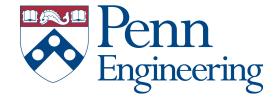


# Parallel Algorithms

Shehzan Mohammed CIS 5650 - Fall 2024







## Agenda - Parallel Algorithms

- Parallel Reduction
- Scan (Naive and Work Efficient)
- Applications of Scan
  - Stream Compaction
  - Summed Area Tables (SAT)
  - 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?

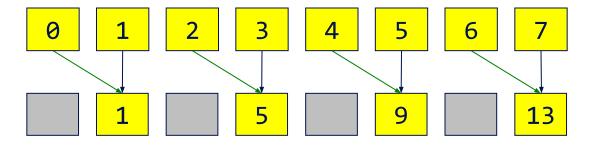


- **Reduction**: An operation that computes a single result from a set of data
- Parallel Reduction: Do it in parallel.

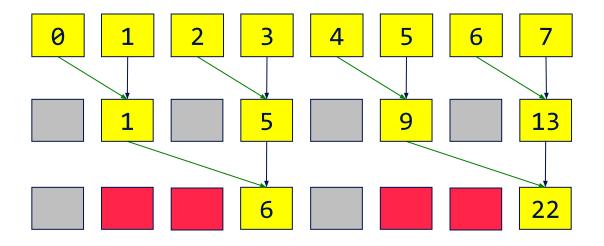


• Example: Find the sum:

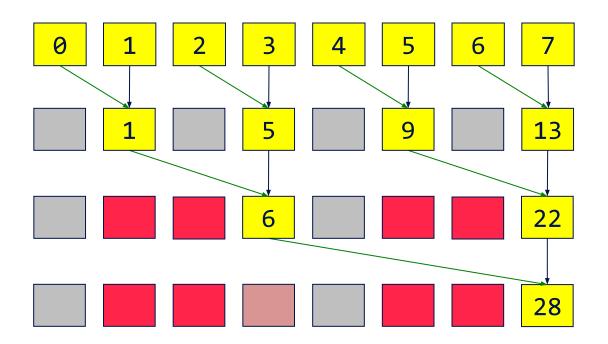
0 1 2 3 4 5 6 7





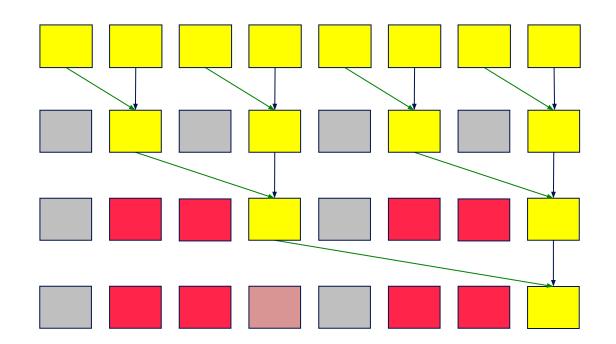








- Similar to brackets for a basketball tournament
- log(n) passes for n elements





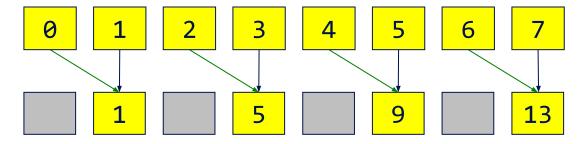
- d = 0,  $2^{d+1} = 2$
- $2^{d+1} 1 = 1$
- $2^d 1 = 0$

```
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];

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

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



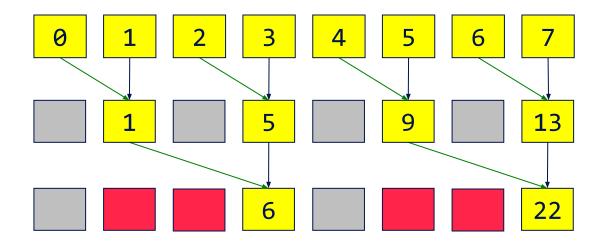
- $d = 1, 2^{d+1} = 4$
- $2^{d+1} 1 = 3$
- $2^d 1 = 1$

```
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];

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

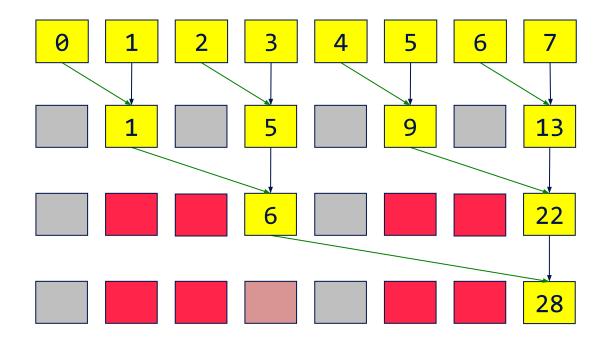
// x[k + 3] += x[k + 1];
```





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

```
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];
// In this pass, for k = (0)
// x[k + 7] += x[k + 3];
```

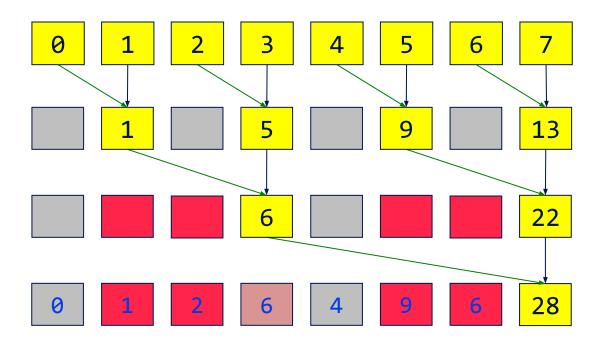




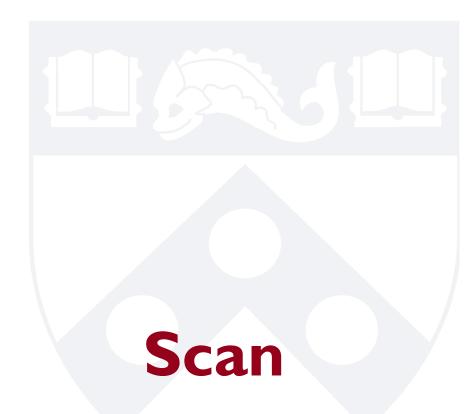
Note the +=

for 
$$d = 0$$
 to  $log_2 n - 1$   
for all  $k = 0$  to  $n - 1$  by  $2^{d+1}$  in parallel  $x[k + 2^{d+1} - 1] += x[k + 2^d - 1]$ 

• The array is modified in place  $x[k + 2^{d+1} - 1] += x[k + 2^d - 1]$ 









#### All-Prefix-Sums

- All-Prefix-Sums
- Input
  - Array of n elements: [a0, a1, a2,...., an-1]
  - Binary associate operator: (9)
  - Identity: I
- Outputs the array:

$$[I,a_0,(a_0\oplus a_1),(a_0\oplus a_1\oplus a_2),...,(a_0\oplus a_1\oplus a_2\oplus a_{n-2})]$$



#### 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?



• 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 is straightforward

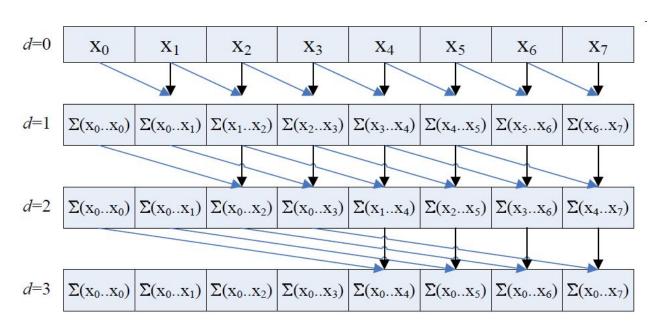
```
out[0] = in[0]; // assuming n > 0
for (int k = 1; k < n; ++k)
  out[k] = out[k - 1] + in[k];</pre>
```

- n I adds for an array of length n
  - (ignoring array indices)

How many adds will our parallel version have?



#### Naive Parallel Scan



```
for d = 1 to log_2 n

for all k in parallel

if (k >= 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

for all k in parallel
 if (k >= 2<sup>d-1</sup>)
 x[k] = x[k - 2<sup>d-1</sup>] + x[k];

for d = 1 to  $\log_2 n$ 

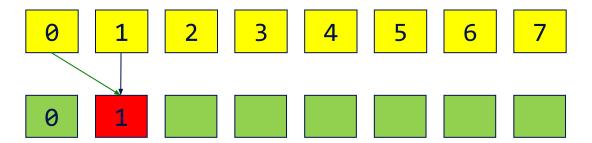
• Naive Parallel Scan: d = 1,  $2^{d-1} = 1^{x[k] = x[k' - 2^{d-1}] + x[k]}$ ;

0 1 2 3 4 5 6 7

for all k in parallel
 if (k >= 2<sup>d-1</sup>)
 x[k] = x[k - 2<sup>d-1</sup>] + x[k];

for d = 1 to  $\log_2 n$ 

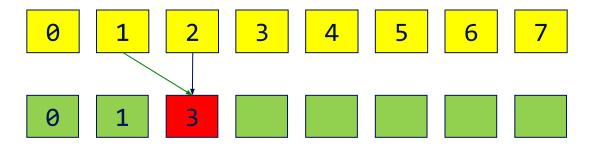
• Naive Parallel Scan: 
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for all k in parallel
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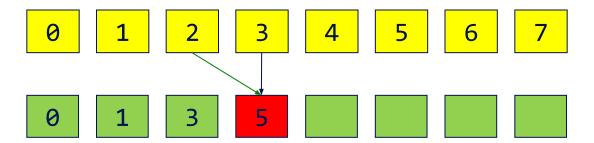
for d = 1 to  $\log_2 n$ 

• Naive Parallel Scan: 
$$d = 1$$
,  $2^{d-1} = 1^{x[k] = x[k - 2^{d-1}] + x[k]}$ ;



