CPA - Parallel Computing

Degree in Computer Science

T3. Message Passing. Advanced Parallel Algorithms Design

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Year 2024/25





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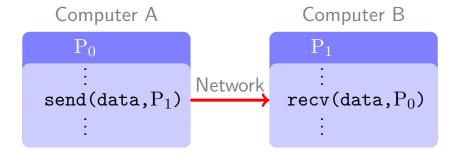
Section 1

Message Passing Model

- Model
- Details

Message Passing Model

- Tasks manage their own private memory space
- Data are exchanged through messages
- Communication normally requires coordinated operations (e.g. sending and receiving)
- Complex and costly programming, but total control of the parallelization



MPI: Message Passing Interface

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Process Creation

The parallel program comprises several processes

- Usually correspond to O.S. processes
- Typically one process per processor
- Each one has an index or identifier (integer number)

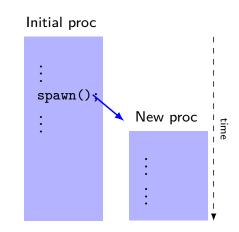
Process creation can be:

Static: at the startup of the program

- Details defined in the command line (mpiexec)
- Alive during the whole execution
- Most common approach

Dynamic: During the execution

■ spawn() primitive



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Communicators

Processes are organized into groups

- Key in collective operations, such as broadcast (1 to all)
- Defined by using indexes or operations on sets (union, intersection, etc.)

More general concept: Communicator = group + context

- The communication in a communicator cannot interfere with the communication taking place in another
- Useful for isolating the communication within a library
- Communicators are defined from groups or other communicators
- Predefined communicators:
 - World: includes all processes created by mpiexec
 - Self: includes only the calling process

Basic Send/Receive Operations

The most common operation is point-to-point communication

- One process sends a message (send), another receives it (recv)
- Each send needs a corresponding recv
- The message includes the content of one or more variables

```
/* Process 0 */
x = 10;
send(x,1);
x = 0;
```

```
/* Process 1 */
recv(y,0);
```

The send operation is semantically safe if it is guaranteed that process 1 receives the value that x had before the send operation was performed (10)

There are different modalities of send and receive

Example: Vector Sum

```
x=v+w, v\in\mathbb{R}^n, w\in\mathbb{R}^n, x\in\mathbb{R}^n
```

- lacktriangle We assume p=n processes
- Initially v, w are stored in P_0 , and the result x must also be stored in P_0

```
SUB sum(v,w,x,n)
distribute(v,w,vl,wl,n)
parsum(v,w,vl,wl,x,xl,n)
combine(x,xl,n)

SUB distribute(v,w,vl,wl,n)
FOREACH P(i), i=0 T0 n-1

IF i == 0

FOR j=1 T0 n-1

send(v[j],j)
send(w[j],j)
END

ELSE
recv(vl,0)
recv(wl,0)
END
```

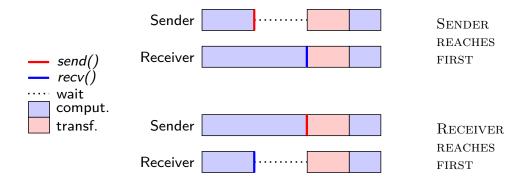
```
SUB parsum(v,w,vl,wl,x,xl,n)
FOREACH P(i), i=0 TO n-1
    IF i == 0
        x[0] = v[0] + w[0];
    ELSE
        xl = vl + wl
    END

SUB combine(x,xl,n)
FOREACH P(i), i=0 TO n-1
    IF i == 0
        FOR j=1 TO n-1
        recv(x[j],j)
    END
ELSE
        send(xl,0)
END
```

Sending with Synchronization

In the synchronous mode, the send operation does not conclude until the other process has done the matching recv

- Along with the data transfer, processes get synchronized
- It requieres a protocol so that sender and receiver know that transmission can begin (this is transparent to the programmer)



Sending/Receiving Modalities

Buffered send/synchronous send

- A buffer stores a temporary copy of the message
- The buffered send finishes when the message has been copied from the program memory to a system buffer
- The synchronous send does not finish until a matching recv has been done in the other process

Blocking/nonblocking operations

- When a call to a blocking send returns it is safe to modify the sent variable
- When a call to a blocking recv returns it is guaranteed that the variable contains the message
- Nonblocking calls simply initiate the operation

