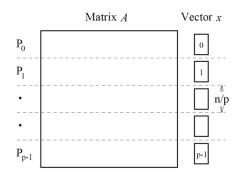
# Parallel Algorithms for Dense Matrices

CS121 Parallel Computing Fall 2023

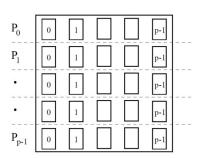
### M

#### Dense matrices

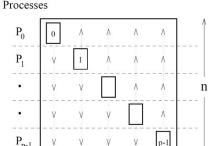
- Dense matrices are ones where most elements are nonzero.
- Dense matrices are used in many optimization problems, and physics and chemistry based simulations.
- Many dense matrix operations are compute bound. This, plus their highly regular structure, allows dense matrix operations to be highly optimized.
- High performance parallel implementations provided by LAPACK, ScaLAPACK, HPL, etc.
- We'll look at algorithms for matrix-vector multiplication, matrix-matrix multiplication and equation solving (Gaussian elimination).



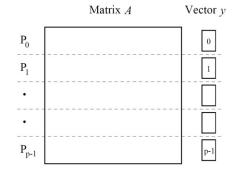
(a) Initial partitioning of the matrix and the starting vector *x* 



(c) Entire vector distributed to each process after the broadcast



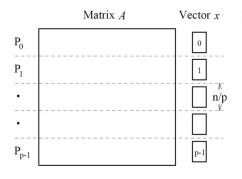
(b) Distribution of the full vector among all the processes by all-to-all broadcast



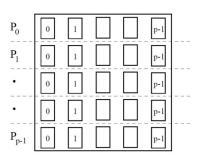
(d) Final distribution of the matrix and the result vector *y* 

Source: Introduction to Parallel Computing, Grama et al

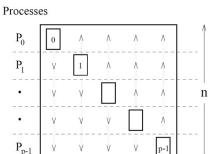
- Consider an n x n matrix A and an n x 1 vector x partitioned across p ≤ n processors.
  - □ Initially each process stores n/p rows of A and n/p values of x.
- Each process needs the entire vector to multiply by its rows.
  - In step (b), do all-to-all broadcast of the processors' vector segments.
- Each process multiplies the vector by its rows.
  - Each process ends up with n/p values of the output.



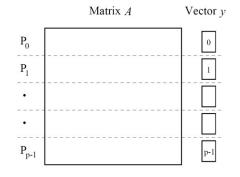
(a) Initial partitioning of the matrix and the starting vector *x* 



(c) Entire vector distributed to each process after the broadcast

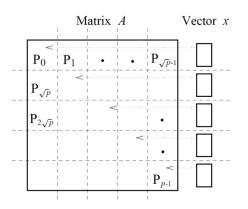


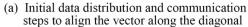
(b) Distribution of the full vector among all the processes by all-to-all broadcast

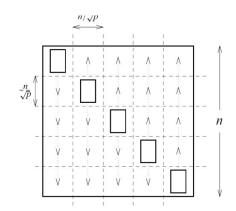


(d) Final distribution of the matrix and the result vector *y* 

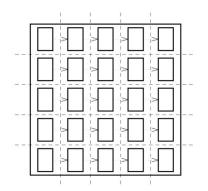
- Assume an underlying hypercube architecture.
- Compute time for each process is  $\frac{n^2}{n}$ .
- Communication time for all-toall broadcast is  $t_s \log p + t_w n$ .
- Overhead by all p processors from communication is  $t_s p \log p + t_w n p$ .
- Total amount of work is  $n^2$ .
- For isoefficiency, need  $n^2 = \Omega(t_s p \log p + t_w n p)$ .
  - $\square$  This is satisfied for p = O(n).



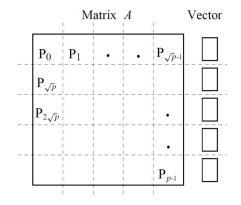




(b) One-to-all broadcast of portions of the vector along process columns

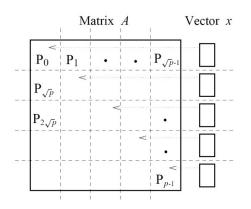


(c) All-to-one reduction of partial results

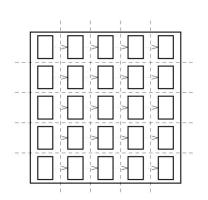


(d) Final distribution of the result vector

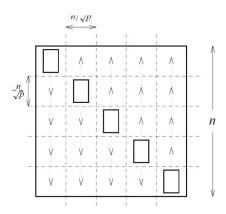
- Consider a logical 2D mesh of p processes, each initially with a  $(n/\sqrt{p}) \times (n/\sqrt{p})$  portion of the matrix.
- The vector is stored only in the last column. Each process in last column has  $(n/\sqrt{p})$  vector values.
- In (a), each process in last column sends its vector elements to a process on the diagonal.
- In (b), each diagonal process does a one-to-all broadcast of the vector chunk.
- In (c), each process multiplies its row chunks by its vector chunks, producing  $(n/\sqrt{p})$  partial values. Then each row of processes does a reduction of the partial values to the last process in the row.
- The output is stored in the last column of processes.



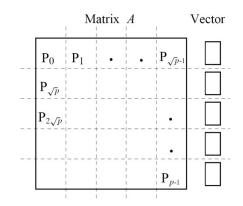
(a) Initial data distribution and communication steps to align the vector along the diagonal



(c) All-to-one reduction of partial results



(b) One-to-all broadcast of portions of the vector along process columns



(d) Final distribution of the result vector

- Each process stores  $n^2/p$  matrix values, and does one multiplication and one addition for each value. So the total computation is  $O(n^2/p)$ .
- Communication time
  - $\Box$  (a)  $t_s + t_w n/\sqrt{p}$ .
  - $\Box$  (b) and (c)  $(t_s + t_w n/\sqrt{p})\log(\sqrt{p})$ .
- Total time per process is  $O\left(\frac{n^2}{p} + \log p + \frac{n}{\sqrt{p}} \log p\right)$ .
- Communication overhead is  $p \log p + n\sqrt{p} \log p$ .
- Isoefficiency requires  $n^2 = \Omega$ (overhead)
  - So  $n^2 = \Omega(n\sqrt{p}\log p)$ , so  $n = \Omega(\sqrt{p}\log p)$ , so  $n^2 = \Omega(p\log^2 p)$ .
  - □ So need  $p = O(\frac{n^2}{\log^2 p})$ .
- 2D matrix-vector multiplication is more scalable than 1D.



