Method of Bounds

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Introduction

- The method of bounds, consists of two major tests;
- 1) the generalized gcd test to check for an integer solution to the equations, and
- 2) the bounds test to check for a real solution to the equations and the inequalities.

"The bounds test works by testing if a certain real number lies between the extreme values of a certain real-valued function in a certain set"

 A linear dependence problem involving an n-dimensional array X, there are n scalar dependence equations that can be written in the form Eq. (1)

$$f_k(\mathbf{x}) = c_k \qquad (1 \le k \le n)$$

- f_1 , f_2 , ..., f_n , are real-valued linear functions on some Euclidean space R^N ,
- $-c_1, c_2, ..., c_n$ are integers
- a single dependence equation, (2) $f(\mathbf{x}) = c$
- there is a real solution to Equation is represented as

$$\min_{\mathbf{x} \in P} f(\mathbf{x}) \le c \le \max_{\mathbf{x} \in P} f(\mathbf{x})$$

The inequalities of the problem define a subset P of R^N

"The bounds test for a one-dimensional array consists of testing this inequality"

When n > 1, the situation gets more complicated.
 The system of equations (1) has a real solution in P iff i.e. Equation (3)

$$\max_{\boldsymbol{\lambda} \in \mathbb{R}^{n-1}} \min_{\mathbf{x} \in P} \left[f_1(\mathbf{x}) + \sum_{k=2}^n \lambda_k (f_k(\mathbf{x}) - c_k) \right] \le c_1$$

$$\le \min_{\boldsymbol{\lambda} \in \mathbb{R}^{n-1}} \max_{\mathbf{x} \in P} \left[f_1(\mathbf{x}) + \sum_{k=2}^n \lambda_k (f_k(\mathbf{x}) - c_k) \right]$$

The general inequality for the bounds test; it includes

 (1) as a special case (n = 1). If (1) or (3) fails to hold,
 then there is no dependence.

Lemma 6.1 Consider a bounded real-valued function $f: D \to \mathbb{R}$ defined on a nonempty set D. Let μ denote a lower and ν an upper bound for f. If the equation f(x) = c has a solution in D, then $\mu \le c \le \nu$.

 In case of a multi-dimensional array, instead of seeking a simultaneous real solution to the system of n equations (1) in P, we may simply test for n individual real solutions to the n individual equations in P. Then, we would test the following sequence of inequalities:

$$\min_{\mathbf{x}\in P} f_k(\mathbf{x}) \le c_k \le \max_{\mathbf{x}\in P} f_k(\mathbf{x}) \qquad (1 \le k \le n).$$

• If at least one of these inequalities fails to hold, then there is no dependence.

Perfect Nest, One-Dimensional Array

Example

```
L_1: do I_1 = p_1, q_1, 1

L_2: do I_2 = p_2, q_2, 1

\vdots

L_m: do I_m = p_m, q_m, 1

H(I_1, I_2, ..., I_m)

enddo

\vdots

enddo

enddo
```

Theorem 6.2 If in the loop nest L, a variable $X(a_0 + \sum_{r=1}^m a_r I_r)$ of S and a variable $X(b_0 + \sum_{r=1}^m b_r I_r)$ of T cause a dependence of T on S at a level ℓ , then the following two conditions hold:

(a) The gcd of

$$a_1-b_1, a_2-b_2, \ldots, a_{\ell-1}-b_{\ell-1}, a_\ell, \ldots, a_m, b_\ell, \ldots, b_m$$
 divides (b_0-a_0) ; and

(b) $\overline{\mu} \leq b_0 - a_0 \leq \overline{\nu}$, where

$$\overline{\mu} = \sum_{r=1}^{\ell-1} \mu(a_r - b_r, 0, p_r, q_r, 0) + \mu(a_\ell, -b_\ell, p_\ell, q_\ell, 1) +$$

$$\sum_{r=\ell+1}^{m} \left[\mu(a_r, 0, p_r, q_r, 0) + \mu(-b_r, 0, p_r, q_r, 0) \right]$$

and

$$\overline{v} = \sum_{r=1}^{\ell-1} v(a_r - b_r, 0, p_r, q_r, 0) + v(a_\ell, -b_\ell, p_\ell, q_\ell, 1) + \sum_{r=\ell+1}^{m} [v(a_r, 0, p_r, q_r, 0) + v(-b_r, 0, p_r, q_r, 0)].$$

