Introduction to Parallel Programming

Ronald Kriemann
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Introduction
Why Go Parallel

Clock speed of processors in the last 10 years:

No longer hope for “free” performance increase by increased clock speeds (Sutter 2005).
### Why Go Parallel

Instead of clock speed, processors have more and more **cores**:

<table>
<thead>
<tr>
<th>Year</th>
<th>Processor</th>
<th>#cores</th>
</tr>
</thead>
<tbody>
<tr>
<td>2006</td>
<td>Core 2 Duo</td>
<td>2</td>
</tr>
<tr>
<td>2007</td>
<td>Core 2 Quad</td>
<td>4</td>
</tr>
<tr>
<td>2010</td>
<td>Core i7-9xx</td>
<td>6</td>
</tr>
<tr>
<td>2010</td>
<td>Xeon 7xxx</td>
<td>8</td>
</tr>
<tr>
<td>2012</td>
<td>Xeon Phi 5110P</td>
<td>60</td>
</tr>
<tr>
<td>2005</td>
<td>Athlon 64 X2</td>
<td>2</td>
</tr>
<tr>
<td>2007</td>
<td>Phenom X4</td>
<td>4</td>
</tr>
<tr>
<td>2010</td>
<td>Phenom II X6</td>
<td>6</td>
</tr>
<tr>
<td>2010</td>
<td>Opteron 6100</td>
<td>8/12</td>
</tr>
<tr>
<td>2011</td>
<td>Opteron 6200</td>
<td>16</td>
</tr>
</tbody>
</table>

To speed up software, programmers have to use more execution paths simultaneously, e.g. design and implement **parallel algorithms**.
### Why Go Parallel

List of Top 500 super computers of the last years (Wikipedia):

<table>
<thead>
<tr>
<th>Date</th>
<th>CPUs / GPUs</th>
<th>PFLOPS</th>
</tr>
</thead>
<tbody>
<tr>
<td>Nov 2012</td>
<td>18,688 CPUs (16 cores) + 18,688 GPUs</td>
<td>17.59</td>
</tr>
<tr>
<td>Jun 2012</td>
<td>1,572,864 cores</td>
<td>13.32</td>
</tr>
<tr>
<td>Jun 2011</td>
<td>88,128 CPUs (8 cores)</td>
<td>10.51</td>
</tr>
<tr>
<td>Nov 2010</td>
<td>14,336 CPUs (6 cores) + 7,168 GPUs</td>
<td>2.57</td>
</tr>
<tr>
<td>Nov 2009</td>
<td>37,376 CPUs (6 cores) + 14,336 CPUs (4 cores)</td>
<td>1.75</td>
</tr>
<tr>
<td>Jun 2008</td>
<td>12,960 CPUs + 6,480 CPUs (2 cores)</td>
<td>1.04</td>
</tr>
<tr>
<td>Nov 2004</td>
<td>106,496 CPUs (2 cores)</td>
<td>0.60</td>
</tr>
<tr>
<td>Jun 2002</td>
<td>5120 vector processors</td>
<td>0.13</td>
</tr>
</tbody>
</table>

Supercomputing Centers in Germany:

- **Jülich**: JUQUEEN, 458,752 cores, 4.1 PFLOPS
- **LRZ**: SuperMUC, 19,252 CPUs (8 cores / 10 cores), 2.9 PFLOPS
- **HLRS**: CRAY XE6, 7,104 CPUs (16 cores), 0.8 PFLOPS
Outline of the lecture:

1. **Theoretical Foundations:**
   - Parallel Programming Platforms
   - Parallel Algorithm Design
   - Performance Metrics

2. **Vectorisation**
   - Auto- and Manual Vectorisation

3. **Programming Shared-Memory Systems**
   - OpenMP
   - Thread Building Blocks

4. **Programming Distributed-Memory Systems**
   - Message Passing Interface

The lecture is (partly) based on A. Grama et al. 2003.
Parallel Programming Platforms
In contrast to sequential platforms, parallel platforms come in a great variety. A basic classification may be according to

**Control Flow**
- Single-Instruction-Multiple-Data (SIMD),
- Single-Program-Multiple-Data (SPMD),

or

**Communication Model**
- Shared-Memory Machines,
- Distributed-Memory Machines.
In a *single instruction multiple data* (SIMD) architecture, a central control unit performs the *same* instruction on *different* data streams.

Here, the instruction stream goes synchronous with the data stream on all processing units.

An example for such an architecture are *vector machines* or *vector units* in processors. Handling the latter is discussed in the section about *Vectorisation*. 
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An example for such an architecture are *vector machines* or *vector units* in processors. Handling the latter is discussed in the section about *Vectorisation*.
Having multiple instructions working on multiple data stream is referred to as \textit{MIMD} architectures, which can easily be implemented in a \textit{single program} starting with various if blocks, each for a different \textit{task}, leading to \textit{single-program multiple-data} machines (SPMD).

Each parallel execution path in such a program may be completely independent from all other paths, but there may be various synchronisation points, e.g. for data exchange.

