Parallel Partition

Dietmar Kühl API Market Data London Bloomberg LP

- input: a range and unary predicate
- output: the range with rearranged elements:
 all elements where the predicate is true come first

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Lomuto's Partition

```
template <typename FwdIt, typename Predicate>
FwdIt lomuto(FwdIt it, FwdIt end, Predicate predicate) {
  FwdIt to(it);
  for (; it != end; ++it)
    if (predicate(*it))
      std::iter_swap(to++, it);
  return to;
}
```

Hoare's Partition

```
template <typename BiDirlt, typename Predicate>
BiDirlt hoare(BiDirlt it, BiDirlt end, Predicate predicate) {
   while (true) {
     while (it != end && predicate(*it)) { ++it; }
     while (it != end && !predicate(*--end)) {}
     if (it == end) { return it; }
        std::iter_swap(it++, end);
}
```

Sequential

- Lomuto's and Hoare's scheme do not parallelise
 - Hoare's scheme is very effective when sequential
- something operating independently is needed:
 - do most work in parallel on parts of the range
 - clean up where things remain out of order

Blocked Partition

```
template <typename Rndlt, typename Predicate>
RndIt blocked(RndIt begin, RndIt end, Predicate pred) {
  BlockQueue<RndIt> q(begin, end); Block<RndIT> f, b;
  while (true) {
    if (f.empty() && (f = q.front()).empty()) { break; }
    if (b.empty() && (b = q.back()).empty()) { break; }
    tie(f, b) = block(f, b, pred);
 return clean_up(f, b, pred);
```

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        tie(f, b) = block(f, b, pred);
    }
    return clean_up(f, b, pred);
}
```

Block Queue

```
template <typename RndIt> struct BlockQueue {
 RndIt beg, end; int size; constexpr int bs = 123;
 BlockQueue(RndIt b, RndIt e): beg(b), end(e), size(e-b) {}
 Block front() {
   auto s = min(size, bs); size -= s; beg += s;
   return Block<RndIt>(beg - s, beg); }
 Block back() {
   auto s = min(size, bs); size -= s; end -= s;
   return Block<RndIt>(end, end + s); }
```

Blocked Partition

```
template <typename Rndlt, typename Predicate>
RndIt blocked(RndIt begin, RndIt end, Predicate pred) {
  BlockQueue<RndIt> q(begin, end); Block<RndIT> f, b;
  while (true) {
    if (f.empty() && (f = q.front()).empty()) { break; }
    if (b.empty() && (b = q.back()).empty()) { break; }
    tie(f, b) = block(f, b, pred);
 return clean_up(f, b, pred);
```

Block Partition

```
template <typename Blk, typename Predicate>
std::pair<Blk, Blk> block(Blk f, Blk b, Predicate pred) {
   while (true) {
     while (!f.empty() && pred(*f)) { ++f; }
     while (!b.empty() && !pred(*b)) { ++b; }
     if (f.empty() || b.empty()) { return std::make_pair(f, b); }
     using std::swap; swap(*f, *b);
}
```

Blocked Partition

```
template <typename Rndlt, typename Predicate>
RndIt blocked(RndIt begin, RndIt end, Predicate pred) {
  BlockQueue<RndIt> q(begin, end); Block<RndIt> f, b;
  while (true) {
    if (f.empty() && (f = q.front()).empty()) { break; }
    if (b.empty() && (b = q.back()).empty()) { break; }
    tie(f, b) = block(f, b, pred);
 return clean_up(f, b, pred);
```

Clean Up

```
template <typename It, typename Pred>
It clean_up(Block<It> f, Block<It> b, Pred pred) {
   if (b.empty()) {
      return std::partition(f.current(), f.end(), pred);
   }
   auto s = b.current();
   auto p = std::partition(b.current(), b.end(), pred);
   std::swap_ranges(s, p, b.begin());
   return b.begin() + (p - s);
}
```

Parallel Block Partition

- blocks can be processed in parallel
 - make the queue thread-safe to allow concurrent access
- running individual threads is not effective
 - instead schedule jobs with thread pool
- schedule processing blocks
- after partitioning blocks some clean-up is needed

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 Block<RndIt> front() {
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   beg += s;
   return Block<RndIt>(beg - s, beg); }
};
```

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template <typename RndIt> struct BlockQueue {
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   size -= s;
   beg += s;
   return Block<RndIt>(beg - s, beg); }
};
```

```
template <typename RndIt> struct BlockQueue {
 RndIt beg, end; static constexpr int bs = 123;
 std::atomic<int> size;
 BlockQueue(RndIt b, RndIt e): beg(b), end(e), size(e-b) {}
 Block<RndIt> front() {
   auto s = size.fetch_sub(bs);
   s = min(max(0, s), bs);
   beg += s;
   return Block<RndIt>(beg - s, beg); }
};
```

```
template <typename RndIt> struct BlockQueue {
 Rndlt beg, end; static constexpr int bs = 123;
 std::atomic<int> size;
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   beg += s;
   return Block<RndIt>(beg - s, beg); }
};
```

```
template <typename RndIt> struct BlockQueue {
 std::atomic<RndIt> beg, end; static constexpr int bs=123;
 std::atomic<int> size;
 BlockQueue(RndIt b, RndIt e): beg(b), end(e), size(e-b) {}
 Block<RndIt> front() {
   auto s = size.fetch_sub(bs);
   s = min(max(0, s), bs);
   beg += s;
   return Block<RndIt>(beg - s, beg); }
};
```

