Biological Sequence Comparison with Parallel Prefix Sums

DS 202

Agenda

- Preliminaries
- Prefix Sums
- Parallel Prefix Sums
- Sequence alignement with affine gap costs
- Parallel sequence alignment with prefix sums
- Experiments

Collective Communication Primitives

- **Broadcast:** In a Broadcast operation, one processor has a message of size l to be sent to all other processors. This operation takes $O((\tau + \mu)log(p))$ time.
- **Reduce:** Consider n data items $x_0, x_1, \ldots, x_{n-1}$ and a binary associative operator \oplus that operates on these data items and produces a result of the same type. We want to compute $s = x_0 \oplus x_1 \oplus \ldots \oplus x_{n-1}$. This operation takes $O(\frac{n}{p} + (\tau + \mu)log(p))$.

Speedup

- Let T_1 = running time using single processing elements
- Let T_p = running time using p identical processing elements

• Speedup
$$S_p = \frac{T_1}{T_p}$$
, Theoritically, $S_p \leq p$

• Here $S_p = p$ (Perfect or linear or ideal speedup)

Efficiency(
$$\eta$$
) = $\frac{T_1}{pT_p}$

Parallelism and span law

- We define T_p = runtime on p identical processing elements
- Then span, T_{∞} = runtime on an infinite number of identical processing elements

• Parallelism:
$$P=\frac{T_1}{T_{\infty}}$$

- Parallelism is an upper bound on speedup, i.e., $S_p \leq P$
 - Span Law: $T_p \ge T_{\infty}$

Work Law & Work Optimality

- Cost of solving a problem:
 - T₁ (Sequentially)
 - pT_p (Parallelly)
- Then, Work Law: $T_p \ge \frac{T_1}{p}$
- Let T_s = runtime of the optimal or fastest known serial algorithm.
- A Parallel algorithm is cost optimal or work optimal provided

•
$$pT_p = \Theta(T_s)$$

Prefix Sums

- **Prefix Sums:** Prefix sum takes associated binary operator \oplus and an ordered set $[a_1, ..., a_n]$ of n elements and returns ordered set.
 - $[a_1, (a_1 \oplus a_2), ..., (a_1 \oplus a_2 \oplus ... \oplus a_n)]$
- Computing the scan of an n-element requires n-1 serial operations.
- Time Complexity: O(n), Space Complexity: O(n)

Parallel prefix sums (Overview)

Now lets assume we have n processors each having one element of the array. To get a total sum of all the elements b_n can be computed efficiently in parallel.

- Recursively break the array in two halves, and add the sums of the two halves.
- Associated with computation is complete binary search tree with each internal node representing sum of the its descendent node.
- With p processors, this algorithm takes O(log(p)) steps. If we have only p < n processors then the total time will be O(n/p + log(p)) and communication will start from second step.
- With an architecture like Hypercube or fat-tree we can embed complete binary tree so that the communication is performed directly by communication links.

Parallel Prefix Algorithm (Inclusive)

$scan([a_i])$:

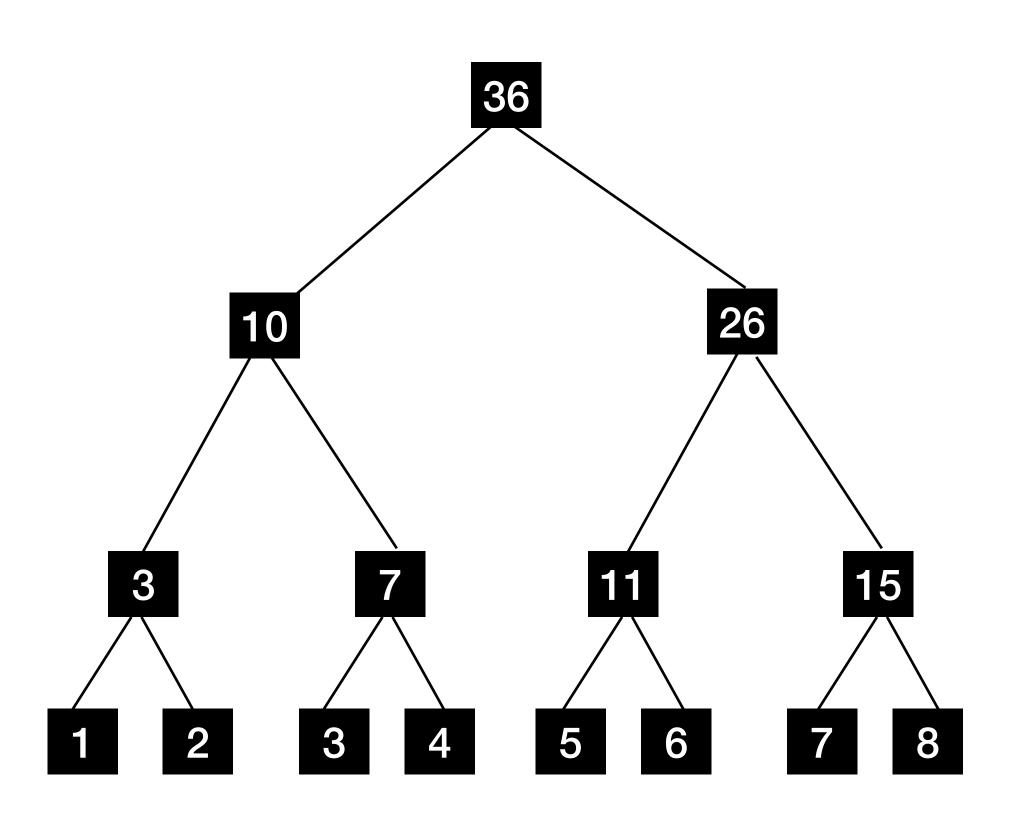
- 1) Compute Pairwise sums, communicating with adjacent processor
 - c_i : = $a_{i-1} \oplus a_i$ (if i is even)
- 2) Compute the even entries of the output by recursing on the size $\frac{n}{2}$ array of pairwise sums
 - b_i : = $scan([c_i])$ (if i is even)
- 3) Fill in the odd entries of the output with a pairwise sum
 - b_i : = $b_{i-1} \oplus a_i$ (if i is odd)

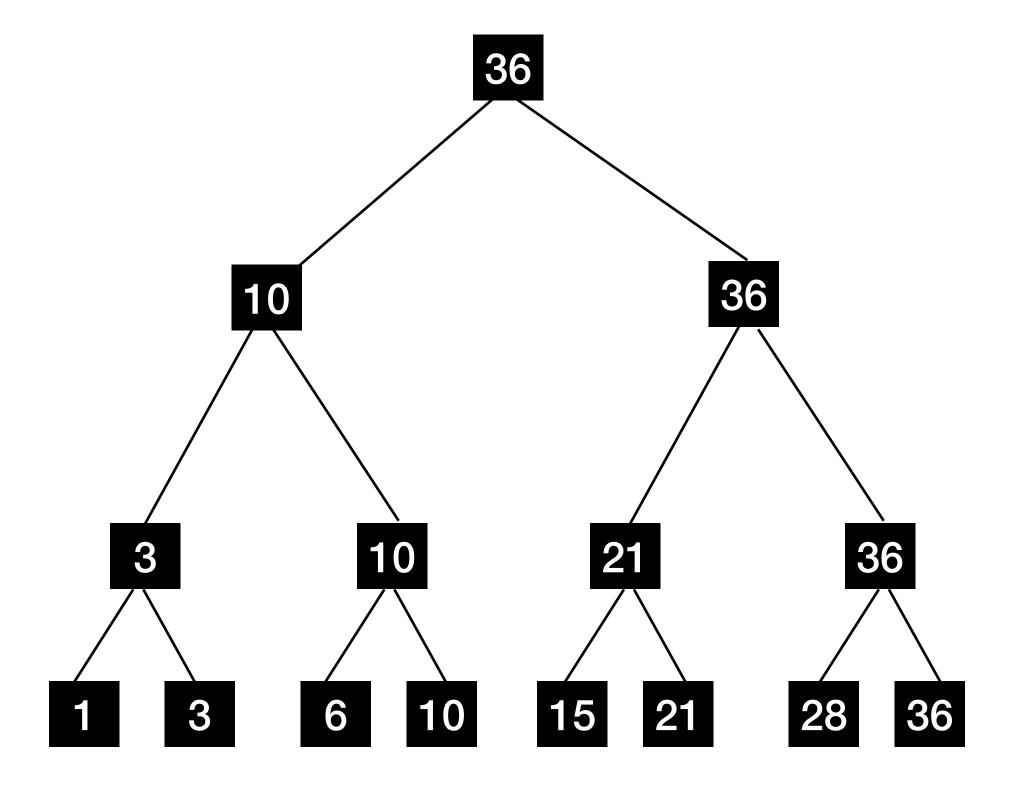
• return[b_i]