Most programs using multiple \textit{threads} (see OpenMP/TBB) or \textit{message passing} (see MPI) are based on the SPMD scheme.
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In a shared memory system, all processors are connected to a shared memory, i.e. every memory position is directly accessible (read/write) by all processors.

All communication between different processors is performed by changing data stored in the shared memory.

**Remark**

*Instead of CPU one may also refer to each (logical) core within a physical processor.*
Often, the memory is constructed in some hierarchical form with *local* and *remote* (or global) memory for each processor.

If the time to access a single data in memory is independent from the memory position, e.g. local or remote memory, it is called *uniform memory access* (UMA). Otherwise, it is called *non uniform memory access* (NUMA). The difference between both types is important for the design of parallel algorithms.

**Remark**

*Processor cache is not considered for the classification of UMA or NUMA.*
**Shared-Memory Machines**

**Shared-Memory vs. Shared-Address-Space**

Different processes (programs) running on a shared memory usually do *not* have a shared address space, e.g. processes are not allowed to access the memory of other processes.

*Threads* (see OpenMP/TBB) are the most widely used form of having a shared address space for different execution paths.

Another way is defined by “shared memory” in terms of *inter-process communication* (IPC, see W.R. Stevens 1998), a set of different methods for exchanging data between different processes. IPC is not discussed in this lecture!

**Remark**

*In this lecture, shared memory is considered the same as shared address space.*
In a distributed memory system, each processor has a *dedicated, local memory*, e.g. only the *local* processor may access data within this memory. All exchange of data is performed via a *communication network*.

The standard communication paradigm on distributed memory platforms is *message passing* (see MPI).

As before, distributed memory platforms are considered as *distributed address space* systems, e.g. may also refer to different processes on a shared memory system using the shared memory as the communication layer.
The communication network may come in a wide variety of different forms.

- Fully connected
- Star
- 2D-Mesh
- Hypercube
- Fat Tree

The network topology has, in principle, a significant influence on the design and efficiency of parallel algorithms.
Distributed memory systems may also be programmed using a shared address space, which is implemented by some extra software, e.g.

- RDMA (*Remote Direct Memory Address*, also part of MPI),
- PGAS (*Partitioned Global Address Space*)

Such methods simplify programming, but each remote memory access involves a send/receive operation and hence, creates extra costs.
The majority of parallel systems follows a hybrid approach: a set of shared memory systems connected via a network.

Programming such systems can be done by using a combination of the above described techniques, e.g. threads + message passing, or with message passing alone, using IPC on shared memory sub-systems. The optimal approach is heavily dependent on the specific algorithm.
Our locally installed compute cluster also follows the hybrid approach:

Infiniband Interconnect (FDR10)

Compute cluster at “Rechenzentrum Garching” of the MPG has (almost) the same configuration but with 610 nodes.
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Parallel Algorithm Design
Decomposition

For a parallel computation, the work has to be divided into smaller parts, which then may be executed in parallel. This process is called \textit{decomposition}.

Task

Each part of the computation as defined by the programmer due to decomposition is called a \textit{task}. A task is considered an \textit{atomic} computational unit, i.e. is not divided any further.

The goal is to define as many \textit{independent} tasks as possible to compute as much as possible in parallel.

Different tasks of the same computation may be of different size.
As an example, consider the dense matrix-vector multiplication $y = Ax$, with $A \in \mathbb{R}^{n \times n}$:

$$y_i := \sum_j a_{ij} x_j$$

which may be split into tasks for each dot-product of the rows $A_i, \cdot$ with the vector $x$:

Each of these $n$ tasks may be computed in parallel as no dependency exists between them.
The set of tasks could be further enlarged by dividing the dot-product computation into smaller tasks, i.e. one task per $a_{ij}x_j$. That way, we end up with $n^2$ independent tasks and may utilise even more parallel resources.

But, the computation of all products $a_{ij}x_j$ is only the first step in the computation of the actual dot-product as all results have to be summed up. Consider the following summation procedure:

Tasks for the computation of $d_{k\ell}^i$ depend on the results of other tasks. The dependency connection between all tasks forms a directed acyclic graph (DAG), the task-dependency graph.
Handling each sum in a separate task results in an additional $n - 1$ tasks per row.

But due to the dependencies, not all these tasks can be executed in parallel, which reduces the *concurrency* of the parallel program.

**Concurrency**

For a given set of tasks with dependencies, the maximal number of tasks which can be executed simultaneously is known as the *maximal degree of concurrency* (maximal concurrency).

The maximal concurrency is usually *less* than the number of tasks.

Often more important is the *average degree of concurrency* (average concurrency), i.e. the average number of tasks to run simultaneously during the runtime of the program.
Below are two task-dependency graphs for the dot-product with an equal maximal concurrency, but a different average concurrency.

For a general computation, the optimal DAG is dependent on the costs per tasks (see below).
Task Interaction

Tasks dependence usually exists because the output of one task is the input of another task.

