# Algorithms at Scale (Week 10)

### Summary

#### **Today:** Parallelism

#### **Models of Parallelism**

 How to predict the performance of algorithms?

#### Some simple examples...

#### Sorting

• Parallel MergeSort

#### **Trees and Graphs**

#### Last Week: Caching

#### **Breadth-First-Search**

Sorting your graph

#### MIS

- Luby's Algorithm
- Cache-efficient implementation
  MST
- Connectivity
- Minimum Spanning Tree

### Announcements / Reminders

#### Today:

MiniProject update due today.

Next week:

MiniProject explanatory section due

## Moore's Law

### Number of transistors doubles every 2 years!

"The complexity for minimum component costs has increased at a rate of roughly a factor of two per year... Certainly over the short term this rate can be expected to continue, if not to increase." Gordon Moore, 1965

Transistor count

Source: Wikipedia

### Limits will be reached in 10-20 years...maybe.

2,000,000,000 Dual-Core Itanium 2 1,000,000,000 100,000,000 Aton Curve shows 'Moore's Law': 10,000,000 transistor count doubling every two years 1,000,000 100.000 10,000 2.300 1971 1980 2000 1990 2008

#### CPU Transistor Counts 1971-2008 & Moore's Law

Quad-Core Itanium Tukwi

Date of introduction

More transisters == faster computers?

- More transistors per chip  $\rightarrow$  smaller transistors.
- − Smaller transistors → faster
- Conclusion:

Clock speed doubles every two years, also.



What to do with more transistors?

- More functionality
  - GPUs, FPUs, specialized crypto hardware, etc.
- Deeper pipelines
- More clever instruction issue (out-of-order issue, scoreboarding, etc.)
- More on chip memory (cache)

Limits for making faster processors?

Problems with faster clock speeds:

- Heat
  - Faster switching creates more heat.
- Wires
  - Adding more components takes more wires to connect.
  - Wires don't scale well!
- Clock synchronization
  - How do you keep the entire chip synchronized?
  - If the clock is too fast, then the time it takes to propagate a clock signal from one edge to the other matters!

## Conclusion:

- We have lots of new transistors to use.
- We can't use them to make the CPU faster.

### What do we do?





#### **Instructions per Second**





To make an algorithm run faster:

- Must take advantage of multiple cores.
- Many steps executed at the same time!

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## CS5234 algorithms:

- Sampling  $\rightarrow$  lots of parallelism
- Sketches  $\rightarrow$  lots of parallelism
- Streaming  $\rightarrow$  lots of parallelism
- Cache-efficient algorithms??

## Challenges:

- How do we write parallel programs?
  - Partition problem over multiple cores.
  - Specify what can happen at the same time.
  - Avoid unnecessary sequential dependencies.
  - Synchronize different threads (e.g., locks).
  - Avoid race conditions!
  - Avoid deadlocks!

# Challenges:

- How do we analyze parallel algorithms?
  - Total running time depends on # of cores.
  - Cost is harder to calculate.
  - Measure of scalability?

# Challenges:

- How do we debug parallel algorithms?
  - More non-determinacy
  - Scheduling leads to un-reproduceable bugs – Heisenbugs!
  - Stepping through parallel programs is hard.
  - Race conditions are hard.
  - Deadlocks are hard.

# Different types of parallelism:

- multicore
  - on-chip parallelism: synchronized, shared caches, etc.
- multisocket
  - closely coupled, highly synchronized, shared caches
- cluster / data center
  - connected by a high-performance interconnect
- distributed networks
  - slower interconnect, less tightly synchronized

Different types of paral

- multicore
  - on-chip parallelism:
- multisocket

#### Different settings $\rightarrow$

1) Different costs

2) Different solutions

- closely coupled, highly synchronized, shared caches
- cluster / data center
  - connected by a high-performance interconnect
- distributed networks
  - slower interconnect, less tightly synchronized

Different types of parallelism:

Today

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Next week

#### PRAM

#### Assumptions

- p processors, p large.
- shared memory
- program each proc separately

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- program each proc separately

#### Example problem: AllZeros

- Given array A[1..n].
- Return **true** if A[j] = 0 for all j.
- Return false otherwise.

