Condor: Supercomputing Without a Super-Budget

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Institute for Computational Economics, 2008
Outline

1. **Introduction to Condor**
   - Why Condor
   - Condor Overview
   - Running your first Condor job
   - Managing Condor jobs

2. **Condor Recipes**
   - Automatic checkpoint of long-running codes
   - Statistical Bootstrapping
   - DAGMAN: Coordinating dependent jobs
   - Condor and GAMS

3. **Master-Worker: Parallel Programming Using Condor**
   - Master-Worker
   - An MW Example: Value Function Iteration
   - The World of Condor
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Why Condor

Computation is cheap

- Amazon.com EC2: 10 cents/hour
- Academic computing: 4 cents/hour
- Opportunistic computing: even cheaper
Condor is a cluster computing manager for HTC

HTC: High Throughput Computing

- High Throughput Computing, not High Performance Computing
- Dedicated Clusters
- Cycle scavenging from desktops
- Clusters of Clusters (The Grid)
HTC and the grid

Computation Hours Per Week
52 Weeks from Week 24 of 2007 to Week 24 of 2008

Maximum: 3,242,512 Hours, Minimum: 155,142 Hours, Average: 2,336,628 Hours, Current: 2,109,872 Hours

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Supercomputing with Condor
Installing Condor

Call your IT department!
Typical Condor pool

- **Central Manager**
  - master
  - startd
  - negotiator
  - schedd
  - collector

- **Execute-Only**
  - master
  - startd

- **Submit-Only**
  - master
  - schedd

- **Regular Node**
  - master
  - startd
  - schedd

- **Regular Node**
  - master
  - startd
  - schedd
Three steps to cluster computing

- Prepare your job and inputs
- Write a `submit_file`
- Run and manage your job
Step 1: Prepare your job

- Like going on vacation – pack carefully!
- Check for library and other dependencies
- Run condor_compile for checkpointed
- Gather all inputs together
Step 2: Write a submit file
Submit file describes your jobs to Condor

submit_file

universe = vanilla

executable = /usr/bin/matlab
arguments = gonkulate.m

transfer_input_files = gonkulate.m
should_transfer_files = yes
when_to_transfer_output = always

output = out
error = err
log = log
queue 1
Step 3: Submit your job(s)

Shell prompt

```bash
# condor_submit submit_file
Submitting job(s).....
Logging submit event(s).....
1 job(s) submitted to cluster 11.
```
Step 3a: Manage your job(s)

Shell prompt

```
condor_rm my_job_number
condor_hold my_job_number
condor_release my_job_number

condor_q
condor_q -run

condor_status
```
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Supercomputing with Condor
Long running jobs

What if you need to run a job that takes a month to run?

- And the machine crashes?
- Or loses power?
- Or gets rebooted?
Solution: **Checkpointing!**

- Condor can periodically save the whole state of the job
- And restore it on another machine, if needed
Running Standard Universe Jobs

- **condor_compile** your code
  - condor_compile gcc -o solver solver.c
  - condor_compile f77 -o executable source.f
- **indicate** Standard universe in your submit file
- Submit as normal
- If execute machine dies, Condor restarts the job elsewhere
- If **submit** machine dies, Condor restarts the job elsewhere
Example: Statistical Bootstrapping
A Parameter Sweep

\{z_1, z_2, z_3, z_4, z_5, \ldots\} Distribution \rightarrow \{z_2, z_2, z_5, \ldots\} Sample

\rightarrow \text{Resamp } \{z_2, z_5, z_7, \ldots\} \rightarrow \text{Analyze} \rightarrow \text{Coalesce}

\rightarrow \text{Resamp } \{z_5, z_7, z_9, \ldots\} \rightarrow \text{Analyze}

\rightarrow \text{Resamp } \{z_7, z_7, z_9, \ldots\} \rightarrow \text{Analyze}
Example: Statistical Bootstrapping
A Parameter Sweep

\( \{z_1, z_2, z_3, z_4, z_5, \ldots \} \) Distribution \( \rightarrow \) \( \{z_2, z_2, z_5, \ldots \} \) Sample

Resamp \( \{z_2, z_5, z_7, \ldots \} \)

Resamp \( \{z_5, z_7, z_9, \ldots \} \) Resamp \( \{z_7, z_7, z_9, \ldots \} \)