But even between independent tasks, a hidden dependence may exist, e.g. if (initial) input data is stored on different tasks.

Example: Dense Matrix-Vector Multiplication

Consider the dense matrix-vector multiplication \( y = Ax \) on four processors, with row-wise tasks and a index-wise decomposition of the vectors.

Each task needs the entries of the vector \( x \) stored on all other tasks for the local computations. Hence, on a distributed memory system an initial send/recieve step is neccessary, before the actual computations may start.

Such \textit{task interaction} may limit the gain of using parallel resources.
Tasks and DAGs

Granularity

Handling all multiplications $a_{ij}x_j$ in a different task results in the maximal number of tasks possible for computing the matrix-vector product.

The opposite extreme would be the computation of the whole product in a single task.

The number and size of tasks determines the granularity of the decomposition. The more tasks the more fine-grained the decomposition is, whereas a small number of tasks yields a coarse-grained decomposition.

Example: Dense Matrix-Vector Multiplication

A block approach with each task computing the dot-product for several rows leads to a different granularity:
Decomposition Techniques

Designing a parallel algorithm starts with the *decomposition* of the work into tasks.

The specific way, in which the work is decomposed is heavily dependent on the algorithm and the computer architecture. Furthermore, different decompositions may lead to different runtime or complexity of the final program.

Two general techniques have proven helpful as a starting point:

- **recursive decomposition**: based on the structure of the algorithm,
- **data decomposition**: based on the layout of the data

The following two techniques may help for special problems:

- **exploratory decomposition**: to *explore* a search space,
- **speculative decomposition**: to handle different branches in parallel
Recursive Decomposition uses a divide-and-conquer strategy to decompose the problem into independent sub-problems, to which the decomposition is then recursively applied.

**Example: Fibonacci number**

```c
long fib ( long n ) {
    if ( n < 2 )
        return 1;
    else {
        long f1 = spawn_task( fib( n−1 ) );
        long f2 = spawn_task( fib( n−2 ) );
        return f1+f2;
    }
}
```

Recursive decomposition creates independent and therefore concurrent tasks.

Furthermore, overhead associated with task creation may also be distributed among the parallel computing resources.
Recursive decomposition may often also be applied, if the standard sequential algorithm does not use recursion.

**Example: dot-product**

The standard sequential implementation uses a single loop:

```c
double dot_product ( int n, double * x, double * y ) {
    double d = 0.0;

    for ( int i = 0; i < n; ++i )
        d = d + x[i]*y[i];

    return d;
}
```

which can be reformulated using recursion by splitting the vector in half:

```c
double dot_product ( int n, double * x, double * y ) {
    if ( n == 1 )
        return x[0]*y[0];
    else {
        double d1 = spawn_task( dot_product( n/2, x, y ) );
        double d2 = spawn_task( dot_product( n/2, x+n/2, y+n/2 ) );

        return d1+d2;
    }
}
```
Decomposition based on the involved data is done in two steps:

1. define the actual decomposition of the data, e.g. onto different processors, and then
2. decompose the computation based on the data decomposition into tasks.

Different algorithm data may be used to define the data decomposition:

- **Output Data:** decompose the results of the computation,
- **Input Data:** decompose the input data,
- **Intermediate Data:** decompose auxiliary data appearing during the computation.

Furthermore, combinations of the above may be used for the decomposition.
Partitioning Output Data

Consider the matrix multiplication

\[ A \cdot B = C \]

with matrices \( A, B, C \in \mathbb{R}^{n \times n} \).

The multiplication shall be performed \textit{block-wise}

\[
\begin{pmatrix}
A_{11} & A_{12} \\
A_{21} & A_{22}
\end{pmatrix}
\cdot
\begin{pmatrix}
B_{11} & B_{12} \\
B_{21} & B_{22}
\end{pmatrix}
= \begin{pmatrix}
C_{11} & C_{12} \\
C_{21} & C_{22}
\end{pmatrix}
\]

with sub matrices \( A_{ij}, B_{ij}, C_{ij} \in \mathbb{R}^{n/2 \times n/2} \) of \( A, B \) and \( C \), respectively.

Thus, the multiplication decomposes into the multiplications

\[
C_{11} := A_{11}B_{11} + A_{12}B_{21}, \\
C_{12} := A_{11}B_{12} + A_{12}B_{22}, \\
C_{21} := A_{21}B_{11} + A_{22}B_{21}, \\
C_{22} := A_{21}B_{12} + A_{22}B_{22}
\]
Data Decomposition

Partitioning Output Data

The output of the matrix multiplication is the matrix $C$, which computation defines four tasks:

- **Task 1:** $C_{11} := A_{11}B_{11} + A_{12}B_{21}$,
- **Task 2:** $C_{12} := A_{11}B_{12} + A_{12}B_{22}$,
- **Task 3:** $C_{21} := A_{21}B_{11} + A_{22}B_{21}$,
- **Task 4:** $C_{22} := A_{21}B_{12} + A_{22}B_{22}$

