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Lecture 11: Reducti

Previous lectures

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In the last lecture we looked at **data reorganisation** and **collective**

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- **Collective communication** involves one-to-many, many-to-one or many-to-many communications.
- Reduce the communication time for point-to-point communications.
- In MPI: `MPI_Bcast()`, `MPI_Scatter()`, `MPI_Gather()`.

Today's lecture

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Today we will look at a common combination of data reor

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-
- Support for many parallel APIs, including
- Often optimised using a binary tree
- Binary trees also useful for collective comm

Reminder: Serial reduction

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- Start with a large data set.
- Apply **binary operations** to *reduce* to a smaller set.

Exa

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```
1 sum = 0;  
2 for( i=0; i<N; i++ )  
3   sum += a[i];
```

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Example 2: Finding the maximum element

```
1 max = a[0];  
2 for( i=1; i<N; i++ )  
3   if( a[i]>max ) max = a[i];
```

Note each operation is performed **sequentially**.

Total computation time

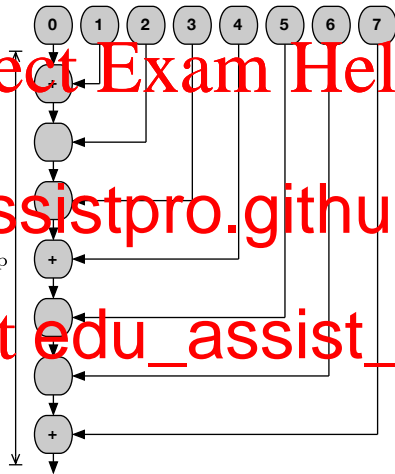
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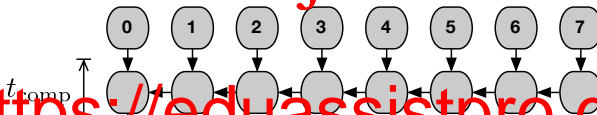
complexity is $\mathcal{O}(n)$.

If these were **processing units**, most would be **idle** throughout most of the calculation.



Parallel reduction

Ideally we would want to perform all calculations simultaneously:



This *would* have a time complexity of $t = (1)$, but is not possible to achieve in practice.

For now, note that:

Any parallel reduction **must** change the sequence of calculations

Some concrete examples will be given later in this lecture.

Recap: Commutativity and associativity

Let \otimes denote a general binary operator: $x = a \otimes b$.

As parallel reduction alters the sequence in which calculations are performed

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If \otimes is only **approximately associative**
reduction will be (slightly) **different from**

Some parallel reduction algorithms also require **commutative**:

An operator \otimes is **commutative** if $a \otimes b = b \otimes a$

Commutativity and associativity (examples)

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Combination

Examples

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Commutative; **not** associative

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Neither commutative **nor** associative

Subtraction, division

¹Only *approximately* associative. See Worksheet 2 Question 6.

²e.g. $\text{fn}(a,b)=(a+b < 1 ? a+b : 1)$ with $a=0.8$, $b=0.5$ and $c=-0.3$.

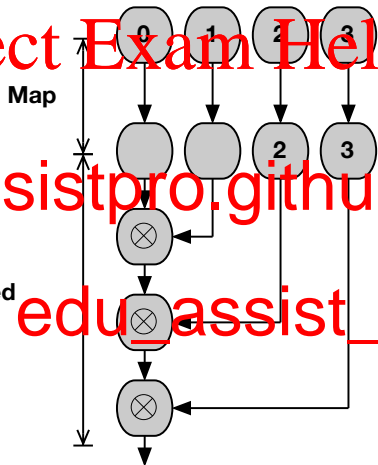
MapReduce

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An important application of
reduct

Map

- Fusion of a **map** followed by a **reduction**.
- Can avoid the need for **synchronisation** after the map.



¹McCool *et al.*, *Structured parallel programming* (Morgan-Kaufmann, 2012).

Distributed systems example

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Suppose a database is distributed over nodes in a cluster.

- Each node has access to part of the full database.

Suppose we want to find the sum of all the values in the database.

- Each node searches its local database (*'map'*).
- Local results are combined to give the required sum (*'reduce'*).

This **MapReduce** was developed by Google and was one of the reasons for their early success.

Example: Vector dot product

Consider the **vector dot product** (aka inner or scalar product):

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In serial

```
1 float dot=0.0;  
2 for( i=0; i<n; i++ )  
3   dot += a[i] * b[i];
```

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Note this is a **map** (*the multiplication*) followed by a **reduction** (*the summation*).

¹Recall maths indexing starts from 1 but computer indexing starts from 0.

Reduction in OpenMP

Code on Minerva: dotProduct_OpenMP.c

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In OpenMP (i.e. shared memory systems), reduction is supported by the **reduction** clause:

```
1 float do
2 #pragma
3 for (i=0
4 do +
```

- Specify the **binary operation** ('+' for 'dot').
- Compiler and runtime will implement an **efficient** reduction **for the given architecture**.
- Details of the implementation **opaque** to the user.

Reduction in MPI

Code on Minerva: `dotProduct_MPI.c`

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For MPI, distribute the full arrays of rank 0 to local arrays on each process using `MPI_Scatter()`¹:

```
1 MPI_S
```

```
2 MPI_S
```

Each process then calculates its own local dot prod

```
1 float local_dot=0.0;  
2 for( i=0; i<numPerProc; i++ )  
3     local_dot += local_a[i]*local_b[i];
```

¹This step is the same as for vector addition; cf. Lecture 9.

MPI_Reduce()

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The MPI standard supports reduction through MPI_Reduce():

```
1 float dot;  
2 MPI_R
```

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- Applied to local_dot on all process
- Reduced to dot on rank 0 (the 6th)
- Other operations are supported, e.g. MPI_MAX, MPI_MIN, logical and binary boolean operators.
- Implementation opaque to the user, but *should* be optimised for the system on which it is installed.

Efficient parallel reduction

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How OpenMP and MPI implement reduction is not specified by their respective standards.



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to consider possible implementation details to help understand performance and identify potential issues.

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Parallel reduction starts after each of (ads, processes) have completed their **local reduction**.

- That is, calculated the **partial sums** of all the data each processing unit is 'responsible' for.

Binary trees

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The most common method to implement parallel reduction is with a **binary tree**:



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Perform calculations **in parallel** at each level.

Reduction time is then $\mathcal{O}(\log_2(p))$

$\mathcal{O}(p)$ for large p

an

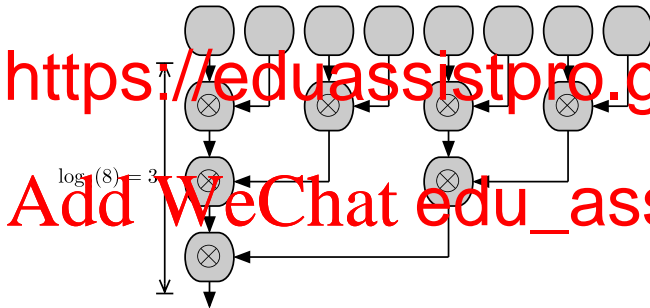
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¹If p is not a power of 2, round up.

Binary tree: Example 1

Not all binary trees are valid for all binary operators \otimes

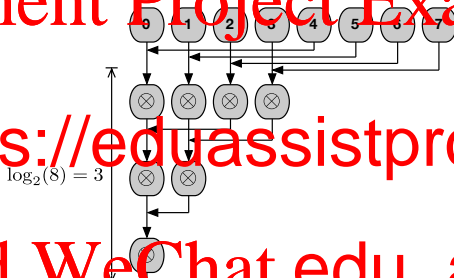
For instance, this version requires that \otimes be **associative**:



The **indexing**, *i.e.* which processing units are performing the operations at each level, can be performed using bitwise arithmetic.

Binary tree: Example 2

For this example, \otimes must also be commutative:



Indexing is easier than the previous example:

- In the first level, units 0 to $p/2$ perform the operations.
- In the next level, units 0 to $p/4$ perform the operations.
- ...

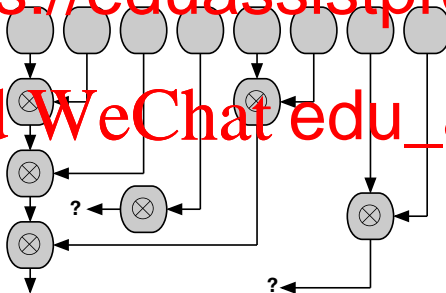
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Barriers

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Most parallel APIs provide a means to synchronise all processing units

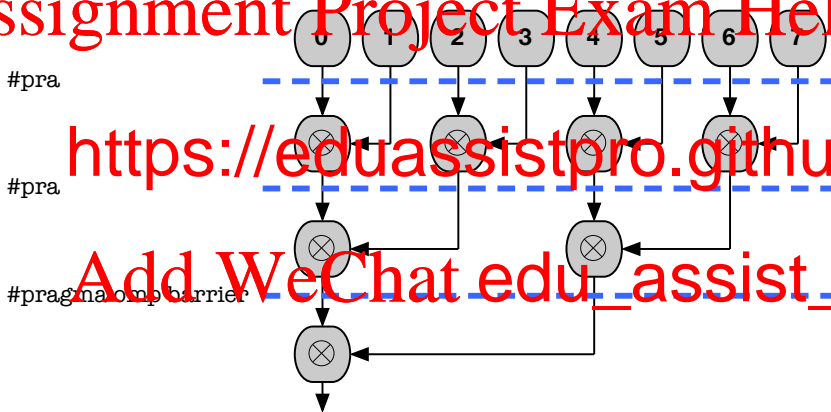
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For instance, in OpenMP (in a parallel region):

```
1 #pragma omp barrier
```

- No processing unit (*i.e.* thread) will proceed past the barrier command until **all** units have reached it.

Barrier synchronisation in a binary tree



Synchronisation in MPI

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MPI also provides a barrier operation:

1 `MPI_B`

How
can be

- `MPI_Send()`, `MPI_Recv()` will not re
be sent or received
- Provides the necessary synchronisation
processes.

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Binary trees in collective communication

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Note that `MPI_Reduce()` is a **collective communication**:



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The binary tree pattern is typically used for all collective communication.

- Communication time $t_{\text{comm}} \in \mathcal{O}(\log p)$
- Faster than the $\mathcal{O}(p)$ for a loop of send-a
- 'Inverted' in the case of `MPI_Bcast()` and `MPI_Scatter()`.

Summary and next lecture

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Today we have looked at **parallel reduction**:



- In MPI, the necessary synchronisation produces **blocking communication**.

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Next time we will look at **non-blocking**, or **asynchronous**, communication.