A Quick Guide for the pbdSLAP Package

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This document is written to explain the main functions of pbdSLAP (Chen et al. 2012c), version 0.2-0. Every effort will be made to ensure future versions are consistent with these instructions, but features in later versions may not be explained in this document.

Information about the functionality of this package, and any changes in future versions can be found on website: http://r-pbd.org/.

1. Quick Start

The pbdSLAP package serves as a mechanism to utilize a subset of functions from the ScaLAPACK (Blackford et al. 1997) library from within R (R Core Team 2012), and in particular from the higher level R packages pbdBASE (Schmidt et al. 2012a) and pbdDMAT (Schmidt et al. 2012b). It allows one to merely “plug in” the necessary libraries without needing to do a complicated system installation. It is a bundling of the official ScaLAPACK distribution from the ScaLAPACK Team at netlib (http://www.netlib.org/scalapack/). However, it is possible to use other ScaLAPACK libraries instead; see Section 2.2 for details.

The pbdSLAP package consists of a minimum set of double precision functions from the ScaLAPACK library for R’s distributed matrix computation. ScaLAPACK includes many important functions for distributed linear algebra, including LU factorization, singular value decomposition, etc. We also include the necessary components of the libraries that our subset of ScaLAPACK relies on, namely BLACS, PBLAS, BLAS, and LAPACK.

The system requirements and installation instructions for pbdSLAP are provided in the following section. A technical issue for grid information of BLACS is described in the Section 4.

1.1. System Requirements

pbdSLAP requires pbdMPI (Chen et al. 2012a), which itself requires a system installation of MPI (http://en.wikipedia.org/wiki/Message_Passing_Interface). pbdSLAP should also work with LAM/MPI (http://www.lam-mpi.org/) and MPICH2 (http://www.mcs.anl.gov/research/projects/mpich2/).

pbdSLAP is mainly developed and tested under OpenMPI (http://www.open-mpi.org/) in Xubuntu 11.04 and 12.04 systems (http://xubuntu.org/). pbdSLAP should also run on other operating systems, such as Mac with OpenMPI, or Windows with MPICH2 if MPI is installed and launched properly. However, we have not extensively tested installation and use of the pbd toolchain on other platforms. The reader is encouraged to report his/her experience with pbdSLAP on other platforms.

1.2. Installation and Quick Start

The remaining assumes that pbdMPI is installed correctly. If pbdMPI is not yet installed, see the pbdMPI vignette (Chen et al. 2012b) for installation details. Users can download pbdSLAP from CRAN at http://cran.r-project.org, and the installation can be done with the following commands
Users can get started quickly with pbdSLAP by learning from the following example.

### Under command mode, run the demo with 2 processors by (Use Rscript.exe for windows system)

\texttt{mpiexec -np 2 Rscript -e "demo(gridinfo,'pbdSLAP',ask=F,echo=F)"}

### Useful Information

#### 2.1. CDEFS Flag of ScaLAPACK

The CDEFS is a flag for interface between C and Fortran, and is required to compile pbdSLAP. 
\texttt{CDEFS = -DAdd_} is the default for GNU C and Fortran. The correct value can be determined by BLACS test interface tool in pbdSLAP/inst/intface/. For other compilers, the possible values could be \texttt{-DNoChange}, \texttt{-Df77IsF2C}, or \texttt{-DUpCase}.

For other values, user can provide an external CDEFS flag at installation time, such as

\begin{verbatim}
R CMD INSTALL pbdSLAP \n   --configure-vars="CDEFS='other possible flags'
\end{verbatim}

The value of \texttt{CDEFS} (other possible flags) can be one of the possible values above or other configurations. For PGI compiler, the value could be \texttt{-DAdd_ -DNO_IEEE $(USEMPI)}. Note that the CDEFS will overwrite the default CDEFS inside pbdSLAP/src/Makevars.in for compiling libslap.a.

#### 2.2. Using Other Distributions of ScaLAPACK

Some users may have access to other, often non-free, distributions of Scalapack, such as Intel’s MKL (\texttt{http://software.intel.com/en-us/intel-mkl}) or Cray’s LibSci (\texttt{http://docs.cray.com/}). It may be possible to achieve some performance gains using these libraries over netlib ScaLAPACK, especially when using big machines, such as Nautilus and Kraken in NICS (\texttt{http://www.nics.tennessee.edu}).