#### Matrix-matrix multiplication

```
1. procedure MAT_MULT (A, B, C)

2. begin

3. for i := 0 to n - 1 do

4. for j := 0 to n - 1 do

5. begin

6. C[i, j] := 0;

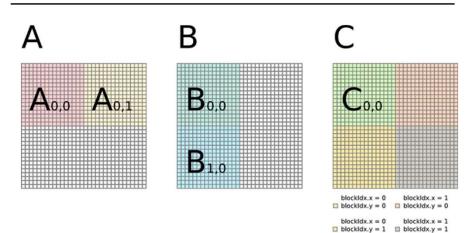
7. for k := 0 to n - 1 do

8. C[i, j] := C[i, j] + A[i, k] \times B[k, j];

9. endfor;

10. end MAT_MULT
```

```
procedure BLOCK_MAT_MULT (A, B, C)
2.
      begin
3.
         for i := 0 to q - 1 do
4.
             for i := 0 to q - 1 do
5.
                 begin
6.
                    Initialize all elements of C_{i,j} to zero;
                    for k := 0 to q - 1 do
8.
                        C_{i,i} := C_{i,i} + A_{i,k} \times B_{k,i};
9.
                 endfor:
10. end BLOCK_MAT_MULT
```



- Matrix multiplication can be done element by element, or by breaking the matrices into blocks and multiplying block by block.
- We partition A and B into  $\sqrt{p} \times \sqrt{p}$  blocks, each of size  $(n/\sqrt{p}) \times (n/\sqrt{p})$ .
- Suppose p processes form a  $\sqrt{p} \times \sqrt{p}$  mesh.
- Each process stores the corresponding block from A and B.
- Each  $C_{i,j}$  requires  $A_{i,k}$  and  $B_{k,j}$  for  $1 \le k \le \sqrt{p}$ .
  - So row i processes do all-to-all broadcast of their A blocks, and column j processes do all-to-all broadcast of their B blocks.
- Each process (i,j) ends up with C<sub>i,j</sub> stored locally.



### Matrix-matrix multiplication

```
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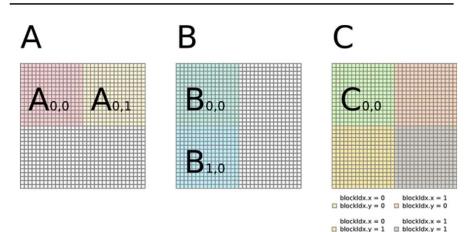
7. for k := 0 to n - 1 do

8. C[i, j] := C[i, j] + A[i, k] \times B[k, j];

9. endfor;

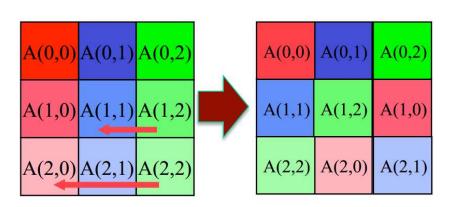
10. end MAT_MULT
```

