

### Collective Communications



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#### Some references

- Parallel Algorithms, H. Casanova, A. Legrand, Y. Robert
- Parallel Programming For Multicore and Cluster System, T. Rauber,

G. Rünger

### MIMD: Multiple Instructions stream, multiple data stream

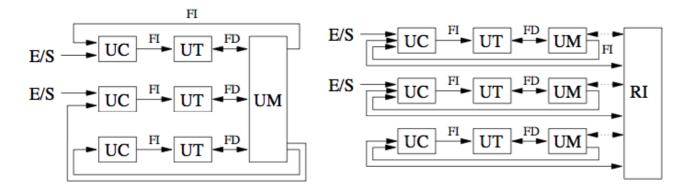
**Multi-Processor Machines** 

Each processor runs its own code asynchronously and independently

#### Two sub-classes

#### **Shared memory**

#### **Distributed memory**



A mix between SIMD and MIMD: SPMD (Single Program, Multiple Data)



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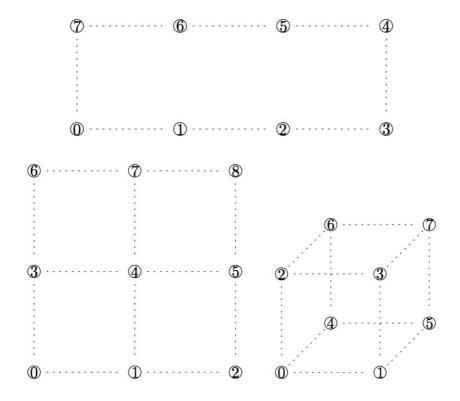
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#### **Collectives communications**

- Interactions between parts of a parallel program mapped in a set of processors happen following **well defined schemes** between groups of processors/cores
  - Not only point-to-point communications
- To write parallel algorithms, we need collectives operations
  - Broadcast, scatter, gather, all-to-all, ...
  - Used in most parallel applications
- · MPI provides many of them
  - They should be designed to use efficiently hardware resources (processors, network, memory interfaces, bus, ...)
- Optimizing these operations can
  - Improve global performance of programs
  - Reduce the development cost of applications
  - · Improve parallel software quality
- If possible, take the hardware architecture into account
- So why should we take a look at the way they are designed?



#### **Topologies**





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#### **Communication costs**

Global communications are usually written using point-to-point communications

#### Difficulty to find accurate models

- MPI implementations have different optimisations depending of the message sizes
- Smart optimizations taking into account special hardware/software features

#### Here we use a simplified model

- Time = L + m/B (without contentions)
- L: startup (or latency) time
- B: bandwidth (b = 1/B)
- m: message size
  - Store-and-forward
    - If we suppose that a message of length m is sent from de P<sub>0</sub> to P<sub>q</sub>, then the communication cost is

$$T_c(m) = q(L + m b)$$



#### **Suppositions about communications**

#### **Several options**

- Send() and Recv() are both blocking
   Called "rendez-vous" mode
- Recv() is blocking, but Send() is not
   Pretty standard
   MPI supports it
- Recv() and Send() are both non-blocking
   Pretty standard too
   MPI supports it as well



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#### Supposition about concurrency

**An important question:** can the processor perform several operations at the same time?

Generally we suppose that the processor is able to send, receive, and compute at the same time

- -MPI\_IRecv()
- -MPI ISend()
- Compute something

#### We need these three operations to be independent

- We can not send the result of a computation before it is computed
- We can not send what we receive (*forwarding*) unless we pipeline the communication

When we write parallel algorithms (in pseudo-code), we write concurrent activities with the || sign



#### Virtual topology versus physical topology

- · We have chosen that our virtual topology is a ring
  - We suppose that the topology is a ring too
- Maybe an other virtual topology is more adapted to the physical one we have for our cluster
- The ring of processes allows to have simple algorithms
- With quite good performances
- Good candidate for our first approach of parallel algorithmics



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#### Some global operations

- One-to-all broadcast and reduction
- · All-to-all broadcast and reduction
- All-Reduce operation and prefix sum
- · Scatter and Gather
- Personnalized all-to-all communication
- · Circular shift





#### **Broadcast (one-to-all communication)**



- Input
  - Message M is stored on root processor
- Output
  - Message M is stored locally on every processors



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#### Reduction (all-to-one reduction)

- Input
  - The p messages  $M_k$  for k = 0, 1, ..., p-1
  - Message M<sub>k</sub> is stored locally on processor k
  - An associative operation (+, x, max, min)
- Output
  - The "sum" is stored on root processor

#### All-to-all broadcast

#### Input

- The p messages  $M_k$  for k = 0, 1, ..., p-1
- Message M<sub>k</sub> is stored locally processor k

#### Output

• The p messages  $M_k$  for k = 0, 1, ..., p-1 are stored locally on every processors



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#### **All-to-all reduction**

#### Input

- The  $p^2$  messages  $M_{r,k}$  for r, k = 0, 1, ..., p-1
- Message M<sub>r,k</sub> is stored locally on processor r
- An associative operation (+, x, max, min)