```
template <typename RndIt> struct BlockQueue {
 Rndlt beg, end; static constexpr int bs = 123;
 std::atomic<int> size, f_off{0}, b_off{0};
 BlockQueue(RndIt b, RndIt e): beg(b), end(e), size(e-b) {}
 Block<RndIt> front() {
   auto s = size.fetch_sub(bs);
   s = min(max(0, s), bs);
   auto off = f_off.fetch_add(s);
   return Block<RndIt>(beg + off, beg + off + s); }
};
```

Parallel Block Partition

- blocks can be processed in parallel
 - make the queue thread-safe to allow concurrent access
- running individual threads is not effective
 - instead schedule jobs with thread pool
- schedule processing blocks
- after partitioning blocks some clean-up is needed

```
class thread_pool {
```

```
public:
    explicit thread_pool(int count);
    ~thread_pool();
    void stop();
    template <typename Job> void enqueue(Job job);
};
```

```
class thread_pool {
    std::mutex
    mutex;
```

```
public:
    explicit thread_pool(int count);
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};
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```
class thread_pool {
  std::mutex
                                     mutex;
  void run();
public:
  explicit thread_pool(int count);
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  void stop();
  template <typename Job> void enqueue(Job job);
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class thread_pool {
  std::mutex
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  std::condition_variable
                                      cond;
  void run();
public:
  explicit thread_pool(int count);
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```
class thread_pool {
  std::mutex
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  std::condition variable
                                     cond;
  std::deque<std::function<void()>> jobs;
  void run();
public:
  explicit thread_pool(int count);
  ~thread_pool();
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```

```
class thread_pool {
  std::mutex
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                                     cond;
  std::deque<std::function<void()>> jobs;
  std::list<join_thread>
                                     threads;
  void run();
public:
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                                     threads;
  void run();
public:
  explicit thread_pool(int count);
  ~thread_pool();
  void stop();
  template <typename Job> void enqueue(Job job);
```

Joining Threads

destroying a non-joined, non-detect thread ⇒ terminate

```
struct join_thread
  : std::thread {
   using std::thread::thread;
   ~join_thread() { this->join(); }
};
```

```
class thread_pool {
  std::mutex
                                     mutex;
  std::condition variable
                                     cond;
  std::deque<std::function<void()>> jobs;
  std::list<join_thread>
                                      threads;
  void run();
public:
  explicit thread_pool(int count);
  ~thread_pool();
  void stop();
  template <typename Job> void enqueue(Job job);
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class thread_pool {
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class thread_pool {
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class thread_pool {
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  std::condition variable
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  std::list<join_thread>
                                     threads;
  void run();
public:
  explicit thread_pool(int count);
  ~thread_pool();
  void stop();
  template <typename Job> void enqueue(Job job);
```

```
thread_pool::thread_pool(int count) {
    while (count—) {
        threads.emplace_back([this]{ this->run(); });
    }
}
thread_pool::~thread_pool(){
    this->stop();
}
```

```
class thread_pool {
  std::mutex
                                     mutex;
  std::condition variable
                                     cond;
  std::deque<std::function<void()>> jobs;
  std::list<join_thread>
                                     threads;
  void run();
public:
  explicit thread_pool(int count);
  ~thread_pool();
  void stop();
  template <typename Job> void enqueue(Job job);
```

```
void thread_pool::stop(){
     std::lock_guard<std::mutex> kerberos(this->mutex);
     for (std::size_t i(0); i != this->threads.size(); ++i) {
       this->jobs.emplace_back();
  this->cond.notify_all();
  this->jobs.clear();
```

Parallel Block Partition

- blocks can be processed in parallel
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Partition Job

```
BlockQueue<RndIt> q(begin, end);
auto job = [&q, pred](auto& remain){
 remain = [&q, pred]()->Block<RndIt>{
  for (Block<RndIt> f, b;;) {
    if (f.empty() \&\& (f = q.front()).empty())
      return { b.cur(), std::partition(b.cur(), b.end(), pred) };
    if (b.empty() && (b = q.back()).empty())
      return { std::partition(f.cur(), f.end(), pred), f.end() };
    std::tie(f, b) = block(f, b, pred);
```

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    std::tie(f, b) = block(f, b, pred);
```

Executing the Jobs

