbox:  (Total of 10 licenses issued;  Total of 2 licenses in use)
Users of Control_Toolbox:  (Total of 25 licenses issued;  Total of 2 licenses in use)
Users of Curve_Fitting_Toolbox:  (Total of 5 licenses issued;  Total of 2 licenses in use)
Users of Signal_Blocks:  (Total of 10 licenses issued;  Total of 2 licenses in use)
Users of Data_Acq_Toolbox:  (Total of 5 licenses issued;  Total of 0 licenses in use)
Users of Neural_Network_Toolbox:  (Total of 5 licenses issued;  Total of 0 licenses in use)
Users of Econometrics_Toolbox:  (Total of 5 licenses issued;  Total of 0 licenses in use)
Users of RTW_Embedded_Coder:  (Total of 1 license issued;  Total of 1 license in use)
Users of Financial_Toolbox:  (Total of 5 licenses issued;  Total of 1 license in use)
Users of Fixed_Point_Toolbox:  (Total of 5 licenses issued;  Total of 0 licenses in use)
Users of Fuzzy_Toolbox:  (Total of 5 licenses issued;  Total of 0 licenses in use)
Users of GADS_Toolbox:  (Total of 1 license issued;  Total of 1 license in use)
Users of Image_Toolbox:  (Total of 14 licenses issued;  Total of 4 licenses in use)
Users of Instr_Control_Toolbox:  (Total of 4 licenses issued;  Total of 4 licenses in use)
Users of MATLAB_Coder:  (Total of 7 licenses issued;  Total of 1 license in use)
Users of MATLAB_Builder_for_Java:  (Total of 9 licenses issued;  Total of 0 licenses in use)
Users of Compiler:  (Total of 9 licenses issued;  Total of 0 licenses in use)
Users of MAP_Toolbox:  (Total of 4 licenses issued;  Total of 2 licenses in use)
Users of MPC_Toolbox:  (Total of 5 licenses issued;  Total of 0 licenses in use)
Users of Optimization_Toolbox:  (Total of 21 licenses issued;  Total of 3 licenses in use)
Users of Distrib_Computing_Toolbox:  (Total of 17 licenses issued;  Total of 14 licenses in use)
```

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Dealing with the license

Option 1 : Compile Matlab to C...

- Why
- How
- Issues

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MATLAB Compiler Main
- Description
- Function List
- Demos and Webinars
- Related Products
- System Requirements
- Latest Features

Support & Training
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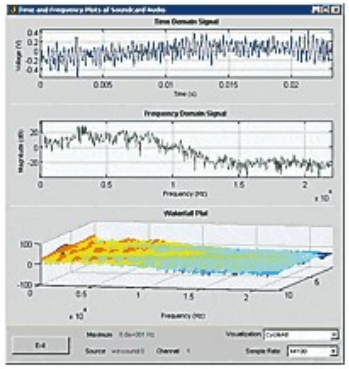
MATLAB Compiler

Build standalone executables and software components from MATLAB code

MATLAB® Compiler™ lets you share your MATLAB® application as an executable or a shared library. Executables and libraries created with the MATLAB Compiler product use a runtime engine called the MATLAB Compiler Runtime (MCR). The MCR is provided with MATLAB Compiler for distribution with your application and can be deployed royalty-free.

Learn more about MATLAB Compiler support for MATLAB and toolboxes.



- MATLAB Compiler Key Features
- Working with MATLAB® Compiler™
- Building and Packaging an Application or Library
- Distributing Your Application or Component
- Compiling MATLAB® and Toolboxes

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- Liu Xin
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Dealing with the license

Option 1 : Compile Matlab to C...

Why

How

Issues

Within Matlab:

```
>> mcc -m myfunction
```

myfunction must be a function, not a script

Use -a to add resources (additional code or mat files)

