

9f. Reductions

[Martin Alfaro](#)

PhD in Economics

INTRODUCTION

Reductions are a powerful technique for **operations that take collections as inputs and return a single element**. They arise naturally when we need to compute summary statistics such as an average, variance, or maximum of a collection.

The reduction process works by iteratively applying an operation to pairs of elements, accumulating the results at each step until the final output is obtained. For example, to compute `sum(x)` for a vector `x`, a reduction would start by adding the first two elements, then add the third element to the total, and continue this cumulative process until all elements have been summed.

The method is particularly convenient when we need to transform a vector's elements prior to computing a summary statistic. By operating on scalars, **reductions sidestep the need to materialize intermediate outputs**, thereby reducing memory allocations. This means that, if for example you have to compute `sum(log.(x))`, a reduction would avoid the creation of the intermediate vector `log.(x)`.

INTUITION

Reductions are typically implemented using a for-loop, with an operator applied to pairs of elements and the resulting output updated in each iteration. A classic example is the summation of all numeric elements in a vector. This involves applying the addition operator `+` to pairs of elements, iteratively updating the accumulated sum. This is demonstrated below.

```
x = rand(100)

foo(x) = sum(x)

julia> foo(x)
48.447
```

```
x = rand(100)

function foo(x)
    output = 0.

    for i in eachindex(x)
        output = output + x[i]
    end

    return output
end
```

```
julia> foo(x)
48.447
```

```
x = rand(100)

function foo(x)
    output = 0.

    for i in eachindex(x)
        output += x[i]
    end

    return output
end
```

```
julia> foo(x)
48.447
```

In reductions, it's common to see implementations like the last tab, which are based on [update operators](#). This entails that an expression like `x += a` is equivalent to `x = x + a`.

IMPLEMENTING REDUCTIONS

Reductions are implemented by applying either a [binary operator](#) or a two-argument function during each iteration. An example of a binary operator is `+`, as we used above. However, we could have also used `+` as a two-argument function, replacing `output = output + x[i]` with `output = +(output, x[i])`. The possibility of using functions broadens the scope of reductions. For instance, it allows us to compute the maximum value of a vector `x` by the function `max`, where `max(a, b)` returns the maximum of the scalars `a` and `b`.

Formally, a reduction requires the binary operation to satisfy **two mathematical requirements**:

- **Associativity**: the way in which operations are grouped does not change the result. For example, addition is associative because `(a + b) + c = a + (b + c)`.
- **Existence of an identity element**: there exists an element that leaves any other element unchanged when the binary operation is applied. For example, the identity element of addition is 0 because `a + 0 = a`.

The following list indicates the identity elements of each operation.

Operation	Identity Element
-----------	------------------

Sum	0
Product	1
Maximum	-Inf
Minimum	Inf

The relevance of identity elements lies in that they constitute the initial values of the iterative process. Based on these identity elements, we next implement reductions for several operations. The examples make use of the function `foo1` to show the desired outcome, while `foo2` provides the same output via a reduction.

```
x = rand(100)

foo1(x) = sum(x)

function foo2(x)
    output = 0.

    for i in eachindex(x)
        output += x[i]
    end

    return output
end
```

```
x = rand(100)

foo1(x) = prod(x)

function foo2(x)
    output = 1.

    for i in eachindex(x)
        output *= x[i]
    end

    return output
end
```

```

x = rand(100)

foo1(x) = maximum(x)

function foo2(x)
    output = -Inf

    for i in eachindex(x)
        output = max(output, x[i])
    end

    return output
end

```

```

x = rand(100)

foo1(x) = minimum(x)

function foo2(x)
    output = Inf

    for i in eachindex(x)
        output = min(output, x[i])
    end

    return output
end

```

We can also visually illustrate how reductions operate in these examples, as we do below.

