

Parallel Algorithms

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Agenda

- Parallel Algorithms
 - □ Parallel Reduction
 - □ Scan (Naive and Work-Efficient)
 - □ Stream Compression
 - □ Summed Area Tables
 - □ Radix Sort



- Given an array of numbers, design a parallel algorithm to find the sum.
- Consider:
 - □ *Arithmetic intensity*: compute to memory access ratio



- Given an array of numbers, design a parallel algorithm to find:
 - □ The sum
 - □ The maximum value
 - □ The product of values
 - □ The average value
- How different are these algorithms?



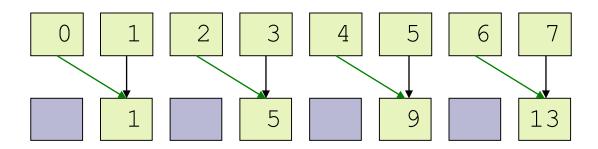
- Reduction: An operation that computes a single result from a set of data
- Parallel Reduction: Do it in parallel. Obviously



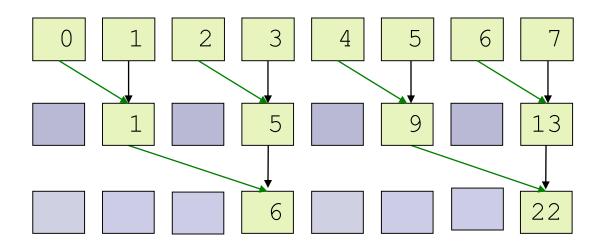
Example. Find the sum:

0 1 2 3 4 5 6 7

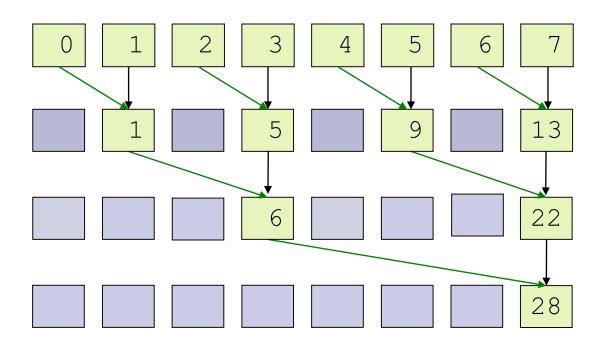






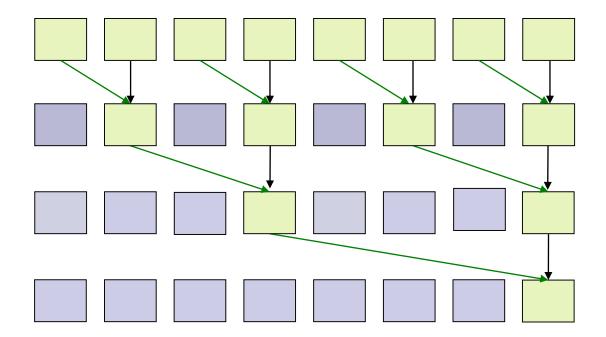








- Similar to brackets for a basketball tournament
- log(n) passes for n elements





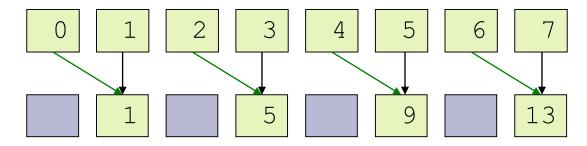
- $\blacksquare d = 0, 2^{d+1} = 2$
- $2^{d+1} 1 = 1$
- $2^{d} 1 = 0$

```
for d = 0 to log_2n - 1

for all k = 0 to n - 1 by 2^{d+1} in parallel x[k + 2^{d+1} - 1] += x[k + 2^d - 1];

// In this pass, for k = (0, 2, 4, 6)

// x[k + 1] += x[k];
```





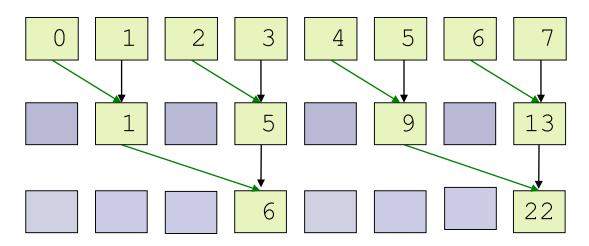
- $\blacksquare d = 1, 2^{d+1} = 4$
- $2^{d+1} 1 = 3$
- $2^{d} 1 = 1$

```
for d = 0 to log_2n - 1

for all k = 0 to n - 1 by 2^{d+1} in parallel x[k + 2^{d+1} - 1] += x[k + 2^d - 1];

// In this pass, for k = (0, 4)

// x[k + 3] += x[k + 1];
```



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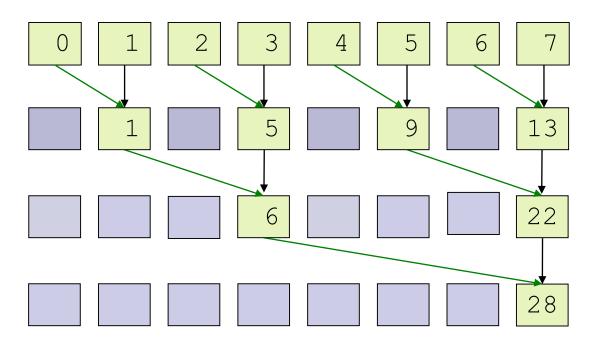
- $\blacksquare d = 2, 2^{d+1} = 8$
- $2^{d+1} 1 = 7$
- $2^{d} 1 = 3$

```
for d = 0 to log_2n - 1

for all k = 0 to n - 1 by 2^{d+1} in parallel x[k + 2^{d+1} - 1] += x[k + 2^d - 1];

// In this pass, for k = (0)

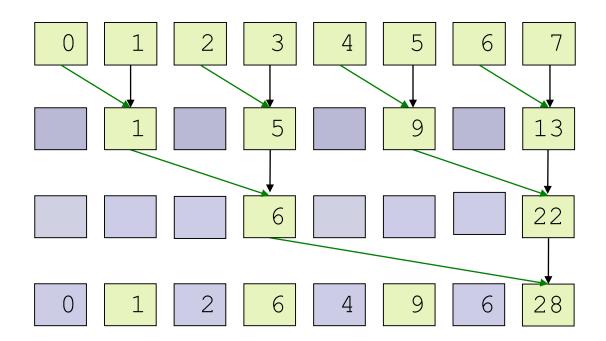
// x[k + 7] += x[k + 3];
```





■ Note the +=

- for d = 0 to $log_2n 1$ for all k = 0 to n - 1 by 2^{d+1} in parallel $x[k + 2^{d+1} - 1] += x[k + 2^d - 1];$
- The array is modified in place





All-Prefix-Sums

- All-Prefix-Sums
 - □ Input
 - Array of *n* elements: [* 0, * 1,..., * n-1]
 - Binary associate operator: ⊕
 - Identity: /
 - \square Outputs the array: [1, α_0 , (α_0) \bigoplus_{α_1),..., (α_0) \bigoplus_{α_1} $\bigoplus_{\alpha_1, \ldots, \alpha_n}$



All-Prefix-Sums

- Example
 - □ If ⊕ is addition, the array
 - **•** [3 1 7 0 4 1 6 3]
 - □ is transformed to
 - **•** [0 3 4 11 11 15 16 22]
- Seems sequential, but there is an efficient parallel solution



Exclusive Scan: Element j of the result does not include element j of the input:

```
■ In: [3 1 7 0 4 1 6 3]
■ Out: [0 3 4 11 11 15 16 22]
```

Inclusive Scan (Prescan): All elements including j are summed

```
■ In: [3 1 7 0 4 1 6 3]
■ Out: [3 4 11 11 15 16 22 25]
```



How do you generate an exclusive scan from an inclusive scan?

```
Input: [3 1 7 0 4 1 6 3]
Inclusive: [3 4 11 11 15 16 22 25]
Exclusive: [0 3 4 11 11 15 16 22]
// Shift right, insert identity
```

How do you go in the opposite direction?