```
>> mcc -m myfunction -a mydir/
```

Addpath are forbidden in compiled code. Protect them with
if ~isdeployed
  addpath(...)
end

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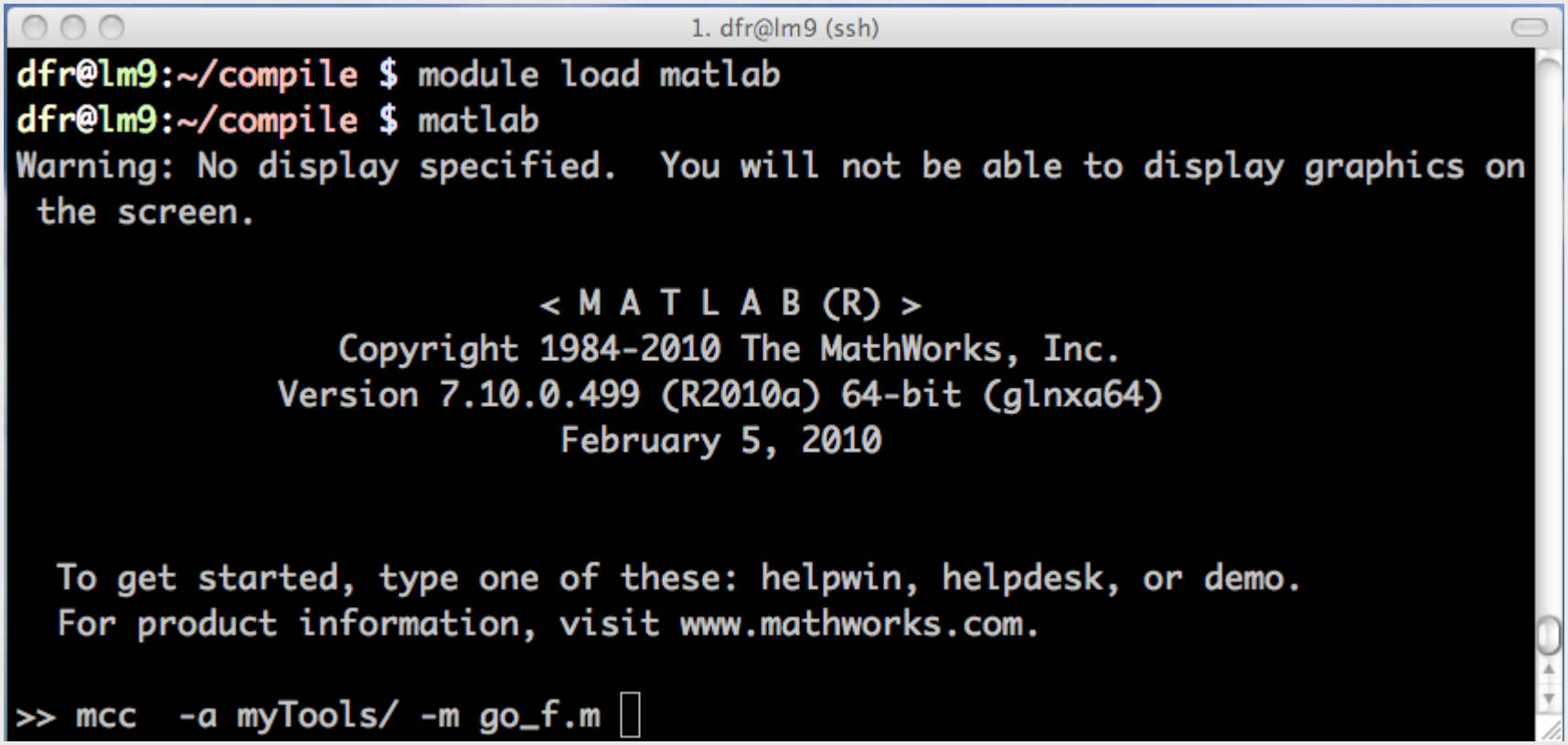
Dealing with the license

Option 1 : Compile Matlab to C...



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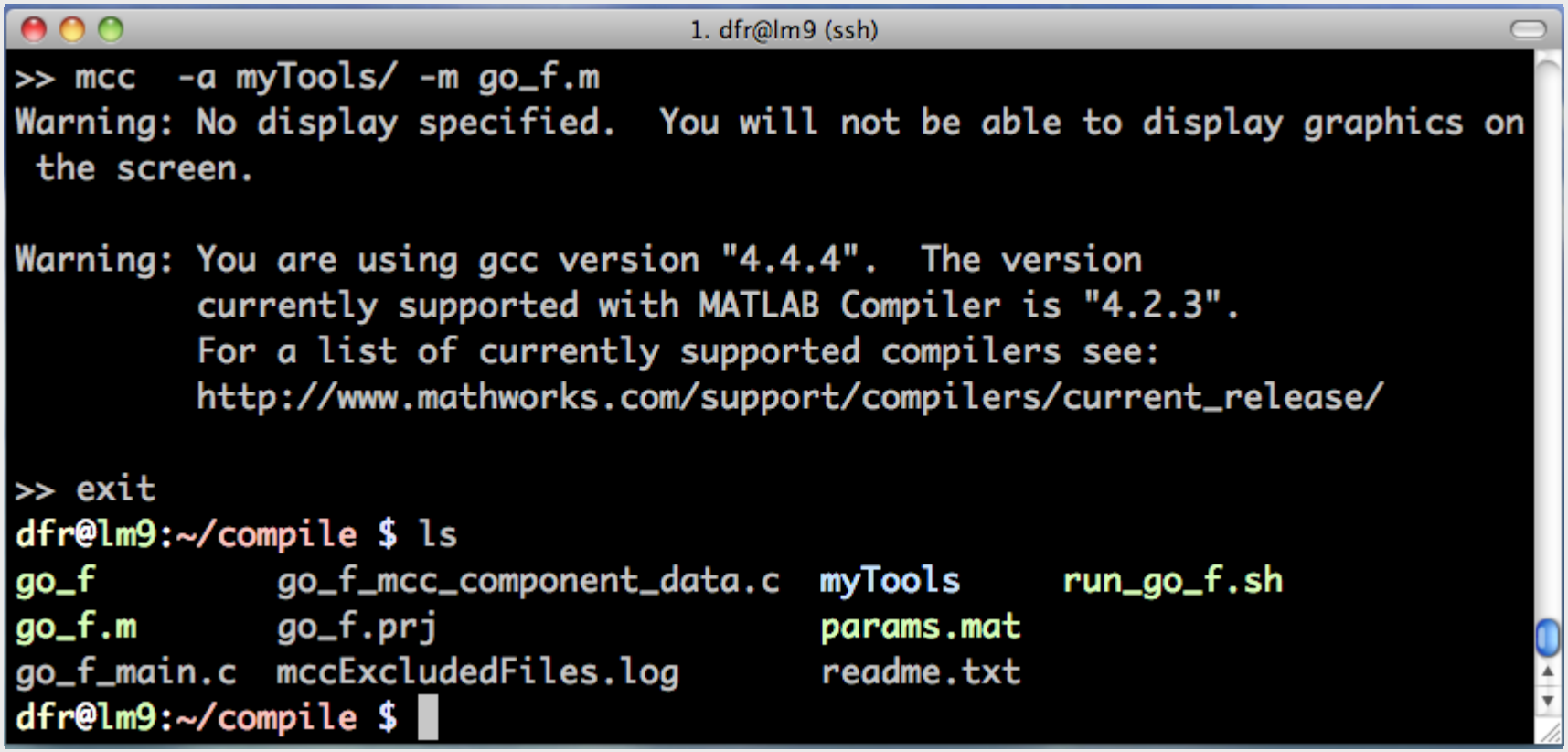
Dealing with the license

Option 1 : Compile Matlab to C...



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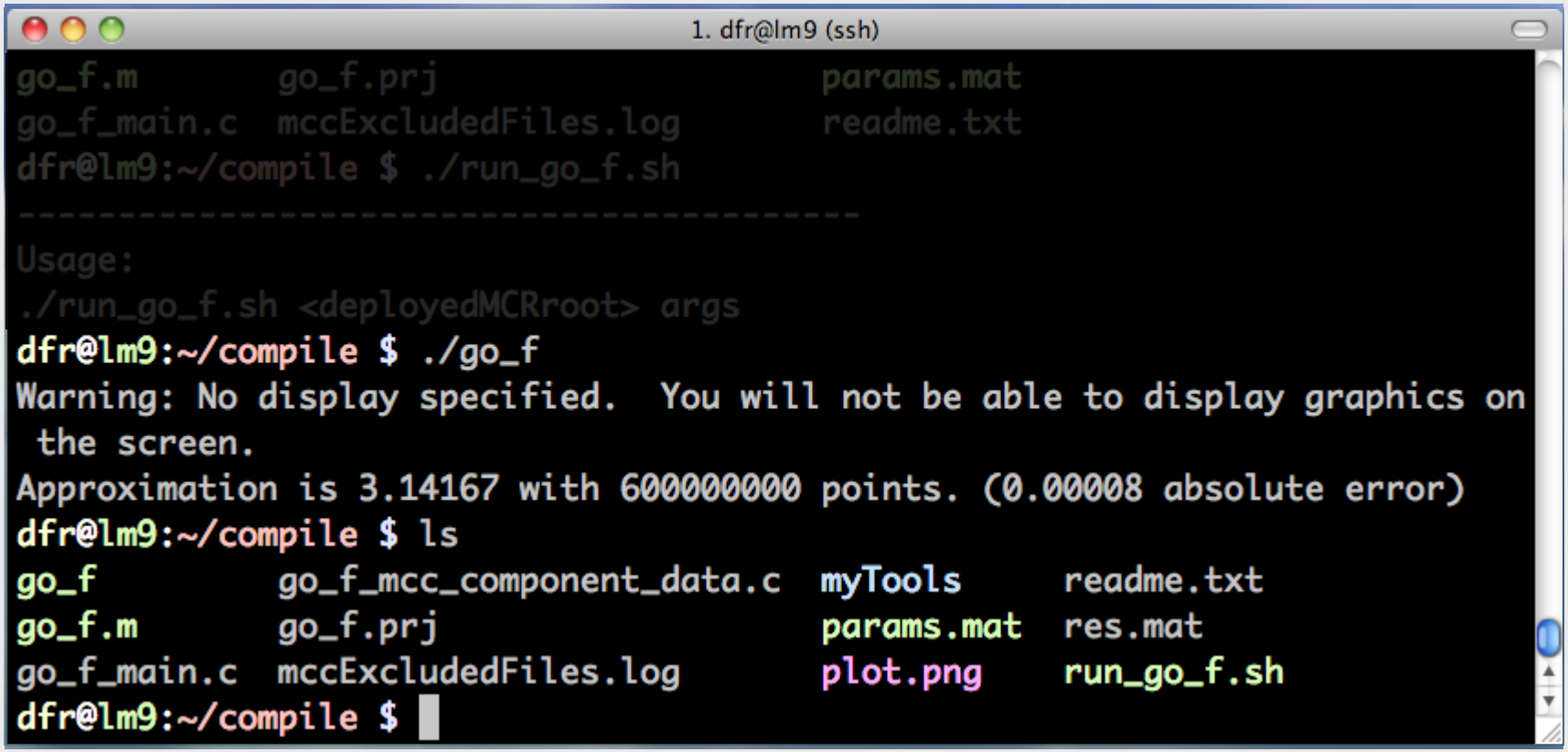
Option 1 : Compile Matlab to C...



Dealing with the license

Option 1 : Compile Matlab to C...

Why

How

Issues

Limitations About What May Be Compiled

In this section...
"Compiling MATLAB and Toolboxes" on page 10-2
"Fixing Callback Problems: Missing Functions" on page 10-3
"Finding Missing Functions in an MATLAB File" on page 10-5
"Suppressing Warnings on the UNIX System" on page 10-5
"Cannot Use Graphics with the -nojvm Option" on page 10-6
"Cannot Create the Output File" on page 10-6
"No MATLAB File Help for Compiled Functions" on page 10-6
"No MCR Versioning on Mac OS X" on page 10-7
"Older Neural Networks Not Deployable with MATLAB® Compiler" on page 10-7
"Restrictions on Calling PRINTDLG with Multiple Arguments in Compiled Mode" on page 10-7
"Compiling a Function with WHICH Does Not Search Current Working Directory" on page 10-8
"Restrictions on Using C++ SETDATA to Dynamically Resize an MWArray" on page 10-8

Compiling MATLAB and Toolboxes

MATLAB Compiler supports the full MATLAB language and almost all toolboxes based on MATLAB. However, some limited MATLAB and toolbox functionality is not licensed for compilation.

- Most of the prebuilt graphical user interfaces included in MATLAB and its companion toolboxes will not compile.
- Functionality that cannot be called directly from the command line will not compile.
- Some toolboxes, such as Symbolic Math Toolbox™, will not compile.

Dealing with the license

Option 1 : ... and deploy with MCR

Why

How

Issues

Working with the MCR

On this page...

About the MATLAB Compiler Runtime (MCR)

MATLAB Compiler uses the MATLAB Compiler Runtime (MCR), a standalone set of shared libraries that enables the execution of MATLAB files on computers without an installed version of MATLAB.

If you do not have MATLAB installed on the target machine and you want to run components created by MATLAB Compiler , you still need to install the MCR on the target machine, whether you are a developer or end user. You have to install the MCR only once. There is no way to distribute your application with any subset of the files that are installed by `MCRInstaller.exe`.