Operation Finalization

In nonblocking operations we need to know if the operation is complete

- In recv in order to start reading the message
- In send in order to start overwriting the variable

Nonblocking send and recv provide a request number (req)

Primitives:

- wait(req): the process gets blocked until the operation req is finished
- test(req) indicates if the operation has finished or not
- waitany and waitall can be used when there are several pending operations

This can be used to overlap communications and computing

Selection of Messages

The recv operations requires a process identifier id

- It does not finish until a message from *id* arrives
- Messages from other processes are ignored

For more flexibility, it is possible to use a wildcard value to receive from any process

Moreover, a tag is used to distinguish among messages

A wildcard is also possible to match any tag

Example: recv(z,any_src,any_tag,status) will accept the first incoming message

- The recv primitive has a status argument containing the sender id and the tag
- Unselected messages are not lost, they remain in a "message queue"

Problem: Deadlock

An incorrect usage of send and recv can lead to deadlocks

Case of synchronous communication:

```
/* Process 0 */
send(x,1);
recv(y,1);
/* Process 1 */
send(y,0);
recv(x,0);
```

■ Both get blocked in the sending

Case of buffered send:

- The above example would not cause deadlock
- There may be other situations leading to deadlocks

```
/* Process 0 */
recv(y,1);
send(x,1);
/* Process 1 */
recv(x,0);
send(y,0);
```

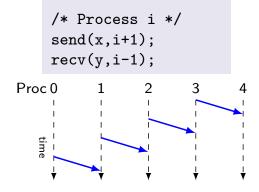
Potential solution: exchange the order in one of them

Problem: Serialization

Each process has to send data to its right neighbor

```
/* Process i */
recv(y,i-1);
send(x,i+1);

Proc 0 1 2 3 4
```



Potential solutions:

- Odd-even protocol: odd processes perform one variant, even processes the other
- Nonblocking send or recv
- Combined operations: sendrecv

Collective Communication

Collective operations involve all processes in a communicator (in many cases, one of them has a special role – root process)

- Synchronization (barrier): all processes wait for the rest to arrive
- Data transfer: one or more processes send to one or more
- Reductions: along with the communication an operation is performed on data

These operations can be realized using point-to-point communication, but it is recommended to use the corresponding primitive

- There are several algorithms for each case (linear, tree)
- The optimal solution often depends on the architecture (network topology)

Collective Communication: Types

- One-to-all broadcast
 - All processes receive what the root process send
 - All-to-one reduction
 - The dual of broadcast
 - Data are combined using an associative operator
 - Scatter
 - The root sends an individualized message to the rest
 - Gather or concatenation
 - The dual of scatter
 - Similar to reduction but without operation
 - All-to-all broadcast
 - p simultaneous broadcasts, with different root processes
 - At the end, all processes will have received all the data
 - All-to-all reduction
 - The dual of all-to-all broadcast

Section 2

Algorithmic Schemes

- Data Parallelism
- Tasks Parallelism

Data Parallelism / Data Partitioning

In algorithms with many data treated in a similar way (typically, matrix algorithms)

- In shared memory, loops are parallelized (each thread works on a part of the data)
- In message passing, an explicit data partitioning is performed

In message passing it may be inconvenient to parallelize

- The computational volume must be at least one order of magnitude higher than the communication cost
 - $m{\mathsf{X}}$ Vector-vector: cost $\mathcal{O}(n)$ vs. $\mathcal{O}(n)$ communication
 - X Matrix-vector: cost $\mathcal{O}(n^2)$ vs. $\mathcal{O}(n^2)$ communication
 - ✓ Matrix-matrix: cost $\mathcal{O}(n^3)$ vs. $\mathcal{O}(n^2)$ communication
- Often data are already distributed

Case 1: Matrix-Vector Product

Message-passing solution (p = n processors)

- lacktriangle Assuming that v, A are initially in P_0
- The result x should be stored in P_0

```
SUB matvec(A,v,x,n,m)
distribute(A,Al,v,n,m)
mvlocal(Al,v,xl,n,m)
combine(xl,x,n)
SUB distribute(A,Al,v,n,m)
FOREACH P(i), i=0 TO n-1
  IF i == 0
    FOR j=1 TO n-1
      send(A[j,:],j)
      send(v[:],j)
    END
    A1 = A[0,:]
  else
    recv(Al,0)
    recv(v[:],0)
  END
```

```
SUB mvlocal(Al,v,xl,n,m)
FOREACH P(i), i=0 TO n-1
    xl = 0
    FOR j=0 TO m-1
        xl = xl + Al[j] * v[j]
    END

SUB combine(xl,x,n)
FOREACH P(i), i=0 TO n-1
    IF i == 0
        x[0] = xl
        FOR j=1 TO n-1
        recv(x[j],j)
    END
else
    send(xl,0)
END
```