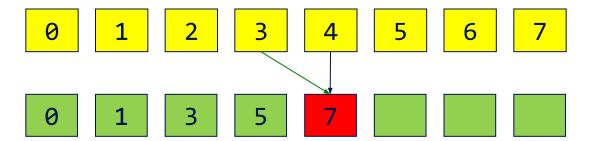
• Naive Parallel Scan: d = 1,  $2^{d-1} = 1^{if (k >= 2^{d-1})}$ 

for d = 1 to  $\log_2 n$ 



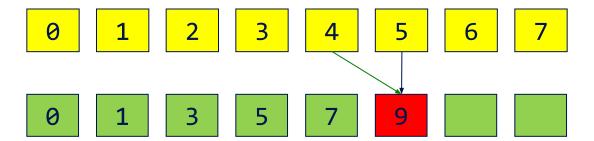
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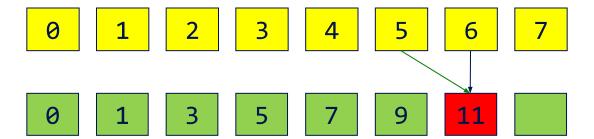
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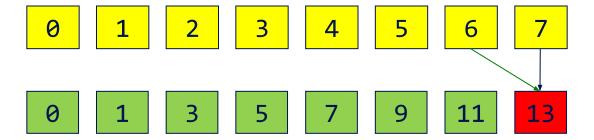
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for d = 1 to  $\log_2 n$ 



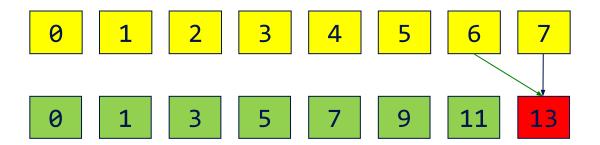
• Naive Parallel Scan: d = 1,  $2^{d-1} = 1^{if (k >= 2^{d-1})}$ 

for d = 1 to  $\log_2 n$ 



for d = 1 to log<sub>2</sub>n
 for all k in parallel
 if (k >= 2<sup>d-1</sup>)
 x[k] = x[k - 2<sup>d-1</sup>] + x[k];

• Naive Parallel Scan: 
$$d = 1$$
,  $2^{d-1} = 1^{x[k] = x[k - 2^{d-1}] + x[k]}$ ;

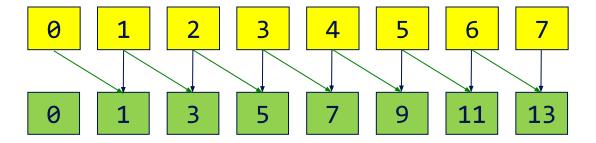


• But remember, it runs in parallel!



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

for 
$$d = 1$$
 to  $log_2 n$   
for all  $k$  in parallel  
if  $(k >= 2^{d-1})$   
 $x[k] = x[k - 2^{d-1}] + x[k];$ 

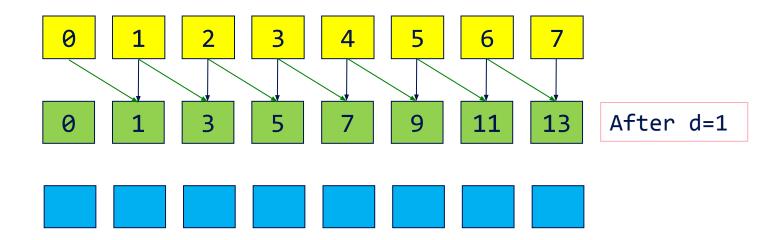


• But remember, it runs in parallel!



for d = 1 to log<sub>2</sub>n
 for all k in parallel
 if (k >= 2<sup>d-1</sup>)
 x[k] = x[k - 2<sup>d-1</sup>] + x[k];

• Naive Parallel Scan: 
$$d = 2$$
,  $2^{d-1} = 2^{x[k] = x[k - 2^{d-1}] + x[k]}$ ;

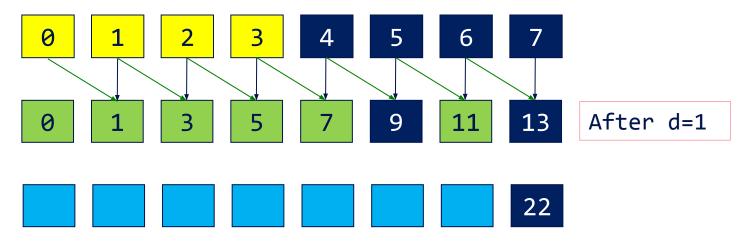




for all k in parallel
 if (k >= 2<sup>d-1</sup>)
 x[k] = x[k - 2<sup>d-1</sup>] + x[k];

for d = 1 to  $\log_2 n$ 

• Naive Parallel Scan: 
$$d = 2$$
,  $2^{d-1} = 2^{x[k] = x[k - 2^{d-1}] + x[k]}$ ;



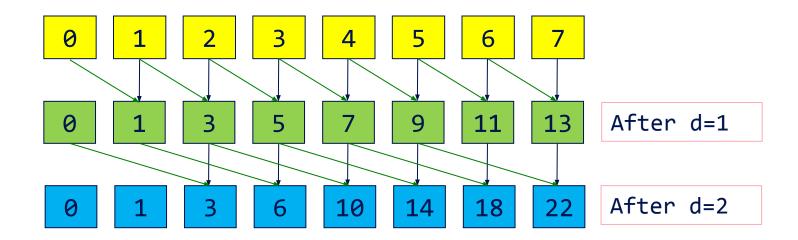
Consider k=7

if 
$$(7 \ge 2^2-1)$$
  
  $\times [7] = \times [7 - 2^2-1] + \times [7]$ 



for d = 1 to log<sub>2</sub>n
 for all k in parallel
 if (k >= 2<sup>d-1</sup>)
 x[k] = x[k - 2<sup>d-1</sup>] + x[k];

• Naive Parallel Scan: d = 2,  $2^{d-1} = 2^{x[k] = x[k - 2^{d-1}] + x[k]}$ ;



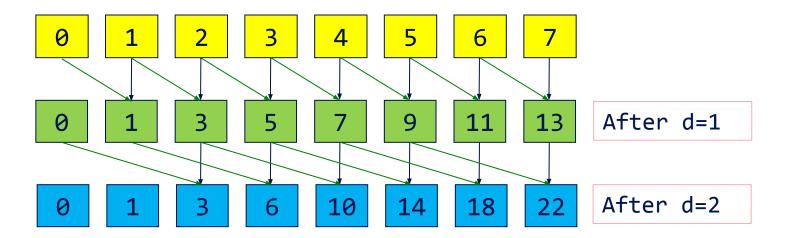
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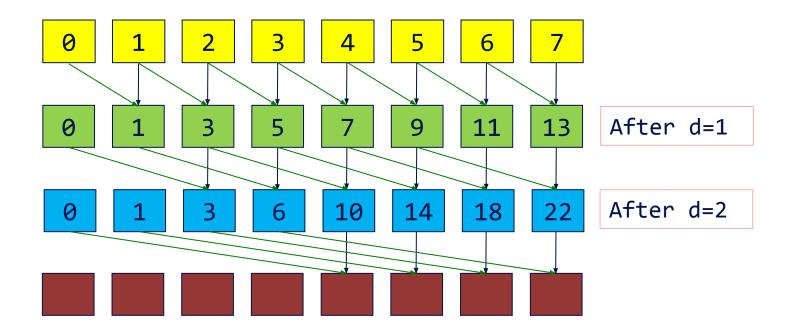
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for d = 1 to log<sub>2</sub>n
 for all k in parallel
 if (k >= 2<sup>d-1</sup>)
 x[k] = x[k - 2<sup>d-1</sup>] + x[k];

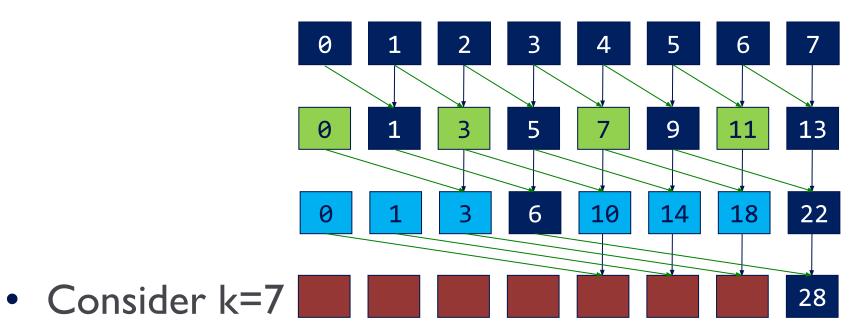
• Naive Parallel Scan: d = 3,  $2^{d-1} = 4^{x[k] = x[k - 2^{d-1}] + x[k]}$ ;





for d = 1 to log<sub>2</sub>n
 for all k in parallel
 if (k >= 2<sup>d-1</sup>)
 x[k] = x[k - 2<sup>d-1</sup>] + x[k];

• Naive Parallel Scan: d = 3,  $2^{d-1} = 4$ 

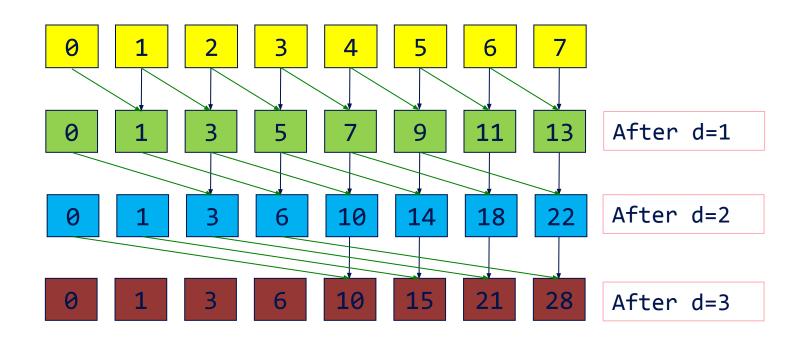




if 
$$(7 \ge 2^{(3-1)})$$
  
  $x[7] = x[7 - 2^{(3-1)}] + x[7]$ 

for d = 1 to  $log_2 n$ for all k in parallel if  $(k >= 2^{d-1})$  $x[k] = x[k - 2^{d-1}] + x[k];$ 

#### Naive Parallel Scan: Final





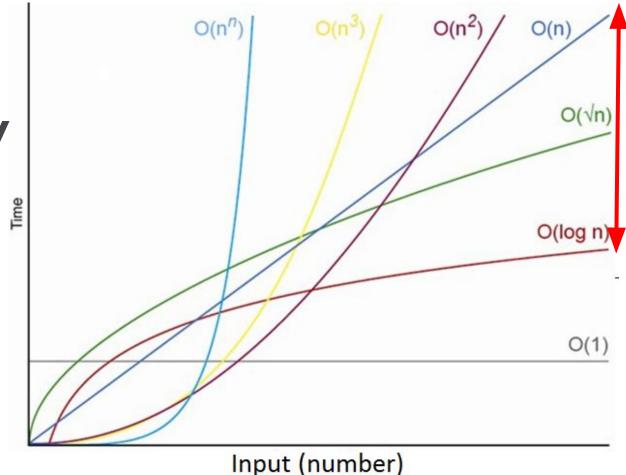
#### Naive Parallel Scan

#### Number of adds

- Sequential Scan: O(n)
- Naive Parallel Scan: O(nlog2(n))