AllZero(A, 1, n, p)<sub>i</sub> for i = (n/p)(j-1)+1 to (n/p)(j) do **if** A[i] ≠ 0 **then** *answer* = false done = done + 1wait until (*done* == p) return answer.

specifies behavior on processor j

AllZero(A, 1, n, p)<sub>i</sub> 🗸 processor j is assigned a specific **for** i = (n/p)(j-1)+1 **to** (n/p)(j) **do** range of values to examine **if** A[i] ≠ 0 **then** *answer* = false done = done + 1wait until (*done* == p) return answer.

specifies behavior on processor j

AllZero(A, 1, n, p)<sub>i</sub> 🗸 for i = (n/p)(j-1)+1 to (n/p)(j) do **if** A[i] ≠ 0 **then** *answer* = false someone done = done + 1initialized answer in the beginning to true? wait until (*done* == p) return answer.

specifies behavior on processor j

AllZero(A, 1, n, p)<sub>i</sub> 🗸 for i = (n/p)(j-1)+1 to (n/p)(j) do **if** A[i] ≠ 0 **then** *answer* = false done = done + 1  $\checkmark$ wait until (*done* == p) **Race condition?** Use a lock? return answer.

specifies behavior on processor j





#### PRAM

#### Assumptions

- p processors, p large.
- shared memory
- program each proc separately

#### Limitations

- Must carefully manage all processor interactions.
- Manually divide problem among processors.
- Number of processors may be hard-coded into the solution.
- Low-level way to design parallel algorithms.





**RandomSum:** 

**repeat until** *root* is not empty:

Choose a random node u in the tree.

**If** both children are not empty, then:

**set** u = u.left + u.right

Fun exercise: Prove the theorem.

Theorem: RandomSum finishes in time:  $\Theta\left(\frac{n\log n}{p} + \log n\right)$ 



How to sum an array?

#### **PRAM-Sum:**

#### Assign processors to nodes in tree.

Each processor does assigned work in tree?

Not as easy to specify precise behavior.

#### How to sum an array?






#### **Observations:**

Number of processors is not specified anywhere.



#### **Observations:**

Number of processors is not specified anywhere.

A scheduler assigns parallel computations to processors.



Time:

On one processor??





Time:

On infinite processors??





 $T_p(n) = ??$ 



#### **DEPENDS!**

The scheduler matters.

# Simple model of parallel computation

## Dynamic Multithreading

- Two special commands:
  - fork (or "in parallel"): start a new (parallel) procedure
  - sync: wait for all concurrent tasks to complete

- Machine independent
  - No fixed number of processors.

- Scheduler assigns tasks to processors.

```
Sum(A[1..n], b, e):
      if (b = e) return A[b]
      mid = (b+e)/2
      fork:
      1. L = Sum(A, b, mid)
      2. R = Sum(A, mid+2, e)
      sync
      return L+R
```











# Analyzing Parallel Algorithms

## Key metrics:

- Work:  $T_1$
- Span:  $T_{\infty}$



Work = 18Span = 9

# Analyzing Parallel Algorithms

## Key metrics:

- Work:  $T_1$
- Span:  $T_{\infty}$

#### Parallelism:

 $\frac{T_1}{T_{\infty}}$ 



Parallelism = 2

Determines number of processors that we can use productively.

# Running Time: **T**<sub>p</sub>

– Total running time if executed on *p* processors.

- Claim:  $T_p > T_{\infty}$ 
  - Cannot run slower on more processors!
  - Mostly, but not always, true in practice.

# Running Time: **T**<sub>p</sub>

– Total running time if executed on **p** processors.

