CSE524 Parallel Algorithms

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30 March 2010

CSE524 Parallel ~~Algorithms~~ Computation

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Course Logistics

- Teaching Assistants: Matt Kehrt and Adrienne Wang
- Text: Lin&Snyder, *Principles of Parallel Programming,* Addison Wesley, 2008
  - There will also be occasional readings
- Class web page is headquarters for all data
- Take lecture notes -- the slides will be online sometime **after** the lecture

Informal class; ask questions immediately

Expectations

- Readings: We will cover much of the book; please read the text before class
- Lectures will layout certain details, arguments … discussion is encouraged
- Most weeks there will be graded homework to be submitted electronically PRIOR to class
- Am assuming most students have access to a multi-core or other parallel machine
- Grading: class contributions, homework assignments; no final is contemplated at the moment

Part I: Introduction

Goal: Set the parameters for studying parallelism

Why Study Parallelism?

- After all, for most of our daily computer uses, sequential processing is plenty fast
  - It is a fundamental departure from the “normal” computer model, therefore it is inherently cool
  - The extra power from parallel computers is enabling in science, engineering, business, …
  - Multicore chips present a new opportunity
  - Deep intellectual challenges for CS -- models, programming languages, algorithms, HW, …

Facts

Single Processor

Opportunity
Moore’s law continues, so use more gates

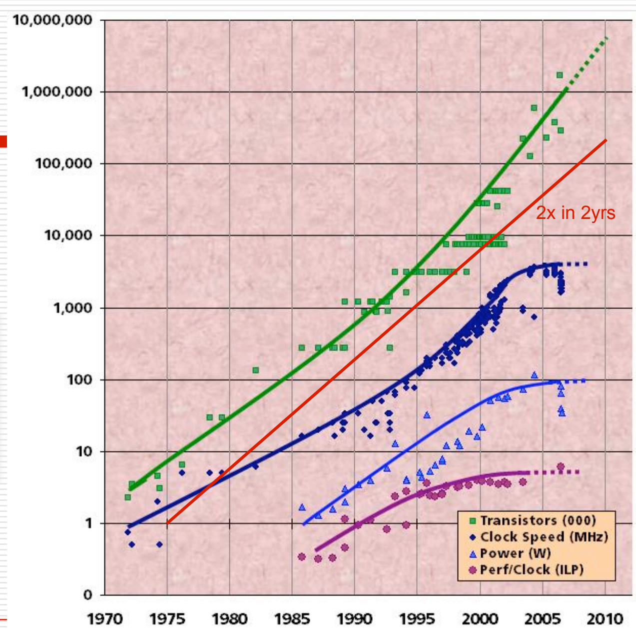
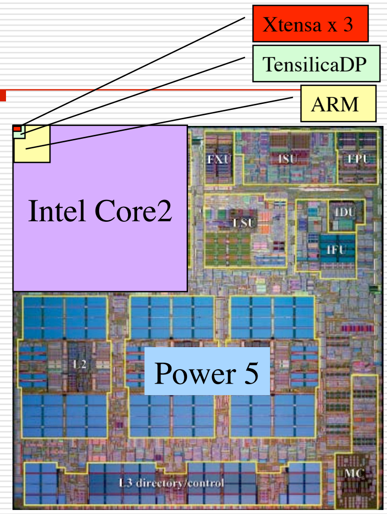


Figure courtesy of Kunle Olukotun, Lance Hammond, Herb Sutter & Burton Smith

Size vs Power

- Power5 (Server)
  - 389mm^2
  - 120W@1900MHz
- Intel Core2 sc (laptop)
  - 130mm^2
  - 15W@1000MHz
- ARM Cortex A8 (automobiles)
  - 5mm^2
  - 0.8W@800MHz
- Tensilica DP (cell phones / printers)
  - 0.8mm^2
  - 0.09W@600MHz
- Tensilica Xtensa (Cisco router)
  - 0.32mm^2 for 3!
  - 0.05W@600MHz



Each processor operates with 0.3-0.1 efficiency of the largest chip: more threads, lower power

Topic Overview

- Goal: To give a good idea of parallel computation
  - Concepts -- looking at problems with "parallel eyes"
  - Algorithms -- different resources; different goals
  - Languages -- reduce control flow; increase independence; new abstractions
  - Hardware -- the challenge is communication, not instruction execution
  - Programming -- describe the computation without saying it sequentially
  - Practical wisdom about using parallelism

Everyday Parallelism

- Juggling -- event-based computation
- House construction -- parallel tasks, wiring and plumbing performed at once
- Assembly line manufacture -- pipelining, many instances in process at once
- Call center -- independent tasks executed simultaneously

How do we describe execution of tasks?

