Cost models and advanced Futhark programming

Troels Henriksen (athas@sigkill.dk)
Some material by Martin Elsman

DIKU University of Copenhagen

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Parallel cost models

Prefix sums (scans)

Using scans

Auxiliary

The need for cost models

```
Which is better?
import numpy as np

def inc_scalar(x):
    for i in range(len(x)):
        x[i] = x[i] + 1

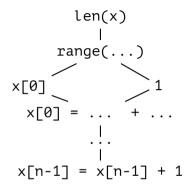
def inc_par(x):
    return x + np.ones(x.shape)
```

The need for cost models

```
Which is better?
import numpy as np
def inc scalar(x):
  for i in range(len(x)):
    x[i] = x[i] + 1
def inc par(x):
  return x + np.ones(x.shape)
Intuitively, inc_par is better because it is "more parallel".
```

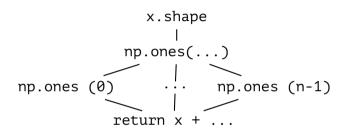
Parallel cost models make this notion precise.

Dependency DAG for inc_scalar



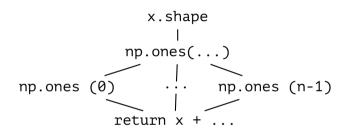
- Total count of nodes is the work, W(p).
- Length of longest path from a leaf to the root is the *span*.
- With an infinite number of processors, if a program p has span k, written S(p) = k, the program can execute in O(k) time.
- Here, W(p) = O(n), S(p) = O(n).

Dependency DAG for inc_par



What is the work and span complexity?

Dependency DAG for inc_par



What is the work and span complexity?

- W(p) = O(n)
- S(p) = O(1)

Parallel cost model based on work and span

Instead of giving just a simple cost-model based on the total notion of work carried out by a program, we give instead a *refined* cost model, which aims at providing both:

- a notion of how much total work (W) the program does;
- a notion of the *span*¹ (*S*) of the program, specifying the maximum depth required by the computation.

Notice:

- The span is the length of the longest sequence of operations that must be performed sequentially due to data dependencies.
- With an infinite number of processors, if a program p has span k, written S(p) = k, the program can execute in O(k) time.

¹Sometimes also called *depth*.

Writing T_i for the time taken to execute an algorithm on i processors, Brent's Theorem states that

$$\frac{T_1}{p} \le T_p \le T_\infty + \frac{T_1}{p}$$

Proof sketch: At level j of the DAG there are M_j independent operations, which can clearly be executed by p processors in time

$$\left\lceil \frac{M_j}{p} \right\rceil$$

Sum these for each level of the DAG.

Ramification

We can simulate an "infinitely parallel" machine on a real machine at an overhead proportional to the amount of "missing" hardware parallelism.

Language-based cost models

- Tallying up levels in an infinite DAG is impractical for real programs. Instead we prefer a language-based cost model
- E.g. W(x + y) is defined as W(x) + W(y).
- The following slides define work and span cost for a small subset of Futhark.
- Write [e] for the result of evaluating expression e (we are being intuitive about scopes and such).

Language-based cost models

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Cost model must be implementable

A provable time and space efficient implementation of NESL—Guy Blelloch and John Greiner, 1996

$$W(v) = S(v) = S(v) = W(e_1 \oplus e_2) = S(e_1 \oplus e_2) = W(\setminus x -> e) = S(\setminus x -> e) =$$

$$W(v) = 1$$
 $S(v) = 1$
 $W(e_1 \oplus e_2) =$
 $S(e_1 \oplus e_2) =$
 $W(\setminus x \to e) =$
 $S(\setminus x \to e) =$

$$W(v) = 1$$
 $S(v) = 1$
 $W(e_1 \oplus e_2) = W(e_1) + W(e_2) + 1$
 $S(e_1 \oplus e_2) = S(e_1) + S(e_2) + 1$
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$$W([e_1, \dots, e_n]) = S([e_1, \dots, e_n]) = W((e_1, \dots, e_n)) = S((e_1, \dots, e_n)) = S((e_1, \dots, e_n)) = S(e_1, \dots, e_n)$$