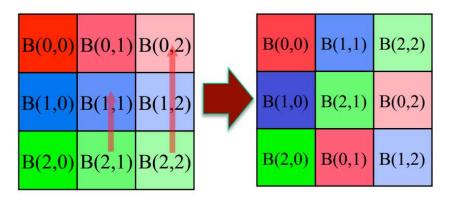
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procedure BLOCK_MAT_MULT (A, B, C)
2.
      begin
3.
         for i := 0 to q - 1 do
4.
             for i := 0 to q - 1 do
5.
                 begin
6.
                    Initialize all elements of C_{i,j} to zero;
                    for k := 0 to q - 1 do
8.
                        C_{i,i} := C_{i,i} + A_{i,k} \times B_{k,i};
9.
                 endfor:
10. end BLOCK_MAT_MULT
```



- Each process does  $\sqrt{p}$  multiplications of  $(n/\sqrt{p}) \times (n/\sqrt{p})$  matrices.
- Each row or column of  $\sqrt{p}$  processes does all-to-all broadcast of  $\frac{n^2}{p}$  amount of data.
  - $\Box$  Communication time is  $O(\log \sqrt{p} + \frac{n^2}{n} \sqrt{p})$ .
- Total work is  $O(n^3)$ , and total overhead is  $O(p \log \sqrt{p} + n^2 \sqrt{p})$ .
- Isoefficiency requires  $n^3 = \Omega(n^2\sqrt{p})$ , so need  $p = O(n^2)$ .
- One problem with this algorithm is that each process needs to store  $\sqrt{p}$  copies of  $(n/\sqrt{p}) \times (n/\sqrt{p})$  matrices.
  - □ So memory use per process is  $n^2/\sqrt{p}$ , and total memory use for all processes is  $n^2\sqrt{p}$ .
  - This is  $\sqrt{p}$  factor more than for the sequential algorithm.

#### Cannon's matrix-matrix multiplication

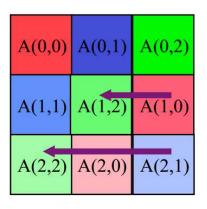




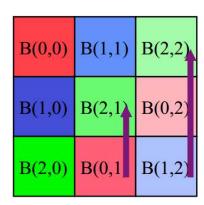
Source: http://cseweb.ucsd.edu/classes/fa12/cse260-b/Lectures

- Cannon's algorithm has nearly the same efficiency as the previous algorithm, but uses  $O(n^2)$  storage, just like the sequential algorithm.
- It uses the same partitioning as the previous algorithm, but moves some blocks of A and B to other processors.
  - ☐ Cyclically shift the i'th row of A to the left by i, and shift the i'th column of B up by i.
- Each C value is formed by multiplying like colored blocks from A and B, then adding up the products, one for each color.
  - $\square$  Ex  $C_{0,1} = A_{0,0}B_{0,1} + A_{0,1}B_{1,1} + A_{0,2}B_{2,1}$ , i.e. we add up the red, blue and green products.
  - After shifting, for any i, all blocks with the i'th color in A and B lie along the i'th anti-diagonal.
    - So for any (i,j), like colored blocks from  $A_{i,:}$  and  $B_{:,j}$  are on processor  $P_{i,j}$ .
    - When these blocks are multiplied, they make up one of the terms of  $C_{i,j}$ .

#### Cannon's matrix-matrix multiplication



A(0,1)	A(0,2)	A(0,0)
A(1,2)	A(1,0)	A(1,1)
A(2,0)	A(2,1)	A(2,2)



B(1,0)	B(2,1)	B(0,2)
B(2,0)	B(0,1)	B(1,2)
B(0,0)	B(1,1)	B(2,2)

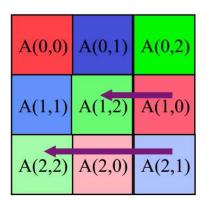
Step 0

Step 1

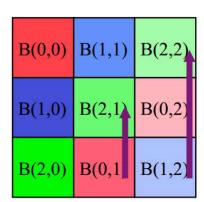
- After the initial shifting, run for  $\sqrt{p} 1$  more stages.
  - □ In every stage, shift A blocks left by 1, and B blocks up by 1.
- Each processor  $P_{i,j}$  still has like colored blocks from A and B.
- Blocks from A stay in same rows and blocks from B stay in same columns.
- So product of the blocks makes up another term in  $C_{i,j}$ .
- After  $\sqrt{p}$  stages,  $P_{i,j}$  contains  $C_{i,j}$ , for all i and j.

### M

#### Cannon's matrix-matrix multiplication



A(0,1)	A(0,2)	A(0,0)
A(1,2)	A(1,0)	A(1,1)
A(2,0)	A(2,1)	A(2,2)



В	8(1,0)	B(2,1)	B(0,2)
В	3(2,0)	B(0,1)	B(1,2)
В	3(0,0)	B(1,1)	B(2,2)

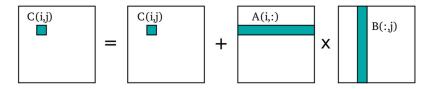
Step 0

Step 1

- Each process only stores one block at a time. So total storage at any time is  $O(n^2)$ .
