Principles of Parallel Algorithm Design

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Chapter Overview: Algorithms and Concurrency

- Introduction to Parallel Algorithms
 - Tasks and Decomposition
 - Processes and Mapping
 - Processes Versus Processors
- Decomposition Techniques
 - Recursive Decomposition
 - Recursive Decomposition
 - Exploratory Decomposition
 - Hybrid Decomposition
- Characteristics of Tasks and Interactions
 - Task Generation, Granularity, and Context
 - Characteristics of Task Interactions.

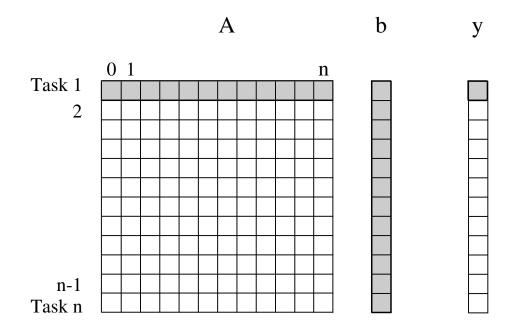
Chapter Overview: Concurrency and Mapping

- Mapping Techniques for Load Balancing
 - Static and Dynamic Mapping
- Methods for Minimizing Interaction Overheads
 - Maximizing Data Locality
 - Minimizing Contention and Hot-Spots
 - Overlapping Communication and Computations
 - Replication vs. Communication
 - Group Communications vs. Point-to-Point Communication
- Parallel Algorithm Design Models
 - Data-Parallel, Work-Pool, Task Graph, Master-Slave, Pipeline, and Hybrid Models

Preliminaries: Decomposition, Tasks, and Dependency Graphs

- The first step in developing a parallel algorithm is to decompose the problem into tasks that can be executed concurrently
- A given problem may be docomposed into tasks in many different ways.
- Tasks may be of same, different, or even interminate sizes.
- A decomposition can be illustrated in the form of a directed graph with nodes corresponding to tasks and edges indicating that the result of one task is required for processing the next. Such a graph is called a *task dependency graph*.

Example: Multiplying a Dense Matrix with a Vector



Computation of each element of output vector y is independent of other elements. Based on this, a dense matrix-vector product can be decomposed into n tasks. The figure highlights the portion of the matrix and vector accessed by Task 1.

Observations: While tasks share data (namely, the vector b), they do not have any control dependencies – i.e., no task needs to wait for the (partial) completion of any other. All tasks are of the same size in terms of number of operations. Is this the maximum number of tasks we could decompose this problem into?

Example: Database Query Processing

Consider the execution of the query:

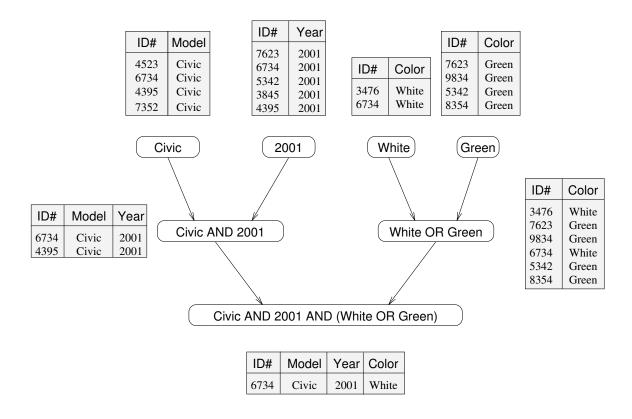
```
MODEL = ''CIVIC'' AND YEAR = 2001 AND (COLOR = ''GREEN'' OR COLOR = ''WHITE)
```

on the following database:

ID#	Model	Year	Color	Dealer	Price
4523	Civic	2002	Blue	MN	\$18,000
3476	Corolla	1999	White	IL	\$15,000
7623	Camry	2001	Green	NY	\$21,000
9834	Prius	2001	Green	CA	\$18,000
6734	Civic	2001	White	OR	\$17,000
5342	Altima	2001	Green	FL	\$19,000
3845	Maxima	2001	Blue	NY	\$22,000
8354	Accord	2000	Green	VT	\$18,000
4395	Civic	2001	Red	CA	\$17,000
7352	Civic	2002	Red	WA	\$18,000