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$$W([e_1, \dots, e_n]) = W(e_1) + \dots + W(e_n) + 1$$

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$$W(\text{iota } e) = S(\text{iota } e) =$$

$$W(\mathtt{iota}\ e) = W(e) + \llbracket e
rbracket$$

 $S(\mathtt{iota}\ e) = S(e) + 1$

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$$W(\operatorname{let} x = e \operatorname{in} e') = S(\operatorname{let} x = e \operatorname{in} e') =$$

$$W(\mathtt{iota}\ e) = W(e) + \llbracket e
rbracket$$

 $S(\mathtt{iota}\ e) = S(e) + 1$

$$W(\text{let } x = e \text{ in } e') = W(e) + W(e'[x \mapsto [e]]) + 1$$

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$$W($$
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$$W(e_1 e_2) =$$

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$$W(e_1 \ e_2) = W(e_1) + W(e_2) + W(e'[x \mapsto [e_2]]) + 1$$

where $[e_1] = \langle x - \rangle e'$
 $S(e_1 \ e_2) = S(e_1) + S(e_2) + S(e'[x \mapsto [e_2]]) + 1$
where $[e_1] = \langle x - \rangle e'$

Work and span of map

$$W(\text{map }e_1 e_2) =$$

$$S(\text{map }e_1\ e_2)=$$

Work and span of map

```
W(\text{map } e_1 e_2) =
    W(e_1) + W(e_2) + W(e'[x \mapsto v_1]) + \ldots + W(e'[x \mapsto v_n])
   where \llbracket e_1 \rrbracket = \backslash x \rightarrow e'
   where [e_2] = [v_1, \dots, v_n]
S(\text{map } e_1 e_2) =
   S(e_1) + S(e_2) + max(S(e'[x \mapsto v_1]), \dots, S(e'[x \mapsto v_n])) + 1
   where \llbracket e_1 \rrbracket = \backslash x \rightarrow e'
   where \llbracket e_2 \rrbracket = [v_1, \cdots, v_n]
```

Reduction by contraction

```
let npow2 (n:i64):i64 =
 loop a = 2 while a < n do 2*a
-- Pad a vector to make its size a power of two
let padpow2 [n] (ne: i32) (v:[n]i32) : [7]i32 =
 concat v (replicate (npow2 n - n) ne)
-- Reduce by contraction
let red (xs : []i32) : i32 =
 let xs =
   loop xs = padpow2 0 xs
   while length xs > 1 do
      let n = length xs / 2
      in map2 (+) xs[0:n] xs[n:2*n]
 in xs[0]
```

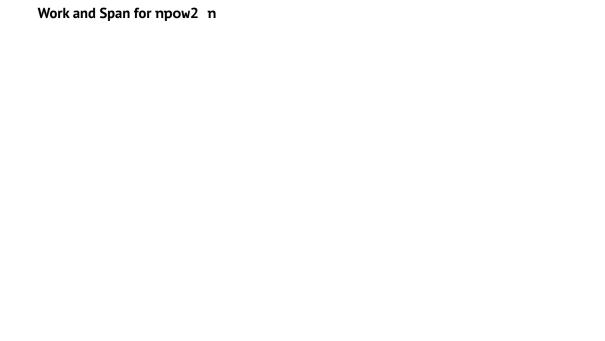
Work and span of loop

$$W(\mathbf{loop}\ x = e_1\ \mathbf{while}\ e_2\ \mathbf{do}\ e_3) =$$

$$S(\mathbf{loop}\ x = e_1\ \mathbf{while}\ e_2\ \mathbf{do}\ e_3) =$$

Work and span of loop

```
W(\text{loop } x = e_1 \text{ while } e_2 \text{ do } e_3) = W(e_1) + W(e_2[x \mapsto [e_1]]) +
                   if \llbracket e_2 \llbracket x \mapsto \llbracket e_1 \rrbracket \rrbracket \rrbracket = \mathbf{false}
                     then 0
                   else W(e_3[x \mapsto [e_1]]) +
                                                                W(\text{loop } x = [e_3[x \mapsto [e_1]]] \text{ while } e_2 \text{ do } e_3)
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                                                              S(\text{loop } x = [e_3[x \mapsto [e_1]]] \text{ while } e_2 \text{ do } e_3)
```