- Each process does  $O\left(\frac{n^3}{p}\right)$  amount of computation.
- Each of the  $\sqrt{p}$  shifts costs each processor  $O\left(t_S + \frac{t_W n^2}{p}\right)$  communication.
- Total overhead is  $O(p^{\frac{3}{2}} + n^2\sqrt{p})$ .
  - Isoefficiency requires  $p = O(n^2)$ .

### **SUMMA** multiplication

% inner product approach
for i = 1:I
 for j = 1:J
 for k = 1:K
 C(i,j) = C(i,j) + A(i,k)\*B(k,j);



% outer product approach

$$C(:,:) = \begin{bmatrix} C(:,:) \\ & & \\ &$$

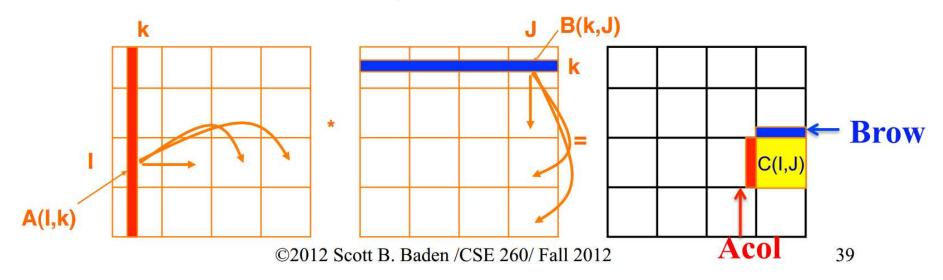
$$\mathbf{u} \otimes \mathbf{v} = \mathbf{u} \mathbf{v}^{\mathrm{T}} = egin{bmatrix} u_1 \ u_2 \ u_3 \ u_4 \end{bmatrix} egin{bmatrix} v_1 & v_2 & v_3 \end{bmatrix} = egin{bmatrix} u_1 v_1 & u_1 v_2 & u_1 v_3 \ u_2 v_1 & u_2 v_2 & u_2 v_3 \ u_3 v_1 & u_3 v_2 & u_3 v_3 \ u_4 v_1 & u_4 v_2 & u_4 v_3 \end{bmatrix}.$$

- One of the drawbacks of Cannon is that it can only deal with square matrices, and n must be divisible by  $\sqrt{p}$ .
- SUMMA algorithm overcomes those problems.
  - Our example is still for a square matrix though.
- The basic matrix multiplication algorithm is three nested loops.
  - ☐ Fast MM algorithms such as Strassen's work differently.
- The loops can be done in any order.
  - ☐ The typical inner product approach is the ijk order.
  - ☐ The outer product approach is kij.

Source: https://patterns.eecs.berkeley.edu/?page\_id=158

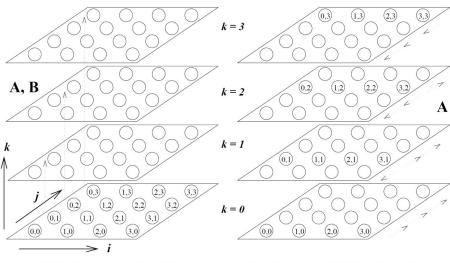
## M

#### SUMMA multiplication

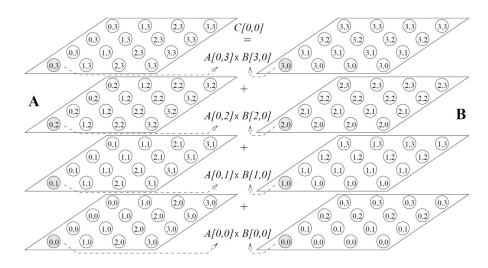


- SUMMA does n outer products.
  - k'th iteration does outer product of k'th column of A with k'th row of B.
  - Processors in k'th column broadcast their A block to their rows.
  - Processors in k'th row broadcast their B block to their columns.
  - $\square$  Processor (i,j) computes  $A_{i,k}$   $B_{k,j}$  and accumulates it into  $C_{i,j}$ .
- Matrices don't need to be square.
- Also allows more flexible mapping of processors to blocks.

### 3D matrix multiplication



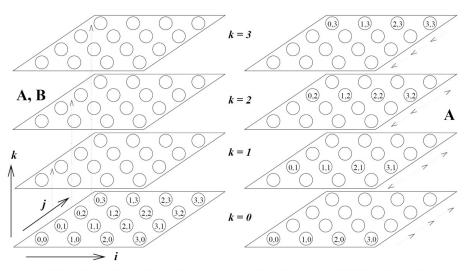
- (a) Initial distribution of A and B
- (b) After moving A[i,j] from  $P_{i,j,0}$  to  $P_{i,j,j}$



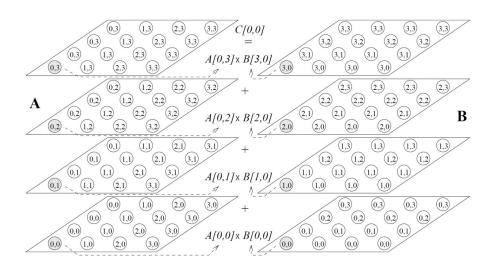
- (c) After broadcasting A[i,j] along j axis
- (d) Corresponding distribution of B

- The 2D algorithms up to now used at most n<sup>2</sup> processors. Since MM has Ω(n<sup>3</sup>) operations, 2D algorithms have Ω(n) running time.
- We now show the DNS (Dekkel, Nassimi, Sahni) algorithm that can use n<sup>3</sup> processors.
- Arrange the n³ processors in a n x n x n cube.
- For  $0 \le i, j, k < n$ , processor  $P_{i,j,k}$  computes  $A_{i,k}$   $B_{k,j}$ .
- Then processors in each column (i,j,:) does reduction to collect result onto processor P<sub>i,j,0</sub>.

### 3D matrix multiplication

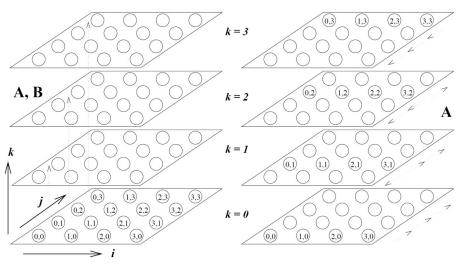


- (a) Initial distribution of A and B
- (b) After moving A[i,j] from  $P_{i,j,\theta}$  to  $P_{i,j,j}$

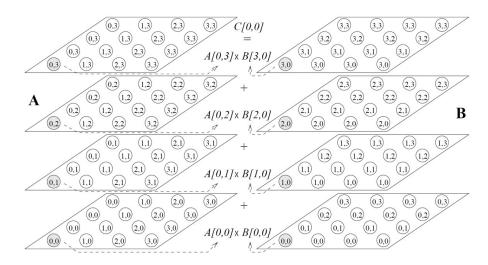


- Initially only processors  $P_{i,j,0}$ , for  $0 \le i, j \le n-1$ , hold the A and B matrices.
- (a) To distribute the data, the j'th group of processors along the i direction in 0'th (i,j)-plane send their data to corresponding processors in the j'th (i,j)-plane.
- (b) Then, in each (i,j)-plane, the processors along direction i broadcast in the j direction.
- Effect is that A is replicated in each (i,k)-plane.
- Do similar operations for B, so that B is replicated in each (k,j)-plane.
