

## 第4回 並列計算法

## 大規模並列計算

”大規模”問題とは？

自由度が多い問題（計算時間が長く、記憶容量が必要な問題）

分散メモリ並列計算機の利用

より自由度が多い問題（大規模問題）：広域・高解像度

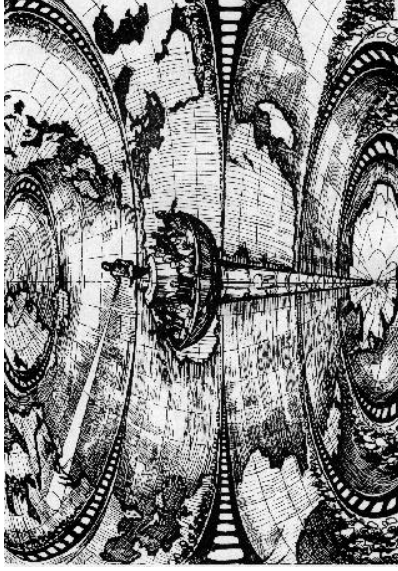


より多くの計算機の利用（大規模計算機システム）

大規模なデータ [を大規模なシステムで処理すること](#)

## リチャードソンの夢

Lewis Fry Richardson(1881-1953, 数学者、気象学者)



気象予報の原型を提案  
第1次世界大戦のデータを  
6時間後を予測  
--> 手計算で2ヶ月かかる。

“64000人の計算者を巨大ホールに集め、指揮者に従い整然と計算を行えば、実際の天候の変化と同じぐらいの速さで予報が行える。”

Richardson, L.F.: Weather Prediction by Numerical Process, University Press, 1922.


 並列計算の基本概念

## コンピュータの開発

John von Neumann (1903-1957, 数学者)

von Neumann architecture ;

CPU(中央演算装置)とアドレス付けされた記憶装置、それらをつなぐBusで構成される。

=&gt; 記憶装置に保存されたプログラムを実行する (Stored-program computer)

- First Draft of a Report on the EDVAC, 1945 --

\* 「博士の異常な愛情」のDr. Strangeloveのモデルの一人と言われている。

ENIAC(Electronic Numerical Integrator and Computer), 1946

- 世界初の電子汎用コンピュータ
- 弾道計算を目的にしているが、マンハッタン計画のNeumannがこの計算機に深く関わる
- John W. Mauchly, John P. Eckertにより開発
- EDVACへ引き継がれる
- 真空管を使用



## コンピュータの開発

UNIVAC I (UNIVersal Automatic Computer), 1950
---

- John W. Mauchly, John P. Eckert により開発
- 世界最初の商用コンピュータ
- 真空管の本数は ENIAC の 3 分の 1 程度
- 磁気テープ搭載
- プログラム内蔵方式



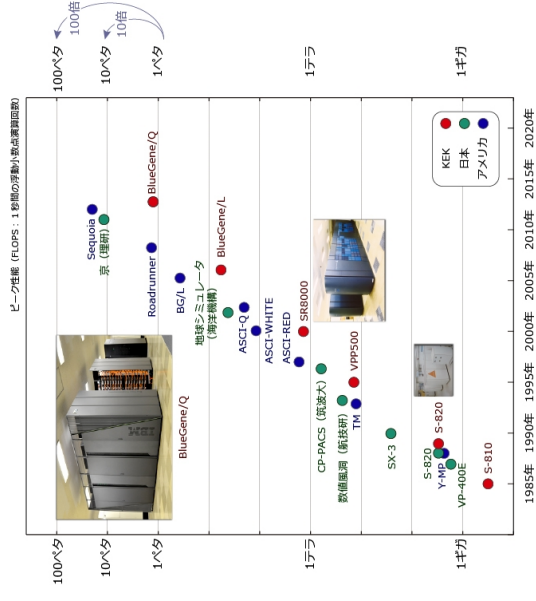
IBM 1401. 1959

- トランジスタ集積回路
- 搭載ソフトウェア
- FORTRAN II, COBOL ...

以降、マイクロプロセッサの時代へ

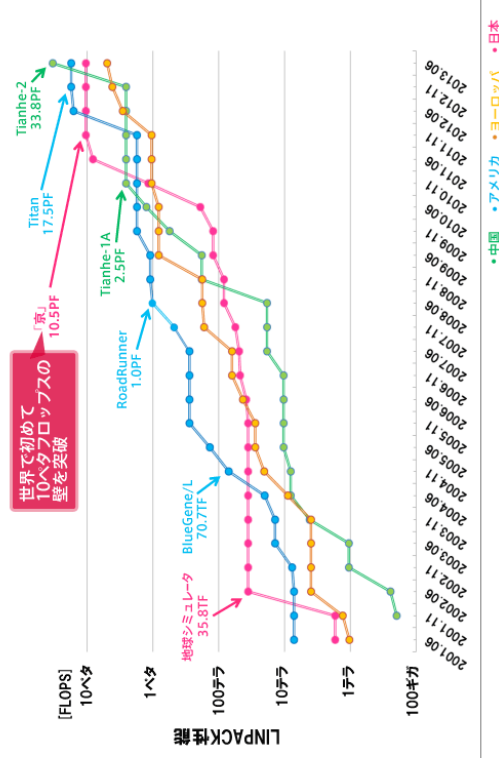
## コンピュータの開発

## スーパーコンピュータの性能推移



コンピュータの開発

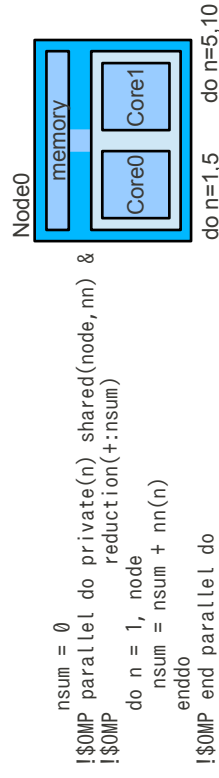
## TOP500の各国1位の推移



## 並列計算方法

## 共有メモリ型並列計算

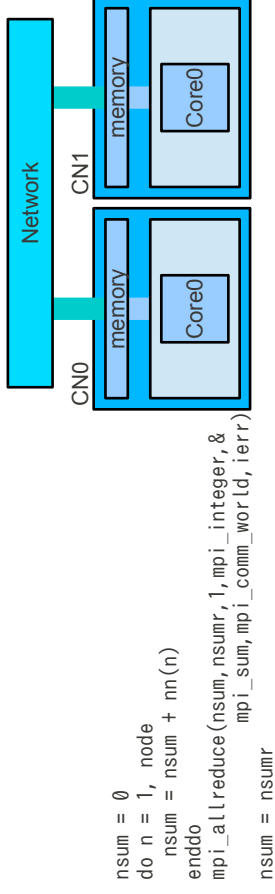
- 各演算装置 (CPU/Core) は同一のメモリにアクセス
- ループを分割することにより高速化
- プログラミングが容易 (一部のみに並列化可能)
- データ構造の変更が無い
- メモリ容量の削減はされない