#### Output

• The "sum" is stored on the root processor

$$M_r := M_{0,r} \oplus M_{1,r} \oplus \cdots \oplus M_{p-1,r}$$



#### **Prefix sum**

#### Input

- The p messages  $M_k$  for k = 0, 1, ..., p-1
- Message M<sub>k</sub> is stored locally on processor k
- An associative operation (+, x, max, min)

#### Output

• The "sum" is stored locally on processor k for all k

$$M^{(k)} := M_0 \oplus M_1 \oplus \cdots \oplus M_k$$



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#### Scatter

$$M_3$$
 $M_2$ 
 $M_1$ 
 $M_0$ 
 $M_0$ 
 $M_1$ 
 $M_2$ 
 $M_3$ 
 $M_4$ 
 $M_5$ 
 $M_5$ 
 $M_6$ 
 $M_1$ 
 $M_2$ 
 $M_3$ 
 $M_5$ 
 $M_6$ 
 $M_1$ 
 $M_2$ 
 $M_3$ 

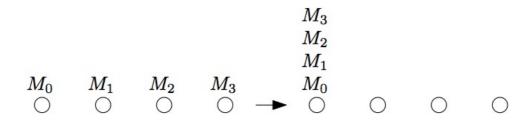
#### Input

• The p messages  $M_k$  for k = 0, 1, ..., p-1 are stored locally on root processor

#### Output

• Message M<sub>k</sub> is stored locally processor k for all k

#### **Gather**

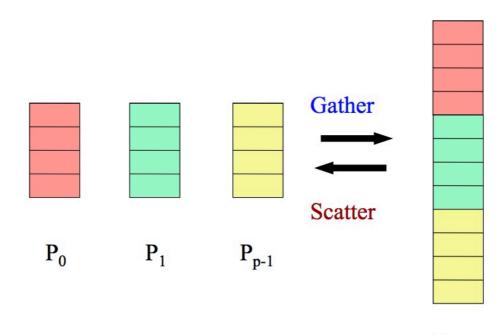


- Input
  - The p messages  $M_k$  for k = 0, 1, ..., p-1
  - ullet Message  $M_k$  is stored locally on processor k
- Output
  - ullet The p messages  $M_k$  are stored locally on root processor



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#### Scatter/Gather



Root

#### **Personnalized All-to-all (transposition)**

#### Input

- The  $p^2$  messages  $M_{r,k}$  for r, k = 0, 1, ..., p-1
- ullet Message  $M_{r,k}$  is stored locally on processor r

#### Output

• The p messages M<sub>r,k</sub> are stored locally processor k for all k



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#### Circular shift



#### Input

• The p messages  $M_k$  for k = 0, 1, ..., p-1 are stored locally on each processor

#### Output

• Message  $M_{(k-1)\%p}$  is stored locally on k for each k



### ALGORITHMS ON A RING OF PROCESSORS



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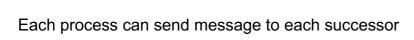
#### **Ring of processors**

Each process is identified by his rank

- MY\_NUM()

We have a way of finding the total number of processes

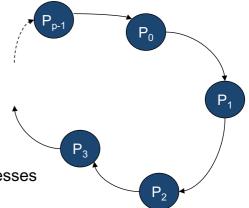
- NUM\_PROCS()



And receive a message to its predecessor

-RECV(addr, L)

-SEND(addr, L)



#### **Broadcast**

We want to write a program in which  $P_k$  sends the same message of length m to all other processors

```
-Broadcast (k, addr, m)
```

On a ring, the **naive algorithm** consists in sending message to the neighbor processor and so on an so forth, with **no parallel communication** 

It should not be written like this if the physical topology is not a ring - MPI uses some kind of tree



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#### **Broadcast**

```
Broadcast(k,addr,m)
  q = MY_NUM()
  p = NUM_PROCS()

if (q == k)
    SEND(addr,m)
  else
  if (q == k-1 mod p)
    RECV(addr,m)
  else
    RECV(addr,m)
    senD(addr,m)
    endif
```

- Assumes a blocking receive
- Send can be non-blocking
- The broadcast time is the following (p-1)(L+m b)



endif

#### **Optimized broadcast**

- How to improve performance?
- We can split the message in smaller packets
  - r packets where m can be divided by r
- The root process sends r messages
- The model of the broadcast can be computed like this
  - Consider the last process to obtain the last packet of the message
  - We need p-1 steps for the first packet to reach its destination, thus (p-1)(L + m b / r)
  - The the next r-1 packets arrive one after an other (r-1)(L + m b / r)
  - Thus a total of (p + r - 2) (L + mb / r)



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#### Optimized broadcast, contd.

The next question is, what is the value r that that minimizes

$$(p + r - 2) (M + m b / r)$$
?

- We can see the previous expression as (c+ar)(d+b/r), with four constant values a, b, c, d
- The non-constant part of the expression is thus ad.r + cb/r, that should be minimized
- This value is minimized for

thus we have

$$r_{opt} = sqrt(m(p-2) b / L)$$

With the optimal time

$$(\operatorname{sqrt}((p-2) L) + \operatorname{sqrt}(m b))^2$$

that tends towards mb when m is large (independent of p!)