Parallel vs Distributed Computing

- Comparisons are often matters of degree

Characteristic	*Parallel*	*Distributed*
Overall Goal	Speed	Convenience
Interactions	Frequent	Infrequent
Granularity	Fine	Coarse
Reliable	Assumed	Not Assumed

Parallel vs Concurrent

- In OS and DB communities execution of multiple threads is logically simultaneous
- In Arch and HPC communities execution of multiple threads is physically simultaneous
- The issues are often the same, say with respect to races
- Parallelism can achieve states that are impossible with concurrent execution because two events happen at once

Consider A Simple Task …

- Adding a sequence of numbers A[0],…,A[n-1]
- Standard way to express it

```
sum = 0;
for (i=0; i<n; i++) {
  sum += A[i];
}
```

- Semantics require: (…((sum+A[0])+A[1])+…)+A[n-1]
  - That is, sequential
- Can it be executed in parallel?

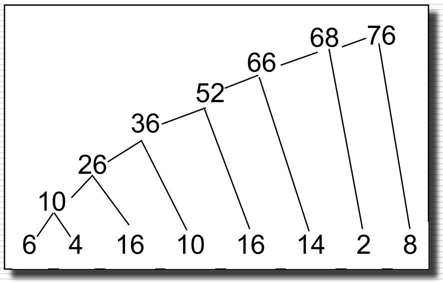
Parallel Summation

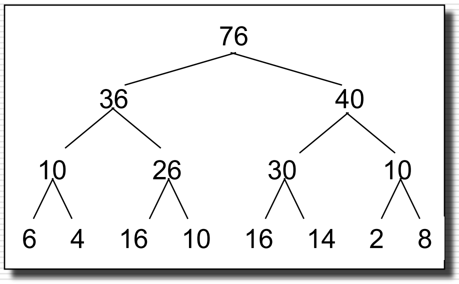
- To sum a sequence in parallel
  - add pairs of values producing 1st level results,
  - add pairs of 1st level results producing 2nd level results,
  - sum pairs of 2nd level results …
- That is,

(…((A[0]+A[1]) + (A[2]+A[3])) + ... + (A[n-2]+A[n-1]))…)

Express the Two Formulations

- Graphic representation makes difference clear





  - Same number of operations; different order

The Dream …

- Since 70s (Illiac IV days) the dream has been to compile sequential programs into parallel object code
  - Three decades of continual, well-funded research by smart people implies it's hopeless
    - For a tight loop summing numbers, its doable
    - For other computations it has proved **extremely** challenging to generate parallel code, even with pragmas or other assistance from programmers

What's the Problem?

- It's not likely a compiler will produce parallel code from a C specification any time soon…
- Fact: For most computations, a "best" sequential solution (practically, not theoretically) and a "best" parallel solution are usually fundamentally different …
  - Different solution paradigms imply computations are not "simply" related
  - Compiler transformations generally preserve the solution paradigm

Therefore... the programmer must discover the || solution

A Related Computation

- Consider computing the prefix sums

```
for (i=1; i<n; i++) {
  A[i] += A[i-1];
}
```

A[i] is the sum of the first i + 1 elements

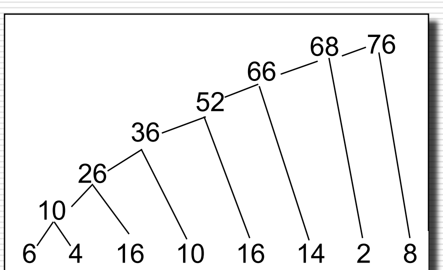
- Semantics ...
  - A[0] is unchanged
  - A[1] = A[1] + A[0]
  - A[2] = A[2] + (A[1] + A[0])

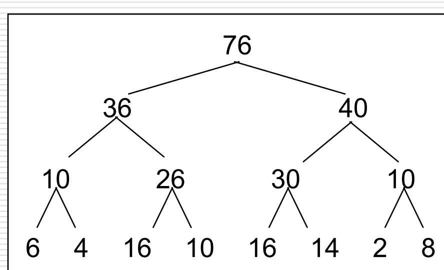
    ...
  - A[n-1] = A[n-1] + (A[n-2] + (... (A[1] + A[0]) …)

What advantage can ||ism give?