## 並列計算方法

### 分散メモリ型並列計算

- 各演算装置 (CPU/Core) は各々のメモリにアクセス
- データを分割することにより高速化
- プログラミングが比較的難しい (全体を並列化)
- データ構造の変更が必要 (領域分割)
- メモリ容量が削減される

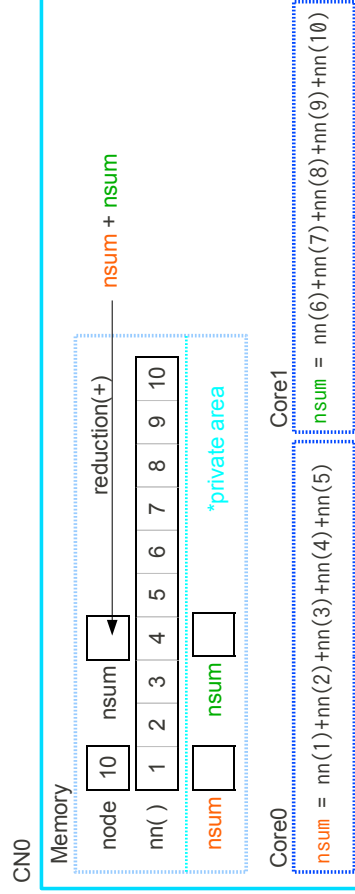


### 共有メモリ並列計算

```

nsum = 0
!$OMP parallel do private(n) shared(node,nn) reduction(+:nsum)
do n = 1, node
  nsum = nsum + nn(n)
enddo
!$OMP end parallel do

```

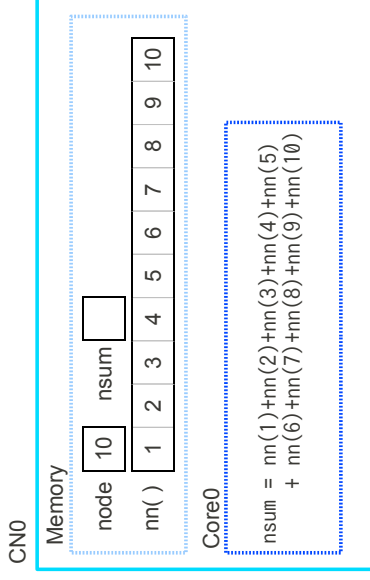


## Serial 計算

```

nsum = 0
do n = 1, node
  nsum = nsum + nn(n)
enddo

```

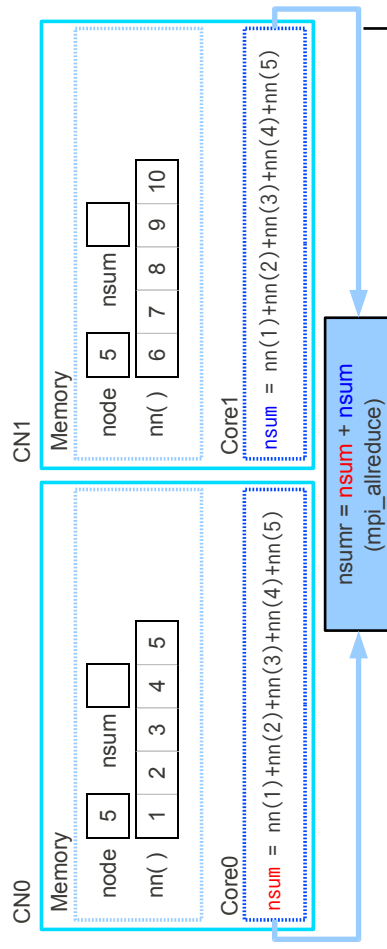


### 分散メモリ並列計算

```

nsum = 0
do n = 1, node
  nsum = nsum + nn(n)
enddo
mpi_allreduce(nsum, nsumr, 1, mpi_integer, mpi_sum, mpi_comm_world, ierr)
nsum = nsumr

```



## What is OpenMP ?

OpenMP is a set of compile directives and callable runtime library routines that extend that Fortran (and other languages) to express shared memory parallelization.

1) <http://www.openmp.org/>

### Hello world (single)

```
program hello_world
integer :: mythread
mythread = 0
write(6,*) mythread, 'Hello World'
end program hello_world
```

### Hello world (OMP)

```
program hello_world_omp
integer :: mythread
mythread = 0
!$OMP parallel private( mythread )
!$ mythread = omp_get_thread_num()
write(6,*) mythread, 'Hello World'
!$OMP end parallel
end program hello_world_omp
```

## Why should we use OpenMP ?

Merit

- Easy to parallelize (for simple loop!)
- MPI programming require the change over the entire your code.
- MPI programming require the data partitioning. (for the specified parallelization)

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write(6,*) mythread, 'Hello World'
!$OMP end parallel
end program hello_world_omp
```

## Why should we use OpenMP ?

Merit

- Easy to parallelize (for simple loop!)
- MPI programming require the change over the entire your code.
- MPI programming require the data partitioning. (for the specified parallelization)
- Easy to construct the OpenMP environment.
- Can you do the clustering for some computers and setting up the MPI library?

Shared memory parallel computing needs:

- Multi Core/CPU Computer

➡ If you buy the computer now, it have the dual or quad core CPU(s).



2006.11. Intel started to sell the "first" Quad core CPU (codename:Clovertown)  
2007. 9. AMD started to sell the "native" Quad core CPU (codename:Barcelona)

- OpenMP library

➡ The major compiler (intel, PGI and NAG?) has had the OpenMP option.

## Parallelization using OpenMP

### The rules of OpenMP

```
!$OMP      OOO      XXX      : OpenMP directive

!$  O  =  X * Δ      : It is done only OpenMP

!  O X Δ              : Comments
```

```
program hello_world_omp
integer :: mythread
mythread = 0
!$OMP parallel private( mythread )
!$ mythread = omp_get_thread_num()
write(6,*) mythread, 'Hello World'
!$OMP end parallel
end program hello_world_omp
```

Parallel Construct (start)

OMP Function

(to get the my thread number )

Parallel Construct (end)

## OpenMP sample program

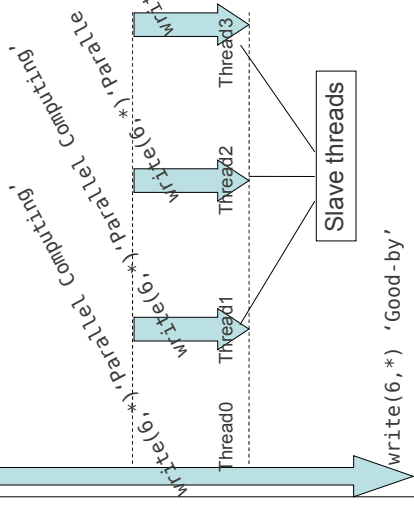
```
program welcome_to_parallel_world_omp
integer :: mythread
mythread = 0
write(6,*) mythread, 'Hello Parallel World'
!$OMP parallel private( mythread )
!$ mythread = omp_get_thread_num()
write(6,*) mythread, 'Parallel Computing'
!$OMP end parallel
write(6,*) mythread, 'Good-by'
end program welcome_to_parallel_world_omp
```

Run with 4 threads