### Algorithmic Complexity

- Sequential Scan: O(n)
- Naive Parallel Scan: O(log2(n))

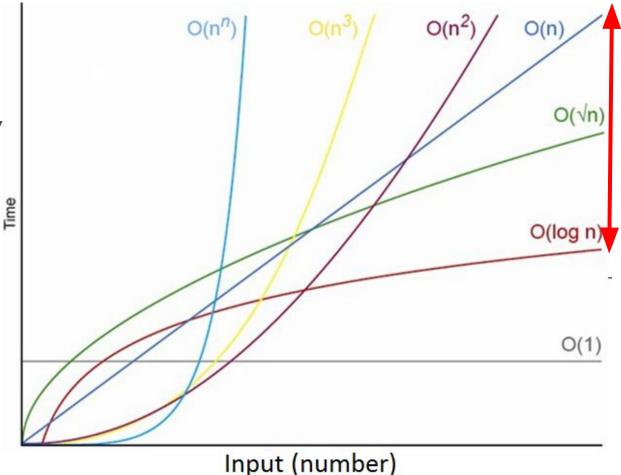




#### Naive Parallel Scan

#### Number of adds

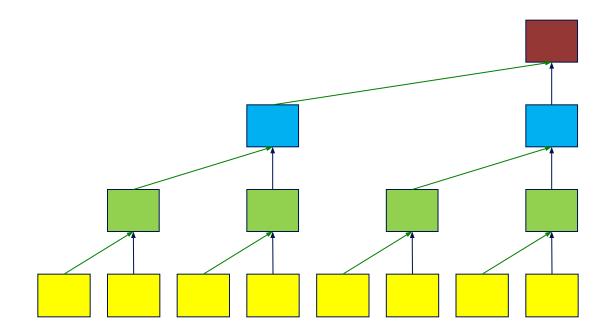
- Sequential Scan: O(n)
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- Algorithmic Complexity
  - Sequential Scan: O(n)
  - Naive Parallel Scan: O(log2(n))
- Can we make it faster?





#### Balanced binary tree

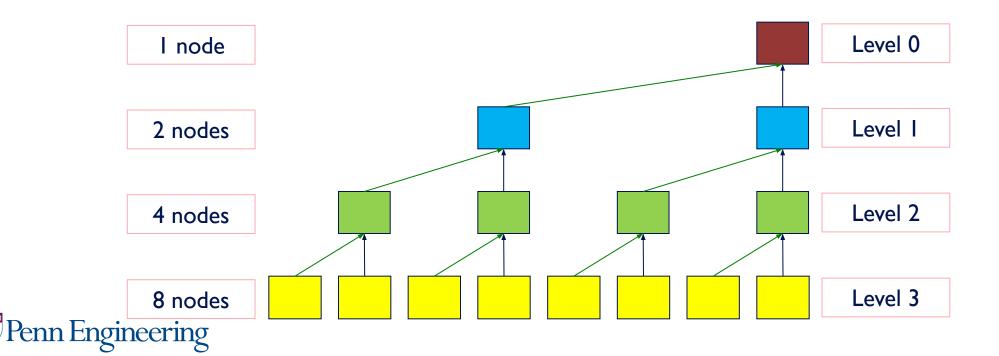
- -n leafs =  $log_2 n$  levels
- Each level, **d**, has **2**<sup>d</sup> nodes



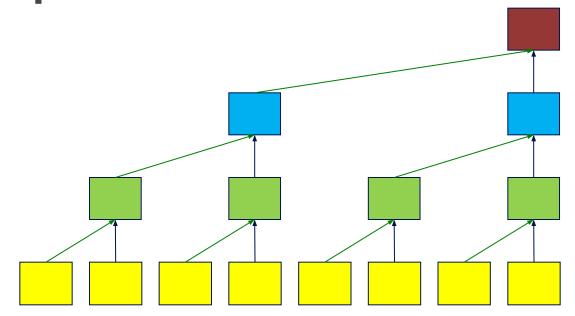


#### Balanced binary tree

- -n leafs =  $log_2 n$  levels
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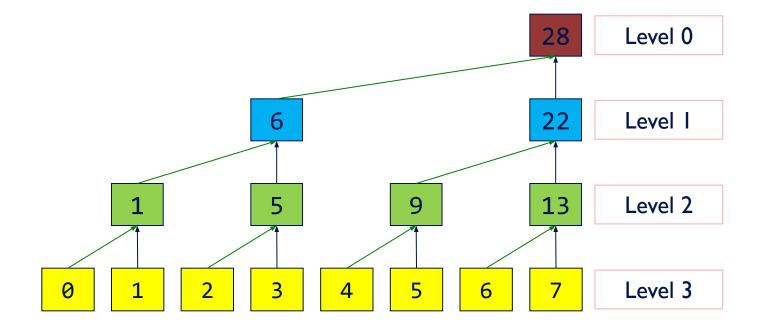
- Use a *balanced binary tree* (in concept) to perform Scan in two phases:
  - Up-Sweep (Parallel Reduction)
  - Down-Sweep





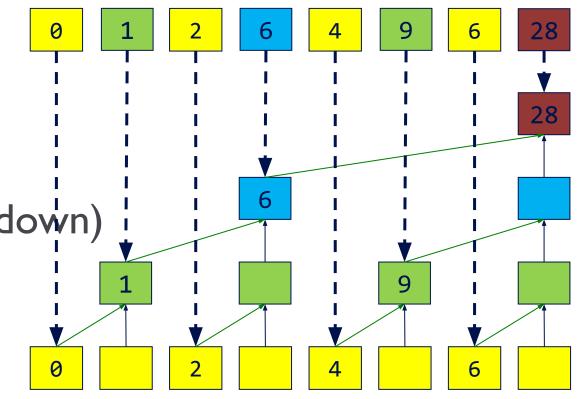
#### Up-Sweep

```
// 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];
```



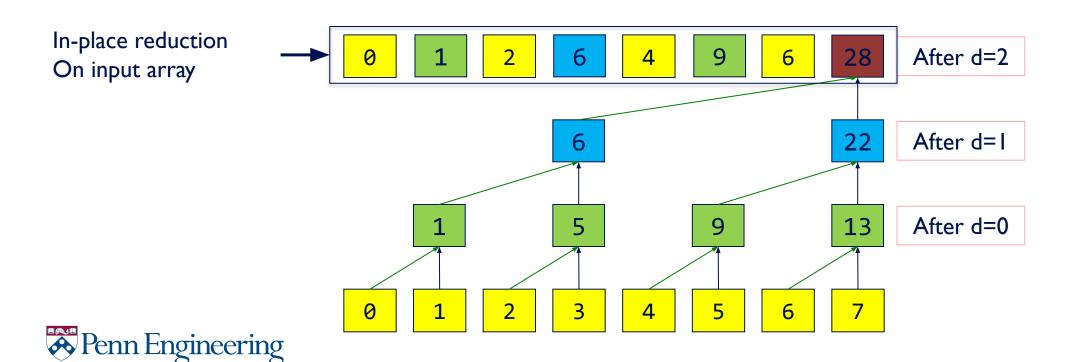


- Imagine array as a tree
  - Array stores only left child
  - Right child is the element itself
- For node at index n
  - Left child index = n/2 (rounds down)
  - Right child index = n



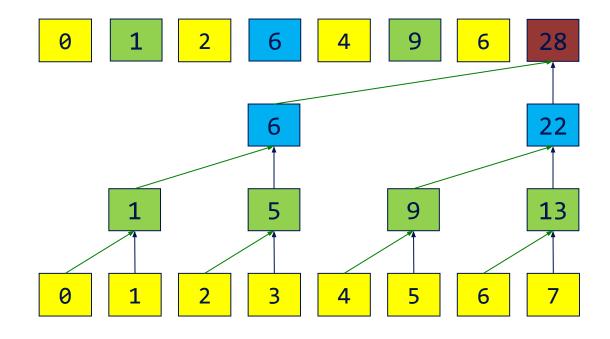
#### Up-Sweep

```
// 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];
```



#### Down-Sweep

- "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



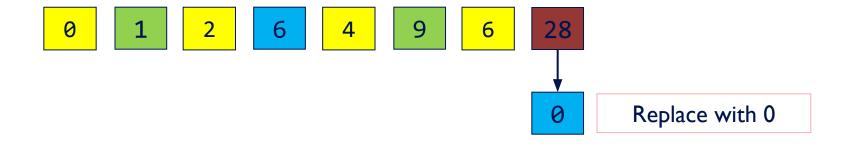


#### Down-Sweep

- "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

```
x[n-1] = 0 for d = \log_2 n - 1 to 0 for all k = 0 to n - 1 by 2^{d+1} in parallel t = x[k+2^d-1]; \qquad // \text{ Save left child} x[k+2^d-1] = x[k+2^{d+1}-1]; // \text{ Set left child to this node's value} x[k+2^{d+1}-1] += t; \qquad // \text{ Set right child to old left value} + // \text{ this node's value}
```

Down-Sweep



• Remember: This is a tree, but stored as linear array Penn Engineering

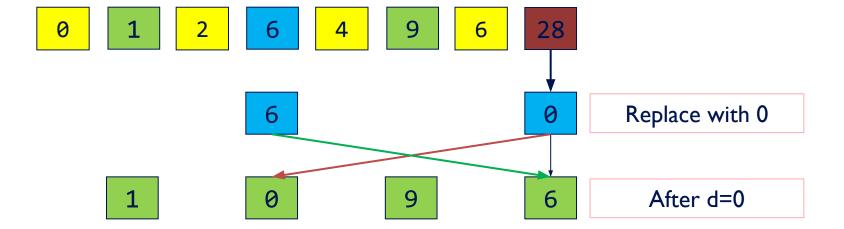
Down-Sweep

At each level

- Left child: **Copy** the parent value
- Right child: Add the parent value and left child value copying root value.

