

Fully Automatic Parallelization

- There are huge amounts of source code which is sequential.
- Using OpenMP is semi-automatic
- For the last 50 years or so, there has been a quest for automatically parallelizing sequential programs.
- An approach to parallelize source code
 - First try a parallelizing compiler and see what happens
 - If it fails then look for compiler feedback and see if you can modify the source
 - If not useful, try OpenMP
 - If not useful, parallelize manually

Safety of Parallelization

- Does the parallel program produce the same output?
- Invalid if data-races are created, obviously.
- When a for-loop is parallelized, the iterations are run in an unpredictable order.
- Note: changing the iteration order can cause numerical problems
- Note above applies also to sequential programs.

From Simple to Hard Parallelization Problems

- Easiest case: loops with matrix computations and with known loop bounds and array indexes that are linear functions of the loop variables
- We will be more precise shortly
- Very complicated case: code with dynamically allocated data structures with many pointers
- It would be very hard to automatically parallelize Lab 0
- This lecture focuses on matrix computations

Inner vs Outer Loop Parallelization

- In the course EDAN75 Optimizing Compilers we learn about inner loop parallelization which is used e.g. for automatic SIMD vectorization and software pipelining.
- Here the focus instead is on automatic parallelization for multicores, i.e. outer loop parallelization.
- The foundations for inner and outer loop parallelization are similar, since they both rely on data dependence analysis.

True data dependences

- A true dependence:

S1: $x = a + b;$

S2: $y = x + 1;$

- It is written $S_1 \delta^t S_2$.
- S_1 must execute before S_2 in any transformed program.

Data Dependences at Different Levels

- Data dependences can be at several different levels:
 - Instructions
 - Statements
 - Loop iterations
 - Functions
 - Threads
- Parallelizing compilers usually find parallelism between different loop iterations of a loop.
- If the compiler can determine that there are no dependences between loop iterations then it can either:
 - Produce parallel machine code, or
 - Produce source code with OpenMP `#pragma parallel` for directives.
- If there are dependences, it may still be possible to execute the loop in parallel since perhaps the loop iterations are not totally ordered.

Total vs Partial Order and Loop Iterations

- Integers are totally ordered since we can determine which of a and b is greater if $a \neq b$.
- Consider a directed acyclic graph. In topological sorting you can process any node u if all predecessors of u already have been processed.
- Obviously, we should not execute a loop iteration before its input data has been computed.
- In executing a loop in parallel we perform a topological sort of the loop iterations.
- Conceptually, topological sorting is the major work in parallelization.
- No topological search is performed during compilation or runtime to determine which iterations can be executed, though.
- Instead, new loops are *computed* (i.e. created) by the compiler.
- If the iterations are a total order no parallelization can be done

Three more data dependences

- In an **anti dependence**, written $l_1 \delta^a l_2$, l_1 reads a memory location later overwritten by l_2 .
- In an **output dependence**, written $l_1 \delta^o l_2$, l_1 writes a memory location later overwritten by l_2 .
- In an **input dependence**, written $l_1 \delta^i l_2$, both l_1 and l_2 read the same memory location.
- The first three types of dependences create partial orderings among all iterations, which parallelizing compilers exploit by ordering iterations to improve performance.
- Input dependences can give a hint to the compiler that some data will be used so it can try to keep it in the cache (by reordering iterations in a suitable way).

Loop Level Data Dependences

- In the loop

```
for (i = 3; i < 100; i += 1)
    a[i] = a[i-3] + x;
```

- There is a true dependence from iteration i to iteration $i + 3$.
- Iteration $i = 3$ writes to a_3 which is read in iteration $i = 6$.
- A loop level true dependence means one iteration writes to a memory location which a later reads.

Perfect Loop Nests

- A **perfect loop nest** L is a nest of m nested **for** loops L_1, L_2, \dots, L_m such that the body of $L_i, i < m$, consists of L_{i+1} and the body of L_m consists of a sequence of assignment statements.
- For $1 < r \leq m$ p_r and q_r are linear functions of l_1, \dots, l_{r-1} .

```
for ( $l_1 = p_1; l_1 \leq q_1; l_1 + = 1$ ) {  
    for ( $l_2 = p_2; l_2 \leq q_2; l_2 + = 1$ ) {  
         $\vdots$   
        for ( $l_m = p_m; l_m \leq q_m; l_m + = 1$ ) {  
             $h(l_1, l_2, \dots, l_m);$   
        }  
    }  
}
```

Example Perfect Loop Nest

- All assignments, **except** to the loop index variables are in the innermost loop.
- There may be any number of assignment statements in the innermost loop.

```
for (i = 0; i < 100; i += 1) {  
    for (j = 3 + i; j < 2 * i + 10; j += 1) {  
        for (k = i - j; k < j - i; k += 1) {  
            a[i][j][k] += b[k][j][i];  
        }  
    }  
}
```

Loop Bounds

- The lower bound for l_1 is $p_{10} \leq l_1$.
- The lower bound for l_2 is

$$\begin{aligned} l_2 &\geq p_{20} + p_{21} l_1 \\ p_{20} &\leq l_2 - p_{21} l_1 \\ p_{20} &\leq -p_{21} l_1 + l_2 \end{aligned}$$

- The lower bound for l_3 is

$$\begin{aligned} l_3 &\geq p_{30} + p_{31} l_1 + p_{32} l_2 \\ p_{30} &\leq l_3 - p_{31} l_1 - p_{32} l_2 \\ p_{30} &\leq -p_{31} l_1 - p_{32} l_2 + l_3 \end{aligned}$$

and so forth. We represent this on matrix form as $p_0 \leq IP$, or... see next slide.

Loop Bounds on Matrix Form

- $P = \begin{pmatrix} 1 & -p_{21} & -p_{31} & \dots & -p_{m1} \\ 0 & 1 & -p_{32} & \dots & -p_{m2} \\ 0 & 0 & 1 & \dots & -p_{m3} \\ \vdots & \vdots & \vdots & \ddots & \vdots \\ 0 & 0 & 0 & \dots & 1 \end{pmatrix}$ and $p_0 = (p_{10}, p_{20}, \dots, p_{m0})$.

