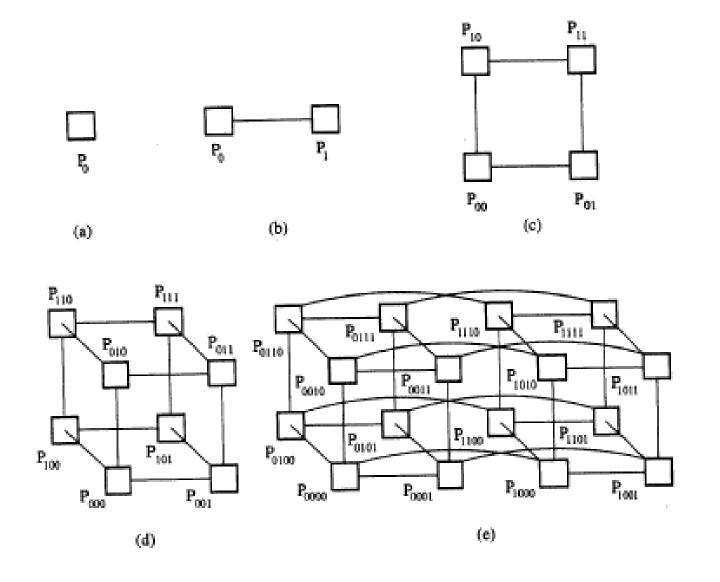
Matrix Multiplication & Transposition on Hypercube

Presented by Brett Duncan

Matrix Multiplication Applications

- Many problems can be solved using matrix multiplication or a variation of it. [1]
 - Finding the shortest distance between all pairs of vertices in a graph.
 - Transitive closure
 - Finding the radius, diameter, and centers of a graph.
 - Finding a breadth-first spanning tree
 - Topological sort

Hypercube Interconnection Network



- Use $N = n^3 = 2^{3q}$ processors, where $n = 2^q$.
- Can visualize the processors as being arranged in an $n \times n \times n$ array, with processor P_r occupying position (i,j,k), where $r=in^2+jn+k$ and $0 \le i,j,k \le n-1$
 - The binary representation of r is
 - $r_{3q-1}r_{3q-2} \dots r_{2q}r_{2q-1} \dots r_q r_{q-1} \dots r_0$
 - The binary representations of i, j, and k are
 - $r_{3q-1}r_{3q-2} \dots r_{2q}$, $r_{2q-1}r_{2q-2} \dots r_q$, $r_{q-1}r_{q-2} \dots r_0$
 - Processors agreeing on one or two of the coordinates (i, j, k) form a hypercube.
 - Processors agreeing on one coordinate form a hypercube with n^2 processors.
 - Processors agreeing on two coordinates form a hypercube with n processors.
- Each processor has registers A, B, and C, denoted A(i, j, k), B(i, j, k), and C(i, j, k) for local storage.

- Step 1: The elements of matrices A and B are distributed over the n^3 processors so that the processor in position (i, j, k) contains a_{ji} and b_{ik} . This is done as follows:
 - (1.1) Copies of data initially in A(0, j, k) and B(0, j, k), are sent to the processors in positions (i, j, k), where 1 ≤ i ≤ n-1. As a result, A(i, j, k) = a_{jk} and B(i, j, k) = b_{jk}, for 0 ≤ i ≤ n − 1.
 - (1.2) Copies of the data in A(i, j, i) are sent to the processors in positions (i, j, k), where 0 ≤ k ≤ n-1. As a result, A(i, j, k) = a_{ji} for 0 ≤ k ≤ n-1.
 - (1.3) Copies of the data in B(i, i, k) are sent to the processors in positions (i, j, k), where $0 \le j \le n-1$. As a result, $B(i, j, k) = b_{ik}$ for $0 \le j \le n-1$.

Step 2: Each processor in position (i, j, k) computes the product

$$C(i, j, k) \leftarrow A(i, j, k) \times B(i, j, k).$$

Thus, $C(i, j, k) = a_{ji} \times b_{ik}$ for $0 \le i, j, k \le n - 1$.

Step 3: The sum

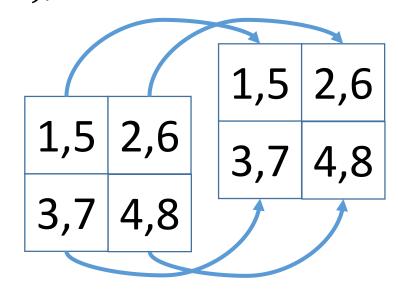
$$C(0, j, k) \leftarrow \sum_{i=0}^{n-1} C(i, j, k)$$

is computed for $0 \le j, k \le n - 1$.

Example: Multiplying 2×2 matrices

$$\begin{bmatrix} 1 & 2 \\ 3 & 4 \end{bmatrix} \times \begin{bmatrix} 5 & 6 \\ 7 & 8 \end{bmatrix} = \begin{bmatrix} 19 & 22 \\ 43 & 50 \end{bmatrix}$$

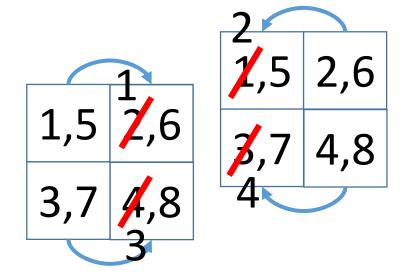
• Step 1.1: Data in A(0,j,k) and B(0,j,k) are sent to processors in positions (i,j,k), where $1 \le i \le n-1$.