```
0 Hello Parallel World
0 Parallel Computing
1 Parallel Computing
2 Parallel Computing
3 Parallel Computing
0 Good-by
```

## Outline of Running on OpenMP

```
program welcome_to_parallel_world_omp
integer :: mythread
mythread = 0
write(6,*) mythread, 'Hello Parallel World'
!$OMP parallel private( mythread )
!$ mythread = omp_get_thread_num()
write(6,*) mythread, 'Parallel Computing'
!$OMP end parallel
write(6,*) mythread, 'Good-by'
end program welcome_to_parallel_world_omp
```



## Parallel and Worksharing Construct

### 2. Worksharing construct

```
!$OMP parallel
!$OMP do
do i = 1, n
.....
enddo
!$OMP enddo
!$OMP end parallel
```

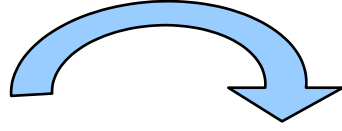
Direction to do worksharing in Parallel Construct

- do directions
- single directions
- workshare directions

### 3. Unified Worksharing construct

```
!$OMP parallel do
do i = 1, n
.....
enddo
!$OMP end parallel do
```

Same !



## Parallel and Worksharing Construct

### 2. Worksharing construct

```
!$OMP parallel
!$OMP do
do i = 1, n
.....
enddo
!$OMP enddo
m = n * 2
!$OMP do
do j = 1, m
.....
enddo
!$OMP enddo
!$OMP end parallel
```

### 3. Unified Worksharing construct

```
!$OMP parallel do
do i = 1, n
.....
enddo
!$OMP end parallel do
m = n * 2
!$OMP parallel do
do j = 1, m
.....
enddo
!$OMP end parallel do
```

## OMP Running of Do Loop

```
program plus
integer :: n, i
integer :: a(10), b(10)
```

```
do n = 1, 10
...
enddo
```

```
!$OMP parallel do private(n,i) shared(a, b)
```

```
do n = 1, 10
i = n * 2
b(n) = a(n) + i
enddo
```

```
!$OMP end parallel do
```

```
end program plus
```

```
do n = 1, 10
...
enddo
```

```
do n = 1, 5
...
enddo
```

```
do n = 6, 10
...
enddo
```

## You can not parallelize easily 1

```
do n = 2, 10
x(n) = x(n) + x(n-1)
enddo
```

x()

x(2) = x(2) + x(1)

...

x(5) = x(5) + x(4)

x(6) = x(6) + x(5)

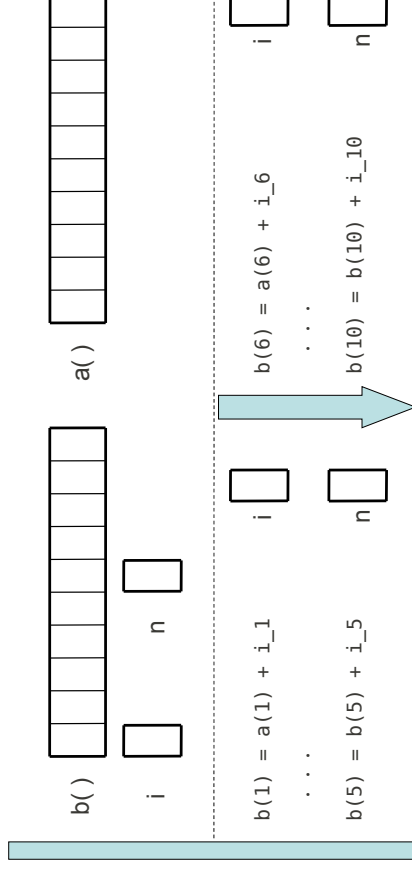
...

x(10) = x(10) + x(9)

## Attribute of variables

### 1. Shared and Private variables

Shared ... Variables it can be accessed from each threads  
Private ... Independent variables in each threads



## You can not parallelize (easily) 2

```
do n = 1, 10
x(index(n)) = x(index(n)) + a
enddo
```

x()

x(index(1)) = x(index(1)) + a

...

x(index(5)) = x(index(5)) + a

x(index(6)) = x(index(6)) + a

...

x(index(10)) = x(index(10)) + a

## You can not parallelize (easily) 3

Example: Calculation of the sum

```
do i = 1, num
  a(i) = i
enddo
```

Variables "s" is,

- Private ?
- Shared ?

```
s = 0
do i=1, num
  s = s + a(i)
enddo
```

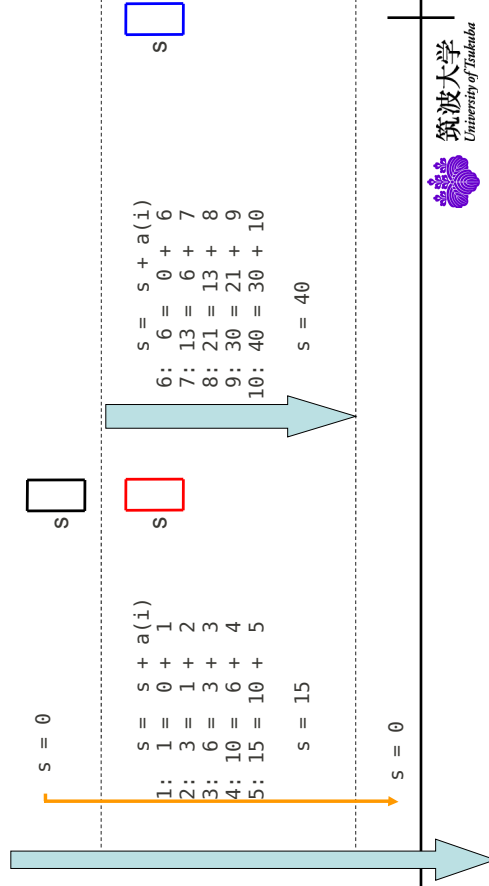


Results

s = 0

## You can not parallelize (easily) 3

```
s = 0
!$OMP parallel do private(s,i) shared(a,num)
do i=1, num
  s = s + a(i)
enddo
```



## You can not parallelize (easily) 3

Example: Calculation of the sum

Case 1. If "s" is private

```
do i = 1, num
  a(i) = i
enddo

s = 0
!$OMP parallel do private(s,i) shared(a,num)
do i=1, num
  s = s + a(i)
enddo
!$OMP end parallel do
```



Results

s = 0

## You can not parallelize (easily) 3

Example: Calculation of the sum

Case2. If "s" is shared.