By inspection, we have

$$W(npow2 n) = S(npow2 n) = O(log n)$$

Work and Span for padpow2 ne v

By inspection, we have

$$W(\text{npow2 n}) = S(\text{npow2 n}) = O(\log n)$$

Work and Span for padpow2 ne v

Because npow2 $n \le 2n$, we have (where n = length v)

$$W(\text{padpow2 ne v}) = W(\text{concat } v \text{ (replicate (npow2 n - n) ne)})$$

= $O(n)$

$$S(\text{padpow2 ne v}) = O(\log n)$$

Work and Span for red

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Work and Span for red

Each loop iteration in red has span O(1). Because the loop is iterated at-most log(2 n) times, we have (where n = l ength v)

$$W(\text{red } v) = O(n) + O(n/2) + O(n/4) + \cdots + O(1) =$$

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Work and Span for padpow2 ne v

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Work efficiency

A parallel algorithm is said to be *work efficient* if it has at most the same work as the best sequential algorithm.

Is red work efficient?

Work efficiency

A parallel algorithm is said to be *work efficient* if it has at most the same work as the best sequential algorithm.

Is red work efficient?

Yes, because it does O(n) work, which is as good as a sequential summation.

Is it also *efficient*?

Performance Compared to the Built-in Reduction SOAC

```
-- entry: test_red test_reduce

-- random input { [10000000]i32 }

entry test_red = red

entry test_reduce = reduce (+) 0
```

Performance Compared to the Built-in Reduction SOAC

```
-- entry: test red test reduce
-- random input { [10000000]i32 }
entry test red = red
entry test reduce = reduce (+) 0
$ futhark bench --backend=opencl reduce.fut
Compiling reduce.fut...
Results for reduce.fut:test red:
dataset \Gamma100000007i32: 4675.40\mus
Results for reduce.fut:test reduce:
dataset \Gamma 100000001i32: 273.80\mus
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Performance Compared to the Built-in Reduction SOAC

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```

If you are not using futhark bench, then you are probably doing it wrong.

Parallel cost models

Prefix sums (scans)

Using scans

Auxiliary

Inclusive and exclusive prefix sum

Exclusive prefix sum ("prescan") Given [1,2,3,4]produce [0,1,3,6]

Inclusive prefix sum Given [1,2,3,4]produce [1,3,6,10]

Prefix sums are scans

Generalising the addition and zero used by a prefix sum to an arbitrary associative operator \oplus and neutral element 0_{\oplus} , we get *scan*.

```
-- The scan in Futhark is inclusive.
> scan (+) 0 [1,2,3,4]
[1, 3, 6, 10]
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Prefix sums are scans

Generalising the addition and zero used by a prefix sum to an arbitrary associative operator \oplus and neutral element 0_{\oplus} , we get *scan*.

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-- The scan in Futhark is inclusive.
> scan (+) 0 [1,2,3,4]
[1, 3, 6, 10]
```

- Scans are a fundamental tool for parallelising seemingly-sequential algorithms.
- Let us see how scans can be computed in parallel.

Sequential prefix sum

```
acc = 0
for i < n:
   acc = acc + input[i]
   scanned[i] = acc</pre>
```

Sequential prefix sum

```
acc = 0
for i < n:
    acc = acc + input[i]
    scanned[i] = acc
    Work: O(n)
    Span: O(n)</pre>
```

Brute force

To calculate the prefix sum of $[x_0, \ldots, x_{n-1}]$, compute

```
[sum([x_0])

sum([x_0, x_1])

\vdots

sum([x_0, x_1, ..., x_{n-1}])]
```

Assume $S(sum([x_0,\ldots,x_{n-1}])) = log_2(n)$.

Brute force

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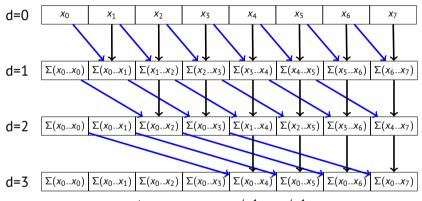
```
Assume S(sum([x_0,\ldots,x_{n-1}])) = log_2(n).