Example: Database Query Processing

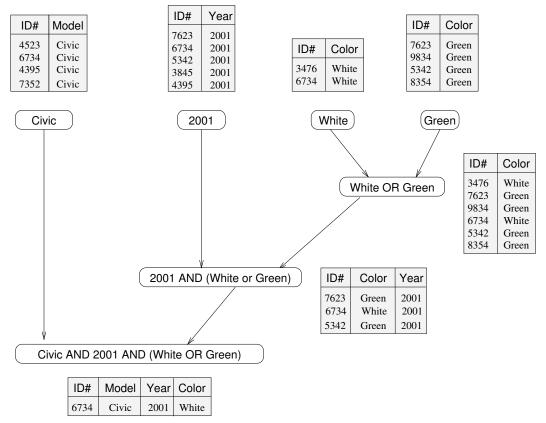
The execution of the query can be divided into subtasks in various ways. Each task can be thought of as generating an intermediate table of entries that satisfy a particular clause.



Decomposing the given query into a number of tasks. Edges in this graph denote that the output of one task is needed to accomplish the next.

Example: Database Query Processing

Note that the same problem can be decomposed into subtasks in other ways as well.

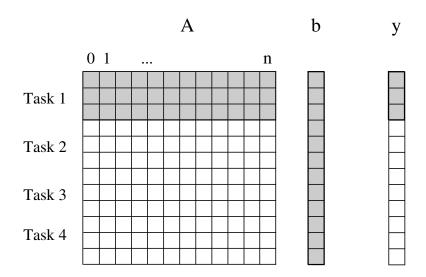


An alternate decomposition of the given problem into subtasks, along with their data dependencies.

Different task decompositions may lead to significant differences with respect to their eventual parallel performance.

Granularity of Task Decompositions

- The number of tasks into which a problem is decomposed determines its granularity.
- Decomposition into a large number of tasks results in finegrained decomposition and that into a small number of tasks results in a coarse grained decomposition.



A coarse grained counterpart to the dense matrix-vector product example. Each task in this example corresponds to the computation of three elements of the result vector.

Degree of Concurrency

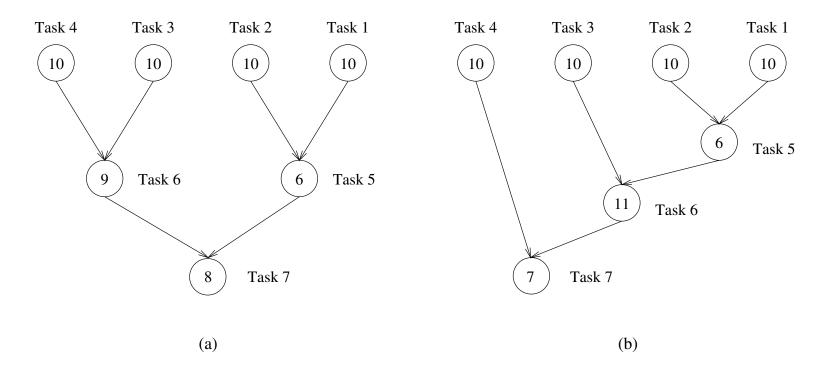
- The number of tasks that can be executed in parallel is the degree of concurrency of a decomposition.
- Since the number of tasks that can be executed in parallel may change over program execution, the *maximum degree* of concurrency is the maximum number of such tasks at any point during execution. What is the maximum degree of concurrency of the database query examples?
- The average degree of concurrency is the average number of tasks that can be processed in parallel over the execution of the program. Assuming that each tasks in the database example takes identical processing time, what is the average degree of concurrency in each decomposition?
- The degree of concurrency increases as the decomposition becomes finer in granularity and vice versa.

Critical Path Length

- A directed path in the task dependency graph represents a sequence of tasks that must be processed one after the other.
- The longest such path determines the shortest time in which the program can be executed in parallel.
- The length of the longest path in a task dependency graph is called the critical path length.

Critical Path Length

Consider the task dependency graphs of the two database query decompositions:



What are the critical path lengths for the two task dependency graphs? If each task takes 10 time units, what is the shortest parallel execution time for each decomposition? How many processors are needed in each case to achieve this minimum parallel execution time? What is the maximum degree of concurrency?

Limits on Parallel Performance

- It would appear that the parallel time can be made arbitrarily small by making the decomposition finer in granularity.
- There is an inherent bound on how fine the granularity of a computation can be. For example, in the case of multiplying a dense matrix with a vector, there can be no more than (n^2) concurrent tasks.
- Concurrent tasks may also have to exchange data with other tasks. This results in communication overhead. The tradeoff between the granularity of a decomposition and associated overheads often determines performance bounds.