“Task Layout” of $C$

Remark

*Using the eight sub multiplications, the work may even be split with a finer granularity:*

- $C_{11} \leftarrow A_{11}B_{11}$, $C_{11} \leftarrow A_{12}B_{21}$,
- $C_{12} \leftarrow A_{11}B_{12}$, $C_{12} \leftarrow A_{12}B_{22}$,
- $C_{21} \leftarrow A_{21}B_{11}$, $C_{21} \leftarrow A_{22}B_{21}$,
- $C_{22} \leftarrow A_{21}B_{12}$, $C_{22} \leftarrow A_{22}B_{22}$

with $\leftarrow$ denoting either an *initialisation* $C_{ij} := A_{ik}B_{kj}$ or an *update* $C_{ij} := C_{ij} + A_{ik}B_{kj}$ of the destination matrix.
Partitioning Input Data

Consider the dot-product computation: the output is just a single value. In comparison, the input data may be arbitrary large.

Instead of the previous recursion, the input data may be decomposed explicitly into blocks of size $n/p$:

The computation starts at the per-process input blocks and combines the results afterwards:

```c
double dot_product ( int n_loc, double * x_loc, double * y_loc ) {
    double d_loc = 0;
    for ( int i = 0; i < n_loc; ++i )
        d_loc = d_loc + x_loc[i]*y_loc[i];
    combine( d_loc );
}
```
Partitioning Intermediate Data

Back at the matrix multiplications: the sub multiplications of $A \cdot B = C$

$$D_{111} = A_{11}B_{11}, \quad D_{121} = A_{12}B_{21},$$
$$D_{112} = A_{11}B_{12}, \quad D_{122} = A_{12}B_{22},$$
$$D_{211} = A_{21}B_{11}, \quad D_{221} = A_{22}B_{21},$$
$$D_{212} = A_{21}B_{12}, \quad D_{222} = A_{22}B_{22}$$

form a $2 \times 2 \times 2$ tensor $D$ with $C_{ij} := \sum_k D_{ikj}$.

Each of the eight $D_{ikj} := A_{ik}B_{kj}$ defines a task. In addition, the sums $C_{ij} := \sum_k D_{ikj}$ lead to another four tasks.

Although the memory consumption is increased, the granularity is finer and the concurrency is higher compared to the previous approaches.

Remark

*In contrast to the decomposition based on the output data, no interaction exists between the eight $D_{ikj}$ tasks.*
Up to now, the individual tasks for the computation of the problem have been defined.

Next step is the **mapping** of these tasks onto the processors, with a given objective. Typical objectives are minimal

- **total runtime** (by far the most important!) or
- **memory consumption**, e.g. with limited memory per node in a distributed memory system.

Task interaction or dependence results in **overhead**: 

- data has to be exchanged between processors or,
- processors are **idle** because input data is not yet computed.

Furthermore, processors may be idle due to bad **load balancing**, e.g. different computing costs per task may lead to some processors finished before others.
Task Mapping and Load Balancing

For a minimal runtime

- reducing interaction and
- reducing idling

are the main objectives for the task mapping.

Remark

Minimal interaction and idling are usually conflicting with each other, e.g. minimal interaction may be achieved by assigning all tasks to one processor, leaving all others idle.

Mapping techniques may be classified by the time when the mapping is applied:

Static Mapping : maps tasks to processors before algorithm execution or
Dynamic Mapping : maps tasks to processors during algorithm execution.
Static Mapping

As the mapping is computed a priori, knowledge of task size, task interaction and dependence should be available. As a rule: the better the knowledge, the better the mapping.

Unfortunately, even for known task sizes, the mapping problem is \textit{NP-hard} (Garey and Johnson 1979), but good heuristics are available, e.g. List (Garey and Johnson 1979) or Multifit scheduling (Coffman, Garey, and Johnson 1978).

Beside the general mapping algorithms, concrete properties of the algorithm or the involved data may be used for mapping the tasks, e.g.

- data decomposition induces mapping (or vice versa!) and
- task dependence/interaction defines mapping
A given $d$-dimensional array is partitioned such that each process receives a \textit{contiguous} block along a subset of the array dimensions.

For $A \in \mathbb{R}^{n \times n}$, one-dimensional distributions may either be according to the rows or the columns of the matrix:

\begin{align*}
\begin{array}{c|c|c|c|c|c|c|c|c}
  & p_0 & p_1 & p_2 & p_3 & p_4 & p_5 & p_6 & p_7 \\
\hline
  p_0 &  &  &  &  &  &  &  &  \\
  p_1 &  &  &  &  &  &  &  &  \\
  p_2 &  &  &  &  &  &  &  &  \\
  p_3 &  &  &  &  &  &  &  &  \\
  p_4 &  &  &  &  &  &  &  &  \\
  p_5 &  &  &  &  &  &  &  &  \\
  p_6 &  &  &  &  &  &  &  &  \\
  p_7 &  &  &  &  &  &  &  &  \\
\end{array}
\end{align*}

In the latter distribution, processor $p_i, 0 \leq i < p$, will hold the columns

\[
\begin{bmatrix}
  \cdots & i \cdot \frac{n}{p} & \cdots & (i + 1) \cdot \frac{n}{p} - 1 & \cdots
\end{bmatrix}
\]
In two-dimensional distributions the partitioning of the rows and columns may be independent:

Let $b_r$ and $b_c$ the number of block rows and columns, then each processor will hold $n/b_r \times n/b_c$ entries of the matrix.
In many application, a contiguous mapping will lead to processor idling.

