

Tutorial 6

ECSE 420 – Tutorial 6

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TR 4110
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Lab 2 – Gaussian Elimination

- GE kernel

```
for (k = 0; k < N - 1; k++)  
    for (i = k+1; i < N; i++) {  
        l = A[i][k] / A[k][k];  
        for (j = k + 1; j < N; j++)  
            A[i][j] = A[i][j] - l*A[k][j];  
    }  
}
```

Lab 2 – Gaussian Elimination

$N = 4$

```
for (k = 0; k < N - 1; k++)  
    for (i = k+1; i < N; i++) {  
        l = A[i][k] / A[k][k];  
        for (j = k + 1; j < N; j++)  
            A[i][j] = A[i][j] - l*A[k][j];  
    }  
}
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Lab 2 – Gaussian Elimination

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        for (j = k + 1; j < N; j++)  
            A[i][j] = A[i][j] - l*A[k][j];  
    }  
}
```

	j = 0	j = 1	j = 2	j = 3
i = 0				
i = 1				
i = 2				
i = 3				

Lab 2 – Gaussian Elimination

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        for (j = k + 1; j < N; j++)  
            A[i][j] = A[i][j] - l*A[k][j];  
    }  
}
```

k = 0

	j = 0	j = 1	j = 2	j = 3
i = 0				
i = 1				
i = 2				
i = 3				

Lab 2 – Gaussian Elimination

```
for (k = 0; k < N - 1; k++)  
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        for (j = k + 1; j < N; j++)  
            A[i][j] = A[i][j] - l*A[k][j];  
    }  
}
```

k = 0

i = 1

	j = 0	j = 1	j = 2	j = 3
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Lab 2 – Gaussian Elimination

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i = 1

l = A[1][0] / A[0][0];

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            A[i][j] = A[i][j] - l*A[k][j];  
    }  
}
```

k = 0

i = 1

l = A[1][0] / A[0][0];

j = 1

	j = 0	j = 1	j = 2	j = 3
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Lab 2 – Gaussian Elimination

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l = A[1][0] / A[0][0];

j = 1 A[1][1] = A[1][1] - l*A[0][1];

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Lab 2 – Gaussian Elimination

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    }  
}
```

k = 0

i = 1

l = A[1][0] / A[0][0];

j = 1 A[1][1] = A[1][1] - l*A[0][1];

j = 2 A[1][2] = A[1][2] - l*A[0][2];

	j = 0	j = 1	j = 2	j = 3
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Lab 2 – Gaussian Elimination

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    }  
}
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k = 0

i = 1

l = A[1][0] / A[0][0];

j = 1 A[1][1] = A[1][1] - l*A[0][1];

j = 2 A[1][2] = A[1][2] - l*A[0][2];

j = 3 A[1][3] = A[1][3] - l*A[0][3];

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Lab 2 – Gaussian Elimination

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Lab 2 – Gaussian Elimination

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            A[i][j] = A[i][j] - l*A[k][j];  
    }  
}
```

k = 0

i = 2

$l = A[2][0] / A[0][0];$

	j = 0	j = 1	j = 2	j = 3
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i = 1				
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Lab 2 – Gaussian Elimination

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i = 2

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l = A[2][0] / A[0][0];

j = 1 A[2][1] = A[2][1] - l*A[0][1];

	j = 0	j = 1	j = 2	j = 3
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Lab 2 – Gaussian Elimination

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            A[i][j] = A[i][j] - l*A[k][j];  
    }  
}
```

k = 0

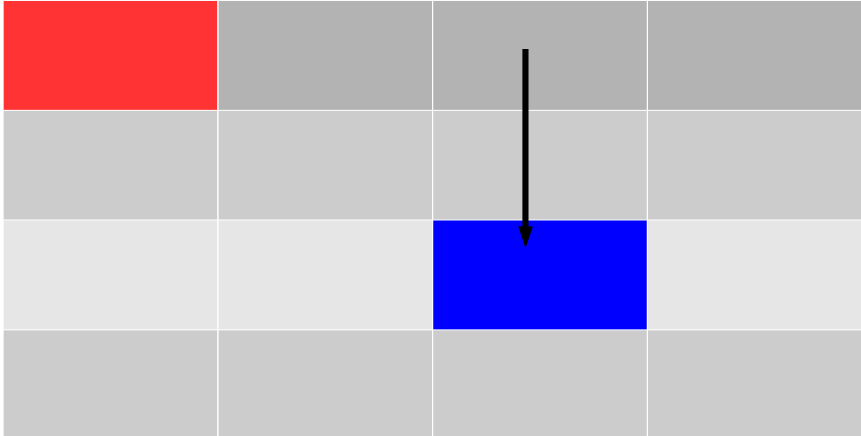
i = 1

l = A[1][0] / A[0][0];

j = 1 A[1][1] = A[1][1] - l*A[0][1];

j = 2 A[1][2] = A[1][2] - l*A[0][2];

	j = 0	j = 1	j = 2	j = 3
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            A[i][j] = A[i][j] - l*A[k][j];  
    }  
}
```