See Deploying to End Users for more information about the general steps for installing the MCR as part of the deployment process.

See also Using MCR Installer Command Line Options for more information.

How is the MCR Different from MATLAB?

This MCR differs from MATLAB in several important ways:

- In the MCR, MATLAB files are securely encrypted for portability and integrity.
- MATLAB has a desktop graphical interface. The MCR is has all of MATLAB's functionality without the graphical interface.
- The MCR is version-specific. You must run your applications with the version of the MCR associated with the version of MATLAB Compiler with which it was created. For example, if you compiled an application using version 4.10 (R2009a) of MATLAB Compiler, users who do not have MATLAB installed must have version 7.10 of the MCR installed. Use `mcrversion` to return the version number of the MCR.

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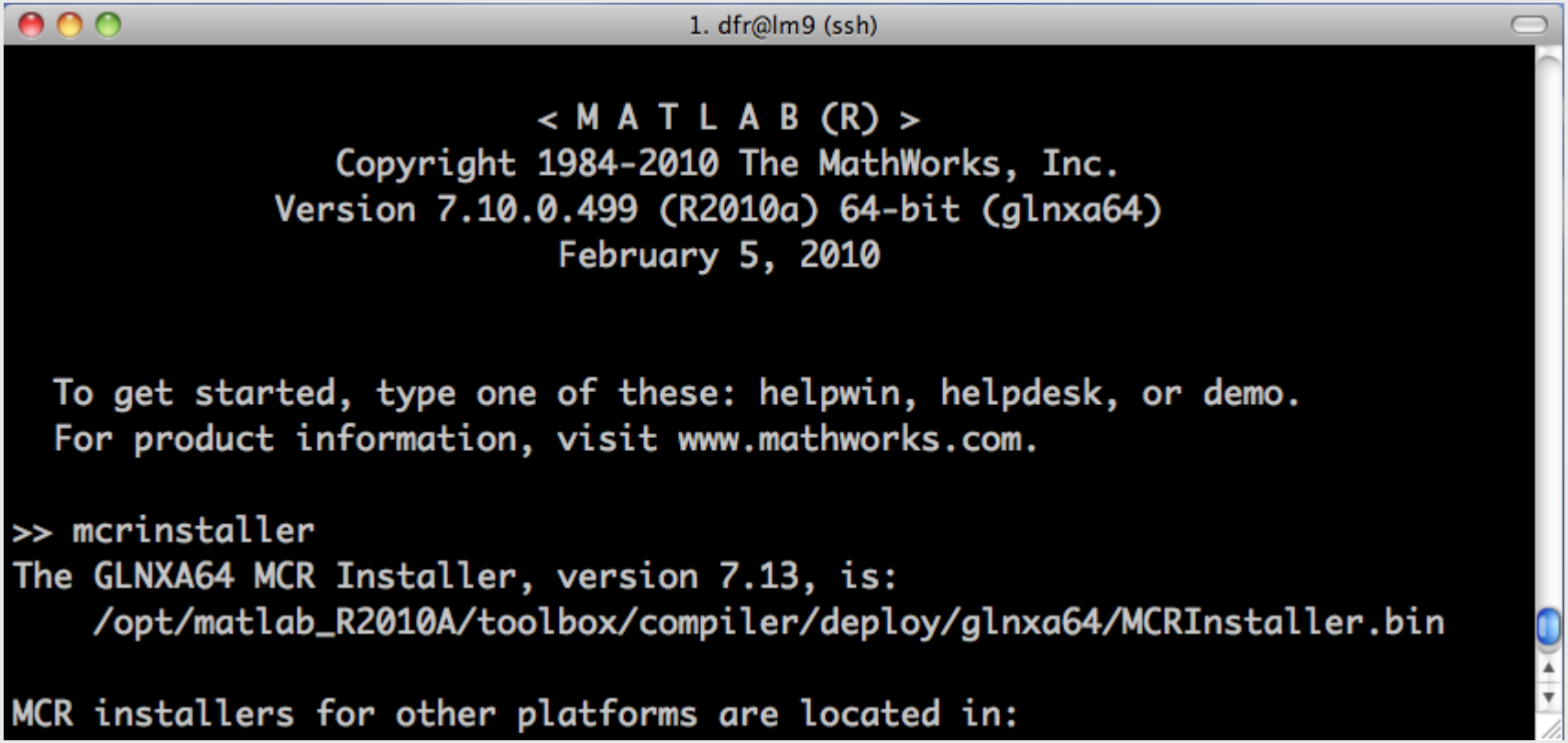
Dealing with the license

Option 1 : ... and deploy with MCR



Dealing with the license

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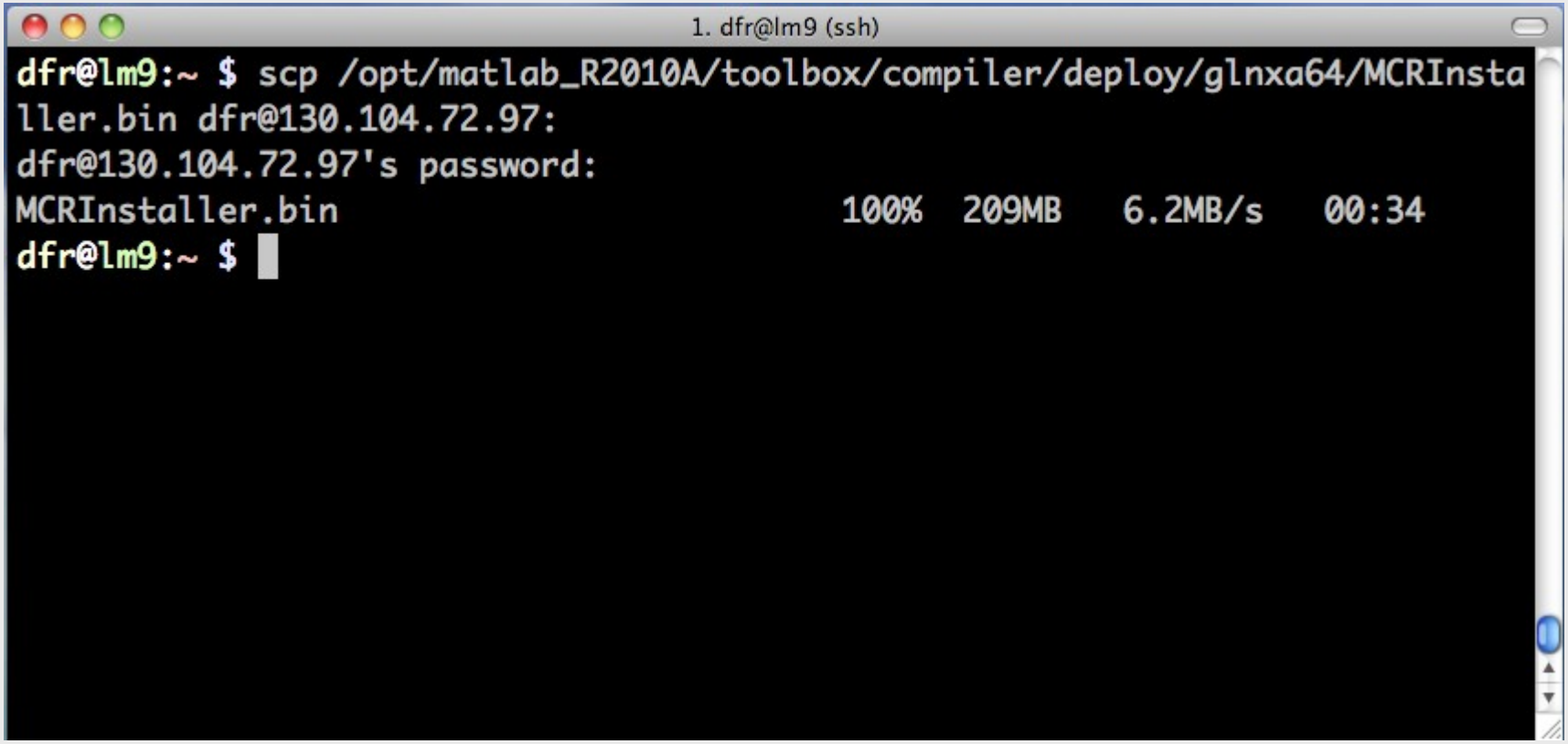

Dealing with the license

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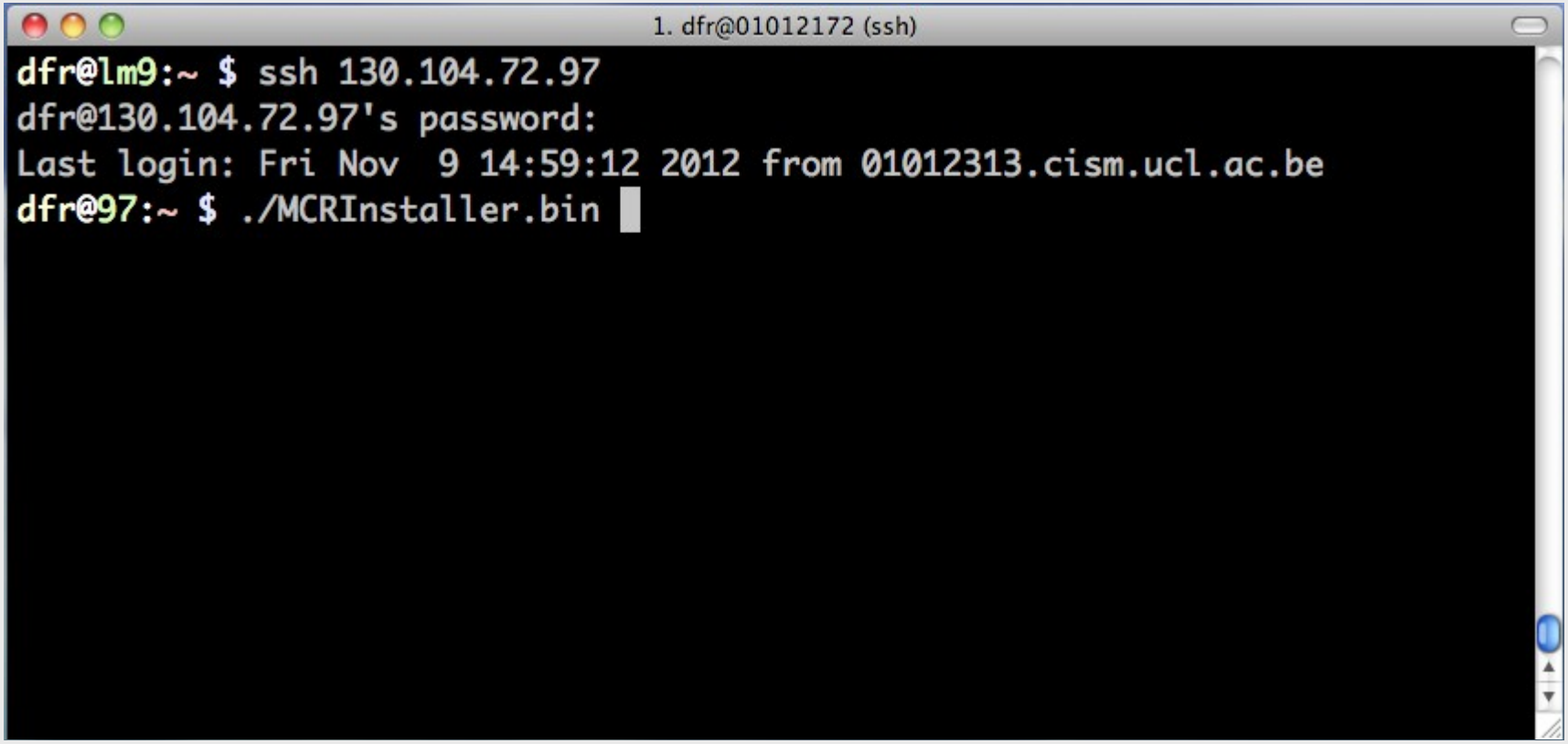

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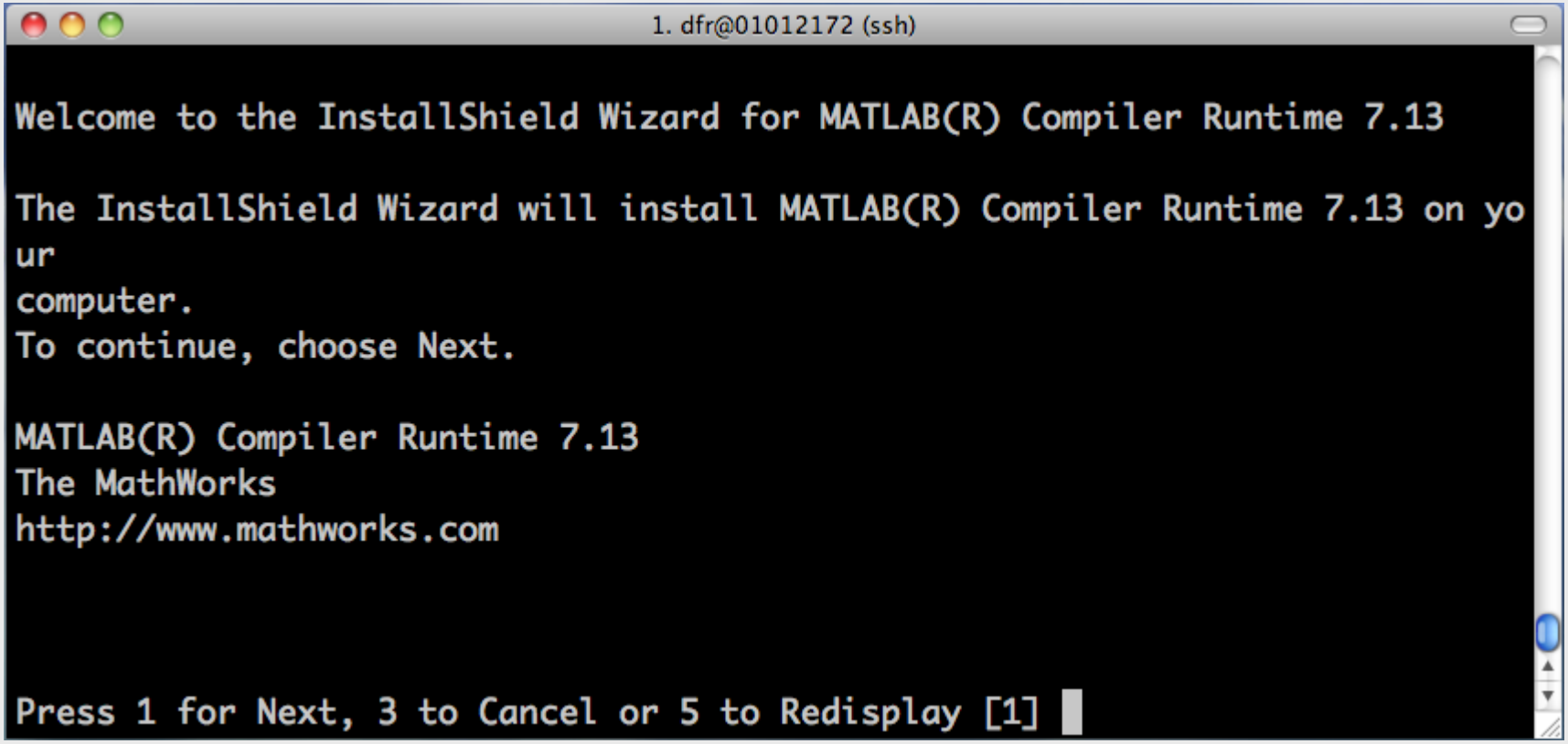
Option 1 : ... and deploy with MCR



Dealing with the license

Option 1 : ... and deploy with MCR

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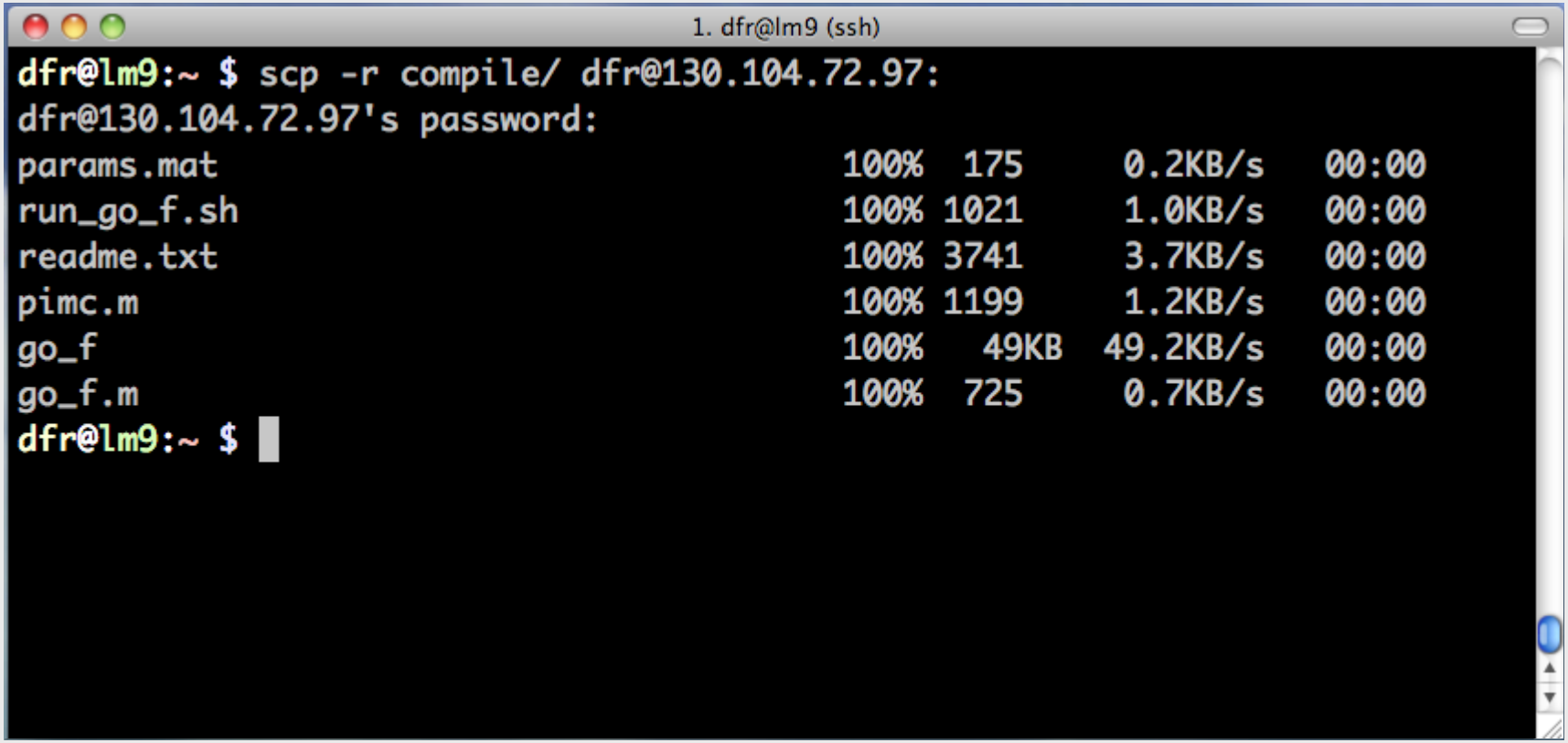
Dealing with the license

Option 1 : ... and deploy with MCR



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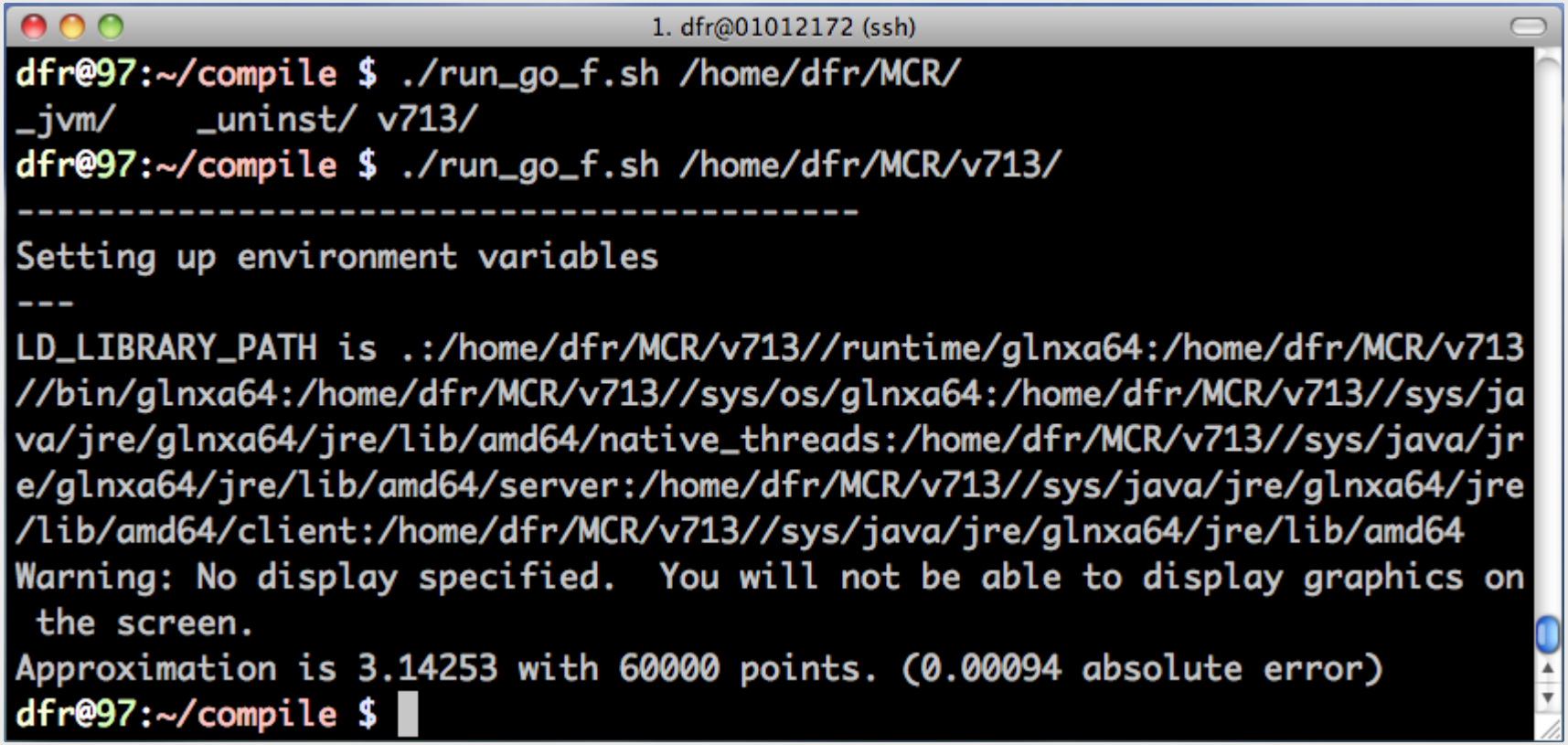

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Your turn..

1. Connect to CeSAM or Brufence

2. Copy directory ~dfr/matlab/compile to your directory and “cd” there

3. Load module matlab and launch Matlab
4. Compile go_f.m (note if ~isdeployed)
   mcc -a myTools/ -m go_f.m

5. Connect to Lemaitre3 with your CÉCI login

6. Copy your 'compile' directory from CeSAM or Brufence
7. Load MCR module (!version)

9. Run go_f (no need for run_go_f.sh)

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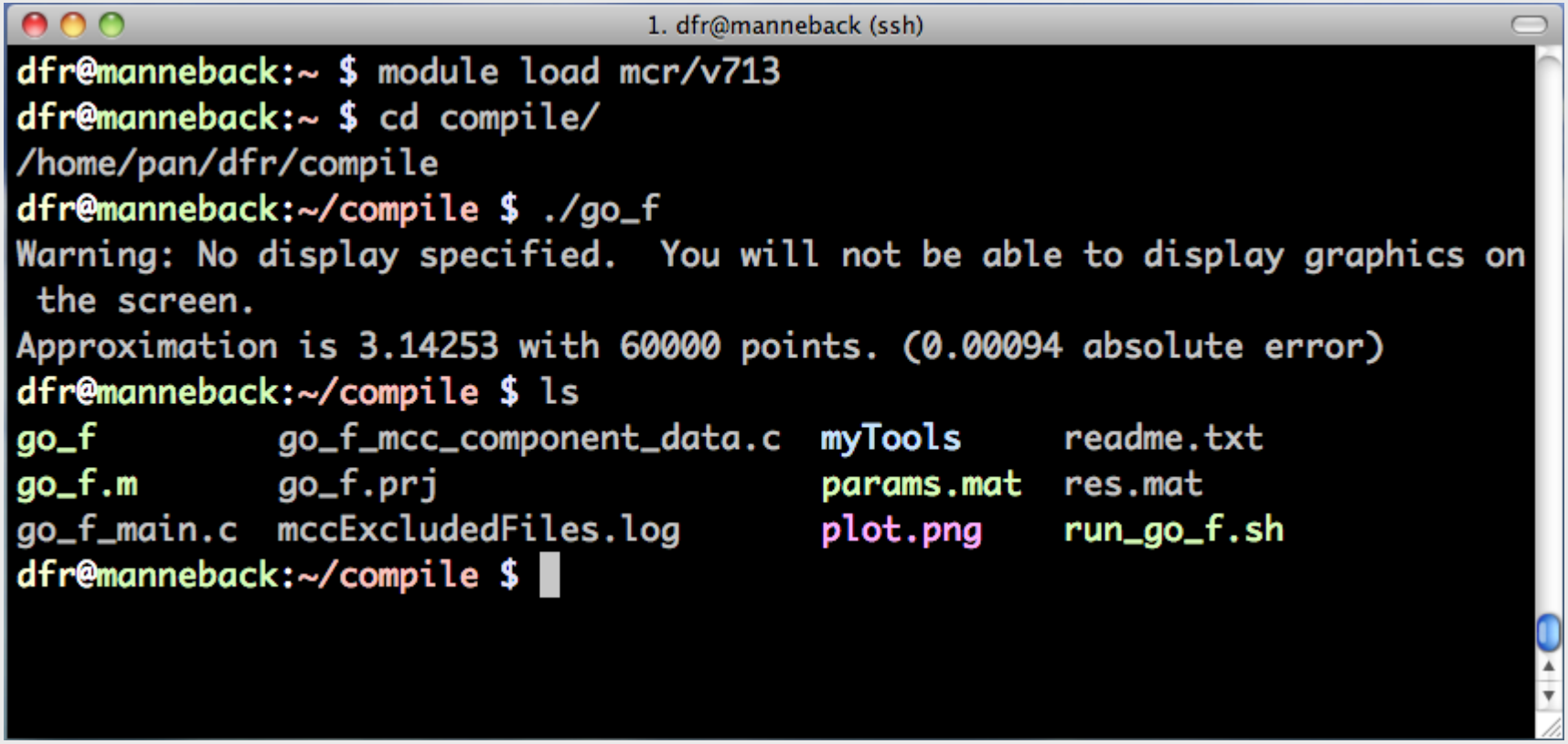
Dealing with the license

Option 1 : ... and deploy with MCR

Matlab is not installed on Manneback but the MCR is



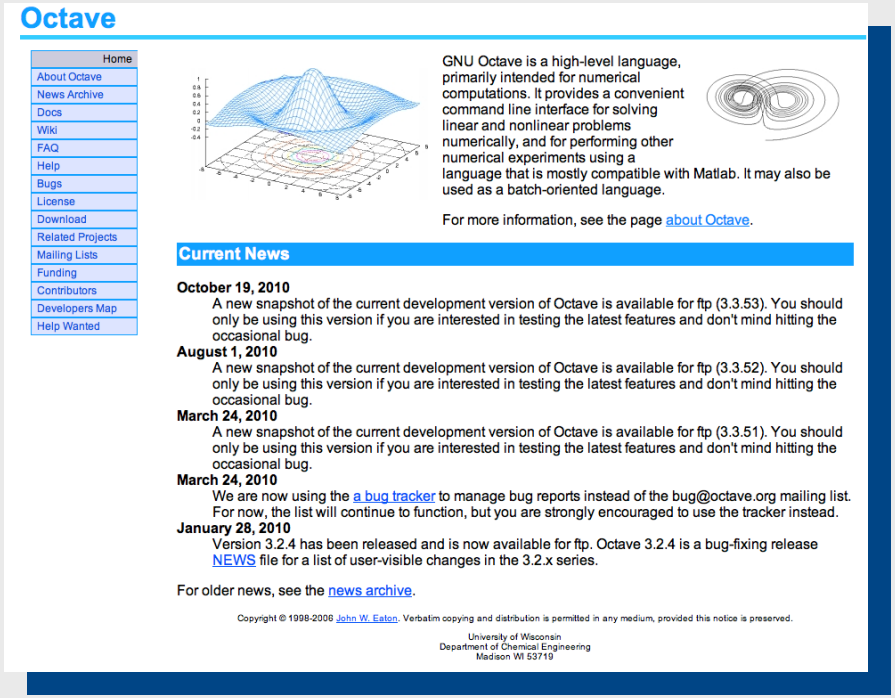
Dealing with the license

Option 2 : Develop with Matlab, run with Octave

Why

How

Issues



"a language that is mostly compatible with Matlab"
GPL license, free

Dealing with the license

Option 2 : Develop with Matlab, run with Octave

Why

How

Issues

You have a script myscript.m. Rather than:

```
matlab < myscript.m
```

Simply write

```
octave < myscript.m
```

The other option '-r' becomes '--eval '

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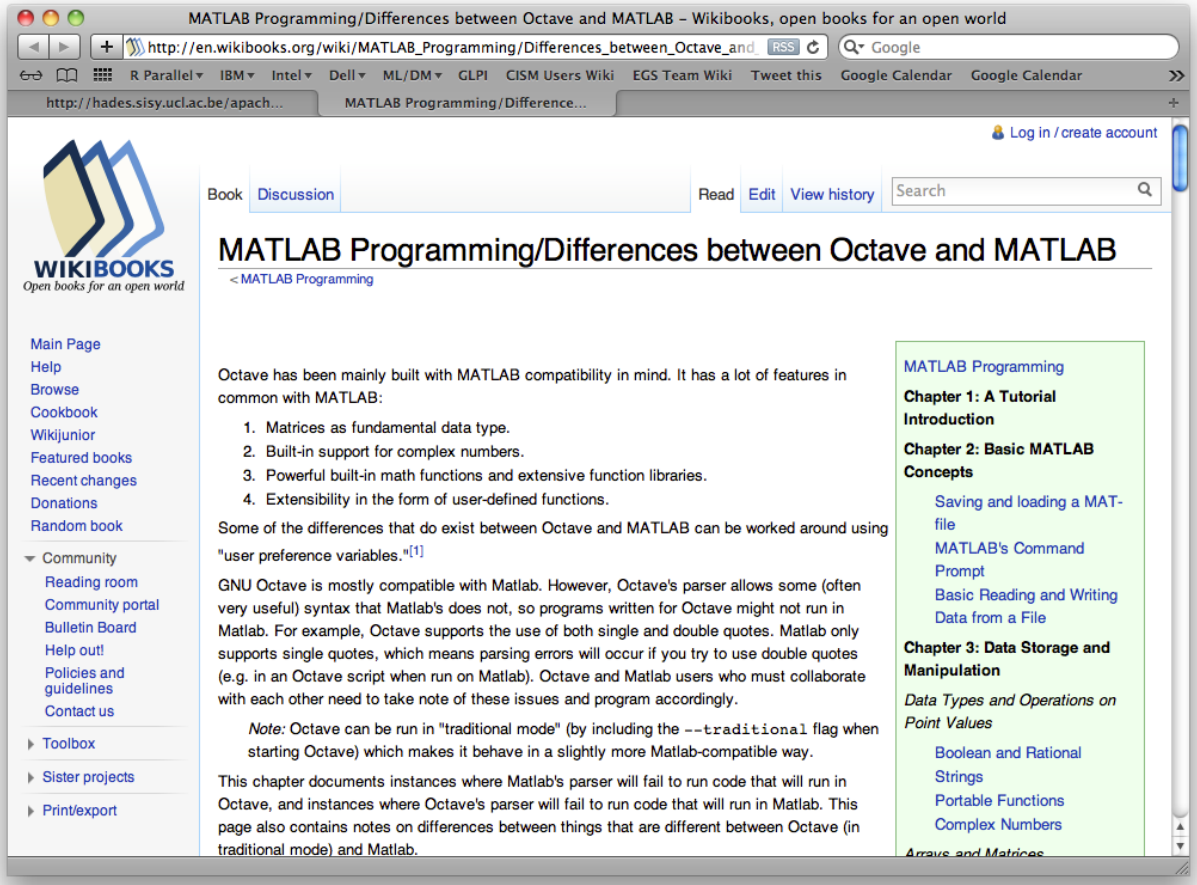
Dealing with the license

Option 2 : Develop with Matlab, run with Octave

Why

How

Issues



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Dealing with the license

Option 2 : Develop with Matlab, run with Octave

Why

How

Issues

Plots

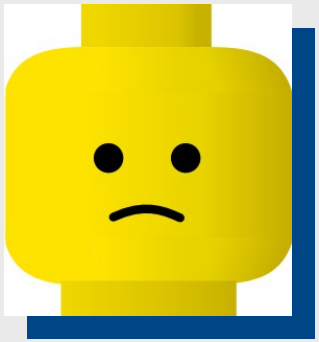
Toolboxes

Java

Multithreading

Speed

Not as good as Matlab's



CISM

Your turn..

1. Connect to Lemaitre3

2. Copy your 'compile' directory into 'octave' : cp -r compile octave
   (and remove everything except go_f.m, myTools/ and params.mat)

3. Go to your ‘octave’ directory
4. Load the octave module if needed

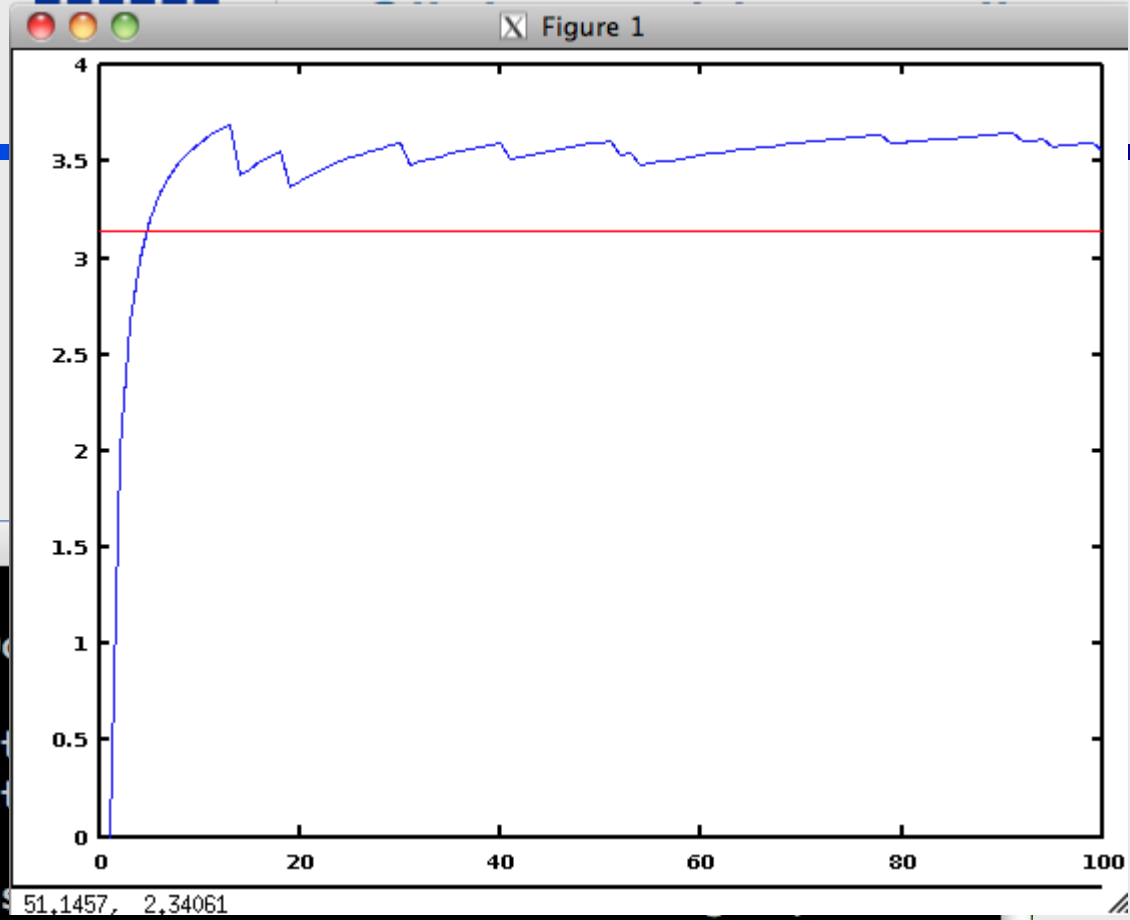
5. Launch octave

6. Run go_f

7. exit octave

8 Launch “octave --eval go_f”

CISM




```
Additional information about Oc

Please contribute if you find t
For more information, visit htt

Read http://www.octave.org/bugs

For information about changes from previous versions, type `news'.

