Introduction to Parallel Programming and pMatlab v2.0

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Abstract

The computational demands of software continue to outpace the capacities of processor and memory technologies, especially in scientific and engineering programs. One option to improve performance is parallel processing. However, despite decades of research and development, writing parallel programs continues to be difficult. This is especially the case for scientists and engineers who have limited backgrounds in computer science. MATLAB®, due to its ease of use compared to other programming languages like C and Fortran, is one of the most popular languages for implementing numerical computations, thus making it an excellent platform for developing an accessible parallel computing framework.

The MIT Lincoln Laboratory has developed two libraries, pMatlab and MatlabMPI, that not only enables parallel programming with MATLAB in a simple fashion, accessible to non-computer scientists. This document will overview basic concepts in parallel programming and introduce pMatlab.

1. Introduction

Even as processor speeds and memory capacities continue to rise, they never seem to be able to satisfy the increasing demands of software; scientists and engineers routinely push the limits of computing systems to tackle larger, more detailed problems. In fact, they often must scale back the size and accuracy of their simulations so that they may complete in a reasonable amount of time of fit into memory. The amount of processing power directly impacts the scale of the problem being addressed.

One option for improving performance is parallel processing. There have been decades of research and development in hardware and software technologies to allow programs to run on multiple processors, improving the performance of computationally intensive applications. Yet writing accurate, efficient, high performance parallel code is still highly non-trivial, requiring a substantial amount of time and energy to master the discipline of high performance computing, commonly referred to as HPC. However, the primary concern of most scientists and engineers is conduct research, not to write code.

MATLAB® is the dominant programming language for implementing numerical computations and is widely used for algorithm development, simulation, data reduction, testing and evaluation. MATLAB users achieve high productivity because one line of MATLAB code can typically replace multiple lines of C or Fortran code. In addition, MATLAB supports a range of operating systems and processor architectures, providing portability and flexibility. Thus MATLAB provides an excellent platform on which to create an accessible parallel computing framework.

The MIT Lincoln Laboratory has been developing technology to allow MATLAB users to benefit from the advantages of parallel programming. Specifically, two MATLAB libraries –

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