Use cases

- □ Stream compaction
- □ Summed-area tables for variable width image processing
- □ Radix sort
- □ ...



 Used to convert certain sequential computation into equivalent parallel computation

Sequential		Parallel	
01.	out[0] = 0;	01.	<pre>forall j in parallel do temp[j] = f(in[j]); all_prefix_sums(out, temp);</pre>
02.	for j from 1 to n do	02.	
03.	out[j] = out[j-1] + f(in[j-1]);	03.	



Design a parallel algorithm for inclusive scan

```
□In: [3 1 7 0 4 1 6 3]
```

```
□Out: [3 4 11 11 15 16 22 25]
```

- Consider:
 - Total number of additions



Single thread (Sequential Scan) is trivial:

```
01. out[0] := 0

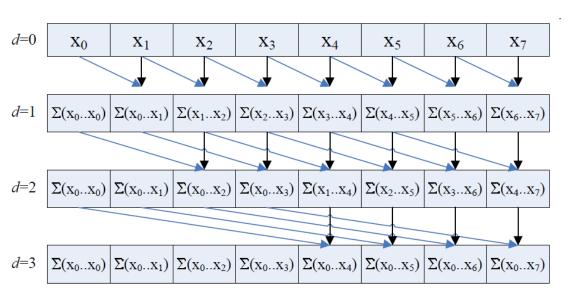
02. for k := 1 to n do

03. out[k] := in[k-1] + out[k-1]
```

- n adds for an array of length n
- How many adds will our parallel version have?



Naive Parallel Scan



```
for d = 1 to log_2n

for all k in parallel

if (k \ge 2^{d-1})

x[k] = x[k - 2^{d-1}] + x[k];
```

- Is this exclusive or inclusive?
- Each thread
 - Writes one sum
 - Reads two values



Naive Parallel Scan: Input

0 1 2 3 4 5 6 7

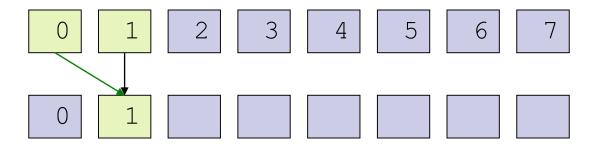
- 0 1 2 3 4 5 6 7

```
for d = 1 to log_2n

for all k in parallel

if (k >= 2^{d-1}) 25

x[k] = x[k - 2^{d-1}] + x[k];
```

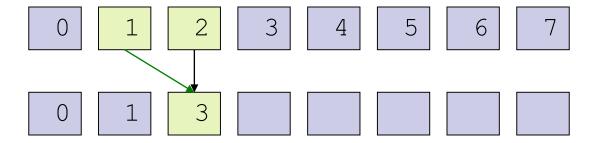


```
for d = 1 to log_2n

for all k in parallel

if (k >= 2^{d-1}) 26

x[k] = x[k - 2^{d-1}] + x[k];
```

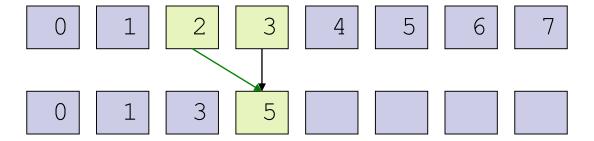


```
for d = 1 to log_2n

for all k in parallel

if (k >= 2^{d-1}) 27

x[k] = x[k - 2^{d-1}] + x[k];
```

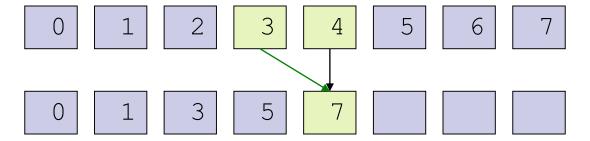


```
for d = 1 to log_2n

for all k in parallel

if (k >= 2^{d-1}) 28

x[k] = x[k - 2^{d-1}] + x[k];
```

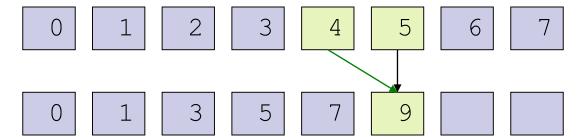


```
for d = 1 to log_2n

for all k in parallel

if (k >= 2^{d-1}) 29

x[k] = x[k - 2^{d-1}] + x[k];
```

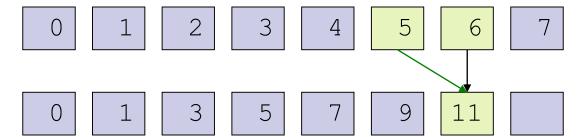


```
for d = 1 to log_2n

for all k in parallel

if (k >= 2^{d-1}) 30

x[k] = x[k - 2^{d-1}] + x[k];
```

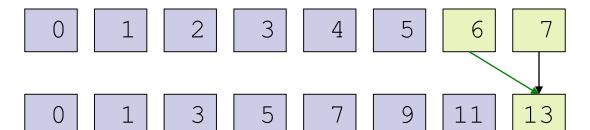


```
for d = 1 to log_2n

for all k in parallel

if (k >= 2^{d-1}) 31

x[k] = x[k - 2^{d-1}] + x[k];
```



```
for d = 1 to log_2n

for all k in parallel

if (k >= 2^{d-1}) 32

x[k] = x[k - 2^{d-1}] + x[k];
```

■ Naive Parallel Scan: d = 1, $2^{d-1} = 1$





Recall, it runs in parallel!

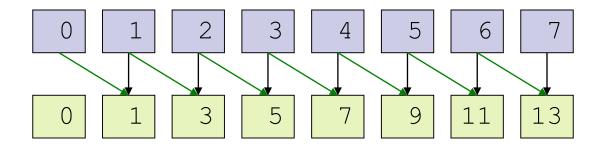
```
for d = 1 to log_2n

for all k in parallel

if (k >= 2^{d-1}) 33

x[k] = x[k - 2^{d-1}] + x[k];
```

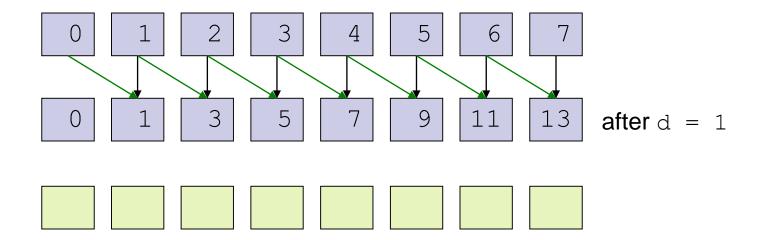
■ Naive Parallel Scan: d = 1, $2^{d-1} = 1$



Recall, it runs in parallel!