### Example: LU Factorisation

```c
void lu ( int n, Matrix & A ) {
    for ( int k = 0; k < n; ++k ) {
        // compute column
        for ( int j = k; j < n; ++j )
            A(j,k) = A(j,k) / A(k,k);
        // update trailing matrix
        for ( int j = k+1; j < n; ++j )
            for ( int i = k+1; i < n; ++i )
                A(i,j) -= A(i,k) / A(k,j);
    }
}
```

With previous mappings, the larger $k$ the more processors will be idle:
Cyclic Array Distributions

Alternatively, the array distribution is applied cyclically, with $1 \leq n_c \leq n/p$ being the number of cycles.

For the one-dimensional array distribution, the $n$ rows/columns will be divided into $n_c$ groups of $n/n_c$ contiguous rows/columns. Each of these groups is then divided using the default array distribution, e.g. processor $p_i$ will hold rows/columns

$$\left( j \cdot \frac{n}{n_c} + i \cdot \frac{n}{n_cp} \right) \quad \ldots \quad \left( j \cdot \frac{n}{n_c} + (i+1) \cdot \frac{n}{n_cp} - 1 \right)$$

for $0 \leq j < n_c$:  

\[ \begin{array}{cccc}
p_0 & p_1 & p_2 & p_3 \\
p_0 & p_1 & p_2 & p_3 \\
p_0 & p_1 & p_2 & p_3 \\
p_0 & p_1 & p_2 & p_3 \\
p_0 & p_1 & p_2 & p_3 \\
\end{array} \]
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$$\left( j \frac{n}{n_c} + i \cdot \frac{n}{n_c p} \right) \ldots \left( j \frac{n}{n_c} + (i + 1) \cdot \frac{n}{n_c p} - 1 \right)$$

for $0 \leq j < n_c$:
For the two-dimensional case the cycles are applied to block rows and columns, i.e. divide the rows and columns in blocks of size $\frac{n}{n_c}$ and apply the two-dimensional distribution to each subblock, i.e. split each $\frac{n}{n_c} \times \frac{n}{n_c}$ block into $b_r \times b_c$ subblocks.

**Remark**

The cycle number $n_c$ may also be different for the rows and columns.
Cyclic Array Distributions

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```
  p0  p1  p0  p1  p0  p1
  p2  p3  p2  p3  p2  p3
  p0  p1  p0  p1  p0  p1
  p2  p3  p2  p3  p2  p3
  p0  p1  p0  p1  p0  p1
  p2  p3  p2  p3  p2  p3
```

Remark

The cycle number $n_c$ may also be different for the rows and columns.
Cyclic Array Distributions

Since the data or work for each processor is spread over the whole array (matrix), an automatic load balancing is performed, reducing the chance for idling:

- for algorithms working on different parts of the data at different algorithms steps, e.g. LU factorisation, and
- for algorithms with different costs per array entry.

**Remark**

For some algorithms, a randomisation of the block assignment may lead to an even better load balancing.

Cyclic vs Block Cyclic Distribution

For $n_c = n$, only

- a single row (column) in the one-dimensional case or
- a single matrix entry for the two-dimensional distribution

is cyclically assigned to a processor.

This is originally known as the cyclic distribution, whereas all other cases are known as block cyclic distributions.
The task interaction of algorithms may often be represented by a sparse graph. Furthermore, computations only apply to localised data. Typical examples are mesh based algorithms, e.g. PDEs.

**Example: Sparse Matrix-Vector Multiplication**

Consider

\[-\Delta u = 0 \quad \text{in } \Omega = [0, 1]^2\]

on a uniform grid discretised with a standard 5-point stencil, and vector updates computed as

\[x'_{ij} := 4x_{ij} - x_{i-1,j} - x_{i+1,j} - x_{i,j-1} - x_{i,j+1}\]

The interaction between all mesh nodes forms a graph, identical to the mesh itself.
Applying a random distribution to the mesh nodes leads to a high amount of communication, whereas using a *localised* distribution only creates interaction at processor boundaries:

A localised distribution can be computed using *graph partitioning*. 
Given a graph $G = (V, E)$ a partitioning $P = \{V_1, V_2\}$, with
$V_1 \cap V_2 = \emptyset$, $\#V_1 \sim \#V_2$ and $V = V_1 \cup V_2$, of $V$ is sought, such that

$\#\{(i, j) \in E : i \in V_1 \land j \in V_2\}$ is minimal.

For a partitioning into more sets, graph partitioning may be applied recursively.

A small number of connecting edges directly translates into a small communication amount.

For the NP-hard graph partitioning problem various approximation algorithms exist, e.g. based on breadth-first search or multilevel algorithms.
Schemes for dynamic mapping are:

**Master-Slave:** A master process assigns work to slave processes (see below),

**Online Scheduling:** Idle processes take tasks from a central work pool (same as List scheduling),

**Rebalancing:** Neighbouring processes exchange tasks to rebalance workload (mesh refinement)
Parallel Algorithm Models

Parallel algorithms typically have a structure, which falls into one of the following categories:

- Data-Parallel Model,
- Task-Graph Model,
- Work Pool Model,
- Mast-Slave Model or
- Pipeline Model

These algorithm structures often also induce data decomposition and processor mapping.
Data-Parallel Model

In the **Data-Parallel Model** tasks perform

- similar or equal operations on
- different data.

The tasks are typically statically mapped.

Often the algorithm can be split into several steps of data-parallel work.

**Example: Dense Matrix-Vector Multiplication**

Computing the product $y = Ax$ using a row-wise decomposition, each task is equal while working on a different row of $A$.

