Communication Avoiding All-Pairs Shortest Paths Algorithm for Sparse Graphs





CS 309 PARALLEL COMPUTING

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Introduction



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LATENCY:

The time is taken to receive the first packet of data between two points in a network

Latency depends on the topology of the network.

- BUS O(n)
- RING O(n/2)* (i7 uses this)
- Crossbar O(1)
- Mesh O(sqrt(N))

- H-tree O(log(N))
- Hypercube O(log(N)) well suited for the problem
- N is number of processors / cores

We will consider the value to be O(1) for calculations

В

BANDWIDTH:

Bandwidth is another concept that is often associated with latency. Bandwidth describes the maximum capacity of a network/internet connection. The less bandwidth a network has, the more latency.

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PARALLEL ALGORITHM MODEL:

Parallel Algorithm Model

= Decomposition + Mapping + Minimize task-interaction

For our algorithm, we utilize a hybrid approach

DISTRIBUTION -- Block distribution

MODEL -- The Pipelined Task Graph Model

MAPPING -- Decentralized dynamic mapping

Background



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THE ALL-PAIRS SHORTEST-PATHS PROBLEM:

An undirected weighted graph $G = \{V, E, W\}$

- vertex set V containing n = |V| vertices
- Edge set *E* with m = |E| edges
- \bullet Weights W

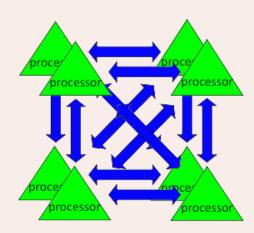
The all-pairs shortest path problem computes the length of the shortest paths between every pair of vertices in the graph G.

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THE DISTRIBUTED-MEMORY COST MODEL:

We quantify interprocessor bandwidth (the number of words) and latency (the number of messages) costs of a parallelization via a network model processor processor processor.

- The architecture is homogeneous.
- A processor can only send/receive a message to/from one other processor at a time.
- There is a link between each processor pair (all-to-all network)



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GOALS:

- To design an APSP algorithm with minimum communication cost for sparse graphs.
- To give the lower bound of bandwidth cost and latency cost.
- To design an APSP algorithm with minimum communication cost for sparse graphs.
 - Bandwidth cost: $O(\frac{n^2 log^2 P}{P} + |S|^2 log^2 P)$
 - Latency cost: $O(log^2P)$
- To give the lower bound of bandwidth cost and latency cost
 - Bandwidth lower bound: $\Omega(\frac{n^2}{P} + |S|^2)$
 - Latency lower bound: $\Omega(log^2P)$

D

FLOYD-WARSHALL ALGORITHM (FW):

Floyd-Warshall algorithm

At each iteration k, the distance matrix A is updated

•
$$A(i,j) = A(i,j) \oplus A(i,k) \otimes A(k,j)$$

•
$$x \oplus y = \min\{x, y\}, x \otimes y = x + y$$

Floyd-Warshall algorithm

Divide A into $n/b \times n/b$ blocks, each of size $b \times b$ At each iteration k

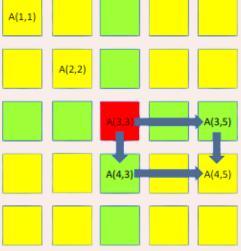
$$A(k, k) = FW(A(k, k))$$

$$A(:,k) = A:, k \oplus A(:,k) \otimes A(k,k)$$

$$A(k,:) = A k,: \oplus A(k,k) \otimes A(k,:)$$

$$A(i,j) = A i,j \oplus A(i,k) \otimes A(k,j)$$

For example: k=3



All blocks of A need to be updated

How to avoid the update of certain blocks for sparse graphs?

Several Algorithmic Techniques



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PROJECTED DURATION:

For k = 3, if $Dist (4,3) = \infty$, then $Dist (4, :) = min{Dist (4, :), Dist (4,3) + Dist (3, :) = Dist (4, :)}$

The update of Dist(4, :) can be avoided.