REDUCTION 1: sum of [1,2,3,4]

Initial Value: 0

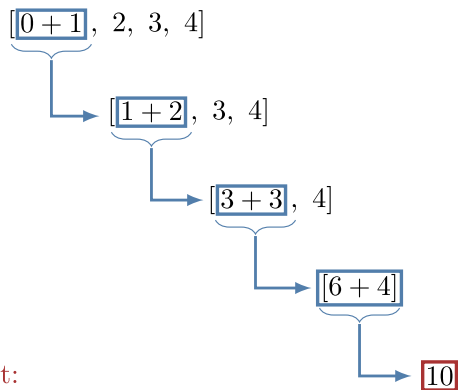
Iteration 1: $[0 + 1]$, 2, 3, 4]

Iteration 2: $[1 + 2]$, 3, 4]

Iteration 3: $[3 + 3]$, 4]

Iteration 4: $[6 + 4]$

Final Output: 10



REDUCTION 2: maximum of [1,4,2,8]

Initial Value: $-\text{Inf}$

Iteration 1: $\boxed{\max\{-\text{Inf}, 1\}}$, 4, 2, 8]

Iteration 2: $\boxed{\max\{1, 4\}}$, 2, 8]

Iteration 3: $\boxed{\max\{4, 2\}}$, 8]

Iteration 4: $\boxed{\max\{4, 8\}}$

Final Output:

8

AVOIDING MEMORY ALLOCATIONS VIA REDUCTIONS

One of the primary advantages of reductions is that they avoid the memory allocation of intermediate results. To illustrate this, consider the operation $\text{sum}(\log.(x))$ for a vector x . This operation involves transforming x into $\log.(x)$ and then summing the transformed elements. By default, broadcasting creates a new vector to store the result of $\log.(x)$, thereby allocating memory for it. However, we're only interested in the final sum and not the intermediate result itself. Therefore, an approach that bypasses the allocation of $\log.(x)$ is beneficial. Reductions accomplish this by defining a scalar `output`, which is iteratively updated by summing the transformed values of x .¹

```
x = rand(100)

foo1(x) = sum(log.(x))

function foo2(x)
    output = 0.

    for i in eachindex(x)
        output += log(x[i])
    end

    return output
end
```

```
julia> @btime foo1($x)
315.584 ns (1 allocation: 896 bytes)
julia> @btime foo2($x)
296.119 ns (0 allocations: 0 bytes)
```

```
x = rand(100)

foo1(x) = prod(log.(x))

function foo2(x)
    output = 1.

    for i in eachindex(x)
        output *= log(x[i])
    end

    return output
end
```

```
julia> @btime foo1($x)
311.840 ns (1 allocation: 896 bytes)
julia> @btime foo2($x)
296.061 ns (0 allocations: 0 bytes)
```

```
x = rand(100)

foo1(x) = maximum(log.(x))

function foo2(x)
    output = -Inf

    for i in eachindex(x)
        output = max(output, log(x[i]))
    end

    return output
end
```

```
julia> @btime foo1($x)
482.602 ns (1 allocation: 896 bytes)
julia> @btime foo2($x)
374.961 ns (0 allocations: 0 bytes)
```

```

x = rand(100)

foo1(x) = minimum(log.(x))

function foo2(x)
    output = Inf

    for i in eachindex(x)
        output = min(output, log(x[i]))
    end

    return output
end

```

```

julia> @btime foo1($x)
487.156 ns (1 allocation: 896 bytes)

julia> @btime foo2($x)
368.502 ns (0 allocations: 0 bytes)

```

REDUCTIONS VIA BUILT-IN FUNCTIONS

The previous examples implemented reductions through explicit for-loops. Unfortunately, this approach can compromise readability due to the verbosity of for-loops. To address the issue, Julia offers several streamline alternatives to implement reductions.