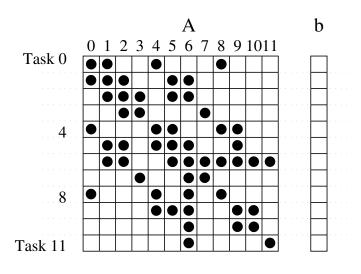
Task Interaction Graphs

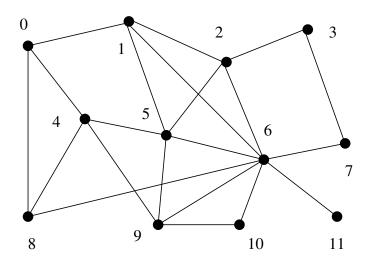
- Subtasks generally exchange data with others in a decomposition.
 For example, even in the trivial decomposition of the dense matrix-vector product, if the vector is not replicated across all tasks, they will have to communicate elements of the vector.
- The graph of tasks (nodes) and their interactions/data exchange (edges) is referred to as a *task interaction graph*.
- Note that task interaction graphs represent data dependencies, whereas task dependency graphs represent control dependencies.

Task Interaction Graphs: An Example

Consider the problem of multiplying a sparse matrix A with a vector b. The following observations can be made:

- As before, the computation of each element of the result vector can be viewed as an independent task.
- ullet Unlike a dense matrix-vector product though, only non-zero elements of matrix A participate in the computation.
- If, for memory optimality, we also partition b across tasks, then one can see that the task interaction graph of the computation is identical to the graph of the matrix A (the graph for which A represents the adjacency structure).





(a)

Task Interaction Graphs, Granularity, and Communication

In general, if the granularity of a decomposition is finer, the associated overhead (as a ratio of useful work associated with a task) increases.

Example: Consider the sparse matrix-vector product example from previous foil. Assume that each node takes unit time to process and each interaction (edge) causes an overhead of a unit time.

Viewing node 0 as an independent task involves a useful computation of one time unit and overhead (communication) of three time units.

Now, if we consider nodes 0, 4, and 5 as one task, then the task has useful computation totaling to three time units and communication corresponding to four time units (four edges). Clearly, this is a more favorable ratio than the former case.

Processes and Mapping

- In general, the number of tasks in a decomposition exceeds the number of processing elements available.
- For this reason, a parallel algorithm must also provide a mapping of tasks to processes.

Note: We refer to the mapping as being from tasks to processes, as opposed to processors. This is because typical programming APIs, as we shall see, do not allow easy binding of tasks to physical processors. Rather, we aggregate tasks into processes and rely on the system to map these processes to physical processors. We use processes, not in the UNIX sense of a process, rather, simply as a collection of tasks and associated data.

Processes and Mapping

- Appropriate mapping of tasks to processes is critical to the parallel performance of an algorithm.
- Mappings are determined by both the task dependency and task interaction graphs.
- Task dependency graphs can be used to ensure that work is equally spread across all processes at any point (minimum idling and optimal load balance).
- Task interaction graphs can be used to make sure that processes need minimum interaction with other processes (minimum communication).

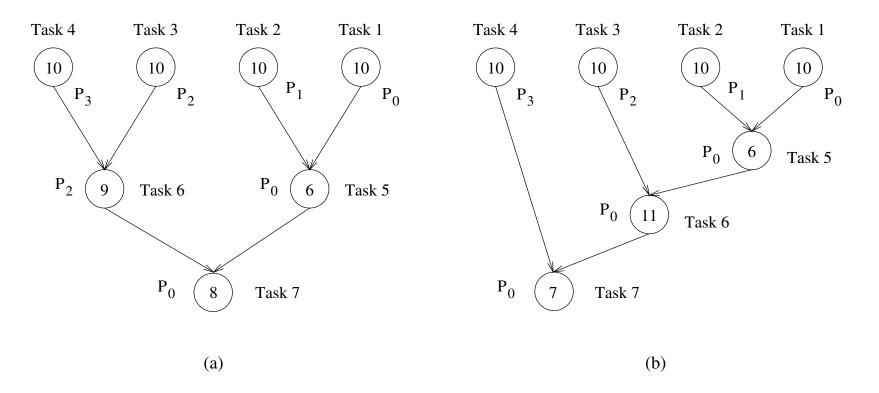
Processes and Mapping

An appropriate mapping must minimize parallel execution time by:

- Mapping independent tasks to different processes.
- Assigning tasks on critical path to processes as soon as they become available.
- Minimizing interaction between processes by mapping tasks with dense interactions to the same process.