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Task Parallelism

In cases where decomposition creates more tasks than processes, or when solving a task generates new tasks

- Static assignment of tasks is not feasible or leads to load imbalance
- Dynamic assignment: tasks are being assigned to processes as they become idle

Usually implemented by means of an asymmetric scheme: manager-worker (or master-slave)

- The master keeps a count of finished and pending tasks
- Workers receive tasks and notify the master when they have finished them

Sometimes, a symmetric solution is feasible: replicated workers

Manager-Worker (Master-Slave)

Example: Fractals with message passing (np processes)

Master

```
count=0; row=0;
for (k=1; k<np; k++) {
  send(row, k, data_tag);
  count++; row++;
}
do {
  recv({r,color}, slave, res_tag);
  count--;
  if (row<max_row) {</pre>
    send(row, slave, data_tag);
    count++; row++;
  }
  else
    send(row, slave, end_tag);
  display(r,color);
} while (count>0);
```

Workers

count stands for the number of processes that have a task assigned

max_row (independent) lines of the image are processed

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Section 3

Performance Evaluation (II)

- Parallel Time
- Relative Parameters

Parallel Execution Time

Time spent by a parallel algorithm with p processors

■ From the start of the first one until the last finishes

It is composed of arithmetic and communication time

$$t(n,p) = t_a(n,p) + t_c(n,p)$$

 t_a corresponds to all computing times

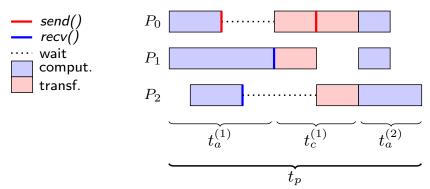
- All processors compute concurrently
- It is equal or greater than the maximum arithmetic time

 t_c corresponds to times associated with data transfers

- In distributed memory t_c =time of sending the messages
- In shared memory t_c =synchronization time

Parallel Execution Time: Components

Ex.: message passing with three processes, P_0 sends to P_1 , P_2



In practice:

- There is no clear separation between computation and communication stages (P_1 does not need to wait)
- Often communication and computation can be overlapped (with nonblocking operations, e.g. P_2)

$$t_p = t_a + t_c - t_{
m overlap}$$
 $t_{
m overlap}$: overlap time

Modelling Communication Time

Assuming message passing, P_0 and P_1 running on two different nodes with direct link

Time needed to send a message of n bytes: $t_s + t_w n$

- lacktriangle Communication set-up time, t_s
- Bandwidth, w (maximum number of bytes per second)
- Sending time for 1 byte, $t_w = 1/w$

In practice, things get complicated:

Switched networks, non-uniform latencies, collisions, ...

Recommendations:

- Grouping serveral messages into one (n large, single t_s)
- Avoiding many simultaneous communications

In shared memory, considerations are different

Example: Matrix-Vector Product (1)

$$x = A \cdot v, A \in \mathbb{R}^{n \times n}, v \in \mathbb{R}^n, x \in \mathbb{R}^n$$

Sequential time:

$$t(n) = 2n^2$$
 flops

Parallelization using p = n processors

Parallel time in shared-memory:

$$t(n,p) = 2n$$
 flops

Parallel time in message-passing:

- lacksquare distribute: $2 \cdot (n-1) \cdot (t_s + t_w \cdot n)$
- \blacksquare mvlocal: 2n flops
- combine: $(n-1)\cdot(t_s+t_w\cdot 1)$ $t(n,p)=3\cdot(n-1)\cdot t_s+(n-1)\cdot(2n+1)t_w+2n \text{ flops}$ $t(n,p)\approx 3nt_s+2n^2t_w+2n \text{ flops}$

Example: Matrix-Vector Product (2)