```
BlockQueue<RndIt> q(begin, end);
std::vector<Block<RndIt>> remain(p.size());
                             I(remain.size());
latch
auto job = [...]()\{ ... \};
for (auto& block: remain) {
 p.enqueue_job([job, &I, &block](){ job(block); l.arrive(); });
I.wait();
// clean-up
```

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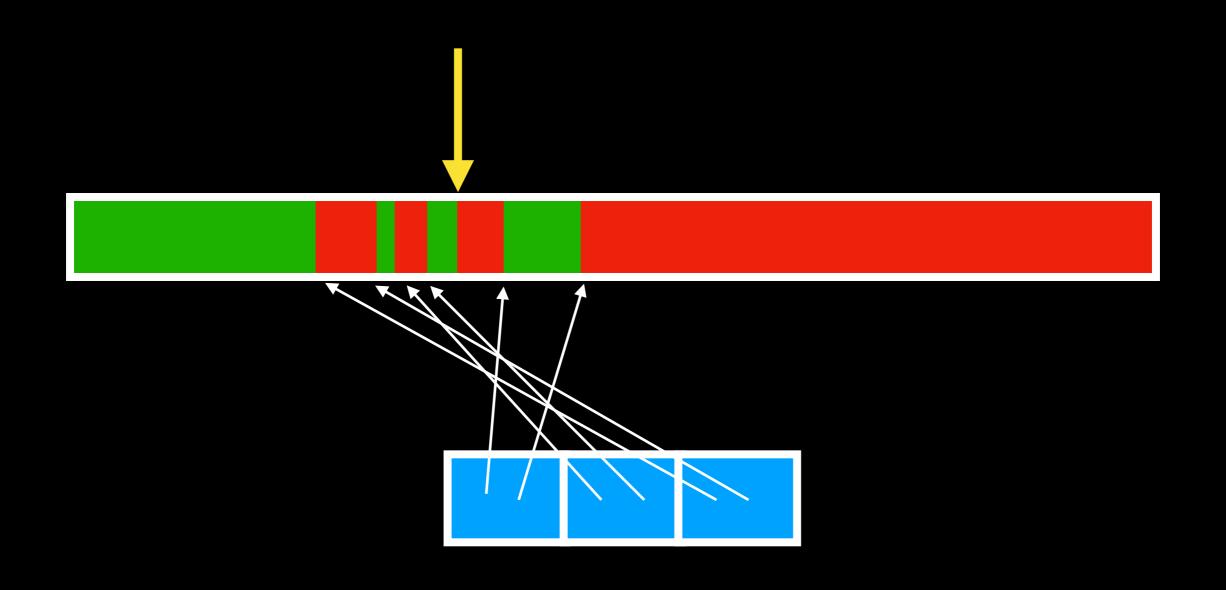
```
class latch {
  std::mutex
                          d_mutex;
  std::condition_variable d_condition; int d_await;
public:
  explicit latch(int await): d_await(await) {}