Note: These criteria often conflict eith each other. For example, a decomposition into one task (or no decomposition at all) minimizes interaction but does not result in a speedup at all! Can you think of other such conflicting cases?

Processes and Mapping: Example



Mapping tasks in the database query decomposition to processes. These mappings were arrived at by viewing the dependency graph in terms of levels (no two nodes in a level have dependencies). Tasks within a single level are then assigned to different processes.

Decomposition Techniques

So how does one decompose a task into various subtasks?

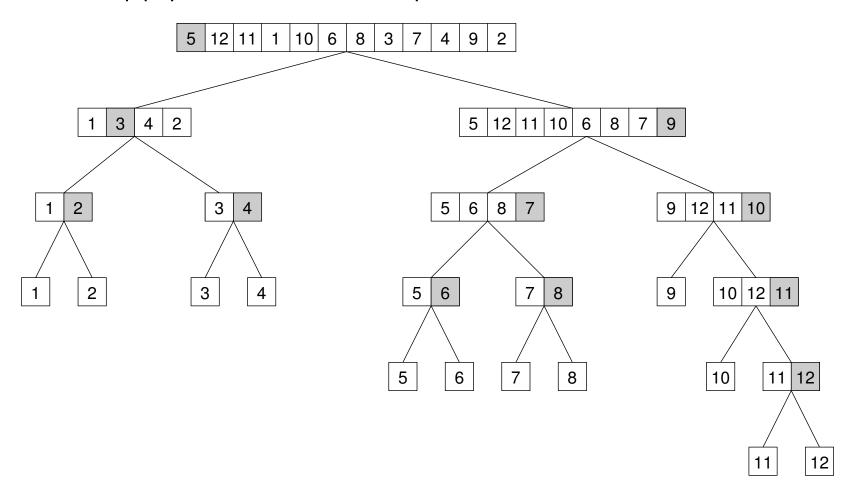
While there is no single recipe that works for all problems, we present a set of commonly used techniques that apply to broad classes of problems. These include:

- recursive decomposition
- data decomposition
- exploratory decomposition
- speculative decomposition

Recursive Decomposition

- Generally suited to problems that are solved using the divideand-conquer strategy.
- A given problem is first decomposed into a set of sub-problems.
- These sub-problems are recursively decomposed further until a desired granularity is reached.

A classic example of a divide-and-conquer algorithm on which we can apply recursive decomposition is Quicksort.



In this example, once the list has been partitioned around the pivot, each sublist can be processed concurrently (i.e., each sublist represents an independent subtask). This can be repeated recursively.

The problem of finding the minimum number in a given list (or indeed any other associative operation such as sum, AND, etc.) can be fashioned as a divide-and-conquer algorithm. The following algorithm illustrates this.

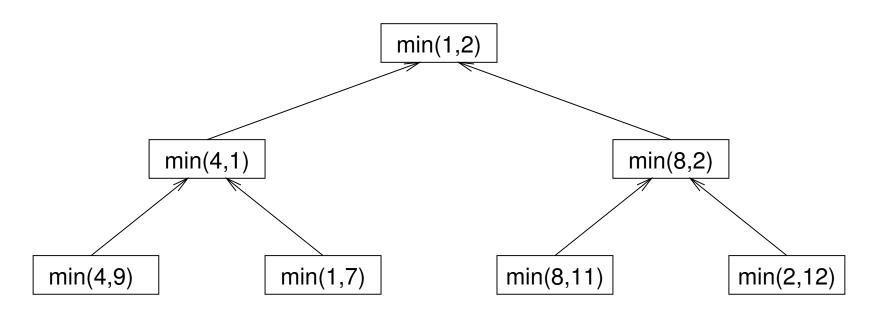
We first start with a simple serial loop for computing the minimum entry in a given list:

- 1. **procedure** SERIAL_MIN (A, n)
- 2. **begin**
- 3. min = A[0];
- 4. for i := 1 to n 1 do
- 5. **if** (A[i] < min) min := A[i];
- 6. **endfor**;
- 7. **return** *min*;
- 8. end SERIAL_MIN