#### **Classical network principle**

We have seen that if we cut a (large) message into a large number of (small) messages, then we can send the message through several jumps (in our case p-1) virtually as fast as sending it to just one jump

#### This is the fundamental principle of IP networks

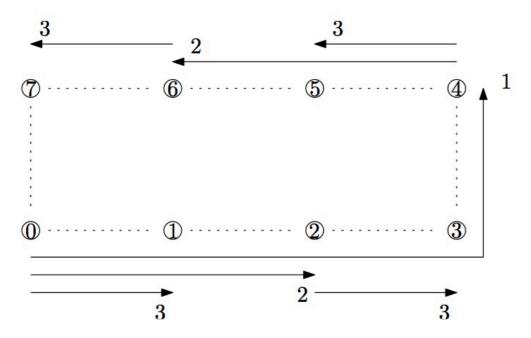
- Messages are divided into several IP frames
- They are sent on several routers
- · But the execution time is limited by the slowest router time



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#### **Other solution: Recursive Doubling**



Double the number of active processes at each step



#### **Scatter**

- Process k sends a different message to all other processes (including it)
  - $P_k$  stores messages for  $P_q$  at address addr[q], including a message to addr[k]
- At the end of the execution, each processor has the message it received in msg
- The principle of the algorithm is just pipelining the communications starting with the message intended for P<sub>k-1</sub>, the most distant process



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#### **Scatter**

```
Scatter(k,msg,addr,m)
```

```
q = MY NUM()
                                 Same execution time than broadcast
p = NUM PROCS()
                                            (p-1)(L + m b)
if (q == k)
    for i = 0 to p-2
       SEND(addr[k+p-1-i mod p],m)
   msg \leftarrow addr[k]
                                       Exchange of Send Buffer and
else
                                       Receive Buffer (Pointer)
   RECV(tempR,L)
                                                   Send and receive in
    for i = 1 to k - 1 - q \mod p
                                                   parallel, with a non-
       tempS ↔ tempR
                                                   blocking send
        SEND(tempS,m) | RECV(tempR,m)
   msg \leftarrow tempR
```

#### **Scatter**

# 

#### Scatter(k,msg,addr,m)

```
q = MY_NUM()
p = NUM_PROCS()
if (q == k)
  for i = 0 to p-2
      SEND(addr[k+p-1-i mod p],m)
  msg \( \times \text{ addr[k]} \)
else
  RECV(tempR,L)
  for i = 1 to k-1-q mod p
      tempS \( \times \text{ tempR} \)
  SEND(tempS,m) || RECV(tempR,m)
  msg \( \times \text{ tempR} \)
```

Proc q=3

```
recv (addr[1])
// loop 2-1-3 % 4 = 2 times
send (addr[1]) || recv (addr[0])
send (addr[0]) || recv (addr[3])
```

msg = addr[3]

Proc q=0

```
recv (addr[1])
// loop 2-1-2 % 4 = 1 time
send (addr[1]) || recv (addr[0])
```

msg = addr[0]

Proc q=1

```
// loop 2-1-1 % 4 = 0 time recv (addr[1])
```

msg = addr[1]

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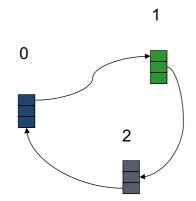
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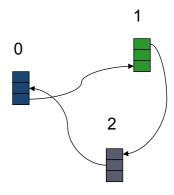
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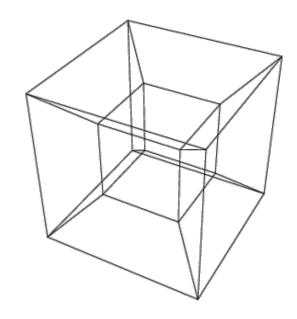
#### **All-to-all**

```
All2All(my_addr, addr, m)
q = MY_NUM()
p = NUM_PROCS()
addr[q] \leftarrow my_addr
for i = 1 to p-1
SEND(addr[q-i+1 mod p],m) || RECV(addr[q-i mod p],m)
```

Same execution time than scatter (p-1)(L + m b)







# ALGORITHMS ON HYPERCUBE

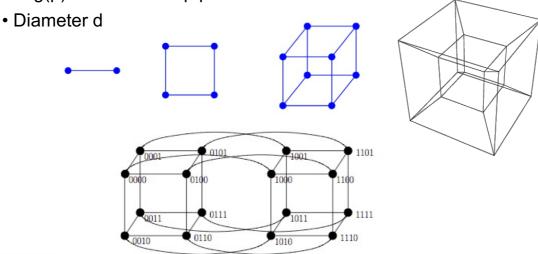


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#### Reminder on hypercubes

- d dimensional graph
- 2<sup>d</sup> nodes with d neighbor each
- A 0-cube is a simple node simple, a 1-cube a row of processors, a 2-cube a mesh, etc
- Log(p) dimensions if p processors



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#### **Broadcast in hypercubes**