```
do i = 1, num
  a(i) = i
enddo

s = 0
!$OMP parallel do private(i) shared(a,num,s)
do i=1, num
  s = s + a(i)
enddo
!$OMP end parallel do
```

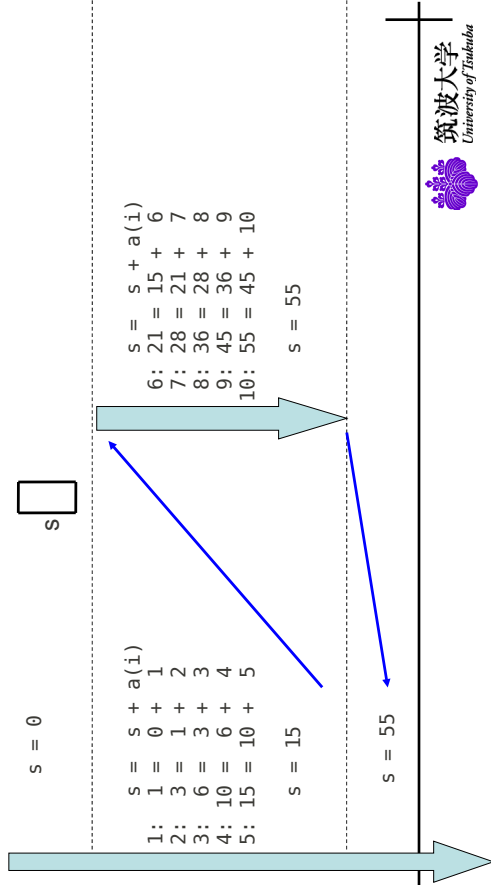


Results

s = 55 (num=10)

### You can not parallelize (easily) 3

```
s = 0
!$OMP parallel do private(i) shared(a,num,s)
do i=1, num
  s = s + a(i)
enddo
```



### You can not parallelize (easily) 3

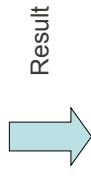
Example: Calculation of the sum

```
do i = 1, num
  a(i) = i
enddo
```

```
do i = 1, num
  a(i) = i
enddo
```

```
s = 0
do i=1, num
  s = s + a(i)
enddo
```

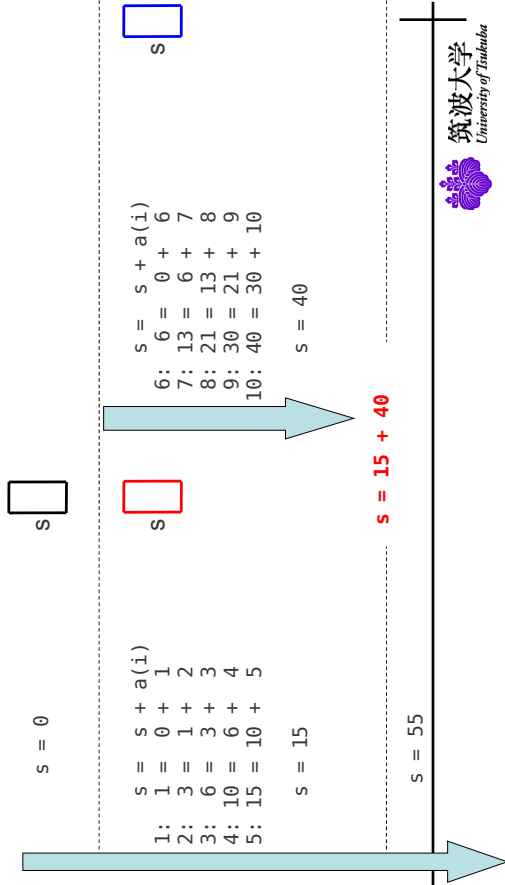
```
s = 0
!$OMP parallel do private(i) shared(a,num) &
!$
do i=1, num
  s = s + a(i)
enddo
!$OMP end parallel do
```



s = 55

### You can not parallelize (easily) 3

```
s = 0
!$OMP parallel do private(i) shared(a,num) reduction (+:s)
do i=1, num
  s = s + a(i)
enddo
```



### Basic Styles

```
s = 0
!$OMP parallel do private(i) shared(a,num) reduction (+:s)
do i=1, num
  s = s + a(i)
enddo
!$OMP end parallel do
```

```
!$OMP parallel do . . . . . United worksharing direction
!$ private(variable1, variable2, ) . . . . . Private variables direction
!$ shared(variable1, variable2, ) . . . . . Shared variables direction
!$ reduction (Operation : variable1, variable2, ) . . . . . Variable direction
```

## Compile & Run the OpenMP program

If you use Intel Fortran Compiler, you can compile with “-openmp” option.