For common operations, Julia also implements `mapreduce` as additional methods of the functions `sum`, `prod`, `maximum`, and `minimum`. These built-in implementations are more efficient than `mapreduce`, as they've been optimized for each respective case. Their syntax is given by `foo(<transforming function>, x)`, where `foo` is one of the functions mentioned and `x` is the vector to be transformed. For instance, the following examples consider reductions for the transformed vector `2 .* x`.

```

x = rand(100)

foo(x) = sum(log, x)           #same output as sum(log.(x))

julia> @btime foo($x)
294.889 ns (0 allocations: 0 bytes)

```

```

x = rand(100)

foo(x) = prod(log, x)         #same output as prod(log.(x))

julia> @btime foo($x)
294.763 ns (0 allocations: 0 bytes)

```

```
x = rand(100)

foo(x) = maximum(log, x)    #same output as maximum(log.(x))

julia> @btime foo($x)
579.940 ns (0 allocations: 0 bytes)
```

```
x = rand(100)

foo(x) = minimum(log, x)    #same output as minimum(log.(x))

julia> @btime foo($x)
577.516 ns (0 allocations: 0 bytes)
```

While we've used the built-in function `log` for transforming `x`, the approach can be employed through anonymous functions.

```
x = rand(100)

foo(x) = sum(a -> 2 * a, x)    #same output as sum(2 .* x)

julia> @btime foo($x)
6.493 ns (0 allocations: 0 bytes)
```

```
x = rand(100)

foo(x) = prod(a -> 2 * a, x)    #same output as prod(2 .* x)

julia> @btime foo($x)
6.741 ns (0 allocations: 0 bytes)
```

```
x = rand(100)

foo(x) = maximum(a -> 2 * a, x)    #same output as maximum(2 .* x)

julia> @btime foo($x)
172.547 ns (0 allocations: 0 bytes)
```

```
x = rand(100)

foo(x) = minimum(a -> 2 * a, x)    #same output as minimum(2 .* x)

julia> @btime foo($x)
171.490 ns (0 allocations: 0 bytes)
```

Finally, all these functions accept transforming functions that require multiple arguments. To incorporate this possibility, it's necessary to enclose the multiple variables using `zip`, and referring to each variable through indexes. We illustrate this below, where the transforming function is `x .* y`.


```
x = rand(100); y = rand(100)

foo(x,y) = sum(a -> a[1] * a[2], zip(x,y))    #same output as sum(x .* y)

julia> @btime foo($x)
29.127 ns (0 allocations: 0 bytes)
```

```
x = rand(100); y = rand(100)

foo(x,y) = prod(a -> a[1] * a[2], zip(x,y))    #same output as prod(x .* y)

julia> @btime foo($x)
48.031 ns (0 allocations: 0 bytes)
```

```
x = rand(100); y = rand(100)

foo(x,y) = maximum(a -> a[1] * a[2], zip(x,y))    #same output as maximum(x .* y)

julia> @btime foo($x)
172.580 ns (0 allocations: 0 bytes)
```

```
x = rand(100); y = rand(100)

foo(x,y) = minimum(a -> a[1] * a[2], zip(x,y))    #same output as minimum(x .* y)

julia> @btime foo($x)
166.969 ns (0 allocations: 0 bytes)
```

THE "REDUCE" AND "MAPREDUCE" FUNCTIONS

Beyond the specific functions we've considered, we can also implement reductions as long as the operation satisfies the requirements for their application. This is implemented through the functions `reduce` and `mapreduce`. Their difference lies in that `reduce` applies the reduction directly, while `mapreduce` transforms the collection's elements prior to doing it.

It's worth remarking that reductions with `sum`, `prod`, `max`, and `min` should still be done via the dedicated functions. The reason is that they've been optimized for their respective tasks. In this context, our primary use case of `reduce` and `mapreduce` is for other types of reductions not covered or when packages provide their own implementations of these functions. ²

FUNCTION "REDUCE"

The function `reduce` uses the syntax `reduce(<function>, x)`, where `<function>` is a two-argument function. The following example demonstrates its use.

```
x = rand(100)

foo(x) = reduce(+, x)           #same output as sum(x)
```

```
julia> @btime foo(x)
6.168 ns (0 allocations: 0 bytes)
```

```
x = rand(100)

foo(x) = reduce(*, x)          #same output as prod(x)
```

```
julia> @btime foo(x)
6.176 ns (0 allocations: 0 bytes)
```

```
x = rand(100)

foo(x) = reduce(max, x)        #same output as maximum(x)
```

```
julia> @btime foo(x)
167.905 ns (0 allocations: 0 bytes)
```

```
x = rand(100)

foo(x) = reduce(min, x)        #same output as minimum(x)
```

```
julia> @btime foo(x)
167.440 ns (0 allocations: 0 bytes)
```

Note that all the examples provided could've been implemented as [we did previously](#), where we directly applied `sum`, `prod`, `maximum` and `minimum`.