- Then do reduction in the k direction.
- The broadcast and reduction both take O(log n) time. So the total computation time is O(log n).

### 3D matrix multiplication



- (a) Initial distribution of A and B
- (b) After moving A[i,j] from  $P_{i,j,0}$  to  $P_{i,j,j}$



- (c) After broadcasting A[i,j] along j axis
- (d) Corresponding distribution of *B*

- The DNS algorithm isn't optimal using n³ processors, since the total work is O(n³ log n).
- For a cost optimal version, suppose  $p=q^3$  for some  $q \le n$ . Partition the matrix into q x q blocks, each of size (n/q) x (n/q).
- Then apply the same algorithm as before on the blocks.
- The broadcast and reduction both take  $t_s \log q + t_w \left(\frac{n}{q}\right)^2 \log q$ . The block multiplication takes  $\left(\frac{n}{q}\right)^3$ .
- Since  $q = p^{\frac{1}{3}}$ , the total time is  $\frac{n^3}{p} + t_s \log p + \frac{t_w n^2}{p^{\frac{2}{3}}} \log p$ .
- For isoefficiency, we need  $n^3 = \Omega(n^2 p^{\frac{1}{3}} \log p)$ , which implies  $p = O\left(\left(\frac{n}{\log n}\right)^3\right)$ .

### Solving linear systems

$$a_{0,0}x_0 + a_{0,1}x_1 + \cdots + a_{0,n-1}x_{n-1} = b_0,$$
  
 $a_{1,0}x_0 + a_{1,1}x_1 + \cdots + a_{1,n-1}x_{n-1} = b_1,$   
 $\vdots & \vdots & \vdots & \vdots & \vdots$   
 $a_{n-1,0}x_0 + a_{n-1,1}x_1 + \cdots + a_{n-1,n-1}x_{n-1} = b_{n-1}.$ 

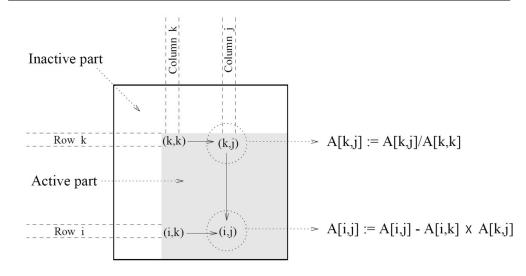
$$x_0 + u_{0,1}x_1 + u_{0,2}x_2 + \cdots + u_{0,n-1}x_{n-1} = y_0,$$
  
 $x_1 + u_{1,2}x_2 + \cdots + u_{1,n-1}x_{n-1} = y_1,$   
 $\vdots \qquad \vdots \qquad \vdots$   
 $x_{n-1} = y_{n-1}.$ 

$$1) \begin{cases} 5x + 3y + 2z = -2 \\ x + y = 2 \\ 2x - y + z = 3 \end{cases} \Rightarrow \begin{cases} 5 & 3 & 2 & | -2 \\ 1 & 1 & 0 & | & 2 \\ 2 & -1 & 1 & | & 3 \end{cases} \Rightarrow \begin{cases} 1 & 1 & 0 & | & 2 \\ 5 & 3 & 2 & | & -2 \\ 2 & -1 & 1 & | & 3 \end{cases} \Rightarrow \begin{cases} R_1 & \left( 1 & 1 & 0 & | & 2 \\ 0 & -2 & 2 & | & -12 \\ 0 & -3 & 1 & | & -1 \end{cases} \Rightarrow \\ simplify R_2 & -\frac{1}{2}R_2 & \left( 1 & 1 & 0 & | & 2 \\ 0 & 1 & -1 & | & 6 \\ 0 & -3 & 1 & | & -1 \end{cases} \right) \Rightarrow \begin{cases} R_1 & \left( 1 & 1 & 0 & | & 2 \\ 0 & 1 & -1 & | & 6 \\ 0 & 0 & -2 & | & 17 \end{cases} \Rightarrow \\ R_3 + 3R_2 & \left( 0 & 1 & -1 & | & 6 \\ 0 & 0 & -2 & | & 17 \end{cases} \right) \Rightarrow \\ independent system \begin{cases} x + y = 2 \\ y - z = 6 \\ -2z = 17 \end{cases} \Rightarrow \begin{cases} x = \frac{9}{2} \\ y = -\frac{5}{2} \\ z = -\frac{17}{2} \end{cases}$$

- Given a system of n linear equations, we can reduce it to triangular form using Gaussian Elimination.
- Then the triangular equations can be solved by back substitution.
- As we'll see, Gaussian Elimination takes O(n³) operations, and back substitution takes O(n²) operations. So linear systems can be solved in O(n³) operations.
- Given a matrix A, if Ax = b needs to be solved for multiple b vectors, can also use Gaussian Elimination to compute the LU factorization of A, i.e. A = LU, where L is a lower triangular and U is an upper triangular matrix.
  - ☐ Then LUx = b can be solved by first solving Ly = b using backwards substitution, then solving Ux = y using backwards substitution.
  - Both steps take  $O(n^2)$  time. So solving Ax = b for each b takes  $O(n^2)$  instead of  $O(n^3)$  time.
  - ☐ The initial LU decomposition takes O(n³) time.

#### Gaussian Elimination