Theorem 6.3 Let $\sigma = (\sigma_1, \sigma_2, ..., \sigma_m)$ denote a vector whose elements are members of the set $\{0, 1, -1, *\}$. If in the loop nest L, the variables $X(a_0 + \sum_{r=1}^m a_r I_r)$ of S and $X(b_0 + \sum_{r=1}^m b_r I_r)$ of T cause a dependence of T on S with the direction vector σ , then the following two conditions hold:

(a) The gcd of all integers in the three lists:

$$\{(a_r - b_r) : \sigma_r = 0\}, \{a_r : \sigma_r \neq 0\}, \{b_r : \sigma_r \neq 0\}$$

divides $(b_0 - a_0)$: and

(b)
$$\overline{\mu} \leq b_0 - a_0 \leq \overline{\nu}$$
,

Corollary 1 If statement T depends on statement S in the loop nest L, then the conditions of Theorem 6.2 hold for some dependence level ℓ such that $1 \le \ell \le m + 1$ (or $1 \le \ell \le m$, if $T \le S$).

Corollary 1 If statement T depends on statement S in the loop nest L, then the conditions of Theorem 6.3 hold for some direction vector $\sigma \succeq 0$ (or $\sigma \succ 0$, if $T \leq S$).

Example

```
L_1: do I_1 = 10, 100, 1

L_2: do I_2 = 2, 50, 1

X(I_1 + I_2 - 10) = \cdots

T: \cdots = \cdots X(2I_1 + I_2 + 31) \cdots

enddo

enddo
```

We check for dependence of T on S with the direction vector (1, -1).

The dependence equation is

$$(i_1-2j_1)+(i_2-j_2)=41$$

- The gcd of the coefficients is 1, so that this equation has integer solutions. Thus, the gcd test is not effective in this case.
- The dependence constraints are

$$10 \le i_1 \le 100,$$
 $2 \le i_2 \le 50,$ $10 \le j_1 \le 100,$ $2 \le j_2 \le 50.$

• The direction vector (1, - 1) imposes the additional conditions:

$$i_1 \leq j_1 - 1 \qquad \text{and} \qquad j_2 \leq i_2 - 1$$

 All these inequalities together define a polytope P in R⁴. In terms of real variables, the dependence equation can be written as

$$f(x) = 41$$

where, $x = (x_1, x_2, y_1, y_2)$ and $f : \mathbb{R}^4 \rightarrow \mathbb{R}$ is a linear function defined by

$$f(\mathbf{x}) = (x_1 - 2y_1) + (x_2 - y_2)$$

The bounds test says that dependence cannot exist unless

$$\min_{\mathbf{x} \in P} f(\mathbf{x}) \le 41 \le \max_{\mathbf{x} \in P} f(\mathbf{x})$$

Now, we have

$$\min_{\mathbf{x} \in P} f(\mathbf{x}) = \min_{\substack{10 \le x_1 \le 100 \\ 10 \le y_1 \le 100 \\ x_1 \le y_1 - 1}} (x_1 - 2y_1) + \min_{\substack{2 \le y_2 \le 50 \\ 2 \le x_2 \le 50 \\ y_2 \le x_2 - 1}} (-y_2 + x_2)$$

$$= \mu(1, -2, 10, 100, 1) + \mu(-1, 1, 2, 50, 1)$$

$$= -189$$

$$\max_{\mathbf{x} \in P} f(\mathbf{x}) = \max_{\substack{10 \le x_1 \le 100 \\ 10 \le y_1 \le 100 \\ x_1 \le y_1 - 1}} (x_1 - 2y_1) + \max_{\substack{2 \le y_2 \le 50 \\ 2 \le x_2 \le 50 \\ y_2 \le x_2 - 1}} (-y_2 + x_2)$$

$$= \nu(1, -2, 10, 100, 1) + \nu(-1, 1, 2, 50, 1)$$

$$= 36$$

Since the condition -189 < 41 < 36 does not hold, there is no dependence of T on S with the direction vector (1, - 1).