Indexing (i, j, k)				
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$$\begin{bmatrix} 1 & 2 \\ 3 & 4 \end{bmatrix} \times \begin{bmatrix} 5 & 6 \\ 7 & 8 \end{bmatrix} = \begin{bmatrix} 19 & 22 \\ 43 & 50 \end{bmatrix}$$

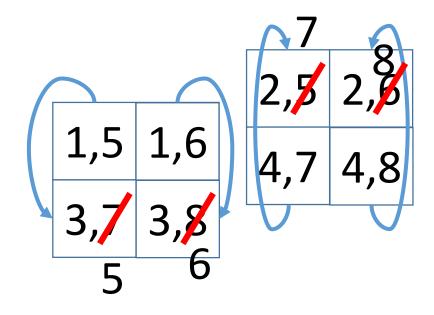
• Step 1.2: Copies of data in A(i, j, i) are sent to the processors in positions (i, j, k), where $0 \le k \le n - 1$.

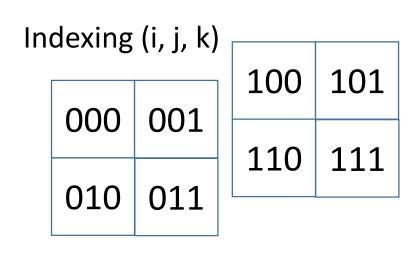


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$$\begin{bmatrix} 1 & 2 \\ 3 & 4 \end{bmatrix} \times \begin{bmatrix} 5 & 6 \\ 7 & 8 \end{bmatrix} = \begin{bmatrix} 19 & 22 \\ 43 & 50 \end{bmatrix}$$

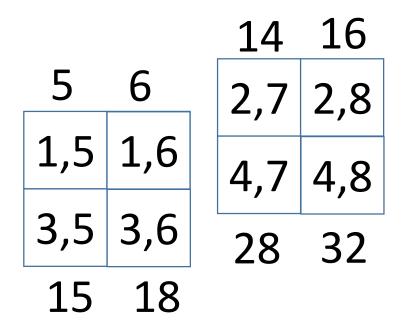
• Step 1.3: Copies of data in B(i,i,k) are sent to the processors in positions (i,j,k), where $0 \le j \le n-1$.





$$\begin{bmatrix} 1 & 2 \\ 3 & 4 \end{bmatrix} \times \begin{bmatrix} 5 & 6 \\ 7 & 8 \end{bmatrix} = \begin{bmatrix} 19 & 22 \\ 43 & 50 \end{bmatrix}$$

• Step 2: Each processor computes the product of their local A and B registers and stores it in their C register.



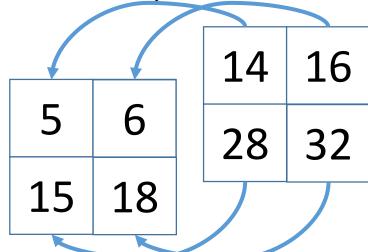
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$$\begin{bmatrix} 1 & 2 \\ 3 & 4 \end{bmatrix} \times \begin{bmatrix} 5 & 6 \\ 7 & 8 \end{bmatrix} = \begin{bmatrix} 19 & 22 \\ 43 & 50 \end{bmatrix}$$

• Step 3: The sum

$$C(0,j,k) = \sum_{i=0}^{n-1} C(i,j,k)$$

is computed for $0 \le j, k \le n-1$.



Indexing (i, j, k)

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$$\begin{bmatrix} 1 & 2 \\ 3 & 4 \end{bmatrix} \times \begin{bmatrix} 5 & 6 \\ 7 & 8 \end{bmatrix} = \begin{bmatrix} 19 & 22 \\ 43 & 50 \end{bmatrix}$$

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19	22	
43	50	

Indexing (i, j, k)

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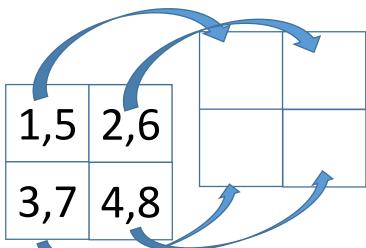
Algorithm HYPERCUBE MATRIX MULTIPLICATION (A, B, C)

```
Step 1: (1.1) for m = 3q - 1 downto 2q do
                   for all r \in N(r_m = 0) do in parallel
                      \begin{array}{c} \text{(i)} \ A_{r^{(m)}} \leftarrow A_r \\ \text{(ii)} \ B_{r^{(m)}} \leftarrow B_r \end{array}
                   end for
                  end for
           (1.2) for m = q - 1 downto 0 do
                   for all r \in N(r_m = r_{2q+m}) do in parallel
                      A_{r(m)} \leftarrow A_r
                   end for
                  end for
           (1.3) for m = 2q - 1 downto q do
                   for all r \in N(r_m = r_{g+m}) do in parallel
                      B_{r(m)} \leftarrow B_r
                   end for
                  end for
Step 2: for r = 0 to N - 1 do in parallel
            C_r \leftarrow A_r \times B_r
           end for
Step 3: for m = 2q to 3q - 1 do
            for all r \in N(r_m = 0) do in parallel
               C_r \leftarrow C_r + C_{r(m)}
            end for
           end for. \blacksquare
```

Use $N = n^3 = 2^{3q}$ processors.