Action of the Parallel Prefix algorithm

Up the tree

Down the tree (Step (2) & (3))





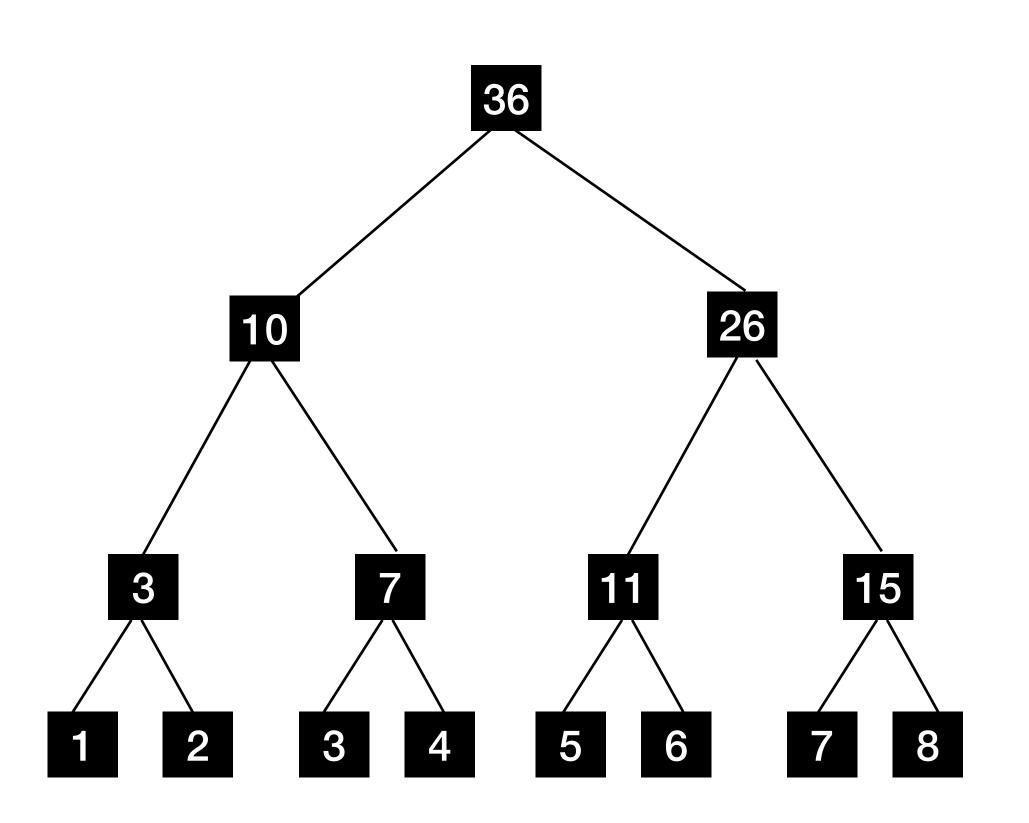
Parallel Prefix Algorithm (Exclusive)