Similar, for k = 3, if all entries in block A(4,3) is ∞ , then $A(4,:) = A(4,:) \oplus A(4,3) \otimes A(3,:)$

The update of A(4, :) can be avoided.

A(1,1)

A(2,2)

A(3,3)

A(4,5)

A(4,5)

Updates to these blocks can be avoided

However, A is irregular and there may not be all infinite values in a block.

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NESTED-DISSECTION ORDERING (ND PROCESS):

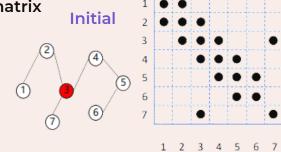
ND process: reorder the adjacency matrix

Find the vertex separator S, S partitions V into three disjoints sets, $V = V1 \cup S \cup V2$, and

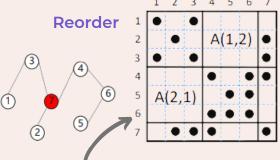
- No edges between V1 and V2
- $\bullet |V1| = |V2|$
- S is as small as possible

V1, V2, and S are called supernodes.

The vertices within *V*1 and *V*2 have consecutive indices; vertices in S have a higher index.



3 4 5 6 7



All entries in block A(1,2) and A(2,1) are ∞

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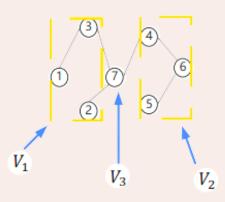
ELIMINATION TREE (ETREE):

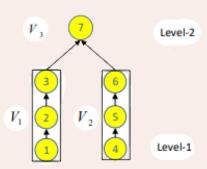
By computing the separator of graph G, we can get a two-level elimination tree (eTree).

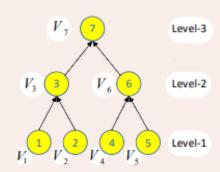
By recursively computing the separators of V1 and V2, we can obtain a multi-level eTree.

The eTree can guide parallelism.

• The elimination of supernodes in the same level is independent.







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CHALLENGE:

The computational cost of the FW algorithm is $O(n^3)$. Using ND process and eTree techniques, the computational cost can be reduced to $O(n^2S)$

How to reduce communication cost in the distributed memory model?

Our Method



Α

SYMBOL DESCRIPTION:

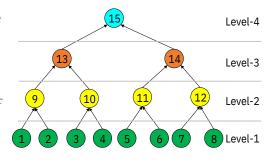
We map the supermodel block sparse matrix A to $a\sqrt{P} \times \sqrt{P}$ grid in a block layout. Symbol description:

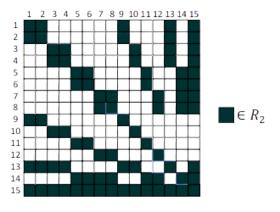
A(k): The set of all ancestors of supernode k D(k): The set of all descendants of supernode k

C(k): The set of all cousins of supernode k Ql: The collection of the l-th level supernodes

Rl: The updated region of *A* during the elimination of the *l*-th level supernodes.

 $R_l = \bigcup_{k \in O_l} (k \cup A(k) \cup D(k), k \cup A(k) \cup D(k))$





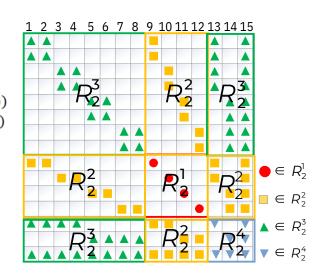
В

OUR METHOD:

Divide *Rl* into four subsets:

$$\begin{split} R_l^1 &= \bigcup_{k \in Q_l} (k, k) \\ R_l^2 &= \bigcup_{k \in Q_l} (A(k) \cup D(k), k) \cup (k, A(k) \cup D(k)) \\ R_l^3 &= \bigcup_{k \in Q_l} (A(k) \cup D(k), D(k)) \cup (D(k), A(k)) \\ R_l^4 &= \bigcup_{k \in Q_l} (A(k), A(k)) \end{split}$$