Same algorithm as the ring one but generalized to d dimensions

```
1: Assume that p = 2^d
 2: \max k \leftarrow 2^d - 1 (set all bits)
3: for k = d - 1, d - 2, \dots, 0 do
        mask \leftarrow mask XOR 2^k (clear bit k)
        if meANDmask = 0 then
 5:
            (lower k bits of me are 0)
 6:
            partner \leftarrow me XOR 2^k (partner has opposite bit k) if me AND 2^k = 0 then
 7:
 8:
                Send M to partner
 9:
10:
                Receive M from partner
11:
12:
            end if
         end if
13:
14: end for
                                                                                                           3
```

If the root process is not 0

rename processes me = me XOR root



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#### **Broadcast cost**

• Number of steps:  $d = log_2(p)$ 

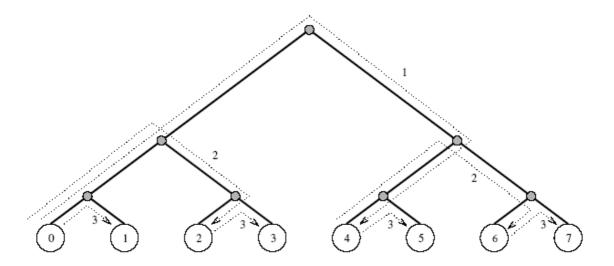
• Cost per step: L + m/B

• Total cost:  $(L + m/B) \log_2 (p)$ 

The broadcast cost with p<sup>2</sup> processors is only the double of the broadcast cost with p processors

$$\log_2(p^2) = 2 \log_2(p)$$

#### Broadcast in a binary tree





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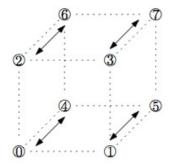
#### Reduction (all-to-one)

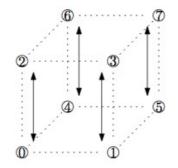
- Same algorithm as broadcast but reversing the communication order and directions
- Same execution time (adding the reduction cost)
- Combining the incoming message with the local data with the operation

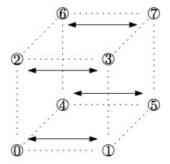
#### All-to-all broadcast in a hypercube

#### Using the ring algorithm

• For each dimension d of the hypercube, apply in sequence the algorithm on a ring on the 2<sup>d-1</sup> links of the current dimension in parallel









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#### All-to-all broadcast in a hypercube

- Cost
  - Number of steps:

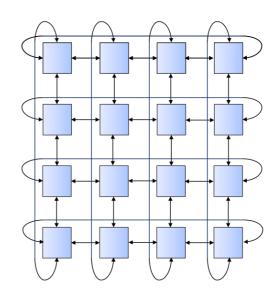
$$d = \log_2(p)$$

• Cost for step k = 0, 1, ..., d-1:

$$L + \frac{m2^k}{B}$$

Total cost:

$$\sum_{k=0}^{d-1} (L + 2^k \frac{m}{B}) = \log_2(p) * L + (p-1) * \frac{m}{B}$$



## ALGORITHMS ON A GRID OF PROCESSORS



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#### **Bi-dimensional grid of processors**

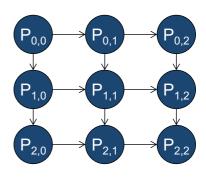
Let  $p = q^2$  processors

They can be seen as being arranged in the form of a square grid

- One can also have a rectangular grid

#### Each processor is identified by two indexes

- i: its row
- j: its column





#### **Bi-dimensional torus (2D torus)**

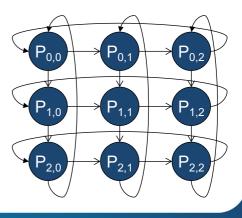
We have links which connect each side of the grid

Each processor belongs to two different rings

- Possibility to use algorithms designed for ring topologies

Mono-directional or bi-directional links

 Depends on what we need for our algorithm and/or physical resources





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#### **Overlaps**

In our performance analyzes, it is often assumed that a processor can perform three activities in parallel

- Computation
- -Send
- Receive

It is also necessary to know whether the links are bi-directional or not

- Two models
  - **Half-duplex:** two messages on the same link going in opposite directions share the link bandwidth
  - Full-duplex: it's like having two links between each processor
- To be checked (and to measure and verify sometimes) with the target platform

#### Multiple concurrent communications?

- · We now have four (logical) links on each processor
- You need to know how many concurrent calls can be made at the same time
  - There can be 4 sends and 4 receives in the model with bidirectional links
  - Assuming that the 4 sends and the 4 receives can take place in parallel, one has a multi-port model
  - If we assume 1 send and 1 receive in parallel, we have a 1-port model
  - Other possible variations
    - k-port (bounded multi-port), inputs/outputs



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#### **Next**

#### We have several options

- Grid or torus
- Mono- ou bi-directional links
- 1-port or multi-port (or k-port)
- Half- or full-duplex
- We will generally assume a bi-directional and full-duplex torus
- We will examine the 1-port and multi-port assumptions

"Easy" to modify a performance analysis to stick with the physical resources of the target machines studied



#### Is the grid topology realistic?

Some parallel machines are(were) built with physical networks in the form of grids (2D or 3D)

- Examples: Intel Paragon, IBM's Blue Gene/L

If the platform uses a switch with all-to-all communications, then the grid is assumed to be valid

 On the other hand, the assumptions of full-duplex or multi-port are not necessarily valid

We will see that even if the physical platform is a unique shared medium (such as a non-switched Ethernet network), it is sometimes better to think of it as a grid when developing algorithms!