Work: O(\sum_{i < n} i) = O(n^2)

Span: O(max(S(sum([x_0])),\ldots S(sum([x_0,\ldots,x_{n-1}])))) = O(log_2(n))

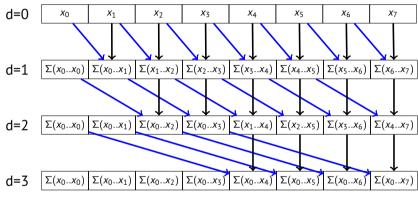
Terrible. The sequential implementation is faster for large n!
```

Hillis-Steele scan (1986)



For each d, element x_i^d is updated by $x_{i-2^d}^{d-1} + x_i^{d-1}$.

Hillis-Steele scan (1986)



For each d, element x_i^d is updated by $x_{i-2^d}^{d-1} + x_i^{d-1}$.

Work: For
$$n = 2^m$$
, $O(\sum_{i < m} 2^m - 2^i) = O(n \log(n))$

Span: log(n)

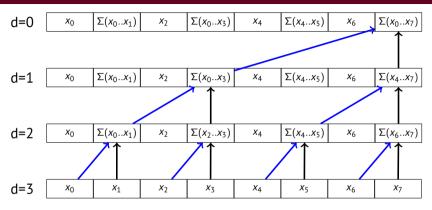
Work-efficient scan

Two passes

Upsweep Build a balanced binary tree of partial sums stored in every other cell. Downsweep Use the partial sums to fill out the missing parts.

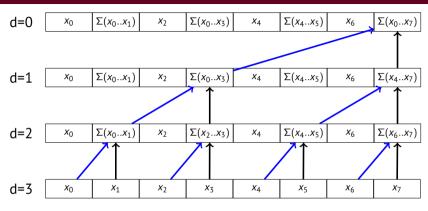
The binary tree does not actually exist as a recursive pointer structure, but is just a communications concept.

Upsweep ("reduction phase")



$$X_i^d = X_{i-2^{m-d-1}}^{d+1} + X_i^{d+1}$$

Upsweep ("reduction phase")

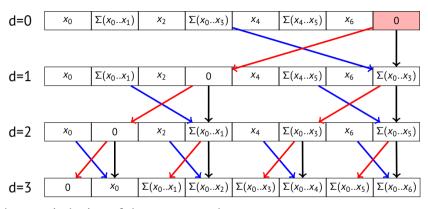


$$x_i^d = x_{i-2^{m-d-1}}^{d+1} + x_i^{d+1}$$

Work: For $n = 2^m$, $O(\sum_{i < m} 2^i) = O(n)$

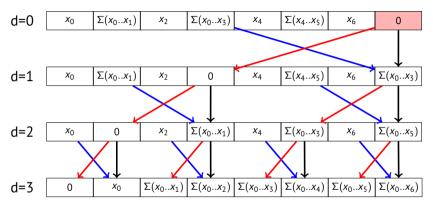
Span: log(n)

Downsweep



Inverse indexing of the upsweep phase.

Downsweep



Inverse indexing of the upsweep phase.

Work: For
$$n = 2^m$$
, $O(\sum_{i \le m} 2^i) = O(n)$

Span: log(n)

Work efficient scan

Complexity of scan on size-n input

Work: O(n)Span: $\log(n)$

- Optimal, as reduce is the same.
- Can now depend on scan as a relatively cheap building block.

Real-world scan implementations are often very different for technical reasons, but we can depend on these asymptotics when analysing and designing parallel algorithms.

Parallel cost models

Prefix sums (scans)

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Auxiliary

Suppose we wish to remove negative elements from the list

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let as =
$$[-1, 2, -3, 4, 5, -6]$$

For each element, see if we want to keep it:

let keep = map (\a -> if a >= 0 then 1 else 0) as --
$$[0, 1, 0, 1, 1, 0]$$

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For each element, see if we want to keep it:

let offsets1 = scan (+) 0 keep
$$-- \int 0$$
, 1, 1, 2, 3, 37

Suppose we wish to remove negative elements from the list

let as =
$$[-1, 2, -3, 4, 5, -6]$$

For each element, see if we want to keep it:

offsets[i] now indicates position in filtered list iff

$$keep[1] == 1$$

scatter

 $\verb|scatter xs is vs computes equivalent of the imperative pseudocode|\\$