- Claim:  $T_p > T_1 / p$ 
  - Total work, divided perfectly evenly over **p** processors.
  - Only for a perfectly parallel program.

# Running Time: **T**<sub>p</sub>

- Total running time if executed on *p* processors.
- $T_p > T_1 / p$
- $-T_p > T_{\infty}$
- Goal:  $T_p = (T_1 / p) + T_{\infty}$ 
  - Almost optimal (within a factor of 2).
  - We have to spend time  $T_{\infty}$  on the critical path. We call this the "sequential" part of the computation.
  - We have to spend time (T<sub>1</sub> / p) doing all the work.
     We call this the "parallel" part of the computation.

# Analyzing Parallel Algorithms

## Key metrics:

- Work:  $T_1$
- Span:  $T_{\infty}$

## Parallelism:

 $\frac{T_1}{T_{\infty}}$ 



- If  $\leq p$  tasks are *ready*, execute all of them.
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## Greedy Scheduler

- 1. If  $\leq p$  tasks are *ready*, execute all of them.
- 2. If > p tasks are *ready*, execute p of them.

Theorem (Brent-Graham):  $\mathbf{T}_p \leq (\mathbf{T}_1 / p) + \mathbf{T}_{\infty}$ Proof:

- At most steps  $(\mathbf{T}_1 / p)$  of type 2.
- Every step of type 1 works on the critical path, so at most +  $T_{\infty}$  steps of type 1.

## Greedy Scheduler

- 1. If  $\leq p$  tasks are *ready*, execute all of them.
- 2. If > p tasks are *ready*, execute p of them.

Problem:

- Greedy scheduler is *centralized*.
- How to determine which tasks are ready?
- How to assign processors to ready tasks?

## Work-Stealing Scheduler

- Each process keeps a queue of tasks to work on.
- Each *spawn* adds one task to queue, keeps working.
- Whenever a process is free, it takes a task from a randomly chosen queue (i.e., work-stealing).

Theorem (work-stealing):  $\mathbf{T}_{\mathbf{p}} \leq (\mathbf{T}_1 / p) + O(\mathbf{T}_{\infty})$ 

- See, e.g., Intel Parallel Studio, Cilk, Cilk++, Java, etc.
- Many frameworks exist to schedule parlalel computations.

## How to design parallel algorithms

PRAM

- Schedule each processor manually.
- Design algorithm for a specific number of processors.

## Fork-Join model

- Focus on parallelism (and think about algorithms).
- Rely on a good scheduler to assign work to processors.

MergeSort(A, n)
if (n=1) then return;
else

- X = MergeSort(A[1..n/2], n/2)
- Y = MergeSort(A[n/2+1, n], n/2)

A = Merge(X, Y);

pMergeSort(A, n)

if (n==1) then return;

else

- X = fork pMergeSort(A[1..n/2], n/2)
- Y = fork pMergeSort(A[n/2+1, n], n/2)

#### sync;

A = Merge(X, Y);

pMergeSort(A, n)

if (n==1) then return;

#### else

- X = fork pMergeSort(A[1..n/2], n/2)
- Y = **fork** pMergeSort(A[n/2+1, n], n/2)

#### sync;

A = Merge(X, Y);

#### Work Analysis

 $- T_1(n) = 2T_1(n/2) + O(n) = O(n \log n)$
## Parallel Sorting

pMergeSort(A, n)

if (n==1) then return;

else

- X = fork pMergeSort(A[1..n/2], n/2)
  Y = fork pMergeSort(A[n/2+1, n], n/2)
  sync;
- A = Merge(X, Y);

Critical Path Analysis

 $- T_{\infty}(n) = T_{\infty}(n/2) + O(n) = O(n)$ 

Oops!

How do we merge two arrays A and B in parallel?

How do we merge two arrays A and B in parallel?