octave:1> addpath myTools/
octave:2> go
How many points ?100
Approximation is 3.56000 with 100 points. (0.41841 absolute error)
octave:3>
```

Parallel matlab on the cluster

Using Matlab in batch mode

Launch a script, get results
Deal with licenses

Using Matlab in parallel

With no effort
With little effort
With a lot of effort

damien.francois@uclouvain.be

No effort: Multithreading

CISM

Editor - /mnt/homezfs/pan/dfr/Formation

File Edit Text Go Cell Tools Debug Desktop

1.0 1.1

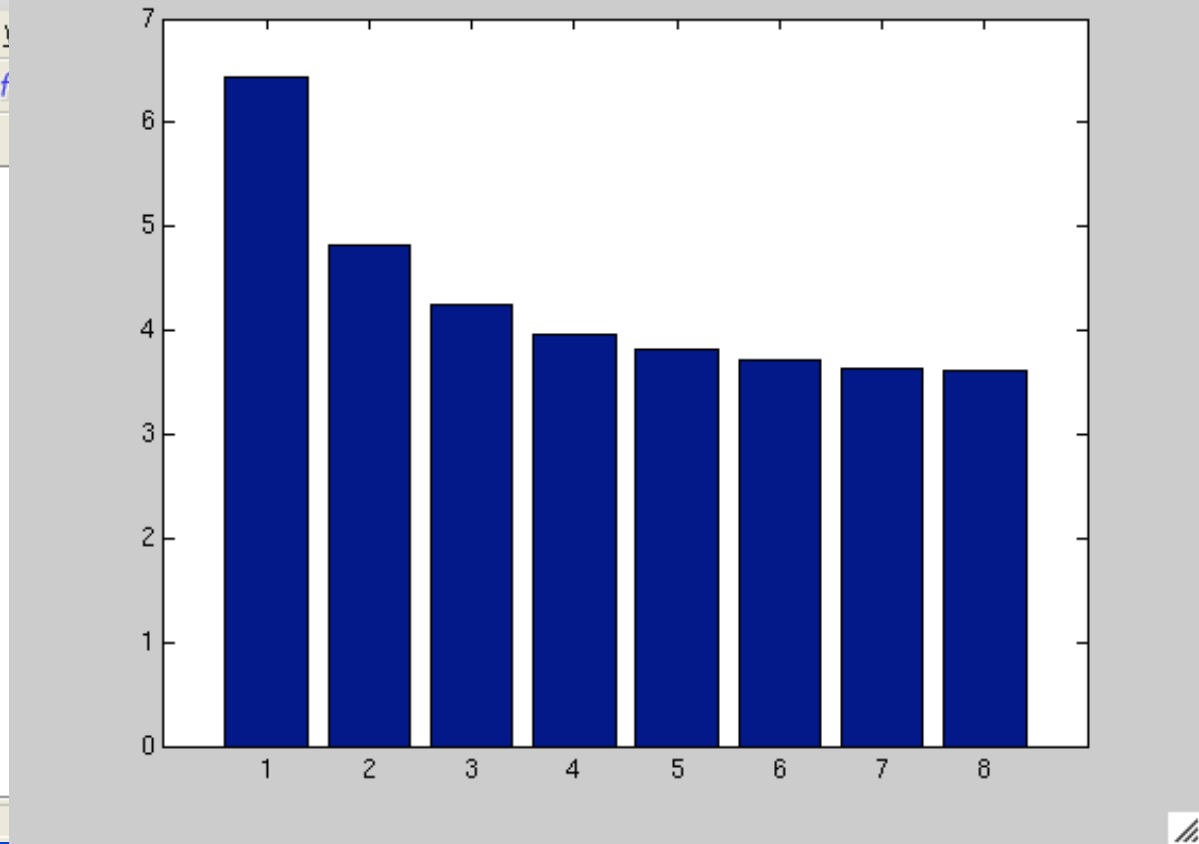
```
1  function multithread_test
2
3  N = 100000000;
4  THREADS =1:8;
5
6  res = zeros(1,length(THREADS));
7  y = zeros(N,1);
8  for threadnum = THREADS
9      maxNumCompThreads(threadnum);
10
11     tic;
12     y = sin(rand(N,1));
13     res(threadnum) = toc;
14
15 end
16 bar(res)
17
```

multithread_test

Figure 1

File Edit View Insert Tools Desktop Window Help

Note new toolbar buttons: data brushing & linked plots Play video



CISM

No effort: Multithreading

Element wise operations and linear algebra

Element Wise Functions and Expressions:

Functions that speed up for double arrays > 20k elements

1) Trigonometric: ACOS(x), ACOSH(x), ASIN(x), ASINH(x), ATAN(x), ATAND(x), ATANH(x), COS(x), COSH(x), SIN(x), SINH(x), TAN(x), TANH(x)

2) Exponential: EXP(x), POW2(x), SQRT(x)

3) Operators: x.^y
For Example: 3*x.^3+2*x.^2+4*x +6, sqrt(tan(x).*sin(x).*3+8);

Functions that speed up for double arrays > 200k elements

4) Trigonometric: HYPOT(x,y), TAND(x)

5) Complex: ABS(x)

6) Rounding and remainder: UNWRAP(x), CEIL(x), FIX(x), FLOOR(x), MOD(x,N), ROUND(x)

7) Basic and array operations: LOGICAL(X), ISINF(X), ISNAN(X), INT8(X), INT16(X), INT32(X)

Linear Algebra Functions:

Functions that speed up for double arrays > 40k elements (200 square)

1)Operators: X*Y (Matrix Multiply), X^N (Matrix Power)

2)Reduction Operations : MAX and MIN (Three Input), PROD, SUM

3) Matrix Analysis: DET(X), RCOND(X), HESS(X), EXPM(X)

4) Linear Equations: INV(X), LSCOV(X,x), LINSOLVE(X,Y), A\b (backslash)

5) Matrix Factorizations: LU(X), QR(X) for sparse matrix inputs

6) Other Operations: FFT and IFFT of multiple columns of data, FFTN, IFFTN, SORT, BSXFUN, GAMMA, GAMMALN, ERF,ERFC,ERFCX,ERFINV,ERFCINV, FILTER

CISM

No effort: Multithreading

Element wise operations and linear algebra

Element Wise Functions and Expressions:

Functions that speed up for double arrays > 20k elements

1) Trigonometric: ACOS(x), ACOSH(x), ASIN(x), ASINH(x), ATAN(x), ATAND(x), ATANH(x), COS(x), COSH(x), SIN(x), SINH(x), TAN(x), TANH(x)

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Functions that speed up for double arrays > 200k elements

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Linear Algebra Functions:

Functions that speed up for double arrays > 40k elements (200 square)

1)Operators: X*Y (Matrix Multiply), X^N (Matrix Power)

2)Reduction Operations : MAX and MIN (Three Input), PROD, SUM

```
>> version('-blas')

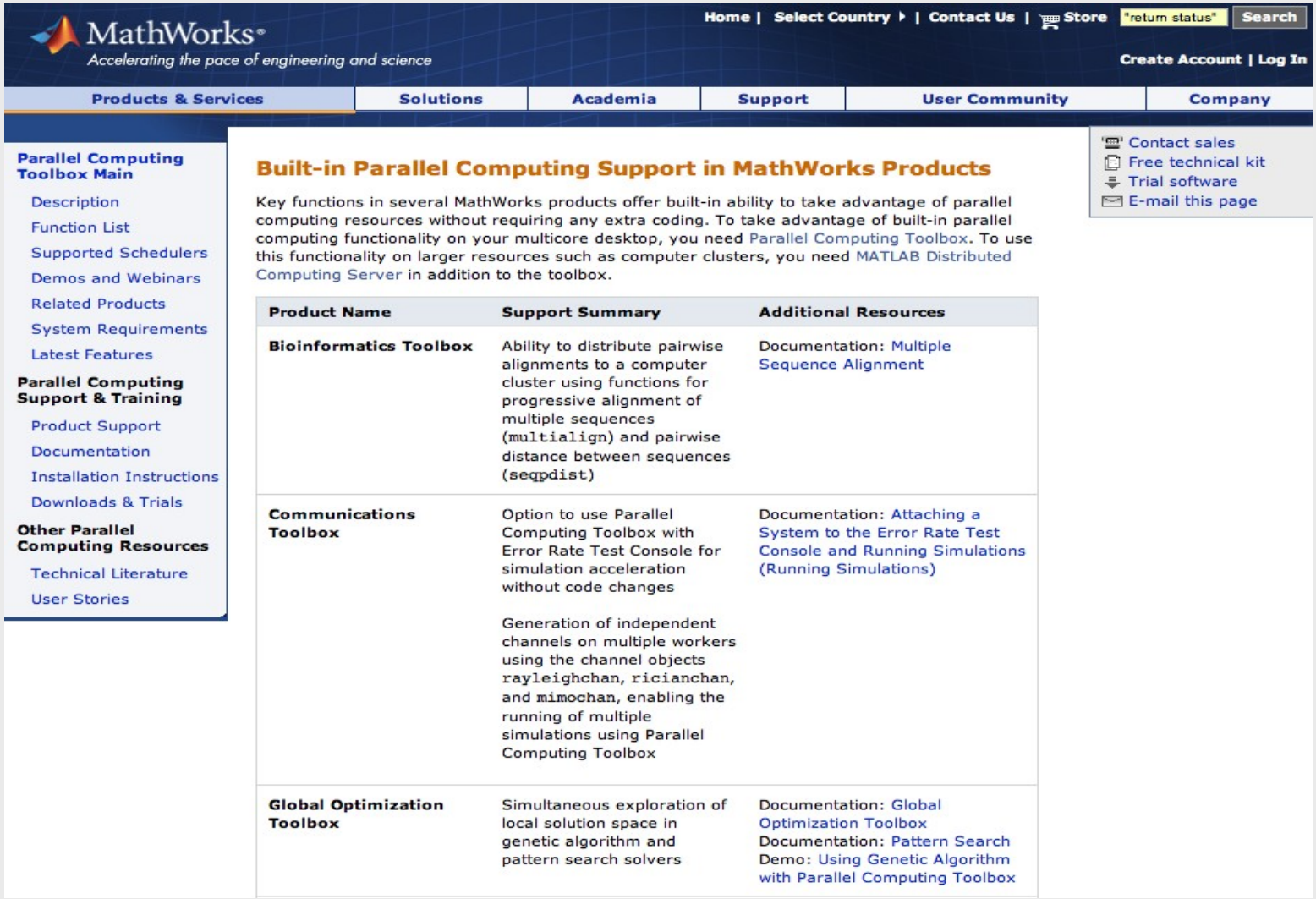
ans =

    'Intel(R) Math Kernel Library Version 2018.0.3 Product Build 20180406 for Intel(R) 64 architecture applications, CNR branch AVX2
     '
```

CISM

No effort: Multithreading

More with the Parallel Computing Toolbox



MathWorks
Accelerating the pace of engineering and science

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Parallel Computing Toolbox Main
- Description
- Function List
- Supported Schedulers
- Demos and Webinars
- Related Products
- System Requirements
- Latest Features

Parallel Computing Support & Training
- Product Support
- Documentation
- Installation Instructions
- Downloads & Trials

Other Parallel Computing Resources
- Technical Literature
- User Stories

Contact sales
Free technical kit
Trial software
E-mail this page

Built-in Parallel Computing Support in MathWorks Products

Key functions in several MathWorks products offer built-in ability to take advantage of parallel computing resources without requiring any extra coding. To take advantage of built-in parallel computing functionality on your multicore desktop, you need Parallel Computing Toolbox. To use this functionality on larger resources such as computer clusters, you need MATLAB Distributed Computing Server in addition to the toolbox.

Product Name	Support Summary	Additional Resources
Bioinformatics Toolbox	Ability to distribute pairwise alignments to a computer cluster using functions for progressive alignment of multiple sequences (`multialign`) and pairwise distance between sequences (`seqpdist`)	Documentation: Multiple Sequence Alignment
Communications Toolbox	Option to use Parallel Computing Toolbox with Error Rate Test Console for simulation acceleration without code changes Generation of independent channels on multiple workers using the channel objects `rayleighchan`, `ricianchan`, and `mimochan`, enabling the running of multiple simulations using Parallel Computing Toolbox	Documentation: Attaching a System to the Error Rate Test Console and Running Simulations (Running Simulations)
Global Optimization Toolbox	Simultaneous exploration of local solution space in genetic algorithm and pattern search solvers	Documentation: Global Optimization Toolbox Documentation: Pattern Search Demo: Using Genetic Algorithm with Parallel Computing Toolbox

Matlab on the cluster

Using Matlab in batch mode

- Launch a script, get results
- Deal with licenses

Using Matlab in parallel

- With no effort
- With little effort
- With a lot of effort

CISM

Little effort: embarrassingly parallel

Outer-loop splitting with Slurm's srun

```
for i=1:1000
    % do some computation
end
```

```
for i=1:10
    for j = 1:100
        %do some computation
    end
end
```

```
i = str2num(getenv('SLURM_PROCID'));
for j=1:100
    % do some computation
end
```

CISM

Little effort: embarrassingly parallel

Outer-loop splitting with Slurm's srun

```
% Compute an approximation of pi based on
% Monte Carlo sampling and display convergence.

function go_f()

% Add path to pimc function
if ~isdeployed
  addpath('./myTools');
end

% Load value from file
load params.mat

% Get rank from Slurm
i = str2num(getenv('SLURM_PROCID'));

% Call pimc function to compute approximation
[piapprox, points] = pimc(N);

MaxN = min(1000,N);
points = points(1:MaxN);

% Report precision
fprintf('Approximation is %.5f with %d points. (%.5f absolute error)\n', ...
    piapprox, N, abs(pi-piapprox));