Analyze

Analyze

Analyze

Coalesce
Example: Statistical Bootstrapping
A Parameter Sweep

\[
\{ z_1, z_2, z_3, z_4, z_5, \ldots \} \quad \text{Distribution} \quad \rightarrow \quad \{ z_2, z_2, z_5, \ldots \} \quad \text{Sample}
\]

\[
\text{Resamp } \{ z_2, z_5, z_7, \ldots \} \quad \text{Resamp } \{ z_5, z_7, z_9, \ldots \} \quad \text{Resamp } \{ z_7, z_7, z_9, \ldots \}
\]

\[
\text{Analyze} \quad \rightarrow \quad \text{Analyze} \quad \rightarrow \quad \text{Analyze}
\]

\[
\rightarrow \quad \text{Coalesce}
\]
Example: Statistical Bootstrapping
A Parameter Sweep

\[
\{z_1, z_2, z_3, z_4, z_5, \ldots\} \xrightarrow{\text{Distribution}} \{z_2, z_2, z_5, \ldots\} \xrightarrow{\text{Sample}}
\]

- **Resamp** \{z_2, z_5, z_7, \ldots\}
- **Resamp** \{z_5, z_7, z_9, \ldots\}
- **Resamp** \{z_7, z_7, z_9, \ldots\}

- **Analyze**
- **Analyze**
- **Analyze**

**Coalesce**
Example: Statistical Bootstrapping
A Parameter Sweep

\{z_1, z_2, z_3, z_4, z_5, \ldots\} \rightarrow \text{Distribution} \rightarrow \{z_2, z_2, z_5, \ldots\} \rightarrow \text{Sample}

\text{Resamp} \{z_2, z_5, z_7, \ldots\} \rightarrow \text{Resamp} \{z_5, z_7, z_9, \ldots\} \rightarrow \text{Resamp} \{z_7, z_7, z_9, \ldots\}

\text{Analyze} \rightarrow \text{Coalesce} \rightarrow \text{Analyze} \rightarrow \text{Analyze}
Introduction to Condor
Condor Recipes
Master-Worker: Parallel Programming Using Condor
Summary

**Statistical Bootstrapping**
A Condor/Matlab implementation

**Driver** Creates distribution.
Driver Creates submit file.
Driver Runs condor_submit.

Workers Analyzes subset

Driver Processes results.

---

**driver.m**

dist_size = 100000;
d = rand(dist_size, 1) .* 500;
subset = d(floor(rand(1000,1) .* 100000));
save "subset" subset;
Statistical Bootstrapping
A Condor/Matlab implementation

Driver Creates distribution.

Driver Creates submit file.

Driver Runs condor_submit.

Workers Analyzes subset.

Driver Processes results.

Generated submit_file:

```
universe = vanilla
executable = worker.m
transfer_files = true
when_to_transfer_output = on_exit
transfer_input_files = subset
output = mean.$(PROCESS)
log = log
queue 5
```
Statistical Bootstrapping
A Condor/Matlab implementation

**Driver** Creates distribution.

**Driver** Creates submit file.

**Driver** Runs

\[\text{system("condor\_submit file");}\]
\[\text{system("condor\_wait log");}\]

**Driver** Processes results.

**Workers** Analyzes subset
**Statistical Bootstrapping**
A Condor/Matlab implementation

**Driver**
- Creates distribution.
- Creates submit file.
- Runs `condor_submit`.

**Workers**
- Analyzes subset

```matlab
worker.m – All in parallel
load "subset" subset;
subset = subset(floor(rand(10,1) .* 1000));
printf("%f ", mean(subset));
```
Statistical Bootstrapping
A Condor/Matlab implementation

Driver Creates distribution.
Driver Creates submit file.
Driver Runs condor_submit.
Workers Analyzes subset
Driver Processes results.

driver.m

while (jobs– > 0)
tmp = sprintf("mean.%d", jobs);
f = fopen(tmp, "rb", "native");
val = fscanf(f, "%f");
results(jobs + 1) = val;
endwhile
result = mean(results);
Running the example

Shell prompt

$ ./driver.m
Submitting job(s).....
Logging submit event(s).....
5 job(s) submitted to cluster 565262.

5 minutes later...

All jobs done.
mean of mean is 161.014978
Often there are dependencies between the individual jobs that make up your application.

One job’s output is another’s input.

The relationships between the different jobs are known a priori, and not generated dynamically during execution.

Possibly there are many such relationships in your application.

