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Parallel performance measure and embarrassingly Parallel algorithms

Performance measure and load balancing

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Course Parallel Programming
- January 8th 2023 -

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Overview

Speed-up

Definition

Let

- t_s : Sequential execution time
- $t_p(n)$: Execution time on n computing units ;

Speed-up is defined as :

$$S(n) = \frac{t_s}{t_p(n)} \tag{1}$$

Remark

The sequential algorithm is often different from the parallel algorithm. In this case, speed-up measure is not obvious. In particular, the following questions must be asked among other questions :

- Is the sequential algorithm optimal in complexity ?
- Is the sequential algorithm well optimized ?
- Is the sequential algorithm exploiting at best the cache memory ?

Amdahl's law

Give a limit for the speed-up

- Let t_s be the time necessary to run the code in sequential
- Let f be the fraction of t_s, relative to the part of the code which can't be parallelized

So, the best expected speedup is :

$$S(n) = \frac{t_s}{f.t_s + \frac{(1-f)t_s}{n}} = \frac{n}{1+(n-1)f} \xrightarrow[n\to\infty]{} \frac{1}{f}$$

This law is useful to find a reasonable number of computing cores to use for an application.

Limitation of the law

f may change with the volume of input data and bigger input data may improve the speed-up.

Gustafson's law

Speed-up behaviour with constant volume input data per process

- **Hypotheses** :
  - $t_s \geq 0$ the time to execute the sequential part of the code is independent of the volume of input data ;
  - $t_p > 0$ the time to execute the parallel part of the code is linear relative of the volume of input data.
  - Let's consider $t_s + t_p = 1$ (one unit of time).
- Let t_s be the time taken by the execution of the sequential part of the code ;
- Let t_p be the time taken by the execution of the parallel part of the code for a fixed amount of data.

$$S(n) = \frac{t_s + n.t_p}{t_s + t_p} = n + \frac{(1-n)t_s}{t_s + t_p} = n + (1-n).t_s$$

Scalability

Definition

For a parallel program, *scalability* is the behaviour of the speed-up when we raise up the number of processes or/and the amount of input data.

How to evaluate the scalability ?

- Evaluate the worst speed-up : For a global fixed amount of data, draw the speed-up curve in function of the number of processes ;
- Evaluate the best speed-up : For a fixed amount of data per process, draw the speed-up curve in function of the number of processes ;
- In concrete use of the program, the speed-up may be between the worst and best scenario.

Granularity

Ratio between computing intensity and quantity of data exchanged between processes

- Sending and receiving data is prohibitive :
  - Initial cost of a message : each message has an initial cost : set the connection, get the same protocol, etc.This cost is constant.
  - Cost of the data transfer : at last, the cost of the data flow is linear with the number of data to exchange
  - These costs are greater than the cost of memory operations in RAM
  - Better to copy some sparse data in a buffer and send the buffer, rather than send scattered data with multiple send and receives
- Try to minimize the number of data exchange between processes
- The greater the ratio between number of computation instructions and messages to exchange, the better will be your speed-up !
- Low speedup can be improved with non blocking data exchanges.

Load balancing

Definition

All processes execute a computation section of the code with same duration ;

- Speedup is badly impacted if some parts of the code are far away from load balancing ;
- **Example 1** : A function takes t seconds for the half of the processes, and $\frac{t}{2}$ for other processes. The maximal speed-up for this function will be :

$$S(n) = \frac{\frac{n}{2}t + \frac{n}{2}\frac{t}{2}}{t} = \frac{3}{4}n$$

- **Example 2** : A function takes $\frac{t}{2}$ seconds for $n-1$ processes, and t for one process. The maximal speed-up for this function will be :

$$S(n) = \frac{(n-1)\frac{t}{2} + t}{t} = \frac{n-1}{2} + 1 = \frac{n+1}{2}$$

Remark : Longer is the time token to execute a bad load balancing function, greater the penalty. Don't worry about load balancing for functions taking very small time to execute

Overview

Definition

Embarrassingly parallel algorithm

- Each data used and computed are independent ;
- No data race in multithread context ;
- No communication between processes in distributed environment

Property

- In distributed parallel context, no data must be exchanged between processes to compute the results ;
- In shared parallel environment, parallelization is straightforward, but beware to the memory bound computation ;
- In distributed environment, the memory bound limitation is not an issue ;
- If data is contiguous and algorithm vectorizable, can be ideal on GPGPU for performance.

First example : Vector addition

Add two real vectors of dimensions N

$$w = u + v;\ u, v, w \in \mathbb{R}^3$$

Ideas

- For load balancing, scatter the vectors in equal parts among the threads or processes
- Each process/thread computes a part of the vector addition
- In distributed memory, the result is scattered among processes !