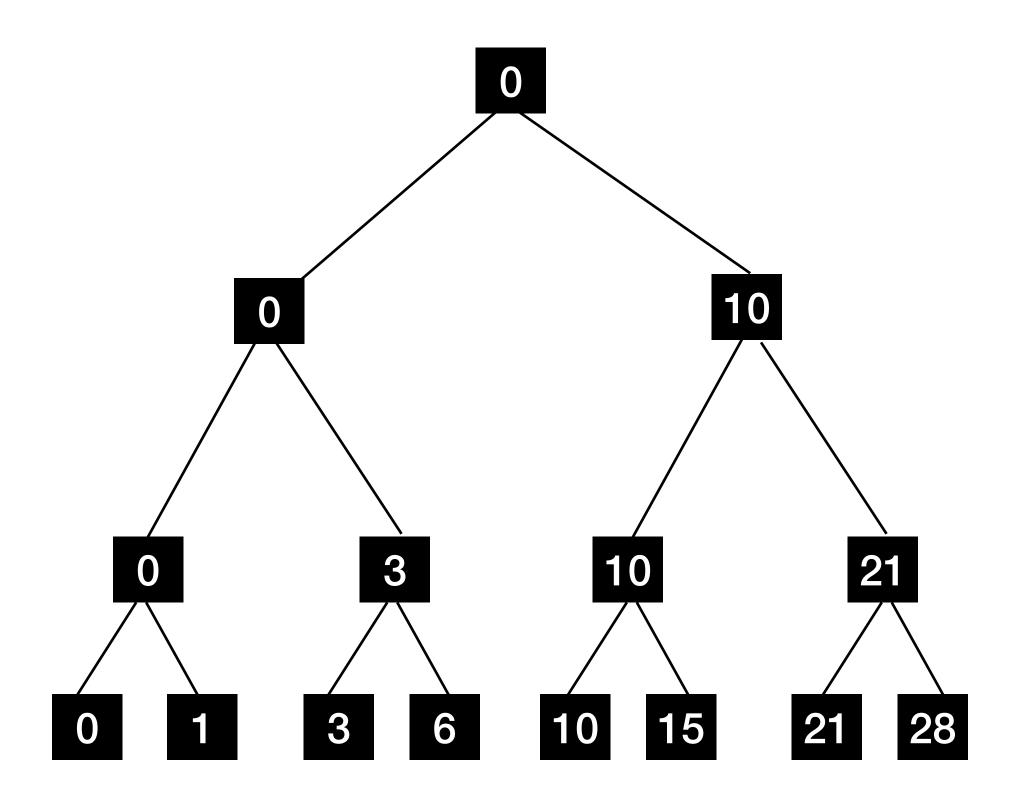
exclude_scan([a_i]):

$$[0,a_1,(a_1 \oplus a_2),...,(a_1 \oplus a_2 \oplus ... \oplus a_{n-1})]$$

- b_i : = $excl_scan([c_i])$ (if i is odd)
- b_i : = $b_{i-1} \oplus a_{i-1}$ (if i is even)

Action of the Parallel Prefix (Exclude) algorithm Up the tree Down the tree





Complexity Analysis:

Assumption: $n = 2^k$ for some $k \ge 0$

$$\Theta(1), \text{ if } n=1,$$

$$Work: \quad T_1(n)=\{T_1(\frac{n}{2})+\Theta(n), \text{ otherwise .} =\Theta(n)\}$$

$$\Theta(1), \text{ if } n=1,$$

$$\Theta(1), \text{ if } n=1,$$

$$Span: \quad T_{\infty}(n)=\{T_{\infty}(\frac{n}{2})+\Theta(1), \text{ otherwise .} =\Theta(\log(n))\}$$

Parallelism (P) :
$$\frac{T_1(n)}{T_{\infty}(n)} = \Theta(\frac{n}{\log(n)})$$

Complexity Analysis (realistic case):

Assuming each processors has $\frac{n}{p}$ elements (n is multiple of p & n >> p)

- 1) Each processor computes the prefix sums of the $\left(\frac{n}{p}\right)$ elements it has locally.
- 2) Using the last prefix sum on each processor, run a p-element parallel prefix algorithm.
- 3) On each processor, combine the result obtained by the parallel prefix algorithm with each local prefix sum computed previously.
- Steps (1) and (3) involve local computation only and each has $\left(\frac{n}{p}\right)$ run-time. Step (3) is the same as the parallel prefix algorithm where the number of elements equals the number of processors. Therefore, the run-time of the algorithm is:
 - . Computation Time: $O(\frac{n}{p} + log(p))$
 - Communication Time: $O((\tau + \mu)log(p))$

Complexity Analysis (realistic case):

Assuming each processors has $\frac{n}{p}$ elements (n is multiple of p & n >> p)

- How to compute optimal number of processors?
- We say, parallel algorithm is optimal iff the cost of the algorithm is same as sequential runtime

$$T_p = \Theta(\frac{n}{p} + log(p))$$

• Cost of parallel algorithm is $pT_p=\Theta(n+plog(p))$. As long as $n=\Omega(plog(p))$, the cost is $\Theta(n)$, which is the same as sequential runtime.