Comparison of Paradigms

- The sequential solution computes the prefixes … the parallel solution computes only the last





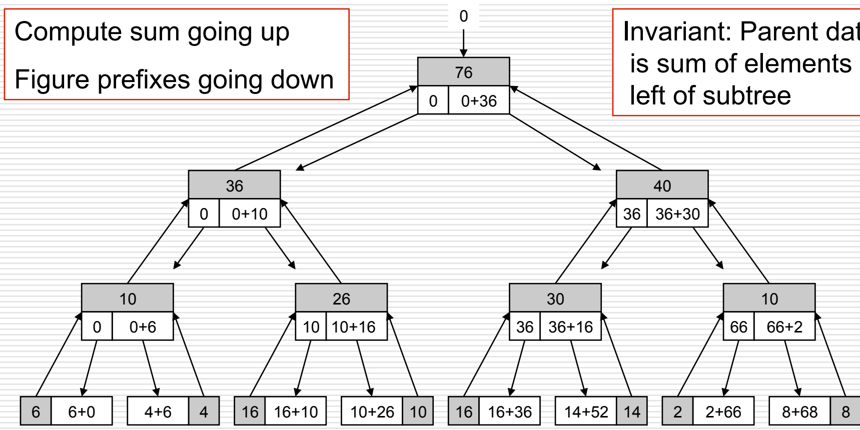
- Or does it?

Parallel Prefix Algorithm

Compute sum going up

Figure prefixes going down

Invariant: Parent data is sum of elements to left of subtree



6	4	16	10	16	14	2	8
6	**10**	**26**	**36**	**52**	**66**	**68**	**76**

Fundamental Tool of || Pgmming

- Original research on parallel prefix algorithm published by

  R. E. Ladner and M. J. Fischer
  Parallel Prefix Computation
  Journal of the ACM 27(4):831-838, 1980

The Ladner-Fischer algorithm requires *2log n* time, twice as much as simple tournament global sum, not linear time

Applies to a wide class of operations

Parallel Compared to Sequential Programming

- Has different costs, different advantages
- Requires different, unfamiliar algorithms
- Must use different abstractions
- More complex to understand a program's behavior
- More difficult to control the interactions of the program's components
- Knowledge/tools/understanding more primitive

Consider a Simple Problem

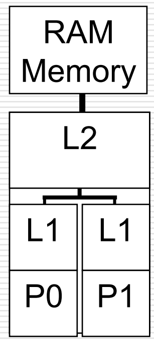
- Count the 3s in `array[]` of `length` values
- Definitional solution …
  - Sequential program

```
count = 0;
for (i=0; i<length; i++)
 {
   if (array[i] == 3)
      count += 1;
 }
```

Write A Parallel Program

- Need to know something about machine … use multicore architecture

How would you solve it in parallel?



Divide Into Separate Parts

- Threading solution -- prepare for MT procs

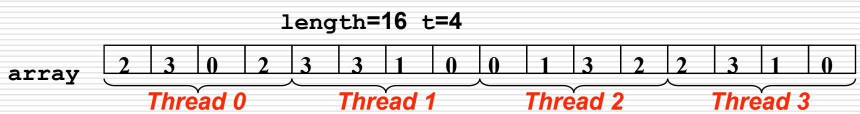
`length=16 t=4`

`array`	2	3	0	2	3	3	1	0	0	1	3	2	2	3	1	0
	Thread 0				*Thread 1*				*Thread 2*				*Thread 3*			

```
int length_per_thread = length/t;
int start = id * length_per_thread;
for (i=start; i<start+length_per_thread; i++)
   {
      if (array[i] == 3)
               count += 1;
   }
```

Divide Into Separate Parts

- Threading solution -- prepare for MT procs

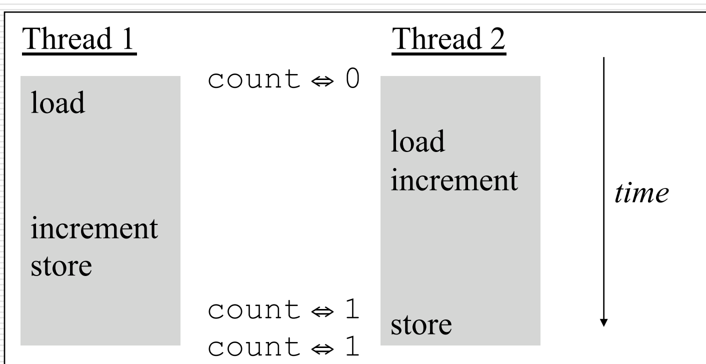



```
int length_per_thread = length/t;
int start = id * length_per_thread;
for (i=start; i<start+length_per_thread; i++)
   {
     if (array[i] == 3)
              count += 1;
   }
```

Doesn't actually get the right answer

Races

- Two processes interfere on memory writes



Races

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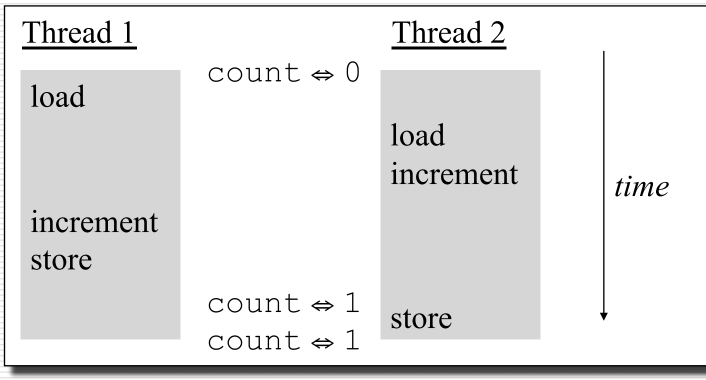