- Similarly, the upper bounds are represented as $IQ \leq q_0$.
- The loop bounds, thus, are represented by the system:

$$\left. \begin{array}{l} p_0 \leq IP \\ IQ \leq q_0 \end{array} \right\}$$

Example Non-Perfect Loop Nest

- The assignment to c_{ij} before the innermost loop makes it a non-perfect loop nest.
- Sometimes non-perfect loop nest can be split up, or **distributed** into perfect loop nests.
- See next slide.

```
for (i = 0; i < 100; i += 1) {  
    for (j = 0; j < 100; j += 1) {  
        c[i][j] = 0;  
        for (k = 0; k < 100; k += 1) {  
            c[i][j] += a[i][k] * b[k][j];  
        }  
    }  
}
```

Loop Distribution

- Result of loop distribution.

```
for (i = 0; i < 100; i += 1)
    for (j = 0; j < 100; j += 1)
        c[i][j] = 0;
for (i = 0; i < 100; i += 1)
    for (j = 0; j < 100; j += 1)
        for (k = 0; k < 100; k += 1)
            c[i][j] += a[i][k] * b[k][j];
```

Some Terminology

- The index vector $\mathbf{l} = (l_1, l_2, \dots, l_m)$ is the vector of index variables.
- The index values of \mathbf{L} are the values of (l_1, l_2, \dots, l_m) .
- The index space of \mathbf{L} is the subspace of Z^m consisting of all the index values.
- An **affine array reference** is an array reference in which all subscripts are linear functions of the loop index variables.

Easy non-affine references

- Data dependence analysis is normally restricted to affine array references.
- In practice, however, subscripts often contain **symbolic constants** as shown below which is test s171 in the C version of the Argonne Test Suite for Vectorising Compilers.
- There is no dependence between the iterations in this test.

```
for (i=0; i<n; i++)  
    a[i*n] = a[i*n] + b[i];
```

Problematic Non-Affine Index Functions

- In the loop

```
scanf ("%d", &x);
```

```
for (i = 3; i < 100; i += 1) {
```

```
S1:    a[i]    = a[x] + 1;
```

```
S2:    b[i]    = b[c[i-1]] + 2;
```

```
S3:    d[i]    = d[2 * i * i * i - 3 * i * i ] + 3;
```

```
}
```

- Some compilers do runtime testing to take care of S_1 but it may cause too much overhead if many variables must be checked.

Representing Array References

- Let X be an n -dimensional array. Then an affine reference has the form:
- $X[a_{11}i_1 + a_{21}i_2 \dots a_{m1}i_m + a_{01}] \dots [a_{1n}i_1 + a_{2n}i_2 \dots a_{mn}i_m + a_{0n}]$
- This is conveniently represented as a matrix and a vector $X[IA + a_0]$, where
- $A = \begin{pmatrix} a_{11} & a_{12} & \dots & a_{1n} \\ a_{21} & a_{22} & \dots & a_{2n} \\ \vdots & \vdots & \ddots & \vdots \\ a_{m1} & a_{m2} & \dots & a_{mn} \end{pmatrix}$ and
 $a_0 = (a_{10}, a_{20}, \dots, a_{n0})$.
- We will refer to A and a_0 as the **coefficient matrix** and the **constant term**, respectively.

An Example

```
for (i = 0; i < 100; i += 1)
    for (j = 2*i + 4; j < i + 40; j += 1)
        a[2i-3j-1][2i+j-3] = f(a[-3i+4j+1][-i+2j+7]);
```

- The above loop nest has the following two array reference representations:

$$A = \begin{pmatrix} 2 & 2 \\ -3 & 1 \end{pmatrix} \text{ and } a_0 = (-1, -3).$$

$$B = \begin{pmatrix} -3 & -1 \\ 4 & 2 \end{pmatrix} \text{ and } b_0 = (1, 7).$$

The Data Dependence Equation

- For two references $X[IA + a_0]$ and $X[IB + b_0]$ to refer to the same array element there must be two index values, i and j such that $iA + a_0 = jB + b_0$ which we can write as $iA - jB = b_0 - a_0$.
- This system of Diophantine equations has n (the dimension of the array X) scalar equations and $2m$ variables, where m is the nesting depth of the loop.
- It can also be written in the following form:

$$(i; j) \begin{pmatrix} A \\ -B \end{pmatrix} = b_0 - a_0.$$

- We solve the system of linear Diophantine equations above using a method presented shortly.

Dependence Distances

- Let \prec_ℓ be a relation in Z^m such that $i \prec j$ if $i_1 = j_1, i_2 = j_2, \dots, i_{\ell-1} = j_{\ell-1}$, and $i_\ell < j_\ell$.
- For example: $(1, 3, 4) \prec_3 (1, 3, 9)$.
- The lexicographic order \prec in Z^m is the union of all the relations \prec_ℓ :
 $i \prec j$ iff $i \prec_\ell j$ for some ℓ in $1 \leq \ell \leq m$.
- The sequential execution of the iterations of a loop nest follows the lexicographic order.
- Assume that $(i; j)$ is a solution and that $i \prec j$. Then $d = j - i$ is the **dependence distance** of the dependence.

Uniform Dependence Distance

- If a dependence distance d is a constant vector then the dependence is said to be uniform.
- Examples:
 - $d = (1, 2)$ is uniform — required for parallelization.
 - $d = (1, t_2)$ is nonuniform — cannot be optimized.
- All unique d are put in a matrix as rows — but row order does not matter since it is really just a set of all d

Loop Independent and Loop Carried Dependences

- A loop independent dependence is a dependence such that $d = j - i = (0, \dots, 0)$.
- A loop independent dependence does not prevent concurrent execution of different iterations of a loop. Rather, it constrains the scheduling of instructions in the loop body.
- A loop carried dependence is a dependence which is not loop independent, or, in other words, the dependence is between two different iterations of a loop nest.
- A dependence has level ℓ if in $d = j - i$, $d_1 = 0, d_2 = 0, \dots, d_{\ell-1} = 0$, and $d_\ell > 0$.
- Only a loop carried dependence has a level, and it is only the loop at that level which needs to be executed sequentially.