Rectangular Loops, One-Dimensional Array

• Let S and T denote any two statements in the program. Let m_s denote the number of loops in the nest L_s determined by S, m_T the number of loops in the nest L_T determined by T, and m the number of loops in the nest determined by both.

$$L_{S} = (L_{1}, L_{2}, ..., L_{m})$$

$$L_{S} = (L_{1}, L_{2}, ..., L_{m}, L_{m+1}, ..., L_{m_{S}})$$

$$L_{T} = (L_{1}, L_{2}, ..., L_{m}, L_{m_{S}+1}, ..., L_{m_{S}+m_{T}-m})$$

Theorem 6.4 If in the model program of this section, two variables

$$X\left(a_0 + \sum_{r=1}^{m_S} a_r I_r\right) \text{ and } X\left(b_0 + \sum_{r=1}^{m} b_r I_r + \sum_{r=m+1}^{m_T} b_r I_{m_S+r-m}\right)$$

of statements S and T, respectively, cause a dependence of T on S at a level ℓ , then the following two conditions hold:

(a) The gcd of

$$a_1 - b_1, a_2 - b_2, \dots, a_{\ell-1} - b_{\ell-1}, a_{\ell}, \dots, a_{m_S}, b_{\ell}, \dots, b_{m_T}$$

divides $(b_0 - a_0)$; and

(b)
$$\overline{\mu} \leq b_0 - a_0 \leq \overline{\nu}$$
,

Corollary 1 *If statement* T *depends on statement* S *in the model program, then the conditions of Theorem* 6.4 *hold for some dependence level* ℓ *such that* $1 \le \ell \le m + 1$ *(or* $1 \le \ell \le m$, *if* $T \le S$).

Theorem 6.5 Let $\sigma = (\sigma_1, \sigma_2, ..., \sigma_m)$ denote a vector whose elements are members of the set $\{0, 1, -1, *\}$. If in the model program of this section, two variables

$$X\left(a_0 + \sum_{r=1}^{m_S} a_r I_r\right) \text{ and } X\left(b_0 + \sum_{r=1}^{m} b_r I_r + \sum_{r=m+1}^{m_T} b_r I_{m_S+r-m}\right)$$

of statements S and T, respectively, cause a dependence of T on S with the direction vector σ , then the following two conditions hold:

(a) The gcd of all integers in the three lists:

$$\{a_r - b_r : 1 \le r \le m \text{ and } \sigma_r = 0\},\$$

 $\{a_r : 1 \le r \le m \text{ and } \sigma_r \ne 0, \text{ or } m+1 \le r \le m_S\},\$
 $\{b_r : 1 \le r \le m \text{ and } \sigma_r \ne 0, \text{ or } m+1 \le r \le m_T\}$

divides $(b_0 - a_0)$; and

(b)
$$\overline{\mu} \leq b_0 - a_0 \leq \overline{\nu}$$
,

Corollary 1 *If statement* T *depends on statement* S *in the model program, then the conditions of Theorem* 6.5 *hold for some direction vector* $\sigma \succeq 0$ *(or* $\sigma \succ 0$ *, if* $T \leq S$).