Version for p < n proc. (block row distribution)

```
SUB matvec(a,v,x,n,p)
distribute(a,aloc,v,n,p)
mvlocal(aloc,v,x,n,p)
combine(x,n,p)
SUB distribute(a,aloc,v,n,p)
FOREACH P(i), i=0 TO p-1
 nb = n/p
  IF i == 0
    aloc = a[0:nb-1,:]
    FOR j=1 TO p-1
      send(a[j*nb:(j+1)*nb-1,:],j)
      send(v[:],j)
    END
  ELSE
    recv(aloc,0)
    recv(v,0)
  END
```

```
SUB mvlocal(aloc,v,x,n,p)
FOREACH P(pr), pr=0 TO p-1
  nb = n/p
  FOR i=0 TO nb-1
    x[i] = 0
    FOR j=0 TO n-1
      x[i] += aloc[i,j] * v[j]
    END
  END
SUB combine(x,n,p)
FOREACH P(i), i=0 TO p-1
  nb = n/p
  IF i == 0
    FOR j=1 TO p-1
      recv(x[j*nb:(j+1)*nb-1],j)
  ELSE
    send(x[0:nb-1],0)
  END
```

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Example: Matrix-Vector Product (3)

Parallelization using p < n processors

Parallel time using message passing:

distribute:

$$(p-1)\cdot\left(t_s+t_w\cdot\frac{n^2}{p}\right)+(p-1)\cdot(t_s+t_w\cdot n)\approx 2pt_s+n^2t_w+pnt_w$$

 \blacksquare mvlocal: $2\frac{n^2}{p}$ flops

• combine: $(p-1) \cdot (t_s + t_w \cdot n/p) \approx pt_s + nt_w$

$$t(n,p) \approx 3pt_s + (n^2 + pn)t_w + 2\frac{n^2}{p}$$
 flops

Relative Parameters

Relative parameters are used to compare different parallel algorithms

■ Speedup: S(n, p)

■ Efficiency: E(n, p)

Usually, these are applied in the experimental analysis, although speedup and efficiency can also be obtained in the theoretical analysis

Speedup and Efficiency

The speedup indicates the speed gain of a parallel algorithm with respect to its sequential version

$$S(n,p) = \frac{t(n)}{t(n,p)}$$

The reference time t(n) could be:

- The best sequential algorithm
- The parallel algorithm run on 1 processor

The efficiency measures the degree of utilization of the parallel computer by the parallel algorithm

$$E(n,p) = \frac{S(n,p)}{p}$$

Usually expressed as a percentage (or parts per unit)

Speedup: Possible Cases

1 < S(n, p) < p

S(n,p) > p

"Speed-down"

The parallel algorithm is slower than the sequential algorithm

Sublinear case

The parallel algorithm is faster than the sequential one, but does not exploit all the capacity of procs

Linear case

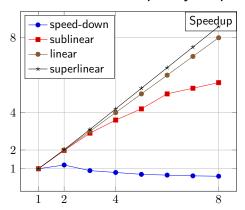
S(n,p) = p

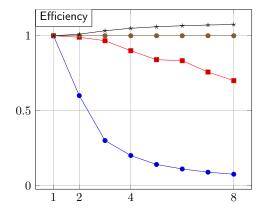
The parallel algorithm is as fast as possible, exploiting all the processors up to 100%

$$\sim (re, p) > p$$

Superlinear case

Anomalous situation, when the parallel algorithm has less cost than the sequential one





Example: Matrix-Vector Product

Sequential time: $t(n) = 2n^2$ flops

Parallelization by rows (p = n processors)

In shared memory:

$$t(n,p) = 2n$$

$$S(n,p) = n$$

$$E(n,p)=1$$

In message passing:

$$t(n,p) = 2n^2t_w + 3nt_s + 2n$$

$$S(n,p) \to 1/t_w$$

$$E(n,p) \rightarrow 0$$

Block row parallelization (p < n processors)

In message passing:

$$t(n,p) = 3pt_s + (n^2 + pn)t_w + 2\frac{n^2}{p}$$

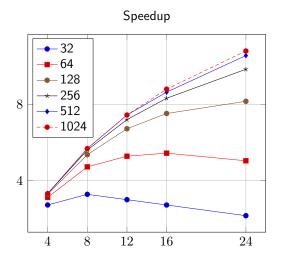
$$S(n,p) \to \frac{2p}{pt_w+2}$$

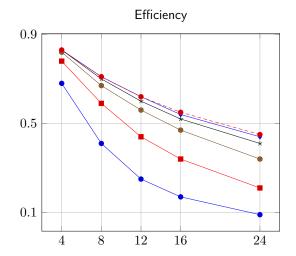
$$S(n,p) \rightarrow \frac{2p}{pt_w+2}$$