k = 0

i = 1

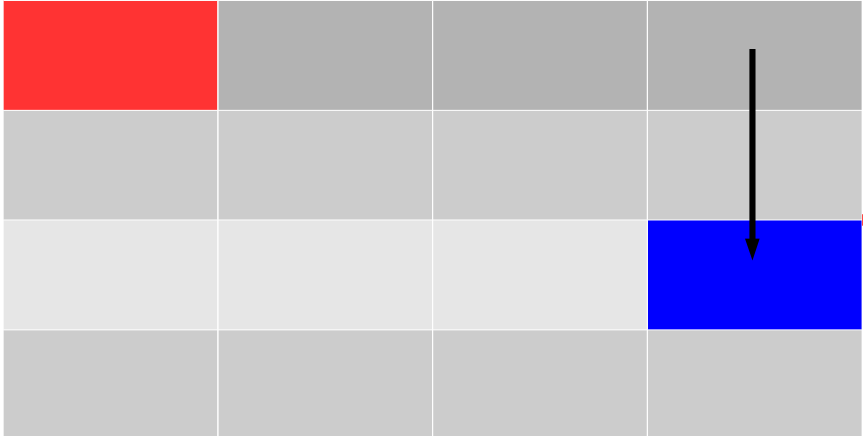
l = A[1][0] / A[0][0];

j = 1 A[1][1] = A[1][1] - l*A[0][1];

j = 2 A[1][2] = A[1][2] - l*A[0][2];

j = 3 A[1][3] = A[1][3] - l*A[0][3];

	j = 0	j = 1	j = 2	j = 3
i = 0				
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    for (j = k + 1; j < N; j++)  
      A[i][j] = A[i][j] - l*A[k][j];  
  }  
}
```

k = 0

i = 3

... and so on ...

	j = 0	j = 1	j = 2	j = 3
i = 0				
i = 1				
i = 2				
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Lab 2 – Gaussian Elimination

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    }  
}
```

k = 1

	j = 0	j = 1	j = 2	j = 3
i = 0				
i = 1				
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i = 3				

Accordingly, for the second pivot element

Lab 2 – Gaussian Elimination

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for (k = 0; k < N - 1; k++)  
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        for (j = k + 1; j < N; j++)  
            A[i][j] = A[i][j] - l*A[k][j];  
    }  
}
```

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Accordingly, for the second pivot element

Lab 2 – Gaussian Elimination

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      A[i][j] = A[i][j] - l*A[k][j];  
  }  
}
```

k = 1

	j = 0	j = 1	j = 2	j = 3
i = 0				
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Lab 2 – Gaussian Elimination

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        for (j = k + 1; j < N; j++)  
            A[i][j] = A[i][j] - l*A[k][j];  
    }  
}
```

k = 1

i = 2

	j = 0	j = 1	j = 2	j = 3
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Lab 2 – Gaussian Elimination

```
for (k = 0; k < N - 1; k++)  
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        for (j = k + 1; j < N; j++)  
            A[i][j] = A[i][j] - l*A[k][j];  
    }  
}
```

k = 1

i = 2

l = A[2][1] / A[1][1];

	j = 0	j = 1	j = 2	j = 3
i = 0				
i = 1				
i = 2				
i = 3				

Lab 2 – Gaussian Elimination

