

CS528

Cilk

Slides are adopted from

<http://supertech.csail.mit.edu/cilk/>

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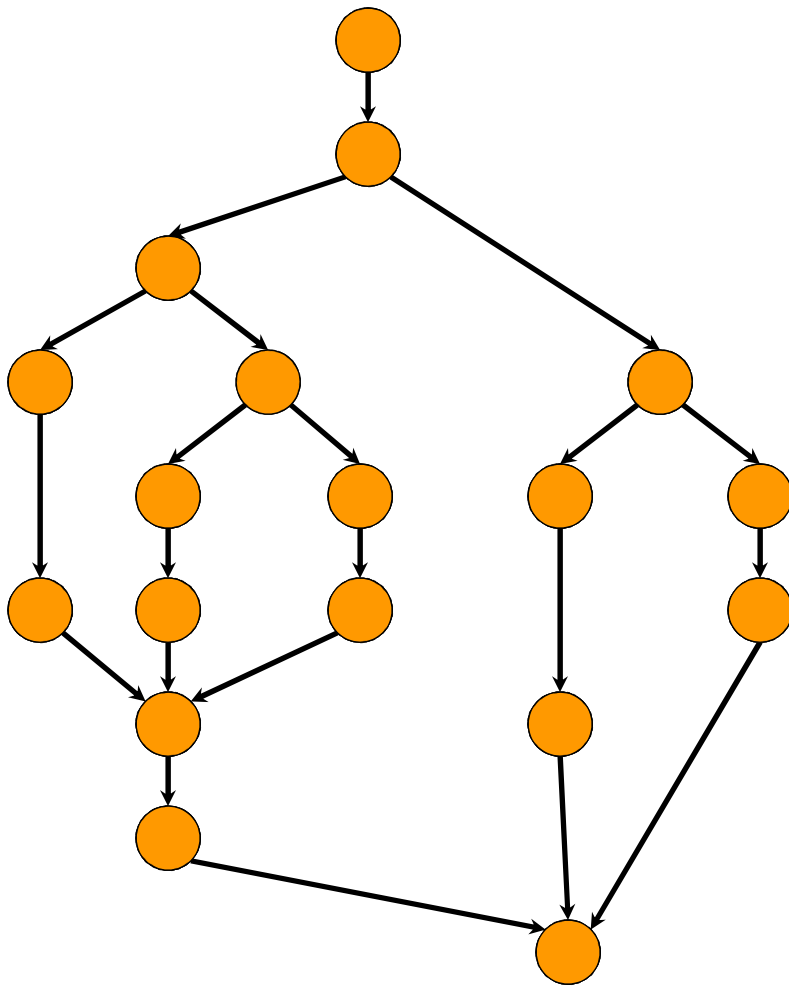
Cilk

- Developed by **Leiserson at CSAIL, MIT**
 - **Chapter 27, Multithreaded Algorithm, Introduction to Algorithm, Cormen, Leiserson and Rivest**
- Initiated a startup: **Cilk Plus**
 - Added **Cilk_for** Keyword, **Cilk Reduction** features
 - Acquired by Intel, Intel uses **Cilk Scheduler**
- Addition of 6 keywords to standard C
 - Easy to install in linux system
 - With **gcc** and **pthread**

Algorithmic Complexity Measures

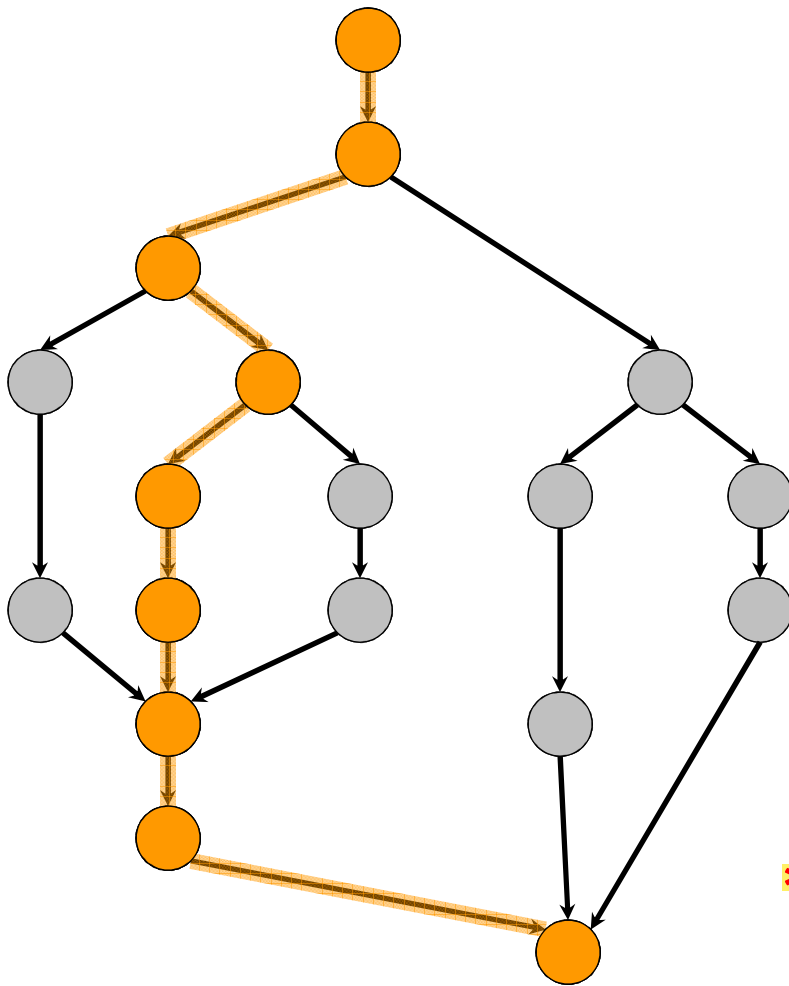
T_P = execution time on P processors

$T_1 = work$



Algorithmic Complexity Measures

T_p = execution time on P processors



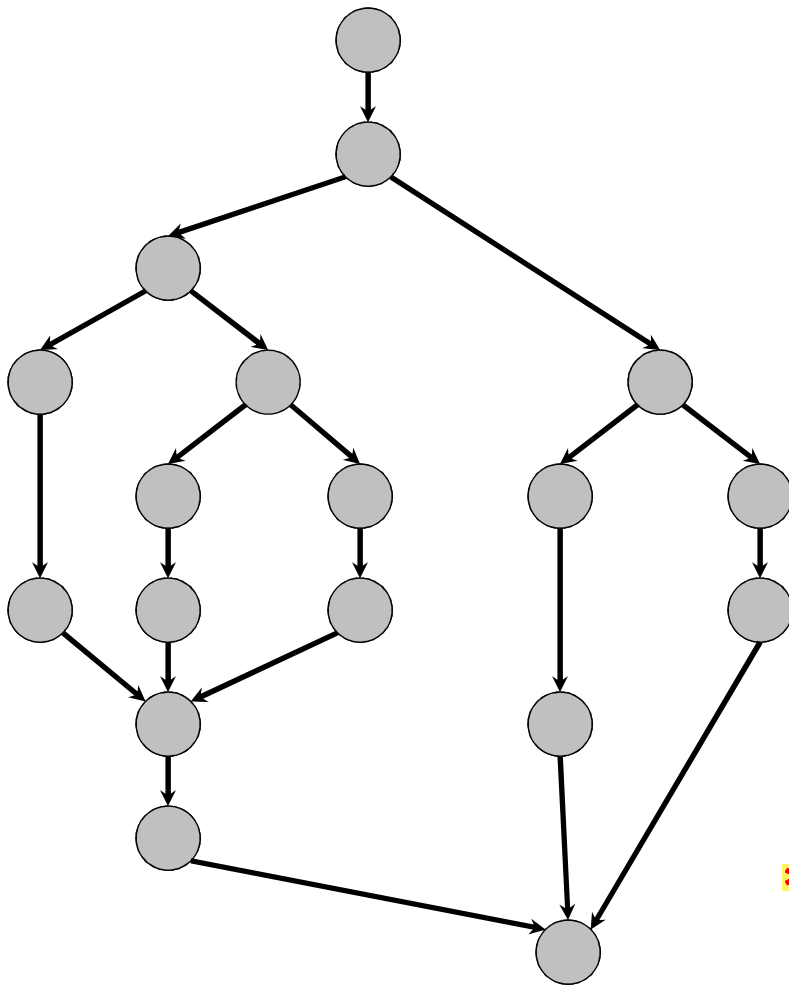
$T_1 = \text{work}$

$$T_\infty = \text{span}^*$$

- * Also called *critical-path length* or *computational depth*.