- Let's try divide and conquer:
  - X = fork Merge(A[1..n/2], B[1..n/2])
  - Y = **fork** Merge(A[n/2+1..n], B[n/2+1..n]

- How do we merge X and Y?



```
pMerge(A[1..k], B[1..m], C[1..n])
if (m > k) then pMerge(B, A, C);
else if (n==1) then C[1] = A[1];
else if (k==1) and (m==1) then
if (A[1] ≤ B[1]) then
C[1] = A[1]; C[2] = B[1];
else
C[1] = B[1]; C[2] = A[1];
```

#### else

binary search for j where B[j] ≤ A[k/2] ≤ B[j+1
fork pMerge(A[1..k/2],B[1..j],C[1..k/2+j])
fork pMerge(A[k/2+1..1],B[j+1..m],C[k/2+j+1..n]
sync;



## Critical Path Analysis:

- Define  $T_{\infty}(n)$  to be the critical path of parallel merge when the two input arrays A and B together have *n* elements.
- There are k > n/2 elements in A, and (n-k) elements in B, so in total:

$$- k/2 + (n-k) = n - (k/2) < n - (n/4) < 3n/4$$

$$- T_{\infty}(n) \leq T_{\infty}(3n/4) + O(\log n)$$
$$\approx O(\log^2 n)$$

## Work Analysis:

- Define  $T_1(n)$  to be the work done by parallel merge when the two input arrays A and B together have *n* elements.
- Fix:  $\frac{1}{4} \le \alpha \le \frac{3}{4}$

 $- T_1(n) = T_1(\alpha n) + T_1((1-\alpha)n) + O(\log n)$  $\approx 2T_1(n/2) + O(\log n)$ = O(n)

## Parallel Sorting

pMergeSort(A, n) if (n=1) then return; else X = fork pMergeSort(A[1..n/2], n/2)Y = fork pMergeSort(A[n/2+1, n], n/2)sync; A = fork pMerge(X, Y);sync;

Critical Path Analysis

 $- T_{\infty}(n) = T_{\infty}(n/2) + O(\log^2 n) = O(\log^3 n)$ 

- insert: add an item to the set
- delete: remove an item from the set



- insert: add an item to the set
- delete: remove an item from the set
- divide: divide the set into two (approximately) equal sized pieces



- insert: add an item to the set
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- union: combine two sets
- subtraction: remove one set from another



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- intersection: find the intersection of two sets
- set difference: find the items only in one set

- insert: add an item to the set
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- divide: divide the set into two (approximately) equal sized pieces
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- subtraction: remove one set from another
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## How do we store a set of items?

- insert: add an item to the set
- delete: remove an item from the set
- divide: divide the set into two (approximately) equal sized pieces

Cost:

n items  $\rightarrow$  T<sub>1</sub> = O(log n) T<sub>\infty</sub> = O(log n)

## How do we store a set of items?

- insert: add an item to the set
- delete: remove an item from the set
- divide: divide the set into two (approximately) equal sized pieces

Cost:

Sequential solution: Any balanced binary search tree.

n items  $\rightarrow$  T<sub>1</sub> = O(log n) T<sub>\infty</sub> = O(log n)







Basic building block:

Balanced binary tree that supports four operations:

```
1. split(T, k) \rightarrow (T1, T2, x)
```

T1 contains all items < kT2 contains all items > kx = k if k was in T





Basic building block:

Balanced binary tree that supports four operations:

2.  $join(T1, T2) \rightarrow T$  every item in T1 < every item in T2



Basic building block: Note: easier than Union operation because trees are ordered and disjoint!

Balanced binary tree that supports four operations:

2.  $join(T1, T2) \rightarrow T$  every item in T1 < every item in T2



Basic building block:

Balanced binary tree that supports four operations:

3.  $root(T) \rightarrow item at root$ 

Tree T is unchanged. Root is approximate median.





Basic building block:

Balanced binary tree that supports four operations:

4.  $insert(T, x) \rightarrow T'$  Tree T' = T with x inserted.