Example

```
L_1: do I_1 = 10, 100, 1

L_2: do I_2 = 0, 100, 2

L_3: do I_3 = I_1, I_1 + 10, 1

X(2I_1 + 2I_2 - 2I_3 + 5) = \cdots

enddo

L_4: do I_4 = I_2 + 10, I_2, -1

T: \cdots = \cdots \times X(2I_2 + 2I_4 + 9) \cdots

enddo

enddo

enddo

enddo
```

The dependence equation in terms of index value

$$(2i_1 + 2i_2 - 2i_3) - (2j_2 + 2j_4) = 4$$

• the index variables I_2 , I_3 , and I_4 are related to the corresponding iteration variables \hat{I}_2 , \hat{I}_3 and \hat{I}_4 by the following equations:

$$\begin{cases} I_2 = 2\hat{I}_2 \\ I_3 = I_1 + \hat{I}_3 \\ I_4 = (I_2 + 10) - \hat{I}_4 = 2\hat{I}_2 - \hat{I}_4 + 10 \end{cases}$$

we can rewrite the dependence equation in the form

$$4\hat{\imath}_2 - 8\hat{\jmath}_2 - 2\hat{\imath}_3 + 2\hat{\jmath}_4 = 24$$

• The ranges of l_1 , \hat{l}_2 , \hat{l}_3 , and \hat{l}_4 are given by

$$10 \le I_1 \le 100,$$
 $0 \le \hat{I}_3 \le 10$
 $0 \le \hat{I}_2 \le 50,$ $0 \le \hat{I}_4 \le 10$

• From these inequalities, we get the dependence constraints in terms of i_1 , j_1 , \hat{i}_2 , \hat{j}_2 , \hat{i}_3 , and \hat{j}_4 :

$$10 \le i_1 \le 100$$
, $0 \le \hat{i}_2 \le 50$, $0 \le \hat{i}_3 \le 10$, $10 \le j_1 \le 100$, $0 \le \hat{j}_2 \le 50$, $0 \le \hat{j}_4 \le 10$

The simplified equation

$$2\hat{\imath}_2 - 4\hat{\jmath}_2 - \hat{\imath}_3 + \hat{\jmath}_4 = 12$$

• Denote a vector in R^5 by $x = (x_1, x_2, y_2, x_3, y_4)$, and a linear function $f:R^5 \rightarrow R$ by

$$f(\mathbf{x}) = 2x_2 - 4y_2 - x_3 + y_4$$

• the dependence equation has the form f(x) = 12

$$\min_{\mathbf{x} \in P} f(\mathbf{x}) \le 12 \le \max_{\mathbf{x} \in P} f(\mathbf{x})$$

$$10 \le x_1 \le 100, \qquad 0 \le x_2 \le 50, \qquad 0 \le x_3 \le 10,$$

$$0 \le y_2 \le 50, \qquad 0 \le y_4 \le 10.$$

$$x_2 \le y_2 - 1,$$

$$\min_{\mathbf{x} \in P} f(\mathbf{x}) = \min_{\substack{0 \le x_2 \le 50 \\ 0 \le y_2 \le 50 \\ x_2 \le y_2 - 1}} (2x_2 - 4y_2) + \min_{\substack{0 \le x_3 \le 10}} (-x_3) + \min_{\substack{0 \le y_4 \le 10}} y_4$$

$$= \mu(2, -4, 0, 50, 1) + \mu(-1, 0, 0, 10, 0) + \mu(1, 0, 0, 10, 0)$$

$$= -210$$

$$\max_{\mathbf{x} \in P} f(\mathbf{x}) = \max_{\substack{0 \le x_2 \le 50 \\ 0 \le y_2 \le 50 \\ x_2 \le y_2 - 1}} (2x_2 - 4y_2) + \max_{\substack{0 \le x_3 \le 10}} (-x_3) + \max_{\substack{0 \le y_4 \le 10}} y_4$$

$$= v(2, -4, 0, 50, 1) + v(-1, 0, 0, 10, 0) + v(1, 0, 0, 10, 0)$$

 Since the condition -210 < 12 < 6 does not hold, the bounds test rules out the dependence of statement T on statement S at level 2.