The GCD Test

- The GCD test was invented at Texas Instruments and first described 1973.
- Consider the loop
for (i = lb; i <= ub; ++i)
 x[a1 * i + c1] = x[a2 * i + c2] + y;
- To prove independence, we must show that the Diophantine equation

$$a_1 i_1 - a_2 i_2 = c_2 - c_1$$

has no solutions.

- We compute the gcd of a_1 and a_2 and check whether it divides $c_2 - c_1$, and if it does not, there is no solution and we have proved independence, otherwise we must use another test.

Weaknesses of The GCD Test

- There are two weaknesses of the GCD test:
 - ① It does not exploit knowledge about the loop bounds.
 - ② Most often the gcd is one.
- The first weakness means the GCD Test might be unable to prove independence despite the solution actually lies outside the index space of the loop.
- The second weakness means independence usually cannot be proved.

GCD Test for Nested Loops and Multidimensional Arrays

- The GCD Test can be extended to cover nested loops and multidimensional arrays.
- The solution is then a vector and it usually contains unknowns.
- The Fourier-Motzkin Test described shortly takes the solution vector from this GCD Test and checks whether the solution lies within the loop bounds.
- Next we will look at unimodular matrices and Fourier elimination used by the Fourier-Motzkin Test.

Unimodular Matrices

- An integer square matrix A is unimodular if its determinant $\det(A) = \pm 1$.
- If A and B are unimodular, then A^{-1} exists and is itself unimodular, and $A \times B$ is unimodular.
- \mathcal{I} is the $m \times m$ identity matrix.

Elementary Row Operations

- The operations
 - *reversal*: multiply a row by -1 ,
 - *interchange*: interchange two rows, and
 - *skewing*: add an integer multiple of one row to another row,are called the elementary row operations.
- With each elementary row operation, there is a corresponding *elementary matrix*.

Performing Elementary Row Operations

- To perform an elementary row operation on a matrix A , we can premultiply it with the corresponding elementary matrix.
- Assume we wish to interchange rows 1 and 3 in a 3×3 matrix A . The resulting matrix is formed by

$$\begin{pmatrix} 0 & 0 & 1 \\ 0 & 1 & 0 \\ 1 & 0 & 0 \end{pmatrix} \times A.$$

- The elementary matrices are all unimodular.

3 × 3 Reversal Matrices

-

$$\begin{pmatrix} -1 & 0 & 0 \\ 0 & 1 & 0 \\ 0 & 0 & 1 \end{pmatrix},$$

-

$$\begin{pmatrix} 1 & 0 & 0 \\ 0 & -1 & 0 \\ 0 & 0 & 1 \end{pmatrix},$$

and

-

$$\begin{pmatrix} 1 & 0 & 0 \\ 0 & 1 & 0 \\ 0 & 0 & -1 \end{pmatrix}.$$

3×3 Interchange Matrices



$$\begin{pmatrix} 0 & 1 & 0 \\ 1 & 0 & 0 \\ 0 & 0 & 1 \end{pmatrix},$$



$$\begin{pmatrix} 1 & 0 & 0 \\ 0 & 0 & 1 \\ 0 & 1 & 0 \end{pmatrix},$$

and



$$\begin{pmatrix} 0 & 0 & 1 \\ 0 & 1 & 0 \\ 1 & 0 & 0 \end{pmatrix}.$$

3×3 Upper Skewing Matrices

-

$$\begin{pmatrix} 1 & z & 0 \\ 0 & 1 & 0 \\ 0 & 0 & 1 \end{pmatrix},$$

-

$$\begin{pmatrix} 1 & 0 & z \\ 0 & 1 & 0 \\ 0 & 0 & 1 \end{pmatrix},$$

and

-

$$\begin{pmatrix} 1 & 0 & 0 \\ 0 & 1 & z \\ 0 & 0 & 1 \end{pmatrix}.$$

3×3 Lower Skewing Matrices

-

$$\begin{pmatrix} 1 & 0 & 0 \\ z & 1 & 0 \\ 0 & 0 & 1 \end{pmatrix},$$

-

$$\begin{pmatrix} 1 & 0 & 0 \\ 0 & 1 & 0 \\ z & 0 & 1 \end{pmatrix},$$

and

-

$$\begin{pmatrix} 1 & 0 & 0 \\ 0 & 1 & 0 \\ 0 & z & 1 \end{pmatrix}.$$

Echelon Matrices

- Let l_i denote the column number of the first nonzero element of matrix row i .
- A given $m \times n$ matrix A , is an *echelon matrix* if the following are satisfied for some integer ρ in $0 \leq \rho \leq m$:
 - rows 1 through ρ are nonzero rows,
 - rows $\rho + 1$ through m are zero rows,
 - for $1 \leq i \leq \rho$, each element in column l_i below row i is zero, and
 - $l_1 < l_2 < \dots < l_\rho$.
- The following are examples of echelon matrices:

$$\begin{pmatrix} 1 & 2 & 3 \\ 0 & 4 & 5 \\ 0 & 0 & 6 \end{pmatrix} \quad \begin{pmatrix} 1 & 2 & 3 \\ 0 & 0 & 4 \\ 0 & 0 & 0 \end{pmatrix} \quad \begin{pmatrix} 1 & 2 & 3 \\ 0 & 4 & 5 \\ 0 & 0 & 6 \\ 0 & 0 & 0 \end{pmatrix}$$

Echelon Reduction

- Given an $m \times n$ matrix A , Echelon reduction finds two matrices U and S such that $U \times A = S$, where U is unimodular and S is echelon.
- U remains unimodular since we only apply elementary row operations.

```
function echelon_reduce(A)
    U ← Im
    S ← A
    i0 ← 0
    for (j ← 1; j ≤ n; j ← j + 1) {
        if (there is a nonzero sij with i0 < i ≤ m) {
            i0 ← i0 + 1
            i = m
            while (i ≥ i0 + 1) {
                while (sij ≠ 0) {
                    σ ← sign(s(i-1)j × sij)
                    z ← ⌊|s(i-1)j| / |sij⌋
                    subtract σz(row i) from (row i - 1) in (U; S)
                    interchange rows i and i - 1 in (U; S)
                }
                i ← i - 1
            }
        }
    }
    return U and S
end
```