  void arrive() {
     std::lock_guard<std::mutex> kerberos(this->d_mutex);
     if (!--this->d_await) { this->d_condition.notify_one(); }
  void wait() {
     std::unique_lock<std::mutex> kerberos(this->d_mutex);
     this->d_condition.wait(kerberos, [this]{return !this->d_await; });
```

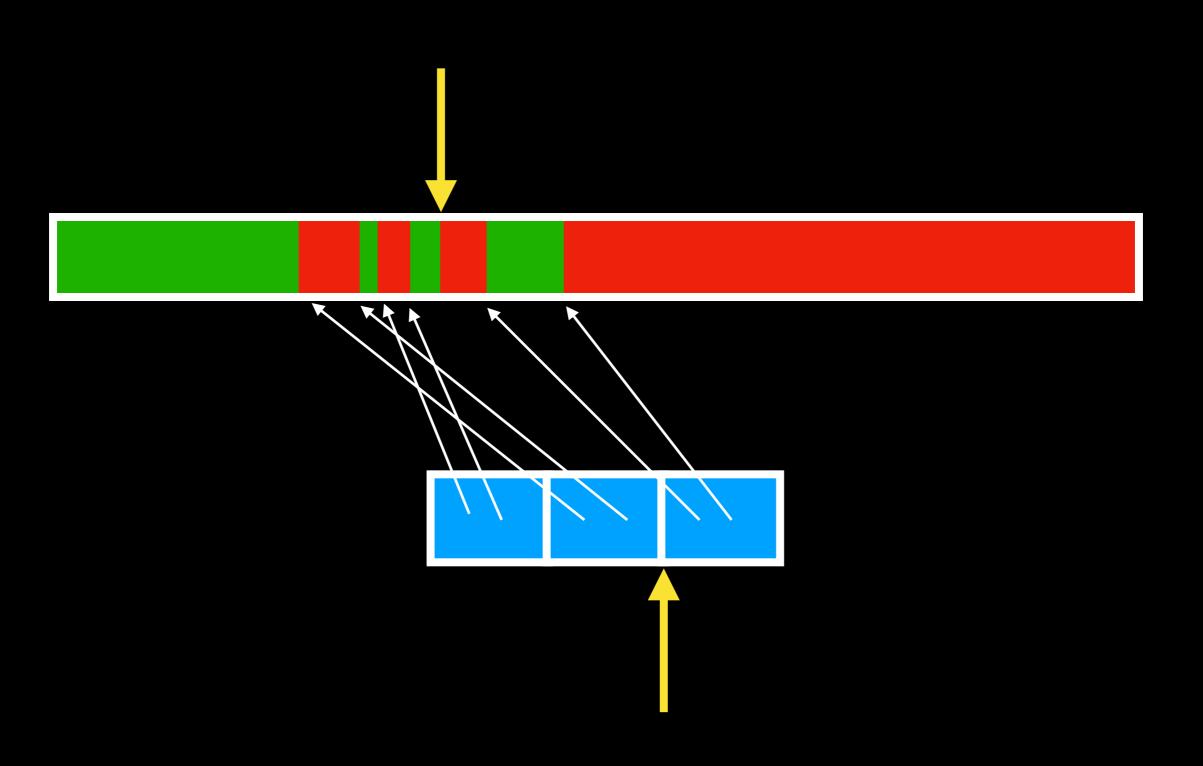
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class latch {
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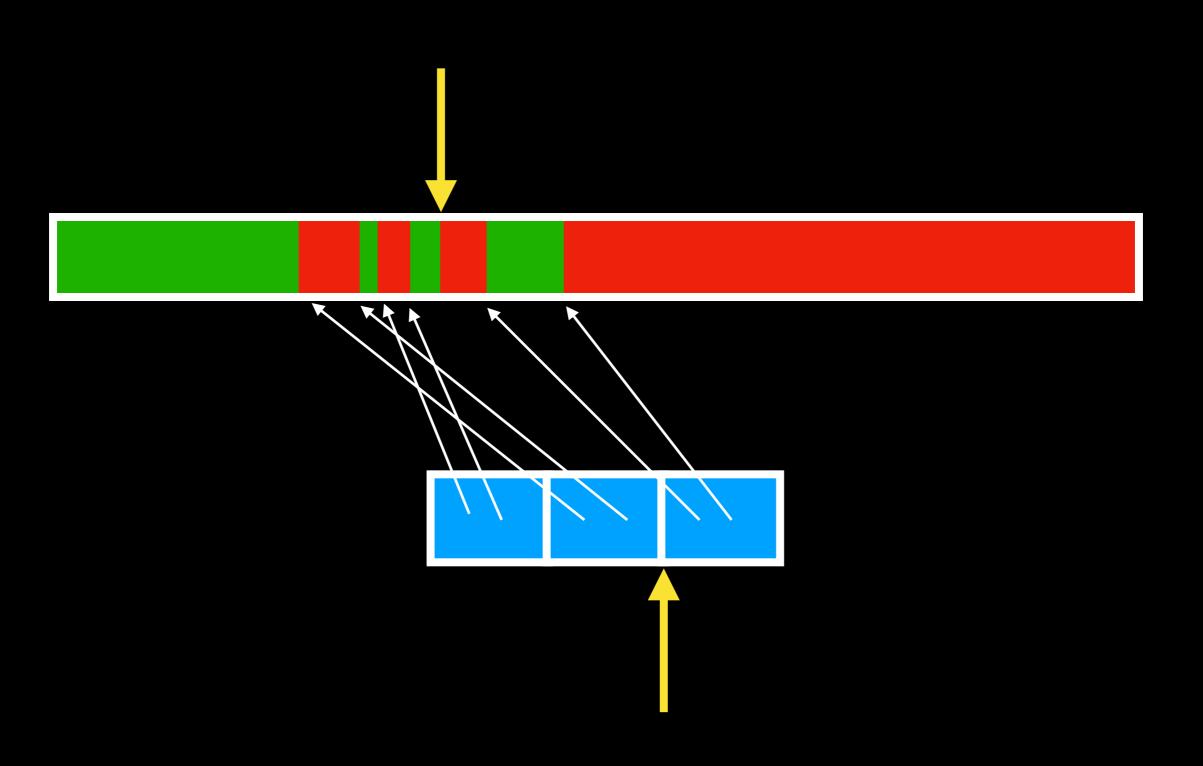
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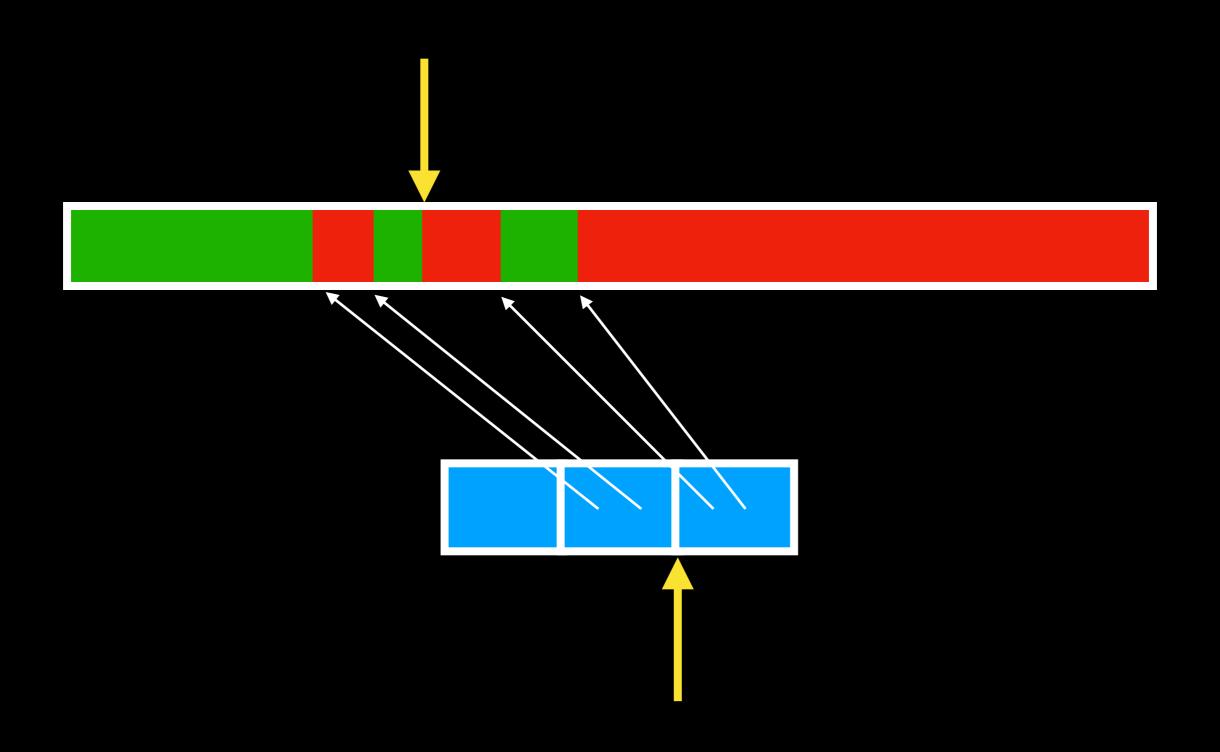