Algorithmic Complexity Measures

T_P = execution time on P processors



$T_1 = \text{work}$

$$T_\infty = \text{span}^*$$

LOWER BOUNDS

- $T_P \geq T_1/P$
- $T_P \geq T_\infty$

- * Also called *critical-path length* or *computational depth*.

Speedup

Definition: $T_1/T_P = \text{speedup}$ on P processors.

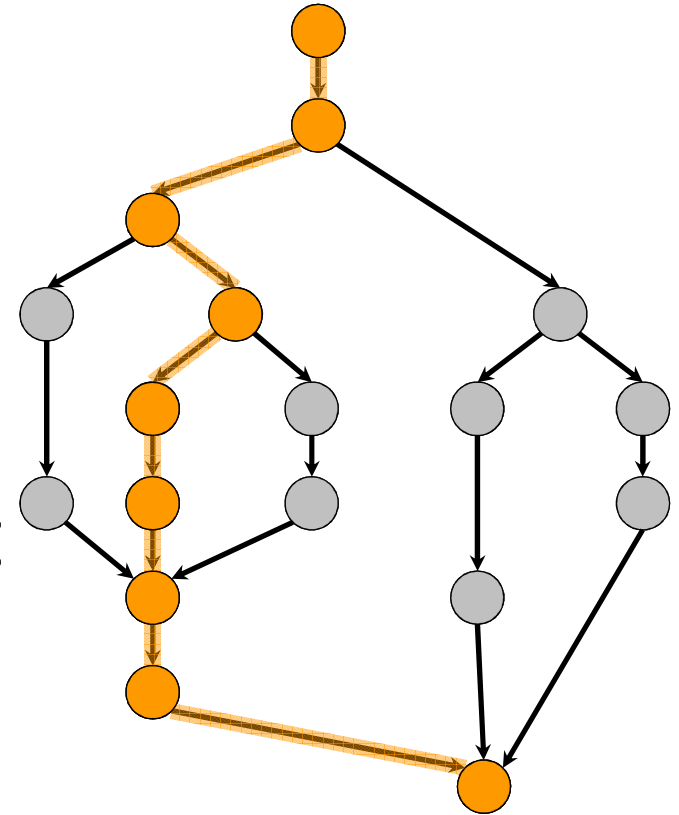
If $T_1/T_P = \Theta(P) < P$, we have *linear speedup*;
if $T_1/T_P = P$, we have *perfect linear speedup*;
if $T_1/T_P > P$, we have *superlinear speedup*,
which is not possible in our model, because
of the lower bound $T_P \geq T_1/P$.

Parallelism

Because we have the lower bound $T_p \geq T_\infty$, the maximum possible speedup given T_1 and T_∞ is

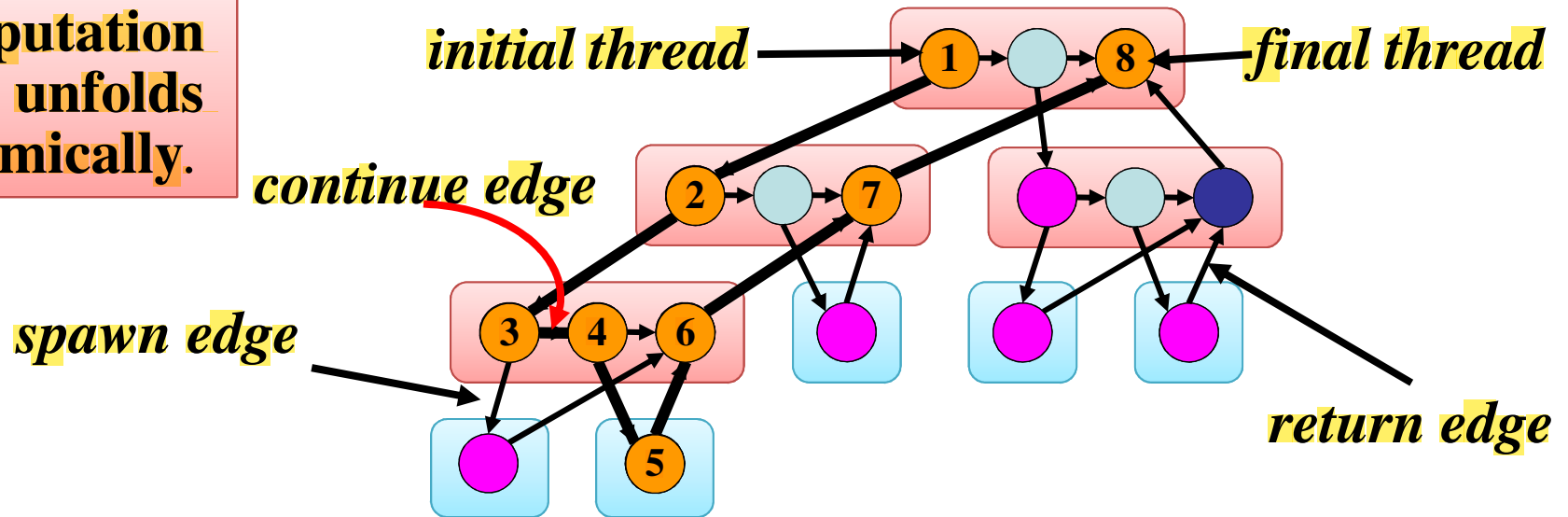
$$T_1 / T_\infty = \text{parallelism}$$

= the average amount of work per step along the span.



CILK Example: Fib(4)

Computation
DAG unfolds
dynamically.



Assume for simplicity that each Cilk thread in `fib()` takes unit time to execute.

Work: $T_1 = 17$

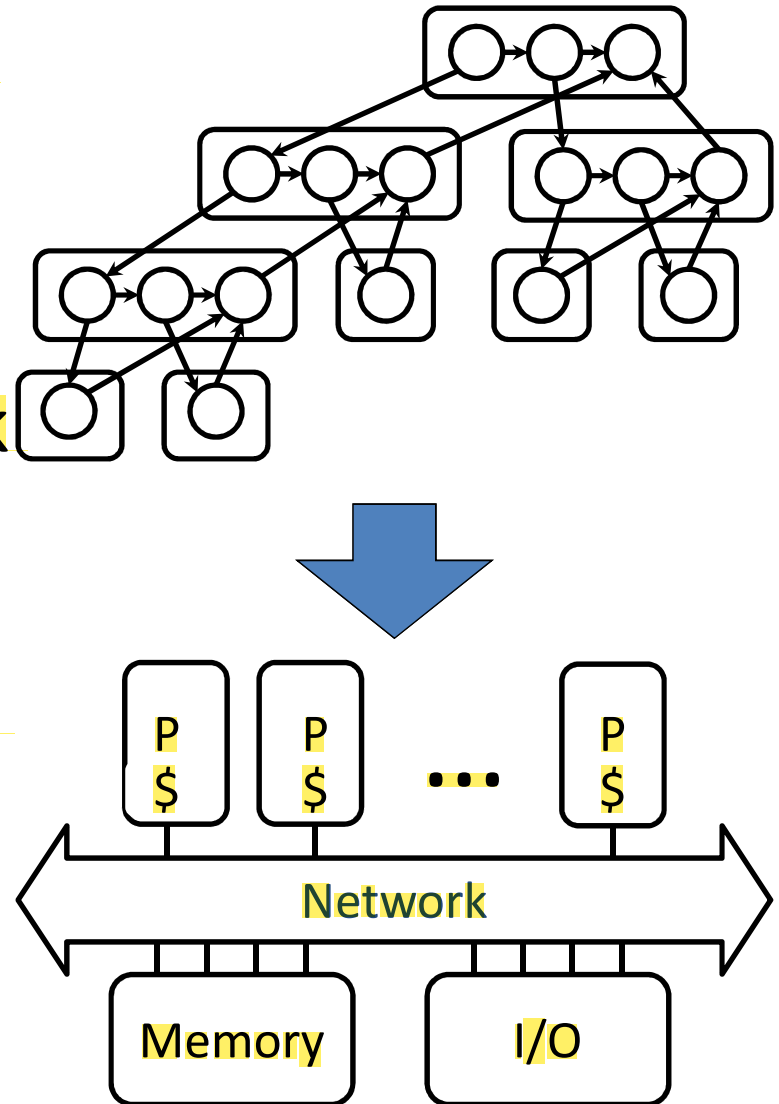
Span: $T_\infty = 8$

Parallelism: $T_1/T_\infty = 2.125$

Using many more
than 2 processors
makes little sense.