% Save results to file
save (sprintf('res%d.mat', i))
```

CISM

Little effort: embarrassingly parallel

Outer-loop splitting with Slurm's srun

```
% Compute an approximation of pi based on
% Monte Carlo sampling and display convergence.

function merge_script(Ntasks)

% Add path to pimc function
addpath('./myTools');

% Load value from file
load params.mat

piapproxmerged = 0;
for procid=0:(Ntasks-1)
  load (sprintf('res%d.mat', i));
  piapproxmerged = piapproxmerged + piapprox/Ntasks;
end

% Plot result
plot(4.*cumsum(points)./(1:MaxN)')
line([0,MaxN],[pi,pi], 'color', 'r')

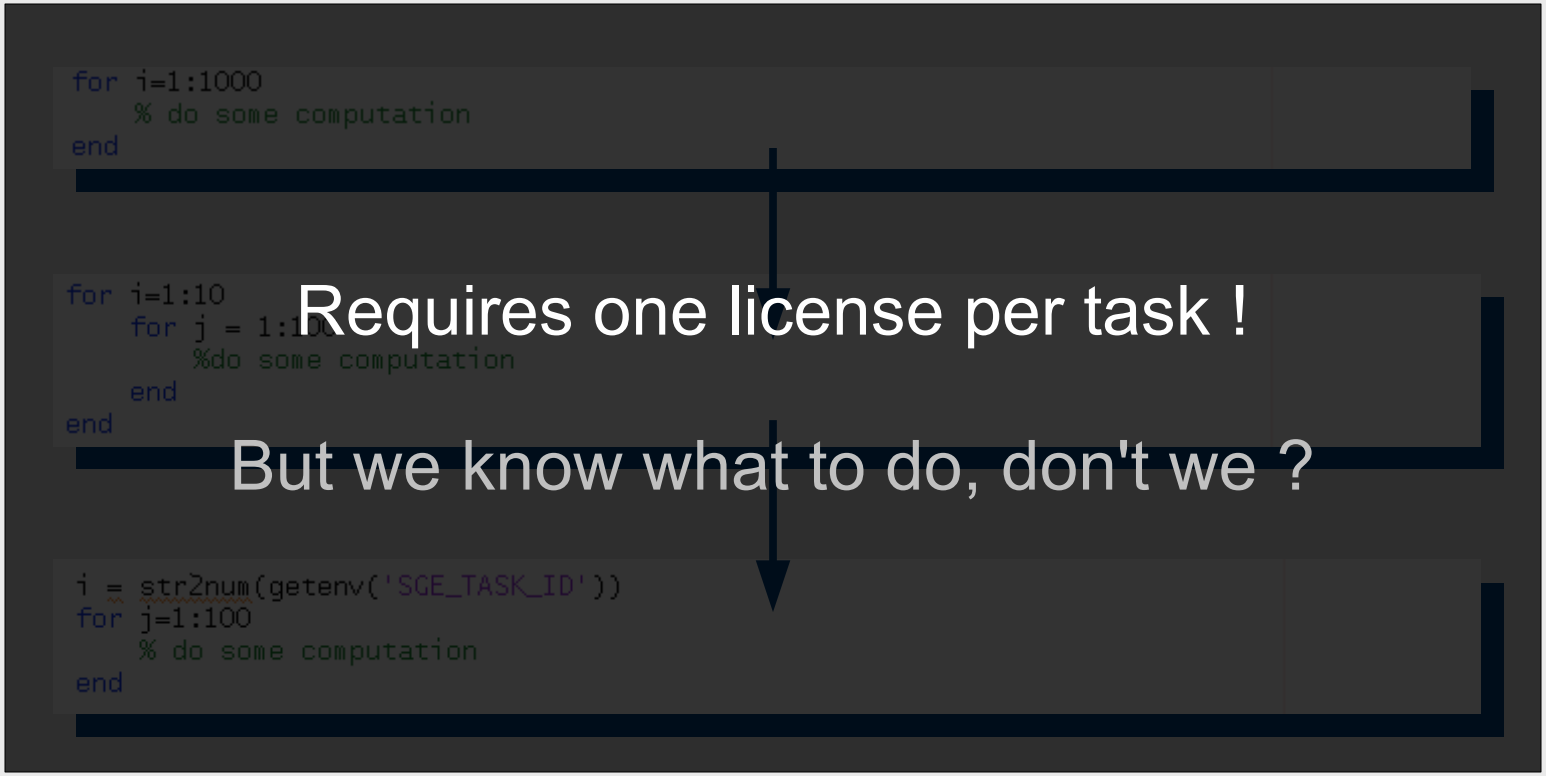
% Save plot to file
print -dpng plot.png

% Report precision
fprintf('Approximation is %.5f with %d points. (%.5f absolute error)\n', ...
    piapprox, N*Ntasks, abs(pi-piapprox));
```

CISM

Little effort: embarrassingly parallel

Outer-loop splitting with Slurm's srun



Little effort: embarrassingly parallel

Outer-loop splitting with Slurm's srun

```
#!/bin/bash

#SBATCH --time=10:00
#SBATCH --ntasks=2

module load octave

# Launch parallel computations
srun octave --eval go_f

# Merge everything
octave --eval "merge_script($SLURM_NTASKS)"
```

```
#!/bin/bash

#SBATCH --time=10:00
#SBATCH --ntasks=2

module load mcr/v713

# Launch parallel computations
srun ./go_f

# Merge everything
./merge_script $SLURM_NTASKS
```

Try it yourself! : ~dfr/matlab/embarrassingly*

CISM

Little effort: embarrassingly parallel

```
-rwxr-xr-x 1 dfr grppan   175 Nov 13 10:58 params.mat
-rw-r--r-- 1 dfr grppan 20305 Nov 15 11:49 plot.png
-rw-r--r-- 1 dfr grppan  3286 Nov 15 11:48 res0.mat
-rw-r--r-- 1 dfr grppan  3286 Nov 15 11:48 res1.mat
-rw-r--r-- 1 dfr grppan  3286 Nov 15 11:48 res2.mat
-rw-r--r-- 1 dfr grppan  3286 Nov 15 11:48 res3.mat
-rw-r--r-- 1 dfr grppan  3286 Nov 15 11:48 res4.mat
-rw-r--r-- 1 dfr grppan  4602 Nov 15 11:49 slurm-32531.out
-rw-r--r-- 1 dfr grppan   196 Nov 15 11:42 submit.octave.sh
dfr@manneback:~/embpar_octave $ tail -25 slurm-*
warning: unable to open X11 DISPLAY
Approximation is 3.13680 with 10000 points. (0.00479 absolute error)
Approximation is 3.14440 with 10000 points. (0.00281 absolute error)
Approximation is 3.14760 with 10000 points. (0.00601 absolute error)
Approximation is 3.15880 with 10000 points. (0.01721 absolute error)
Approximation is 3.11280 with 10000 points. (0.02879 absolute error)
GNU Octave, version 3.6.1
Copyright (C) 2012 John W. Eaton and others.
This is free software; see the source code for copying conditions.
There is ABSOLUTELY NO WARRANTY; not even for MERCHANTABILITY or
FITNESS FOR A PARTICULAR PURPOSE.  For details, type `warranty'.

Octave was configured for "x86_64-unknown-linux-gnu".

Additional information about Octave is available at http://www.octave.org.

Please contribute if you find this software useful.
For more information, visit http://www.octave.org/help-wanted.html

Read http://www.octave.org/bugs.html to learn how to submit bug reports.

For information about changes from previous versions, type `news'.

warning: unable to open X11 DISPLAY
Approximation is 3.14008 with 50000 points. (0.00151 absolute error)
```

CISM

Little effort: embarrassingly parallel

Parallel Computing Toolbox

Little effort: embarrassingly parallel

Parallel Computing Toolbox

parfor

Execute code loop in parallel

Syntax

```
parfor loopvar = initval:endval, statements, end
parfor (loopvar = initval:endval, M), statements, end
```

Description

`parfor loopvar = initval:endval, statements, end` allows you to write a loops for a statement or block of code that executes in parallel on a cluster of workers, which are identified and reserved with the `matlabpool` command. `initval` and `endval` must evaluate to finite integer values, or the range must evaluate to a value that can be obtained by such an expression, that is, an ascending row vector of consecutive integers.

The following table lists some ranges that are not valid.

Invalid parfor Range	Reason Range Not Valid
`parfor i = 1:2:25`	`1, 3, 5, ...` are not consecutive.
`parfor i = -7.5:7.5`	`-7.5, -6.5, ...` are not integers.
`A = [3 7 -2 6 4 -4 9 3 7];` `parfor i = find(A>0)`	The resulting range, `1, 2, 4, ...`, has nonconsecutive integers.
`parfor i = [5;6;7;8]`	`[5;6;7;8]` is a column vector, not a row vector.

You can enter a `parfor`-loop on multiple lines, but if you put more than one segment of the loop statement on the same line, separate the segments with commas or semicolons:

```
parfor i = range; <loop body>; end
```

`parfor (loopvar = initval:endval, M), statements, end` uses `M` to specify the maximum number of MATLAB workers that will evaluate statements in the body of the `parfor`-loop. `M` must be a nonnegative integer. By default, MATLAB uses as many workers as it finds available. If you specify an upper limit, MATLAB employs no more than that number, even if additional workers are available. If you request more resources than are available, MATLAB uses the maximum number available at the time of the call.

If the `parfor`-loop cannot run on workers in a MATLAB pool (for example, if no workers are available or `M` is `0`), MATLAB executes the loop on the client in a serial manner. In this situation, the `parfor` semantics are preserved in that the loop iterations can execute in any order.

CISM

Little effort: embarrassingly parallel

Parallel Computing Toolbox

parfor

Execute code loop in parallel

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```
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parfor (loopvar = initval:endval, M), statements, end
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Can be compiled !

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```
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If the `parfor`-loop cannot run on workers in a MATLAB pool (for example, if no workers are available or `M` is `0`), MATLAB executes the loop on the client in a serial manner. In this situation, the `parfor` semantics are preserved in that the loop iterations can execute in any order.

CISM

Little effort: embarrassingly parallel

Parallel Computing Toolbox

parfeval

R2014b

Execute function asynchronously on parallel pool worker

Syntax

```
F = parfeval(p,fcn,numout,in1,in2,...)
F = parfeval(fcn,numout,in1,in2,...)
```

Description

`F = parfeval(p,fcn,numout,in1,in2,...)` requests asynchronous execution of the function `fcn` on a worker contained in the parallel pool `p`, expecting `numout` output arguments and supplying as input arguments `in1,in2,...`. The asynchronous evaluation of `fcn` does not block MATLAB. `F` is a parallel.FevalFuture object, from which the results can be obtained when the worker has completed evaluating `fcn`. The evaluation of `fcn` always proceeds unless you explicitly cancel execution by calling `cancel(F)`. To request multiple function evaluations, you must call `parfeval` multiple times. (However, `parfevalOnAll` can run the same function on all workers.)

`F = parfeval(fcn,numout,in1,in2,...)` requests asynchronous execution on the current parallel pool. If no pool exists, it starts a new parallel pool, unless your parallel preferences disable automatic creation of pools.

Examples

Submit a single request to the parallel pool and retrieve the outputs.

```
p = gcp(); % get the current parallel pool
f = parfeval(p,@magic,1,10);
value = fetchOutputs(f); % Blocks until complete
```

Submit a vector of multiple future requests in a `for`-loop and retrieve the individual future outputs as they become available.

CISM

Little effort: embarrassingly parallel

Parallel Computing Toolbox

parfeval R2014b

Execute function asynchronously on parallel pool worker

Syntax

```
F = parfeval(p,fcn,numout,in1,in2,...)
F = parfeval(fcn,numout,in1,in2,...)
```

Description

`F = parfeval(p,fcn,numout,in1,in2,...)` requests asynchronous execution of the function `fcn` on a worker contained in the parallel pool `p`, expecting `numout` output arguments and supplying as input arguments `in1,in2,...`. The asynchronous evaluation of `fcn` does not block MATLAB. `F` is a parallel.FevalFuture object, from which the results can be obtained when the worker has completed evaluating `fcn`. The evaluation of `fcn` always proceeds unless you explicitly cancel execution by calling `cancel(F)`. To request multiple function evaluations, you must call `parfeval` multiple times. (However, `parfevalOnAll` can run the same function on all workers.)

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f = parfeval(p,@magic,1,10);
value = fetchOutputs(f); % Blocks until complete
```

Submit a vector of multiple future requests in a `for`-loop and retrieve the individual future outputs as they become available.

Compilation can fail :(

CISM

Little effort: embarrassingly parallel

Matlab 3rd party peval : Multicore

Multicore - Parallel processing on multiple cores

by Markus Buehren
26 Jan 2007 (Updated 10 Mar 2010)
Code covered by the BSD License

This package realizes parallel processing on multiple cores/machines.