```
Rndlt mid = q.midpoint();
auto rp = std::partition(remain.begin(), remain.end(),
                         [mid](auto& b){ return b.begin() < mid; });
std::sort(remain.begin(), rp,
         [](auto& b0, auto& b1)\{ return b1.begin() < b0.begin(); \});
for (auto it(remain.begin()); it != rp; ++it) {
   mid -= it->end() - it->begin();
   swap_ranges_helper(it->begin(), it->end(), mid);
std::sort(rp, remain.end(),
         [](auto& b0, auto& b1){ return b0.begin() < b1.begin(); });
for (auto it(rp); it != remain.end(); ++it) {
    swap_ranges_helper(mid, mid + (it->end() - it->begin()), it->begin());
    mid += it->end() - it->begin();
return mid;
```

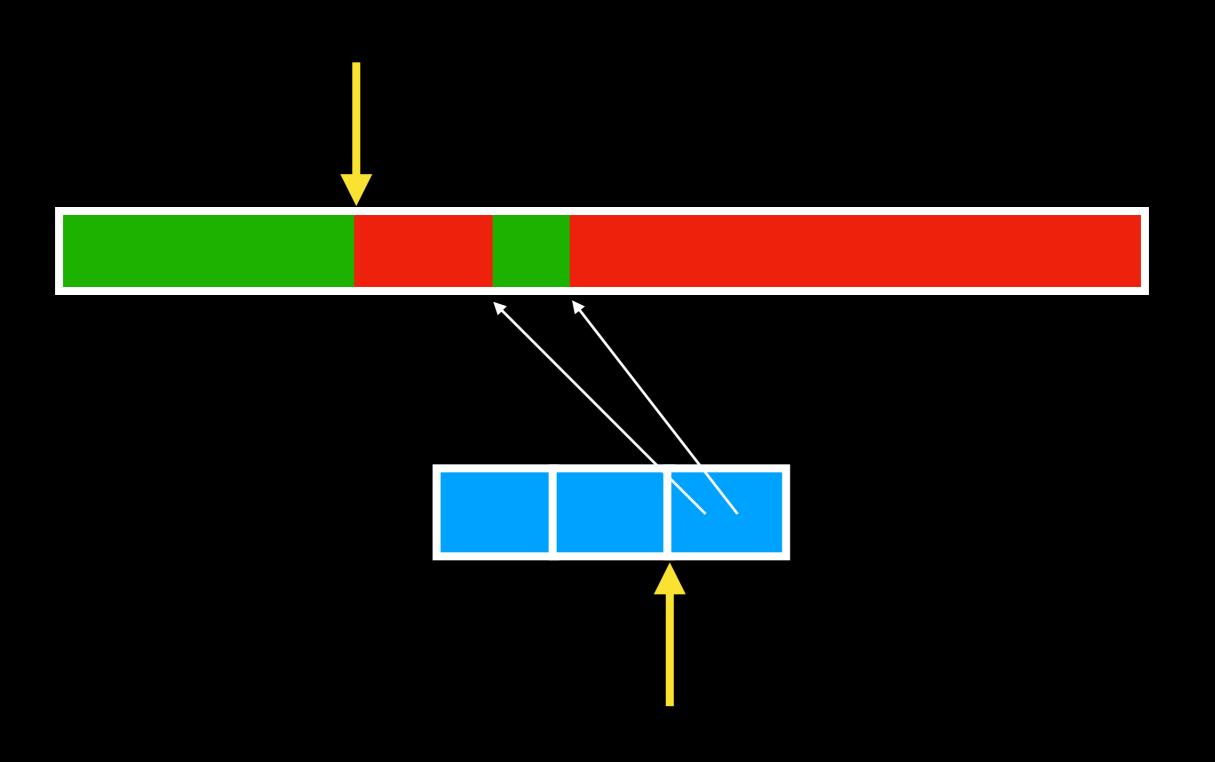




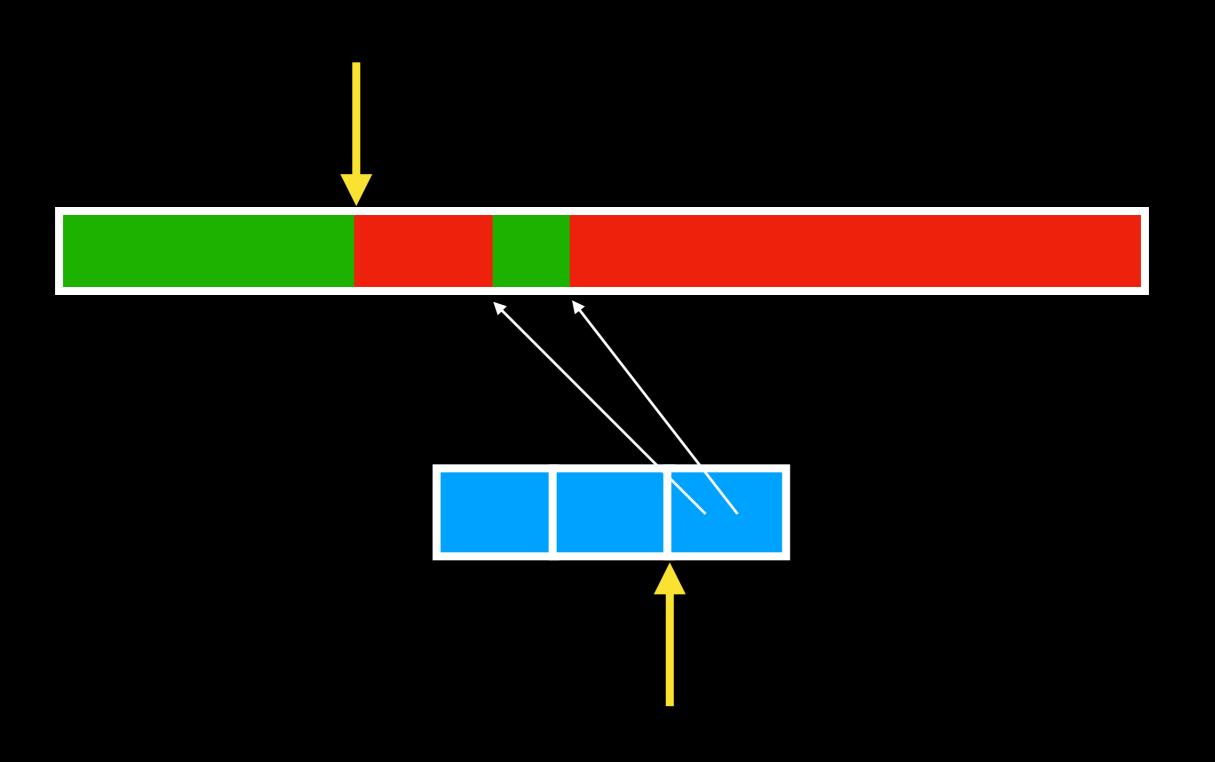
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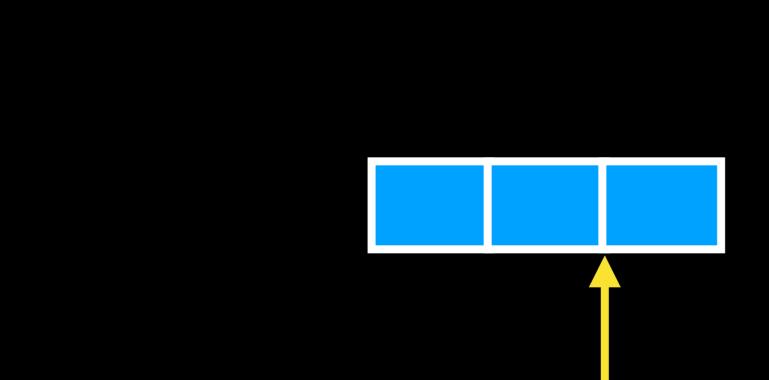






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for (auto it(rp); it != remain.end(); ++it) {
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    mid += it->end() - it->begin();
return mid;
```