Example Echelon Reduction

- We will now show how one can echelon reduce the following matrix:

$$A = \begin{pmatrix} 2 & 2 \\ -3 & 1 \\ 3 & 1 \\ -4 & -2 \end{pmatrix}.$$

- We start with with $U = I_4$ and $S = A$ which we write as:

$$(U; S) = \left(\begin{array}{cccc|cc} 1 & 0 & 0 & 0 & 2 & 2 \\ 0 & 1 & 0 & 0 & -3 & 1 \\ 0 & 0 & 1 & 0 & 3 & 1 \\ 0 & 0 & 0 & 1 & -4 & -2 \end{array} \right).$$

- Then we will eliminate the nonzero elements in S starting with $s_{41}, s_{31}, s_{21}, s_{42}$ and so on.

Example Echelon Reduction

- $j = 1, i_0 = 1, i = 4$. We always wish to eliminate s_{ij} , which currently means s_{41} .
- $\sigma \leftarrow -1$ and $z \leftarrow 0$. Nothing is subtracted from row 3.
- Then rows 3 and 4 are interchanged in $(U; S)$, resulting in:

$$(U; S) = \left(\begin{array}{cccc|cc} 1 & 0 & 0 & 0 & 2 & 2 \\ 0 & 1 & 0 & 0 & -3 & 1 \\ 0 & 0 & 0 & 1 & -4 & -2 \\ 0 & 0 & 1 & 0 & 3 & 1 \end{array} \right).$$

Example Echelon Reduction

- We continue the inner while loop and find that $\sigma \leftarrow -1$ and $z \leftarrow 1$. Then $-1 \times$ row 4 is subtracted from row 3, resulting in:

$$(U; S) = \left(\begin{array}{cccc|cc} 1 & 0 & 0 & 0 & 2 & 2 \\ 0 & 1 & 0 & 0 & -3 & 1 \\ 0 & 0 & 1 & 1 & -1 & -1 \\ 0 & 0 & 1 & 0 & 3 & 1 \end{array} \right).$$

- Then rows 3 and 4 are interchanged, resulting in:

$$(U; S) = \left(\begin{array}{cccc|cc} 1 & 0 & 0 & 0 & 2 & 2 \\ 0 & 1 & 0 & 0 & -3 & 1 \\ 0 & 0 & 1 & 0 & 3 & 1 \\ 0 & 0 & 1 & 1 & -1 & -1 \end{array} \right).$$

Example Echelon Reduction

- s_{41} is still zero, and the inner while loop is continued and $\sigma \leftarrow -1$ and $z \leftarrow 3$. Then $-3 \times$ row 4 is subtracted from row 3:

$$(U; S) = \left(\begin{array}{cccc|cc} 1 & 0 & 0 & 0 & 2 & 2 \\ 0 & 1 & 0 & 0 & -3 & 1 \\ 0 & 0 & 4 & 3 & 0 & -2 \\ 0 & 0 & 1 & 1 & -1 & -1 \end{array} \right).$$

- Then rows 3 and 4 are interchanged, resulting in:

$$(U; S) = \left(\begin{array}{cccc|cc} 1 & 0 & 0 & 0 & 2 & 2 \\ 0 & 1 & 0 & 0 & -3 & 1 \\ 0 & 0 & 1 & 1 & -1 & -1 \\ 0 & 0 & 4 & 3 & 0 & -2 \end{array} \right).$$

- Now the first ij has become zero and i is decremented.

Example Echelon Reduction

- $j = 1, i_0 = 1, i = 3$. We now wish to eliminate s_{31} . $\sigma \leftarrow +1$ and $z \leftarrow 3$. Then $3 \times$ row 3 is subtracted from row 2:

$$(U; S) = \left(\begin{array}{cccc|cc} 1 & 0 & 0 & 0 & 2 & 2 \\ 0 & 1 & -3 & -3 & 0 & 4 \\ 0 & 0 & 1 & 1 & -1 & -1 \\ 0 & 0 & 4 & 3 & 0 & -2 \end{array} \right).$$

- Then rows 2 and 3 are interchanged, resulting in:

$$(U; S) = \left(\begin{array}{cccc|cc} 1 & 0 & 0 & 0 & 2 & 2 \\ 0 & 0 & 1 & 1 & -1 & -1 \\ 0 & 1 & -3 & -3 & 0 & 4 \\ 0 & 0 & 4 & 3 & 0 & -2 \end{array} \right).$$

Example Echelon Reduction

- $j = 1, i_0 = 1, i = 2$. We now wish to eliminate s_{21} . $\sigma \leftarrow -1$ and $z \leftarrow 2$. Then $-2 \times$ row 2 is subtracted from row 1:

$$(U; S) = \left(\begin{array}{cccc|cc} 1 & 0 & 2 & 2 & 0 & 0 \\ 0 & 0 & 1 & 1 & -1 & -1 \\ 0 & 1 & -3 & -3 & 0 & 4 \\ 0 & 0 & 4 & 3 & 0 & -2 \end{array} \right).$$

- Interchanging rows 2 and 1 results in:

$$(U; S) = \left(\begin{array}{cccc|cc} 0 & 0 & 1 & 1 & -1 & -1 \\ 1 & 0 & 2 & 2 & 0 & 0 \\ 0 & 1 & -3 & -3 & 0 & 4 \\ 0 & 0 & 4 & 3 & 0 & -2 \end{array} \right).$$