```
procedure GAUSSIAN_ELIMINATION (A, b, y)
2.
      begin
3.
         for k := 0 to n - 1 do
                                           /* Outer loop */
4.
         begin
5.
             for j := k + 1 to n - 1 do
                A[k, j] := A[k, j]/A[k, k]; /* Division step */
6
7.
            v[k] := b[k]/A[k, k];
            A[k, k] := 1;
             for i := k + 1 to n - 1 do
10.
            begin
11.
                for j := k + 1 to n - 1 do
                    A[i, j] := A[i, j] - A[i, k] \times A[k, j]; /* Elimination step */
12.
13.
                b[i] := b[i] - A[i, k] \times v[k];
14.
                A[i, k] := 0;
15.
                              /* Line 9 */
             endfor;
16.
                              /* Line 3 */
         endfor;
17. end GAUSSIAN_ELIMINATION
```



- Three nested loops of size n, so O(n³) time.
- Here we assume for simplicity that A[k,k], which we divide by on line 6, is never 0.
  - We also ignore numerical accuracy issues.
  - These are addressed using pivoting.
- Iteration k of the algorithm uses A[k,k] to eliminate all nonzeros in column k.
- If we don't perform lines 7, 8, 13 and 14, the algorithm produces the LU decomposition of A, with L and U stored in the lower and upper triangular parts of A.

#### Parallel Gaussian Elimination

$P_0$	1	(0,1)	(0,2)	(0,3)	(0,4)	(0,5)	(0,6)	(0,7)
$P_1$	0	1	(1,2)	(1,3)	(1,4)	(1,5)	(1,6)	(1,7)
P <sub>2</sub>	0	0	1	(2,3)	(2,4)	(2,5)	(2,6)	(2,7)
P <sub>3</sub>	0	0	0	(3,3)	(3,4)	(3,5)	(3,6)	(3,7)
P <sub>4</sub>	0	0	0	(4,3)	(4,4)	(4,5)	(4,6)	(4,7)
P <sub>5</sub>	0	0	0	(5,3)	(5,4)	(5,5)	(5,6)	(5,7)
P <sub>6</sub>	0	0	0	(6,3)	(6,4)	(6,5)	(6,6)	(6,7)
P <sub>7</sub>	0	0	0	(7,3)	(7,4)	(7,5)	(7,6)	(7,7)

$P_0$	1	(0,1)	(0,2)	(0,3) (0,4) (0,5) (0,6) (0,7)
$P_1$	0	1	(1,2)	(1,3) (1,4) (1,5) (1,6) (1,7)
P <sub>2</sub>	0	0	1	(2,3) (2,4) (2,5) (2,6) (2,7)
P <sub>3</sub>	0	0	0	1 (3,4) (3,5) (3,6) (3,7)
P <sub>4</sub>	0	0	0	$(4,3)$ $\forall (4,4)$ $\forall (4,5)$ $\forall (4,6)$ $\forall (4,7)$
P <sub>5</sub>	0	0	0	$(5,3)$ $\forall (5,4)$ $\forall (5,5)$ $\forall (5,6)$ $\forall (5,7)$
P <sub>6</sub>	0	0	0	$(6,3)$ $\forall (6,4)$ $\forall (6,5)$ $\forall (6,6)$ $\forall (6,7)$
P <sub>7</sub>	0	0	0	$(7,3)$ $\forall (7,4)$ $\forall (7,5)$ $\forall (7,6)$ $\forall (7,7)$

$P_0$	1	(0,1)	(0,2)	(0,3)	(0,4)	(0,5)	(0,6)	(0,7)
$P_1$	0	1	(1,2)	(1,3)	(1,4)	(1,5)	(1,6)	(1,7)
P <sub>2</sub>	0	0	1	(2,3)	(2,4)	(2,5)	(2,6)	(2,7)
P <sub>3</sub>	0	0	0	1	(3,4)	(3,5)	(3,6)	(3,7)
P <sub>4</sub>	0	0	0	(4,3)	(4,4)	(4,5)	(4,6)	(4,7)
P <sub>5</sub>	0	0	0	(5,3)	(5,4)	(5,5)	(5,6)	(5,7)
P <sub>6</sub>	0	0	0	(6,3)	(6,4)	(6,5)	(6,6)	(6,7)
P <sub>7</sub>	0	0	0	(7,3)	(7,4)	(7,5)	(7,6)	(7,7)

#### (a) Computation:

- (i) A[k,j] := A[k,j]/A[k,k] for k < j <
- (ii) A[k,k] := 1

(b) Communication:

One-to-all broadcast of row A[k,\*]

- (c) Computation:
  - (i)  $A[i,j] := A[i,j] A[i,k] \times A[k,j]$ for k < i < n and k < j < n
  - (ii) A[i,k] := 0 for k < i < n

- Consider the k'th iteration.
  - □ In step (a), divide the k'th row by A[k,k].
  - In (b), broadcast the k'th row to the higher rows.
  - □ In (c), each row subtracts the proper multiple of row k from itself.
- Total time over all iterations k for steps (a) and (c) take  $\sum_{k=0}^{n-1} (n-k-1) = O(n^2).$
- For each k, step (b) takes  $(t_s + t_w(n k 1)) \log n$ . Thus, over all n iterations, it takes  $O(n^2 \log n)$ .
- Total work is  $O(n^3 \log n)$ , so this isn't cost optimal.

#### Pipelined Gaussian Elimination

		<b>.</b>	
(0,0) (0,1) (0,2) (0,3) (0,4)	1 (0,1) (0,2) (0,3) (0,4)	1 (0,1) (0,2) (0,3) (0,4)	1 (0,1) (0,2) (0,3) (0,4)
(1,0) (1,1) (1,2) (1,3) (1,4)	$(1,0)_{V}(1,1)_{V}(1,2)_{V}(1,3)_{V}(1,4)$	(1,0) (1,1) (1,2) (1,3) (1,4)	(1,0) (1,1) (1,2) (1,3) (1,4)
(2,0) (2,1) (2,2) (2,3) (2,4)	(2,0) (2,1) (2,2) (2,3) (2,4)	(2,0) <sub>V</sub> $(2,1)$ <sub>V</sub> $(2,2)$ <sub>V</sub> $(2,3)$ <sub>V</sub> $(2,4)$	(2,0) (2,1) (2,2) (2,3) (2,4)