Some properties

- Memory access and computing operation have the same complexity : **On shared memory, memory bound limits the performance**
- On distributed memory, each process uses his own physical memory and no data must be exchanged : Speed-up may be linear relative to the number of processes (if data intensity is enough)

Example : Block diagonal matrices multiplication $C = A.B$ (1)

Matrix-matrix multiplication $C = A.B$ where

$$A = \begin{pmatrix} A_{11} & 0 & \dots & 0 \\ 0 & A_{22} & \ddots & 0 \\ \vdots & \ddots & \ddots & \vdots \\ 0 & \dots & 0 & A_{nn} \end{pmatrix}, B = \begin{pmatrix} B_{11} & 0 & \dots & 0 \\ 0 & B_{22} & \ddots & 0 \\ \vdots & \ddots & \ddots & \vdots \\ 0 & \dots & 0 & B_{nn} \end{pmatrix}.$$

where $d_i = \dim(A_{ii}) = \dim(B_{ii})$ (n independent matrix-matrix multiplications)

Problematic

Close to the vector addition multiplication, but :

- Dimensions d_i of diagonal blocks are inhomogeneous & for each diagonal block, computation complexity : d_i^3.
- How to distribute diagonal blocks among processes to obtain nearly optimal load balancing ?

Example : Block diagonal matrices multiplication $C = A.B$ (2)

algorithm to distribute diagonal blocks among processes

Example of algorithm to distribute the diagonal blocks

- Sort diagonal blocks with decreasing dimension ;
- Set "weight" to zero for each process
- Distribute biggest triplet blocks A_{ii}, B_{ii}, C_{ii} among processes and add each d_i in the weight of each process ;
- While some diagonal blocks are not distributed :
  - Add the biggest block which is not distributed to the process having the smallest weight
  - Add the relative d_i at the weight of the process

Remark : All processes compute the distribution of the diagonal blocks. It is better to do same computation for all processes, than having process 0 compute the distribution and send it to other processes.

Third example : Syracuse series (1)

Definition of Syracuse series

$$\begin{cases} u_0 \text{ chosen} \\ u_{n+1} = \begin{cases} \frac{u_n}{2} \text{ if } u_n \text{ is even} \\ 3.u_n + 1 \text{ if } u_n \text{ is odd} \end{cases} \end{cases}$$

Property of Syracuse series

- One cycle exists : $1 \rightarrow 4 \rightarrow 2 \rightarrow 1 \rightarrow \cdots$
- A conjecture : $\forall u_0 \in \mathbb{N}$, the series reaches the cycle above in a finite number of iterations

Some definitions

- **Length of flight** : number of iterations for a series to reach the value 1 ;
- **Height of the flight** : maximal value reached by a series

The goal of the program : compute the length and the height of flight for a lot of (odd) values of u_0

Third example : Syracuse series (2)

Problematic

- Each process computes the length and the height for a subset of initial values u_0 ;
- The computation intensity depends of the length of each Syracuse series ;
- It's impossible to know the computation complexity of a series, prior to computing it
- The problem is not naturally well balanced ;

$\Rightarrow$ Use a dynamic algorithm on "root" process (the "master" process) to distribute series among other processes ("slaves")

Master's Algorithm

- Send a small pack of series to each slave processes ;
- While(some pack of series to send) do
- Wait slave asking series and send next pack ;
- end While
- Send termination order to all slave processes ;

Slave's Algorithm

- While (receive some series to compute in a pack)
- Compute each series of the pack ;
- end While

Remark : A task is composed of a pack of series to have a good granularity.

Overview

Nearly embarrassingly parallel algorithm

Definition

Independent computation for each process with a final communication to finalize the computation.

Examples

- Dot product of two vectors in $\mathbb{R}^n$;
- Compute an integral ;
- Matrix-vector product ;

Non embarrassingly parallel algorithm examples

- Parallel sort algorithms ;
- Matrix-matrix product ;
- Algorithms based on domain decomposition methods ;