```
for (k = 0; k < N - 1; k++)  
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    }  
}
```

k = 1

i = 2

l = A[2][1] / A[1][1];

j = 2

	j = 0	j = 1	j = 2	j = 3
i = 0				
i = 1				
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            A[i][j] = A[i][j] - l*A[k][j];  
    }  
}
```

k = 1

i = 2

l = A[2][1] / A[1][1];

j = 2 A[2][2] = A[2][2] - l*A[1][2];

	j = 0	j = 1	j = 2	j = 3
i = 0				
i = 1				
i = 2				
i = 3				

Lab 2 – Gaussian Elimination

```
for (k = 0; k < N - 1; k++)  
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        for (j = k + 1; j < N; j++)  
            A[i][j] = A[i][j] - l*A[k][j];  
    }  
}
```

k = 1

i = 2

l = A[2][1] / A[1][1];

j = 2 A[2][2] = A[2][2] - l*A[1][2];

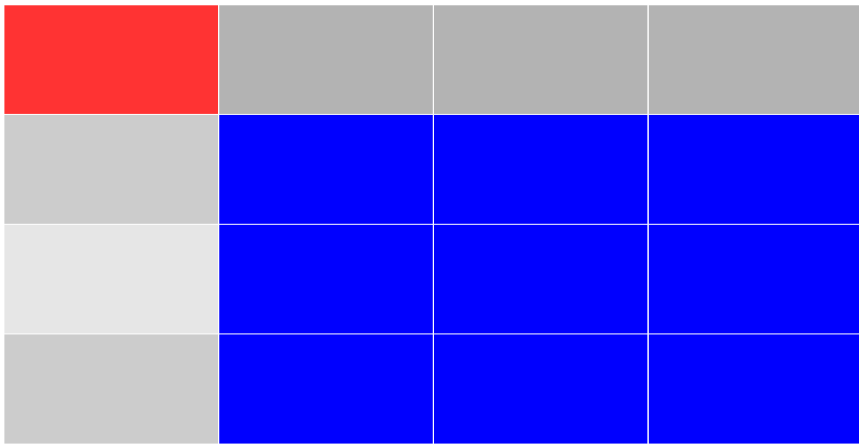
j = 3 A[2][3] = A[2][3] - l*A[1][3];

	j = 0	j = 1	j = 2	j = 3
i = 0				
i = 1				
i = 2				
i = 3				

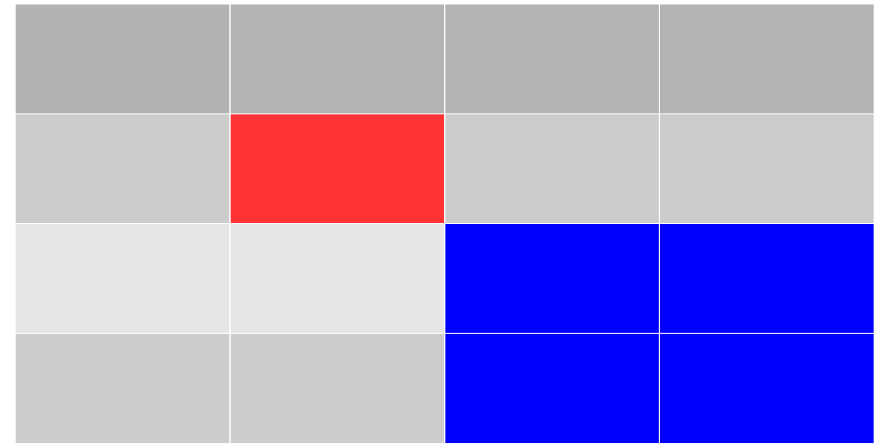
Parallelization scheme

What can be executed in parallel??

- Are the k -iterations independent?