for d = 1 to
$$log_2n$$

for all k in parallel
if (k >= 2^{d-1}) 34
 $x[k] = x[k - 2^{d-1}] + x[k];$



```
for d = 1 to log_2n

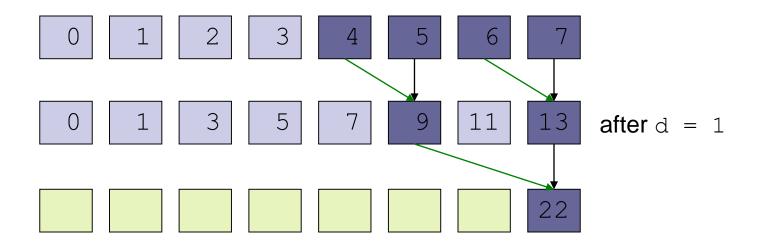
for all k in parallel

if (k >= 2^{d-1}) 35

x[k] = x[k - 2^{d-1}] + x[k];
```



■ Naive Parallel Scan: d = 2, 2^{d-1} = 2



Consider only k = 7

```
for d = 1 to log_2n

for all k in parallel

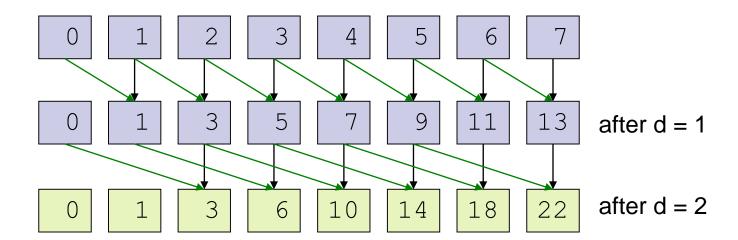
if (k \ge 2^{d-1}) 36

x[k] = x[k - 2^{d-1}] + x[k];
```

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Scan

■ *Naive Parallel Scan*: d = 2, 2^{d-1} = 2



```
for d = 1 to log_2n

for all k in parallel

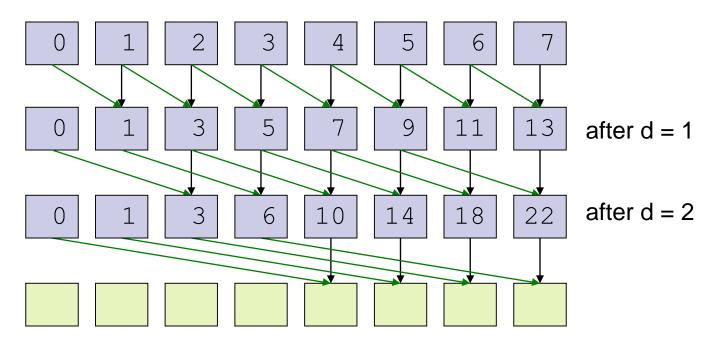
if (k >= 2^{d-1}) 37

x[k] = x[k - 2^{d-1}] + x[k];
```

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Scan

■ *Naive Parallel Scan*: d = 3, 2^{d-1} = 4



```
for d = 1 to log_2n

for all k in parallel

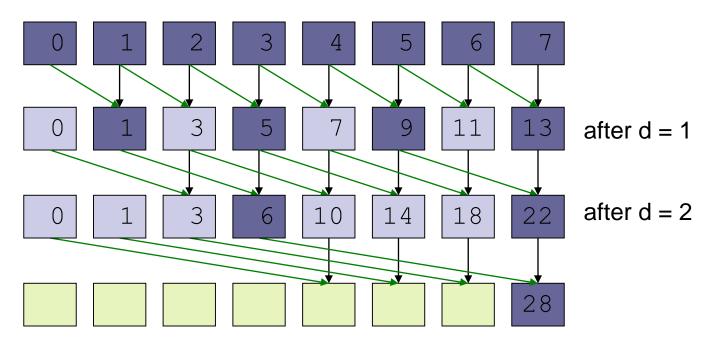
if (k >= 2^{d-1}) 38

x[k] = x[k - 2^{d-1}] + x[k];
```

.

Scan

■ *Naive Parallel Scan*: d = 3, 2^{d-1} = 4



■ Consider only k = 7

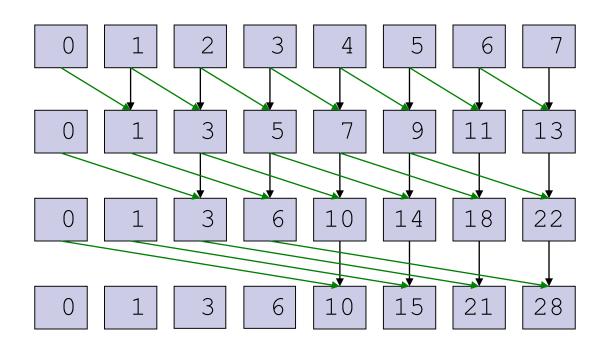
for d = 1 to
$$log_2n$$

for all k in parallel
if $(k \ge 2^{d-1})$ 39
 $x[k] = x[k - 2^{d-1}] + x[k];$



Scan

Naive Parallel Scan: Final

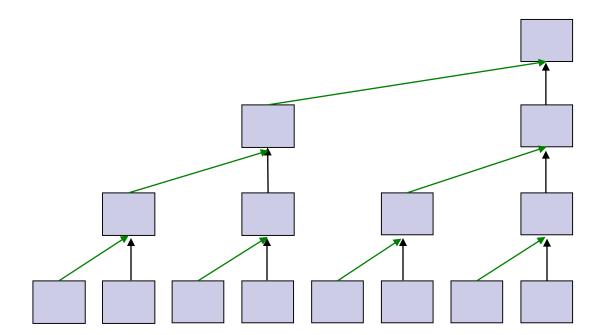




- Number of adds
 - □ Sequential Scan: (n)
 - □ Naive Parallel Scan: O(nlog₂(n))
- How can we make it faster?

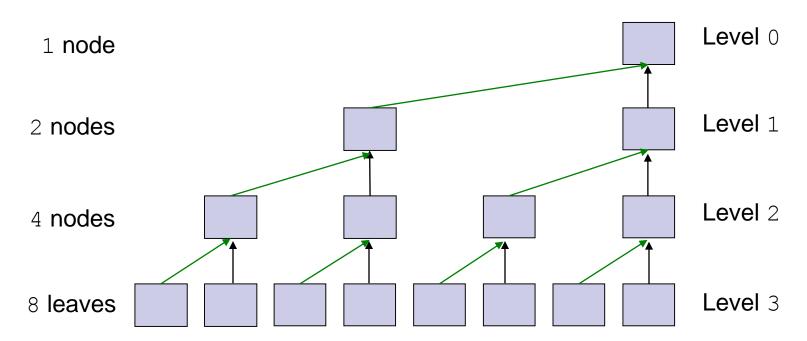


- Balanced binary tree
 - □n leaves = log₂n levels
 - □ Each level, d, has 2d nodes



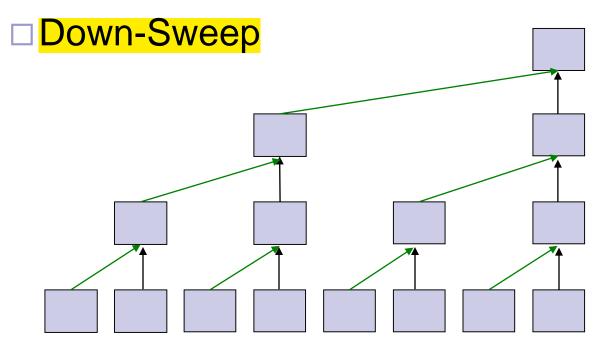


- Balanced binary tree
 - □n leaves = log₂n levels
 - Each level, d, has 2^d nodes