Download Now
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180 downloads (last 30 days)
File Size: 42.25 KB
File ID: #13775

Compilable
uses file system
multinode

On the slaves: >> startmulticoreslave

On the master: >> for i=1:10; a{i} = rand(100,100) ;end

>> cellRes = startmulticoremaster(@eig, a)

Little effort: embarrassingly parallel

Matlab 3rd party peval : Multicore

```
>> for i=1:10; a{i} = rand(100,100) ;end
>> a

a =

  Columns 1 through 4

    [100x100 double]    [100x100 double]    [100x100 double]    [100x100
double]

  Columns 5 through 8

    [100x100 double]    [100x100 double]    [100x100 double]    [100x100
double]

  Columns 9 through 10

    [100x100 double]    [100x100 double]
```

Little effort: embarrassingly parallel

Matlab 3rd party peval : Multicore

```
>> cellRes = startmulticoremaster(@eig, a)

cellRes =

  Columns 1 through 4

    [100x1 double]    [100x1 double]    [100x1 double]    [100x1 double]

  Columns 5 through 8

    [100x1 double]    [100x1 double]    [100x1 double]    [100x1 double]

  Columns 9 through 10

    [100x1 double]    [100x1 double]
```

cellRes{i} = eig(a{i})

CISM

Little effort: embarrassingly parallel

```
function go_f_multicore(nbslaves, path)

%addpath('./myTools');
nbslaves = str2num(nbslaves);

if ~isdeployed
  addpath('./myTools');
end

%N = input('How many points ?');
load params.mat

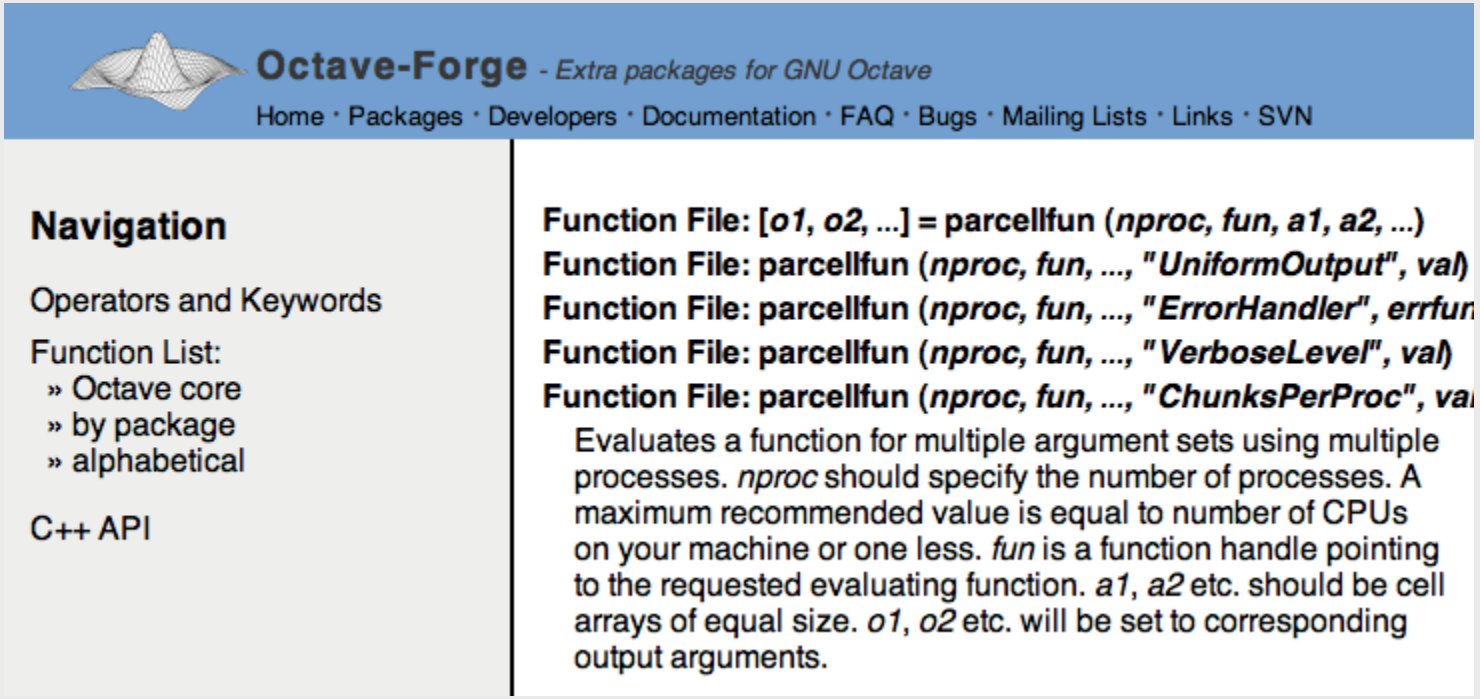
%[piapprox, points] = pimc(N);
tic
for i=1:nbslaves
    parameterCell{1,i} = {N};
end
settings.useWaitbar=false;
settings.multicoreDir=path;
[resultCell] = startmulticoremaster(@pimc, parameterCell, settings);

toc
piapprox = 0;
for i = 1:nbslaves
    piapprox = piapprox+resultCell{i}/nbslaves;
end
fprintf('Approximation is %.5f with %d points in parallel. (%.5f absolute error)\n', ...
    piapprox, N*nbslaves, abs(pi-piapprox));
```

CISM

Little effort: embarrassingly parallel

Octave peval: parcellfun, pararrayfun



Octave-Forge - *Extra packages for GNU Octave*

Home · Packages · Developers · Documentation · FAQ · Bugs · Mailing Lists · Links · SVN

Navigation

Operators and Keywords

Function List:
- » Octave core
- » by package
- » alphabetical

C++ API

Function File: [*o1*, *o2*, ...] = parcellfun (*nproc*, *fun*, *a1*, *a2*, ...)
Function File: parcellfun (*nproc*, *fun*, ..., "*UniformOutput*", *val*)
Function File: parcellfun (*nproc*, *fun*, ..., "*ErrorHandler*", *errfun*
Function File: parcellfun (*nproc*, *fun*, ..., "*VerboseLevel*", *val*)
Function File: parcellfun (*nproc*, *fun*, ..., "*ChunksPerProc*", *va*

Evaluates a function for multiple argument sets using multiple processes. *nproc* should specify the number of processes. A maximum recommended value is equal to number of CPUs on your machine or one less. *fun* is a function handle pointing to the requested evaluating function. *a1*, *a2* etc. should be cell arrays of equal size. *o1*, *o2* etc. will be set to corresponding output arguments.

Multicore

A = {rand(100,100), rand(100,100), rand(100,100)}

Res = parcellfun(2, @eig, A)

CISM

Little effort: embarrassingly parallel

Octave peval: parcellfun, pararrayfun

```
% Compute an approximation of pi based on
% Monte Carlo sampling and display convergence.

% Add path to pimc function
addpath('./myTools');
% Load package containing parcellfun
pkg load general

% Load value from file
load params.mat
% Call pimc function to compute approximation
% [piapprox, points] = pimc(N);
tic
a = {N,N,N,N};
p=parcellfun(4, @pimc, a);
piapprox = mean(p);
toc
% Report precision
fprintf('Approximation is %.5f with %d points in parallel (%.5f absolute error)\n', ...
    piapprox, N, abs(pi-piapprox));

tic
p = parcellfun(1, @pimc, a);
piapprox = mean(p);
toc
% Report precision
fprintf('Approximation is %.5f with %d points with no parallelism (%.5f absolute error)\n', ...
    piapprox, N, abs(pi-piapprox));

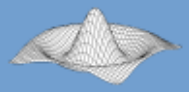
% Save results to file
save res.mat
```

srun --ntasks=1 --cpus-per-task=4 octave < go_f_parcellfun.m

CISM

Little effort: embarrassingly parallel

Octave peval: parcellfun, pararrayfun



Octave-Forge - *Extra packages for GNU Octave*

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Navigation

Operators and Keywords

Function List:
- » Octave core
- » by package
- » alphabetical

C++ API

Function File: [*o1*, *o2*, ...] = pararrayfun (*nproc*, *fun*, *a1*, *a2*, ...)
Function File: pararrayfun (*nproc*, *fun*, ..., *"UniformOutput"*, *val*)
Function File: pararrayfun (*nproc*, *fun*, ..., *"ErrorHandler"*, *errfunc*)

Evaluates a function for corresponding elements of an array. Argument and options handling is analogical to `parcellfun`, except that arguments are arrays rather than cells. If cells occur as arguments, they are treated as arrays of singleton cells. Arrayfun supports one extra option compared to parcellfun: "Vectorized". This option must be given together with "ChunksPerProc" and it indicates that *fun* is able to operate on vectors rather than just scalars, and returns a vector. The same must be true for *errfunc*, if given. In this case, the array is split into chunks which are then directly served to *func* for evaluation, and the results are concatenated to output arrays.

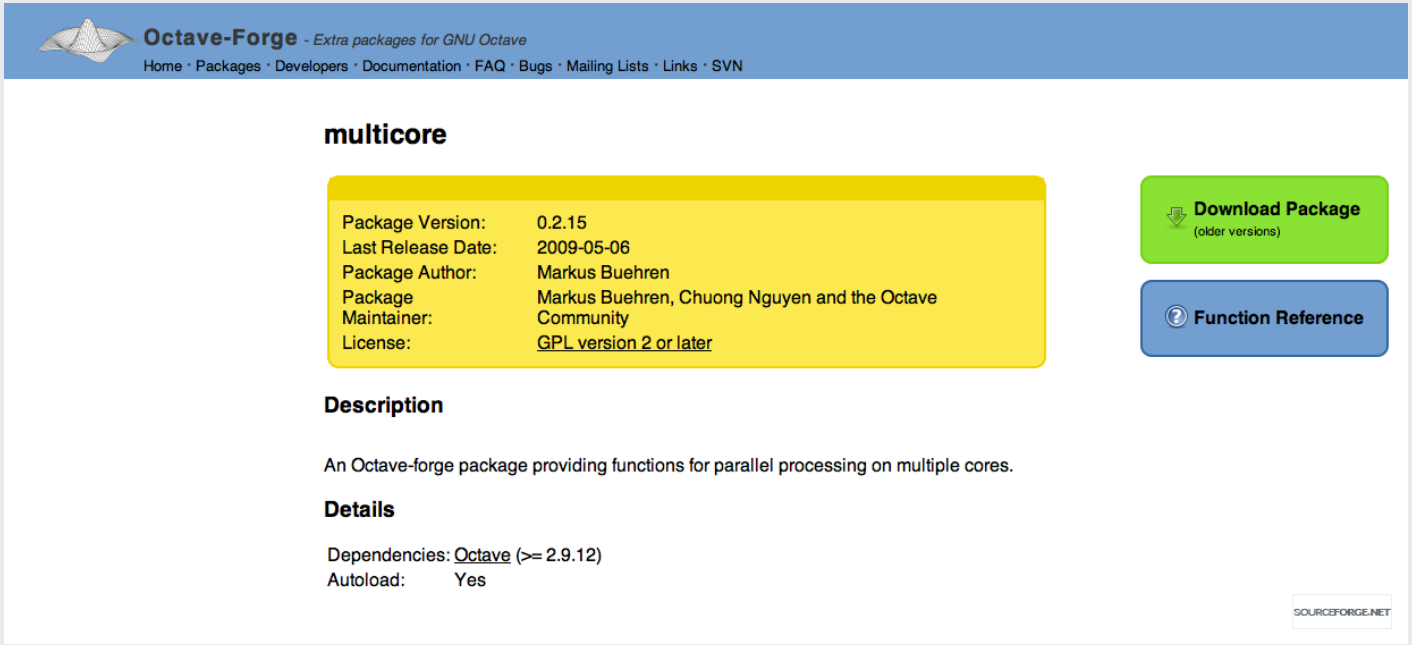
A = rand(100,100,3)

Res = pararrayfun(2, @eig, A)

CISM

Little effort: embarrassingly parallel

Octave peval: multicore



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multicore

Package Version:	0.2.15
Last Release Date:	2009-05-06
Package Author:	Markus Buehren
Package Maintainer:	Markus Buehren, Chuong Nguyen and the Octave Community
License:	GPL version 2 or later

Download Package (older versions)

Function Reference

Description

An Octave-forge package providing functions for parallel processing on multiple cores.

Details

Dependencies: Octave (>= 2.9.12)
Autoload: Yes

SOURCEFORGE.NET

multinode

On the slaves: >> startmulticoreslaves

On the master: >> for i=1:10; a{i} = rand(100,100) ;end

>> cellRes = startmulticoremaster(@eig, a)

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Little effort: embarrassingly parallel

Octave peval: multicore

```
function go_octave_multicore(nbslaves, path)

addpath('./myTools');

pkg load multicore
%N = input('How many points ?');
load params_octave.mat

%[piapprox, points] = pimc(N);
tic
for i=1:nbslaves
    parameterCell{1,i} = {N};
end
[resultCell] = startmulticoremaster(@pimc, parameterCell, path);

toc
piapprox = 0;
for i = 1:nbslaves
    piapprox = piapprox+resultCell{i}/nbslaves;
end
fprintf('Approximation is %.5f with %d points in parallel. (%.5f absolute error)\n', ...
    piapprox, N*nbslaves, abs(pi-piapprox));
```

Little effort: embarrassingly parallel

Octave peval: multicore

```
#!/bin/bash

#SBATCH --time=10:00
#SBATCH --ntasks=1

module load octave

# Launch parallel computations
srun --multi-prog multi.conf
```

```
0 octave --eval go_octave_multicore(5,\'/home/pan/dfr/multicore_octave/\')
1-4 octave --eval startmulticoreslave(\'/home/pan/dfr/multicore_octave/\')
```

Try it ! ~dfr/matlab/multicore_octave

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Little effort: embarrassingly parallel

Octave peval: multicore

```
warning: unable to open X11 DISPLAY
warning: unable to open X11 DISPLAY
warning: unable to open X11 DISPLAY
warning: unable to open X11 DISPLAY
warning: unable to open X11 DISPLAY
Warning: Removing old semaphore file parameters_20121115122709_0005.mat.semaphore.19970864455585543829402984065 7.mat.
Warning: Removing old semaphore file parameters_20121115122709_0005.mat.semaphore.51560926899633603809412984064 7.mat.
Warning: Removing old semaphore file parameters_20121115122709_0005.mat.semaphore.54320879432696653829412984084 8.mat.
First function evaluation (Nov 15, 12:27)
Warning: Removing old semaphore file parameters_20121115122709_0005.mat.semaphore.42736351905641043789422984179 3.mat.
Warning: Removing old semaphore file parameters_20121115122709_0005.mat.semaphore.51560926899633603809412984064 7.mat.
Warning: Removing old semaphore file parameters_20121115122709_0004.mat.semaphore.53668324723421734359333001514 8.mat.
First function evaluation (Nov 15, 12:27)
First function evaluation (Nov 15, 12:27)
Elapsed time is 1.6274 seconds.
Approximation is 3.14168 with 20000000 points in parallel. (0.00008 absolute error)
Elapsed time is 1.47908 seconds.
Approximation is 3.14158 with 20000000 points with no parallelism. (0.00001 absolute error)
Warning: No slave files found in last 10 seconds (Nov 15, 12:27).
srun: Job step aborted: Waiting up to 2 seconds for job step to finish.
srun: got SIGCONT
slurmd[mback21]: *** JOB 32538 CANCELLED AT 2012-11-15T12:29:44 ***
srun: forcing job termination
slurmd[mback21]: *** STEP 32538.0 CANCELLED AT 2012-11-15T12:29:44 ***
attempting to save variables to `octave-core'...
attempting to save variables to `octave-core'...
attempting to save variables to `octave-core'...
attempting to save variables to `octave-core'...
save to `octave-core' complete
save to `octave-core' complete
save to `octave-core' complete
save to `octave-core' complete
```

Matlab on the cluster

Using Matlab in batch mode

- Launch a script, get results
- Deal with licenses

Using Matlab in parallel

- With no effort
- With little effort
- With a lot of effort

damien.francois@uclouvain.be

A lot of effort: explicitly parallel

Explicitly parallel programs

SPMD & MPMD

Communications handled explicitly by the user

Matlab not specifically good at it..