Example Echelon Reduction

- $j = 2, i_0 = 2, i = 4$. We now wish to eliminate s_{42} . $\sigma \leftarrow -1$ and $z \leftarrow 2$. $-2 \times$ row 4 is subtracted from row 3:

$$(U; S) = \left(\begin{array}{cccc|cc} 0 & 0 & 1 & 1 & -1 & -1 \\ 1 & 0 & 2 & 2 & 0 & 0 \\ 0 & 1 & 5 & 3 & 0 & 0 \\ 0 & 0 & 4 & 3 & 0 & -2 \end{array} \right).$$

- Interchanging rows 4 and 3 results in:

$$(U; S) = \left(\begin{array}{cccc|cc} 0 & 0 & 1 & 1 & -1 & -1 \\ 1 & 0 & 2 & 2 & 0 & 0 \\ 0 & 0 & 4 & 3 & 0 & -2 \\ 0 & 1 & 5 & 3 & 0 & 0 \end{array} \right).$$

Example Echelon Reduction

- $j = 2, i_0 = 2, i = 3$. We now wish to eliminate s_{32} . $\sigma \leftarrow 0$ and $z \leftarrow 0$. Nothing is subtracted from row 2 but rows 3 and 2 are interchanged:

$$(U; S) = \left(\begin{array}{cccc|cc} 0 & 0 & 1 & 1 & -1 & -1 \\ 0 & 0 & 4 & 3 & 0 & -2 \\ 1 & 0 & 2 & 2 & 0 & 0 \\ 0 & 1 & 5 & 3 & 0 & 0 \end{array} \right).$$

At this point S is an echelon matrix and the algorithm stops (the outer while loop since $i = i_0$). As will turn out to be convenient later, we prefer positive values of s_{11} and therefore multiply with -1 finally resulting in:

$$(U; S) = \left(\begin{array}{cccc|cc} 0 & 0 & -1 & -1 & 1 & 1 \\ 0 & 0 & 4 & 3 & 0 & -2 \\ 1 & 0 & 2 & 2 & 0 & 0 \\ 0 & 1 & 5 & 3 & 0 & 0 \end{array} \right).$$

Solving a dependence equation

- Two references for the same variable: a matrix with n dimensions
- $m/2$ for-loops m loop index variables (i, j, k etc for each reference)
- That is: the loop index variables $i_1, i_2, \dots, i_{m/2}$

$$xA = c$$

- x is an $1 \times m$ integer matrix
- A is an $m \times n$ integer matrix
- c is an $1 \times n$ integer matrix
- We find U and S such that $UA = S$.
- Then try to solve $tS = c$
- If there is solution, then: $c = tS = tUA$.
- So $x = tU$

An example

- Consider $xA = c$ with

$$\begin{pmatrix} x_1 & x_2 & x_3 & x_4 \end{pmatrix} \begin{pmatrix} 2 & 2 \\ -3 & 1 \\ 3 & 1 \\ -4 & -2 \end{pmatrix} = \begin{pmatrix} 2 & 4 \end{pmatrix}$$

- Firstly we use echelon reduction to find the matrices U and S .
- Then we solve $tS = c$

$$\begin{pmatrix} t_1 & t_2 & t_3 & t_4 \end{pmatrix} \begin{pmatrix} 1 & 1 \\ 0 & -2 \\ 0 & 0 \\ 0 & 0 \end{pmatrix} = \begin{pmatrix} 2 & 4 \end{pmatrix}$$

We find that $t = (2, -1, t_3, t_4)$, where t_3 and t_4 are arbitrary integers.

Linear Diophantine Equations

- We then find x :

$$x = tU = \begin{pmatrix} 2 & -1 & t_3 & t_4 \end{pmatrix} \begin{pmatrix} 0 & 0 & -1 & -1 \\ 0 & 0 & 4 & 3 \\ 1 & 0 & 2 & 2 \\ 0 & 1 & 5 & 3 \end{pmatrix} =$$

$$(t_3, t_4, 2t_3 + 5t_4 - 7, 2t_3 + 3t_4 - 5)$$

Fourier Elimination

- Suppose we find an integer solution x to $xA = c$.
- The next question is if the solution is within the loop bounds.
- Unfortunately, the problem of solving a linear integer inequality is NP-complete.
- Instead the compiler looks for a rational solution and only if no rational solution within the loop bounds exists, it ignores that pair of array references.

Fourier Elimination

- In 1827 Fourier published a method for solving linear inequalities in the real case.
- This is sometimes called Fourier-Motzkin elimination
- Utpal Banerjee, a leading compiler researcher at Intel has written a very good book series about parallelization calls it Fourier's method of elimination.

Fourier Elimination

- An interesting question is how frequently Fourier elimination finds a real solution when there is no integer solution. Some special cases can be exploited.
- For instance, if a variable x_i must satisfy $2.2 \leq x_i \leq 2.8$ then there is no integer solution.
Otherwise, if we find eg that $2.2 \leq x_i \leq 4.8$ then we may try the two cases of setting $x_i = 3$ and $x_i = 4$, and see if there still is a real solution.
- It is easiest to understand Fourier elimination if we first look at an example.

Fourier Elimination

- Assume we wish to solve the following system of linear inequalities.

$$\begin{array}{rclcl} 2x_1 & - & 11x_2 & \leq & 3 \\ -3x_1 & + & 2x_2 & \leq & -5 \\ x_1 & + & 3x_2 & \leq & 4 \\ -2x_1 & & & \leq & -3 \end{array}$$

- We will first eliminate x_2 from the system, and then check whether the remaining inequalities can be satisfied. To eliminate x_2 , we start out with sorting the rows with respect to the coefficients of x_2 :

$$\begin{array}{rclcl} -3x_1 & + & 2x_2 & \leq & -5 \\ x_1 & + & 3x_2 & \leq & 4 \\ 2x_1 & - & 11x_2 & \leq & 3 \\ -2x_1 & & & \leq & -3 \end{array}$$

Fourier Elimination

- First we want to have rows with positive coefficients of x_2 , then negative, and lastly zero coefficients.
- Next we divide each row by its coefficient (if it is nonzero) of x_2 :

$$\begin{array}{rclclcl} -\frac{3}{2}x_1 & + & x_2 & \leq & -\frac{5}{2} \\ \frac{1}{3}x_1 & + & x_2 & \leq & \frac{4}{3} \\ \frac{2}{11}x_1 & - & x_2 & \geq & \frac{3}{11} \end{array}$$