$k = 0$

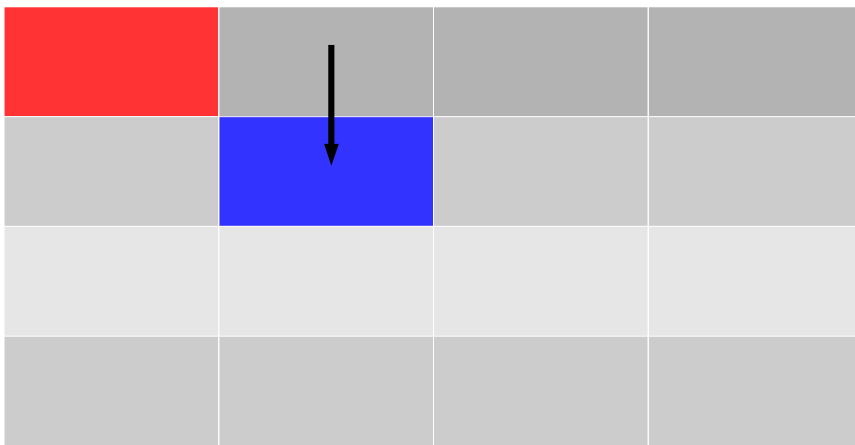


$k = 1$

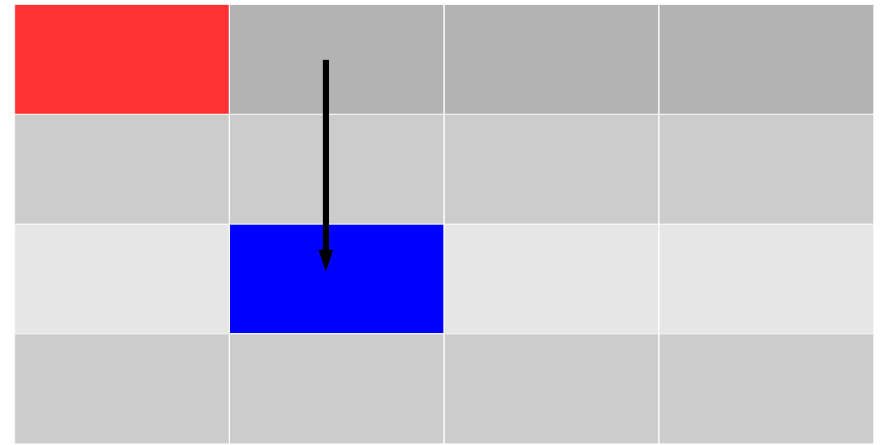
Parallelization scheme

What can be executed in parallel??

- Are the i- and j-iterations independent?



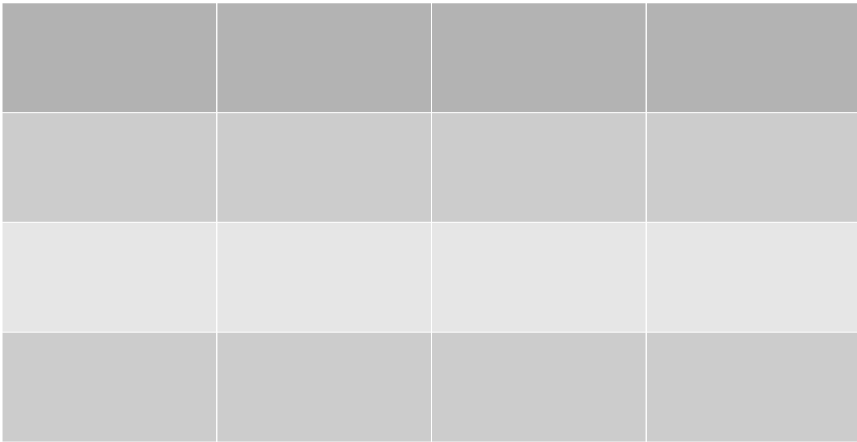
$k = 0, i = 1$



$k = 0, i = 2$

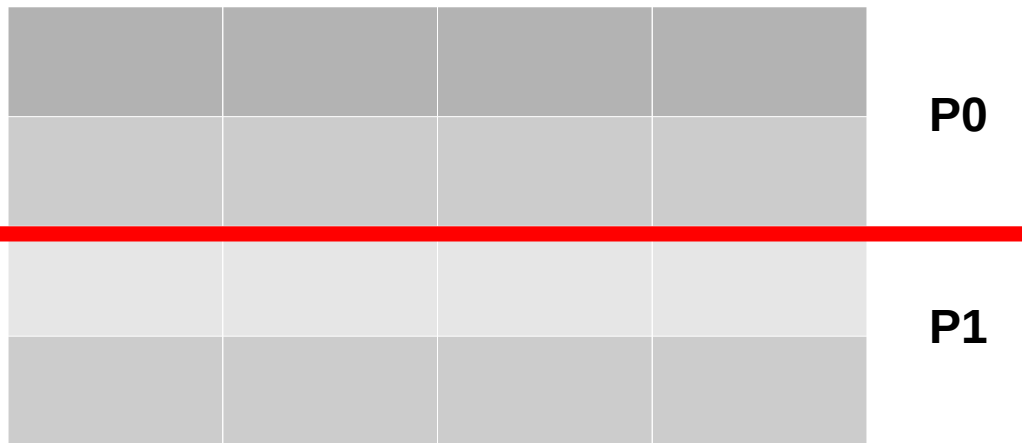
Parallelization scheme

Thus, we can apply decomposition into rows.