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#### Communications in a grid

• A process can call two functions to know its position in the grid:

```
My Proc Row() and My Proc Col()
```

A process can know how many total processes are in the topology with:

- Assume that we have a square grid
- There are two point-to-point communications functions:

• Broadcast functions can be created in rows and columns

```
BroadcastRow(i, j, srcaddr, dstaddr, L)
BroadcastCol(i, j, srcaddr, dstaddr, L)
```

 It is assumed that a call to such a function in a row or column that is not right returns immediately



#### Row and column broadcast

#### If we have a torus

- If one has mono-directional links, one can re-use the broadcast function developed for the rings of processors
- Pipelined or not
- If you have bi-directional links and a multi-port model, you can improve performance by sending data on both sides of the ring
- Asymptotic performances are not changed

#### If you have a grid

- If the links are bi-directional, then we can send the messages on both sides from the source processor concurrently or not, depending on whether we have a 1-port or multi-port model
- If the links are mono-directional, one can simply not implement the broadcast

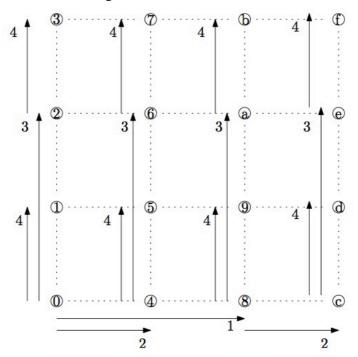


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#### Broadcast in a grid

- Use the ring broadcast algorithm on the row where the root is located
- Use the ring broadcast algorithm on all columns in //





#### All-to-all in a grid of processors

- Use the ring broadcast algorithm on each row in //
  - Cost (we suppose that we have a  $\sqrt{p} * \sqrt{p}$  grid of processors)
    - Number of steps:  $\sqrt{p}-1$
    - · Time per step:
    - $L + \frac{m}{B}$   $\left(\sqrt{p} 1\right) * \left(L + \frac{m}{B}\right)$ · Total time:
- Use the ring broadcast algorithm on each column in //
  - Cost
    - $\sqrt{p}-1$ • Number of steps:
    - Time per step:
    - $L + \sqrt{p} \frac{m}{B} \left( \sqrt{p} 1 \right) * \left( L + \frac{m}{B} \right)$ Total time:
- · Total time:

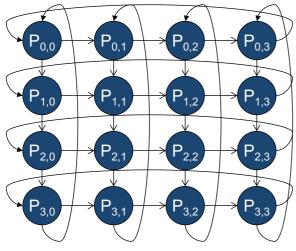
$$2*\left(\sqrt{p}-1\right)*L+\left(p-1\right)*\frac{m}{B}$$



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#### **Bi-dimensional matrix distribution**



- Let a<sub>i,j</sub> be a element of the matrix
- lacksquare We denote by  $A_{i,j}$  (or  $A_{ij}$ ) the block of matrix A assigned to  $P_{i,j}$

C <sub>00</sub>	C <sub>01</sub>	C <sub>02</sub>	C <sub>03</sub>
C <sub>10</sub>	C <sub>11</sub>	C <sub>12</sub>	C <sub>13</sub>
C <sub>20</sub>	C <sub>21</sub>	C <sub>22</sub>	C <sub>23</sub>
C <sub>30</sub>	C <sub>31</sub>	C <sub>32</sub>	C <sub>33</sub>

A <sub>00</sub>	A <sub>01</sub>	A <sub>02</sub>	A <sub>03</sub>
A <sub>10</sub>	A <sub>11</sub>	A <sub>12</sub>	A <sub>13</sub>
A <sub>20</sub>	A <sub>21</sub>	A <sub>22</sub>	A <sub>23</sub>
A <sub>30</sub>	A <sub>31</sub>	A <sub>32</sub>	A <sub>33</sub>

B <sub>00</sub>	B <sub>01</sub>	B <sub>02</sub>	B <sub>03</sub>
B <sub>10</sub>	B <sub>11</sub>	B <sub>12</sub>	B <sub>13</sub>
B <sub>20</sub>	B <sub>21</sub>	B <sub>22</sub>	B <sub>23</sub>
B <sub>30</sub>	B <sub>31</sub>	B <sub>32</sub>	B <sub>33</sub>

#### Cannon matrix product algorithm

Old algorithm

- Designed for systolic architectures (SIMD)
- -Adapted to a 2D grid

The algorithm starts with a redistribution of matrices A and B

- Called "preskewing"

Then matrices are multiplied together

At the end, the matrices are re-distributed to find their initial distribution

- Called "postskewing"



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#### **Cannon Preskewing**

#### **Matrix A**

Each block of matrix A is shifted to the left until the process of the first process column contains a block of the diagonal of the matrix