```c
void mul_vec ( int n, double * A, double * x, double * y ) {
    int my_row = get_row();
    for ( int j = 0; j < n; ++j )
        y[my_row] += A[my_row*n + i] * x[j];
}
```
In the **Task-Graph Model** the task dependency graph directly defines the structure of the algorithm.

Often, the tasks work on large data sets, making task relocating expensive. Processor mapping is therefore usually static.

**Example: Sparse LU factorisation**

For sparse matrices, *nested dissection* can be used to decompose the data for an efficient parallel LU factorisation. In nested dissection, sub blocks of a sparse matrix are recursively *decoupled* by an *internal border*, such that, after reordering, large zero blocks result in the matrix.

```c
void LU_nd ( BlockMatrix & A ) {
    int id = my_id();

    // compute local part
    LU_nd( A( id, id ) );
    solve_L( A( id, id ), A( id, 2 ) );
    solve_U( A( id, id ), A( 2, id ) );
    update( A( 2, id ), A( id, 2 ),
        A( 2, 2 ) );

    // factorise global part
    if ( id == local_master() )
    LU( A( 2, 2 ) );
}
```
If the tasks can be cheaply relocated, e.g. involve little data, the **Work Pool Model** may be used. Here, the set of tasks is dynamically mapped onto the processors, e.g. the first free processor executes the first, not yet computed task.

### Example: Chunk based Loop Parallelisation

If the cost per loop entry differs, the loop is split into **chunks** of a fixed size, which are then dynamically mapped to the processors:

```c
// function per index with unknown cost
double f ( int i );

// computation per task
void compute_chunk ( int start, int chunk_size, double * array ) {
    for ( int i = start; i < start + chunk_size; ++i )
        array[i] = f( i );
}

// parallel computation of for loop
void parallel_for ( int n, int chunk_size, double * array ) {
    for ( int i = 0; i < n; i += chunk_size )
        spawn_task( compute_chunk( i, chunk_size, array );
}
```

The chunk size depends on the size of the array and the number of processors. It may even be adapted during the computation, e.g. if the costs per chunk are

- too low (too much management overhead) or
- too high (bad load balancing).
The *Master-Slave Model* is similar to the work pool model but here, a dedicated *master process* creates and assigns tasks to several *slave processes*.

**Remark**

*In the work pool model, any process may create (spawn) new tasks!*

Tasks may be created and mapped

- **a priori**: if the task set and task sizes are known or
- **dynamically**: if new tasks are created due to the result of previous task computations.

The costs for managing the tasks at the master process may become a bottleneck. Alternatively, the model may be applied recursively, e.g. with several second-level masters managing a sub set of the tasks and slaves.

**Example: Search Farm**

A central server receives simultaneous *search requests* and assigns each request to a special slave, actually computing the search result.
Pipeline Model

If the computation consists of several steps, where different computations are performed successively on each item of an input data stream, the computations may be executed in a pipeline.

The pipeline may work parallel w.r.t. the different computations or the input stream (or both).

Example

For an input vector $v \in \mathbb{R}^n$ compute $f_3(f_2(f_1(f_0(v))))$. 

\[
\begin{array}{cccccccc}
    v_7 & v_6 & v_5 & v_4 & v_3 & v_2 & v_1 & v_0 \\
\end{array}
\]
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![Pipeline Diagram](image)
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![Diagram of pipeline computation](image)
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---

*Kriemann, »Introduction to Parallel Programming« 54*
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**Example**

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Performance Metrics and Complexity
As the *runtime* of an algorithm is usually the most interesting measure, the following will focus on it. Another measure may be the memory consumption.

Let \( t(p) \) be the runtime of an algorithm on \( p \) processors of a parallel system. If \( p = 1 \) then \( t(1) \) will denote the runtime of the sequential algorithm.

The most known and used performance measure of a parallel algorithm is the parallel *Speedup*:

\[
S(p) := \frac{t(1)}{t(p)}
\]

An *optimal* speedup is achieved, if \( t(p) = t(1)/p \) and hence

\[
S(p) = p
\]

In most cases however, some form of *overhead* exists in the parallel algorithm, e.g. due to sub-optimal load balancing, which prevents an optimal speedup. This overhead \( t_o(p) \) is given by

\[
t_o(p) = pt(p) - t(s)
\]
Most parallel algorithms also contain *some sequential part*, i.e., where not all processors may be used.

Let $0 \leq c_s \leq 1$ denote this sequential fraction of the computation. Assuming the same algorithm for all $p$, one gets

$$ t(p) = c_s t(1) + \frac{(1 - c_s)}{p} t(1) $$

This leads to

$$ S(p) = \frac{1}{c_s + \frac{1-c_s}{p}} $$

which is also known as *Amdahl’s Law* (see Amdahl 1967) and severely limits the maximal speedup by the sequential part of the parallel algorithm:

$$ \lim_{p \to \infty} S(p) = \frac{1}{c_s} $$
In Amdahl’s Law the problem size is fixed, and only $p$ is increased. In practice however, more computing resources usually lead to larger problems computed.

Assume that each processor handles a constant sized (sub-) problem, which costs time $T_c$ to compute and let $T_s$ denote the time for the remaining sequential part. Then we have

$$t(p) = T_s + T_c$$

and a sequential runtime for the same problem of

$$t(1) = T_s + pT_c$$

With $c_s = T_s / (T_s + T_c)$ the speedup is given by

$$S(p) = c_s + p(1 - c_s) = p - c_s(p - 1)$$

which is known as **Gustafson’s Law** (see Gustafson 1988).
Example: Parallel Sum

Summing up $n$ numbers sequentially takes $O(n)$ time.