Scheduling

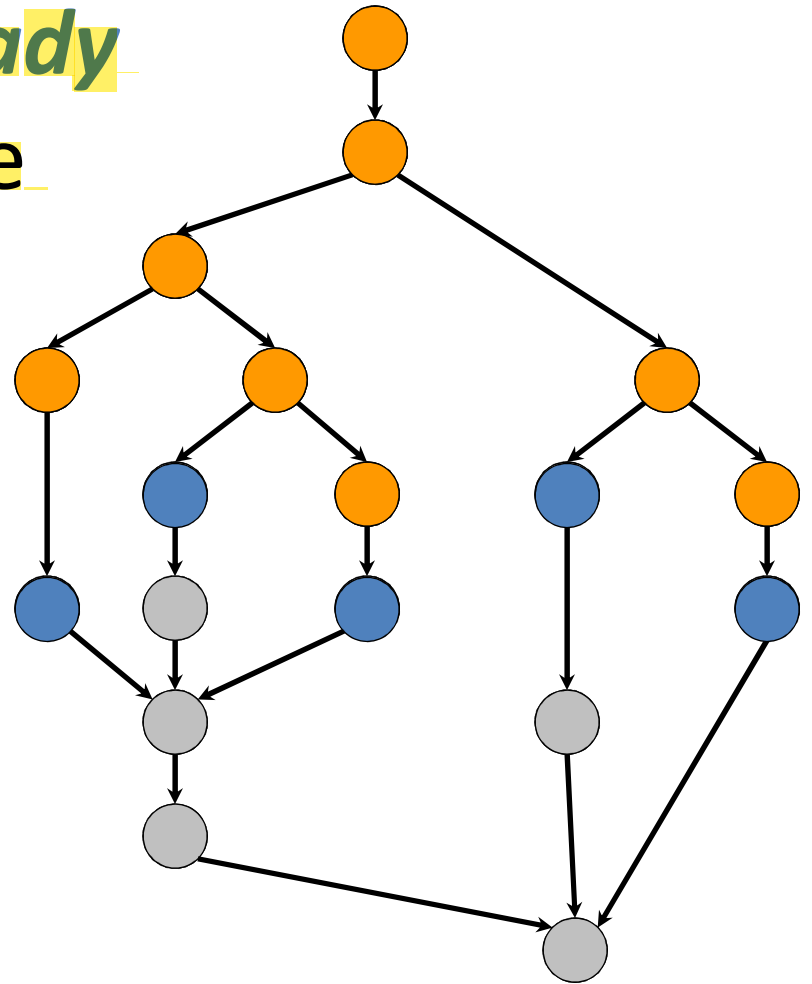
- Cilk allows the programmer to express *potential* parallelism in an application.
- The Cilk *scheduler* maps Cilk threads onto processors dynamically at runtime.
- Since *on-line* schedulers are complicated, we'll illustrate the ideas with an *off-line* scheduler.



Greedy Scheduling

IDEA: Do as much as possible on every step.

Definition: A thread is *ready* if all its predecessors have *executed*.



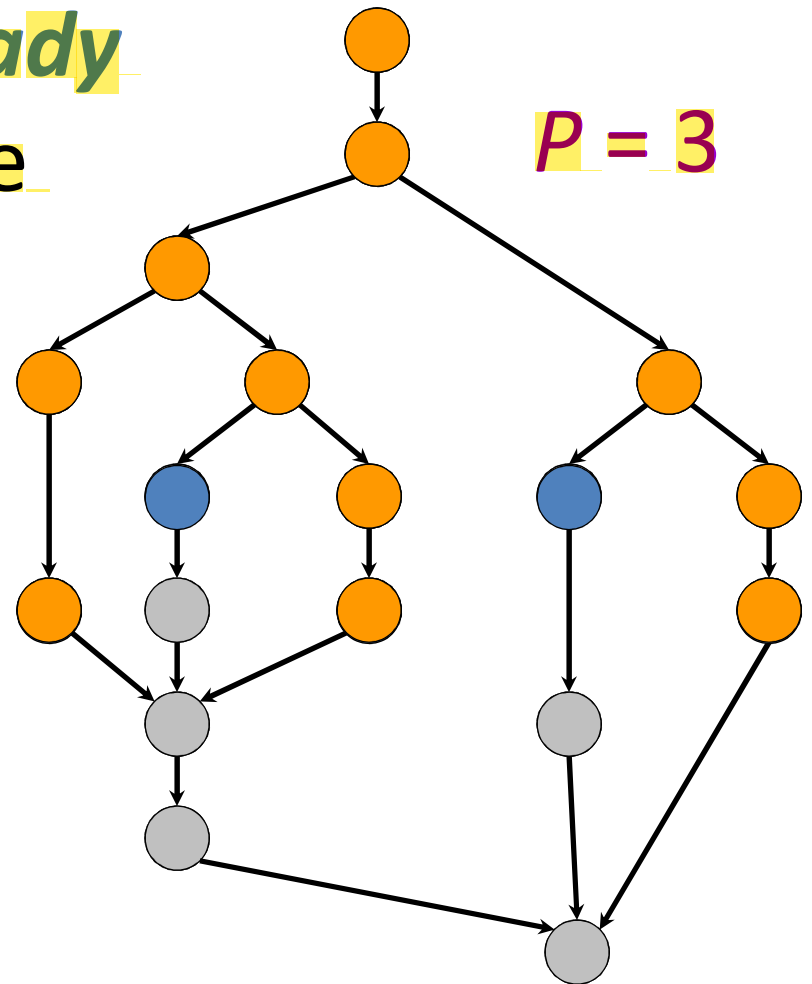
Greedy Scheduling

IDEA: Do as much as possible on every step.

Definition: A thread is **ready** if all its predecessors have **executed**.

Complete step

- $\geq P$ threads ready.
- Run any P .



Greedy Scheduling

IDEA: Do as much as possible on every step.

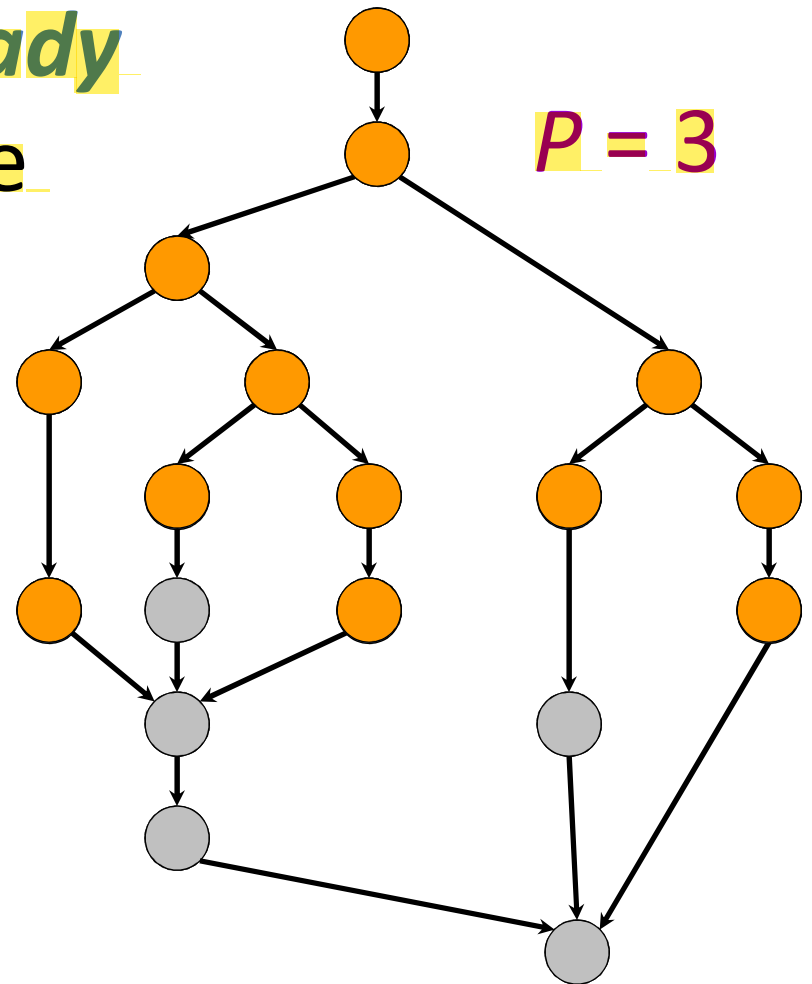
Definition: A thread is *ready* if all its predecessors have *executed*.