(3,0) (3,1) (3,2) (3,3) (3,4)	(3,0) (3,1) (3,2) (3,3) (3,4)	(3,0) (3,1) (3,2) (3,3) (3,4)	(3,0) <sub>V</sub> $(3,1)$ <sub>V</sub> $(3,2)$ <sub>V</sub> $(3,3)$ <sub>V</sub> $(3,4)$
(4,0) (4,1) (4,2) (4,3) (4,4)	(4,0) (4,1) (4,2) (4,3) (4,4)	(4,0) (4,1) (4,2) (4,3) (4,4)	(4,0) (4,1) (4,2) (4,3) (4,4)
(a) Iteration $k = 0$ starts	(b)	(c)	(d)
1 (0,1) (0,2) (0,3) (0,4)	1 (0,1) (0,2) (0,3) (0,4)	1 (0,1) (0,2) (0,3) (0,4)	1 (0,1) (0,2) (0,3) (0,4)
0 (1,1) (1,2) (1,3) (1,4)	0 1 (1,2) (1,3) (1,4)	0 (1,1) (1,2) (1,3) (1,4)	0 1 (1,2) (1,3) (1,4)
(2,0) (2,1) (2,2) (2,3) (2,4)	0 (2,1) (2,2) (2,3) (2,4)	0 (2,1) (2,2) (2,3) (2,4)	0 (2,1) (2,2) (2,3) (2,4)
(3,0) (3,1) (3,2) (3,3) (3,4)	(3,0) (3,1) (3,2) (3,3) (3,4)	0 (3,1) (3,2) (3,3) (3,4)	0 (3,1) (3,2) (3,3) (3,4)
$(4,0)_{V}(4,1)_{V}(4,2)_{V}(4,3)_{V}(4,4)$	(4,0) (4,1) (4,2) (4,3) (4,4)	(4,0) (4,1) (4,2) (4,3) (4,4)	0 (4,1) (4,2) (4,3) (4,4)
(e) Iteration k = 1 starts	(f)	(g) Iteration $k = 0$ ends	(h)
1 (0,1) (0,2) (0,3) (0,4)	1 (0,1) (0,2) (0,3) (0,4)	1 (0,1) (0,2) (0,3) (0,4)	1 (0,1) (0,2) (0,3) (0,4)
0 1 (1,2) (1,3) (1,4)	0 1 (1,2) (1,3) (1,4)	0 1 (1,2) (1,3) (1,4)	0 1 (1,2) (1,3) (1,4)
0 0 (2,2) (2,3) (2,4)	0 0 1 (2,3) (2,4)	0 0 1 (2,3) (2,4)	0 0 1 (2,3) (2,4)
0 (3,1) (3,2) (3,3) (3,4)	0 0 (3,2) (3,3) (3,4)	0 0 (3,2) (3,3) (3,4)	0 0 (3,2) (3,3) (3,4)
0 (4,1) (4,2) (4,3) (4,4)	0 (4,1) (4,2) (4,3) (4,4)	0 0 (4,2) (4,3) (4,4)	0 0 (4,2) (4,3) (4,4)
(i) Iteration k = 2 starts	(j) Iteration $k = 1$ ends	(k)	(1)
1 (0,1) (0,2) (0,3) (0,4)	1 (0,1) (0,2) (0,3) (0,4)	1 (0,1) (0,2) (0,3) (0,4)	1 (0,1) (0,2) (0,3) (0,4)
0 1 (1,2) (1,3) (1,4)	0 1 (1,2) (1,3) (1,4)	0 1 (1,2) (1,3) (1,4)	0 1 (1,2) (1,3) (1,4)
0 0 1 (2,3) (2,4)	0 0 1 (2,3) (2,4)	0 0 1 (2,3) (2,4)	0 0 1 (2,3) (2,4)
0 0 0 (3,3) (3,4)	0 0 0 1 (3,4)	0 0 0 1 (3,4)	0 0 0 1 (3,4)
0 0 (4,2) (4,3) (4,4)	0 0 0 (4,3) (4,4)	0 0 0 (4,3) (4,4)	0 0 0 (4,4)
(m) Iteration $k = 3$ starts	(n)	(o) Iteration $k = 3$ ends	(p) Iteration k = 4
> Communication	on for $k = 0, 3$	Computation	on for $k = 0, 3$
> Communicatio	on for $k = 1$	Computation	on for $k = 1, 4$

Computation for k = 2

--- Communication for k = 2

- One problem with previous algorithm is that it waited till iteration k was finished (i.e., the entire k'th column has been eliminated using the k'th row) before starting iteration k+1.
- We can use a more efficient pipelined algorithm, where each row uses and sends data as quickly as possible.
  - When a row receives data from the previous row, it sends the data to the next row.
  - ☐ The row eliminates a variable.
  - Then the row waits for new data from the previous row.
  - When the first nonzero in the row is the diagonal element, it divides out by this row and sends this to the next row.
  - ☐ Then the row stops.

#### Pipelined Gaussian Elimination

(0,0) (0,1) (0,2) (0,3) (0,4)	1 (0,1) (0,2) (0,3) (0,4)	1 (0,1) (0,2) (0,3) (0,4)	1 (0,1) (0,2) (0,3) (0,4)
(1,0) (1,1) (1,2) (1,3) (1,4)	$(1,0)_{V}(1,1)_{V}(1,2)_{V}(1,3)_{V}(1,4)$	(1,0) (1,1) (1,2) (1,3) (1,4)	(1,0) (1,1) (1,2) (1,3) (1,4)
(2,0) (2,1) (2,2) (2,3) (2,4)	(2,0) (2,1) (2,2) (2,3) (2,4)	(2,0) <sub>V</sub> $(2,1)$ <sub>V</sub> $(2,2)$ <sub>V</sub> $(2,3)$ <sub>V</sub> $(2,4)$	(2,0) (2,1) (2,2) (2,3) (2,4)
(3,0) (3,1) (3,2) (3,3) (3,4)	(3,0) (3,1) (3,2) (3,3) (3,4)	(3,0) (3,1) (3,2) (3,3) (3,4)	(3,0) <sub><math></math></sub> $(3,1)$ <sub><math></math></sub> $(3,2)$ <sub><math></math></sub> $(3,3)$ <sub><math></math></sub> $(3,4)$
(4,0) (4,1) (4,2) (4,3) (4,4)	(4,0) (4,1) (4,2) (4,3) (4,4)	(4,0) (4,1) (4,2) (4,3) (4,4)	(4,0) (4,1) (4,2) (4,3) (4,4)
(a) Iteration $k = 0$ starts	(b)	(c)	(d)
1 (0,1) (0,2) (0,3) (0,4)	1 (0,1) (0,2) (0,3) (0,4)	1 (0,1) (0,2) (0,3) (0,4)	1 (0,1) (0,2) (0,3) (0,4)
0 (1,1) (1,2) (1,3) (1,4)	0 1 (1,2) (1,3) (1,4)	0 (1,1) (1,2) (1,3) (1,4)	0 1 (1,2) (1,3) (1,4)