To use these external libraries with pbdSLAP, you need only supply the appropriate flag to \texttt{EXT_LDFLAGS} at compile time. Specifically, the user would issue the command:

\begin{verbatim}
R CMD INSTALL pbdSLAP \n   --configure-vars="EXT_LDFLAGS='external ldflags'"
\end{verbatim}
where "external ldflags" needs to include linking information to ScaLAPACK, BLACS, LA-
PACK, and BLAS. Please be aware that the order matters in the EXT_LDFLAGS. Note that
EXT_LDFLAGS will be part of PKG_LDFLAGS inside pbdSLAP/src/Makevars.in.

3. Inside pbdSLAP

Currently, pbdSLAP only supports MPI systems for communication. Some packages currently
utilizing pbdSLAP are pbdBASE and pbdDMAT, which use R’s S4 classes and methods for
distributed matrix computations. For details, see the vignettes (Schmidt et al. 2012c,d) of
pbdBASE and pbdDMAT. pbdSLAP also provides a linking mechanism to export the library
libslap.a for other applications.

3.1. Linking with pbdSLAP

pbdSLAP provides a static library libslap.a which is useful to link into other applications.
For future reference, all linking information is stored in the file

$$\{\text{R_HOME}/\text{library/pbdSLAP/etc}\}$${R_ARCH}/Makeconf

including the header files to pbdMPI and pbdSLAP, as well as the path to libslap.a or,
if utilized, the external libraries such as MKL. An example configuration can be found in
pbdBASE/src/Makevars.in. The linking flags are available from

pbdBASE/src/Makevars.in

It is also very likely to link with pbdMPI since MPI is a prerequisite. One can obtain the
system’s MPI information from pbdMPI, and the linking flags are available from

pbdSLAP/src/Makevars.in

where $R_ARCH$ is available from the default R Makeconf file.

4. Testing BLACS

Strictly speaking, pbdSLAP does not use the original way of interacting with BLACS to deal
with grid information. In BLACS, the grid information is pointers pointing to C structures
containing MPI communicators for grid construction. The ICTXT value of the C structure is the original way for Fortran to access MPI communicators.

In R, specifically pbdBASE, we use hidden global R objects (.__grid_info_*) to store the grid information, where * is an integer depending on the BLACS context id (ictxt) for the grid initialized by function (slap.init.grid).

When computing is finished, we need to exit all the BLACS grids. For each grid, slap.exit.grid function can free the grid via the id (ictxt). Initially, the maximum number of ICTXT is 10 in BLACS, but can be dynamically allocated if this maximum is reached. Users do not need to directly manage this.

When all grids exit completely, we need to finalize pbdSLAP by calling slap.finalize, and by default MPI is usually not finalized. slap.finalize will take care of freeing memory before quiting the pbdSLAP.

Now save the next script in a file and run with

<table>
<thead>
<tr>
<th>Shell Command</th>
</tr>
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<tbody>
<tr>
<td>mpirun -np 4 Rscript gridinfo.r</td>
</tr>
</tbody>
</table>

to see the grid information. This example provides four grids ictxt = 0,1,2,3 in R, but 0, 1 are exited before initializing 2, 3. The ICTXT shows that only 0, 1 in Fortran are used twice for all grids.

SPMD R Script

```r
### File Name: gridinfo.r
library(pbdMPI, quiet = TRUE)
library(pbdSLAP, quiet = TRUE)
init()

slap.init.grid(2, 2, ictxt = 0)
slap.init.grid(1, 4, ictxt = 1)

comm.cat("\n", quiet = TRUE)
comm.print(.__grid_info_0, all.rank = TRUE)
comm.cat("\n", quiet = TRUE)
comm.print(.__grid_info_1, all.rank = TRUE)

slap.exit.grid(0)
slap.exit.grid(1)

slap.init.grid(4, 1, ictxt = 2)
slap.init.grid(2, 3, ictxt = 3)

comm.cat("\n", quiet = TRUE)
comm.print(.__grid_info_2, all.rank = TRUE)
comm.cat("\n", quiet = TRUE)
comm.print(.__grid_info_3, all.rank = TRUE)

slap.exit.grid(2)
slap.exit.grid(3)
```
slap.finalize()
finalize()
References