Complete step

- $\geq P$ threads ready.
- Run any P .

Incomplete step

- $< P$ threads ready.
- Run all of them.



Greedy-Scheduling Theorem

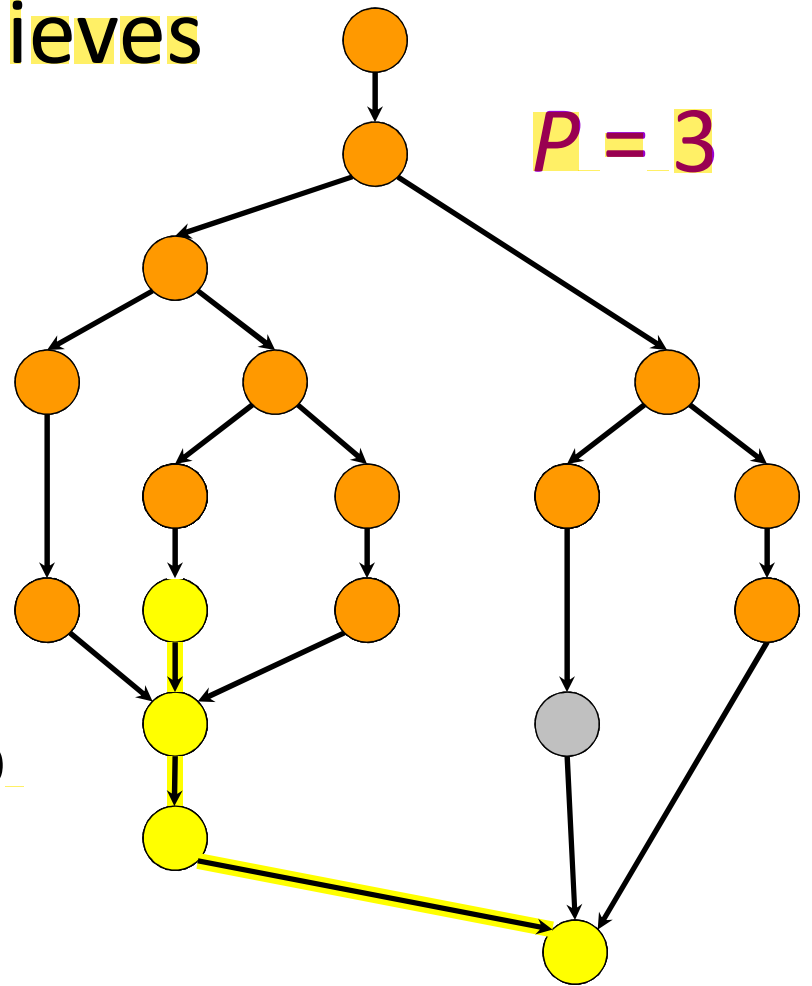
Theorem [Graham '68 & Brent '75].

Any greedy scheduler achieves

$$T_P \leq T_1/P + T_\infty.$$

Proof.

- # complete steps $\leq T_1/P$,
since each complete step performs P work.
- # incomplete steps $\leq T_\infty$,
since each incomplete step reduces the span of the unexecuted dag by 1. ■



Optimality of Greedy

Corollary. Any greedy scheduler achieves within a factor of 2 of optimal.

Proof. Let T_P^* be the execution time produced by the optimal scheduler. Since $T_P^* \geq \max\{T_1/P, T_\infty\}$ (lower bounds), we have

$$\begin{aligned} T_P &\leq T_1/P + T_\infty \\ &\leq 2 \max\{T_1/P, T_\infty\} \\ &\leq 2T_P^* \quad \blacksquare \end{aligned}$$

Linear Speedup

Corollary. Any greedy scheduler achieves near-perfect linear speedup whenever $T_1/T_\infty \gg P$

Proof. Since $T_1/T_\infty \gg P \Rightarrow T_\infty \ll T_1/P$, the Greedy Scheduling Theorem gives us

$$\begin{aligned} T_P &\leq T_1/P + T_\infty \\ &\approx T_1/P. \end{aligned}$$

Thus, the speedup is $T_1/T_P \approx P$. ■

Definition. The quantity $(T_1/T_\infty)/P$ is called the *parallel slackness*.

Cilk Performance

- Cilk's "work-stealing" scheduler achieves
 - $T_P = T_1/P + O(T_\infty)$ expected time (provably);
 - $T_P \approx T_1/P + T_\infty$ time (empirically).
- Near-perfect linear speedup if $P \ll T_1/T_\infty$.
- Instrumentation in Cilk allows the user to determine accurate measures of T_1 and T_∞ .
- The average cost of a **spawn** in Cilk-5 is only 2–6 times the cost of an ordinary C function call, depending on the platform.

Parallelizing Vector Addition

C

```
void vadd(float *A, float *B, int N)
    int i; for (i=0; i<n; i++) A[i]+=B[i];
}
```

Parallelization strategy:

1. Convert loops to recursion.

Parallelizing Vector Addition

C

```
void vadd(float *A, float *B, int N)
    int i; for (i=0; i<n; i++) A[i]+=B[i];
}
```

C

```
void vadd(float *A, float *B, int N) {
    if (n<=BASE) {
        int i; for (i=0; i<n; i++) A[i]+=B[i];
    } else {
        vadd (A, B, n/2);
        vadd (A+n/2, B+n/2, n/2);
    }
}
```

Parallelization strategy:

1. Convert loops to recursion.
2. Insert Cilk keywords.

Parallelizing Vector Addition

C

```
void vadd(float *A, float *B, int N)
    int i; for (i=0; i<n; i++) A[i]+=B[i];
}
```

Cilk

```
cilk void vadd(float *A, float *B, int N) {
    if (n<=BASE) {
        int i; for (i=0; i<n; i++) A[i]+=B[i];
    } else {
        spawn vadd (A, B, n/2);
        spawn vadd (A+n/2, B+n/2, n/2);
        sync;
    }
}
```

Parallelization strategy:

1. Convert loops to recursion.
2. Insert Cilk keywords.

Parallelizing Vector Addition

C

```
void vadd(float *A, float *B, int N)
    int i; for (i=0; i<n; i++) A[i]+=B[i];
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        spawn vadd (A+n/2, B+n/2, n/2);
        sync;
    }
}
```

Parallelization strategy:

1. Convert loops to recursion.
2. Insert Cilk keywords.

Side benefit:

D&C is generally good for caches!