```
$ ifort -openmp *****.f90
```

\* You can see the OMP option in compiler manual

You should define the number of threads, as follows;

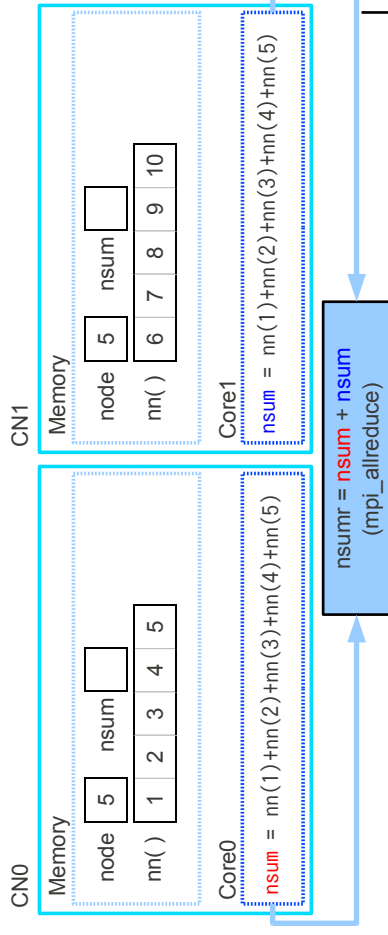
```
* bash
$ export OMP_NUM_THREADS=4
* csh
$ setenv OMP_NUM_THREADS 4
* Windows
$ set OMP_NUM_THREADS=4
```

Finally, you can run the exe file

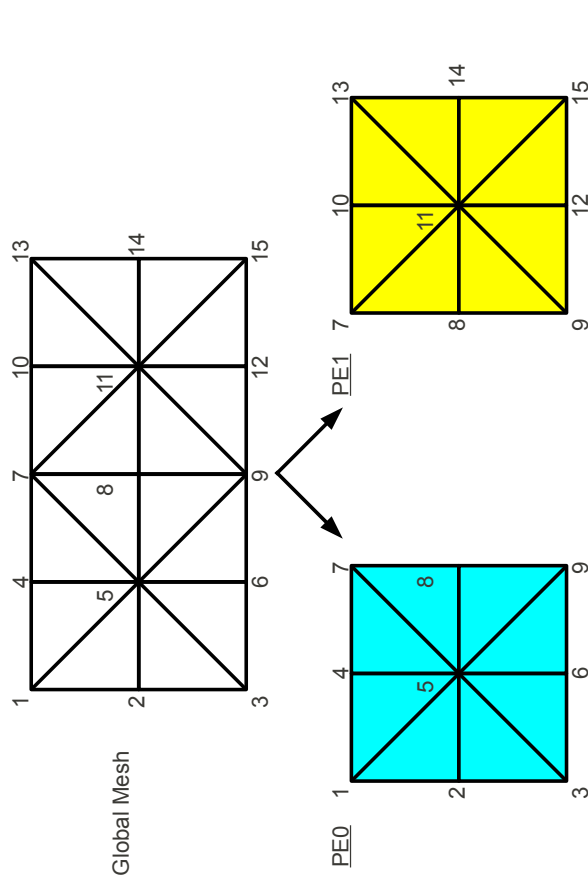
```
$ ./a.out
```

## 分散メモリ並列計算

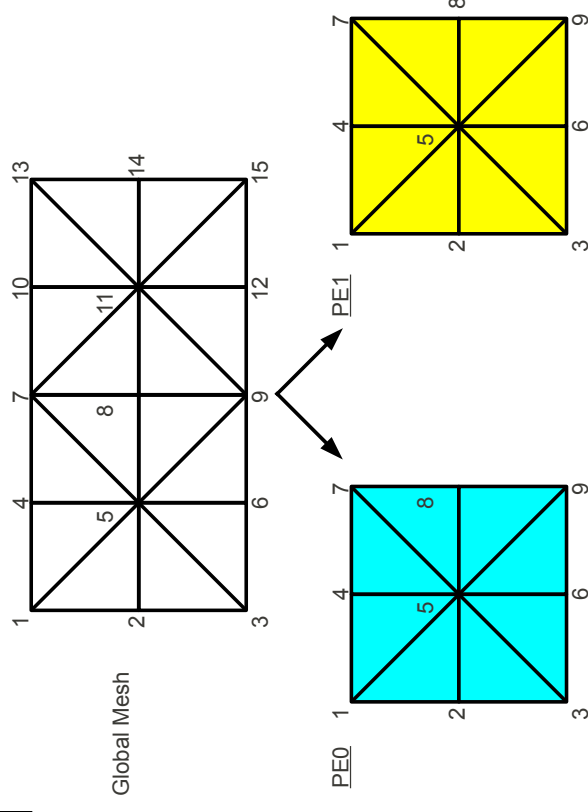
```
nsum = 0
do n = 1, node
  nsum = nsum + nn(n)
enddo
mpi_allreduce(nsum, nsumr, 1, mpi_integer, mpi_sum, mpi_comm_world, ierr)
nsum = nsumr
```



## 領域分割による並列計算

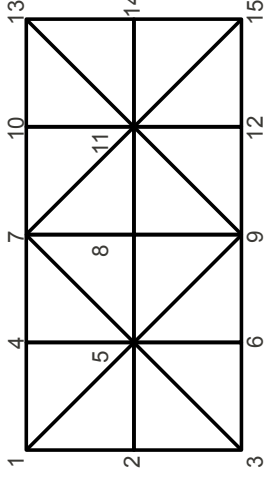


## 領域分割による並列計算

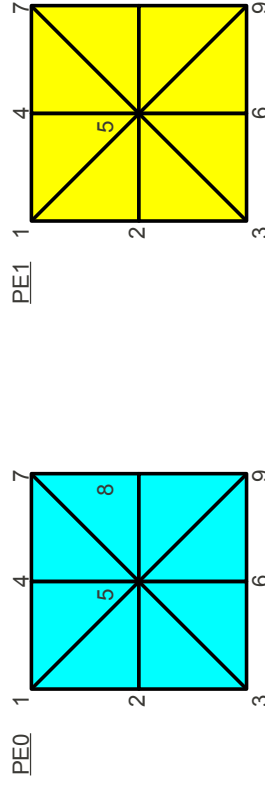


## 隣接小領域間通信

Global Mesh



```
rr(:) = 0.0d0
do m = 1, nelem
  do i = 1, 3
    do j = 1, 3
      rr(nc(i,m)) = rr(nc(i,m)) &
        + ea(i,j,m) * xx(nc(i,m))
    enddo
  enddo
enddo
```

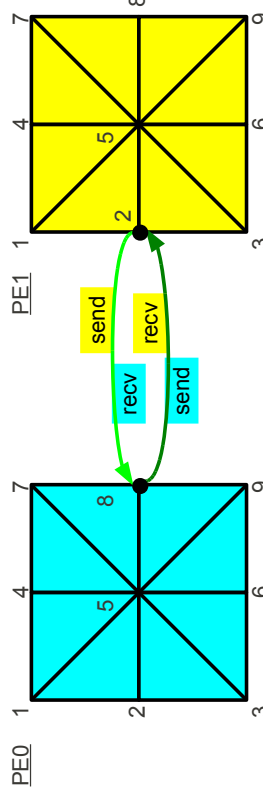


## 通信に必要なデータ

```
i_sb : 1
nid(1:i_sb) : 1
nsb(1:i_sb) : 3
nsub(1:maxval(nsb), 1:i_sb) : 7 8 9
```

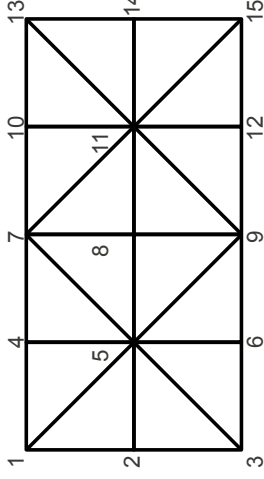
```
i_sb : 1
nid(1:i_sb) : 0
nsb(1:i_sb) : 3
nsub(1:maxval(nsb), 1:i_sb) : 1 2 3
```

隣の領域がいくつかあるか  
そのランク ID  
領域境界の節点数  
その節点番号

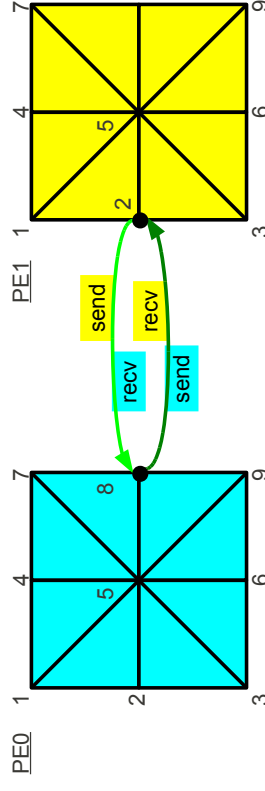


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        + ea(i,j,m) * xx(nc(i,m))
    enddo
  enddo
enddo
```