DAGMan is intended for applications like this.
Example

- 2-D Matrix of Condor jobs
- Each job has two inputs
  - From leftmost neighbor
  - From lower neighbor
- Initial conditions known
- Desire maximum concurrency

Example problem:

```
2-D Matrix of Condor jobs
Each job has two inputs
  - From leftmost neighbor
  - From lower neighbor
Initial conditions known
Desire maximum concurrency
```
Example problem

- 2-D Matrix of Condor jobs
- Each job has two inputs
  - From leftmost neighbor
  - From lower neighbor
- Initial conditions known
- Desire maximum concurrency

```
  41 → 42 → 43 → 44
     ↑   ↑   ↑
  31 → 32 → 33 → 34
     ↑   ↑   ↑
  21 → 22 → 23 → 24
     ↑   ↑   ↑
  12   13   14
```
**Example**

- 2-D Matrix of Condor jobs
- Each job has two inputs
  - From leftmost neighbor
  - From lower neighbor
- Initial conditions known
- Desire maximum concurrency

```
41  42  43  44
  ↑    ↑    ↑
31  32  33  34
  ↑    ↑    ↑
21  22  23  24
  ↑    ↑    ↑
12  13  14
```
DAGMan

Example problem

Example

- 2-D Matrix of Condor jobs
- Each job has two inputs
  - From leftmost neighbor
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- Initial conditions known
- Desire maximum concurrency

```
Example problem

2-D Matrix of Condor jobs
Each job has two inputs
  - From leftmost neighbor
  - From lower neighbor
Initial conditions known
Desire maximum concurrency
```
Example

- 2-D Matrix of Condor jobs
- Each job has two inputs
  - From leftmost neighbor
  - From lower neighbor
- Initial conditions known
- Desire maximum concurrency

### Example Diagram

```
  41 → 42 → 43 → 44
     ↑    ↑    ↑
  31 → 32 → 33 → 34
     ↑    ↑    ↑
  21 → 22 → 23 → 24
     ↑    ↑    ↑
  12  13  14
```
Example

- 2-D Matrix of Condor jobs
- Each job has two inputs
  - From leftmost neighbor
  - From lower neighbor
- Initial conditions known
- Desire maximum concurrency

Example problem

```
2-D Matrix of Condor jobs
```

```
41 → 42 → 43 → 44
\uparrow     \uparrow     \uparrow
31 → 32 → 33 → 34
\uparrow     \uparrow     \uparrow
21 → 22 → 23 → 24
\uparrow     \uparrow     \uparrow
12  13  14
```
### DAGMAN description file

- **JOB** section names each node and its submit file
- **PARENT** section describes dependencies
- **VARS** section names variable to expand in submit file

#### DAG file

```
JOB Node_1_1 node.sub
JOB Node_2_1 node.sub
JOB Node_2_2 node.sub

... 
PARENT Node_1_2 Node_2_1 CHILD Node_2_2

... 
VARS Node_2_2 in1="f12"
VARS Node_2_2 in1="f21"
VARS Node_2_2 out="f22" ...
```
submit

universe = vanilla

executable = sum.pl
arguments = $(IN1) $(IN2) $(IN3)

should_transfer_files = yes
when_to_transfer_output = on_exit

transfer_input_files = $(IN1), $(IN2), $(IN3)

output = $(OUT)
log = log

Notification = never
queue
Running dagman

submit

$ condor_dag_submit grid.dag
Condor and GAMS
Using the Grid support within GAMS

- A new feature of GAMS!
- GAMS itself writes submit files, calls condor_submit
- Uses Condor script to glue the pieces together
Condor and GAMS

Example code

**New GAMS Commands**

```gams
<model>.solvelink = 3
; do not wait for solve, just submit
<model>.handle (set by the 'submitting' solver)

HandleStatus(handle) =
  0 bad handle
  1 model ready to solve but no solution
  2 solution ready to be extracted

executeloadhandle model
; loads all equ and var info
```
Condor and GAMS

Running it

Shell Prompt

```
# gamskeep transgrid10.gms
```
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Two Condor Shortcomings

- Condor doesn’t run short jobs well.
  - lots of time required to schedule jobs in the pool;
  - time needed to transmit the executable/data/results.

- Condor doesn’t deal directly with parallel algorithms.
  - Can have the process on the user’s workstation generating waves of “worker” jobs to run in parallel, but
    - each worker job must be scheduled anew in the Condor pool, and
    - the master application has to handle all the details of scheduling, rescheduling after faults, managing input and outputs to workers, etc.

Master-Worker (MW) addresses these issues!
Master-Worker: Basic Ideas

- Master assigns tasks to the workers
- Workers perform tasks, and report results back to master
- Workers do not communicate (except through the master)

- Simple!
- Fault-tolerant
- Dynamic
- Programming model reusable across many applications.
Other Important Features!

- Data common to all tasks is sent to workers only once.
- (Try to) Retain workers until the whole computation is complete—don’t release them after a single task is done.