Remember to think of this as a tree, not as array

Orange Arrow = Copy
Green Arrow + Black Arrow = Add





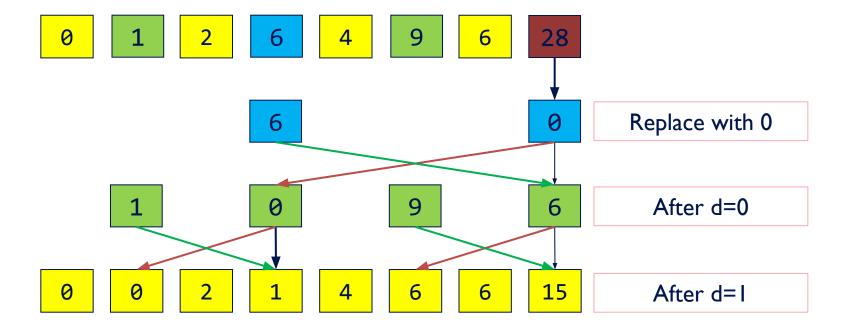
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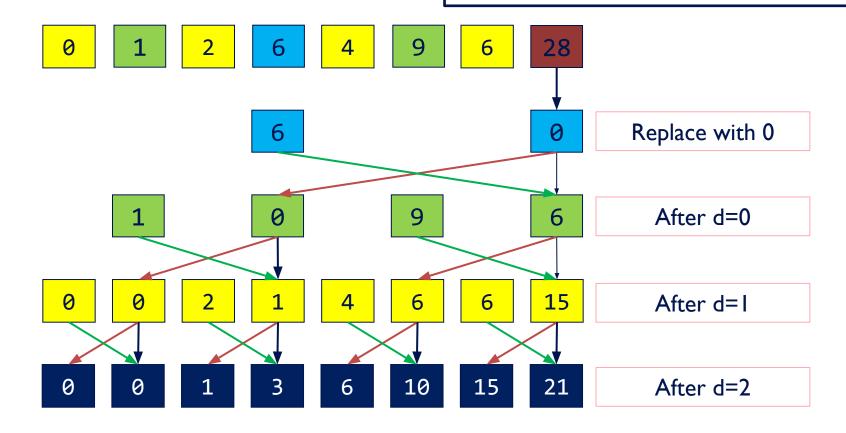
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At each level

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Remember to think of this as a tree, not as array

Orange Arrow = Copy
Green Arrow + Black Arrow = Add





- Up-Sweep
  - -O(n) adds
- Down-Sweep
  - -O(n) adds
  - -O(n) swaps
- This *Exclusive Scan* can then be converted to an *Inclusive Scan*



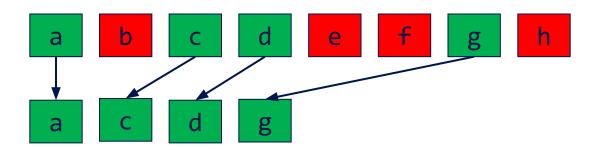




- •Given an array of elements
  - -Create a new array with elements that meet a certain criteria, e.g. non null
  - -Preserve order

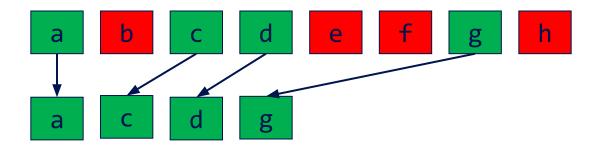
a b c d e f g h

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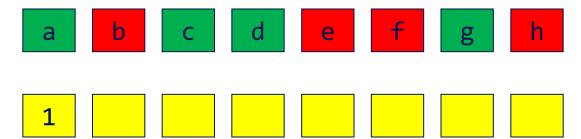


- •Used in path tracing, collision detection, sparse matrix compression, etc.
- Can reduce data transferred from GPU to CPU



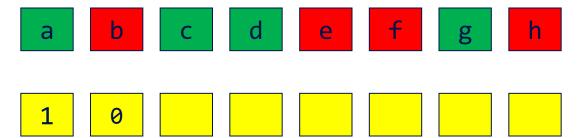


- •Step 1: Compute temporary array containing
  - I if corresponding element meets criteria
  - -0 if element does not meet criteria



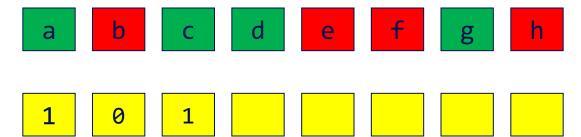


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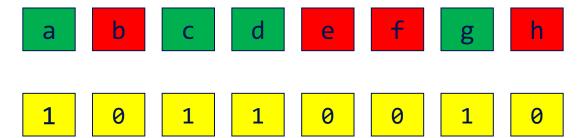


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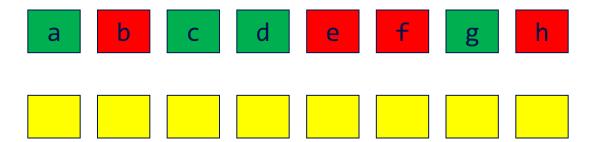


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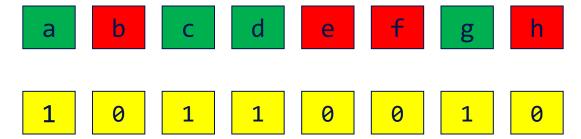




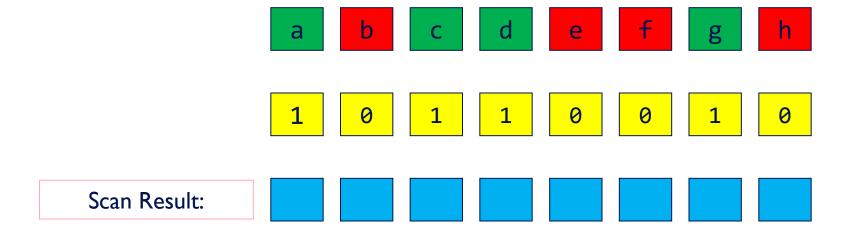
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- Runs in parallel !!



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  - 0 if element does not meet criteria
- Runs in parallel !!

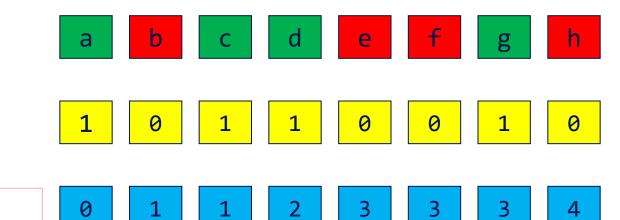


• Step 2: Run exclusive scan on temporary array





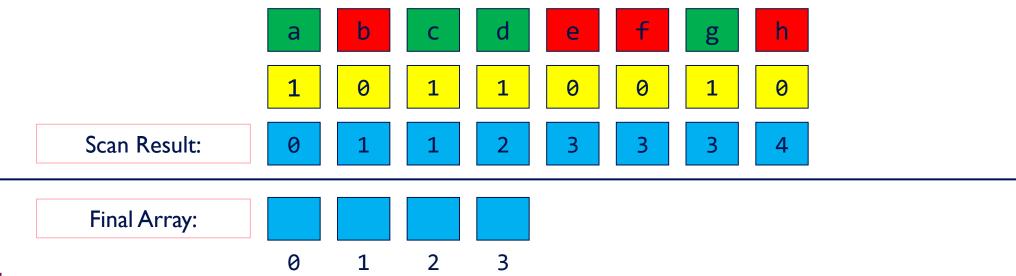
- Step 2: Run exclusive scan on temporary array
- Scan also runs in parallel
- What can we do with the result?





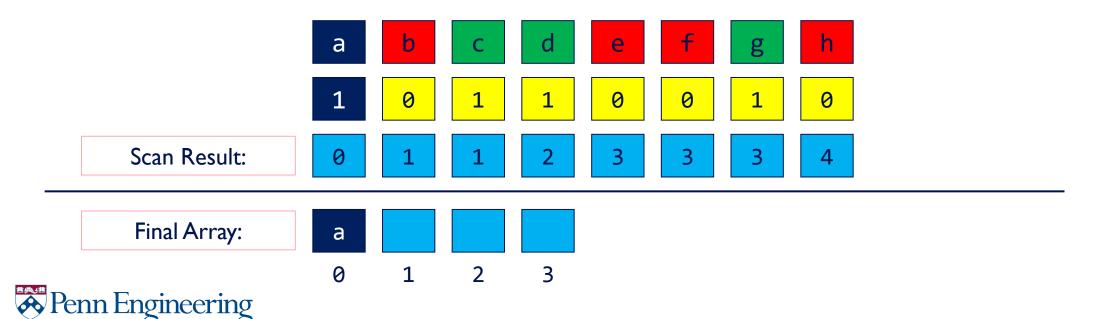
Scan Result:

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

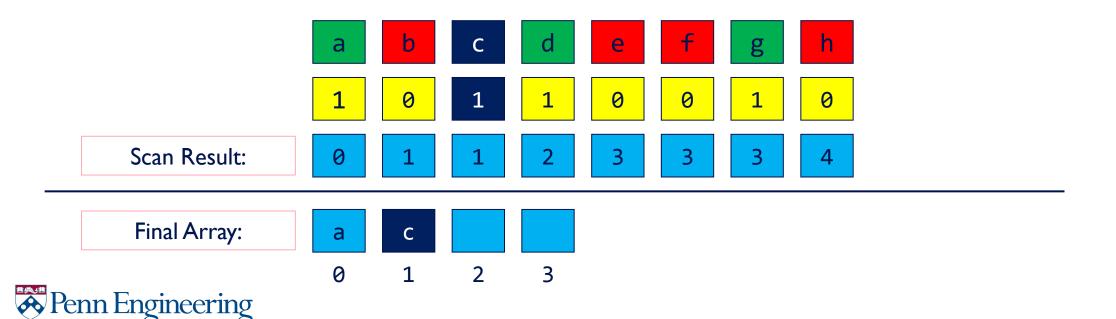




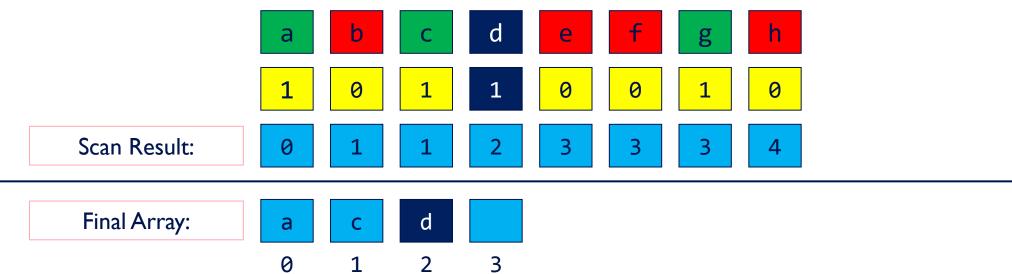
- Step 3: Scatter
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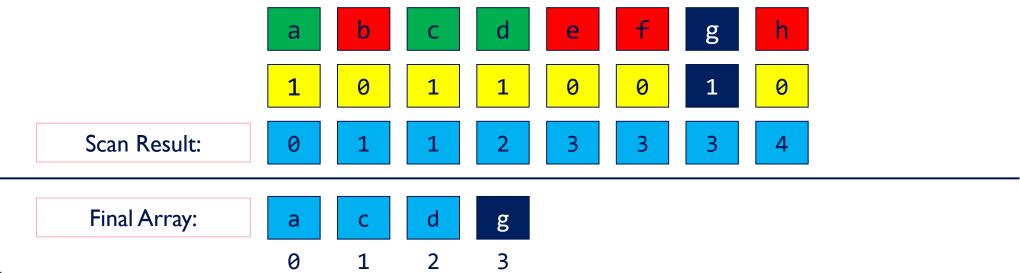