$$n = 2, q = 1$$

 $m = 2$



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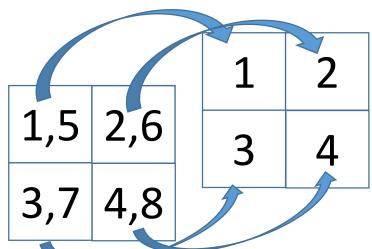
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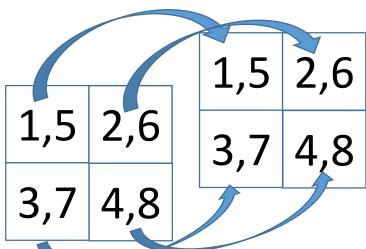
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          end for. \blacksquare
```

Use $N = n^3 = 2^{3q}$ processors.

$$n = 2, q = 1$$

 $m = 2$



Binary Indexing	
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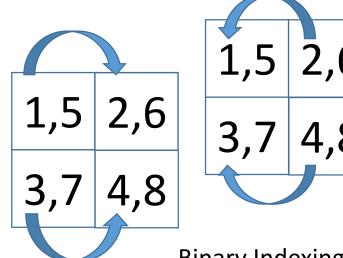
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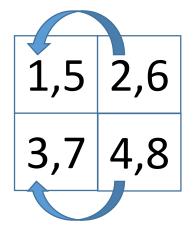
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            end for
           end for. \blacksquare
```

$$n = 2, q = 1$$

 $m = 0$
 $2q + m = 2$





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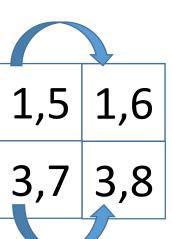
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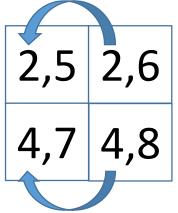
```
Use N = n^3 = 2^{3q} processors.

n = 2, q = 1

m = 0

2q + m = 2
```





Binary Indexing	
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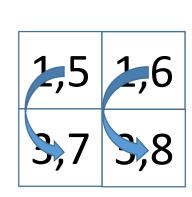
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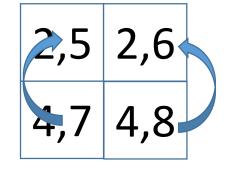
```
Use N = n^3 = 2^{3q} processors.

n = 2, q = 1

m = 1

q + m = 2
```





Binary Indexing	
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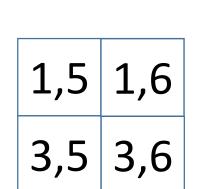
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```

```
Use N = n^3 = 2^{3q} processors.

n = 2, q = 1

m = 1

q + m = 2
```



2,7	2,8
4,7	4,8

Binary Indexing	
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Algorithm HYPERCUBE MATRIX MULTIPLICATION (A, B, C)

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           end for
          end for. \blacksquare
```

$$n = 2, q = 1$$

 $m = 1$

1x5	1x6
3x5	3x6

2x7	2x8
4x7	4x8

Binary Indexing	
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           end for
          end for. \blacksquare
```

$$n = 2, q = 1$$

 $m = 1$

5	6
15	18

14	16
28	32

Binary Indexing	
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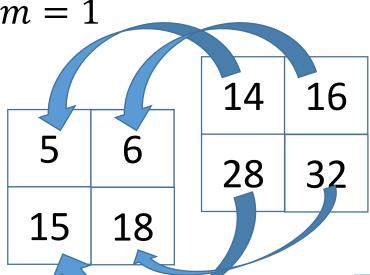
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Algorithm HYPERCUBE MATRIX MULTIPLICATION (A, B, C)

```
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$$n = 2, q = 1$$

 $m = 1$



Binary Indexing	
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          end for. \blacksquare
```

$$n = 2, q = 1$$

 $m = 1$

19	22
43	50

14	16
28	32

Binary Indexing	
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```
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Analysis:

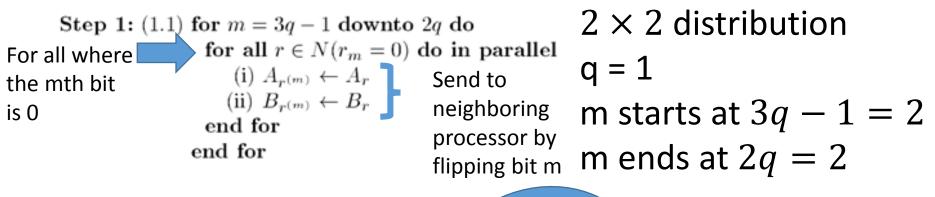
Steps 1.1, 1.2, 1.3, and step 3 require q iterations.

Step 2 is in constant time.

Time complexity is $O(q) = O(\log n)$. (how?)

 $P_n = n^3$, so cost is $n^3 \cdot \log n$. This is not cost optimal because the straightforward RAM algorithm takes $O(n^3)$ multiplications.

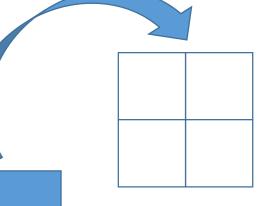
- The next slides will illustrate the $O(\log n)$ nature of data distribution for 2×2 , 4×4 , and 8×8 matrices.
- Only step 1.1 will be visualized, but a similar concept applies for steps 1.2, 1.3, and step 3.
- Observe that the distance between the senders and receivers is halved each iteration.
- Processors holding useful data are shaded in blue. Some processors send data even though they don't hold useful data yet, but this is not a problem.