These features make for much higher parallel efficiency.

- We now need to transmit much less data between master and workers.
- We avoid the overhead of putting each task on the condor queue and waiting for it to be allocated to a processor.
Three abstractions in the master-worker paradigm: Master, Worker, and Task.

The MW package encapsulates these abstractions:

- C++ abstract classes
- User writes 10 functions (Templates and skeletons supplied in distribution)
- The MWized code will adapt transparently to the dynamic and heterogeneous environment

The back side of MW interfaces to resource management and communications packages:

- Condor/PVM, Condor/Files
- Condor/Unix Sockets
- Single processor (useful for debugging)
- In principle, could use other platforms.
MW Classes

- **MWMaster**
  - `get_userinfo()`
  - `setup_initial_tasks()`
  - `pack_worker_init_data()`
  - `act_on_completed_task()`

- **MWTask**
  - `(un)pack_work`
  - `(un)pack_result`

- **MWWorker**
  - `unpack_worker_init_data()`
  - `execute_task()`
But wait there’s more!

- User-defined checkpointing of master. (Don’t lose the whole run if the master crashes.)
- (Rudimentary) Task Scheduling
  - MW assigns first task to first idle worker
  - Lists of tasks and workers can be arbitrarily ordered and reordered
  - User can set task rescheduling policies
- User-defined benchmarking
  - A (user-defined) task is sent to each worker upon initialization
  - By accumulating normalized task CPU time, MW computes a performance statistic that is comparable between runs, though the properties of the pool may differ between runs.
MW Applications

- **MWFATCOP** (Chen, Ferris, Linderoth) – A branch and cut code for linear integer programming
- **MWQAP** (Anstreicher, Brixius, Goux, Linderoth) – A branch-and-bound code for solving the quadratic assignment problem
- **MWATR** (Linderoth, Shapiro, Wright) – A trust-region-enhanced cutting plane code for two-stage linear stochastic programming and statistical verification of solution quality.
- **MWKNAP** (Glankwamdee, Linderoth) – A simple branch-and-bound knapsack solver
- **MWAND** (Linderoth, Shen) – A nested decomposition-based solver for multistage stochastic linear programming
- **MWSYMCOP** (Linderoth, Margot, Thain) – An LP-based branch-and-bound solver for symmetric integer programs
Wealth Accumulation

Given initial capital stock $x_0$, find $V(x_0)$

$$V(x_0) = \left\{ \begin{array}{l} \max_{(c_t, l_t)} \sum_{t=0}^{\infty} \beta^t u(c_t, l_t) \\ \text{s.t. } x_{t+1} = x_t + f(x_t, l_t) - c_t \end{array} \right.$$

- $c_t$ and $l_t$ are consumption and labor supply at time $t$
- capital evolves according to $x_{t+1} = x_t + f(x_t, l_t) - c_t$
- $\beta$ is the discount factor and $u(c_t, l_t)$ is the utility given consumption $c_t$ and labor supply $l_t$
- $V(x)$ is the value function for $x_0 = x$
Dynamic Programming

An optimization problem with infinitely many variables: \(c_t, l_t, x_t, t = 0, 1, 2, \ldots\), so it’s hard to attack it directly.

But we can use the *dynamic programming principle*, because the optimal objective \(V(x_0)\) depends only on \(x_0\) - not on any “past history” of \(x\).

At the optimal values of \(x_t, c_t, l_t\) we have

\[
V(x_0) = u(c_0, l_0) + \beta \sum_{t=0}^{\infty} \beta^t u(c_{t+1}, l_{t+1})
\]

\[
= u(c_0, l_0) + \beta V(x_1)
\]

\[
= u(c_0, l_0) + \beta V(x_0 + f(x_0, l_0) - c_0).
\]

We can use this formula to find \(V\) for many different values of \(x_0\) simultaneously.
We look for a function $V$ that satisfies this relationship (for all $x$):

$$V(x) = \max_{(c,l)} u(c, l) + \beta V(x + f(x, l) - c).$$

This is the Bellman equation.

- The function $V$ is unknown.
- Parametric dynamic programming: Approximate $V(x)$ by $\hat{V}(x; a)$, and solve for the parameters $a$ using the Bellman equation.
  - simplest representation: $\hat{V}(x; a) = \sum_{j=0}^{p} a_j x^j$
  - find $a \in \mathbb{R}^{p+1}$ such that $\hat{V}(x; a)$ “approximately” satisfies the Bellman equation, on a finite grid of $x$ values: $x^1, x^2, \ldots, x^n$. (Data Fitting.)
Value Function Iteration

Step 0. *Initialization.* Choose functional form for $\hat{V}(x; a)$ and approximation grid $X = \{x_1, \ldots, x_n\}$. Make initial guess $\hat{V}(x; a^0)$ and choose $\epsilon > 0$.