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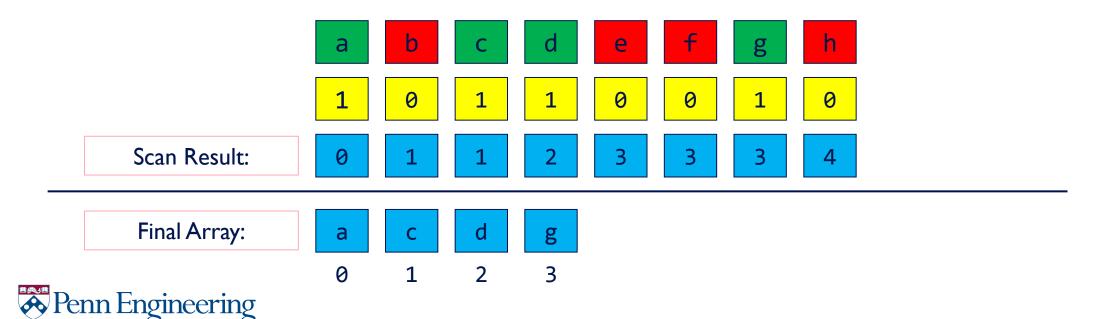


- Step 3: Scatter
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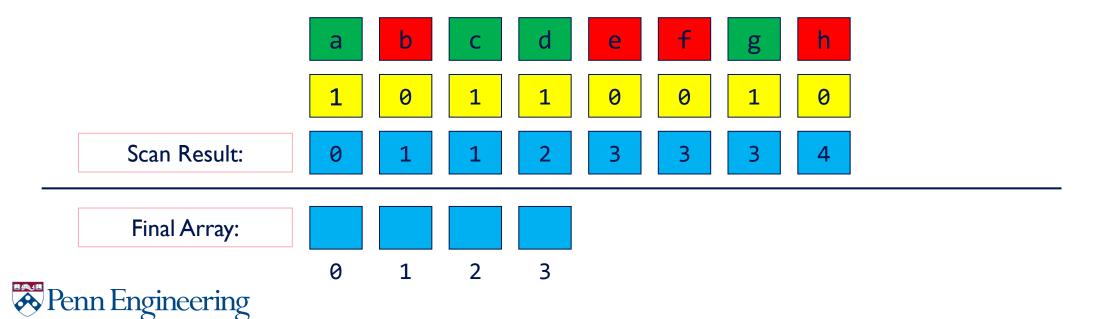




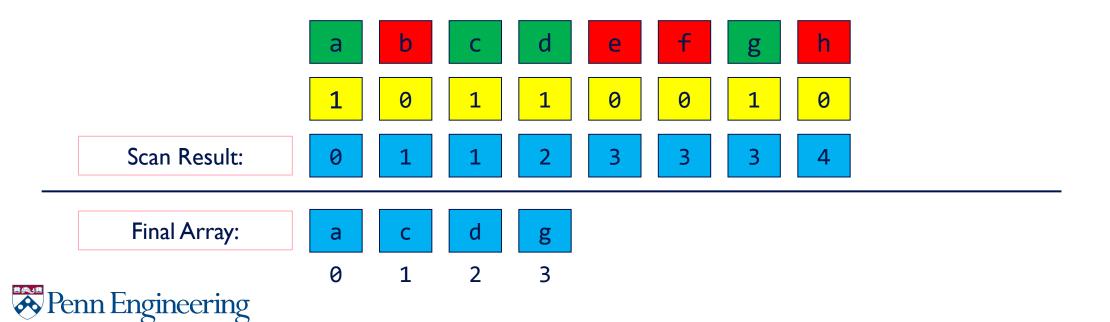
- Step 3: Scatter
  - Result of scan is index into final array
  - Only write an element if temporary array has a I



Step 3: Scatter – Runs in parallel !!



Step 3: Scatter – Runs in parallel !!





# Summed Area Table (SAT)



• 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

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

#### Benefit

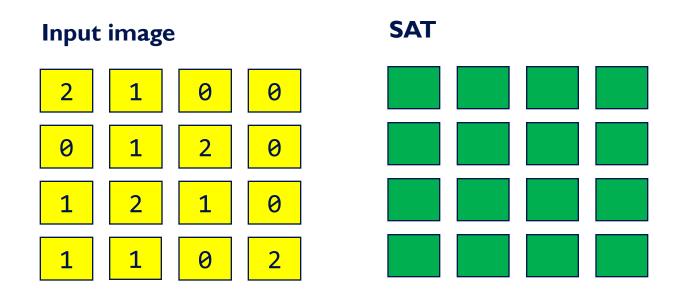
- Used to perform different width filters at every pixel in the image in constant time per pixel
- Just sample four pixels in SAT:

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

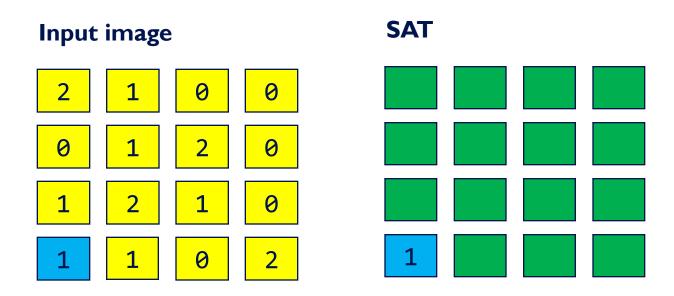
- Uses
  - Approximate depth of field
  - Glossy environment
     reflections and refractions