For each $(i,j) \in R_l$, the update of A(i,j) is $A(i,j) = A(i,j) \oplus \sum_k^{\oplus} A(i,k) \otimes A(k,j)$ where $k \in (A(i) \cup D(i)) \cap (A(j) \cup D(j)) \cap Q_l$



THE UPDATE OF R_i^1 , R_i^2 , R_i^3 AND R_i^4

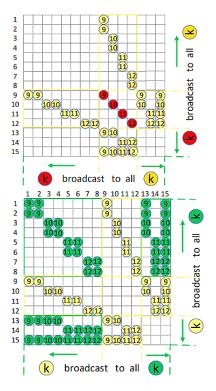
The update of R^{1} : P_{kk} performs local updates

The update of R_l^2 :

- P_{kk} broadcast to all P_{ik} , where $i \in A(k) \cup D(k)$
- P_{kk} broadcast to all P_{kj} , where $j \in A(k) \cup D(k)$

The update of R_l^3 :

- For each $(i,k) \in R^2_l$, P_{ik} broadcast to all $P_{i,i}$, $j \in A(k) \cup D(k)$
- For each $(k,j) \in R_l^2$, P_{kj} broadcast to all P_{ij} , $i \in A(k) \cup D(k)$



The update of R_l^4 :

If $|Ai \cup Di \cap Aj \cup Dj \cap Ql| = q$, then A(i, j) needs to be updated q times, i.e., $A(i, j) = A(i, j) \oplus A(i, 1) \otimes A(1, j) \oplus A(i, 2) \otimes A(2, j) \dots \oplus A(i, q) \otimes A(q, j)$

A trivial strategy: Pi1, Pi2 ..., Piq send local data to Pij in sequential

• Latency cost: $\Omega(q)$

Optimal strategy: Pi1, Pi2 ..., Piq send local data to q different processors, each processor performs a computing unit and then reduces it to P(i,j).

• Latency cost: $O(\log q)$

There is more than one block A(i,j) in R_{l}^{4} needs to be updated.

In order to update all the blocks in R_i^4 with a maximum degree of parallelization, the optimal strategy is to allocate each computing unit that updates R_i^4 to a separate processor one-to-one.

The number of computing units required to update R_i^4 is O(P).

• By summing the number of units of each Aij

We get such a one-to-one mapping from the computing units for updating R_i^4 to the processors.

- For each A(i,j) in R¹, each computing unit is all A(i,k) \otimes A(k,j), where $k \in Q_1 \cap D(i) \cap D(j)$.
- Each computing unit can be assigned to a separate processor P^{fg} , where $f = \sum_{b=h+a-c}^{h-1} 2^b + (a-l)$, $g = k \sum_{b=h-l+1}^{h-1} 2^b$, $a \in \{l+1, l+2 \dots, h\}$ and $c \in \{a, a+1 \dots, h\}$.

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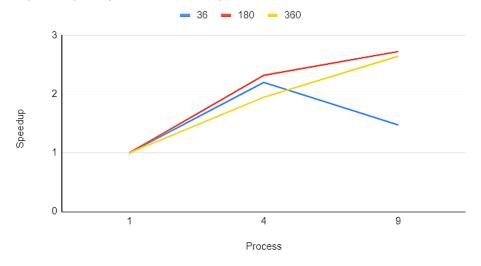
GRAPH:

2D-Sparse-algorithm

nxn - graph size	18	36	90	180	270	360
P(process)	time(us)					
1	43.15	327.34	4596.94	35968.78	131376.98	284208.77
4	57.45	148.77	2029.65	15497.20	59540.98	146014.45
9	79.87	221.96	1821.51	13204.57	46028.61	107426.16
S(Speedup)	18	36	90	180	270	360
1	1	1	1	1	1	1
4	0.7511	2.2003	2.2649	2.3210	2.2065	1.9464
9	0.5403	1.4748	2.5237	2.7240	2.8542	2.6456
Efficiency(S / P)	0.1351	0.3687	0.6309	0.6810	0.7136	0.6614

SPARSE GRAPH ----- around log^2(n) edges

Speedup vs process - 2D Sparse



Proof of Lower Bound



3NL COMPUTATION MODEL:

The computation of matrix multiplication and APSP can be expressed in a three-nested-loop (3NL) way. multiplying two $n \times n$ matrices:

$$Cij = Cij + Aik \cdot Bkj$$

Informally, the 3NL computation model is defined as follows:

- There are two non-trivial parameter-dependent functions f_{ij} , g_{ijk} such that $Cij = f_{ij}(g_{ijk}(Aik, Bkj))$
- The elements in A, B, and C are mapped to memory locations one by one.

3NL computation model lower bound:

- bandwidth lower bounds $\Omega(\frac{F}{P\sqrt{M}})$
- latency lower bounds $\Omega(\frac{F}{PM^{2/3}})$

F: the number of computation operations

M: per-process memory size.

PROOF:

Computing the APSP of a sparse graph is a 3NL computation.

The total number of operations to compute the APSP is $\Omega(n^2|S|)$:

• By calculating the number of computation operations required in the elimination of the top-level supernodes, which is a part of the total operations.

The bandwidth and latency lower bounds for solving the APSP of sparse graphs are $\Omega(n^2P + |S|^2)$ and $\Omega(\log^2 p)$, respectively.

- By applying the lower bound of operations and M to the 3NL computation model lower bound.
- By summing the lower bound of the latency cost during the elimination of each level of supernodes.

06 Improved Algorithm



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ALGORITHMS:

- Floyd-Warshall classicalFW
- Johnson's algorithm
- BlockedFW
- superFW Sao et al.
- 2D-DC-APSP / 2.5D-DC-APSP
- 2D-SPARSE-APSP

В

OUR APPROACH:

OPTIMIZING COMMUNICATION:

We propose a method using the latest findings in communication-avoiding algorithms to improve the method given in the research paper. (E.Solomonik et al)

Communication-avoiding '2.5D' algorithms take advantage of the extra available memory and reduce the bandwidth cost of many algorithms in numerical linear algebra. Generally, 2.5D algorithms can use a factor of c more memory to reduce the bandwidth cost by a factor of \sqrt{c} .

Table:

PARAMETER	2D-DC-APSP	2.5D-DC-APSP	3D-DC-APSP
Per-process memory	$O(\frac{n^2}{P})$	$O(c * n^2 / \sqrt{p})$	$O(n^2 / p^{1/2})$
Bandwidth cost (B)	$O(\frac{n^2}{\sqrt{P}})$	$O(n^2/\sqrt{cp})$	$O(n^2 / p^{2/3})$
Latency cost (L)	$O(\sqrt{P}log^2P)$	$O(\sqrt{cp}\log^2(p))$	O(log ² (p))

We observe -

- The 2.5D algorithm works asymptotically as fast as the 2D algorithm. For large problem sizes, the factor of \sqrt{c} is prominent.
- The 3D algorithm we chose utilizes a parallel implementation of Strassen matrix multiplication on a distributed platform and reduces communication bandwidth and latency by a factor of p1/6 wrt 2D algorithms. (Agarwal et al).
- We can theoretically utilize the above algorithm with 2.5D-DC-algorithm to achieve improved communication latency and bandwidth, we call the algorithm 3D-DC-algorithm.