CISM

A lot of effort: explicitly parallel

Parallel Computing Toolbox

OpenMP-like construct based on MPI for distributed memory

spmd

Execute code in parallel on MATLAB pool

Syntax

```
spmd, statements, end
spmd(n), statements, end
spmd(m, n), statements, end
```

Description

The general form of an `spmd` (single program, multiple data) statement is:

```
spmd
    statements
end
```

`spmd, statements, end` defines an `spmd` statement on a single line. MATLAB executes the `spmd` body denoted by `statements` on several MATLAB workers simultaneously. The `spmd` statement can be used only if you have Parallel Computing Toolbox. To execute the statements in parallel, you must first open a pool of MATLAB workers using `matlabpool`.

Inside the body of the `spmd` statement, each MATLAB worker has a unique value of `labindex`, while `numlabs` denotes the total number of workers executing the block in parallel. Within the body of the `spmd` statement, communication functions for parallel jobs (such as `labSend` and `labReceive`) can transfer data between the workers.

Values returning from the body of an `spmd` statement are converted to `Composite` objects on the MATLAB client. A Composite object contains references to the values stored on the remote MATLAB workers, and those values can be retrieved using cell-array indexing. The actual data on the workers remains available on the workers for subsequent `spmd` execution, so long as the Composite exists on the client and the MATLAB pool remains open.

By default, MATLAB uses as many workers as it finds available in the pool. When there are no MATLAB workers available, MATLAB executes the block body locally and creates Composite objects as necessary.

`spmd(n), statements, end` uses `n` to specify the exact number of MATLAB workers to evaluate `statements`, provided that `n` workers are available from the MATLAB pool. If there are not enough workers available, an error is thrown. If `n` is zero, MATLAB executes the block body locally and creates Composite objects, the same as if there is no pool available.

`spmd(m, n), statements, end` uses a minimum of `m` and a maximum of `n` workers to evaluate `statements`. If there are not enough workers available, an error is thrown. `m` can be zero, which allows the block to run locally if no workers are available.

For more information about `spmd` and Composite objects, see Single Program Multiple Data (spmd).

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MatlabMPI

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Parallel Programming with MatlabMPI

Dr. Jeremy Kepner
kepner@ll.mit.edu

I. INTRODUCTION

Matlab is the dominant programming language for implementing numerical computations and is widely used for algorithm development, simulation, data reduction, testing and system evaluation. Many of these computations could benefit from faster execution on a parallel computer. There have been many previous attempts to provide an efficient mechanism for running Matlab programs on parallel computers. These efforts have faced numerous challenges and none have received widespread acceptance.

In the world of parallel computing the Message Passing Interface (MPI) is the de facto standard for implementing programs on multiple processors. MPI defines C and Fortran language functions for doing point-to-point communication in a parallel program. MPI has proven to be an effective model for implementing parallel programs and is used by many of the world's most demanding applications (weather modeling, weapons simulation, aircraft design, etc.).

MatlabMPI is set of Matlab scripts that implement a subset of MPI and allow any Matlab program to be run on a parallel computer. The key innovation of MatlabMPI is that it implements the widely used MPI "look and feel" on top of standard Matlab file i/o, resulting in a "pure" Matlab implementation that is exceedingly small (~300 lines of code). Thus, MatlabMPI will run on any combination of computers that Matlab supports. In addition, because of its small size, it is simple to download and use (and modify if you like).

MatlabMPI Page Contents

- Introduction
- Download
- Requirements
- Installing and Running
- Launching and File I/O
- Error Handling
- Running on Linux
- Running on MacOSX
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- Running in Batch Mode
- Other Settings
- Diagnostics and Troubleshooting
- First-Time User's Rules of Thumb
- Files

pMatlab: Parallel Matlab Toolbox

pMatlab provides a set of Matlab data structures and functions that implement distributed Matlab arrays

to pMatlab page ›

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pMatlab

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pMatlab: Parallel Matlab Toolbox v2.0.1

Software Engineer: Ms. Nadya T. Bliss
Architect: Dr. Jeremy Kepner

Contact: pmatlab@ll.mit.edu

Contributors: Nadya T. Bliss, Jeremy Kepner, Bob Bond, Andy Funk, Ryan Haney, Hahn Kim, Julie Mullen, Albert Reuther, Edmund Wong.

REQUEST TO ALL USERS: Please read all of this 7-page manual (especially the section on ERROR HANDLING) before starting to use pMatlab.It is also helpful to read the 7-page MatlabMPI manual (see pMatlab/MatlabMPI/README).

PC users should read the 1-page manual for running MatlabMPI on a PC (see pMatlab/MatlabMPI/README.pc)

Additional documentation on how to write well-performing parallel Matlab programs can be found in the book:

Parallel MATLAB for Multicore and Multinode Systems
by Jeremy Kepner, SIAM Press, 2009
http://www.siam.org/KepnerBook

INTRODUCTION

MATLAB® is the dominant programming language for implementing numerical computations and is widely used for algorithm development, simulation, data reduction, testing, and system evaluation. Many of these

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pMatlab Documentation

- Introduction to Parallel Programming and pMatlab

full text (pdf)

- Writing Parameter Sweep Applications with pMatlab

full text (pdf)

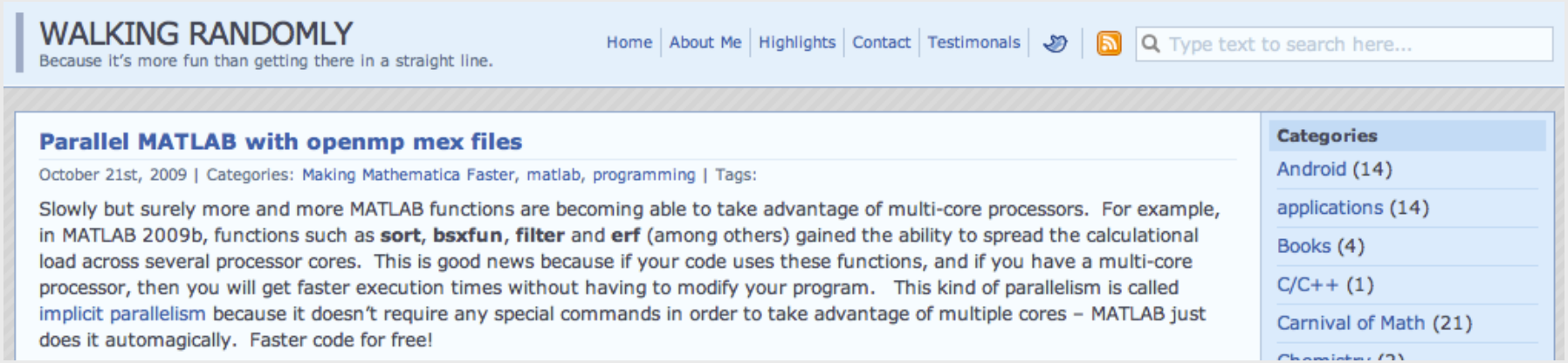
- pMatlab Function Reference

full text (pdf)

- pMatlab Programming

A lot of effort: explicitly parallel

OpenMP Mex files



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Parallel MATLAB with openmp mex files

October 21st, 2009 | Categories: Making Mathematica Faster, matlab, programming | Tags:

Slowly but surely more and more MATLAB functions are becoming able to take advantage of multi-core processors. For example, in MATLAB 2009b, functions such as **sort**, **bsxfun**, **filter** and **erf** (among others) gained the ability to spread the calculational load across several processor cores. This is good news because if your code uses these functions, and if you have a multi-core processor, then you will get faster execution times without having to modify your program. This kind of parallelism is called implicit parallelism because it doesn't require any special commands in order to take advantage of multiple cores – MATLAB just does it automagically. Faster code for free!

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http://www.walkingrandomly.com/?p=1795

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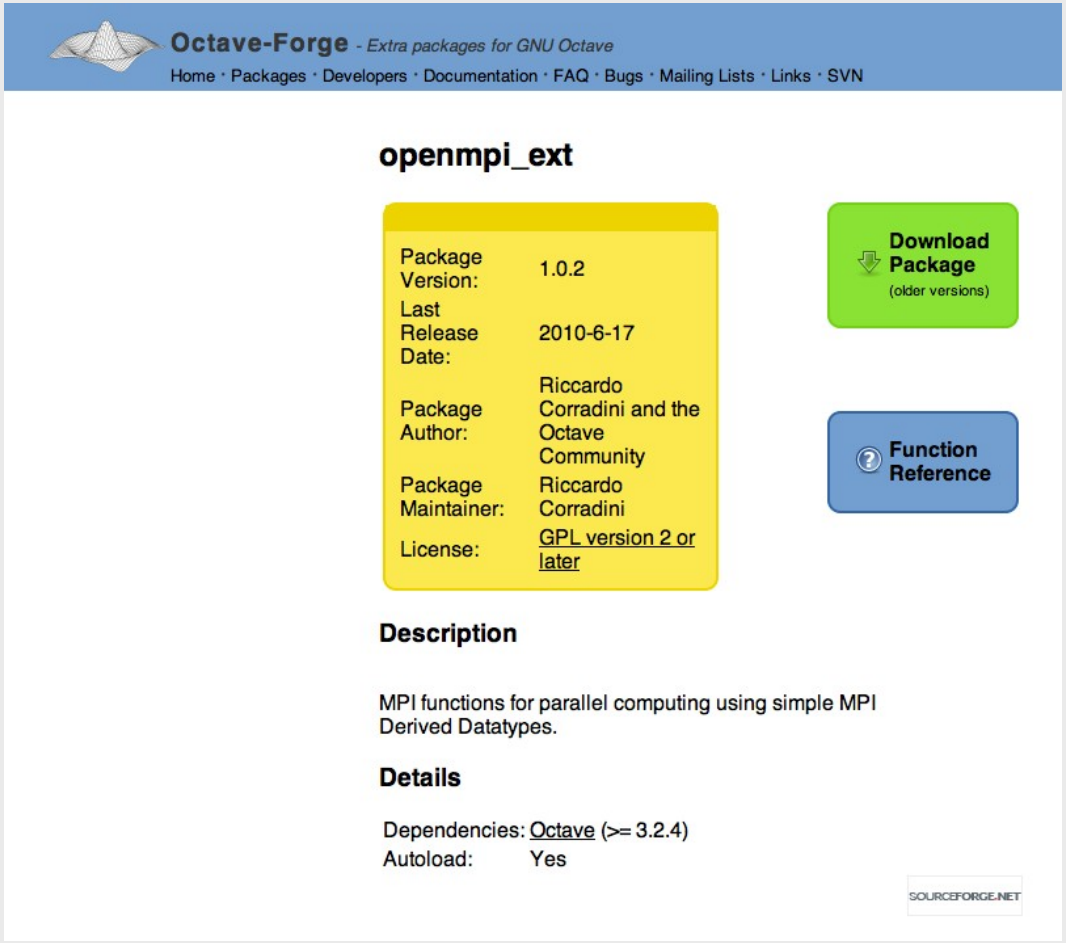
A lot of effort: explicitly parallel

Octave and MPI



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openmpi_ext

Package Version:	1.0.2
Last Release Date:	2010-6-17
Package Author:	Riccardo Corradini and the Octave Community
Package Maintainer:	Riccardo Corradini
License:	GPL version 2 or later

Download Package (older versions)

Function Reference

Description

MPI functions for parallel computing using simple MPI Derived Datatypes.

Details

Dependencies: Octave (>= 3.2.4)
Autoload: Yes

SOURCEFORGE.NET

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Batch Matlab/Octave

- Scripts need adjustment
- Batch processing with Matlab
  - Use 'screen'
- Batch processing without Matlab
  - Compile with mcc
  - Dev. with Matlab, Prod. with Octave

CISM

Parallel Matlab/Octave

- No effort: Matlab Multithreading
- Some effort: embarrassingly parallel
  - Matlab: Jpar, multicore
  - Octave: parcelleval, multicore
- More (too much?) effort
  - Matlab: SPMD, MPI toolboxes
  - Octave: parallel, openmpi_ext