 $E(n,p) \rightarrow \frac{2}{pt_w+2}$

Performance Variation

- Usually, the efficiency decreases as the number of processors is increased
- The effect is normally less important for larger problem sizes





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Amdahl's Law

Often, a part of the problem cannot be executed in parallel \rightarrow Amdahl's Law estimates the maximum attainable speedup

Given a sequential algorithm, split $t(n) = t_s + t_p$, where

- $lacktriangleq t_s$ is the time of the intrinsically sequential part
- t_p is the time of the perfectly parallelizable part (can be solved using p processors)

The minimum attainable parallel time will be $t(n,p)=t_s+\frac{t_p}{p}$

Maximum speedup

$$\lim_{p \to \infty} S(n, p) = \lim_{p \to \infty} \frac{t(n)}{t(n, p)} = \lim_{p \to \infty} \frac{t_s + t_p}{t_s + \frac{t_p}{p}} = 1 + \frac{t_p}{t_s}$$

Section 4

Algorithm Design: Task Assignment

- The Problem of Assignment
- Strategies for Merging and Replication

Task Assignment

- The decomposition phase has produced a set of tasks
- An abstract and platform-independent parallel algorithm is obtained, potentially inefficient
- The obtained decomposition must be *adapted* to a specific architecture

Task assignment and task scheduling consist in determining

- the processing units and
- the order

in which the tasks will be executed

Processes and Processors

- Process: Logical computing agent that performs tasks
- Processor: Hardware unit that physically performs computations

A parallel algorithm is composed of processes that execute tasks

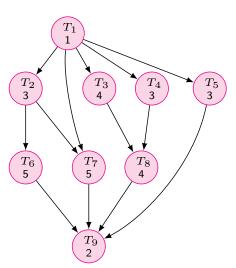
- The assignment establishes the correspondence between tasks and processes in the design phase
- The correspondence between processes and processors is done at the end and typically at execution time

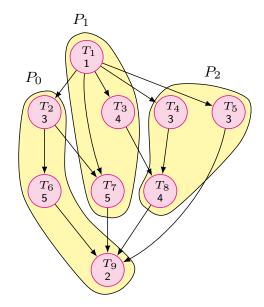
The Assignment Problem. Example (1)

Assignment: to establish the task-process correspondence and select the execution order

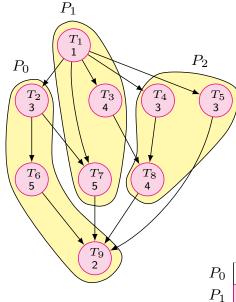
Usually also includes the previous grouping of some tasks

Example:

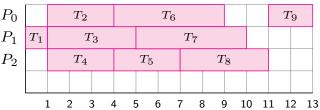




The Assignment Problem. Example (2)



Task execution order according to the selected assignment



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Objectives of the Assignment

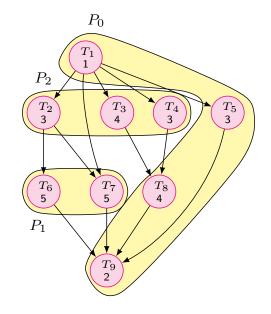
Main objective: To minimize execution time

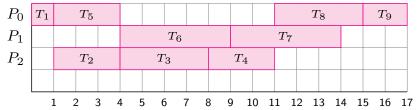
Factors of the execution time of a parallel algorithm and minimization strategies:

- Computing time: To maximize concurrency by assigning independent tasks to distinct processes
- Communication time: To assign tasks that communicate between them a lot to the same process
- Idle time: To minimize the two main causes:
 - Load imbalance: computation and communication costs should be balanced among processes (previous diagram)
 - Waiting time: to minimize the waiting time of tasks that are not yet ready

Objectives of the Assignment. Example

Example of well balanced assignment, but with longer waiting time





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General Strategies of Assignment (1)

Static assignment or deterministic scheduling: The assignment decisions are taken before the execution time. Steps:

- The number of tasks, their execution time and their communication costs are estimated
- Tasks are merged into larger ones to reduce communication costs
- Tasks are associated to processes