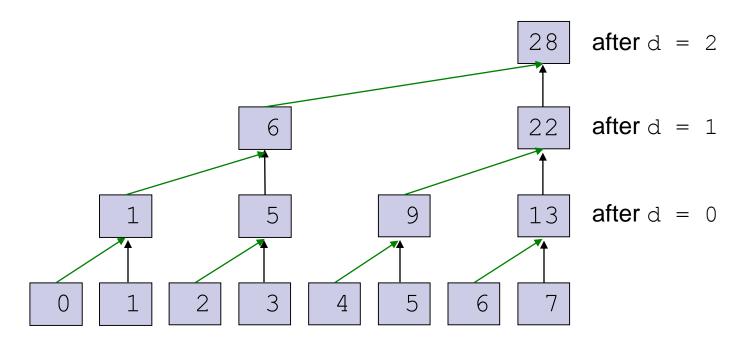


- Use a balanced binary tree (in concept) to perform Scan in two phases:
 - □ Up-Sweep (Parallel Reduction)



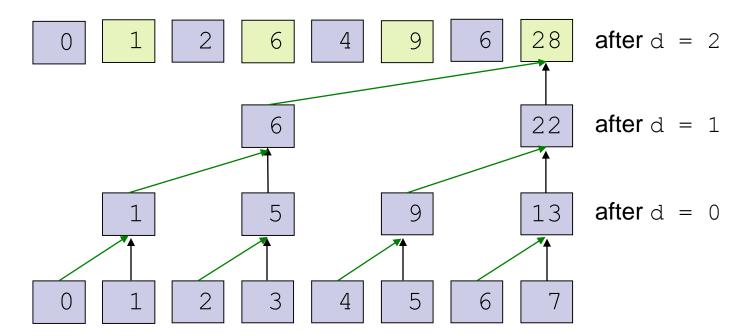
Up-Sweep

```
// Same code as our Parallel Reduction for d=0 to \log_2 n-1 for all k=0 to n-1 by 2^{d+1} in parallel x[k+2^{d+1}-1] += x[k+2^d-1];
```



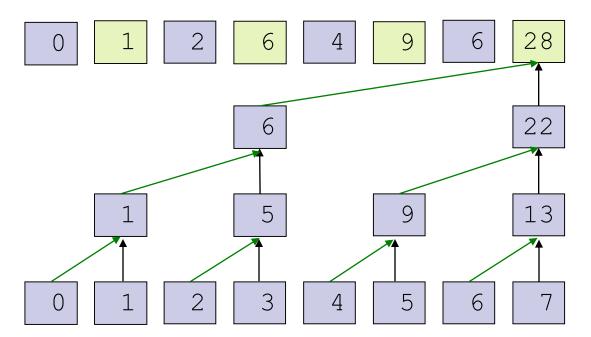
Up-Sweep

```
// Same code as our Parallel Reduction for d = 0 to log_2n - 1 for all k = 0 to n - 1 by 2^{d+1} in parallel x[k + 2^{d+1} - 1] += x[k + 2^d - 1];
```





- □ "Traverse" back down tree using partial sums to build the scan in place.
 - Set root to zero
 - At each pass, a node passes its value to its left child, and sets the right child to the sum of the previous left child's value and its value

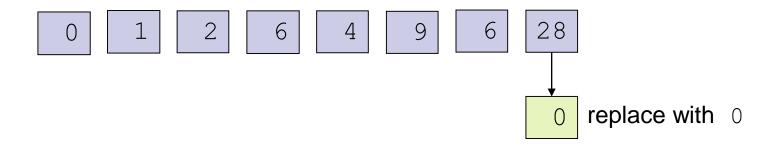


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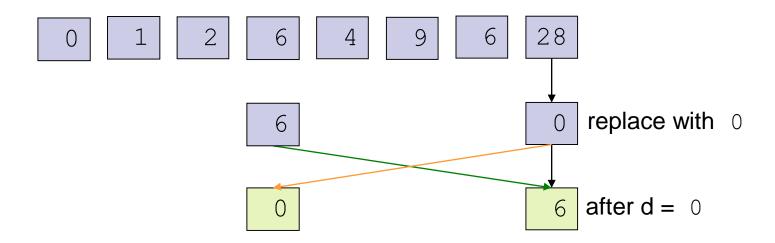
Work-Efficient Parallel Scan

- "Traverse" back down tree using partial sums to build the scan in place.
 - Set root to zero
 - At each pass, a node passes its value to its left child, and sets the right child to the sum of the previous left child's value and its value

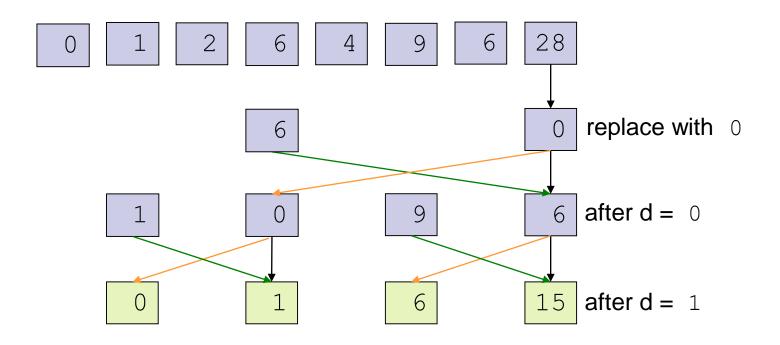






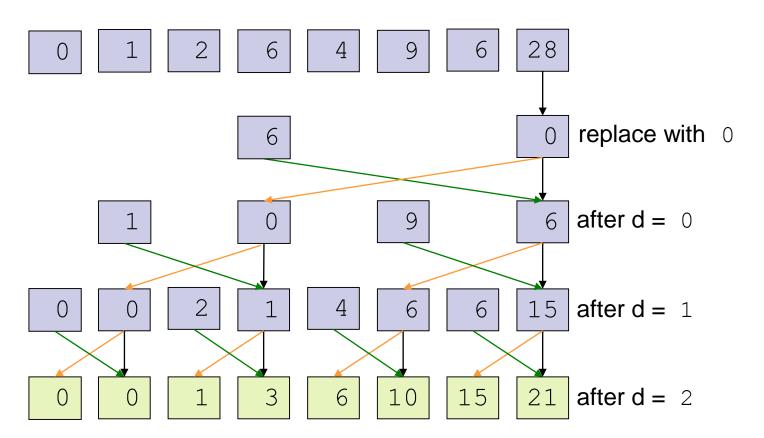






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Work-Efficient Parallel Scan

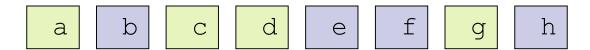




- Up-Sweep
 - □O(n) adds
- Down-Sweep
 - □O(n) adds
 - □O(n) swaps

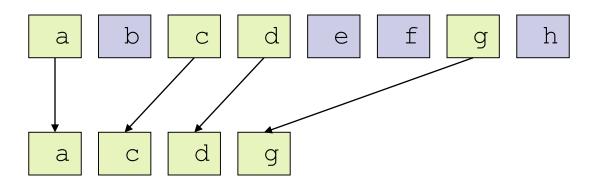


- Stream Compaction
 - ☐ Given an array of elements
 - Create a new array with elements that meet a certain criteria, e.g. non null
 - Preserve order