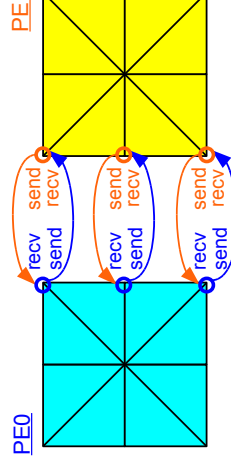


## 数値解析で必要な通信

### 隣接小領域間通信 (Send&Recv)

要素毎の節点ベクトルを全体系ベクトルに重ね合わせる。

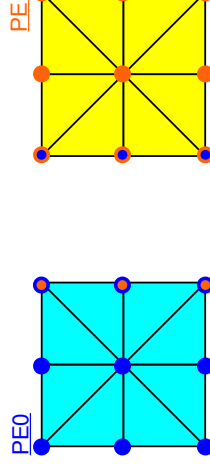
- 右辺ベクトルの作成
- 行列 - ベクトル積



### 全小領域間通信 (Allreduce)

領域全体で評価すべき値の計算

- 解析領域の大きさ (面積・体積)
- 節点ベクトルのノルム計算



+
 
 = 全体の総和

## MPI の基礎：初期化

```
include "mpif.h"

call mpi_init(ierr)
call mpi_comm_size(MPI_COMM_WORLD, numnod, ierr)
call mpi_comm_rank(MPI_COMM_WORLD, myrank, ierr)
```

! mpi の初期化  
! MPI\_COMM\_WORLD の MPI プロセス総数を取得  
! MPI\_COMM\_WORLD 内での自身のランクを取得

MPI\_COMM\_WORLD? ... デフォルトのコミュニケーター



call mpi\_init(ierr)! 4 台使用するジョブを入れたとすると



## MPI の基礎：Send & Recv

Non Blocking Communication : MPI\_ISEND, MPI\_IRECV and MPI\_WAIT

```
!Buffer Setting
do i = 1, isb
  do j = 1, nsb(i)
    buf_s(j,i) = dat(nsub(j,i))
  enddo
enddo
```

```
isb      : 1
nid(1:isb) : 1
nsb(1:isb) : 3
nsub(1:maxval(nsb),1:isb) : 7 8 9
```

```
!Send <=> Recv
```

```
do i = 1, isb
  icount = nsb(i)
  ncomID = naid(i)
  call MPI_ISEND( buf_s(1,i), icount, MPI_DOUBLE_PRECISION, &
    ncomID, 0, MPI_COMM_WORLD, irqs(i), ierr)
  call MPI_IRECV( buf_r(1,i), icount, MPI_DOUBLE_PRECISION, &
    ncomID, 0, MPI_COMM_WORLD, irqr(i), ierr)
enddo
```

```
!Synchronization
```

```
call MPI_WAITALL( isb, irqs(1), istatus, ierr)
call MPI_WAITALL( isb, irqr(1), istatus, ierr)
```

## MPI の基礎：初期化

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do i = 1, isb
  do j = 1, nsb(i)
    buf_s(j,i) = dat(nsub(j,i))
  enddo
enddo
```

```
!Send <=> Recv
```

```
do i = 1, isb
  icount = nsb(i)
  ncomID = naid(i)
  call MPI_ISEND( buf_s(1,i), icount, MPI_DOUBLE_PRECISION, &
    ncomID, 0, MPI_COMM_WORLD, irqs(i), ierr)
  call MPI_IRECV( buf_r(1,i), icount, MPI_DOUBLE_PRECISION, &
    ncomID, 0, MPI_COMM_WORLD, irqr(i), ierr)
enddo
```

送信データの先頭アドレス

送信データの個数

送信データの型

コミュニケーター名

tag( とりあえず Send と Recv で同じ値を )

免先のコミュニケーター内のランク

エラーコード

送信リクエスト

```
!Synchronization
call MPI_WAITALL( isb, irqs(1), istatus, ierr)
call MPI_WAITALL( isb, irqr(1), istatus, ierr)
```

## MPI の基礎：Send & Recv

Non Blocking (MPI\_ISEND/IRECV) と Blocking(MPI\_SEND/RECV) の違い

```
!Send <=> Recv
```

```
do i = 1, isb
  icount = nsb(i)
  ncomID = naid(i)
  call MPI_ISEND( buf_s(1,i), icount, MPI_DOUBLE_PRECISION, &
    ncomID, 0, MPI_COMM_WORLD, irqs(i), ierr)
  call MPI_IRECV( buf_r(1,i), icount, MPI_DOUBLE_PRECISION, &
    ncomID, 0, MPI_COMM_WORLD, irqr(i), ierr)
enddo
```

```
!Synchronization
```

```
call MPI_WAITALL( isb, irqs(1), istatus, ierr)
call MPI_WAITALL( isb, irqr(1), istatus, ierr)
```

```
do i = 1, isb
```

```
  icount = nsb(i)
  ncomID = naid(i)
  call MPI_SEND( buf_s(1,i), icount, MPI_DOUBLE_PRECISION, &
    ncomID, 0, MPI_COMM_WORLD, ista_s, ierr)
  call MPI_RECV( buf_r(1,i), icount, MPI_DOUBLE_PRECISION, &
    ncomID, 0, MPI_COMM_WORLD, ista_r, ierr)
enddo
```

## MPI の基礎：Send & Recv

Non Blocking (MPI\_ISEND/IRECV) と Blocking (MPI\_SEND/RECV) の違い

### Blocking

MPI\_SEND がコールされ、そのデータが相手に MPI\_RECV されて送受信が完了。これが正常に終了するまで、次の作業には進めない。

### Non-Blocking

MPI\_ISEND がコールされる。ただし、送受信が完了していなくても、別の別の処理を開始することが可能。送受信を完了するには MPI\_WAIT をコールする必要がある。

```

do i = 1, isb
  icount = nsb(i)
  ncomID = naid(i)
  call MPI_SEND( buf_s(1,i), icount, MPI_DOUBLE_PRECISION, &
    ncomID, 0, MPI_COMM_WORLD, ista_s, ierr)
  call MPI_RECV( buf_r(1,i), icount, MPI_DOUBLE_PRECISION, &
    ncomID, 0, MPI_COMM_WORLD, ista_r, ierr)
enddo

```

## MPI の基礎：Send & Recv

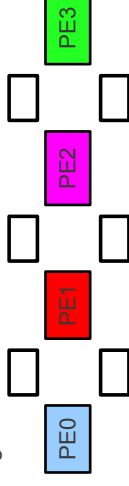
Non Blocking (MPI\_ISEND/IRECV) と Blocking (MPI\_SEND/RECV) の違い