The optimal static assignment problem is *NP-complete* in the general case¹

Advantages of static assignment:

- Does not add any overhead at run time
- Design and implementation are generally simpler

¹There is no known algorithm to solve the problem in polynomial time

General Strategies of Assignment (2)

Dynamic assignment: The distribution of computational workload is done at execution time

This kind of assignment is used when:

- Tasks are dynamically generated
- The task size is not known a priori

In general, dynamic techniques are more complex. The main drawback is the induced overhead due to:

- Information transfer among processes regarding load and work
- Decision making to move load among processes (done at run time)

Advantage: No need to know the behaviour a priori, they are flexible and appropriate for heterogeneous architectures

orging (1)

Merging (1)

Merging is used to reduce the number of tasks aiming at:

- limiting the task creation and termination costs, and
- minimizing the delays due to the interaction among tasks (local versus remote data access)

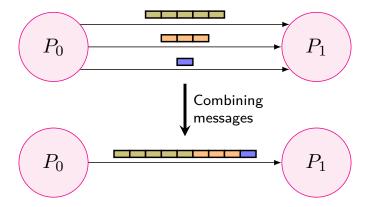
Merging strategies:

- Volume minimization of the transferred data. Distribution of tasks based on data blocks (matrix algorithms), merging of non-concurrent tasks (static task graphs), temporal storage of intermediate results (e.g. scalar product of two vectors)
- Reduction of the interaction frequency. To minimize the number of transfers and to increase the volume of data to be exchanged

Merging (2)

Reduction of the frequency of interactions

■ In *distributed memory*, it means to reduce latency (number of messages) and to increase the volume of data per message



■ In *shared memory*, it means to reduce the number of cache misses

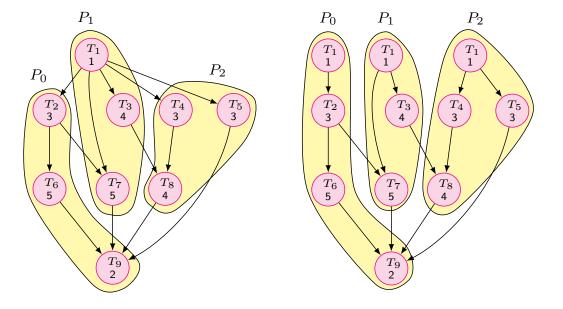
Replication

Replication implies that part of the computations or data from a problem are not split but executed or managed by all or several processes

- Data replication: consists in copying commonly accessed data in the different processes aiming at reducing communication
 - In shared memory it is implicit since it only affects cache memory
 - In *distributed memory* it may lead to a considerable performance improvement and design simplification
- Computation and communication replication: consists in repeating a computation in each one of the processes that need the result. It is convenient in the case that the computation cost is smaller than the communication cost

Replication. Example

Example of replication of computing and communications. Given the next graph, and considering that communications have an associated cost. The T1 task is replicated



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Section 5

Assignment Schemes

■ Schemes for Static Assignment

Static Assignment Schemes

Static schemes for domain decomposition:

- They focus on large-scale data structures
- The assignment of tasks to processes consists in distributing the data among the processes
- Mainly two types:
 - Block-oriented matrix distributions
 - Static splitting of graphs

Schemes on static dependency graphs

■ They are normally obtained by a functional decomposition of the data flow or recursive decomposition

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Block-oriented Distributions of Matrices

In matrix computations, typically the computation of an entry depends on the neighboring entries (spatial locality)

 The assignment considers contiguous portions (blocks) in the data domain (matrix)

Most typical block distributions:

- Uni-dimensional block distribution of a vector
- 2 Uni-dimensional distribution by blocks of rows of a matrix
- 3 Uni-dimensional distribution by blocks of columns of a matrix
- 4 Bi-dimensional block distribution of a matrix

We will also see the cyclic variants

Uni-dimensional Block Distribution

The global index i is assigned to process $\lfloor i/m_b \rfloor$ where $m_b = \lceil n/p \rceil$ is the block size

The local index is $i \mod m_b$ (remainder of interger division)

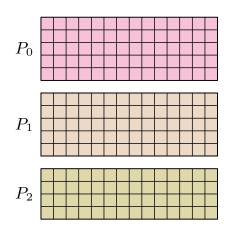
Example: for a vector of 14 elements among 3 processes