Binary coordinates:

000 001

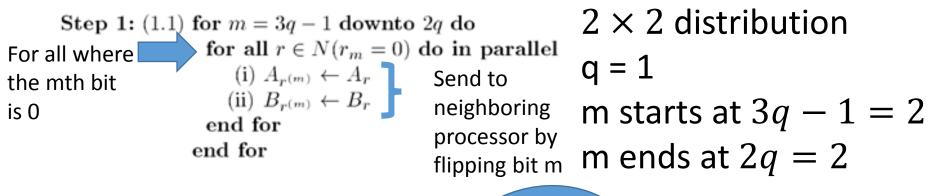
010 011



Binary coordinates:

100 101

110 111



Binary coordinates:

000 001

010 011



100 101

110 111

Parallel Matrix Multiplication on Hypercube (log n distribution example) 4 × 4 distribution

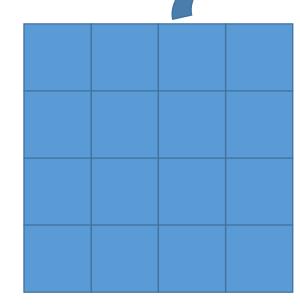
Step 1: (1.1) for m = 3q - 1 downto 2q do for all $r \in N(r_m = 0)$ do in parallel (i) $A_{r^{(m)}} \leftarrow A_r$

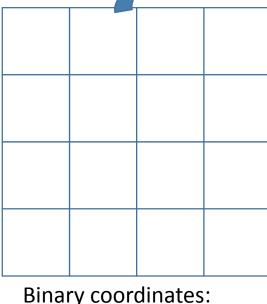
(ii) $B_{r^{(m)}} \leftarrow B_r$

end for end for

Binary coordinates:

 $00r_3r_2r_1r_0$



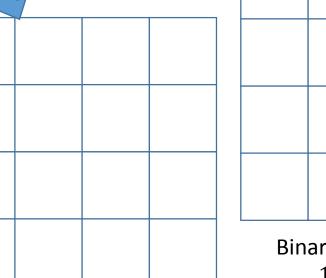


Binary coordinates: $01r_3r_2r_1r_0$

m starts at 3q - 1 = 5

m ends at 2q = 4

for m = 5



Binary coordinates: $10r_3r_2r_1r_0$

Binary coordinates:

 $11r_3r_2r_1r_0$

Parallel Matrix Multiplication on Hypercube (log n distribution example) 4 × 4 distribution

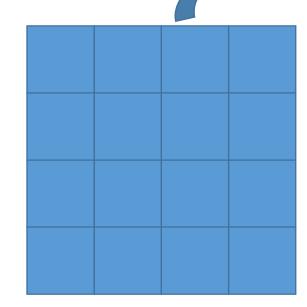
Step 1: (1.1) for m = 3q - 1 downto 2q do for all $r \in N(r_m = 0)$ do in parallel (i) $A_{r^{(m)}} \leftarrow A_r$

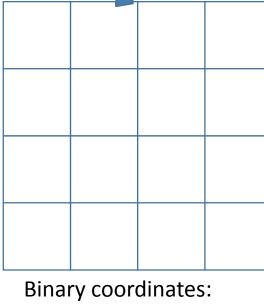
(ii) $B_{r^{(m)}} \leftarrow B_r$ end for

end for

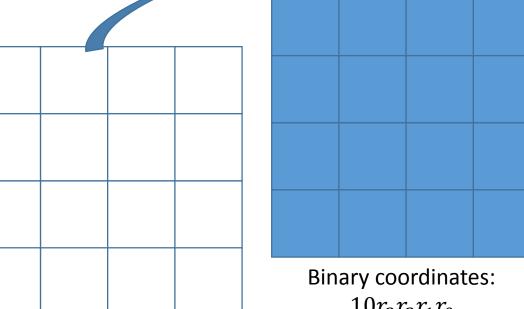
Binary coordinates:

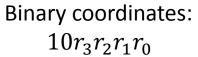
 $00r_3r_2r_1r_0$





 $01r_3r_2r_1r_0$

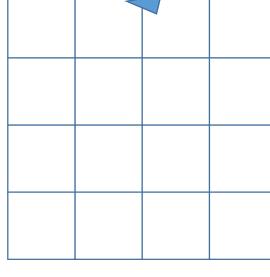




m starts at 3q - 1 = 5

m ends at 2q = 4

for m = 5



Binary coordinates: $11r_3r_2r_1r_0$

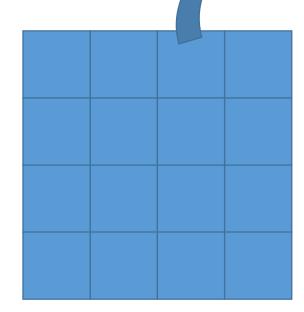
Parallel Matrix Multiplication on Hypercube (log n distribution example) 4 × 4 distribution

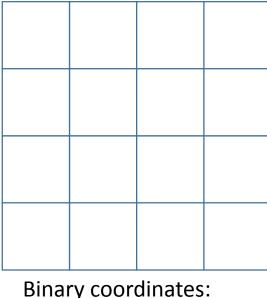
Step 1: (1.1) for m=3q-1 downto 2q do for all $r\in N(r_m=0)$ do in parallel (i) $A_{r^{(m)}}\leftarrow A_r$