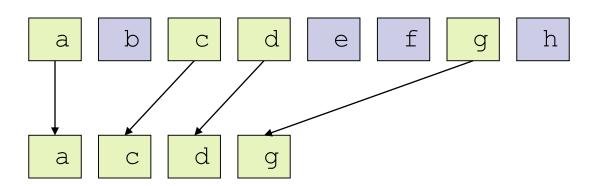


- Stream Compaction
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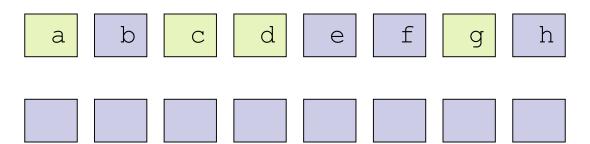


- Stream Compaction
 - □ Used in path tracing, collision detection, sparse matrix compression, etc.
 - □ Can reduce bandwidth from GPU to CPU



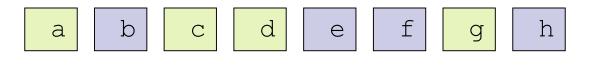


- Stream Compaction
 - Step 1: Compute temporary array containing
 - 1 if corresponding element meets criteria
 - 0 if element does not meet criteria





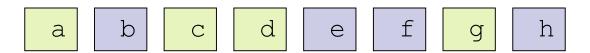
- Stream Compaction
 - □ Step 1: Compute temporary array



1

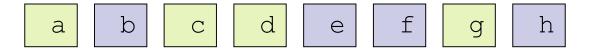


- Stream Compaction
 - □ Step 1: Compute temporary array





- Stream Compaction
 - □ Step 1: Compute temporary array



1 0 1

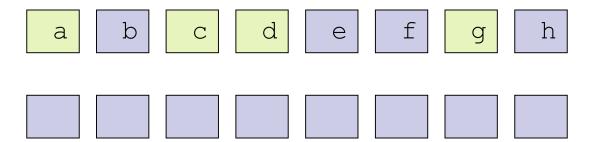


- Stream Compaction
 - □ Step 1: Compute temporary array

- a b c d e f g h
- 1 0 1 1 0 0 1 0



- Stream Compaction
 - □ Step 1: Compute temporary array



It runs in parallel!

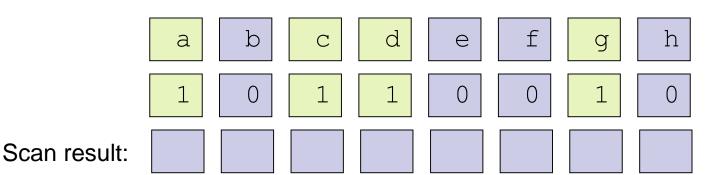


- Stream Compaction
 - □ Step 1: Compute temporary array

- a b c d e f g h
- 1 0 1 1 0 0 1
- It runs in parallel!

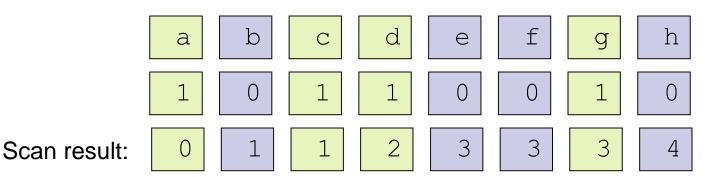


- Stream Compaction
 - □ Step 2: Run exclusive scan on temporary array





- Stream Compaction
 - □ Step 2: Run exclusive scan on temporary array



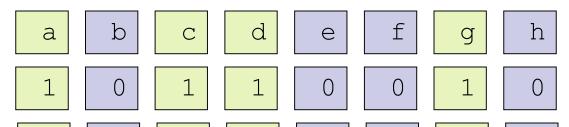
- □ Scan runs in parallel
- What can we do with the results?



- Stream Compaction
 - □ Step 3: Scatter
 - Result of scan is index into final array
 - Only write an element if temporary array has a 1



- Stream Compaction
 - □ Step 3: Scatter



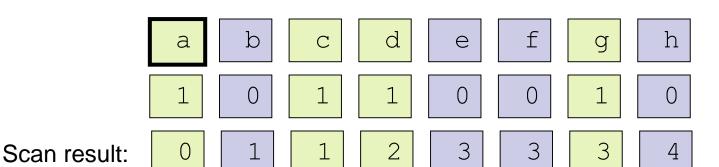
Scan result: 0

Final array:

0 1 2 3



- Stream Compaction
 - □ Step 3: Scatter

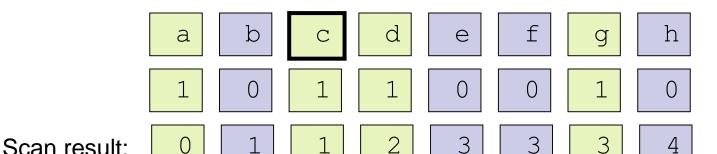


Final array:

0 1 2 3



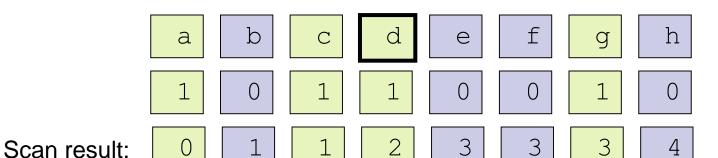
- Stream Compaction
 - □ Step 3: Scatter



Final array: a C



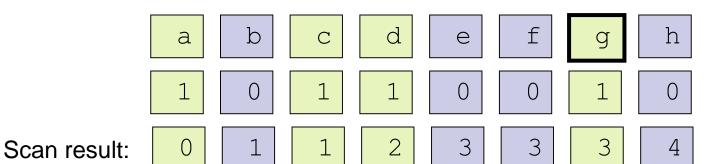
- Stream Compaction
 - □ Step 3: Scatter



Final array: a c d ...



- Stream Compaction
 - □ Step 3: Scatter

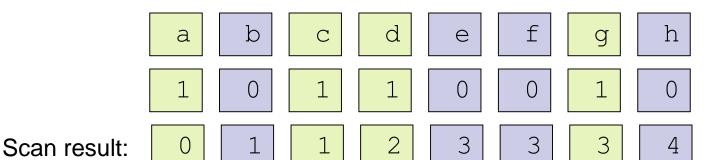


Final array: a c d g

0 1 2 3



- Stream Compaction
 - □ Step 3: Scatter



Final array:

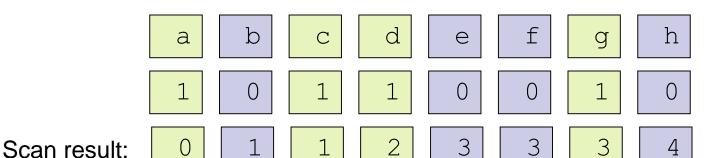


O 1 2 3 ■ Scatter runs in parallel!