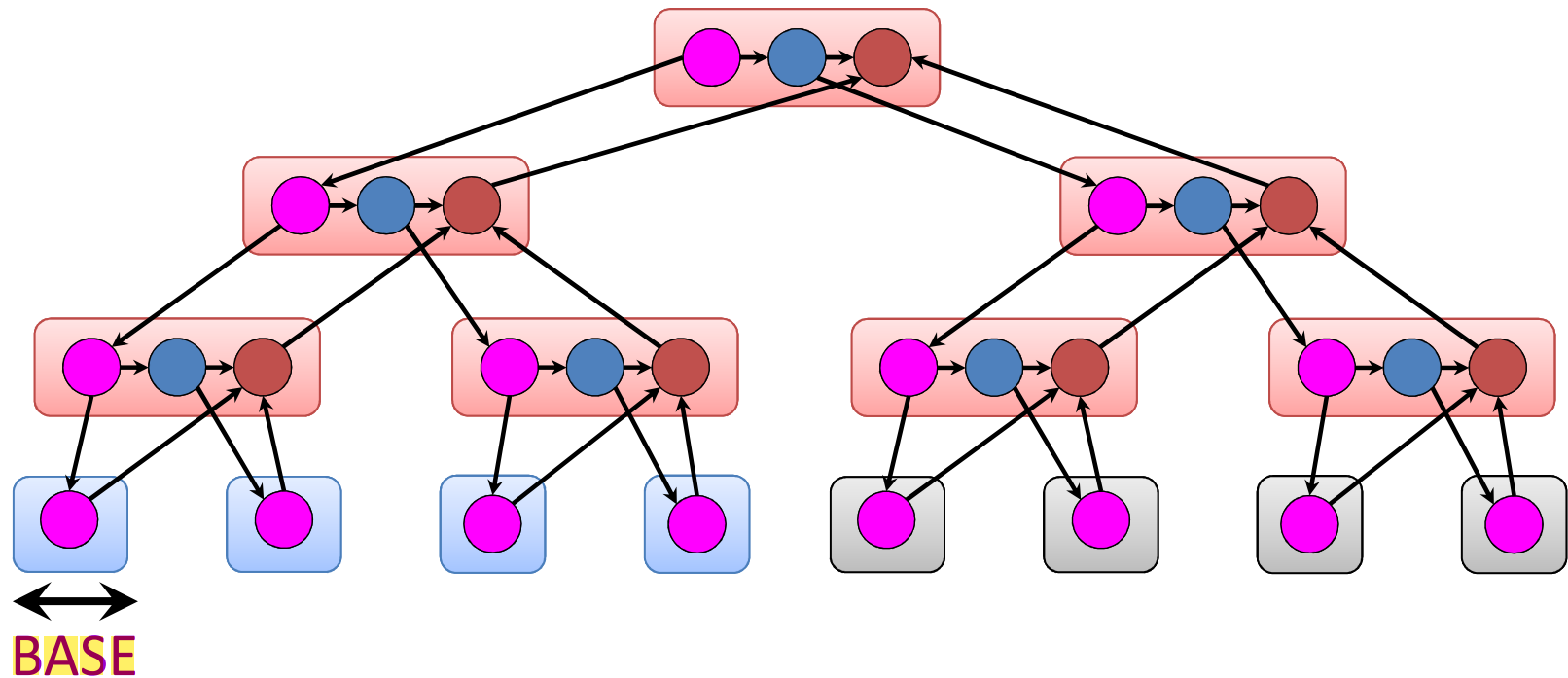
Vector Addition Analysis

To add two vectors of length n , where $\text{BASE} = \Theta(1)$:

Work: $T_1 = ?$ $\Theta(n)$

Span: $T_\infty = ?$ $\Theta(\lg n)$

Parallelism: $T_1/T_\infty = ?$ $\Theta(n/\lg n)$



Square-Matrix Multiplication

$$\begin{array}{c}
 \begin{pmatrix} c_{11} & c_{12} & \dots & c_{1n} \\ c_{21} & c_{22} & \dots & c_{2n} \\ \vdots & \vdots & \ddots & \vdots \\ c_{n1} & c_{n2} & \dots & c_{nn} \end{pmatrix} = \begin{pmatrix} a_{11} & a_{12} & \dots & a_{1n} \\ a_{21} & a_{22} & \dots & a_{2n} \\ \vdots & \vdots & \ddots & \vdots \\ a_{n1} & a_{n2} & \dots & a_{nn} \end{pmatrix} \times \begin{pmatrix} b_{11} & b_{12} & \dots & b_{1n} \\ b_{21} & b_{22} & \dots & b_{2n} \\ \vdots & \vdots & \ddots & \vdots \\ b_{n1} & b_{n2} & \dots & b_{nn} \end{pmatrix} \\
 \mathbf{C} \qquad \qquad \mathbf{A} \qquad \qquad \mathbf{B}
 \end{array}$$

$$c_{ij} = \sum_{k=1}^n a_{ik} b_{kj}$$

Assume for simplicity that $n = 2^k$.

Recursive Matrix Multiplication

Divide and conquer —

$$\begin{pmatrix} C_{11} & C_{12} \\ C_{21} & C_{22} \end{pmatrix} = \begin{pmatrix} A_{11} & A_{12} \\ A_{21} & A_{22} \end{pmatrix} \times \begin{pmatrix} B_{11} & B_{12} \\ B_{21} & B_{22} \end{pmatrix}$$
$$= \begin{pmatrix} A_{11}B_{11} & A_{11}B_{12} \\ A_{21}B_{11} & A_{21}B_{12} \end{pmatrix} + \begin{pmatrix} A_{12}B_{21} & A_{12}B_{22} \\ A_{22}B_{21} & A_{22}B_{22} \end{pmatrix}$$

8 multiplications of $(n/2) \times (n/2)$ matrices.

1 addition of $n \times n$ matrices.

Matrix Multiply in Pseudo-Cilk

```
cilk void Mult(*C, *A, *B, n) {  
    float *T = Cilk_alloc(n*n*sizeof(float));  
    base case & partition matrices  
    spawn Mult(C11, A11, B11, n/2);  
    spawn Mult(C12, A11, B12, n/2);  
    spawn Mult(C22, A21, B12, n/2);  
    spawn Mult(C21, A21, B11, n/2);  
    spawn Mult(T11, A12, B21, n/2);  
    spawn Mult(T12, A12, B22, n/2);  
    spawn Mult(T22, A22, B22, n/2);  
    spawn Mult(T21, A22, B21, n/2);  
    sync;  
    spawn Add(C, T, n);  
    sync;  
    return;  
}
```

$$C = A \times B$$

*Absence of type
declarations.*

Matrix Multiply in Pseudo-Cilk

```
cilk void Mult (*C, *A, *B, n) {  
    float *T = Cilk_alloc(n*n*sizeof(float));  
    base case & partition matrices  
    spawn Mult (C11, A11, B11, n/2);  
    spawn Mult (C12, A11, B12, n/2);  
    spawn Mult (C21, A21, B11, n/2);  
    spawn Mult (C22, A21, B12, n/2);  
    spawn Mult (T11, A12, B21, n/2);  
    spawn Mult (T12, A12, B22, n/2);  
    spawn Mult (T21, A22, B21, n/2);  
    spawn Mult (T22, A22, B22, n/2);  
    sync;  
    spawn Add (C, T, n);  
    sync;  
    return;  
}
```

$$C = A \times B$$

*Coarsen base cases
for efficiency.*

Matrix Multiply in Pseudo-Cilk

```
cilk void Mult(*C, *A, *B, n) {  
    float *T = Cilk_alloc(n*n*sizeof(float));  
    base case & partition matrices  
    spawn Mult(C11, A11, B11, n/2);  
    spawn Mult(C12, A11, B12, n/2);  
    spawn Mult(C22, A21, B12, n/2);  
    spawn Mult(C21, A21, B11, n/2);  
    spawn Mult(T11, A12, B21, n/2);  
    spawn Mult(T12, A12, B22, n/2);  
    spawn Mult(T22, A22, B22, n/2);  
    spawn Mult(T21, A22, B21, n/2);  
    sync;  
    spawn Add(C, T, n);  
    sync;  
    return;  
}
```

Also need a row-size argument for array indexing.