```c
double sum1 ( int i1, int i2, double *x ) {
    if ( i2 - i1 == 1 )
        return x[i1];
    else {
        double s1 = spawn_task( sum( i1, (i1+i2)/2, x ) );
        double s2 = spawn_task( sum( (i1+i2)/2, i2, x ) );
        return s1+s2;
    }
}
```

The parallel algorithm can use $p$ processors at the lower $\log n - \log p$ levels, resulting in $O(n/p)$ runtime. At the first $\log p$ levels $1, 2, 4, \ldots, p$ processors can be utilised. Hence, the total runtime is

$$t(p) = O(n/p + \log p)$$

$O(\log p)$ is the “sequential” part of the algorithm but if $n/p \geq \log p$ the runtime is dominated by the parallel part: $t(p) = O(n/p)$. This yields an optimal speedup:

$$S(p) = O\left(\frac{n}{n/p}\right) = O(p)$$

Finally, for $p = n/2$ the maximal speedup of $O(n/\log n)$ is achieved.
Performance Metrics

Example: Parallel Sum

Speedup of the parallel sum algorithm:

- Linear
- $n = 256$
- $n = 1024$
- $n = 4096$

Kriemann, »Introduction to Parallel Programming« 60
Tightly coupled with speedup is Efficiency:

The parallel efficiency $E(p)$ of an algorithm is defined as

$$E(p) = \frac{S(p)}{p} = \frac{t(1)}{pt(p)} = \frac{1}{1 + \frac{t_o(p)}{t(1)}}$$

Efficiency of the parallel sum algorithm:
Taking a closer look at the parallel efficiency of the (distributed) parallel sum:

\[
E(p) = 0.9
\]

\[
n = 256
\]
\[
n = 1024
\]
\[
n = 4096
\]

<table>
<thead>
<tr>
<th>$n$</th>
<th>$p = 8$</th>
<th>$p = 20$</th>
<th>$p = 60$</th>
</tr>
</thead>
<tbody>
<tr>
<td>256</td>
<td>0.88</td>
<td>0.71</td>
<td>0.35</td>
</tr>
<tr>
<td>1024</td>
<td>0.97</td>
<td>0.90</td>
<td>0.68</td>
</tr>
<tr>
<td>4096</td>
<td>0.99</td>
<td>0.98</td>
<td>0.90</td>
</tr>
</tbody>
</table>

Although, for a fixed $n$ the efficiency drops with an increasing $p$, the same level of efficiency can be maintained if $p$ and $n$ are increased simultaneously. Such algorithms are called scalable.

**Remark**

The scalability of an algorithm strongly depends on the underlying parallel computer system. Therefore, in principle both, the algorithm and the computer hardware, have to be considered.
For the theoretical analysis of sequential programs, the Random Access Machine (RAM, see Cook and Reckhow 1973) model is used. It is based on

- an infinite memory with $O(1)$ access time and
- a finite instruction set.

Practically all sequential computers are (finite) realisations of a RAM.

Using the RAM model, the complexity analysis of a program can be done independent on an actual computer system, e.g. the loop

```c
for ( int i = 0; i < n; ++i )
    a[i] := a[i] + 1;
```

has runtime $O(n)$ on all sequential systems.
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```
for (int i = 0; i < n; ++i)
    a[i] := a[i] + 1;
```

has runtime $O(n)$ on all sequential systems.