(2,0) (2,1) (2,2) (2,3) (2,4)	0 (2,1) (2,2) (2,3) (2,4)	0 (2,1) (2,2) (2,3) (2,4)	0 (2,1) (2,2) (2,3) (2,4)
(3,0) (3,1) (3,2) (3,3) (3,4)	(3,0) (3,1) (3,2) (3,3) (3,4)	0 (3,1) (3,2) (3,3) (3,4)	0 (3,1) (3,2) (3,3) (3,4)
$(4,0)_{\bigvee}(4,1)_{\bigvee}(4,2)_{\bigvee}(4,3)_{\bigvee}(4,4)$	(4,0) (4,1) (4,2) (4,3) (4,4)	(4,0) (4,1) (4,2) (4,3) (4,4)	0 (4,1) (4,2) (4,3) (4,4)
(e) Iteration $k = 1$ starts	(f)	(g) Iteration $k = 0$ ends	(h)
1 (0,1) (0,2) (0,3) (0,4)	1 (0,1) (0,2) (0,3) (0,4)	1 (0,1) (0,2) (0,3) (0,4)	1 (0,1) (0,2) (0,3) (0,4)
0 1 (1,2) (1,3) (1,4)	0 1 (1,2) (1,3) (1,4)	0 1 (1,2) (1,3) (1,4)	0 1 (1,2) (1,3) (1,4)
0 0 (2,2) (2,3) (2,4)	0 0 1 (2,3) (2,4)	0 0 1 (2,3) (2,4)	0 0 1 (2,3) (2,4)
0 (3,1) (3,2) (3,3) (3,4)	0 0 (3,2) (3,3) (3,4)	0 0 (3,2) (3,3) (3,4)	0 0 (3,2) (3,3) (3,4)
0 (4,1) (4,2) (4,3) (4,4)	0 (4,1) (4,2) (4,3) (4,4)	0 0 (4,2) (4,3) (4,4)	0 0 (4,2) (4,3) (4,4)
(i) Iteration $k = 2$ starts	(j) Iteration $k = 1$ ends	(k)	(1)
1 (0,1) (0,2) (0,3) (0,4)	1 (0,1) (0,2) (0,3) (0,4)	1 (0,1) (0,2) (0,3) (0,4)	1 (0,1) (0,2) (0,3) (0,4)
0 1 (1,2) (1,3) (1,4)	0 1 (1,2) (1,3) (1,4)	0 1 (1,2) (1,3) (1,4)	0 1 (1,2) (1,3) (1,4)
0 0 1 (2,3) (2,4)	0 0 1 (2,3) (2,4)	0 0 1 (2,3) (2,4)	0 0 1 (2,3) (2,4)
0 0 0 (3,3) (3,4)	0 0 0 1 (3,4)	0 0 0 1 (3,4)	0 0 0 1 (3,4)
0 0 (4,2) (4,3) (4,4)	0 0 0 (4,3) (4,4)	0 0 0 (4,3) (4,4)	0 0 0 (4,4)
(m) Iteration k = 3 starts	(n)	(o) Iteration k = 3 ends	(p) Iteration k = 4
····> Communication	on for $k = 0, 3$	Computatio	n for $k = 0, 3$
-> Communication	on for $k = 1$	Computatio	n for $k = 1, 4$
> Communication	on for $k = 2$	Computatio	n for $k = 2$

- For each row, call the 3 steps (recv, send, eliminate) a cycle.
  - □ A row eliminates a variable every cycle.
- The last row receives its last piece of data after n cycles.
  - □ So the entire algorithm finishes after O(n) cycles.
- Each cycle involves dividing, subtracting or sending O(n) items, so takes O(n) time.
- So algorithm takes total O(n²) time.
- So total work is O(n³), and the algorithm is work optimal.

#### Fewer processors, load balancing

	1	(0,1)	(0,2)	(0,3) (0,4) (0,5) (0,6) (0,7)
$P_0$	0	1	(1,2)	(1,3) (1,4) (1,5) (1,6) (1,7)
	0	0	1	(2,3) (2,4) (2,5) (2,6) (2,7)
$P_1$	0	0	0	1 (3,4) (3,5) (3,6) (3,7)
ъ	0	0	0	(4,3) (4,4) (4,5) (4,6) (4,7)
$P_2$	0	0	0	(5,3) (5,4) (5,5) (5,6) (5,7)
ъ	0	0	0	(6,3) (6,4) (6,5) (6,6) (6,7)
$P_3$	0	0	0	(7,3) (7,4) (7,5) (7,6) (7,7)

	1	(0,1)	(0,2)	(0,3)	(0,4)	(0,5)	(0,6)	(0,7)
$P_0$	0	1	(1,2)	(1,3)	(1,4)	(1,5)	(1,6)	(1,7)
	0	0	1	(2,3)	(2,4)	(2,5)	(2,6)	(2,7)
$P_1$	0	0	0	(3,3)	(3,4)	(3,5)	(3,6)	(3,7)
D.	0	0	0	(4,3)	(4,4)	(4,5)	(4,6)	(4,7)
P <sub>2</sub>	0	0	0	(5,3)	(5,4)	(5,5)	(5,6)	(5,7)
-	0	0	0	(6,3)	(6,4)	(6,5)	(6,6)	(6,7)
$P_3$	0	0	0	(7,3)	(7,4)	(7,5)	(7,6)	(7,7)

	(0,7)	(0,6)	(0,5)	(0,4)	(0,3)	(0,2)	(0,1)	1
$P_0$	(4,7)	(4,6)	(4,5)	(4,4)	(4,3)	0	0	0
$P_1$	(1,7)	(1,6)	(1,5)	(1,4)	(1,3)	(1,2)	1	0
11	(5,7)	(5,6)	(5,5)	(5,4)	(5,3)	0	0	0
$P_2$	(2,7)	(2,6)	(2,5)	(2,4)	(2,3)	1	0	0
12	(6,7)	(6,6)	(6,5)	(6,4)	(6,3)	0	0	0
p	(3,7)	(3,6)	(3,5)	(3,4)	(3,3)	0	0	0
$P_3$	(7,7)	(7,6)	(7,5)	(7,4)	(7,3)	0	0	0

(a) Block 1-D mapping

(b) Cyclic 1-D mapping

- If we have < n processors, we can assign n/p consecutive rows per processor.</p>
  - □ Each processor does  $O(\frac{n}{p}\sum_{i}(n-i)) = O(n^3/p)$  work.
- However, this leads to the initial processors finishing earlier than the later processors.
  - □ Total idle work (i.e. idle time x number of idle processors) =  $\Theta(n^3)$ .
- To prevent idling and achieve better load balancing, can assign the rows in cyclic (round robin) order to the processors.
  - □ Load difference between different processors in any iteration is then at most one row.
  - Each row contains O(n) work and algorithm runs O(n) iterations, so each process has O(n²) idle work, and total idle work O(pn²).