We can rewrite the loop as follows:

```
procedure RECURSIVE_MIN (A, n)
2.
   begin
3. if (n = 1) then
     min := A[0];
5. else
      Imin := RECURSIVE\_MIN (A, n/2);
7. rmin := RECURSIVE\_MIN (\&(A[n/2]), n - n/2);
8. if (Imin < rmin) then
9. min := lmin;
10. else
11. min := rmin;
12. endelse;
13. endelse;
14. return min;
15. end RECURSIVE_MIN
```

The code in the previous foil can be decomposed naturally using a recursive decomposition strategy. We illustrate this with the following example of finding the minimum number in the set {4, 9, 1, 7, 8, 11, 2, 12}. The task dependency graph associated with this computation is as follows:



Data Decomposition

- Identify the data on which computations are performed.
- Partition this data across various tasks.
- This partitioning induces a decomposition of the problem.
- Data can be partitioned in various ways this critically impacts performance of a parallel algorithm.

Data Decomposition: Output Data Decomposition

- Often, each element of the output can be computed independently of others (but simply as a function of the input).
- A partition of the output across tasks decomposes the problem naturally.

Consider the problem of multiplying two $n \times n$ matrices A and B to yield matrix C. The output matrix C can be partitioned into four tasks as follows:

$$\begin{pmatrix} A_{1,1} & A_{1,2} \\ A_{2,1} & A_{2,2} \end{pmatrix} \cdot \begin{pmatrix} B_{1,1} & B_{1,2} \\ B_{2,1} & B_{2,2} \end{pmatrix} \rightarrow \begin{pmatrix} C_{1,1} & C_{1,2} \\ C_{2,1} & C_{2,2} \end{pmatrix}$$

Task 1:
$$C_{1,1} = A_{1,1}B_{1,1} + A_{1,2}B_{2,1}$$

Task 2:
$$C_{1,2} = A_{1,1}B_{1,2} + A_{1,2}B_{2,2}$$

Task 3:
$$C_{2,1} = A_{2,1}B_{1,1} + A_{2,2}B_{2,1}$$

Task 4:
$$C_{2,2} = A_{2,1}B_{1,2} + A_{2,2}B_{2,2}$$

A partitioning of output data does not result in a unique decomposition into tasks. For example, for the same problem as in previus foil, with identical output data distribution, we can derive the following two (other) decompositions:

Decomposition I

Decomposition II

Task 1:
$$C_{1,1} = A_{1,1}B_{1,1}$$

Task 2:
$$C_{1,1} = C_{1,1} + A_{1,2}B_{2,1}$$

Task 3:
$$C_{1,2} = A_{1,1}B_{1,2}$$

Task 4:
$$C_{1,2} = C_{1,2} + A_{1,2}B_{2,2}$$

Task 5:
$$C_{2,1} = A_{2,1}B_{1,1}$$

Task 6:
$$C_{2,1} = C_{2,1} + A_{2,2}B_{2,1}$$

Task 7:
$$C_{2,2} = A_{2,1}B_{1,2}$$

Task 8:
$$C_{2,2} = C_{2,2} + A_{2,2}B_{2,2}$$

Task 1:
$$C_{1,1} = A_{1,1}B_{1,1}$$

Task 2:
$$C_{1,1} = C_{1,1} + A_{1,2}B_{2,1}$$

Task 3:
$$C_{1,2} = A_{1,2}B_{2,2}$$

Task 4:
$$C_{1,2} = C_{1,2} + A_{1,1}B_{1,2}$$

Task 5:
$$C_{2,1} = A_{2,2}B_{2,1}$$

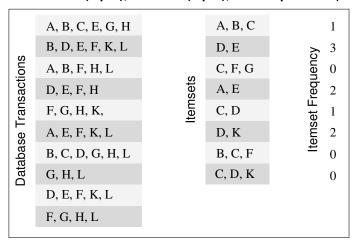
Task 6:
$$C_{2,1} = C_{2,1} + A_{2,1}B_{1,1}$$

Task 7:
$$C_{2,2} = A_{2,1}B_{1,2}$$

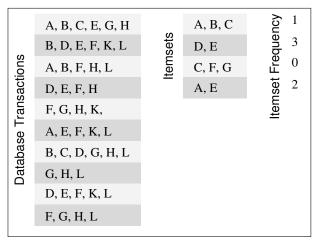
Task 8:
$$C_{2,2} = C_{2,2} + A_{2,2}B_{2,2}$$

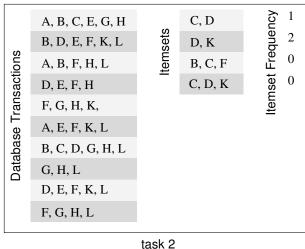
Consider the problem of counting the instances of given itemsets in a database of transactions. In this case, the output (itemset frequencies) can be partitioned across tasks.