Stream Compaction

- Stream Compaction
 - □ Step 3: Scatter



Final array: a c d g

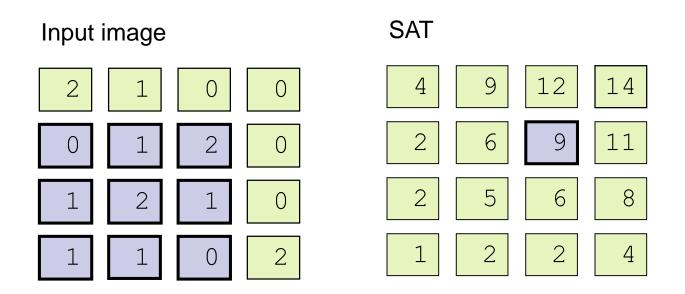
⁰ ¹ ² ³ ■ Scatter runs in parallel!



Summed Area Table (SAT): 2D table where each element stores the sum of all elements in an input image between the lower left corner and the entry location.



Example:



$$(1+1+0)+(1+2+1)+(0+1+2)=9$$



- Benefit
 - Used to perform different width filters at every pixel in the image in constant time per pixel
 - ☐ Just sample four pixels in SAT:

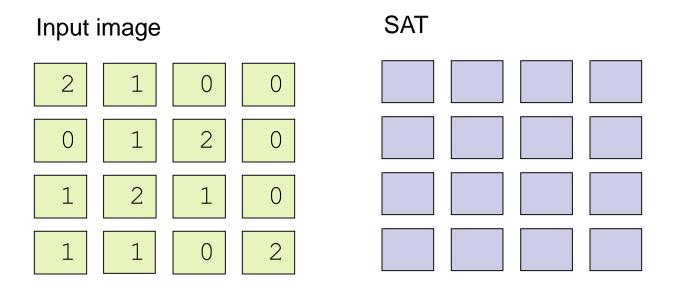
$$s_{filter} = \frac{s_{ur} - s_{ul} - s_{lr} + s_{ll}}{w \times h},$$



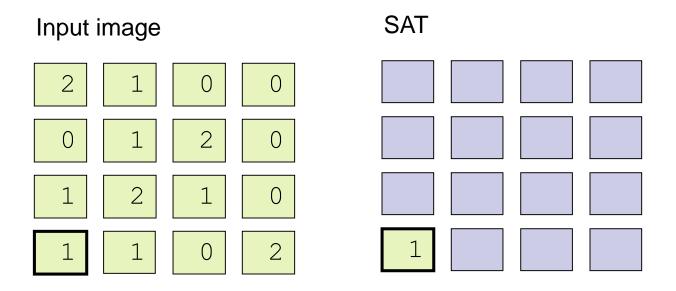
- Uses
 - Approximate depth of field
 - □ Glossy environment reflections and refractions



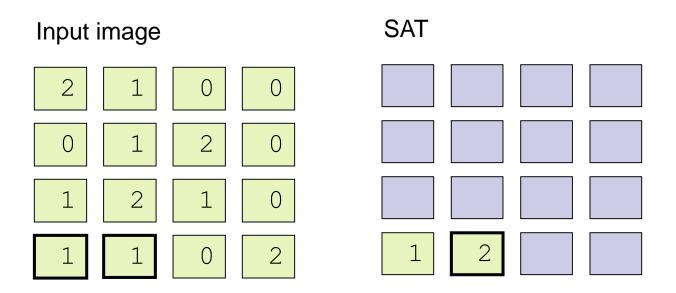




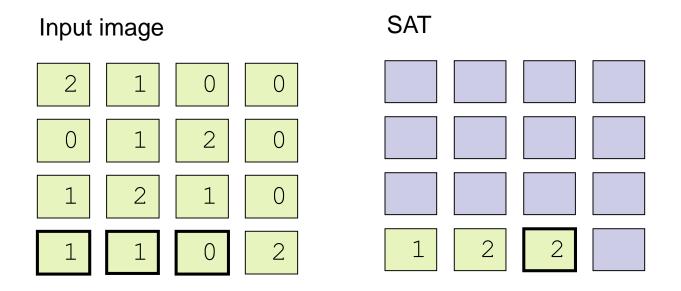




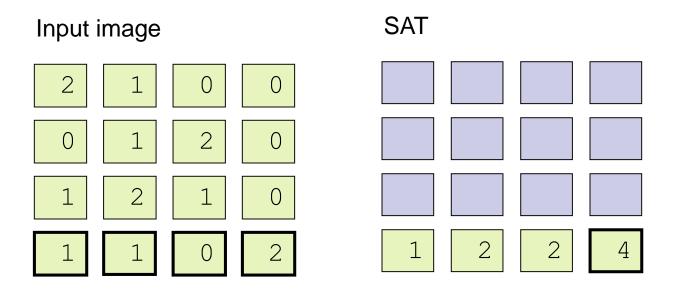




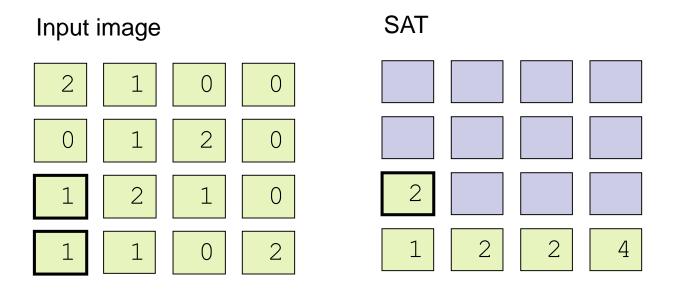




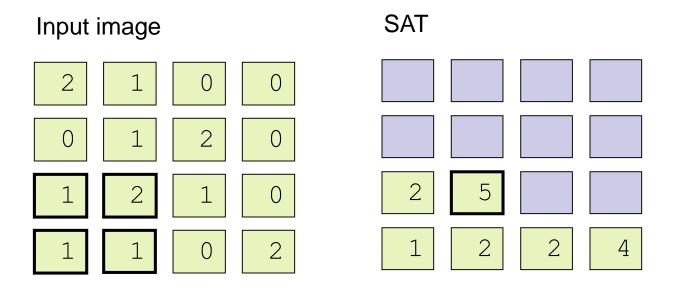








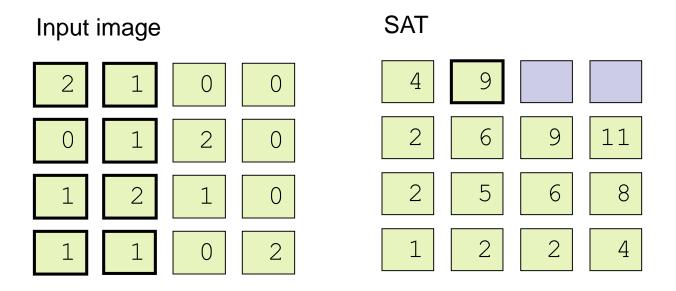




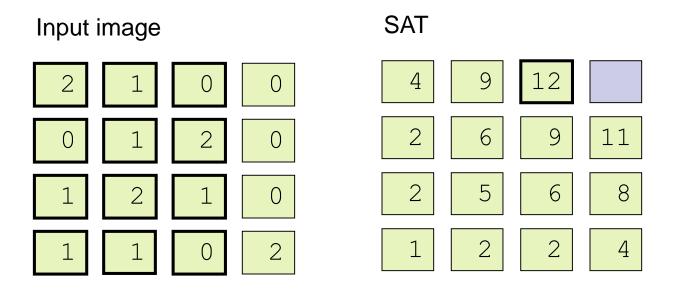


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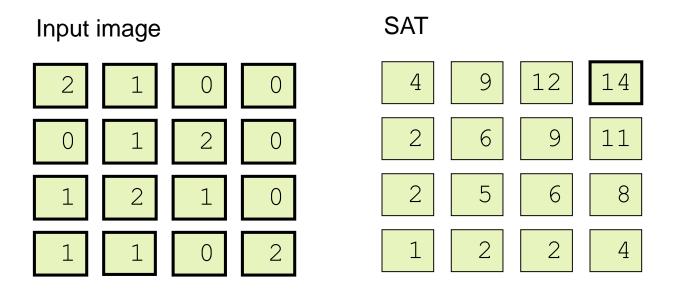