Parallelization scheme

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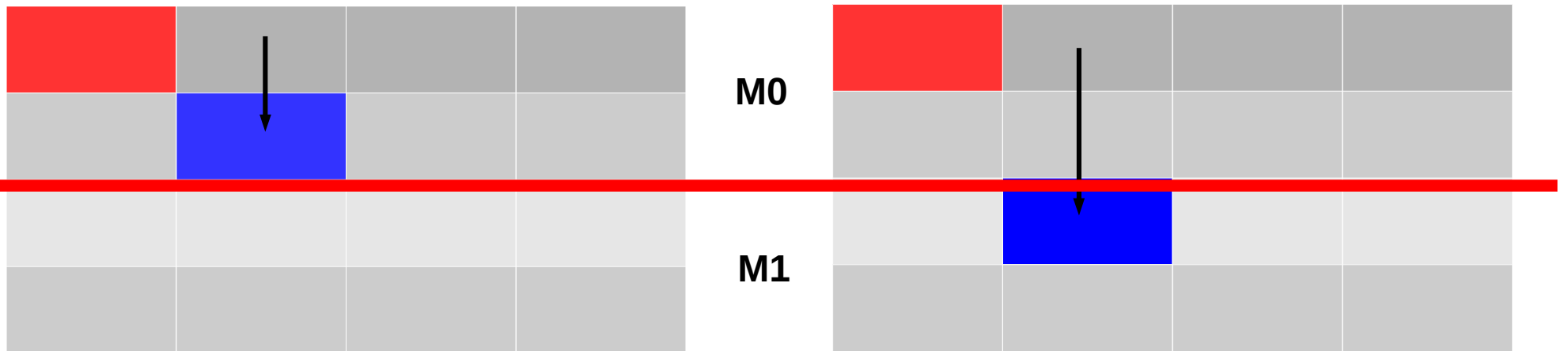


Communication scheme

But, which data should be now communicated?

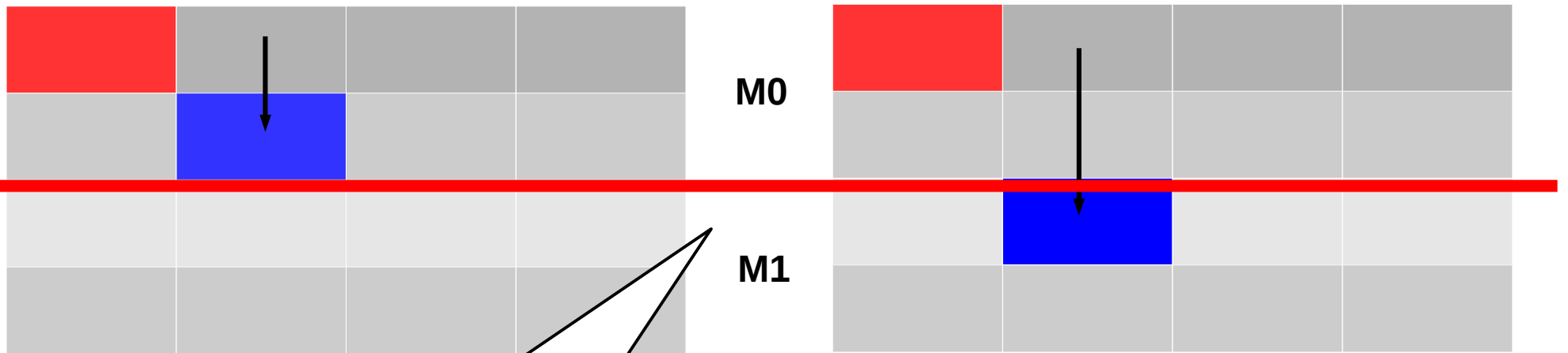
Communication scheme

But, which data should be now communicated?