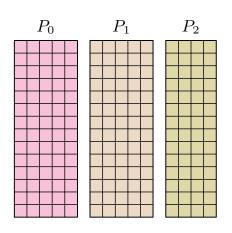
$$m_b = \lceil 14/3 \rceil = 5$$

Each process has m_b elements (except the last one)

Uni-dimensional Block Distribution. Example

Example for a bidimensional matrix of 14×14 elements among 3 processes by row blocks and block columns

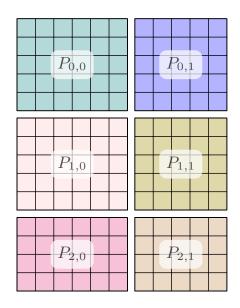




Each process owns $m_b = \lceil n/p \rceil$ rows (or columns)

Bi-dimensional Block Distribution

Example of 2-D distribution by blocks for a matrix of size $m \times n = 14 \times 11$ among 6 processes organized in a 3×2 grid



Each process has a block of size $m_b \times n_b = \lceil m/p_m \rceil \times \lceil n/p_n \rceil$, where p_m and p_n are the first and second dimension of the process grid, respectively (3 and 2 in the example)

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Example: Finite Differences (1)

Iterative computation on a matrix $A \in \mathbb{R}^{n \times n}$

- lacksquare At the beginning it has a given value $A^{(0)}$
- At the k-th iteration $(k=0,1,\dots)$ a new value is obtained $A^{(k+1)}=\left(a_{i,j}^{(k+1)}\right)$, $i,j=0,\dots,n-1$, where

$$a_{i,j}^{(k+1)} = a_{i,j}^{(k)} - \Delta t \left(\frac{a_{i+1,j}^{(k)} - a_{i-1,j}^{(k)}}{0.1} + \frac{a_{i,j+1}^{(k)} - a_{i,j-1}^{(k)}}{0.02} \right)$$

and certain boundary conditions

We will next see the communication scheme of the algorithm for different distributions (for n=9)

Example: Finite Differences (2)

Without merging

- 4 messages per task (1 element each)
- 288 total messages, 288 elements transferred

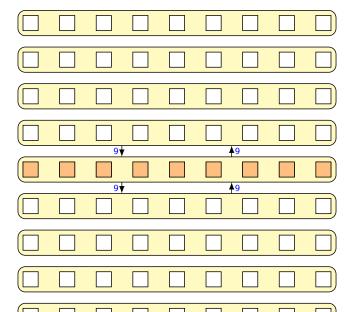
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Example: Finite Differences (3)

Uni-dimensional merging

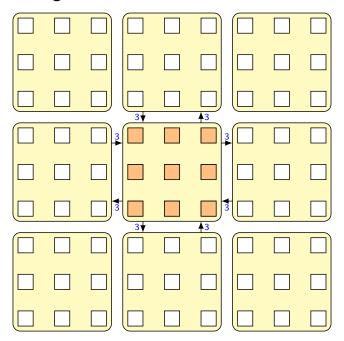
- 2 messages per task (9 elements each)
- 16 total messages, 144 elements transferred



Example: Finite Differences (4)

Bi-dimensional merging:

- 4 messages per task (3 elements each)
- 24 total messages, 72 elements transferred



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Volume-Surface Effect

Task merging improves locality

- Reduces the volume of communication
- Goal is to maximize computation and minimize communication

Volume-surface effect

- The computational load increases proportionally to the number of elements assigned to a task (volume in 3D matrices)
- The communication cost increases proportionally to the perimeter of the task (surface in 3D matrices)

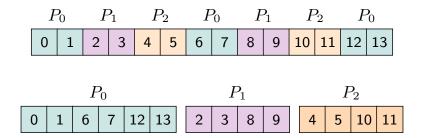
This effect grows as the number of dimensions of the matrix is increased

Cyclic Distributions

Objective: to balance the load during all execution time

- Larger communication cost since locality is reduced
- Usually combined with block schemes
- An equilibrium between load balancing and communication costs should be kept: most appropriate block size

Uni-dimensional cyclic distribution (block size 2):



Similarly, it applies to matrices (by rows or columns)

Bi-dimensional Cyclic Distribution

Example of a bi-dimensional block cyclic distribution: Matrix of 8×11 elements in blocks of 2×3 in a grid of 3×4 processes