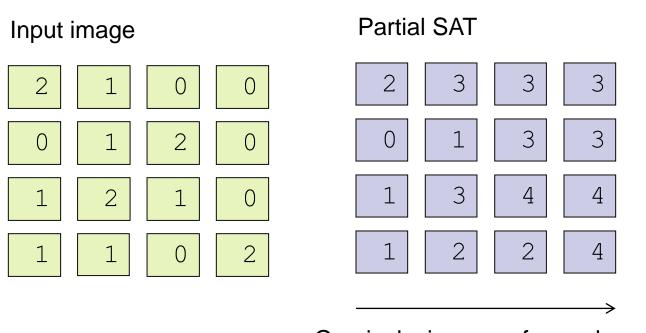
How would implement this on the GPU?



How would compute a SAT on the GPU using inclusive scan?



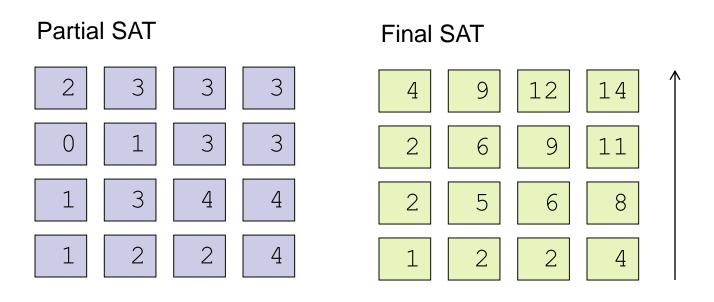
■ Step 1 of 2:



One inclusive scan for each row



■ Step 2 of 2:



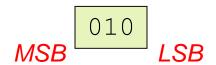
One inclusive scan for each column, bottom to top



- Efficient for small sort keys
 - □ k-bit keys require k passes



- Each radix sort pass partitions its input based on one bit
- First pass starts with the least significant bit (LSB). Subsequent passes move towards the most significant bit (MSB)

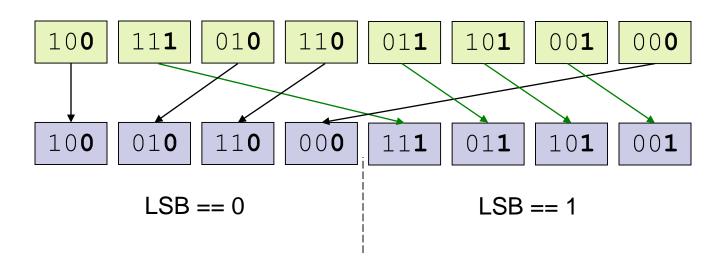




Example input:

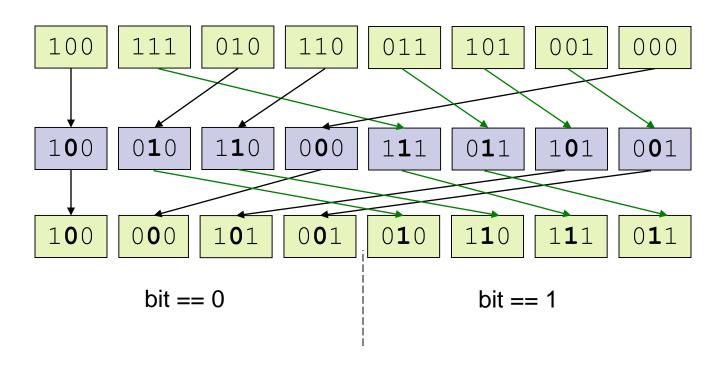


First pass: partition based on LSB



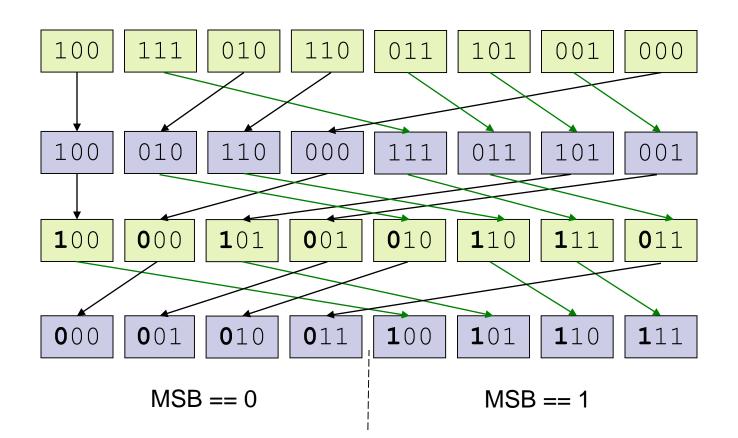


Second pass: partition based on middle bit





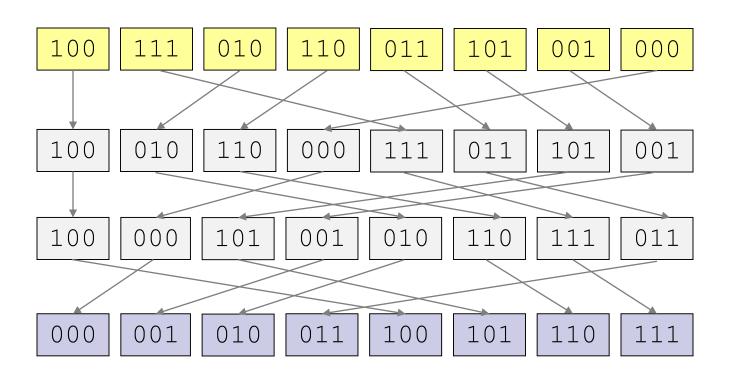
Final pass: partition based on MSB



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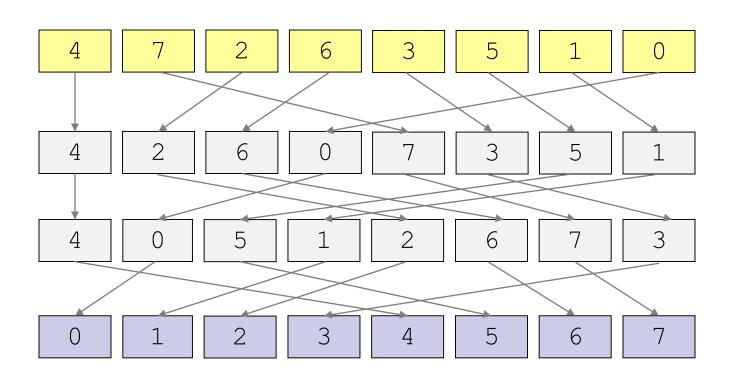


Completed:





Completed:





■ Where is the parallelism?



- 1. Break input arrays into tiles
 - □ Each tile fits into shared memory for an SM
- 2. Sort tiles in *parallel* with *radix sort*
- Merge pairs of tiles using a parallel bitonic merge until all tiles are merged.