No such universal model exists for parallel computers!

Hence, the complexity analysis of parallel programs can only be done for a specific computer, e.g. the runtime of the above loop may vary from $O(n/p)$ to $O(n \cdot p)$, depending on interconnect network.
But there exist models, which *approximate* actual computer systems and allow hardware-independent analysis for programs.

For shared memory systems, the generalisation of the RAM is the *Parallel RAM* (PRAM, see Fortune and Wyllie 1978), with

- an infinite memory with $O(1)$ access time for *all* processors and
- a finite instruction set.

Using the PRAM model, the loop

```java
for ( int i = 0; i < n; ++i )
    a[i] := a[i] + 1;
```

has a runtime of $O(n/p)$ if each of the $p$ processors handle $n/p$ entries of the array.

**Remark**

*UMA systems are optimal realisations of a PRAM, whereas NUMA systems are only approximations.*
BSP Machine

For shared and distributed memory machines, a simplified model is the *Bulk Synchronous Parallel Machine* (BSP Machine, see Valiant 1990), which is defined by two parameters:

- \( g \): transfer cost for a single word through the network and
- \( l \): cost for a global synchronisation.

A BSP computation consists of several *supersteps*, each having a

- **computation phase**: compute on local data only,
- **communication phase**: send and receive data,
- **synchronisation**: synchronise global machine

The complexity of a single superstep has the form

\[
w + h \cdot g + l,
\]

where \( w \) is the max. number of operations and \( h \) the max. data size sent/received by each processor. The total work is simply the sum over all supersteps.
Example: Distributed Parallel Sum

```c
double par_sum ( int n_loc, double * x_loc ) {
    int p = bsp_nprocs(); // total proc. number
    int id = bsp_id(); // local proc. id
    double s_loc = 0.0;

    // sum of local data
    for ( int i = 0; i < n_loc; ++i ) s_loc += x_loc[i];

    // sum up local data in log_2(p) steps
    for ( int i = 1; i < p; i *= 2 ) {
        // send local sum to master
        if ( id % (2*i) != 0 ) bsp_send( id-i, s_loc );

        // synchronise (wait for communication)
        sync();

        // get remote data and update local sum
        if ( bsp_nmsgs() > 0 ) s_loc += bsp_get();
    }
}
```

It the first step the local sum is computed in time $O(n/p)$. In the following $\log p$ steps, one number is send/received and the local sum updated. This yields a total complexity of

$$O\left( \underbrace{n/p + \log p}_{\text{computation}} + \underbrace{g \cdot \log p}_{\text{communication}} + \underbrace{l \cdot \log p}_{\text{synchronisation}} \right)$$
The BSP model is best suited for algorithms which can be decomposed into *global* single steps.

Together with corresponding software libraries, it can tremendously simplify parallel programming.

But idling may easily appear, e.g.

- if computations and data exchange only affect a local part in a superstep or
- if load is not optimally balanced.

Therefore, a more general model is considered, in which computations and communication may be fully decoupled from all processors.
General Message Passing

Again, two parameters will define the parallel machine, but now they describe a single communication:

\[ t_s: \text{startup time for a data transfer (latency)}, \]
\[ t_w: \text{time to transfer a single data word (inverse bandwidth)} \]

Sending \( m \) words costs

\[ t_s + m \cdot t_w \]

In the BSP model all characteristics of the network, especially the topology, are compressed into two parameters.

For the general message passing model such network properties have to be considered for analysing algorithm complexity.
As an example, we consider the **one-to-all broadcast**.

- **Fully connected**
  
  \[ t_s + t_w \]

- **Star**
  
  \[ 2(t_s + t_w) \]

- **2D-Mesh**
  
  \[ 2\sqrt{p}(t_s + t_w) \]

- **d-dim Hypercube**
  
  \[ d(t_s + t_w) = \log_2 p \]

- **Fat Tree**
  
  \[ 2 \log_2 (p)(t_s + t_w) \]
Example: Distributed Parallel Sum

```c
double par_sum ( int n_loc, double * x_loc ) {
    int p = get_nprocs(); // total proc. number
    int id = get_id(); // local proc. id
    double s_loc = 0.0;

    // sum of local data
    for ( int i = 0; i < n_loc; ++i ) s_loc += x_loc[i];

    // sum up local data in log_2(p) steps
    for ( int i = 1; i < p; i *= 2 ) {
        if ( id % (2*i) != 0 ) {
            // send local sum to master and finish
            send( id-i, s_loc );
            break;
        } else {
            // recieve remote sum and update local data
            double s_rem = 0;
            recv( id+i, s_rem );
            s_loc += s_rem;
        }
    }
}
```

The complexity is again

\[ O \left( \frac{n}{p} + \log p + \log p(t_s + t_w) \right) \]