Complexity Analysis (realistic case):

Assuming each processors has $\frac{n}{p}$ elements (n is multiple of p & n >> p)

- How to compute optimal number of processors?
- We say Efficiency(η) = 1

$$\Theta(1) = \frac{\Theta(n)}{p\Theta(\frac{n}{p} + log(p))}$$

$$\bullet \Longrightarrow plog(p) = O(n)$$

• Which gives optimal number of processor while still being efficient.

Complexity Analysis:

Computing upper bound on number of Processors.

• How to compute maximum number of processors, while still being efficient?

. Work Law:
$$T_p \leq \frac{T_1}{p}$$
, since $T_p = T_\infty$ for maximum Parallelism.

$$p \leq O(\frac{n}{\log(n)})$$

• $p = O(\frac{n}{\log(n)})$ is upper bound on number of processors that can be utilised efficiently.

Sequence alignment with affine gap costs (g + hk)

- . We define simple scoring function: $f(c_1,c_2)=\{1,c_1=c_2,c_1,c_2\in\Sigma | 0,c_1\neq c_2,c_1,c_2\in\Sigma\}$
- Where Σ is the alphabet and $\Sigma = \{A, C, G, T\}$
- To find optimal alignment of sequences A and B using affine gap penalty functions, we will use Dynamic Programming and will maintain three tables T_1, T_2, T_3 each of size $(m+1) \times (n+1)$ (given |A| = n, |B| = m, where m < n). In T_1 we store score of match/mismatch of a_i with b_j , In T_2 we store score of , '-' must be matched with b_j and in T_3 we store score of, a_i must be matched to '-'.

Sequence alignment with affine gap costs (g + hk)

The tables can be filled with following equations.

$$T_{1}[i-1,j-1],$$

$$T_{1}[i,j] = f(a_{i},b_{j}) + max\{T_{2}[i-1,j-1],$$

$$T_{3}[i-1,j-1],$$

$$T_{1}[i,j-1] - (g+h),$$

$$T_{2}[i,j] = max\{T_{2}[i,j-1] - g,$$

$$T_{3}[i,j-1] - (g+h),$$

$$T_{1}[i-1,j] - (g+h),$$

$$T_{3}[i,j] = max\{T_{2}[i-1,j] - (g+h),$$

$$T_{3}[i-1,j] - g,$$

Sequence alignment with affine gap costs (g + hk)

• Initialisation: The first row and column of each table are initialized to $-\infty$, except in the following cases $(1 \le i \le m, 1 \le j \le n)$:

•
$$T_1[0,0] = 0$$

•
$$T_2[0,j] = h + gj$$

•
$$T_3[i, 0] = h + gi$$

Parallel sequence alignment with prefix sums.

- Filling Three tables row by row parallely can be done with the help of prefix sums.
- Row i of T_1 and T_3 can be directly computed since it only depends upon the previous row information which has been precomputed.
- For T_2 we need Information from the same row hence we will use prefix sums to compute entries in table T_2 .

Parallel sequence alignment with prefix sums.

. We define,
$$w[j] = max \{ T_1[i,j-1] - (g+h) \}$$
 $T_3[i,j-1] - (g+h) \}$

. Then,
$$T_2[i,j] = \max \{ w[j] \\ T_2[i,j-1] - g \}$$

• Let,
$$x[j] = T_2[i,j] + jg$$

. We can rewrite,
$$x[j] = max \{ \begin{aligned} w[j] + jg \\ T_2[i,j-1] + (j-1)g \end{aligned}$$

Parallel sequence alignment with prefix sums.

. Now,
$$x[j] = max \begin{cases} w[j] + jg \\ x[j-1] \end{cases}$$

- Since w[j] + jg is known for all j, x[j]'s can be computed using parallel prefix with max as the binary associative operator.
- Then, $T_2[i,j], (1 \le j \le n)$ can be derived using

•
$$T_2[i,j] = x[j] - jg$$

Thus each row can be computed using parallel prefix.

Parallel sequence alignment with prefix sums. Distributed memory model

- For simplicity, assume m and n are multiples of p. Processor i is responsible for computing columns $i(\frac{n}{p})+1$ to $(i+1)(\frac{n}{p})$ of tables.
- Distribution of sequence B is trivial since b_j is needed only in computing column j. Therefore, processor i is given $b_{i(\frac{n}{n})+1},\ldots,b_{(i+1)(\frac{n}{n})}$.
- Each a_i is needed by all the processors at the same time when row i is being computed. We distribute sequence A among all the processors to reduce storage. Processor i stores $a_{i(\frac{m}{p})+1},\ldots,a_{(i+1)(\frac{m}{p})}$ and broadcasts it to all processors when row $i(\frac{m}{p})$ is about to be computed.
- If there is enough space, each processor can store a copy of A and broadcasting is eliminated.