(ii) $B_{r^{(m)}} \leftarrow B_r$

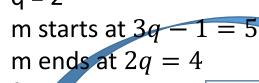
end for end for

Binary coordinates: $00r_3r_2r_1r_0$

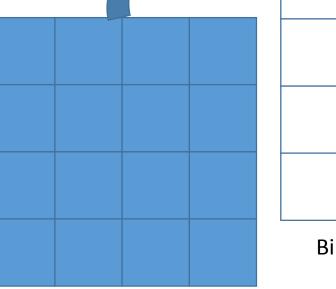




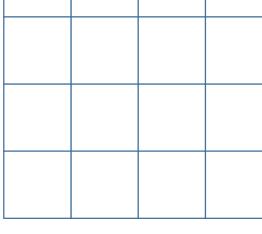
Binary coordinates: $01r_3r_2r_1r_0$







Binary coordinates: $10r_3r_2r_1r_0$



Binary coordinates: $11r_3r_2r_1r_0$

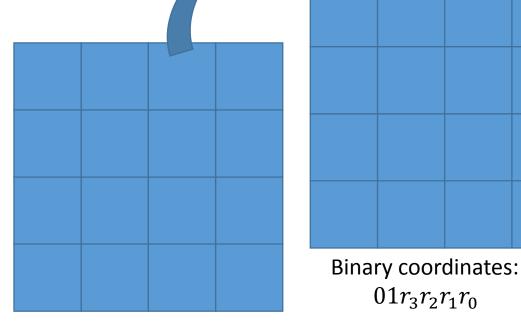
Parallel Matrix Multiplication on Hypercube (log n distribution example) 4×4 distribution

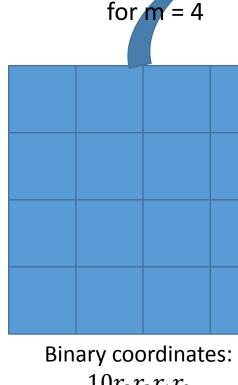
Step 1: (1.1) for m = 3q - 1 downto 2q do for all $r \in N(r_m = 0)$ do in parallel (i) $A_{r^{(m)}} \leftarrow A_r$ (ii) $B_{r^{(m)}} \leftarrow B_r$

> end for end for

Binary coordinates:

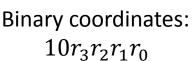
 $00r_3r_2r_1r_0$

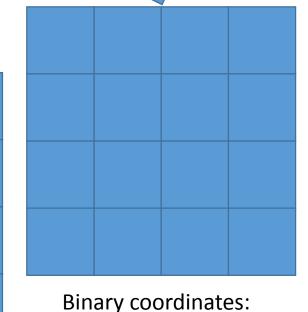




m starts at 3q - 1 = 5

m ends at 2q = 4

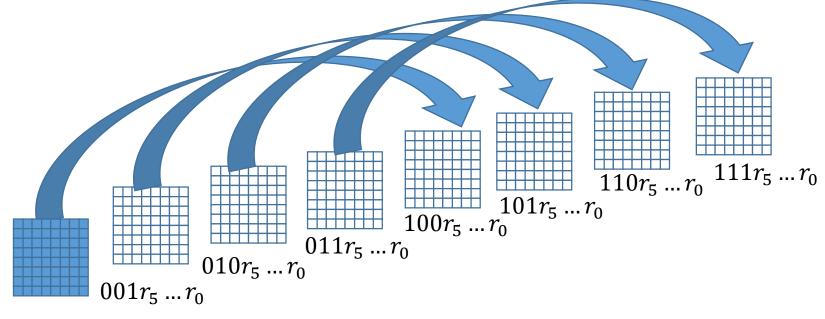




 $11r_3r_2r_1r_0$

```
Step 1: (1.1) for m=3q-1 downto 2q do for all r\in N(r_m=0) do in parallel  \begin{array}{c} \text{(i) } A_{r^{(m)}}\leftarrow A_r \\ \text{(ii) } B_{r^{(m)}}\leftarrow B_r \\ \text{end for} \end{array}
```

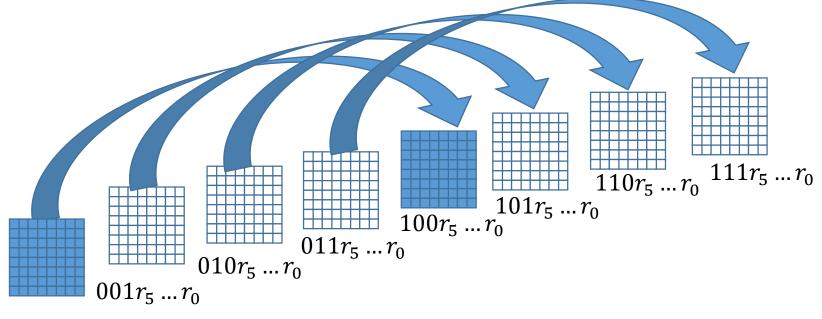
 8×8 distribution q = 3m starts at 3q - 1 = 8m ends at 2q = 6for m = 8



 $000r_5 \dots r_0$

```
Step 1: (1.1) for m=3q-1 downto 2q do for all r\in N(r_m=0) do in parallel  \begin{array}{c} \text{(i)}\ A_{r^{(m)}}\leftarrow A_r\\ \text{(ii)}\ B_{r^{(m)}}\leftarrow B_r\\ \text{end for} \end{array} end for
```