Of course, the \leq becomes \geq when dividing with a negative coefficient.
We can now rearrange the system to isolate x_2 :

$$\begin{array}{rclclcl} & & x_2 & \leq & \frac{3}{2}x_1 & - & \frac{5}{2} \\ & & x_2 & \leq & -\frac{1}{3}x_1 & + & \frac{4}{3} \\ \frac{2}{11}x_1 & - & \frac{3}{11} & \leq & x_2 & & \end{array}$$

- At this point, we make a record of the minimum and maximum values that x_2 can have, expressed as functions of x_1 . We have:

$$b_2(x_1) \leq x_2 \leq B_2(x_1)$$

where

$$\begin{aligned} b_2(x_1) &= \frac{2}{11}x_1 \\ B_2(x_1) &= \min\left(\frac{3}{2}x_1 - \frac{5}{2}, -\frac{1}{3}x_1 + \frac{4}{3}\right) \end{aligned}$$

Fourier Elimination

- To eliminate x_2 from the system, we simply combine the inequalities which had positive coefficients of x_2 with those which had negative coefficients (ie, one with positive coefficient is combined with one with negative coefficient):

$$\begin{array}{rclcl} \frac{2}{11}x_1 & - & \frac{3}{11} & \leq & \frac{3}{2}x_1 & - & \frac{5}{2} \\ \frac{2}{11}x_1 & - & \frac{3}{11} & \leq & -\frac{1}{3}x_1 & + & \frac{4}{3} \end{array}$$

- These are simplified and the inequality with the zero coefficient of x_2 is brought back:

$$\begin{array}{rcl} -\frac{29}{22}x_1 & \leq & -\frac{49}{22} \\ -\frac{17}{33}x_1 & \leq & \frac{53}{33} \\ -2x_1 & \leq & -3 \end{array}$$

Fourier Elimination

- We can now repeat parts of the procedure above:

$$\begin{array}{rcl} x_1 & \leq & \frac{53}{17} \\ x_1 & \geq & \frac{49}{29} \\ x_1 & \geq & \frac{3}{2} \end{array}$$

- We find that

$$\begin{array}{rcl} b_1() & = & \max(49/29, 3/2) = 49/29 \\ B_1() & = & 53/17 \end{array}$$

The solution to the system is $\frac{49}{29} \leq x_1 \leq \frac{53}{17}$ and $b_2(x_1) \leq B_2(x_1)$ for each value of x_1 .

Fourier Elimination

```
procedure fourier_motzkin_elimination( $x, A, c$ )  
   $r \leftarrow \overline{m}, \quad s \leftarrow \overline{n}, \quad T \leftarrow A, \quad q \leftarrow c$   
  while (1) {  
     $n_1 \leftarrow$  number of inequalities with positive  $t_{rj}$   
     $n_2 \leftarrow n_1 +$  number of inequalities with negative  $t_{rj}$   
    Sort the inequalities so that the  $n_1$  with  $t_{rj} > 0$  come first,  
    then the  $n_2 - n_1$  with  $t_{rj} < 0$  come next,  
    and the ones with  $t_{rj} = 0$  come last.  
    for ( $i = 1; i \leq r - 1; i \leftarrow i + 1$ )  
      for ( $j = 1; i \leq n_2; j \leftarrow j + 1$ )  
         $t_{ij} \leftarrow t_{ij} / t_{rj}$   
      for ( $j = 1; i \leq n_2; j \leftarrow j + 1$ )  
         $q_j \leftarrow q_j / t_{rj}$   
    if ( $n_2 > n_1$ )  
       $b_r(x_1, x_2, \dots, x_{r-1}) = \max_{n_1+1 \leq j \leq n_2} (-\sum_{i=1}^{r-1} t_{ij}x_i + q_i)$   
    else  
       $b_r \leftarrow -\infty$   
    if ( $n_1 > 0$ )  
       $j_r(x_1, x_2, \dots, x_{r-1}) = \min_{n_1+1 \leq j \leq n_2} (-\sum_{i=1}^{r-1} t_{ij}x_i + q_i)$   
    else  
       $B_r \leftarrow \infty$   
    if ( $r = 1$ )  
      return make_solution()
```


Fourier Elimination

```
/* We will now eliminate  $x_r$ . */
 $s' \leftarrow s - n_2 + n_1(n_2 - n_1)$ 
if ( $s' = 0$ ) {
    /* We have not discovered any inconsistency and */
    /* we have no more inequalities to check. */
    /* The system has a solution. */
    The solution set consists of all real vectors  $(x_1, x_2, \dots, x_m)$ ,
    where  $x_{r-1}, x_{r-2}, \dots, x_1$  are chosen arbitrarily, and
     $x_m, x_{m-1}, \dots, x_r$  must satisfy
     $b_i(x_1, x_2, \dots, x_{i-1}) \leq x_i \leq B_i(x_1, x_2, \dots, x_{i-1})$  for  $r \leq i \leq m$ .
    return solution set.
}
/* There are now  $s'$  inequalities in  $r - 1$  variables. */
The new system of inequalities is made of two parts:
 $\sum_{i=1}^{r-1} (t_{ik} - t_{il})x_i \leq q_k - q_j$  for  $1 \leq k \leq n_1, n_1 + 1 \leq j \leq n_2$ 
 $\sum_{i=1}^{r-1} t_{ij}x_i \leq q_j$  for  $n_2 + 1 \leq j \leq s$ 
and becomes by setting  $r = r \leftarrow 1$  and  $s \leftarrow s'$ :
 $\sum_{i=1}^r t_{ij}x_i \leq q_j$  for  $1 \leq j \leq s$ 
} end
```

```
function make_solution()
    /* We have come to the last variable  $x_1$ . */
    if ( $b_1 > B_1$  or (there is a  $q_j < 0$  for  $n_2 + 1 \leq j \leq s$ ))
        return there is no solution
    The solution set consists of all real vectors  $(x_1, x_2, \dots, x_m)$ ,
    such that  $b_i(x_1, x_2, \dots, x_m) \leq x_i \leq B_i(x_1, x_2, \dots, x_m)$  for  $1 \leq i \leq m$ .
    return solution set.
end
```

Summary

- In the case of a loop nest of height m and an n -dimensional array, we use the matrix representation of the references $iA + a_0 = jB + b_0$, or equivalently:

$$(i;j) \begin{pmatrix} A \\ -B \end{pmatrix} = b_0 - a_0,$$

where the \mathbf{A} and \mathbf{B} have m rows and n columns.