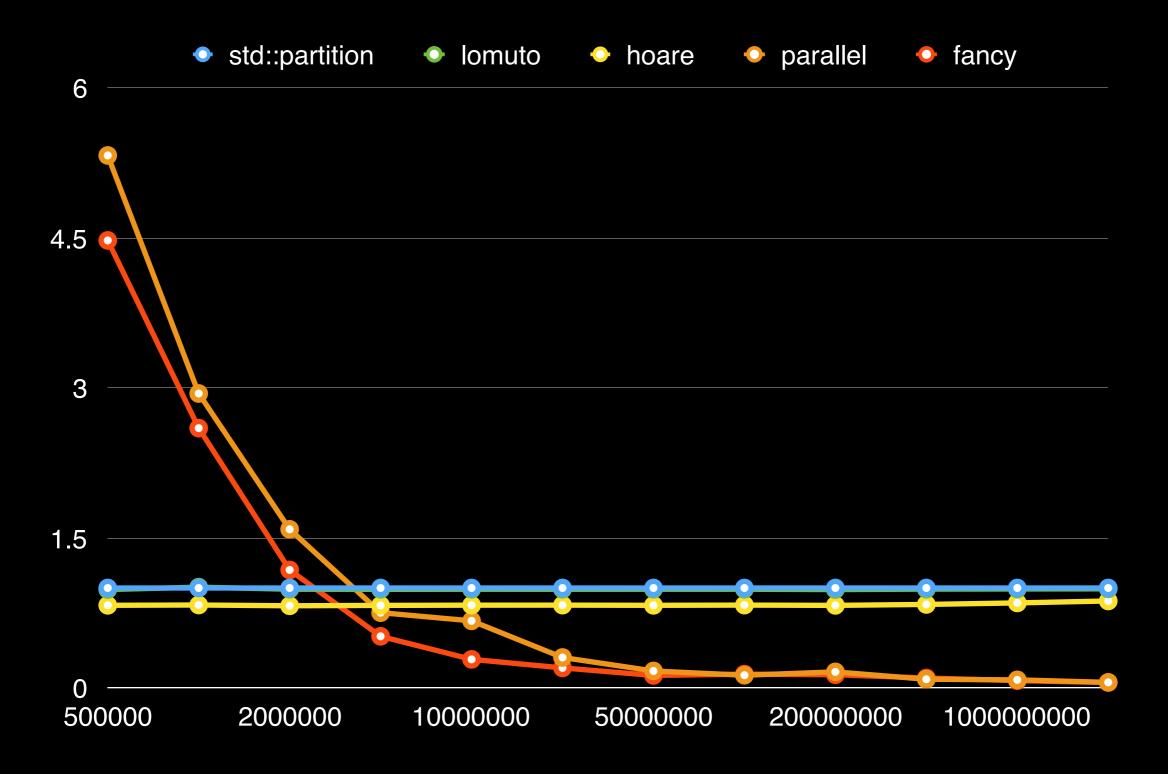


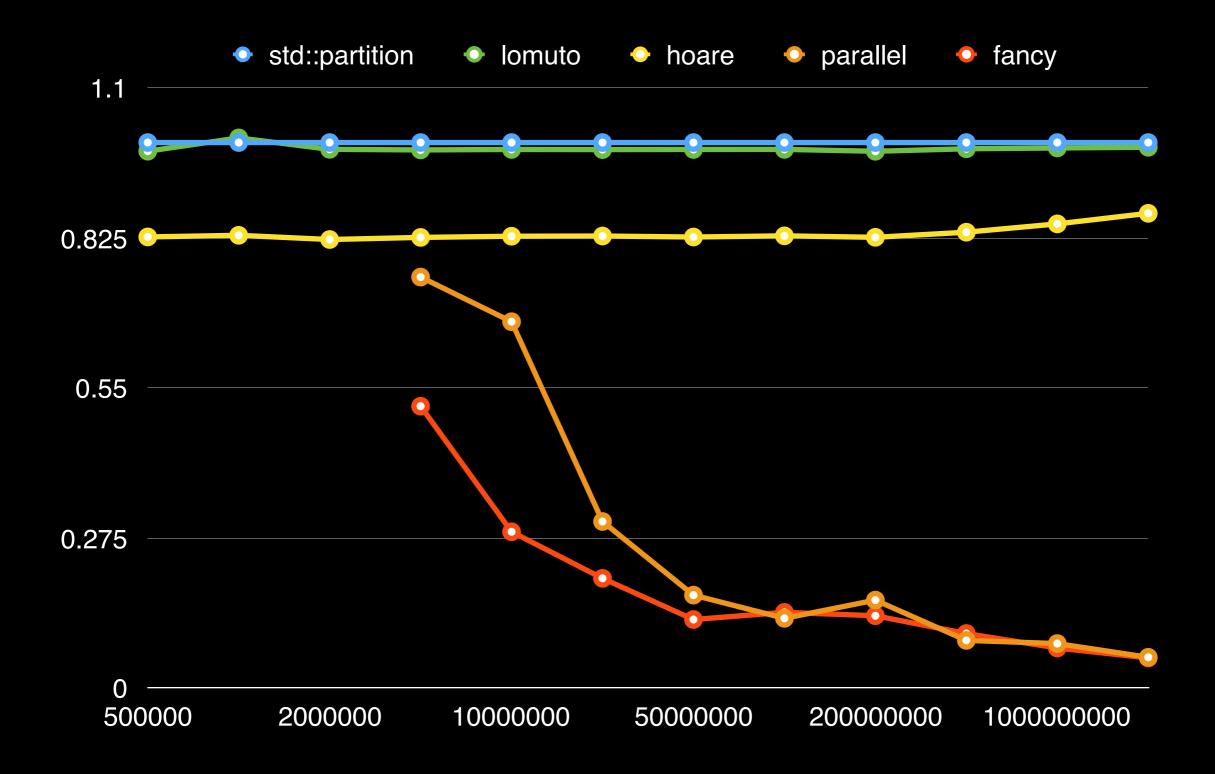
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for (auto it(remain.begin()); it != rp; ++it) {
   mid -= it->end() - it->begin();
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std::sort(rp, remain.end(),
         [](auto& b0, auto& b1){ return b0.begin() < b1.begin(); });
for (auto it(rp); it != remain.end(); ++it) {
    swap_ranges_helper(mid, mid + (it->end() - it->begin()), it->begin());
    mid += it->end() - it->begin();
return mid;
```

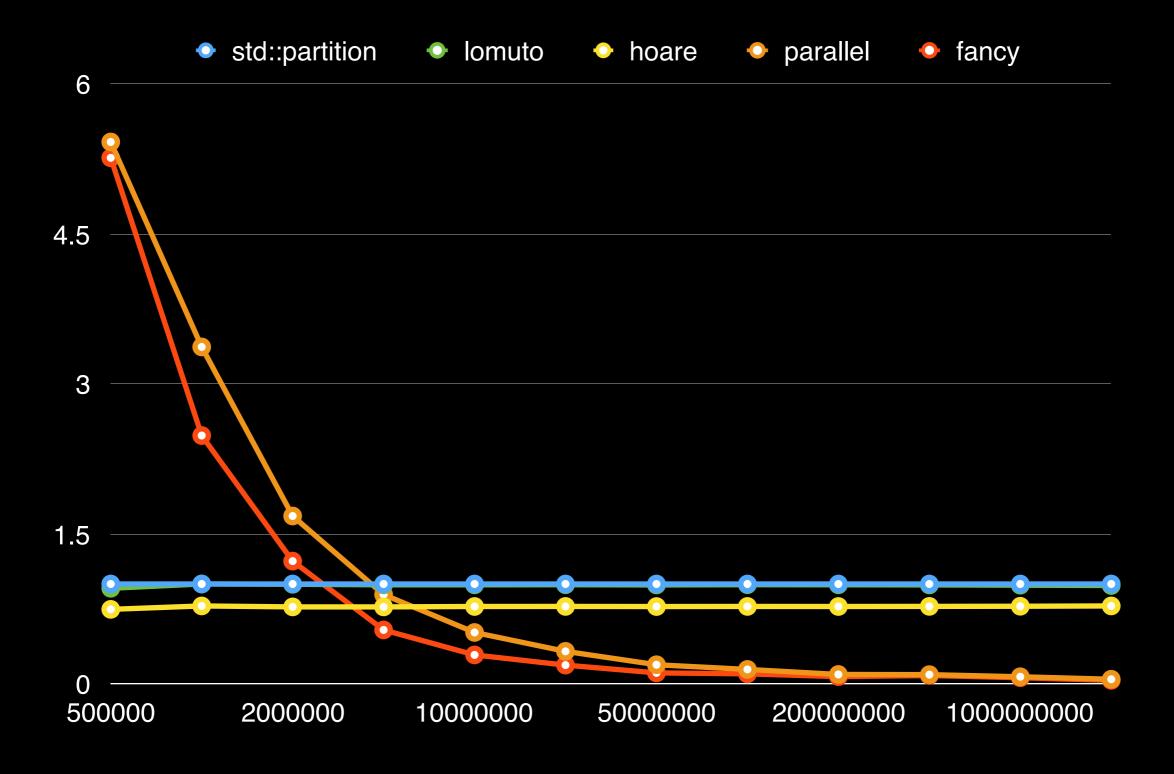
- relative time taken compared to a benchmark
 - benchmark: std::partition the blue line