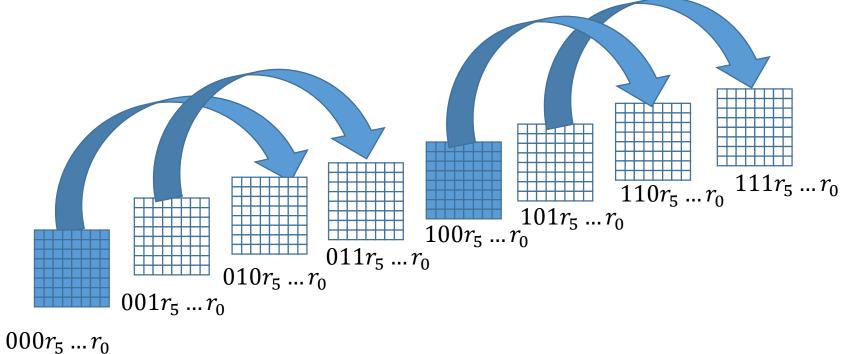
 8×8 distribution q = 3m starts at 3q - 1 = 8m ends at 2q = 6for m = 8



 $000r_5 \dots r_0$

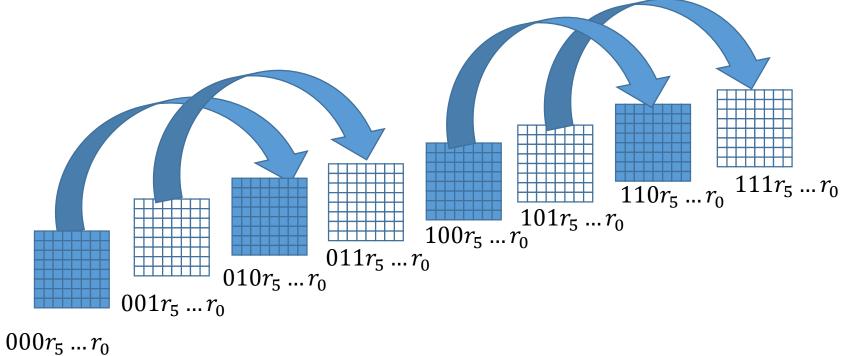
```
Step 1: (1.1) for m=3q-1 downto 2q do for all r\in N(r_m=0) do in parallel  \begin{array}{c} \text{(i) } A_{r^{(m)}}\leftarrow A_r\\ \text{(ii) } B_{r^{(m)}}\leftarrow B_r\\ \text{end for} \end{array}
```

 8×8 distribution q = 3 m starts at 3q - 1 = 8m ends at 2q = 6for m = 7



Step 1: (1.1) for m=3q-1 downto 2q do for all $r\in N(r_m=0)$ do in parallel (i) $A_{r^{(m)}}\leftarrow A_r$ (ii) $B_{r^{(m)}}\leftarrow B_r$ end for end for

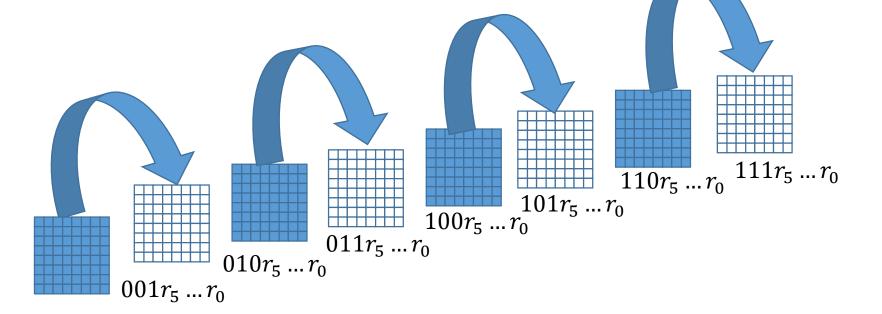
 8×8 distribution q = 3 m starts at 3q - 1 = 8 m ends at 2q = 6for m = 7



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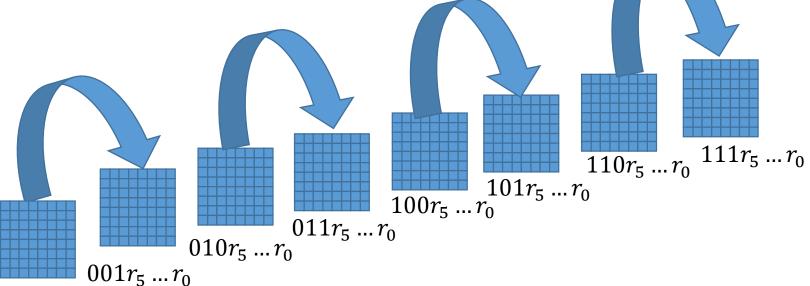
 $000r_5 \dots r_0$

 8×8 distribution q = 3 m starts at 3q - 1 = 8 m ends at 2q = 6for m = 6



Step 1: (1.1) for m=3q-1 downto 2q do for all $r\in N(r_m=0)$ do in parallel (i) $A_{r^{(m)}}\leftarrow A_r$ (ii) $B_{r^{(m)}}\leftarrow B_r$ end for end for

 8×8 distribution q = 3 m starts at 3q - 1 = 8 m ends at 2q = 6for m = 6



 $000r_5 \dots r_0$

- A is an $n \times n$ matrix whose transpose is A^T .
 - Each element a_{ji}^T of A^T is such that $a_{ji}^T = a_{ij}$.
- The transpose can be computed on a hypercube with $N=n^2=2^{2q}$ processors.
- Can visualize the processors as being arranged in an $n \times n$ array in row-major order.
- Processor P_r holds position (i,j), where r=in+j and $0 \le i,j \le n-1$.