- We find a $2m \times 2m$ unimodular matrix \mathbf{U} and a $2m \times n$ echelon matrix \mathbf{S} such that

$$\mathbf{U} \begin{pmatrix} A \\ -B \end{pmatrix} = \mathbf{S}.$$

- If there is a $2m$ vector \mathbf{t} which satisfies $\mathbf{tS} = b_0 - a_0$ then the GCD test cannot exclude dependence, and if so...
- ..., the computed \mathbf{t} will be input to the Fourier-Motzkin Test.

The Fourier-Motzkin Test

- If the GCD Test found a solution vector t to $tS = c$, these solutions will be tested to see if they are within the loop bounds.
- Recall we wrote

$$x = (i; j) \begin{pmatrix} A \\ -B \end{pmatrix} = b_0 - a_0.$$

- We find x from:

$$x = (i; j) = tU$$

- With U_1 being the left half of U and U_2 the right half we have:

$$i = tU_1$$

$$j = tU_2$$

- These should be used in the loop bounds constraints.

The Fourier Motzkin Test

- Recall the original loop bounds are:

$$\left. \begin{array}{l} p_0 \leq IP \\ IQ \leq q_0 \end{array} \right\}$$

- The solution vector t must satisfy:

$$\left. \begin{array}{l} p_0 \leq tU_1P \\ tU_1Q \leq q_0 \\ p_0 \leq tU_2P \\ tU_2Q \leq q_0 \end{array} \right\}$$

- If there is no integer solution to this system, there is no dependence.
- Recall, however, the system is solved with real or rational numbers so the Fourier-Motzkin Test may fail to exclude independence.

After Data Dependence Analysis

- When we have performed data dependence analysis of all pairs of references to the same arrays, we have a **dependence matrix**, denoted D .
- Some rows will be due to some array and other rows due to some other arrays.
- It's the dependence matrix that determines which transformations we can do.
- As mentioned, in the optimizing compilers course inner loop transformations are studied for SIMD vectorization and software pipelining.
- We will look at outer loop parallelization.

Unimodular Transformations

- A **unimodular transformation** is a loop transformation completely expressed as a unimodular matrix U .
- A loop nest L is changed to a new loop nest L_U with loop index variables:

$$\begin{aligned} K &= IU \\ I &= KU^{-1} \end{aligned}$$

- The same iterations are executed but in a different order.
- A new iteration order might make parallel execution possible.
- Before generating code for the new loop, the loop bounds for K must be computed from the original bounds:

$$\left. \begin{array}{l} p_0 \leq IP \\ IQ \leq q_0 \end{array} \right\}$$

Computing the New Index Variables

- With

$$\left. \begin{array}{l} p_0 \leq IP \\ IQ \leq q_0 \end{array} \right\} \\ I = KU^{-1}$$

We use Fourier elimination also to find the loop bounds from

$$\left. \begin{array}{l} p_0 \leq KU^{-1}P \\ KU^{-1}Q \leq q_0 \end{array} \right\}$$

- The bounds are found starting with k_1, k_2 etc.
- This is the reason why we want to have an invertible transformation matrix.

New Array References

- All array references are rewritten to use the new index variables.
- Conceptually we could calculate, at the beginning of each loop iteration,
$$I = KU^{-1}$$
and then use this vector I in the original references, on the form:
$$x[IA + a_0]$$
- We don't do that of course and instead replace each reference with
$$x[KU^{-1}A + a_0]$$
- Here $KU^{-1}A + a_0$ can be calculated at compile-time.

The Distance Matrix

- The set of all vectors of dependence distances is represented by the **distance matrix** D .
- We are free to swap the rows of D since it really is a set of dependences.
- Unimodular transformations require that all dependences are uniform, i.e. with known constants.
- Consider a uniform dependence vector $d = j - i$.
- With index variables $K = I \ U$ we have $d_U = jU - iU = dU$.
- Therefore, given a dependence matrix D and a unimodular transformation U , the dependences in the new loop L_U become:

$$D_U = DU$$

Valid Distance Matrices

- The sign, **lexicographically**, of a vector is the sign of the first nonzero element.
- A distance vector can never be lexicographically negative since it would mean that some iteration would depend on a future iteration.
- Therefore no row in the new distance matrix $D_U = DU$ may be lexicographically negative.
- If we would discover a lexicographically negative row in D_U , that loop transformation is invalid, such as the second row of the following D_U :

$$D_U = \begin{pmatrix} 1 & 2 \\ -1 & 1 \end{pmatrix}$$

Outer Loop Parallelization

- By **outer loops** is meant all loops starting with the outermost loop.
- While we always can find a unimodular matrix through which we can parallelize the inner loops, this is not the case for outer loops.
- To parallelize the inner loops, we need to assure that all loop carried dependences are carried at the outermost loop.
- In other words, the leftmost column of the distance matrix D_U simply should consist only of positive numbers!
- For outer loop parallelization, D_U instead should have leading zero columns.

Rank of a Matrix

- A column of a matrix is linearly independent if it cannot be expressed as a linear combination of the other columns.
- The rank of a matrix is the number of linearly independent columns.
- For instance, an identity matrix I_m with m columns has $\text{rank}(I_m) = m$.
- Any unimodular $m \times m$ -matrix U has $\text{rank}(U) = m$.
- A matrix with zero columns must have a rank less than the number of columns.
- So, since $D_U = DU$, if D_U should have a rank less than m , it must be D which contributes with that.