FUNCTION "MAPREDUCE"

The function `mapreduce` combines the functions `map` and `reduce`: before applying the reduction, `mapreduce` transforms vectors [via the function](#) `map`. Recall that `map(foo, x)` transforms each element of the collection `x` by applying `foo` element-wise. Thus, `mapreduce(<transformation>, <reduction>, x)` first transforms `x`'s elements through `map`, and then applies a reduction to the resulting output.

To illustrate its use, we make use of a `log` transformation.

```
x = rand(100)

foo(x) = mapreduce(log, +, x)   #same output as sum(log.(x))
```

```
julia> @btime foo(x)
294.805 ns (0 allocations: 0 bytes)
```

```
x = rand(100)

foo(x) = mapreduce(log, *, x)      #same output as prod(log.(x))

julia> @btime foo($x)
294.618 ns (0 allocations: 0 bytes)
```

```
x = rand(100)

foo(x) = mapreduce(log, max, x)    #same output as maximum(log.(x))

julia> @btime foo($x)
579.808 ns (0 allocations: 0 bytes)
```

```
x = rand(100)

foo(x) = mapreduce(log, min, x)    #same output as minimum(log.(x))

julia> @btime foo($x)
577.505 ns (0 allocations: 0 bytes)
```

Just like with `reduce`, note that the examples could've been implemented directly as [we did previously](#), through the functions `sum`, `prod`, `maximum`, and `minimum`.

`mapreduce` can also be used with anonymous functions and transformations requiring multiple arguments. Below, we illustrate both, whose implementation is the same as with `sum`, `prod`, `maximum`, and `minimum`.

```
x = rand(100); y = rand(100)

foo(x,y) = mapreduce(a -> a[1] * a[2], +, zip(x,y))    #same output as sum(x .* y)

julia> @btime foo($x)
29.165 ns (0 allocations: 0 bytes)
```

```
x = rand(100); y = rand(100)

foo(x,y) = mapreduce(a -> a[1] * a[2], *, zip(x,y))    #same output as prod(x .* y)

julia> @btime foo($x)
48.221 ns (0 allocations: 0 bytes)
```

```
x = rand(100); y = rand(100)

foo(x,y) = mapreduce(a -> a[1] * a[2], max, zip(x,y))  #same output as maximum(x .* y)

julia> @btime foo($x)
175.634 ns (0 allocations: 0 bytes)
```

```
x = rand(100); y = rand(100)

foo(x,y) = mapreduce(a -> a[1] * a[2], min, zip(x,y))    #same output as minimum(x .* y)

julia> @btime foo($x)
166.995 ns (0 allocations: 0 bytes)
```

REDUCE OR MAPREDUCE?

`reduce` can be considered as a special case of `mapreduce`, where the latter transforms `x` through the identity function, `identity(x)`. Likewise, `mapreduce(<transformation>, <operator>, x)` produces the same result as `reduce(<operator>, map(<transformation>, x))`. However, `mapreduce` is more efficient, since it avoids the allocation of the transformed vector. This is demonstrated below, where we compute `sum(2 .* x)` through a reduction.

```
x = rand(100)

foo(x) = mapreduce(a -> 2 * a, +, x)

julia> @btime foo($x)
6.372 ns (0 allocations: 0 bytes)
```

```
x = rand(100)

foo(x) = reduce(+, map(a -> 2 * a, x))

julia> @btime foo($x)
43.476 ns (1 allocation: 896 bytes)
```

FOOTNOTES

¹ In the section [Lazy Operations](#), we'll explore an alternative with broadcasting that doesn't materialize intermediate results either.

² For instance, the package `Folds` provides a parallelized version of both `map` and `mapreduce`, enabling the utilization of all available CPU cores. Its syntax is identical to Julia's built-in functions.