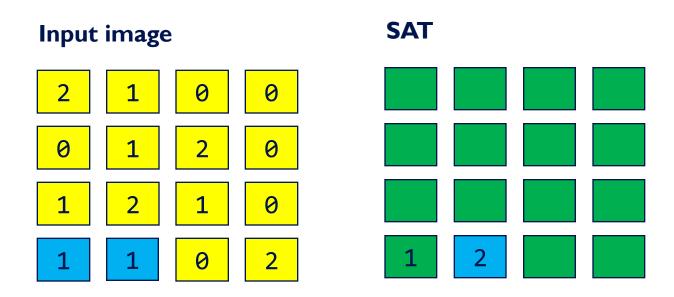




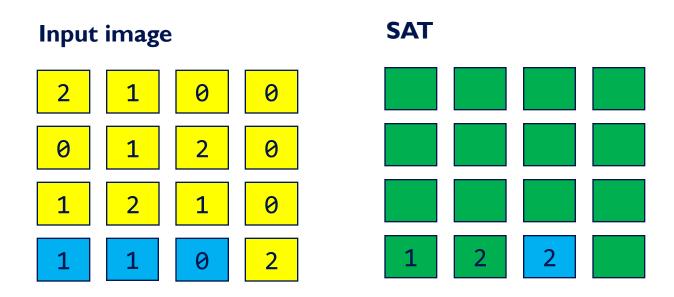




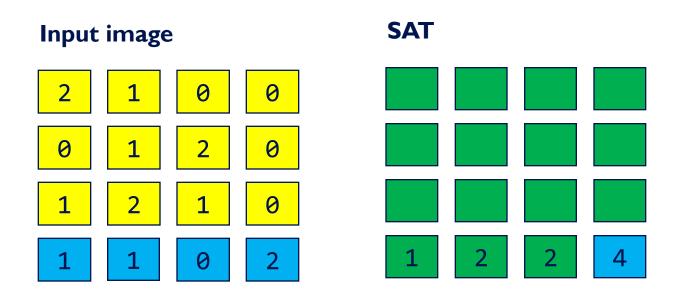




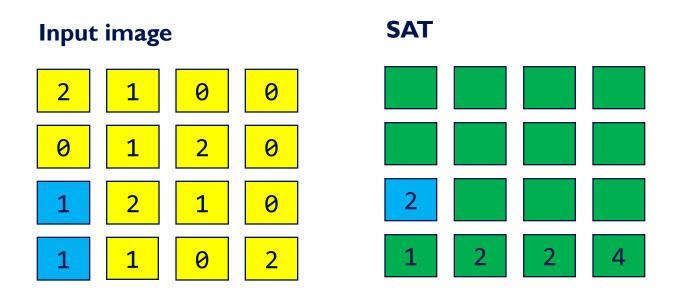




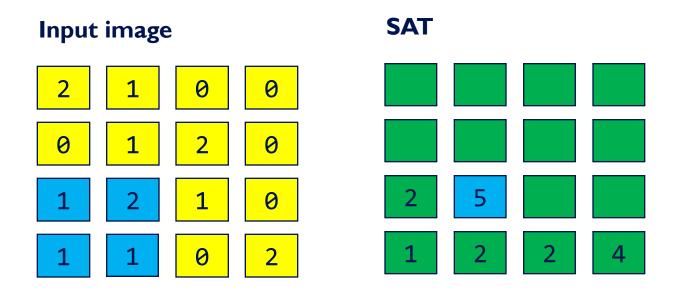




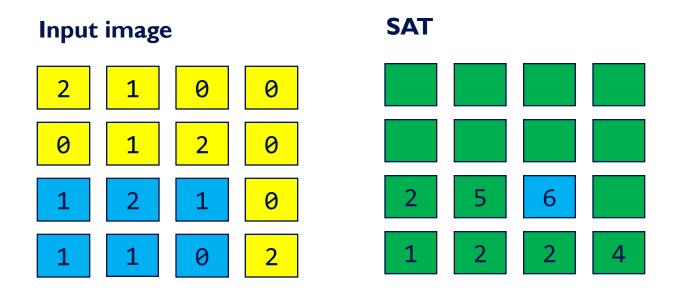




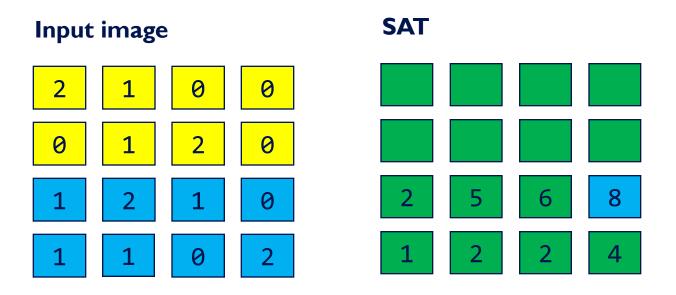




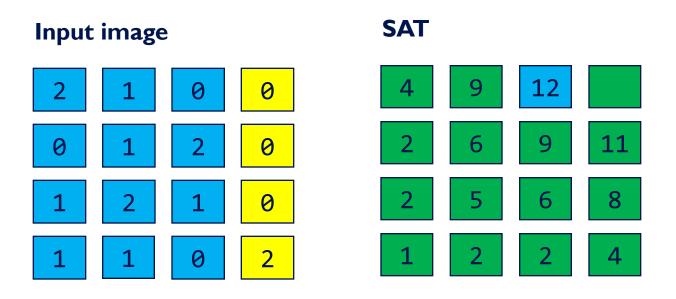




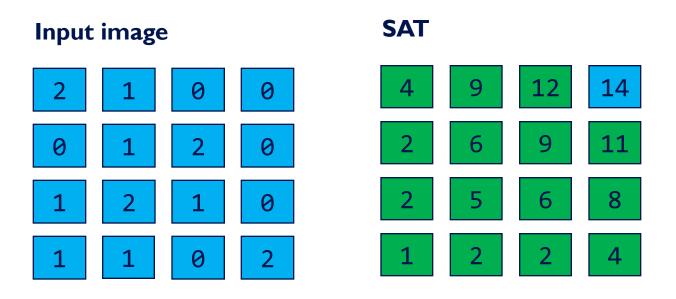














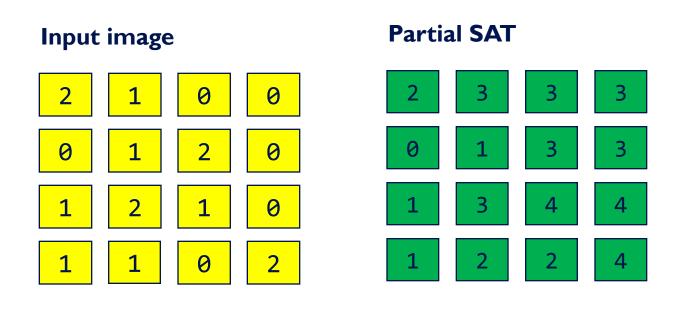
How would implement this on the GPU?

How would implement this on the GPU?

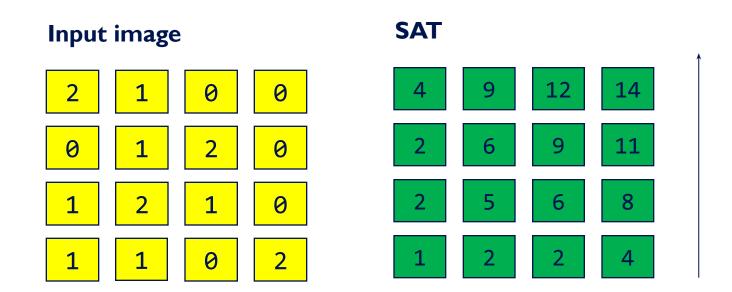
**Hint: Inclusive Scan** 



• Step I of 2: Row wise inclusive scan



• Step 2 of 2: Column wise inclusive scan



One inclusive scan for each column





- 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 *l*east *s*ignificant *b*it (*LSB*).

  Subsequent passes move towards the *m*ost *s*ignificant *b*it (*MSB*)

MSB **0110** LSB

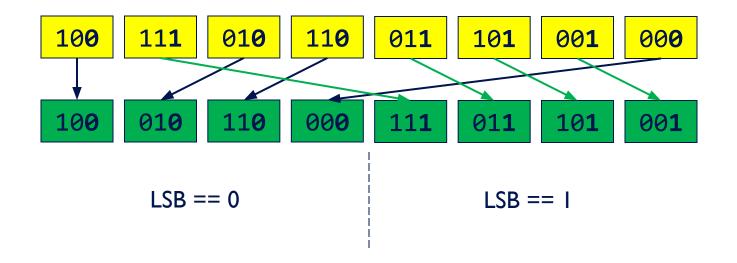


Example input:

 100
 111
 010
 110
 011
 101
 001
 000

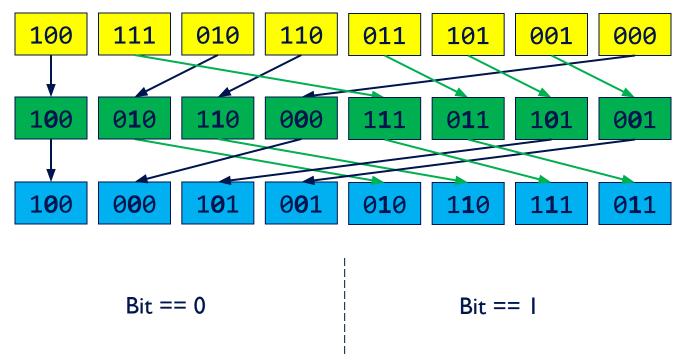


• First pass: partition based on LSB



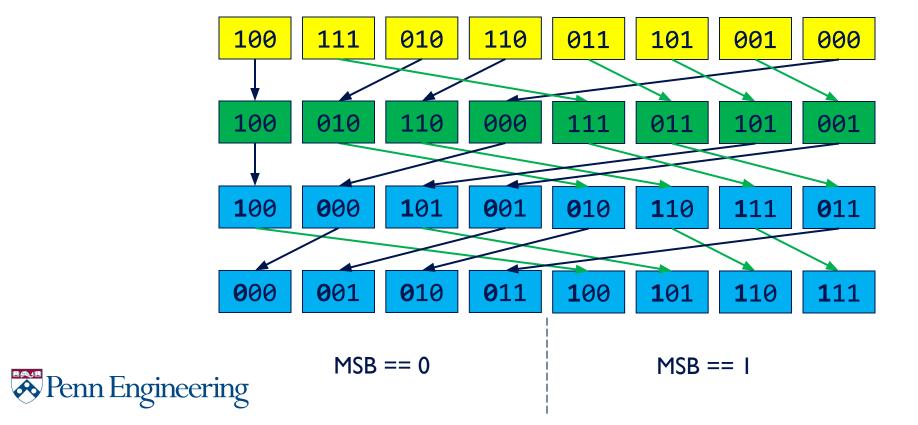


Second pass: partition based on middle bit

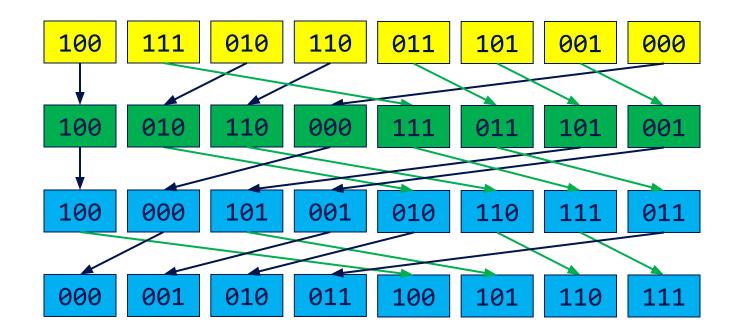




• Final pass: partition based on MSB

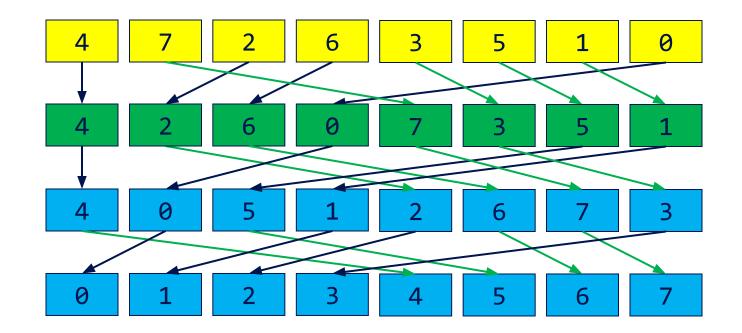


Completed





Completed





#### Parallel Radix Sort

Where is the parallelism?

#### Parallel Radix Sort

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

Our focus is on Step 2



#### Parallel Radix Sort

- 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:

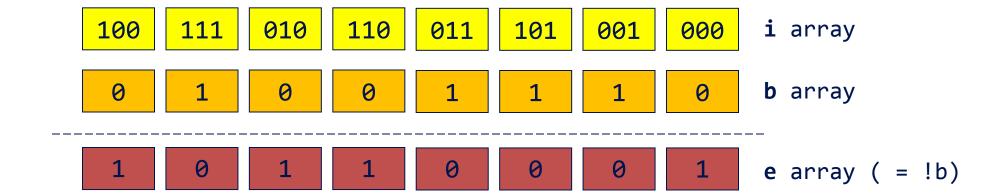
```
0 1 0 0 1 1 0
```

Output array with false keys before true keys:

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

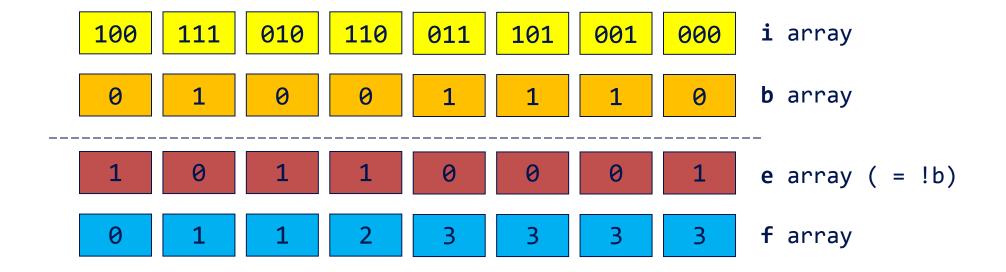


• Step 1: Compute e array



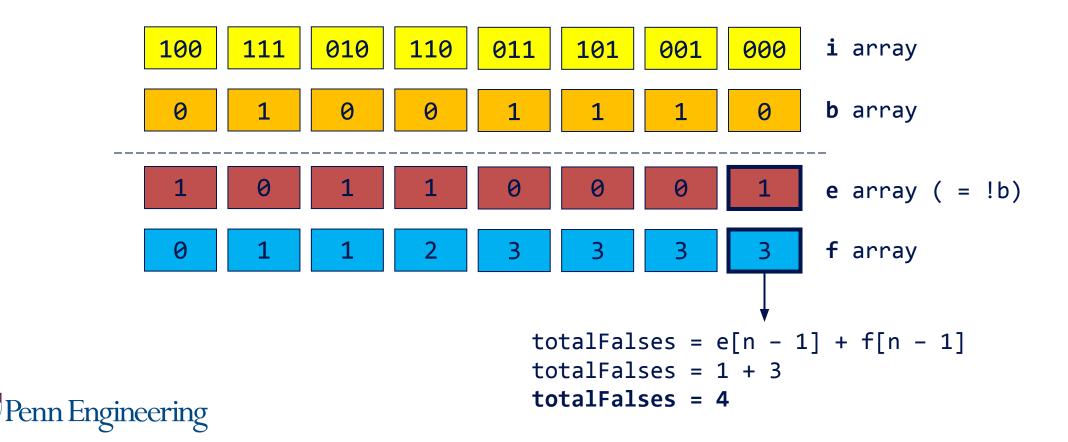


• Step 2: Exclusive scan e array and store it in f

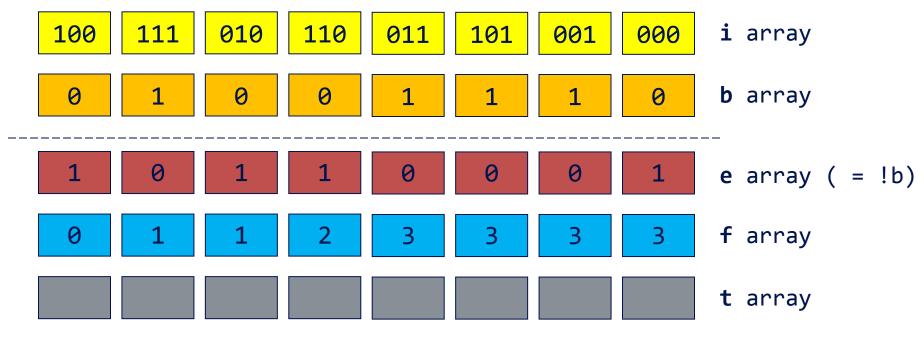




• Step 3: Compute totalFalses



- Step 4: Compute t array
  - t array is address for writing true keys

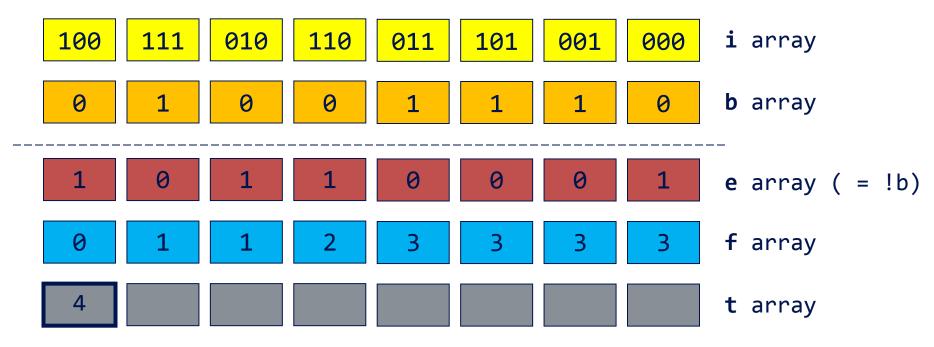


totalFalses = 4

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

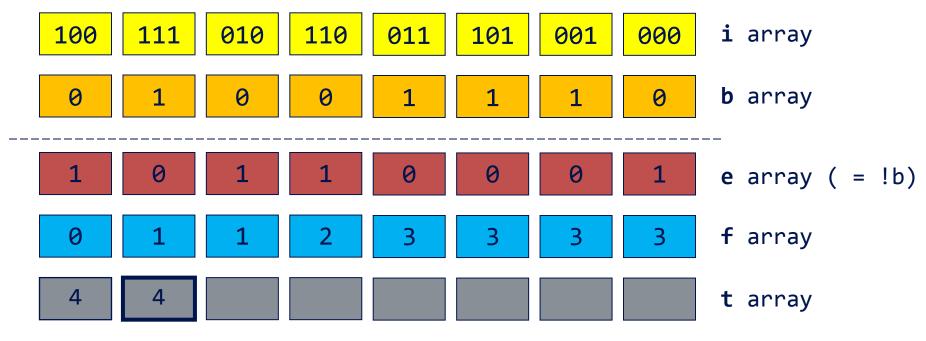
Penn Engineering

- Step 4: Compute t array
  - t array is address for writing true keys



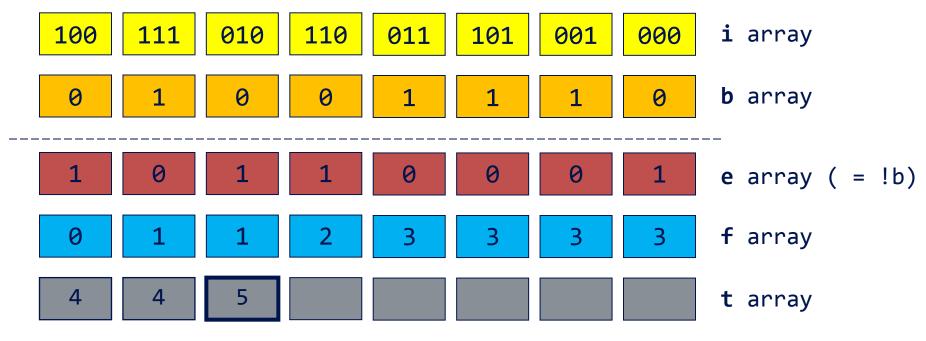
totalFalses = 4 t[i] = i - f[i] + totalFalses ==> t[0] = 0 - 0 + 4Penn Engineering

- Step 4: Compute t array
  - t array is address for writing true keys



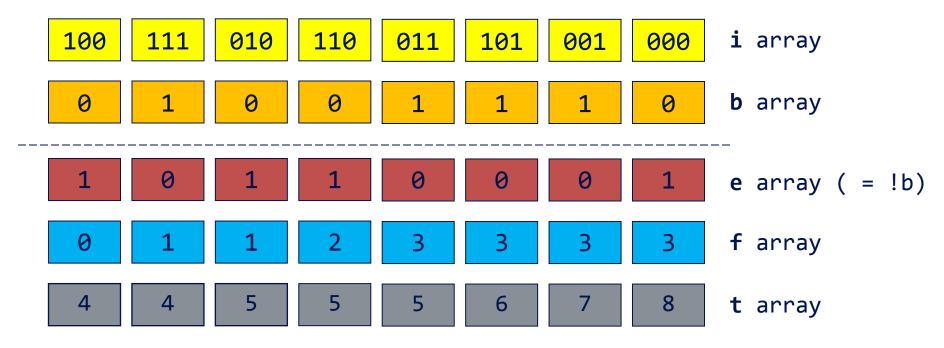
totalFalses = 4 t[i] = i - f[i] + totalFalses ==> t[1] = 1 - 1 + 4Penn Engineering

- Step 4: Compute t array
  - t array is address for writing true keys



totalFalses = 4 t[i] = i - f[i] + totalFalses ==> t[2] = 2 - 1 + 4Penn Engineering

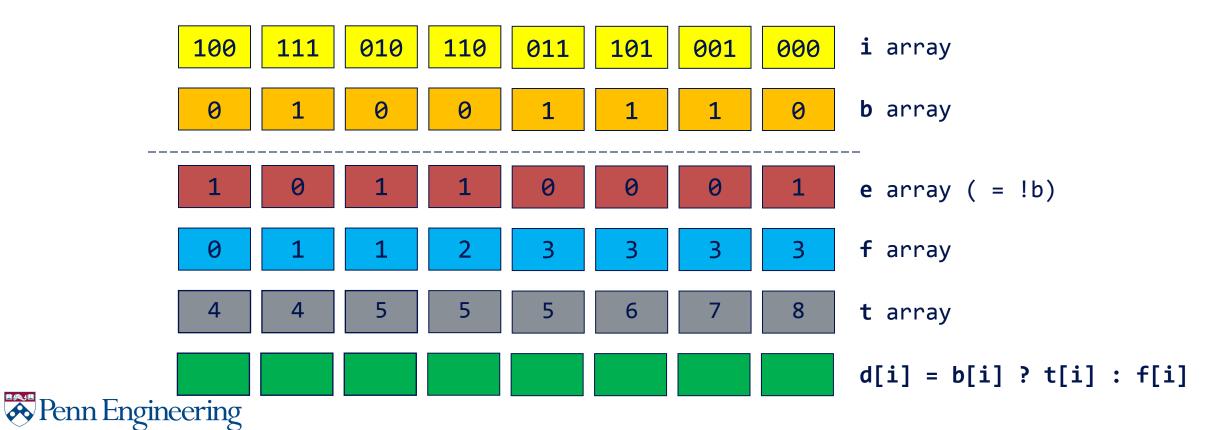
- Step 4: Compute t array
  - t array is address for writing true keys