A <sub>00</sub>	A <sub>01</sub>	A <sub>02</sub>	A <sub>03</sub>
A <sub>10</sub>	A <sub>11</sub>	A <sub>12</sub>	A <sub>13</sub>
A <sub>20</sub>	A <sub>21</sub>	A <sub>22</sub>	A <sub>23</sub>
A <sub>30</sub>	A <sub>31</sub>	A <sub>32</sub>	A <sub>33</sub>

A <sub>00</sub>	A <sub>01</sub>	A <sub>02</sub>	A <sub>03</sub>
A <sub>11</sub>	A <sub>12</sub>	A <sub>13</sub>	A <sub>10</sub>
A <sub>22</sub>	A <sub>23</sub>	A <sub>20</sub>	A <sub>21</sub>
A <sub>33</sub>	A <sub>30</sub>	A <sub>31</sub>	A <sub>32</sub>



#### Cannon Preskewing, contd.

#### **Matrix B**

Each block of matrix B is shifted upward until process of the first process line contains a block of the diagonal of the matrix

B <sub>00</sub>	B <sub>01</sub>	B <sub>02</sub>	B <sub>03</sub>
B <sub>10</sub>	B <sub>11</sub>	B <sub>12</sub>	B <sub>13</sub>
B <sub>20</sub>	B <sub>21</sub>	B <sub>22</sub>	B <sub>23</sub>
B <sub>30</sub>	B <sub>31</sub>	B <sub>32</sub>	B <sub>33</sub>

B <sub>00</sub>	B <sub>11</sub>	B <sub>22</sub>	B <sub>33</sub>
B <sub>10</sub>	B <sub>21</sub>	B <sub>32</sub>	B <sub>03</sub>
B <sub>20</sub>	B <sub>31</sub>	B <sub>02</sub>	B <sub>13</sub>
B <sub>30</sub>	B <sub>01</sub>	B <sub>12</sub>	B <sub>23</sub>



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#### **Cannon algorithm**

- The algorithm runs in q steps
- At each step, each processor executes a multiplication of its block of A and its block of B and adds it to its block of C
- Then the blocks of A are shifted to the left and the blocks of B are shifted upwards
- C blocks do not move

```
Participate to the preskewing of A
Participate to the preskewing of B
For k = 1 to q
Local C = C + A*B
Horizontal shift of A
Vertical shift of B
Participate to the postskewing of A
Participate to the postskewing of B
```



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#### **Steps of the Cannon algorithm**

C <sub>00</sub>	C <sub>01</sub>	C <sub>02</sub>	C <sub>03</sub>	A <sub>00</sub>	A <sub>01</sub>	A <sub>02</sub>	A <sub>03</sub>	B <sub>00</sub>	B <sub>11</sub>	B <sub>22</sub>	B <sub>33</sub>	
C <sub>10</sub>	C <sub>11</sub>	C <sub>12</sub>	C <sub>13</sub>	A <sub>11</sub>	A <sub>12</sub>	A <sub>13</sub>	A <sub>10</sub>	B <sub>10</sub>	B <sub>21</sub>	B <sub>32</sub>	B <sub>03</sub>	Local
C <sub>20</sub>	C <sub>21</sub>	C <sub>22</sub>	C <sub>23</sub>	A <sub>22</sub>	A <sub>23</sub>	A <sub>20</sub>	A <sub>21</sub>	B <sub>20</sub>	B <sub>31</sub>	B <sub>02</sub>	B <sub>13</sub>	computation on processor
C <sub>30</sub>	C <sub>31</sub>	C <sub>32</sub>	C <sub>33</sub>	A <sub>33</sub>	A <sub>30</sub>	A <sub>31</sub>	A <sub>32</sub>	B <sub>30</sub>	B <sub>01</sub>	B <sub>12</sub>	B <sub>23</sub>	(0,0)
C <sub>00</sub>	C <sub>01</sub>	C <sub>02</sub>	C <sub>03</sub>	A <sub>01</sub>	A <sub>02</sub>	A <sub>03</sub>	<b>A</b> <sub>00</sub>	B <sub>10</sub>	B <sub>21</sub>	B <sub>32</sub>	B <sub>03</sub>	
C <sub>10</sub>	C <sub>11</sub>	C <sub>12</sub>	C <sub>13</sub>	A <sub>12</sub>	A <sub>13</sub>	A <sub>10</sub>	<b>A</b> <sub>11</sub>	B <sub>20</sub>	B <sub>81</sub>	B <sub>02</sub>	B <sub>13</sub>	Shifts
C <sub>20</sub>	C <sub>21</sub>	C <sub>22</sub>	C <sub>23</sub>	A <sub>23</sub>	A <sub>20</sub>	<b>A</b> <sub>21</sub>	<b>A</b> <sub>22</sub>	B <sub>30</sub>	B <sub>01</sub>	B <sub>12</sub>	B <sub>23</sub>	
C <sub>30</sub>	C <sub>31</sub>	C <sub>32</sub>	C <sub>33</sub>	A <sub>30</sub>	<b>A</b> <sub>31</sub> ←	A <sub>32</sub>	<b>A</b> <sub>33</sub>	B <sub>00</sub>	B <sub>11</sub>	B <sub>22</sub>	B <sub>33</sub>	
C <sub>00</sub>	C <sub>01</sub>	C <sub>02</sub>	C <sub>03</sub>	A <sub>01</sub>	A <sub>02</sub>	A <sub>03</sub>	A <sub>00</sub>	B <sub>10</sub>	B <sub>21</sub>	B <sub>32</sub>	B <sub>03</sub>	
C <sub>10</sub>	C <sub>11</sub>	C <sub>12</sub>	C <sub>13</sub>	A <sub>12</sub>	A <sub>13</sub>	A <sub>10</sub>	A <sub>11</sub>	B <sub>20</sub>	B <sub>31</sub>	B <sub>02</sub>	B <sub>13</sub>	Local computation
C <sub>20</sub>	C <sub>21</sub>	C <sub>22</sub>	C <sub>23</sub>	A <sub>23</sub>	A <sub>20</sub>	A <sub>21</sub>	A <sub>22</sub>	B <sub>30</sub>	B <sub>01</sub>	B <sub>12</sub>	B <sub>23</sub>	on processor
C <sub>30</sub>	C <sub>31</sub>	C <sub>32</sub>	C <sub>33</sub>	A <sub>30</sub>	A <sub>31</sub>	A <sub>32</sub>	A <sub>33</sub>	B <sub>00</sub>	B <sub>11</sub>	B <sub>22</sub>	B <sub>33</sub>	(0,0)