Step 1. *Maximization step.* Fix $a^k = (a_j^k)_{j=1}^p$.
For $i = 1, \ldots, n$, compute
$$v_i = T\hat{V}^k(x_i, a^k) = \max_{(c_i, l_i)} u(c_i, l_i) + \beta \hat{V}(x_i + f(x_i, l_i) - c_i, a^k)$$

Step 2. *Data Fitting for $a$: Fix $c, l$. Find $a^{k+1}$ s.t.
$$a^{k+1} = \arg \min_a \| \hat{V}(x, a) - v \|^2$$

Step 3. *Convergence.* If $\| \hat{V}(x, a^{k+1}) - \hat{V}(x, a^k) \|_{\infty} > \epsilon$, set $k \leftarrow k + 1$ and go to Step 1; otherwise stop and report solution.
Value Function Iteration in MW

**MASTER:** *Initialization.* Choose functional form for \( \hat{V}(x; a) \) and approximation grid \( X = \{x_1, \ldots, x_n\} \).
Make initial guess \( \hat{V}(x; a^0) \) and choose \( \epsilon > 0 \).

**WORKER:** *Maximization:* Fix \( a^k = (a^k_j)_{j=1}^p \).
For \( i = 1, \ldots, n \), compute (in parallel)
\[
v_i = T \hat{V}^k(x_i, a^k) = \max_{(c_i, l_i)} u(c_i, l_i) + \beta \hat{V}(x_i + f(x_i, l_i) - c_i, a^k)
\]

**MASTER:** *Data Fitting:* Fix \( c, l \). Find \( a^{k+1} \) s.t.
\[
a^{k+1} = \arg \min_a \| \hat{V}(x, a) - v \|^2
\]

**MASTER:** *Convergence.* If \( \| \hat{V}(x, a^{k+1}) - \hat{V}(x, a^k) \|_\infty > \epsilon \), set \( k \leftarrow k + 1 \) and go to Step 1; otherwise stop.

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Supercomputing with Condor
Each task finds the optimal \((c_i, l_i)\) for a batch of \(x_i\)’s.

- Calls a simple FORTRAN code (to demonstrate that we can!) to do minimizations.
- Hot starting: the optimal \((c_i, l_i)\) is usually a great starting point for \((c_{i+1}, l_{i+1})\)—so report these values to the master for use at the next iteration.
- The task wrapper (C++) and the FORTRAN code communicate via files.

**Good algorithms are still vitally important!**
A smart, hard-to-parallelize algorithm often beats a dumb, pleasantly parallel algorithm.
act_on_complete_task() on the Master stores the $v_i$’s (and the $c_i$ and $l_i$ values) as they arrive from the workers. When all workers have reported, it solves the least-squares problem (fitting step) to find $a^{k+1}$.

- Could still take a fitting step without waiting for all tasks to report (partial information) to avoid hangups if some workers go down.
- Could adapt size of task (number of $x_i$’s in each task) to accommodate workers of different speeds.
How Big Can These Get?

Judd: These models can get very big!!!

- **Investment Portfolio**
  - $d$ assets in the portfolio
  - $X_j = \{x_{j1}, \ldots, x_{jn}\}$ represents $j$-th asset’s position
  - state space: $X = X_1 \times X_2 \cdots \times X_d$
  - transaction cost occurs when adjusting asset positions

- **Dynamic Principal-Agent Problem**
  - the CEO’s performance is evaluated by multiple measures, e.g. stock price, annual profits, etc.
  - the company decides the CEO’s compensation package

- **Many other economic applications**
MWGAMS is a MW application which runs GAMS in the worker.

- Good for jobs with a lot of short optimization problems
- User writes entirely in GAMS – no C++ code at all
Summary

- Condor can easily manage dedicated and desktop machine
- Idle workstations can provide lots of compute cycles
- Master - Worker is a good way to run massively parallel applications
Condor team

Greg Thain and Steve Wright

Supercomputing with Condor
Condor in the US
Condor in Europe

pgflastimage
Condor in the World

pgflastimage
For more information

- Talk to Greg or Steve!
  - gthain@cs.wisc.edu
- Condor web site: http://www.cs.wisc.edu
- Condor-users mailing list (see web site)
- Condor Week
- (If all else fails) 600 page condor manual
- Talk to Miron re: collaboration