Parallel sequence alignment with prefix sums. Distributed memory model

- Computing $T_1[i,j]$ needs $T_1[i-1,j-1]$, $T_2[i-1,j-1]$ and $T_3[i-1,j-1]$ also computing w[j] requires $T_1[i,j-1]$, $T_3[i,j-1]$, which may not be available locally (for extreme left columns on each processor). Each processor k can communicate and get these five entries from its preceding processor.
- The size of message is constant and independent of table sizes.
- . Computing each row takes, $O(\frac{n}{p} + (\tau + \mu)log(p))$ time.
- Each of the p broadcasts for broadcasting portions of sequence A takes, $O(\frac{m}{p} + (\tau + \mu(\frac{m}{p})log(p)))$ time.

Parallel sequence alignment with prefix sums. Distributed memory model

• Computation time:
$$O(\frac{mn}{p})$$

• Communication time: $O((\tau + \mu)mlog(p))$

Experiments Execution Time (s)

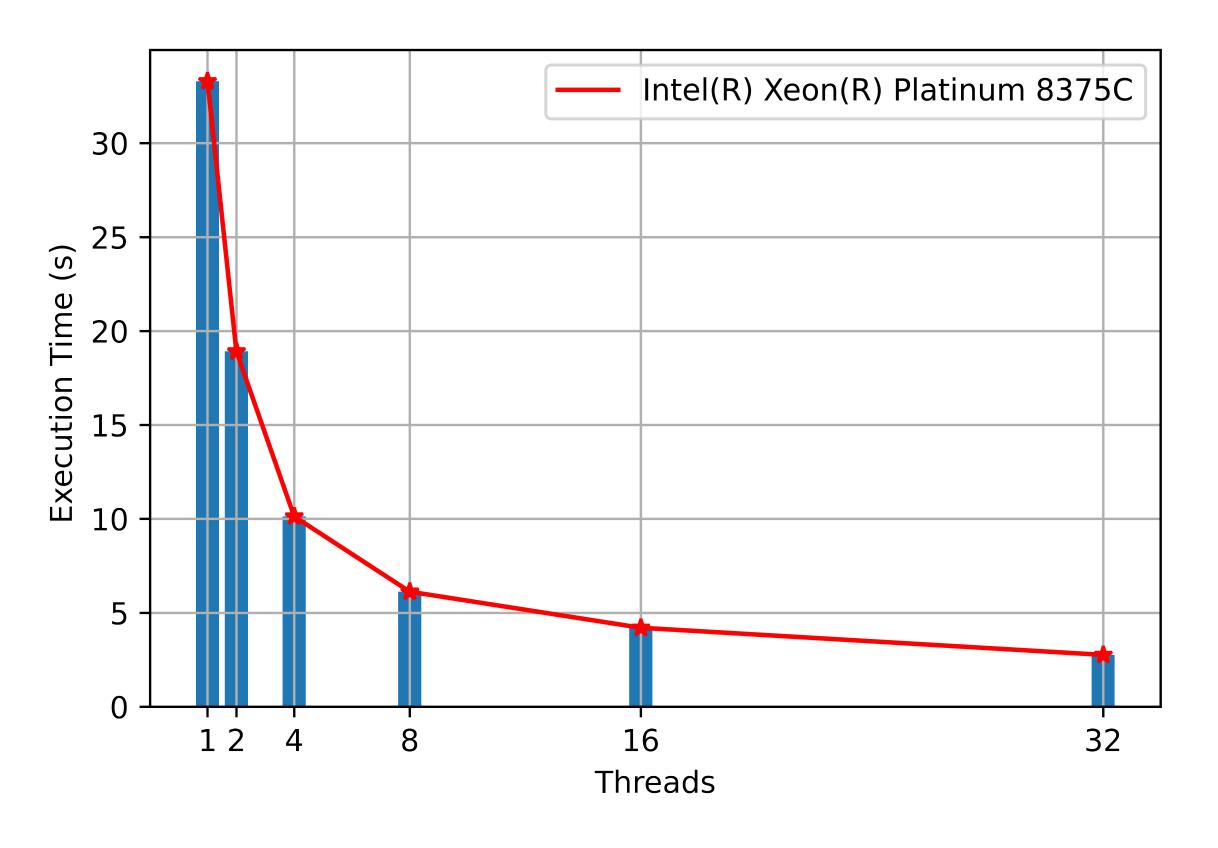


Figure (1): Execution Time (s) v/s Threads

Experiments Speedup

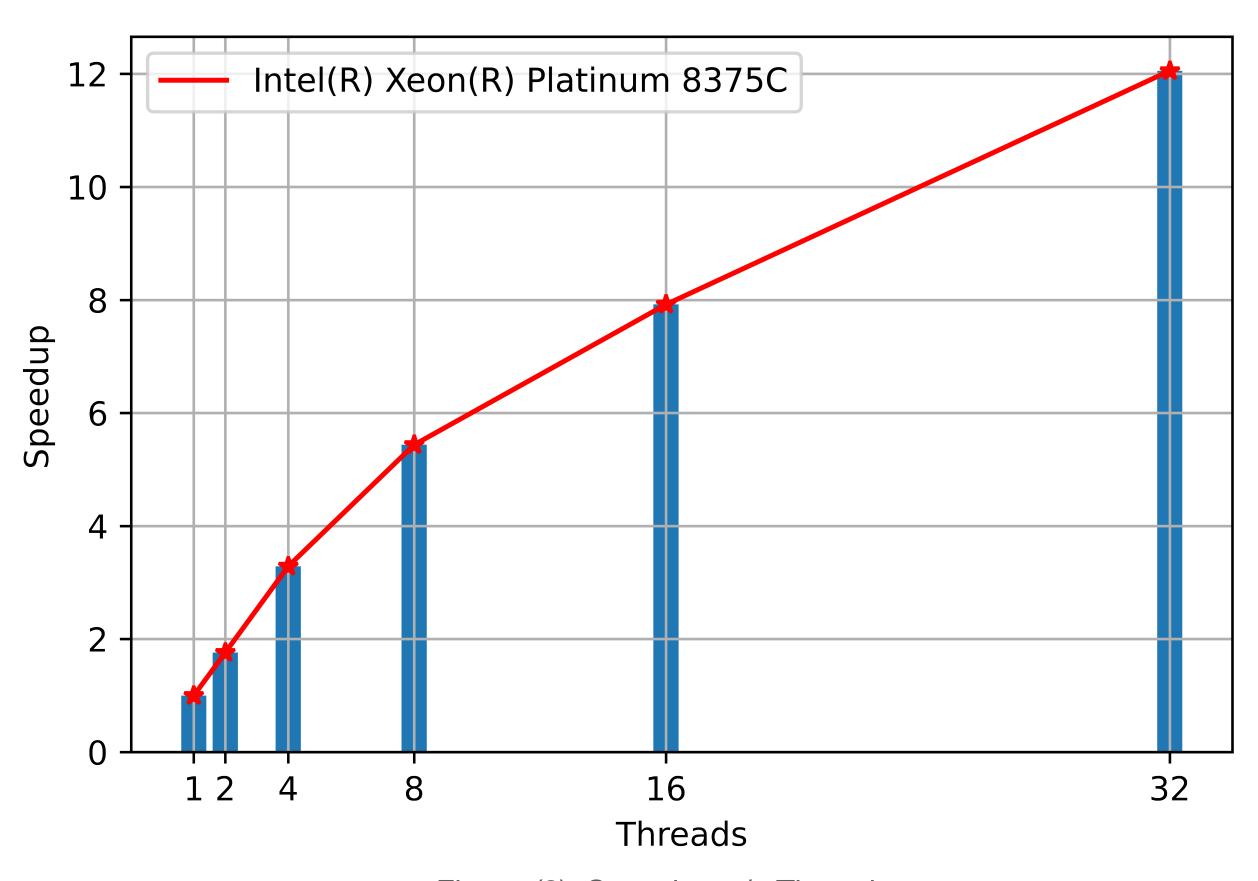


Figure (2): Speedup v/s Threads

Thanks!

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ParSeqAI: https://github.com/gsc74/ParSeqAI