Usually, when this error occurs, it is because the user is attempting to open a Citrix connection while a previous one hasn't fully closed yet (most common when you quickly exit and attempt to login in seconds later).

Giving Citrix 15 to 30 seconds to officially close usually resolves this issue on its own. If not (or if you don't want to wait), you can right-click on the Citrix icon in your system tray and force close Citrix by choosing "Exit"):
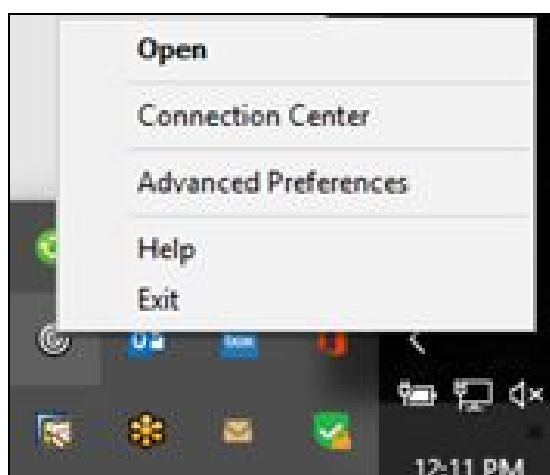
Once closed, attempt to open Citrix again through your web browser.