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#### Fox algorithm

This algorithm was originally developed to run on a hypercube topology

- But in fact it uses a grid, mapped on a hypercube
- It does not require any pre / post-skewing
- It is based on horizontal broadcast of the diagonals of matrix A and vertical shifts of matrix B
- Sometimes also called the broadcast-multiply-roll algorithm

#### **Steps of the Fox algorithm**

C <sub>00</sub>	C <sub>01</sub>	C <sub>02</sub>	C <sub>03</sub>	A <sub>00</sub>	A <sub>01</sub>	A <sub>02</sub>	A <sub>03</sub>	B <sub>00</sub>	B <sub>01</sub>	B <sub>02</sub>	B <sub>03</sub>	
C <sub>10</sub>	C <sub>11</sub>	C <sub>12</sub>	C <sub>13</sub>	A <sub>10</sub>	A <sub>11</sub>	A <sub>12</sub>	A <sub>13</sub>	B <sub>10</sub>	B <sub>11</sub>	B <sub>12</sub>	B <sub>13</sub>	Initial
C <sub>20</sub>	C <sub>21</sub>	C <sub>22</sub>	C <sub>23</sub>	A <sub>20</sub>	A <sub>21</sub>	A <sub>22</sub>	A <sub>23</sub>	B <sub>20</sub>	B <sub>21</sub>	B <sub>22</sub>	B <sub>23</sub>	state
C <sub>30</sub>	C <sub>31</sub>	C <sub>32</sub>	C <sub>33</sub>	A <sub>30</sub>	A <sub>31</sub>	A <sub>32</sub>	A <sub>33</sub>	B <sub>30</sub>	B <sub>31</sub>	B <sub>32</sub>	B <sub>33</sub>	
C <sub>00</sub>	C <sub>01</sub>	C <sub>02</sub>	C <sub>03</sub>	A <sub>00</sub>	A <sub>00</sub>	A <sub>00</sub>	A <sub>00</sub>	B <sub>00</sub>	B <sub>01</sub>	B <sub>02</sub>	B <sub>03</sub>	Broadcast of
C <sub>10</sub>	C <sub>11</sub>	C <sub>12</sub>	C <sub>13</sub>	A <sub>11</sub>	A <sub>11</sub>	A <sub>11</sub>	A <sub>11</sub>	B <sub>10</sub>	B <sub>11</sub>	B <sub>12</sub>	B <sub>13</sub>	the 1 <sup>st</sup> diagonal of A
C <sub>20</sub>	C <sub>21</sub>	C <sub>22</sub>	C <sub>23</sub>	A <sub>22</sub>	A <sub>22</sub>	A <sub>22</sub>	A <sub>22</sub>	B <sub>20</sub>	B <sub>21</sub>	B <sub>22</sub>	B <sub>23</sub>	(stored in a separate
C <sub>30</sub>	C <sub>31</sub>	C <sub>32</sub>	C <sub>33</sub>	A <sub>33</sub>	A <sub>33</sub>	A <sub>33</sub>	A <sub>33</sub>	B <sub>30</sub>	B <sub>31</sub>	B <sub>32</sub>	B <sub>33</sub>	buffer)
C <sub>00</sub>	C <sub>01</sub>	C <sub>02</sub>	C <sub>03</sub>	A <sub>00</sub>	A <sub>00</sub>	A <sub>00</sub>	A <sub>00</sub>	B <sub>00</sub>	B <sub>01</sub>	B <sub>02</sub>	B <sub>03</sub>	
C <sub>10</sub>	C <sub>11</sub>	C <sub>12</sub>	C <sub>13</sub>	A <sub>11</sub>	A <sub>11</sub>	A <sub>11</sub>	A <sub>11</sub>	B <sub>10</sub>	B <sub>11</sub>	B <sub>12</sub>	B <sub>13</sub>	Local
C <sub>20</sub>	C <sub>21</sub>	C <sub>22</sub>	C <sub>23</sub>	A <sub>22</sub>	A <sub>22</sub>	A <sub>22</sub>	A <sub>22</sub>	B <sub>20</sub>	B <sub>21</sub>	B <sub>22</sub>	B <sub>23</sub>	computations
C <sub>30</sub>	C <sub>31</sub>	C <sub>32</sub>	C <sub>33</sub>	A <sub>33</sub>	A <sub>33</sub>	A <sub>33</sub>	A <sub>33</sub>	B <sub>30</sub>	B <sub>31</sub>	B <sub>32</sub>	B <sub>33</sub>	