PARAMETER	AWARENESS	CONSIDERATION
PER-PROCESS MEMORY	$O(n^2 / p^{2/3})$	$O(\frac{n^2}{P} + S ^2)$
BANDWIDTH COST (B)	O(n ² / p ^{2/3})	$O(\frac{n^2log^2P}{P} + S ^2log^2P)$
LATENCY COST (L)	$O(log^2P)$	$O(log^2P)$

In fact, the improved algorithm outperforms 2D-SPARSE-APSP(research paper algorithm) in per-process memory usage in terms of |S| supernodes. Bandwidth cost for our algorithm will become better if $|S| \sim O(n)$, that is the graph is dense.

IMPROVEMENT FOR SPECIFIC CASES:

CUT-EDGE ALGORITHM:

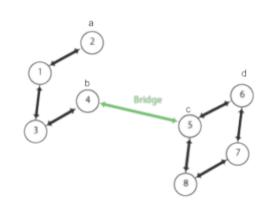
Step1:

- Find bridges in graphs or cutedges(bridges).
- Using Karger's algorithm similar to Tarjan's algorithm.

Step2:

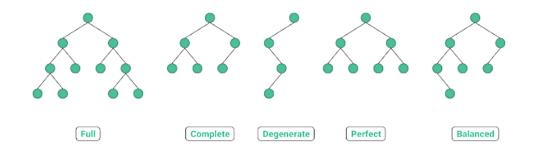
• ASPS can be calculated for 2 components as follows.

$$d(a,d) = d(a,b) + 1 + d(c,d)$$
, d is
minimum path
Property of cut-edges.



Steps:

- 1. Solve 2 components in parallel.
- 2. Fill matrix for nodes across cut-edges using the above formula.



Recursively perform the above steps:

- Latency is the number of times a message is sent using MPI in the critical path.
- The latency is O(log P), which is better than previous algorithms.
- The bandwidth is $O(n^2)$.

В

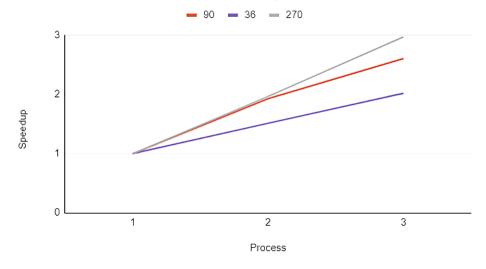
GRAPH:

<u>Improved-algorithm</u>

nxn - graph size	18	36	90	180	270	360
P(process)	time(us)					
1	21.22	130.89	1924.03	35968.78	14751.91	110912.79
2	28.13	86.54	1013.80	20497.20	7500.17	57510.37
3	19.07	64.84	665.42	13204.57	4963.40	42553.66
S(Speedup)	18	36	90	180	270	360
1	1	1	1	1	1	1
2	0.7544	1.5125	1.8978	1.7548	1.9669	1.9286
3	1.1127	2.0187	2.8915	2.7240	2.9721	2.6064
Efficiency(S / P)	0.3772	0.7562	0.9489	0.8774	0.9834	0.9643

SPARSE GRAPH ---- around log^2(n) edges

Speedup vs process - Improved algorithm



07 Summary



PARAMETER	2D-DC-APSP	SPARSE-APSP	LOWER BOUND		
			Dense graph	Sparse graph	
Per-process memory (<i>M</i>)	$O(\frac{n^2}{P})$	$O(\frac{n^2}{P} + S ^2)$	$\Omega(\frac{n^2}{P})$	$\Omega(\frac{n^2}{P})$	
Bandwidth cost (<i>B</i>)	$O(\frac{n^2}{\sqrt{P}})$	$O(\frac{n^2log^2P}{P} + S ^2log^2P)$	$\Omega(\frac{n^2}{\sqrt{P}})$	$\Omega(\frac{n^2}{P} + S ^2)$	
Latency cost (<i>L</i>)	$O(\sqrt{P}log^2P)$	$O(log^2P)$	$\varOmega(\sqrt{P})$	$\Omega(log^2P)$	