- Initially, every element a_{ij} of A is in processor P_r in a register A_r , where r=in+j. After the matrix transpose algorithm, element a_{ij} of A will be in processor P_s , in register A_s , where s=jn+i
- The binary representations of r and s are $r_{2q-1}r_{2q-2}\dots r_q r_{q-1}\dots r_1 r_0$ and $s_{2q-1}s_{2q-2}\dots s_q s_{q-1}\dots s_1 s_0$.
 - $r_{2q-1}r_{2q-2} \dots r_q$ is the binary representation for i.
 - $r_{q-1}r_{q-2} \dots r_1r_0$ is the binary representation for j.
 - $s_{2q-1}s_{2q-2} \dots s_q$ is the binary representation for j.
 - $s_{q-1}s_{q-2} \dots s_1s_0$ is the binary representation for *i*.
- Thus, $r_{2q-1}r_{2q-2} \dots r_q = s_{q-1}s_{q-2} \dots s_1s_0$
- and $r_{q-1}r_{q-2} \dots r_1 r_0 = s_{2q-1}s_{2q-2} \dots s_q$
- Thus, an element a_{ij} can be routed from P_r to P_s in at most 2q steps.

- A_u of P_u is assumed to hold initially element a_{kl} of A, where u = kn + l.
- When the algorithm is done, A_u holds a_{kl}^T .
- An additional register B_u is used by P_u for routing data sent to it by other processors.

```
for m=2q-1 downto q do

for u=0 to N-1 do in parallel

(1) if u_m \neq u_{m-q}

then B_{u^{(m)}} \leftarrow A_u

end if

(2) if u_m = u_{m-q}

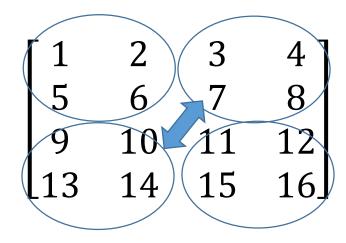
then A_{u^{(m-q)}} \leftarrow B_u

end if

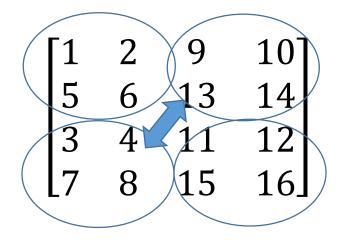
end for

end for.
```

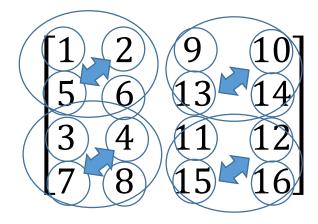
- How it works:
- Suppose the $n \times n$ matrix is subdivided into four $(n/2) \times (n/2)$ submatrices.
- The elements of the bottom left submatrix are swapped with the corresponding elements of the top right submatrix. The other two submatrices are untouched.
- Next, the same step is applied recursively to each of the four $(n/2) \times (n/2)$ matrices. Each of the $(n/2) \times (n/2)$ matrices, are subdivided into four $(n/4) \times (n/4)$ matrices.



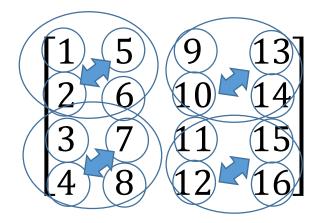
- Divide into four $(n/2) \times (n/2)$ or 2×2 submatrices.
- Swap the elements of the top right submatrix with the elements of the bottom left submatrix.



- Divide into four $(n/2) \times (n/2)$ or 2×2 submatrices.
- Swap the elements of the top right submatrix with the elements of the bottom left submatrix.



- Recursively divide each submatrix into four submatrices.
- Swap the elements of the top right submatrix with the elements of the bottom left submatrix.



- Recursively divide each submatrix into four submatrices.
- Swap the elements of the top right submatrix with the elements of the bottom left submatrix.

• With the algorithm: $N = n^2 = 2^{2q}$, so q = 2.

```
for m=2q-1 downto q do

for u=0 to N-1 do in parallel

(1) if u_m \neq u_{m-q}

then B_{u^{(m)}} \leftarrow A_u

end if

(2) if u_m = u_{m-q}

then A_{u^{(m-q)}} \leftarrow B_u

end if

end for

end for. \blacksquare

m=3

m-q=1
```

[1	2	3	4
5	6	7	8
9	10	11	12
13	14	15	16.

```
0000 0001 0010 0011
0100 0101 0110 0111
1000 1001 1010 1011
1100 1101 1110 1111
```

• With the algorithm: $N = n^2 = 2^{2q}$, so q = 2.

Algorithm HYPERCUBE MATRIX TRANSPOSE (A)

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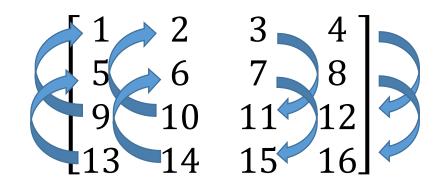
end if

end for

end for. 

m=3

m-q=1
```



0000 0001 **0010 0011** 0100 0101 **0110 0111 1000 1001** 1010 1011 **1110 1111**

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end for.

\blacksquare

m=3

m-q=1
```

T 1,9	2,10	3	4]
5,13	6,14	7	8
9	10	11,3	12,4
13	14	15,7	16,8

0000 0001 **0010 0011** 0100 0101 **0110 0111 1000 1001** 1010 1011 **1100 1101** 1110

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end if

end for

end for.