- high values ⇒ slow, low values ⇒ fast
- x-axis: roughly log scale
- machine: 64 cores, 96GB memory (+16GB on chip)
 Intel Knights Landing

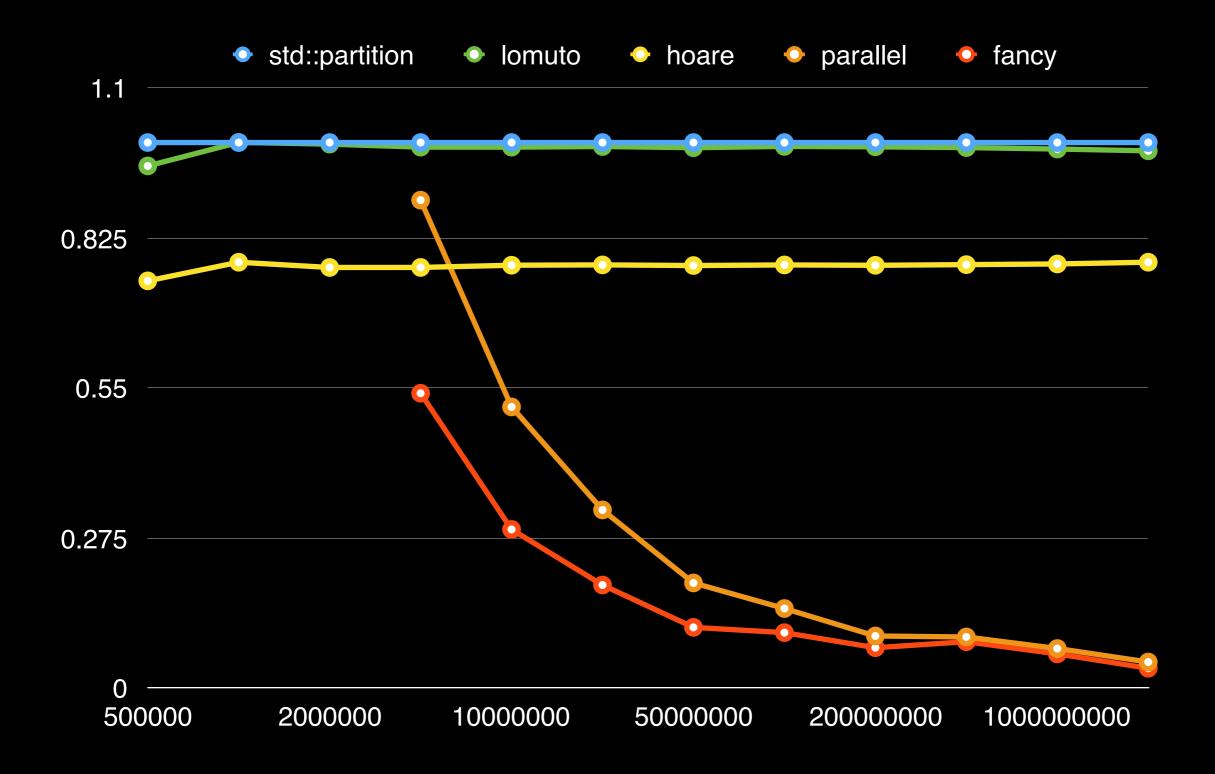












Improvements

- handling of smaller ranges
 - engage fewer threads with sufficiently sized blocks?
 - create tasks more clever?
- do clean-up from multiple threads
- extract a continuation/non-waiting form of the algorithm

Summary

- quite a bit of administrative work around the algorithm
- need an idea how to separate the processing
- overall more total work than sequential algorithm
- on larger ranges faster by using multiple processors