Communication scheme

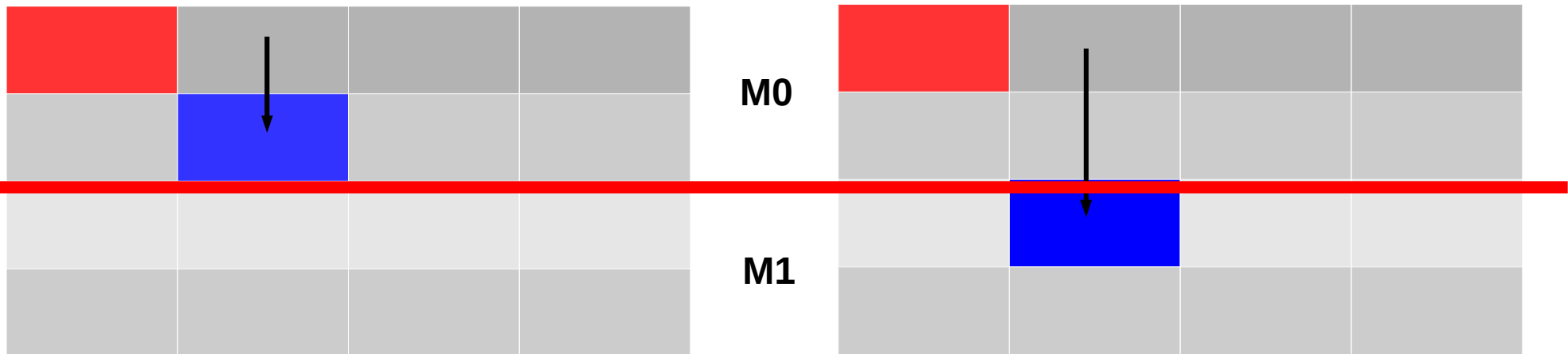
But, which data should be now communicated?



Remember: Different Memory

Communication scheme

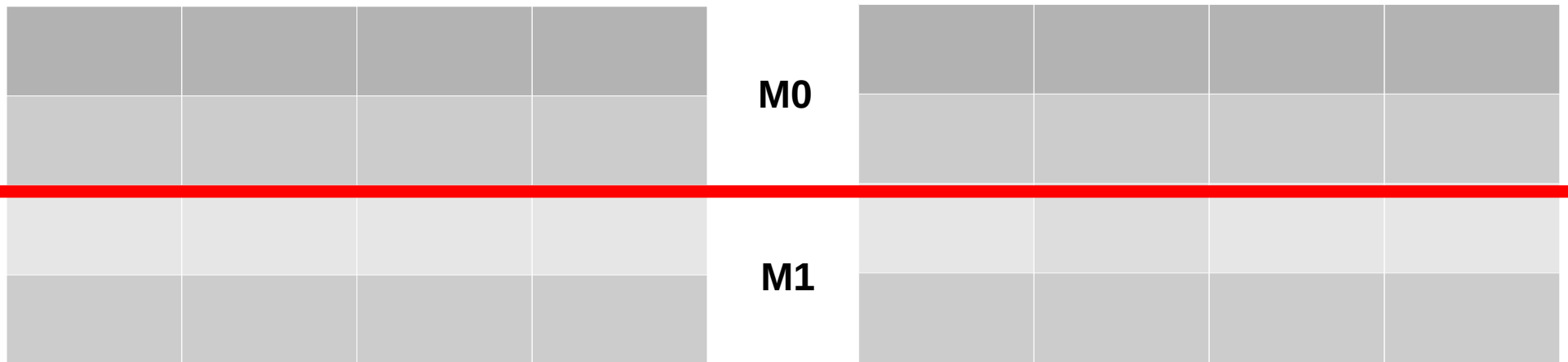
But, which data should be now communicated?



P1 doesn't have the $A[0][1]$ element

Communication scheme

Thus, per k-iteration I should send the “pivot” row !!