Submatrices are produced by pointer calculation, not copying of elements.

$$C = A \times B$$

Work of Matrix Addition

```
cilk void Add(*C, *T, n) {  
    h base case & partition matrices i  
    spawn Add(C11, T11, n/2);  
    spawn Add(C12, T12, n/2);  
    spawn Add(C21, T21, n/2);  
    spawn Add(C22, T22, n/2);  
    sync;  
    return;  
}
```

Work: $A_1(n) = 4 A_1(n/2) + \Theta(1)$
 $= \Theta(n^2)$

$$n^{\log_b a} = n^{\log_2 4} = n^2 \text{ Vs } \Theta(1) .$$

Span of Matrix Addition

maximum

```
cilk void Add(*C, *T, n) {
    h base case & partition matrices i
    spawn Add(C11, T11, n/2);
    spawn Add(C12, T12, n/2);
    spawn Add(C21, T21, n/2);
    spawn Add(C22, T22, n/2);
    sync;
    return;
}
```

$$\text{Span: } A_{\infty}(n) = ? \quad A_{\infty}(n/2) + \Theta(1) \\ = \Theta(\lg n)$$

$$n^{\log_b a} = n^{\log_2 1} = 1 \quad) \quad f(n) = \Theta(n^{\log_b a} \lg^0 n) .$$

Work of Matrix Multiplication

```

cilk void Mult (*C, *A, *B, n) {
    float *T = Cilk_alloc(n*n*sizeof(float));
    base case & partition matrices
    {
        spawn Mult (C11, A11, B11, n/2);
        spawn Mult (C12, A11, B12, n/2);
        ⋮
        spawn Mult (T21, A22, B21, n/2);
        sync;
        spawn Add (C, T, n);
        sync;
        return;
    }
}
    
```

$$\begin{aligned}
 \text{Work: } M_1(n) &= 8 M_1(n/2) + A_1(n) + \Theta(1) \\
 &= 8 M_1(n/2) + \Theta(n^2) \\
 &= \Theta(n^3) \\
 n^{\log_b a} &= n^{\log_2 8} = n^3 \text{ Vs } \Theta(n^2) .
 \end{aligned}$$

Span of Matrix Multiplication

```

cilk void Mult (*C, *A, *B, n) {
    float *T = Cilk_alloc(n*n*sizeof(float));
    base case & partition matrices
    {
        spawn Mult (C11, A11, B11, n/2);
        spawn Mult (C12, A11, B12, n/2);
        |
        spawn Mult (T21, A22, B21, n/2);
        sync;
        spawn Add (C, T, n);
        sync;
        return;
    }
}

```

8

$$\begin{aligned}
 \text{Span: } M_{\infty}(n) &= ? \quad M_{\infty}(n/2) + A_{\infty}(n) + \Theta(1) \\
 &= M_{\infty}(n/2) + \Theta(\lg n) \\
 &= \Theta(\lg^2 n)
 \end{aligned}$$

$$n^{\log_b a} = n^{\log_2 1} = 1 \quad f(n) = \Theta(n^{\log_b a} \lg^1 n)$$

Parallelism of Matrix Multiply

Work: $M_1(n) = \Theta(n^3)$

Span: $M_\infty(n) = \Theta(\lg^2 n)$

Parallelism: $\frac{M_1(n)}{M_\infty(n)} = \Theta(n^3 / \lg^2 n)$

For 1000 X 1000 matrices,
parallelism = $(10^3)^3 / 10^2 = 10^7$.

Stack Temporaries

```
cilk void Mult(*C, *A, *B, n) {  
    float *T = Cilk_alloc(n*n*sizeof(float));  
    h base case & partition matrices i  
    spawn Mult(C11, A11, B11, n/2);  
    spawn Mult(C12, A11, B12, n/2);  
    :  
    spawn Mult(T21, A22, B21, n/2);  
    sync;  
    spawn Add(C, T, n);  
    sync;  
    return;  
}
```

In hierarchical-memory machines (especially chip multiprocessors), memory accesses are so expensive that minimizing storage often yields higher performance.

IDEA: Trade off parallelism for less storage.

No-Temp Matrix Multiplication

```
cilk void MultA(*C, *A, *B, n) {  
    // C = C + A * B  
    h base case & partition matrices i  
    spawn MultA(C11, A11, B11, n/2) ;  
    spawn MultA(C12, A11, B12, n/2) ;  
    spawn MultA(C22, A21, B12, n/2) ;  
    spawn MultA(C21, A21, B11, n/2) ;  
    sync ;  
    spawn MultA(C21, A22, B21, n/2) ;  
    spawn MultA(C22, A22, B22, n/2) ;  
    spawn MultA(C12, A12, B22, n/2) ;  
    spawn MultA(C11, A12, B21, n/2) ;  
    sync ;  
    return ;  
}
```

Saves space, but at what expense?

Work of No-Temp Multiply

```
cilk void MultA(*C, *A, *B, n) {  
    // C = C + A * B  
    h base case & partition matrices i  
    spawn MultA(C11, A11, B11, n/2) ;  
    spawn MultA(C12, A11, B12, n/2) ;  
    spawn MultA(C22, A21, B12, n/2) ;  
    spawn MultA(C21, A21, B11, n/2) ;  
    sync ;  
    spawn MultA(C21, A22, B21, n/2) ;  
    spawn MultA(C22, A22, B22, n/2) ;  
    spawn MultA(C12, A12, B22, n/2) ;  
    spawn MultA(C11, A12, B21, n/2) ;  
    sync ;  
    return ;  
}
```

$$\begin{aligned} \text{Work: } M_1(n) &= 8 M_1(n/2) + \Theta(1) \\ &= \Theta(n^3) \end{aligned}$$

Span of No-Temp Multiply

maximum

maximum

```
cilk void MultA(*C, *A, *B, n) {
    // C = C + A * B
    h base case & partition matrices i
    {
        spawn MultA(C11, A11, B11, n/2);
        spawn MultA(C12, A11, B12, n/2);
        spawn MultA(C22, A21, B12, n/2);
        spawn MultA(C21, A21, B11, n/2);
        sync;
        spawn MultA(C21, A22, B21, n/2);
        spawn MultA(C22, A22, B22, n/2);
        spawn MultA(C12, A12, B22, n/2);
        spawn MultA(C11, A12, B21, n/2);
        sync;
        return;
    }
}
```

$$\text{Span: } M_{\infty}(n) = ? \quad 2 M_{\infty}(n/2) + \Theta(1) \\ = \Theta(n)$$

Parallelism of No-Temp Multiply

Work: $M_1(n) = \Theta(n^3)$

Span: $M_\infty(n) = \Theta(n)$

Parallelism: $\frac{M_1(n)}{M_\infty(n)} = \Theta(n^2)$

For 1000 X 1000 matrices,
Parallelism = $(10^3)^3 / 10^3 = 10^6$.

Faster in practice!

Tableau Construction

Problem: Fill in an $n \times n$ tableau A , where $A[i, j] = f(A[i, j-1], A[i-1, j], A[i-1, j-1])$.

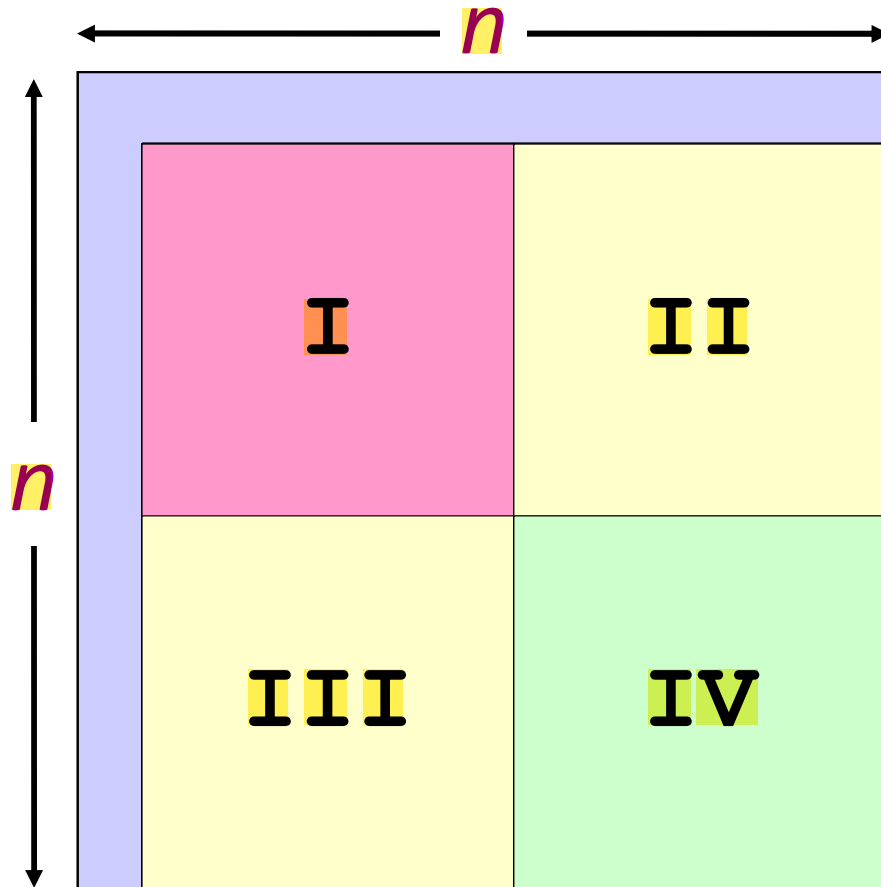
00	01	02	03	04	05	06	07
10	11	12	13	14	15	16	17
20	21	22	23	24	25	26	27
30	31	32	33	34	35	36	37
40	41	42	43	44	45	46	47
50	51	52	53	54	55	56	57
60	61	62	63	64	65	66	67
70	71	72	73	74	75	76	77