```
for j < n:
    xs[is[j]] = vs[j]</pre>
```

- Out-of-bound writes are ignored
- Writing different values to same index is undefined²
- Work O(n), span O(1)

Just what we need for filtering!

²reduce_by_index handles conflicts with provided operator.

scatter

scatter xs is vs computes equivalent of the imperative pseudocode
for j < n:
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- Out-of-bound writes are ignored
- Writing different values to same index is undefined²
- Work O(n), span O(1)

Just what we need for filtering!

²reduce_by_index handles conflicts with provided operator.

Implementing filter

```
let filter 'a (p: a -> bool) (as: []a): []a =
 let keep = map (a \rightarrow if p a then 1 else 0) as
 let offsets1 = scan (+) 0 keep
 let num to keep = reduce (+) 0 keep
 in if num to keep == 0
     then []
     else scatter (replicate num to keep as[0])
                  (map2 (\i k -> if k == 1)
                                  then i-1
                                  else -1)
                         offsets1 keep)
                   as
```

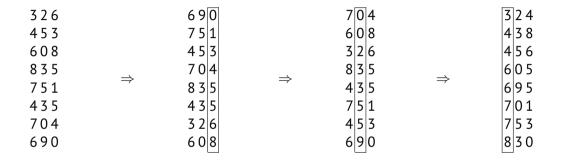
Radix sort

- Many classical sorting algorithms are a poor fit for data parallelism, but radix sort works well.
- Radix-2 sort works by repeatedly partitioning elements according to one bit at a time, while preserving the ordering of the previous steps.

Example with radix-10

326	6 9	0	7 C	0 4	[3	3 2 4
453	7 5	1	6 0	8	2	4 3 8
608	4	3	3 2	6	\rightarrow	4 5 6
8 3 5	70	4	8 3	5		6 0 5
751	⇒ 83	5 ⇒	4 3	5 5		5 9 5
435	4 3 5 3 2 6	5	7 5	5 1	7	701
704		6	4 5	3	7	7 5 3
690	6 0	8	6 9	90	8	3 0

Example with radix-10



- Radix sort is not as general as a comparison-based sort.
- Assumes sorting key can be decomposed into "digits".

Sorting xs:[n]u32 by bit b

```
-- 1 if bit b set.
let check_bit b x =
  (i64.u32 (x >> u32.i32 b)) & 1
```

Sorting xs:[n]u32 by bit b

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let check_bit b x =
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let bits_neg = map (1-) bits
let offs = reduce (+) 0 bits_neg
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let offs = reduce (+) 0 bits_neg
```

Example

```
b = 0

xs = [0, 1, 2, 3, 4]

bits = [0, 1, 0, 1, 0]

bits_neg = [1, 0, 1, 0, 1]

offs = 3
```

Example

```
bits = [0, 1, 0, 1, 0]

bits_neg = [1, 0, 1, 0, 1]

offs = 3

idxs0 = [1, 0, 2, 0, 3]

idxs1 = [0, 4, 0, 5, 0]

map2 (+) idxs0 idxs1 = [1, 4, 2, 5, 3]
```

Then scatter as when filtering.