(a) Transactions (input), itemsets (input), and frequencies (output)



(b) Partitioning the frequencies (and itemsets) among the tasks





task 1 ta

From the previous example, the following observations can be made:

- If the database of transactions is replicated across the processes, each task can be independently accomplished with no communication.
- If the database is partitioned across processes as well (for reasons of memory utilization), each task first computes partial counts. These counts are then aggregated at the appropriate task.

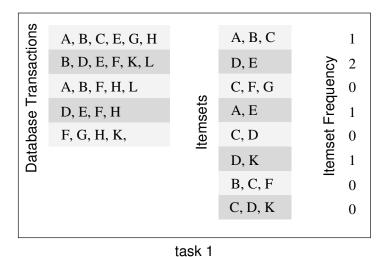
Input Data Partitioning

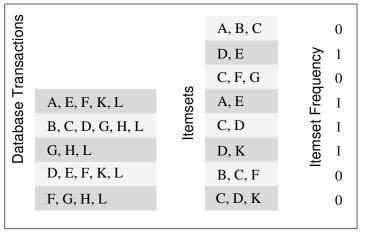
- Generally applicable if each output can be naturally computed as a function of the input.
- In many cases, this is the only natural decomposition because the output is not clearly known a-priori (e.g., the problem of finding the minimum in a list, sorting a given list, etc.).
- A task is associated with each input data partition. The task performs as much of the computation with its part of the data. Subsequent processing combines these partial results.

Input Data Partitioning: Example

In the database counting example, the input (i.e., the transaction set) can be partitioned. This induces a task decomposition in which each task generates partial counts for all itemsets. These are combined subsequently for aggregate counts.

Partitioning the transactions among the tasks

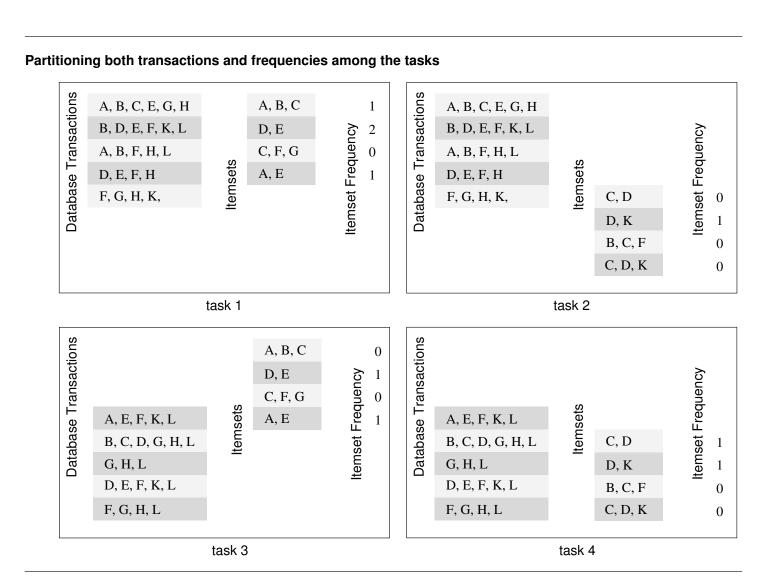




task 2

Partitioning Input and Output Data

Often input and output data decomposition can be combined for a higher degree of concurrency. For the itemset counting example, the transaction set (input) and itemset counts (output) can both be decomposed as follows:

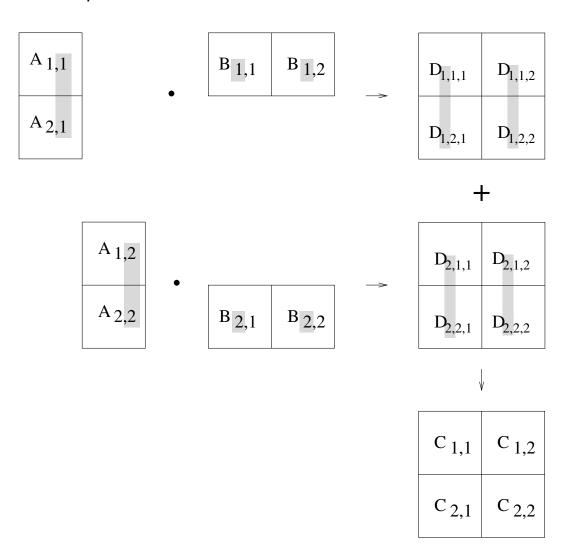


Intermediate Data Partitioning

- Computation can often be viewed as a sequence of transformation from the input to the output data.
- In these cases, it is often beneficial to use one of the intermediate stages as a basis for decomposition.

Intermediate Data Partitioning: Example

Let us revisit the example of dense matrix multiplication. We first show how we can visualize this computation in terms of intermediate matrices D.



Intermediate Data Partitioning: Example

A decomposition of intermediate data structure D leads to the following decomposition into 8 + 4 tasks:

Stage I

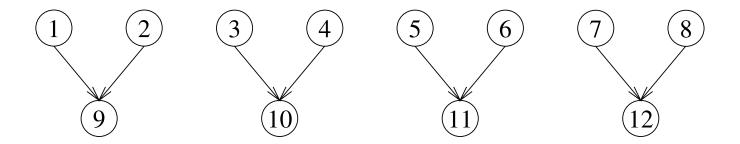
$$\begin{pmatrix} A_{1,1} & A_{1,2} \\ A_{2,1} & A_{2,2} \end{pmatrix} \cdot \begin{pmatrix} B_{1,1} & B_{1,2} \\ B_{2,1} & B_{2,2} \end{pmatrix} \rightarrow \begin{pmatrix} \begin{pmatrix} D_{1,1,1} & D_{1,1,2} \\ D_{1,2,2} & D_{1,2,2} \\ D_{2,1,1} & D_{2,1,2} \\ D_{2,2,2} & D_{2,2,2} \end{pmatrix}$$

Stage II

$$\left(\begin{array}{cc} D_{1,1,1} & D_{1,1,2} \\ D_{1,2,2} & D_{1,2,2} \end{array}\right) + \left(\begin{array}{cc} D_{2,1,1} & D_{2,1,2} \\ D_{2,2,2} & D_{2,2,2} \end{array}\right) \rightarrow \left(\begin{array}{cc} C_{1,1} & C_{1,2} \\ C_{2,1} & C_{2,2} \end{array}\right)$$

Intermediate Data Partitioning: Example

The task dependency graph for the decomposition (shown in previous foil) into 12 tasks is as follows:



The Owner Computes Rule

- The Owner Computes Rule generally states that the process assined a particular data item is responsible for all computation associated with it.
- In the case of input data decomposition, the owner computes rule imples that all computations that use the input data are performed by the process.
- In the case of output data decomposition, the owner computes rule implies that the output is computed by the process to which the output data is assigned.

Exploratory Decomposition

- In many cases, the decomposition of the problem goes handin-hand with its execution.
- These problems typically involve the exploration (search) of a state space of solutions.
- Problems in this class include a variety of discrete optimization problems (0/1 integer programming, QAP, etc.), theorem proving, game playing, etc.

Exploratory Decomposition: Example

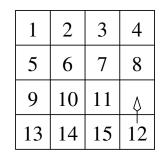
A simple application of exploratory decomposition is in the solution to a 15 puzzle (a tile puzzle). We show a sequence of three moves that transform a given initial state (a) to desired final state (d).

2	3	4
6	\	8
10	7	11
14	15	12
	6	6 ¢ 10 7

(a)

1	2	3	4
5	6	7	8
9	10	\Diamond	-11
13	14	15	12
13	17	13	12

(b)



(c)