```

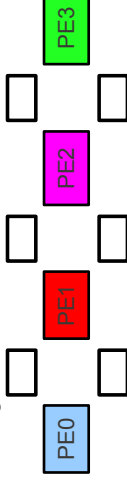
do i = 1, isb
  icount = nsb(i)
  ncomID = naid(i)
  call MPI_SEND( buf_s(1,i), icount, MPI_DOUBLE_PRECISION, &
    ncomID, 0, MPI_COMM_WORLD, ista_s, ierr)
  call MPI_RECV( buf_r(1,i), icount, MPI_DOUBLE_PRECISION, &
    ncomID, 0, MPI_COMM_WORLD, ista_r, ierr)
enddo

```

### Blocking



### Non-Blocking



## MPI の基礎：Allreduce

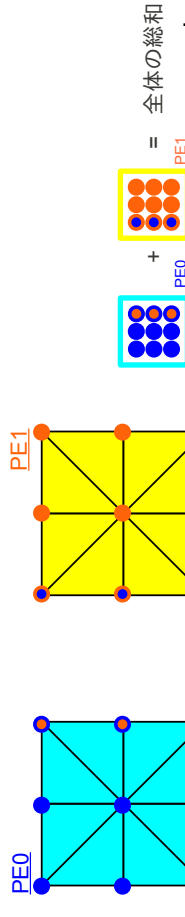
```

dots = 0.0d0
do n = 1, node
  dots = dots + r(n)*r(n)/ndb(n)
enddo
call MPI_ALLREDUCE( dots, dotr, 1, MPI_DOUBLE_PRECISION, &
  MPI_SUM, MPI_COMM_WORLD, ierr )

```

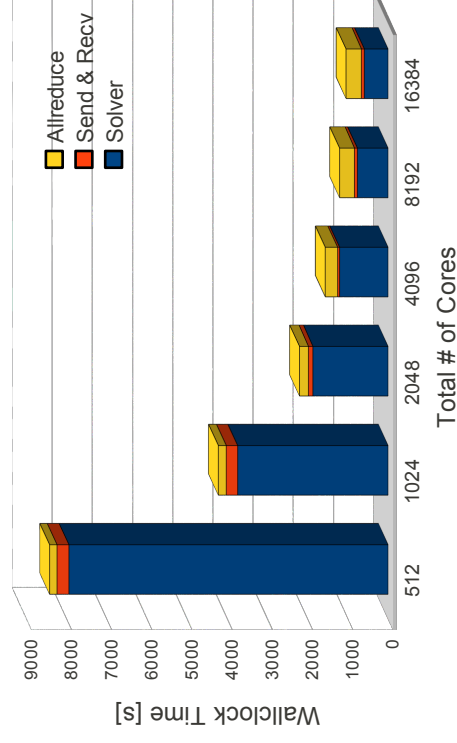
← 節点重複数

### 全小領域間通信 (Allreduce)



## 大規模並列計算での問題点 1

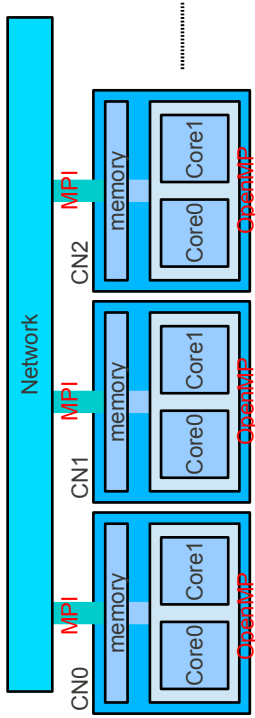
MPI プロセス数 (小領域数) の増加による Allreduce 通信時間の増加



## 大規模並列計算での問題点 1

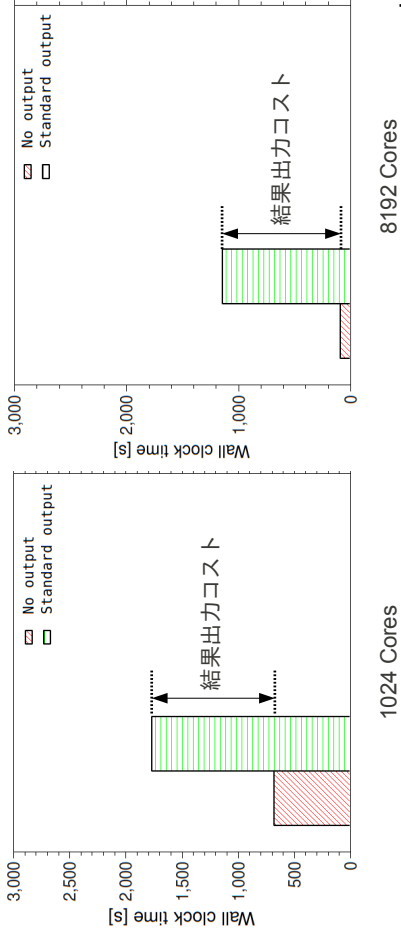
Allreduce 通信を減らすためには...

MPI/OpenMP Hybrid 並列計算



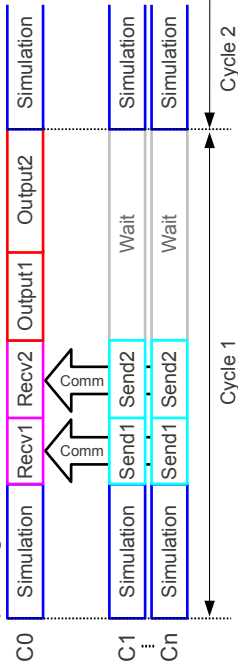
## 大規模並列計算での問題点 2

大規模（高解像度）メッシュを利用すると、結果出力ファイルも巨大なものとなり、そのコストが増大する。

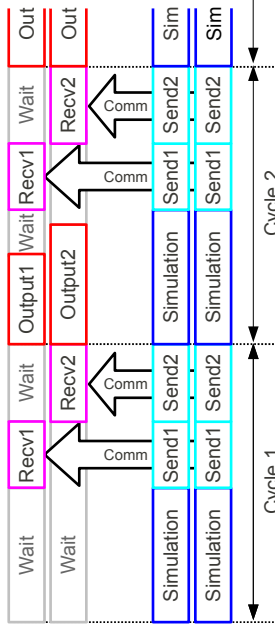


## 出力アルゴリズム

Standard outputting

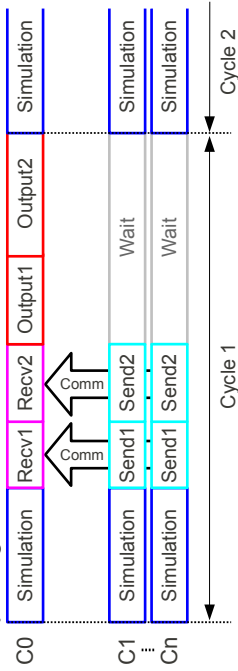


Writer core outputting

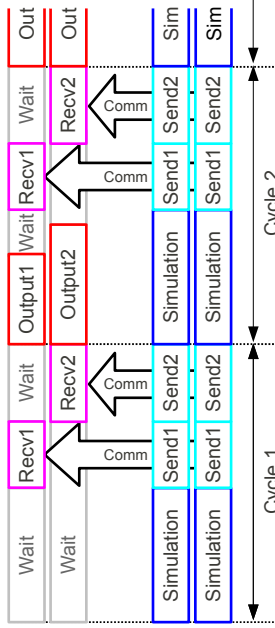


## 出力アルゴリズム

Standard outputting

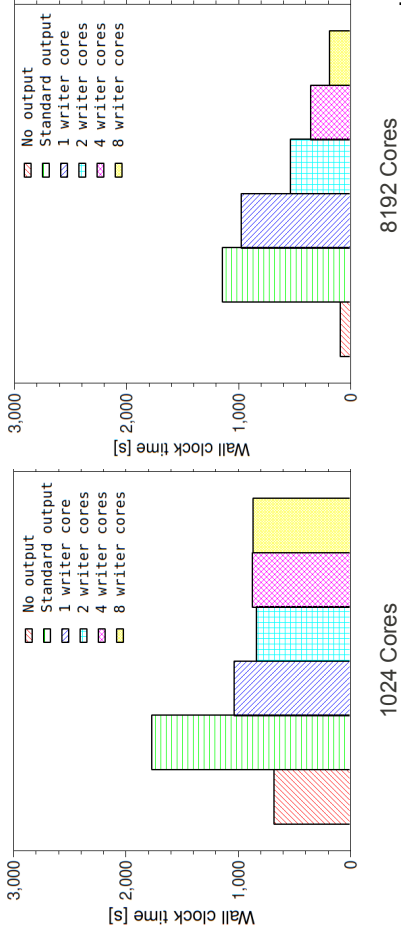


Writer core outputting



## Writer Cores の性能

0.125 day simulation of Katrina Hurricane on SL15x04 grid  
Output every 15 minutes,  
4 files (Elevation, Velocity, Atmospheric pressure, Wind Stress)  
Explicit method.



## 結果出力方法

### POSIX I/O

#### Ascii output