Dynamic programming

- Longest common subsequence
- Edit distance
- Time warping

Work: $\Theta(n^2)$.

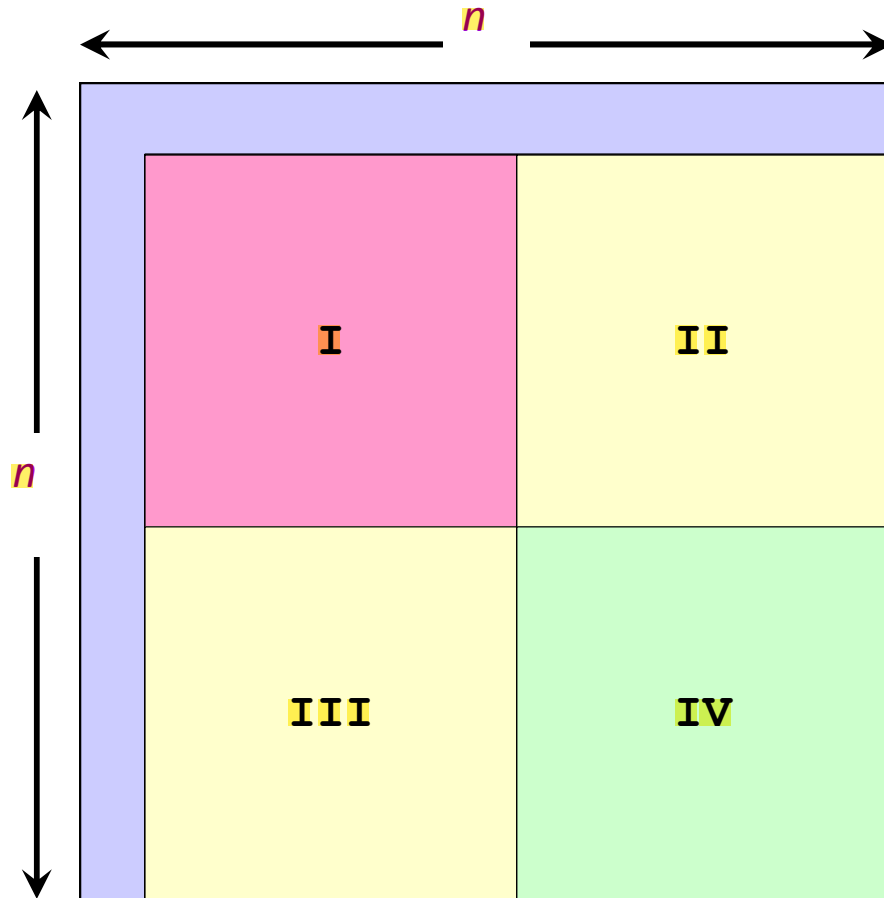
Recursive Construction



Cilk code

```
spawn I;  
sync;  
spawn II;  
spawn III;  
sync;  
spawn IV;  
sync;
```

Recursive Construction

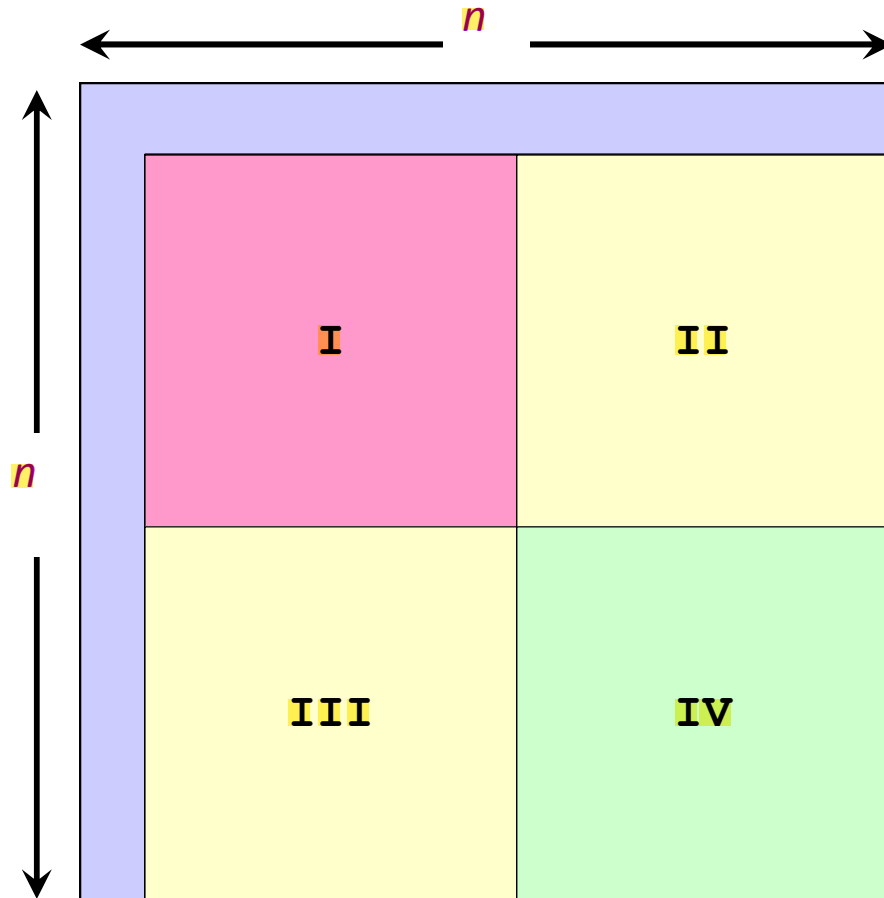


Cilk code

```
spawn I;  
sync;  
spawn II;  
spawn III;  
sync;  
spawn IV;  
sync;
```

$$\begin{aligned} \text{Work: } T_1(n) &= 4T_1(n/2) + \Theta(1) \\ &= \Theta(n^2) \end{aligned}$$

Recursive Construction



Cilk code

```
spawn I;
sync;
spawn II;
spawn III;
sync;
spawn IV;
sync;
```

$$\text{Span: } T_{\infty}(n) = ? \quad 3T_{\infty}(n/2) + \Theta(1) \\ = \Theta(n^{\lg 3})$$