\blacksquare

m=3

m-q=1
```

[1,9	2,10	3	4]
5,13	6,14	7	8
9	10	11,3	12,4
13	14	15,7	16,8

0000 0001 0010 0011 **0100 0101** 0110 0111 1000 1001 **1010 1011** 1100 1101 **1110 1111**

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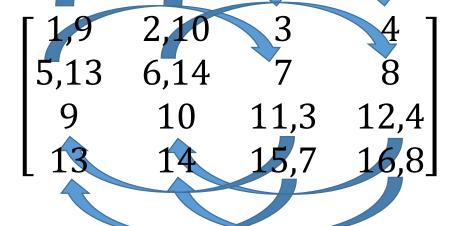
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for m = 2q - 1 downto q do
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- (2) if $u_m = u_{m-q}$ then $A_{u^{(m-q)}} \leftarrow B_u$ end if

end for \blacksquare

m=3 m-q=1



0000 0001 0010 0011 **0100 0101** 0110 0111 1000 1001 **1010 1011** 1100 1101 **1110 1111**

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then A_{u^{(m-q)}} \leftarrow B_u

end if

end for

end for. \blacksquare

m=3
```

m-q=1

```
    [1
    2
    9
    10

    5
    6
    13
    14

    3
    4
    11
    12

    7
    8
    15
    16
```

```
0000 0001 0010 0011

0100 0101 0110 0111

1000 1001 1010 1011

1100 1101 1110 1111
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then A_{u^{(m-q)}} \leftarrow B_u

end if

end for

end for. \blacksquare

m=2

m-q=0
```

```
    [1
    2
    9
    10

    5
    6
    13
    14

    3
    4
    11
    12

    7
    8
    15
    16
```

```
0000 0001 0010 0011
0100 0101 0110 0111
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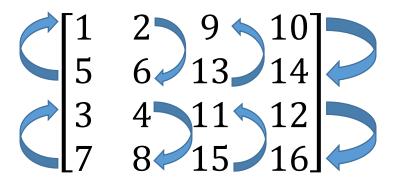
end if

end for

end for. 

m=2

m-q=0
```



```
0000 0001 0010 0011
0100 0101 0110 0111
1000 1001 1010 1011
1100 1101 1110 1111
```

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for
$$m = 2q - 1$$
 downto q do

for $u = 0$ to $N - 1$ do in parallel

(1) if $u_m \neq u_{m-q}$

then $B_{u^{(m)}} \leftarrow A_u$

end if

(2) if $u_m = u_{m-q}$

then $A_{u^{(m-q)}} \leftarrow B_u$

end if

end for
end for. \blacksquare

m-q=0

Γ1,5	2	9,13	10
5	6,2	13	14,10
3,7	4	11,15	12
7	8,4	15	16,12

0000 0001 **0010** 0011 0100 **0101** 0110 **0111 1000** 1001 **1010** 1011 1100 **1101** 1110

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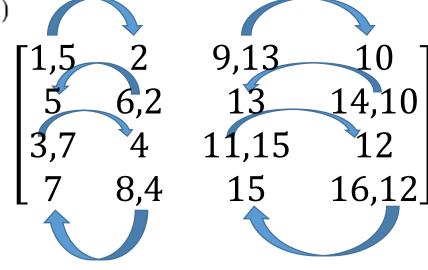
Algorithm HYPERCUBE MATRIX TRANSPOSE (A)

```
\begin{array}{l} \mathbf{for} \ m = 2q-1 \ \mathbf{downto} \ q \ \mathbf{do} \\ \mathbf{for} \ u = 0 \ \mathbf{to} \ N-1 \ \mathbf{do} \ \mathbf{in} \ \mathbf{parallel} \end{array}
```

- (1) if $u_m \neq u_{m-q}$ then $B_{u^{(m)}} \leftarrow A_u$ end if
- (2) if $u_m = u_{m-q}$ then $A_{u^{(m-q)}} \leftarrow B_u$ end if

end for \blacksquare

m=2 m-q=0



0000 0001 0010 0011 0100 0101 0110 0111 1000 1001 1010 1011 1100 1101 1110 1111

• With the algorithm: $N = n^2 = 2^{2q}$, so q = 2.

```
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end if

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end for. \blacksquare

m=2

m-q=0
```

```
    [1
    5
    9
    13

    2
    6
    10
    14

    3
    7
    11
    15

    4
    8
    12
    16
```

```
0000 0001 0010 0011
0100 0101 0110 0111
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1100 1101 1110 1111
```

Algorithm HYPERCUBE MATRIX TRANSPOSE (A) for m = 2q - 1 downto q do \triangleleft for u = 0 to N - 1 do in parallel

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- (2) if $u_m = u_{m-q}$ then $A_{u^{(m-q)}} \leftarrow B_u$ end if

end for end for. ■

Analysis:

There are q constant time iterations. The run time is $O(q) = O(\log n)$.

 $P_n = n^2$, so the cost is $n^2 \cdot \log n$. Not cost optimal because the RAM algorithm only needs n(n-1)/2 operations.

References

[1] E. Dekel, D. Nassimi and S. Sahni, "Parallel Matrix and Graph Algorithms," *SIAM Journal on Computing*, vol. 10, no. 4, pp. 657-819, 1981.

[2] S. G. Akl, Parallel Computation: Models and Methods, Prentice Hall, 1997.