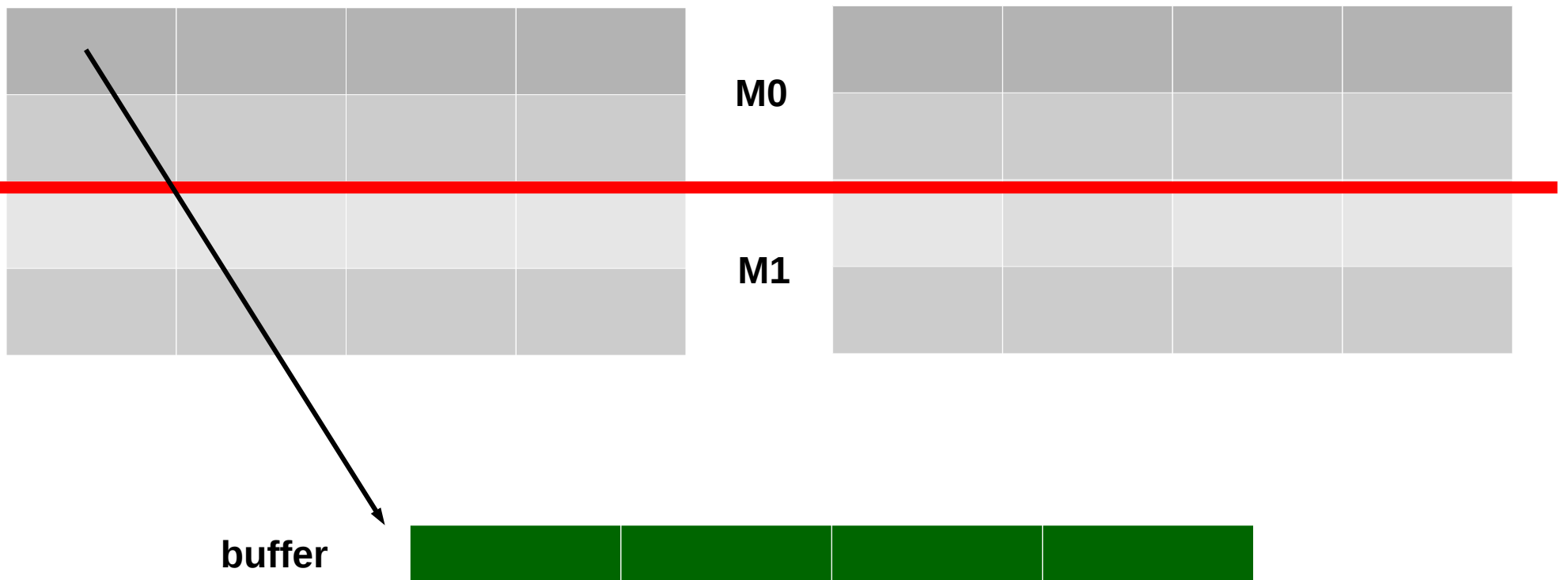


buffer



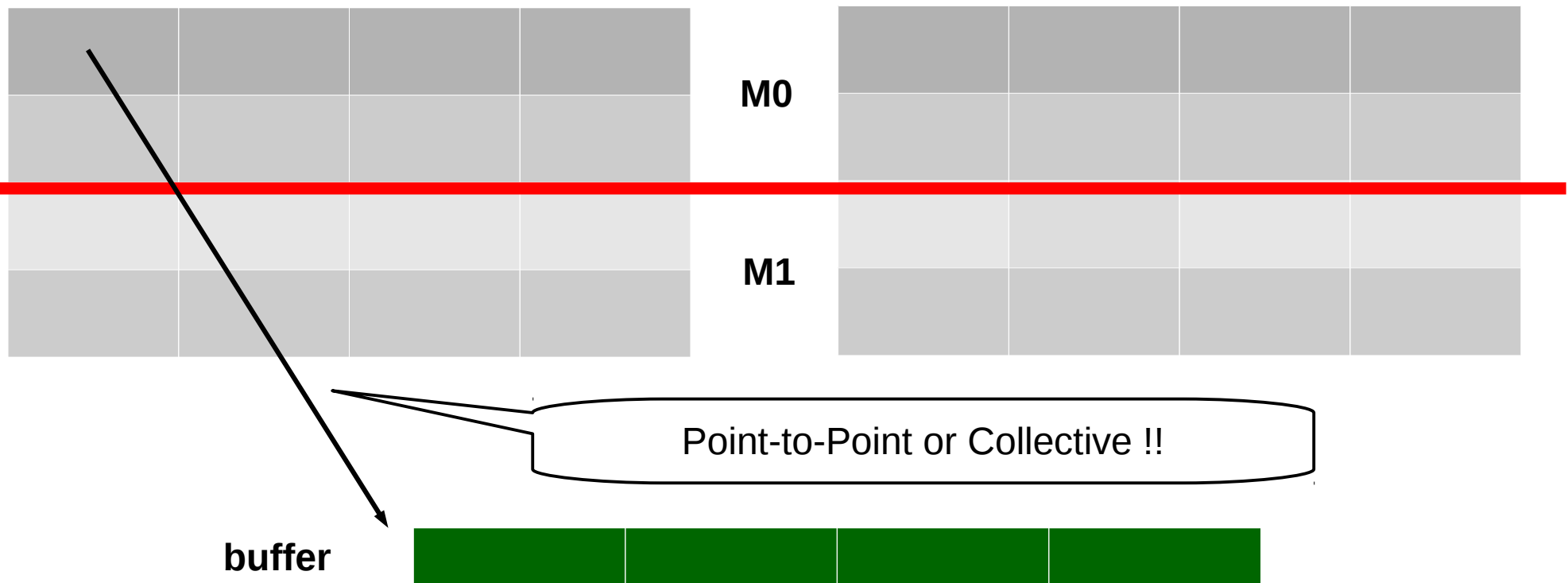
Communication scheme

The “owner” of the row should place it in a buffer.