Outer Loop Parallelization Example

- Assume we have the distance matrix \mathbf{D} defined as:

$$\mathbf{D} = \begin{pmatrix} 6 & 4 & 2 \\ 0 & 1 & -1 \\ 1 & 0 & 1 \end{pmatrix}$$

- With this distance matrix, only the innermost loop can be executed in parallel.
- We want a \mathbf{D}_U with positive rows and zero columns to the left.
- For example:

$$\mathbf{D}_U = \begin{pmatrix} 0 & ? & ? \\ 0 & ? & ? \\ 0 & ? & ? \end{pmatrix} = \begin{pmatrix} 6 & 4 & 2 \\ 0 & 1 & -1 \\ 1 & 0 & 1 \end{pmatrix} \mathbf{U}$$

- If $\text{rank}(\mathbf{D}) = 3$ then such a \mathbf{U} cannot exist.

Steps towards Finding U

- We start with transposing D:

$$D^t = \begin{pmatrix} 6 & 0 & 1 \\ 4 & 1 & 0 \\ 2 & -1 & 1 \end{pmatrix}$$

- Using the Echelon reduction algorithm, we compute:
 - a unimodular matrix V
 - an echelon matrix S
- Such that $VD^t = S$, e.g.

$$\begin{pmatrix} 0 & 0 & 1 \\ 0 & 1 & -2 \\ 1 & -1 & -1 \end{pmatrix} D^t = \begin{pmatrix} 2 & -1 & 1 \\ 0 & 3 & -2 \\ 0 & 0 & 0 \end{pmatrix}$$

More Steps towards Finding U

- We have $VD^t = S$:

$$\begin{pmatrix} 0 & 0 & 1 \\ 0 & 1 & -2 \\ 1 & -1 & -1 \end{pmatrix} \begin{pmatrix} 6 & 0 & 1 \\ 4 & 1 & 0 \\ 2 & -1 & 1 \end{pmatrix} = \begin{pmatrix} 2 & -1 & 1 \\ 0 & 3 & -2 \\ 0 & 0 & 0 \end{pmatrix}$$

- Assume we wish to find $n = 1$ parallel outer loops.
- Then we find an $m \times (n + 1)$ matrix A such that DA has n zero columns and then a column with elements greater than zero.
- This A will be used to find U .
- How can we find A ?
- Multiplying the last row of V with the columns of D^t produces the zero row in S .
- So let A have that last row as first column:

$$DA = \begin{pmatrix} 6 & 4 & 2 \\ 0 & 1 & -1 \\ 1 & 0 & 1 \end{pmatrix} \begin{pmatrix} 1 & ? \\ -1 & ? \\ -1 & ? \end{pmatrix} = \begin{pmatrix} 0 & ? \\ 0 & ? \\ 0 & ? \end{pmatrix}$$

Finding the Rest of A

- Finding the last column of A is easy. Denote it u.

$$DA = \begin{pmatrix} 6 & 4 & 2 \\ 0 & 1 & -1 \\ 1 & 0 & 1 \end{pmatrix} \begin{pmatrix} 1 & u_1 \\ -1 & u_2 \\ -1 & u_3 \end{pmatrix} = \begin{pmatrix} 0 & \geq 1 \\ 0 & \geq 1 \\ 0 & \geq 1 \end{pmatrix}$$

- Multiplying each row of D with u should produce a positive number:

$$\begin{array}{rclcl} 6u_1 & + & 4u_2 & + & 2u_3 & \geq & 1 \\ & & u_2 & - & u_3 & \geq & 1 \\ & u_1 & & + & u_3 & \geq & 1 \end{array}$$

- We find u to be e.g. $u = (1, 1, 0)$.

$$A = \begin{pmatrix} 1 & 1 \\ -1 & 1 \\ -1 & 0 \end{pmatrix}$$

- Given a matrix A , using a variant of the algorithm for echelon reduction, we can find a unimodular matrix U such that $A = UT$

- i.e.

$$A = \begin{pmatrix} 1 & 1 \\ -1 & 1 \\ -1 & 0 \end{pmatrix} = UT = \begin{pmatrix} -1 & 1 & 1 \\ 1 & 1 & 0 \\ 1 & 0 & 0 \end{pmatrix} \begin{pmatrix} -1 & 0 \\ 0 & 1 \\ 0 & 0 \end{pmatrix}$$

Computing L_U

- With this loop transformation matrix U , we get the following new dependence matrix D_U :

$$D_U = DU$$

- i.e.

$$D_U = \begin{pmatrix} 0 & 10 & 6 \\ 0 & 1 & 0 \\ 0 & 1 & 1 \end{pmatrix} = DU = \begin{pmatrix} 6 & 4 & 2 \\ 0 & 1 & -1 \\ 1 & 0 & 1 \end{pmatrix} \begin{pmatrix} -1 & 1 & 1 \\ 1 & 1 & 0 \\ 1 & 0 & 0 \end{pmatrix}$$

- The compiler does not actually need to compute D_U but it is a nice internal check to verify no row is lexicographically negative.
- The new loop L_U is constructed as explained before:
- A loop nest L is changed to a new loop nest L_U with loop index variables:

$$K = IU$$

- New array references and new loop bounds must be computed.
- We have already seen both of these two, but repeat them for convenience on the next two slides.

Recall: Computing the New Index Variables

- With

$$\left. \begin{array}{l} p_0 \leq IP \\ IQ \leq q_0 \end{array} \right\} \\ I = KU^{-1}$$

We use Fourier elimination to find the loop bounds from

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- The bounds are found starting with k_1, k_2 etc.

Recall: New Array References

- All array references are rewritten to use the new index variables.
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- Here $KU^{-1}A + a_0$ can be calculated at compile-time.

Summary

- Using linear algebra it is sometimes possible to automatically parallelize for-loops
- Optimizing compilers rewrite loops with while or gotos to for-loops when possible
- All these transformations can be expressed in a matrix which is then used to generate a new loop (this belongs to the category of elegant computer science).