Integral computation

Integral computation

- Integral computation based on Gauss quadrature formulae :

$$\int_a^b f(x)dx \approx \sum_{i=1}^{Ng} \omega_i f(g_i)2$$

  where $\omega_i \in \mathbb{R}$ are the weights and $g_i \in \mathbb{R}$ the integration points.
- In fact, Gauss quadrature are given on $[-1;1]$ interval : some variable modification to do in the integral !;
- $\{g_1 = 0, \omega_1 = 2\}$: Order 1 Legendre Gauss quadrature ;
- $\left\{\left(g_1 = -\frac{\sqrt{2}}{2}, \omega_1 = \frac{5}{9}\right), \left(g_2 = 0, \omega_2 = \frac{8}{9}\right), \left(g_3 = +\frac{\sqrt{2}}{2}, \omega_3 = \frac{5}{9}\right)\right\}$: Order 3 Legendre Gauss quadrature
- **Remark** : Order *n* means that the quadrature computes the exact value of the integral for polynomials of degree less or equal to *n*.
- To compute better approximation of the integral, we subdivide the interval in several smaller intervals

Parallel integral computation

$$I = \int_a^b f(x)dx = \sum_{i=1}^{N} \int_{a_i}^{b_i} f(x)dx = \sum_{i=1}^{N} I_i \text{ where } a_1 = a,\ a_{N+1} = b_N = b \text{ and } a_i < b_i = a_{i+1}$$

Main ideas

- Scatter sub-intervals among the processes P to compute partial sums :

$$S_p = \sum_{[a_i;b_i]\in P} \int_{a_i}^{b_i} f(x)dx$$

- Use reduce to compute the integral value (global sum) :

$$S = \sum_{p=1}^{nbp} S_p$$

Matrix-vector product

Let $A \in \mathbb{R}^{n \times m}$ be a matrix and $u \in \mathbb{R}^m$ a vector.
The goal of this algorithm is to compute the matrix-vector product :

$$v = A.u \in \mathbb{R}^n \text{ where } v_i = \sum_{j=1}^{m} A_{ij}.u_j$$

Two possibilities to parallelize this algorithm :

- Partitioning the matrix by block of rows :
- Partitioning the matrix by block of columns and the vector u by block of same size.

The goal is to split the computation between processes and use a global communication operation to get the final result.

Matrix-vector product by rows splitting

Let

$$A = \left(\begin{array}{c} A_1 \\ \hline A_2 \\ \hline \vdots \\ \hline A_I \\ \hline \vdots \\ \hline A_N \end{array} \right) \text{ where } \forall I \in \{1, 2, \ldots, N\}, A_I \in \mathbb{R}^{\frac{n}{N} \times m}.$$

Algorithm

- Each process has some rows of A and all of u
- Each process computes a part of v : the process I computes $V_I = A_I.u \in \mathbb{R}^{\frac{n}{N}}$
- To compute another matrix-vector product with the new vector, we need to gather the vector in all processes (only necessary for distributed parallel algorithm).

Matrix-vector product by columns splitting

Let

$$A = (A_1|A_2|\dots|A_I|\dots|A_N) \text{ and } u = \left(\begin{array}{c} U_1 \\ \hline U_2 \\ \hline \vdots \\ \hline U_I \\ \hline \vdots \\ \hline U_N \end{array}\right) \text{ where } \forall I \in \{1, 2, \dots, N\}, A_I \in \mathbb{R}^{n \times \frac{m}{N}} \text{ and } U_I \in \mathbb{R}^{\frac{m}{N}}$$

Algorithm

- Each process has some columns of A and some rows of u
- Each process computes a partial sum for v. Process I computes

$$V_I = A_I.U_I \in \mathbb{R}^n$$

- Finally, a sum reduction is done to get the final result : $v = \sum_{I=1}^{N} V_I$

Buddha set

Let's consider the complex recursive Mandelbrot series :

$$\begin{cases} z_0 = 0, \\ z_{n+1} = z_n^2 + c \text{ where } c \in \mathbb{C} \text{ chosen.} \end{cases}$$

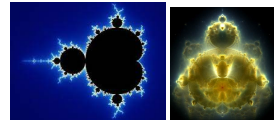

Figure – Mandelbrot (left) and Buddha (right) set

Property

- Series is divergent if $\exists n > 0; |z_n| > 2$;
- Region of interest : the disk $\mathcal{D}$ of radius 2 ;
- In some region of the disk, possible to prove convergence ;
- But chaotic convergence behaviour in some region of $\mathcal{D}$!

Mandelbrot and Buddha sets

- Mandelbrot's set :
  color c with "divergence speed" of relative series
- Buddha's set :
  Color orbit of divergent series

Buddha's set algorithm

Algorithm

- Draw N random values of c in the disk $\mathcal{D}$ where the relative series diverge ;
- Compute the orbit of this series until divergence and increment the intensity of the pixel representing each value of the orbit ;

Parallelization of the algorithm

- Master-slave algorithm to ensure load balancing ;
- For granularity, define a task as a pack of random values c ;