Rectangular Loops, Multi-Dimensional Array

Theorem 6.6 Consider the perfect loop nest L of Section 6.2, and two statements S and T in its body. Let $X(\mathbf{IA} + \mathbf{a}_0)$ denote a program variable of S and $X(\mathbf{IB} + \mathbf{b}_0)$ a variable of T, where X is an n-dimensional array, $\mathbf{a}_0 = (a_{01}, a_{02}, \ldots, a_{0n})$ and $\mathbf{b}_0 = (b_{01}, b_{02}, \ldots, b_{0n})$ are integer n-vectors, and $\mathbf{A} = (a_{rk})$ and $\mathbf{B} = (b_{rk})$ are $m \times n$ integer matrices. If these variables cause a dependence of T on S at a level ℓ , then the following conditions hold:

(a) For each k in $1 \le k \le n$, the gcd of

$$a_{1k} - b_{1k}, \dots, a_{(\ell-1)k} - b_{(\ell-1)k}, a_{\ell k}, \dots, a_{mk}, b_{\ell k}, \dots, b_{mk}$$

divides $(b_{0k} - a_{0k})$; and

(b) For each k in $1 \le k \le n$, we have

$$\overline{\mu}_k \leq b_{0k} - a_{0k} \leq \overline{\nu}_k$$

Example

```
L_1: do I_1 = 1,50,1

L_2: do I_2 = 2,50,1

S: X(2I_1 + 3I_2 + 50, 3I_1 + I_2 + 49) = \cdots

T: \cdots = \cdots X(I_1 - I_2 + 51, 2I_1 - I_2 + 48) \cdots

enddo

enddo
```

the dependence of T on S with the direction vector (1, 1). The dependence equations are

$$2i_1 - j_1 + 3i_2 + j_2 = 1$$
$$3i_1 - 2j_1 + i_2 + j_2 = -1$$

 The gcd test in each case is inconclusive. The inequalities for the bounds test applied separately to the two dimensions are

$$\mu(2, -1, 1, 50, 1) + \mu(3, 1, 2, 50, 1) \le 1$$

$$\le \nu(2, -1, 1, 50, 1) + \nu(3, 1, 2, 50, 1),$$
 $\mu(3, -2, 1, 50, 1) + \mu(1, 1, 2, 50, 1) \le -1$

$$\le \nu(3, -2, 1, 50, 1) + \nu(1, 1, 2, 50, 1),$$
or
$$-39 \le 1 \le 245 \quad \text{and} \quad -92 \le -1 \le 146$$

We write,

$$f_1(\mathbf{x}) = 1$$

$$f_2(\mathbf{x}) = -1$$

Where,

$$\mathbf{x} = (x_1, y_1, x_2, y_2)$$

$$f_1(\mathbf{x}) = 2x_1 - y_1 + 3x_2 + y_2$$

$$f_2(\mathbf{x}) = 3x_1 - 2y_1 + x_2 + y_2$$

Let P denote the polytope in R⁴ defined by the inequalities

$$1 \le x_1 \le 50,$$
 $2 \le x_2 \le 50,$ $1 \le y_1 \le 50,$ $2 \le y_2 \le 50,$ $x_1 \le y_1 - 1,$ $x_2 \le y_2 - 1$

The real solution in P

$$\max_{\lambda} \min_{\mathbf{x} \in P} [f_1(\mathbf{x}) + \lambda (f_2(\mathbf{x}) + 1)] \le 1$$

$$\le \min_{\lambda} \max_{\mathbf{x} \in P} [f_1(\mathbf{x}) + \lambda (f_2(\mathbf{x}) + 1)]$$

Since

$$f_1(\mathbf{x}) + \lambda (f_2(\mathbf{x}) + 1)$$

$$= 2x_1 - y_1 + 3x_2 + y_2 + \lambda (3x_1 - 2y_1 + x_2 + y_2 + 1)$$

$$= (2 + 3\lambda)x_1 - (1 + 2\lambda)y_1 + (3 + \lambda)x_2 + (1 + \lambda)y_2 + \lambda$$