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#### Steps of the Fox algorithm, contd.

C <sub>00</sub>	C <sub>01</sub>	C <sub>02</sub>	C <sub>03</sub>	A <sub>00</sub>	A <sub>01</sub>	A <sub>02</sub>	A <sub>03</sub>	B <sub>1,0</sub>	<b>B</b> <sub>11</sub>	B <sub>12</sub>	<b>B</b> <sub>13</sub>	
C <sub>10</sub>	C <sub>11</sub>	C <sub>12</sub>	C <sub>13</sub>	A <sub>10</sub>	A <sub>11</sub>	A <sub>12</sub>	A <sub>13</sub>	B <sub>20</sub>	B <sub>21</sub>	<b>B</b> <sub>22</sub>	B <sub>23</sub>	Chift of D
C <sub>20</sub>	C <sub>21</sub>	C <sub>22</sub>	C <sub>23</sub>	A <sub>20</sub>	A <sub>21</sub>	A <sub>22</sub>	A <sub>23</sub>	B <sub>30</sub>	B <sub>31</sub>	B <sub>32</sub>	B <sub>33</sub>	Shift of B
C <sub>30</sub>	C <sub>31</sub>	1	C <sub>33</sub>	A <sub>30</sub>	A <sub>31</sub>	A <sub>32</sub>	A <sub>33</sub>	B <sub>00</sub>	B <sub>01</sub>	B <sub>02</sub>	B <sub>03</sub>	
C <sub>00</sub>	C <sub>01</sub>	C <sub>02</sub>	C <sub>03</sub>	A <sub>01</sub>	A <sub>01</sub>	A <sub>01</sub>	A <sub>01</sub>	B <sub>10</sub>	B <sub>11</sub>	B <sub>12</sub>	B <sub>13</sub>	Broadcast
C <sub>10</sub>	C <sub>11</sub>	C <sub>12</sub>	C <sub>13</sub>	A <sub>12</sub>	A <sub>12</sub>	A <sub>12</sub>	A <sub>12</sub>	B <sub>20</sub>	B <sub>21</sub>	B <sub>22</sub>	B <sub>23</sub>	of the 2 <sup>nd</sup> diagonal of
C <sub>20</sub>	C <sub>21</sub>	C <sub>22</sub>	C <sub>23</sub>	A <sub>23</sub>	A <sub>23</sub>	A <sub>23</sub>	A <sub>23</sub>	B <sub>30</sub>	B <sub>31</sub>	B <sub>32</sub>	B <sub>33</sub>	A (stored in a separate
C <sub>30</sub>	C <sub>31</sub>	C <sub>32</sub>	C <sub>33</sub>	A <sub>30</sub>	A <sub>30</sub>	A <sub>30</sub>	A <sub>30</sub>	B <sub>00</sub>	B <sub>01</sub>	B <sub>02</sub>	B <sub>03</sub>	buffer)
C <sub>00</sub>	C <sub>01</sub>	C <sub>02</sub>	C <sub>03</sub>	A <sub>01</sub>	A <sub>01</sub>	A <sub>01</sub>	A <sub>01</sub>	B <sub>10</sub>	B <sub>11</sub>	B <sub>12</sub>	B <sub>13</sub>	
C <sub>10</sub>	1	1		A <sub>12</sub>	A <sub>12</sub>	A <sub>12</sub>	A <sub>12</sub>	B <sub>20</sub>	B <sub>21</sub>	B <sub>22</sub>	B <sub>23</sub>	Local
C <sub>20</sub>		C <sub>22</sub>		A <sub>23</sub>	A <sub>23</sub>	A <sub>23</sub>	A <sub>23</sub>	B <sub>30</sub>	B <sub>31</sub>	B <sub>32</sub>	B <sub>33</sub>	computations
C <sub>30</sub>		C <sub>32</sub>	C <sub>33</sub>	A <sub>30</sub>	A <sub>30</sub>	A <sub>30</sub>	A <sub>30</sub>	B <sub>00</sub>	B <sub>01</sub>	B <sub>02</sub>	B <sub>03</sub>	

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#### Fox algorithm

```
// No initial move
for k = 1 to q in parallel
  Broadcast of the k-th diagonal of A
  Local computation C = C + A*B
  Vertical shift of B
// No final move
```

- We need an additional array to store the diagonal blocks that are received on processes
- This is the array used for multiplication A \* B



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