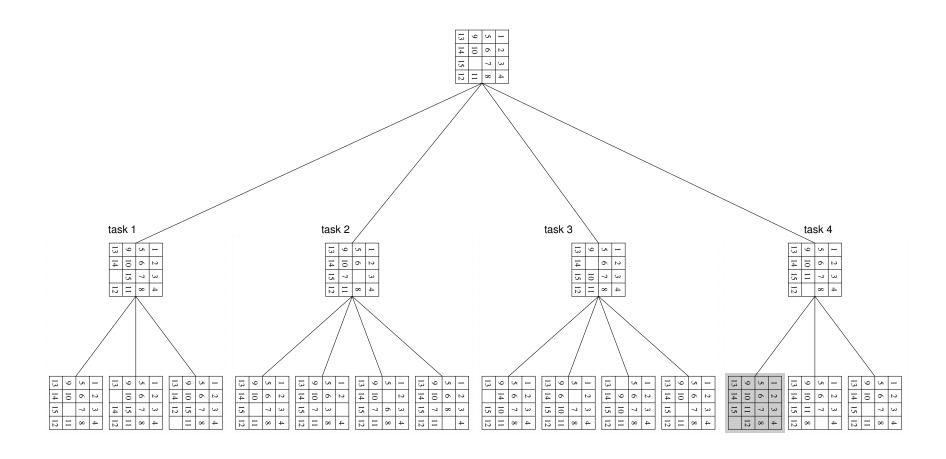
1	2	3	4
5	6	7	8
9	10	11	12
13	14	15	

(d)

Of-course, the problem of computing the solution, in general, is much more difficult than in this simple example.

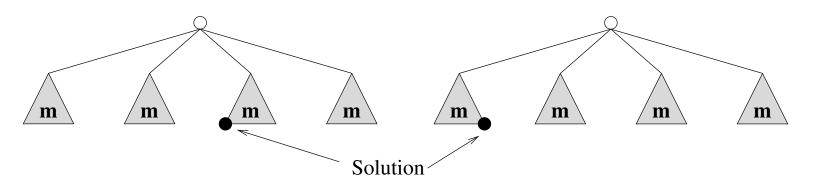
Exploratory Decomposition: Example

The state space can be explored by generating various successor states of the current state and to view them as independent tasks.



Exploratory Decomposition: Anomalous Computations

- In many instances of exploratory decomposition, the decomposition technique may change the amount of work done by the parallel formulation.
- This change results in super- or sub-linear speedups.



Total serial work: 2m+1

Total parallel work: 1

Total serial work: m

Total parallel work: 4m

(a) (b)

Speculative Decomposition

- In some applications, dependencies between tasks are not known a-priori.
- For such applications, it is impossible to identify independent tasks.
- There are generally two approaches to dealing with such applications: conservative approaches, which identify independent tasks only when they are guaranteed to not have dependencies, and, optimistic approaches, which schedule tasks even when they may potentially be erroneous.
- Conservative approaches may yield little concurrency and optimistic approaches may require roll-back mechanism in the case of an error.

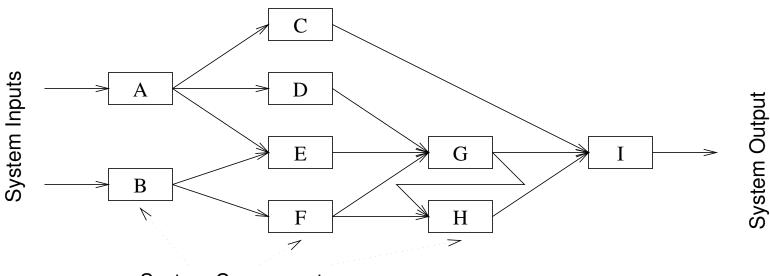
Speculative Decomposition: Example

A classic example of speculative decomposition is in discrete event simulation.

- The central data structure in a discrete event simulation is a time-ordered event list.
- Events are extracted precisely in time order, processed, and if required, resulting events are inserted back into the event list.
- Consider your day today as a discrete event system you get up, get ready, drive to work, work, eat lunch, work some more, drive back, eat dinner, and sleep.
- Each of these events may be processed independently, however, in driving to work, you might meet with an unfortunate accident and not get to work at all.
- Therefore, an optimistic scheduling of other events will have to be rolled back.

Speculative Decomposition: Example

Another example is the simulation of a network of nodes (for instance, an assembly line or a computer network through which packets pass). The task is to simulate the behavior of this network for various inputs and node delay parameters (note that networks may become unstable for certain values of service rates, queue sizes, etc.).



System Components

Hybrid Decompositions

Often, a mix of decomposition techniques is necessary for decomposing a problem. Consider the following examples:

- In quicksort, recursive decomposition alone limits concurrency (Why?). A
 mix of data and recursive decompositions is more desirable.
- In discrete event simulation, there might be concurrency in task processing.
 A mix of speculative decomposition and data decomposition may work well.
- Even for simple problems like finding a minimum of a list of numbers, a mix of data and recursive decomposition works well.