Our focus is on Step 2



- Where is the parallelism?
 - □ Each tile is sorted in parallel
 - Where is the parallelism within a tile?



- Where is the parallelism?
 - □ Each tile is sorted in parallel
 - Where is the parallelism within a tile?
 - Each pass is done in sequence after the previous pass. No parallelism
 - Can we parallelize an individual pass? How?
 - Merge also has parallelism



- Implement spilt. Given:
 - □ Array, i, at pass n:

```
    100
    111
    010
    110
    011
    101
    001
    000
```

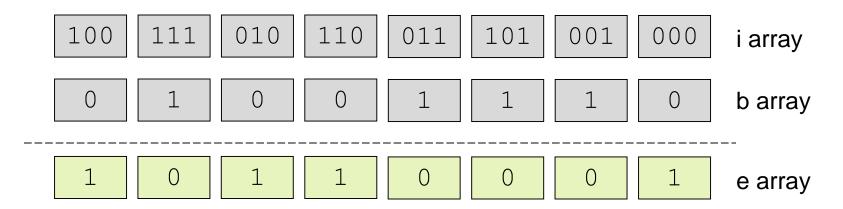
□ Array, **b**, which is true/false for bit **n**:

Output array with false keys before true keys:

```
100 010 110 000 111 011 101 001
```



Step 1: Compute e array

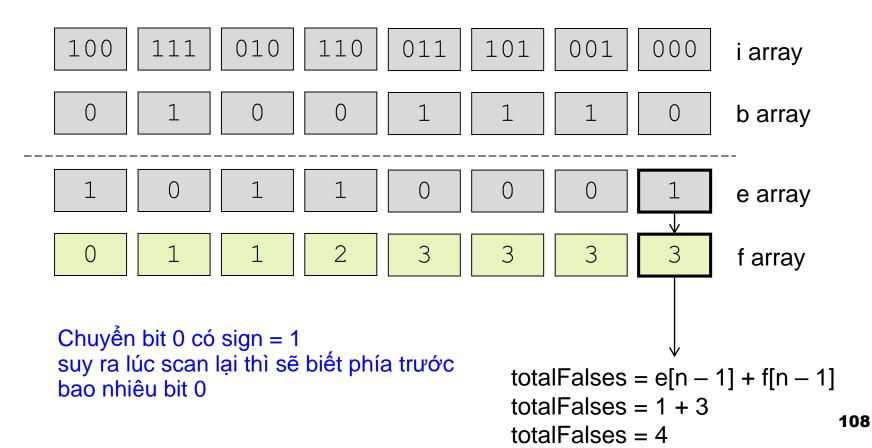




Step 2: Exclusive Scan e

i array	000	001	101	011	110	010	111	100
b array	0	1	1	1	0	0	1	0
e array	1	0	0	0	1	1	0	1
f array	3	3	3	3	2	1	1	0

Step 3: Compute totalFalses



Parallel Radix Sort

Step 4: Compute t array

t[i] = i - f[i] + totalFalses

Parallel Radix Sort

Step 4: Compute t array

$$t[0] = 0 - f[0] + totalFalses$$

 $t[0] = 0 - 0 + 4$
 $t[0] = 4$

f[0]: số thẳng 0 phía trước 4: tổng số thẳng 0

totalFalset9= 4

Parallel Radix Sort

Step 4: Compute t array

$$t[1] = 1 - f[1] + totalFalses$$

 $t[1] = 1 - 1 + 4$
 $t[1] = 4$

totalFalses= 4

Parallel Radix Sort

Step 4: Compute t array

$$t[2] = 2 - f[2] + totalFalses$$

 $t[2] = 2 - 1 + 4$
 $t[2] = 5$

Parallel Radix Sort

Step 4: Compute t array

t[i] = i - f[i] + totalFalses

Parallel Radix Sort

Step 5: Scatter based on address d

i array	000	001	101	011	110	010	111	100
b array	0		1	1	0	0	1	0
e array	1) 0	0	0	1	1	0	1
f array	3	3	3	3	2	1	1	0
t array	8	5 7	6	5	5	5	4	4
d[i] = b[i] ? t[i] : f								0

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f[i]

Parallel Radix Sort

Step 5: Scatter based on address d

i array	001 000	101	011	110	010	0 111	100
b array	1 0	1	1	0	0	1	0
e array	0 1	0	0	1	1	0	1
f array	3 3	3	3	2	1	1	0
t array	7 8	6	5	5	5	4	4
d[i] = b[i] ? t[i] : i						4	0

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f[i]

Parallel Radix Sort

Step 5: Scatter based on address d

100 111	010	110 011	101	001	000	i array
0 1	0	0 1	1	1	0	b array
1 0	1	1 0	0	0	1	e array
0 1	1	2 3	3	3	3	f array
4	5	5 5	6	7	8	t array
0 4	1					d[i] = b[i] ? t[i] : f[i]

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Parallel Radix Sort

Step 5: Scatter based on address d

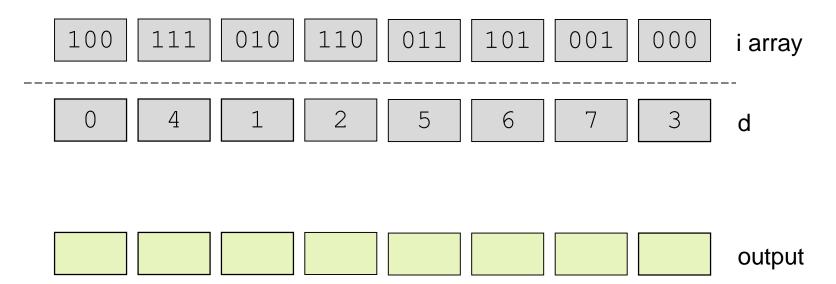
i array	000	001	101	011	110	010	00 111	100
b array	0	1	1	1	0	0	1	0
e array	1	0	0	0	1	1	. 0	1
f array	3	3	3	3	2	1) 1	0
t array	8	7	6	5	5	5	4	4
d[i] = b[i] ? t	3	7	6	5	2	1) 4	0

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Parallel Radix Sort

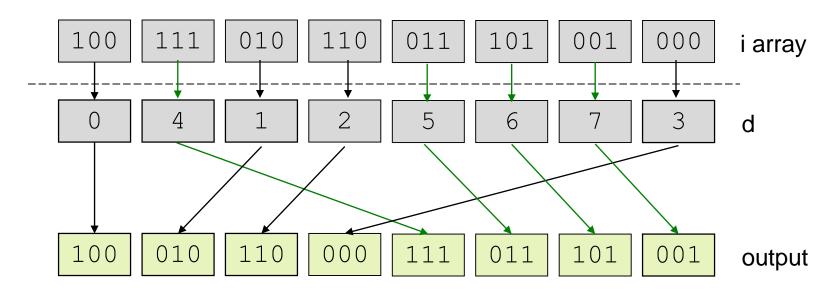
Step 5: Scatter based on address d





Parallel Radix Sort

Step 5: Scatter based on address d





Parallel Radix Sort

Given k-bit keys, how do we sort using our new split function?

Once each tile is sorted, how do we merge tiles to provide the final sorted array?



Summary

- Parallel reduction, scan, and sort are building blocks for many algorithms
- An understanding of parallel programming and GPU architecture yields efficient GPU implementations