Basic building block:

Balanced binary tree that supports four operations:

- split(T, k) → (T1, T2, x)
   join(T1, T2) → T
   root(T) → x
- 4. insert(T, x)  $\rightarrow$  T'

Basic building block:

Balanced binary tree that supports four operations:

- 1.  $split(T, k) \rightarrow (T1, T2, x)$
- 2. join(T1, T2) → T
- 3.  $root(T) \rightarrow x$
- 4. insert(T, x)  $\rightarrow$  T'

Can implement all four operations with a (2,4)-tree with:

- Work: O(log n + log m)
- Span: O(log n + log m)

Basic building block:

Balanced binary tree that supports four operations:

- 1.  $split(T, k) \rightarrow (T1, T2, x)$
- 2. join(T1, T2) → T
- 3.  $root(T) \rightarrow x$
- 4. insert(T, x)  $\rightarrow$  T'

#### **Exercise!**

Can implement all four operations with a (2,4)-tree with:

- Work: O(log n + log m)
- Span: O(log n + log m)

## How do we store a set of items?

• insert: add an item to the set

- delete: remove an item from the set
- divide: divide the set into two (approximately) equal sized pieces
- union: combine two sets
- subtraction: remove one set fr
- intersection: find the intersecti
- set difference: find the items c

Example: delete(T, k): (T1, T2, x) = split(T, k)T = join(T1, T2)

Easy!

#### How do we store a set of items?

• insert: add an item to the set

- delete: remove an item from the set
- divide: divide the set into two (approximately) equal sized pieces
- union: combine two sets
- subtraction: remove one set fr
- intersection: find the intersecti
- set difference: find the items c

Example: divide(T, k): k = root(T)(T1, T2, x) = split(T, k)T2 = insert(T2, k)

Easy!







```
Union(T1, T2)
   if T1 = null: return T2
   if T2 = null: return T1
   key = root(T1)
   (L, R, x) = split(T2, key)
   fork:
    . . .
```

T1



```
Union(T1, T2)
if T1 = null: return T2
if T2 = null: return T1
key = root(T1)
(L, R, x) = split(T2, key)
fork:
```





```
Union(T1, T2)

if T1 = null: return T2

if T2 = null: return T1

key = root(T1)

(L, R, x) = split(T2, key)

fork:
```





. . .

Union(T1, T2) **if** T1 = null: **return** T2 if T2 = null: return T1 key = root(T1)(L, G, x) = split(T2, key)fork: 1. TL = Union(key.left, L)2. TR = Union(key.right, R)sync

root left right child child

R



R


Union(T1, T2) **if** T1 = null: **return** T2 if T2 = null: return T1 key = root(T1)(L, G, x) = split(T2, key)fork: 1. TL = Union(key.left, L) 2. TR = Union(key.right, R)

sync

. . .



### Parallel Sets





















### Work Analysis

```
Union(T1, T2)

if T1 = null: return T2

if T2 = null: return T1

key = root(T1)

(L, G, x) = split(T2, key)

fork:
```

- 1. TL = Union(key.left, L)
- 2. TR = Union(key.right, R)

#### sync

T = join(TL, TR) insert(T, key) return T Lying (a little): Left and right subtrees are not exactly sized n/2.

Still true...

 $T(n,m) = 2T(n/2,m) + O(\log n + \log m)$ =  $O(n \log m)$ 

### Work Analysis

```
Union(T1, T2)
if T1 = null: return T2
if T2 = null: return T1
key = root(T1)
(L, G, x) = split(T2, key)
fork:
```

- 1. TL = Union(key.left, L)
- 2. TR = Union(key.right, R)

#### sync

T = join(TL, TR) insert(T, key) return T <u>Be more careful</u> if m < n then:

Work =  $O(m \log(n/m))$ 

 $T(n,m) = 2T(n/2,m) + O(\log n + \log m)$ =  $O(n \log m)$ 



## Span Analysis

```
Union(T1, T2)

if T1 = null: return T2

if T2 = null: return T1

key = root(T1)

(L, G, x) = split(T2, key)
```

fork:

- 1. TL = Union(key.left, L)
- 2. TR = Union(key.right, R)

#### sync

T = join(TL, TR) insert(T, key) return T <u>Use a different type of</u> <u>model / scheduler:</u> if m < n then:

Span =  $O(\log n)$ 

 $S(n,m) = T(n/2,m) + O(\log n + \log m)$ =  $O(\log^2 n)$ 

### Span Analysis

Union(T1, T2) if T1 = null: return T2 if T2 = null: return T1 key = root(T1) (L, G, x) = split(T2, key) fork:

- 1. TL = Union(key.left, L)
- 2. TR = Union(key.right, R)

#### sync

T = join(TL, TR) insert(T, key) return T



# Other operations?

## Other operations?

Intersection(T1, T2)
 if T1 = null: return null
 if T2 = null: return null
 key = root(T1)
 (L, G, x) = split(T2, key)
 fork:

1. TL = Intersection(key.left, L)

2. TR = Intersection(key.right, R)

#### sync

```
T = join(TL, TR)
if (x = key) then insert(T, key)
return T
```

## Other operations?

```
SetDifference(T1, T2)

if T1 = null: return T2

if T2 = null: return T1

key = root(T1)

(L, G, x) = split(T2, key)

fork:
```

```
1. TL = Intersection(key.left, L)
```

```
2. TR = Intersection(key.right, R)
```

#### sync

```
T = join(TL, TR)
if (x = null) then insert(T, key)
return T
```

### Problem: Breadth First Search

#### Searching a graph:

- undirected graph G = (V,E)
- source node s



#### Problem: Breadth First Search

source

#### Searching a graph:

- undirected graph G = (V,E)
- source node s
- assume each node stores its adjacency list as a (parallel) set, using the data structure from before.

#### Problem: Breadth First Search



## Sequential Algorithm

```
BFS(G, s)
   \mathbf{F} = \{\mathbf{s}\}
    repeat until F = {}
        F' = \{\}
        for each u in F:
               visited[u] = true
               for each neighbor v of u:
                        if (visited[v] = false) then F'.insert(v)
        F = F'
```

## Sequential Algorithm

BFS(G, s) $\mathbf{F} = \{\mathbf{s}\}$ **repeat until** F = {}  $F' = \{\}$ for each u in F: visited[u] = true for each neis Problems to solve: if (vis 
 need to do parallel exploration of  $\mathbf{F} = \mathbf{F'}$ the frontier visited is hard to maintain in parallel

## Parallel Algorithm

```
parBFS(G, s)
    \mathbf{F} = \{\mathbf{s}\}
    D = \{\}
    repeat until F = {}
        D = Union(D, F)
        F = ProcessFrontier(F)
        F = SetSubtraction(F, D)
```

F and D are parallel sets, built using the parallel data structure we saw earlier!

















n = nodes in F m = # adjacent edges to F


















Note: every edge appears in at most two iterations!

Note: every node appears in at most one frontier.

 $F_{j}$  = number of nodes in frontier in jth iteration.



Note: every edge appears in at most two iterations!

Note: every node appears in at most one frontier.

 $F_j$  = number of nodes in frontier in jth iteration.











## Problem: Depth First Search

## Searching a graph:

- undirected graph G = (V,E)
- source node s
- search graph in depth-first order
- $\rightarrow$  Best we know is  $\Omega(n)$

Why does DFS seem so much harder than BFS?

## Summary

### **Today:** Parallelism

### **Models of Parallelism**

 How to predict the performance of algorithms?

#### Some simple examples...

#### Sorting

• Parallel MergeSort

#### **Trees and Graphs**

### Last Week: Caching

#### **Breadth-First-Search**

Sorting your graph

### MIS

- Luby's Algorithm
- Cache-efficient implementation
  MST
- Connectivity
- Minimum Spanning Tree