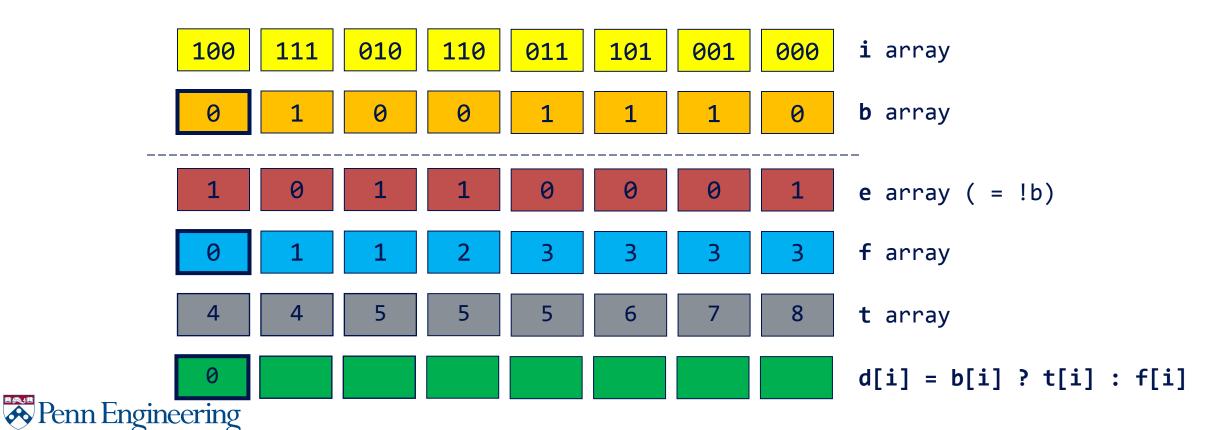


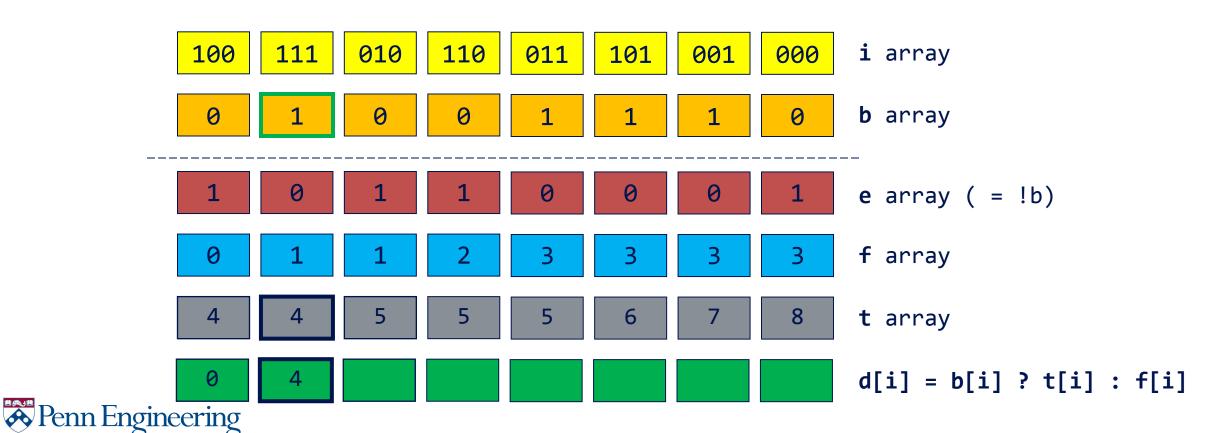
totalFalses = 4

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

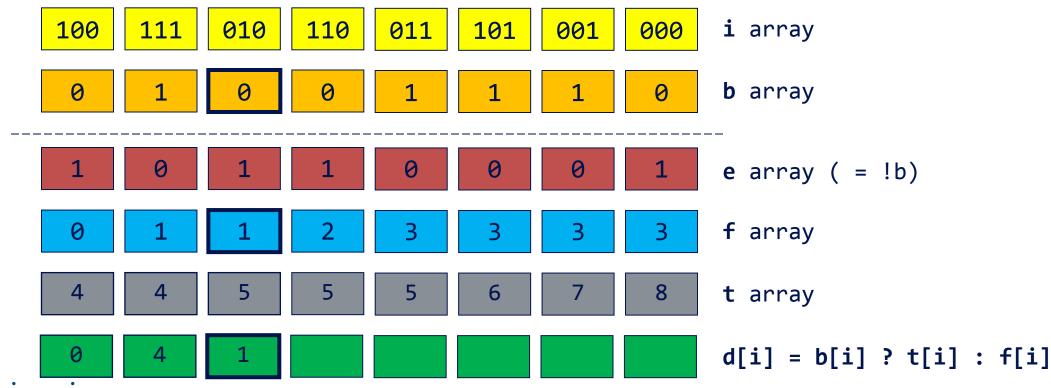
Penn Engineering



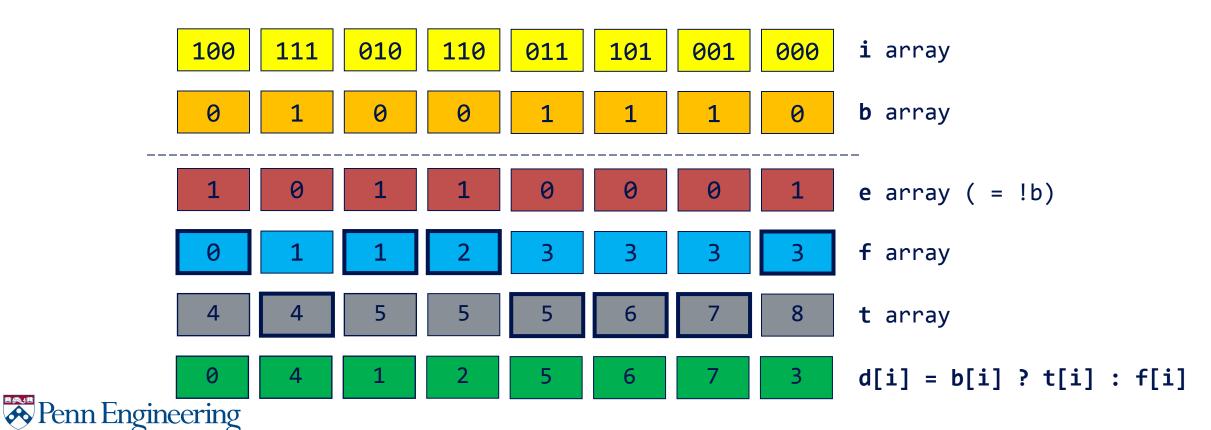


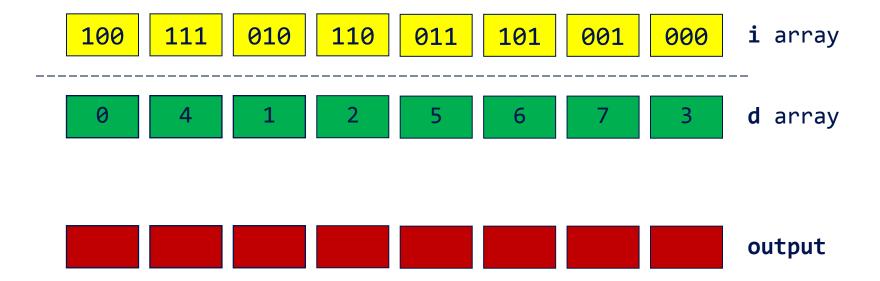


Step 5: Scatter based on address d

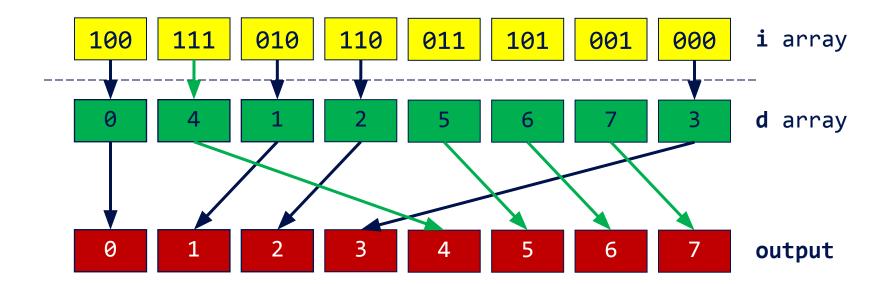


Renn Engineering











 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?





## **Scan Revisited**

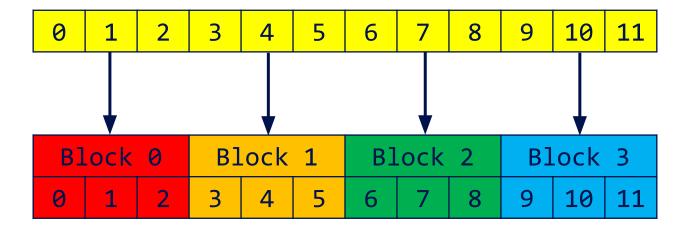


#### Scan Limitations

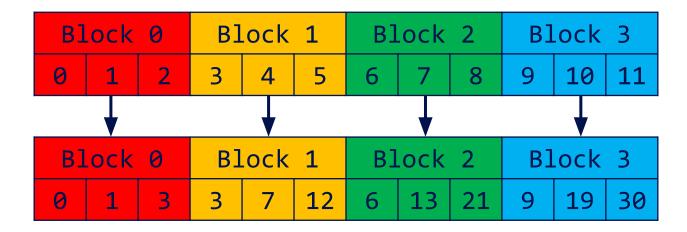
- Requires power-of-two length
- Executes in one block (unless only using global memory)
  - Length up to twice the number of threads in a block



I. Divide the array into blocks



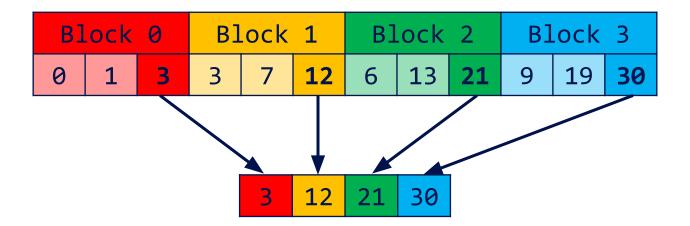
#### 2. Run scan on each block



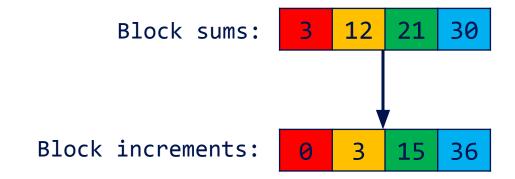
#### Run in parallel over many SMs



3. Write total sum of each block into a new array

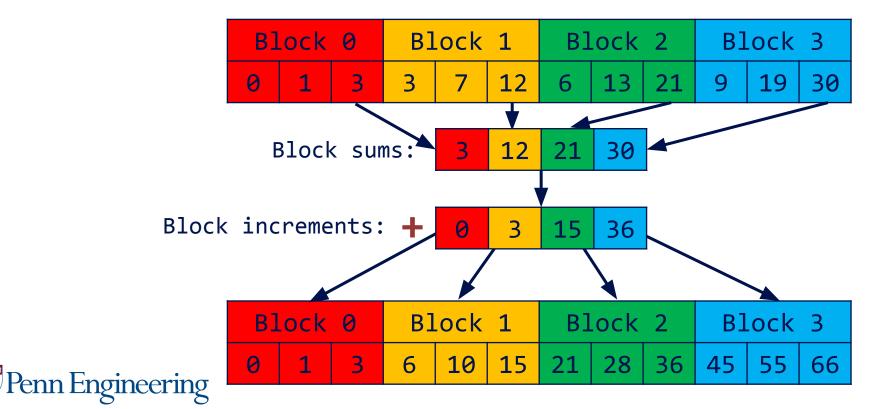


4. Exclusive scan block sums to compute block increments





Add block increments to each element in the corresponding block



- Non-power-of-two length:
- Pad last block with zeros up until the block size



## Summary

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