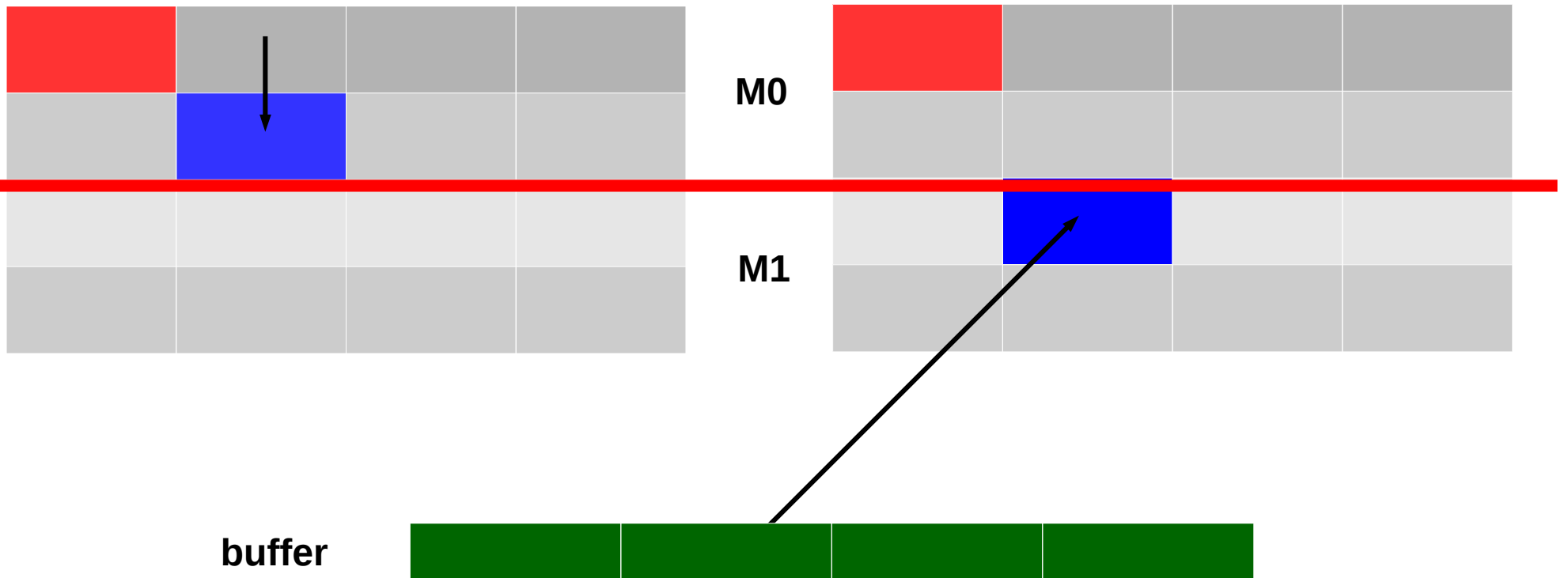
Communication scheme

The “owner” of the row should place it in a buffer.



Communication scheme

So now, I can repeat the example.



Communication scheme

Thus, per k-iteration :

k=0

Communication scheme

Thus, per k-iteration :

k=0

k=1

Lab 2 – Gaussian Elimination

- Parallel version

```
if (rank == 0) {
    allocate_full_matrix(A);
    initialize(A);
}
allocate_local_matrix(lA);
distribute_matrix(0, A, lA);

for(k = 0; k < N - 1; k++){
    if (owner_of_critical_line(k)) {
        pack_data(lA, send_buffer);
        send_data_to_all(send_buffer, ...);
    }
    else {
        receive_data_from_owner(receive_buffer, ...);
        unpack_data(receive_buffer, lA);
    }
    compute(k, lA);
}

collect_results (0, A, lA);
```

Lab 2 – Any questions??