```
do i = 1, nnode
  write(60,*) uu(i)
enddo
```

#### Binary output (formatted)

```
inquire(iolength=length) a
open(60,access='direct', recl=length)
irec=0
```

```
do i = 1, nnode
  irec=irec+1
  write(60,rec=irec) uu(i)
enddo
```

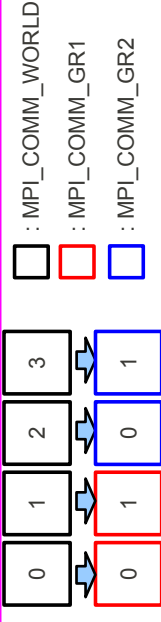
#### Binary output (unformatted)

```
open(60,format='unformatted')
write(60) (uu(i), i=1,nnode)
```

ただし、endian 問題があり、異なる環境 (CPU, OS 等) により  
互換性が失われる場合がある。

## MPI の基礎：コミュニケータの分割

```
call mpi_init(ierr)
call mpi_comm_dup(MPI_COMM_WORLD, MPI_COMM_GBL)
call mpi_comm_size(MPI_COMM_GBL, numnod_gbl, ierr)
call mpi_comm_rank(MPI_COMM_GBL, myrank_gbl, ierr)
call mpi_comm_group(MPI_COMM_GBL, GROUP, ierr)
n1 = numnod_gbl/2
n2 = numnod_gbl-n1
do i = 1, n1
  ilist(i) = i-1
enddo
call mpi_group_incl(GROUP_GBL, n1, ilist(1), GROUP1, ierr)
call mpi_comm_create(MPI_COMM_GBL, GROUP1, MPI_COMM_GR1, ierr)
do i = 1, n2
  ilist(i) = n1+i-1
enddo
call mpi_group_incl(GROUP_GBL, n2, ilist(1), GROUP2, ierr)
call mpi_comm_create(MPI_COMM_GBL, GROUP2, MPI_COMM_GR2, ierr)
```



## 結果出力方法

### NetCDF (Network Common Data Form)

- University Corporation Atmospheric Research (UCAR) が開発。
- Library と幾つかの tool のパッケージ
- C/C++/Fortran, その他の言語 (Perl, Python, Ruby, Matlab 等) でも利用可能

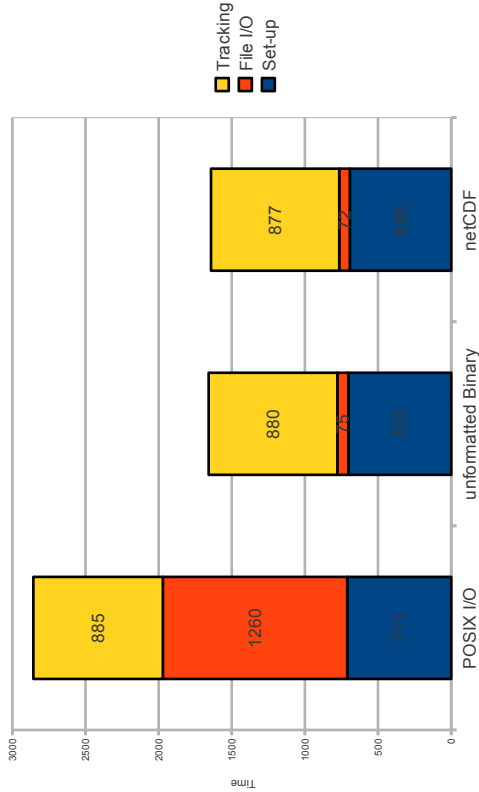
```
use netCDF
ist=nf90_create('fort.60',nf90_64bit_offset,ncid)
ist=nf90_def_dim(ncid,'Total_Num_of_Nodes',nnode,id_nnode)
ist=nf90_def_var(ncid,'Velocity_u',nf90_double,id_nnode,id_varU)
ist=nf90_enddef(ncid)

ist=nf90_put_var(ncid,id_varU,uu,start=(/1/),count=(/nnode/))
ist=nf90_close(ncid)
```

```
$ gfortran -c -I$NETCDF_INC write_nc.f90
$ gfortran -o write_nc.exe write_nc.o -L$NETCDF_LIB -lnetcdf
```

## 出力コストの比較

1000 万 particles, 20snaps, 16threads with OpenMP



## 大規模並列計算での軽微な問題点

Problems on 32,768 ( $=2^{15}$ ) MPI process

Range of 32bit Integer number (  $-2^{31} \sim 2^{31}$  )

- Metis 4.0 requires  $4 * (\# \text{ of MPI})^2$  for memory allocation.

Limit of maximum total number of sub-directories. \*1

- ext3 file system has the limit. (max: 31,998)

GlobalDir/PE00000/mesh.data, bc.data, comm.data

┆

┆

/PE31997/mesh.data, bc.data, comm.data

Memory allocation related to # of MPI

i sb	:	1
n id (1 : i sb)	:	1
n sb (1 : i sb)	:	3
n sub (1 : maxval (n sb), 1 : i sb)	:	7
		8
		9

Sometimes nsub is allocated as,  
allocate( nsub(1:nnode/nproc,1:nproc) )

\*1 The newest ext4 file system don't have such a limitation.