The whole step

```
let check bit b x = (i64.u32 (x >> u32.i32 b)) & 1
let radix sort step [n] (xs: [n]u32) (b: i32): [n]u32 =
 let bits = map (check bit b) xs
 let bits neg = map (1-) bits
 let offs = reduce (+) 0 bits neg
 let idxs0 = map2 (*) bits neg
                   (scan (+) 0 bits neq)
  let idxs1 = map2 (*) bits
                   (map (+offs) (scan (+) 0 bits))
  let idxs2 = map2 (+) idxs0 idxs1
  let idxs = map (\x->x-1) idxs2
 let xs' = scatter (copy xs) idxs xs
 in xs'
```

Radix sort in Futhark

```
let radix_sort [n] (xs: [n]u32): [n]u32 =
  loop xs for i < 32 do radix_sort_step xs i
See worked example at
https://futhark-lang.org/examples/radix-sort.html</pre>
```

Segmented scan

```
val segmented_scan [n] 't
    : (op: t -> t -> t) -> (ne: t)
    -> (flags: [n]bool) -> (as: [n]t)
    -> [n]t

true starts a segment and false continues a segment.
```

Example

```
segmented_scan (+) 0
  [true, false, true, false, false, true]
  [0, 1, 2, 3, 4, 5]
== scan (+) 0 [0,1] ++
    scan (+) 0 [2,3,4] ++
    scan (+) 0 [5]
== [0, 1, 2, 5, 9, 5]
```

Segmented reduction

```
val segmented_reduce [n] 't
    : (op: t -> t -> t) -> (ne: t)
    -> (flags: [n]bool) -> (as: [n]t)
    -> []t
```

Example

```
segmented_reduce (+) 0
  [true, false, true, false, false, true]
  [0, 1, 2, 3, 4, 5]
== [reduce (+) 0 [0,1],
     reduce (+) 0 [2,3,4],
     reduce (+) 0 [5]]
== [1, 9, 5]
```

Generalised histograms

Like scatter, but uses a provided reduce-like operator to handle multiple writes to same index.

```
Type
```

```
val reduce_by_index [k] [n] 'a :
        (dest: *[k]a)
   -> (f: a -> a -> a) -> (ne: a)
   -> (is: [n]i64) -> (vs: [n]a) -> *[k]a
Semantics
```

```
for index in 0..k-1:
    i = is[index]
    v = vs[index]
    dest[i] = f(dest[i], v)
```

Futhark uses parallel implementation with GPU *atomics*.

Proving associativity and neutral elements

- Is op associative?
- Is (i32.smallest, -1) a neutral element?

argmax: associativity

First, inline definitions:

Then enumerate all possible comparisons between ax, bx, and cx and show that these two expressions are equivalent.

E.g. for !(ax < bx) && bx < cx && cx < ax

```
let (x, i) = if ax < bx then <math>(bx, bi)
                            else (ax, ai)
   in if x < cx then (cx, ci)
                else (x, i)
== if ax < cx then (cx, ci)
              else (ax, ai)
== (ax, ai)
   let (x, i) = if bx < cx then (cx, ci)
                            else (bx, bi)
   in if ax < x then (x, i)
                else (ax, ai)
== if ax < cx then (cx, ci)
              else (ax, ai)
== (ax, ai)
```

argmax: neutral element

Similarly, by equational reasoning.

```
(a 'op' (i32.smallest, -1))
== ((x, i) 'op' (i32.smallest, -1))
== if x < i32. smallest then (i32.smallest, -1)
                       else (x. i)
== (x, i)
   ((i32.smallest, -1) 'op' a)
== ((i32.smallest, -1) 'op' (x, i))
== if i32.smallest < x then (x, i)
                       else (i32.smallest. -1)
== (x, i)
```

A more calculational approach

https://byorgey.wordpress.com/2020/02/23/what-would-dijkstra-do-proving-the-associativity-of-min/

- Worth a read!
- More elegant and concise, but requires more creative thinking to characterise a useful property of the operator.

Commutativity?

Exercise for home: The argmax operator is not commutative. Try to come up with a counterexample, and see if you can change its definition such that it becomes commutative.

Commutativity?

Exercise for home: The argmax operator is not commutative. Try to come up with a counterexample, and see if you can change its definition such that it becomes commutative.

Commutative reductions

Futhark has a reduce_comm function that can be used for commutative operators. This runs faster than normal reduce. Not necessary for built-in operators.

Summary

- Work measures the total number of operations, span measures the longest chain of dependencies.
- Language-based cost models let us reason about program performance in a hardware-agnostic and composable way.
- Scans are a useful building block in advanced data parallel algorithms, but an efficient implementation is not straightforward.