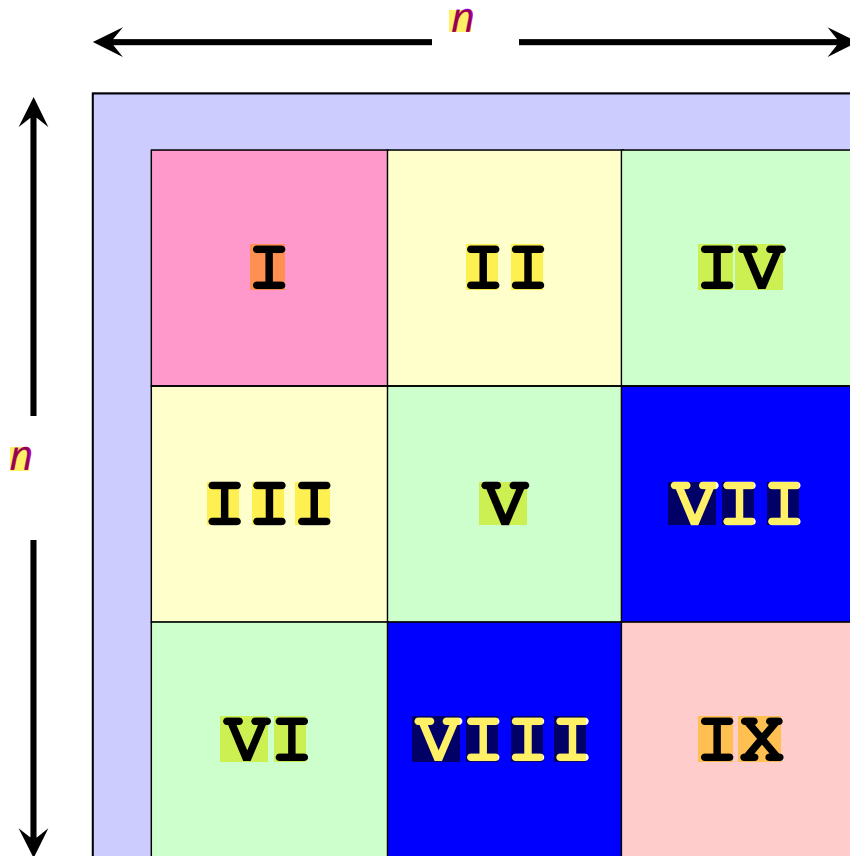
Analysis of Tableau Construction

$$\text{Work: } T_1(n) = \Theta(n^2)$$

$$\begin{aligned}\text{Span: } T_\infty(n) &= \Theta(n^{\lg 3}) \\ &= \Theta(n^{1.58})\end{aligned}$$

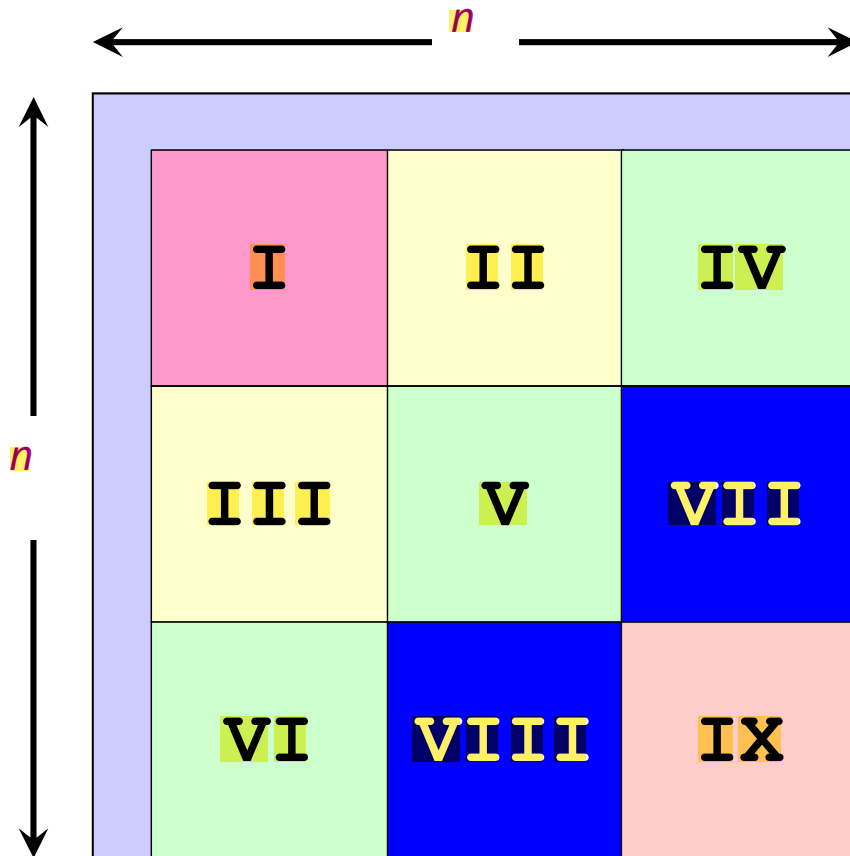
$$\text{Parallelism: } \frac{T_1(n)}{T_\infty(n)} = \Theta(n^{0.42})$$

A More-Parallel Construction



```
spawn I;  
sync;  
spawn II;  
spawn III;  
sync;  
spawn IV;  
spawn V;  
spawn VI;  
sync;  
spawn VII;  
spawn VIII;  
sync;  
spawn IX;  
sync;
```

A More-Parallel Construction



```

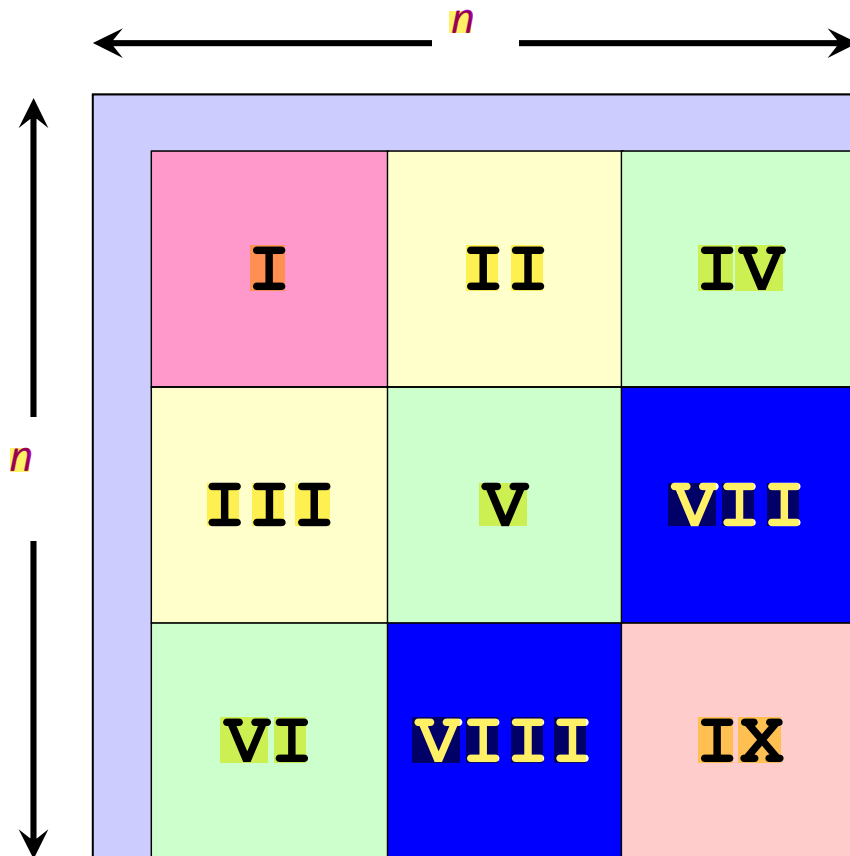
spawn I;
sync;
spawn II;
spawn III;
sync;
spawn IV;
spawn V;
spawn VI;
sync;
spawn VII;
spawn VIII;
sync;
spawn IX;
sync;
    
```

Work: $T_1(n) = ?$

$$9T_1(n/3) + \Theta(1)$$

$$= \Theta(n^2)$$

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```

$$\begin{aligned}
 \text{Span: } T_{\infty}(n) &= ? & 5T_{\infty}(n/3) + \Theta(1) \\
 &= \Theta(n^{\log_3 5})
 \end{aligned}$$

Analysis of Revised Construction

$$\text{Work: } T_1(n) = \Theta(n^2)$$

$$\begin{aligned}\text{Span: } T_\infty(n) &= \Theta(n^{\log_3 5}) \\ &= \Theta(n^{1.46})\end{aligned}$$

$$\text{Parallelism: } \frac{T_1(n)}{T_\infty(n)} = \Theta(n^{0.54})$$

More parallel by a factor of

$$\Theta(n^{0.54}) / \Theta(n^{0.42}) = \Theta(n^{0.12}) .$$