By theorem definition

$$\min_{\mathbf{x} \in P} [f_1(\mathbf{x}) + \lambda (f_2(\mathbf{x}) + 1)] \\
= \min_{\substack{1 \le x_1 \le 50 \\ 1 \le y_1 \le 50 \\ x_1 \le y_1 = 1}} [(2 + 3\lambda)x_1 - (1 + 2\lambda)y_1] + \\
\min_{\substack{2 \le x_2 \le 50 \\ 2 \le y_2 \le 50 \\ x_2 \le y_2 = 1}} [(3 + \lambda)x_2 + (1 + \lambda)y_2] + \lambda \\
= \mu(2 + 3\lambda, -1 - 2\lambda, 1, 50, 1) + \mu(3 + \lambda, 1 + \lambda, 2, 50, 1) + \lambda \\
= [(1 + \lambda) - (1 + 2\lambda) + 48 \min(-1 - 2\lambda, 1 + \lambda, 0)] + \\
[(4 + 2\lambda)2 + (1 + \lambda) + 47 \min(1 + \lambda, 4 + 2\lambda, 0)] + \lambda \\
= 5\lambda + 9 + 48 \min(-1 - 2\lambda, 1 + \lambda, 0) + 47 \min(1 + \lambda, 4 + 2\lambda, 0)$$

Since

$$\min\left(-1-2\lambda,1+\lambda,0\right) = \begin{cases} 1+\lambda & \text{if } \lambda \leq -1\\ 0 & \text{if } -1 \leq \lambda \leq -1/2\\ -1-2\lambda & \text{if } -1/2 \leq \lambda, \end{cases}$$

and

$$\min \left(1+\lambda,4+2\lambda,0\right) = \left\{ \begin{array}{ll} 4+2\lambda & \text{if } \lambda \leq -3 \\ 1+\lambda & \text{if } -3 \leq \lambda \leq -1 \\ 0 & \text{if } -1 \leq \lambda, \end{array} \right.$$

We have

$$\min_{\mathbf{x}\in P}\left[f_1(\mathbf{x})+\lambda(f_2(\mathbf{x})+1)\right] = \begin{cases} 8\lambda+14 & \text{if } \lambda \leq -3\\ 7\lambda+11 & \text{if } -3 \leq \lambda \leq -1\\ 5\lambda+9 & \text{if } -1 \leq \lambda \leq -1/2\\ 3\lambda+8 & \text{if } -1/2 \leq \lambda. \end{cases}$$

• Thus, this minimum is a piecewise-linear function of A. In the interval - ∞ <= A λ <= -3, its maximum value is equal to

$$\max\left(\lim_{\lambda\to-\infty}(8\lambda+14),8(-3)+14\right)=-10$$

There are similar results for the other three intervals.
 Hence, we have

$$\max_{\lambda} \min_{\mathbf{x} \in P} [f_1(\mathbf{x}) + \lambda (f_2(\mathbf{x}) + 1)] = \max(-10, 4, 13/2, \infty)$$

$$= \infty.$$

T does not depend on S with the direction vector (1, 1)

General program

```
L_1: do I_1 = 0,100,1

L_2: do I_2 = 0,I_1,1

S: X(2I_1 + 3I_2) = \cdots

T: \cdots = \cdots X(4I_1 - I_2 + 5) \cdots

enddo

enddo
```

$$2i_1 - 4j_1 + 3i_2 + j_2 = 5$$

$$0 \le i_1 \le 100$$
, $0 \le j_1 \le 100$,

$$0\leq i_2\leq i_1,$$

$$0 \leq j_2 \leq j_1.$$

$$i_1 \le j_1 - 1$$

$$i_2 \le j_2 - 1$$

$$0 \le x_1 \le 100,$$
 $0 \le x_2 \le 100,$ $0 \le y_1 \le 100,$ $0 \le y_2 \le 100,$ $x_1 \le y_1 - 1,$ $x_2 \le y_2 - 1$

$$\mathbf{x} = (x_1, x_2, y_1, y_2)$$

 $f(\mathbf{x}) = 2x_1 - 4y_1 + 3x_2 + y_2$

$$\min_{\mathbf{x} \in P} f(\mathbf{x}) \leq 5 \leq \max_{\mathbf{x} \in P} f(\mathbf{x})$$