Try 1

Protect Memory References

- Protect Memory References

```
mutex m;
for (i=start; i<start+length_per_thread; i++)
    {
    if (array[i] == 3)
      {
        mutex_lock(m);
          count += 1;
        mutex_unlock(m);
      }
    }
```

Protect Memory References

- Protect Memory References

```
mutex m;
for (i=start; i<start+length_per_thread; i++)
    {
    if (array[i] == 3)
      {
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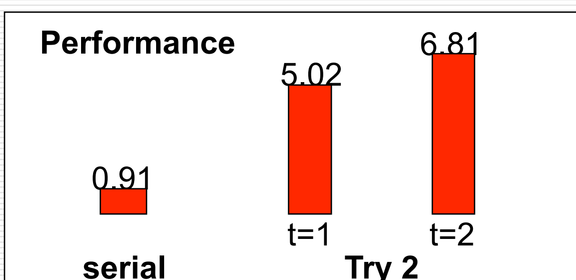
          count += 1;
        mutex_unlock(m);
      }
    }
```

Try 2

Correct Program Runs Slow

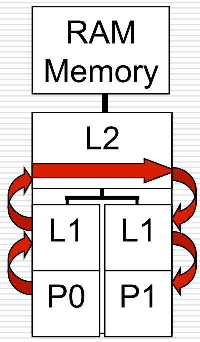
- Serializing at the mutex



  - The processors wait on each other

Closer Look: Motion of `count, m`

- Lock Reference and Contention




```
mutex m;
for (i=start; i<start+length_per_thread; i++)
    {
    if (array[i] == 3)
      {
        mutex_lock(m);
          count += 1;
        mutex_unlock(m);
      }
    }
```

Accumulate Into Private Count

- Each processor adds into its own memory; combine at the end

```
for (i=start; i<start+length_per_thread; i++)
    {
      if (array[i] == 3)
         {
           private_count[t] += 1;
         }
     }
mutex_lock(m);
  count += private_count[t];
mutex_unlock(m);
```

Accumulate Into Private Count

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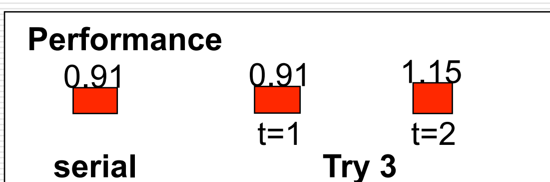
for (i=start; i<start+length_per_thread; i++)
   {
      if (array[i] == 3)
         {
            private_count[t] += 1;
         }
    }
mutex_lock(m);
  count += private_count[t];
mutex_unlock(m);
```

Try 3

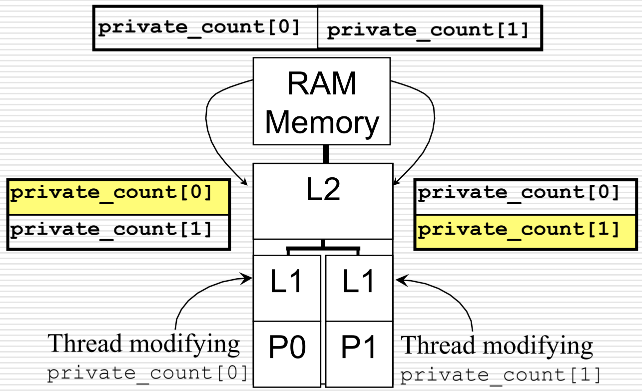
Keeping Up, But Not Gaining

- Sequential and 1 processor match, but it's a loss with 2 processors



False Sharing

- Private var ≠ private cache-line



Force Into Different Lines

- Padding the private variables forces them into separate cache lines and removes false sharing

```
struct padded_int
  {  int value;
     char padding[128];
  }  private_count[MaxThreads];
```

Force Into Different Lines

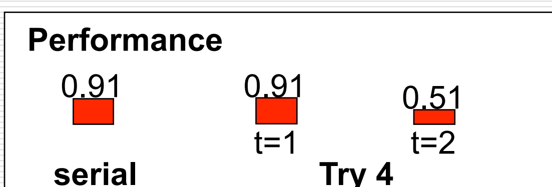
- Padding the private variables forces them into separate cache lines and removes false sharing

```
struct padded_int
  {  int value;
     char padding[128];
  }  private_count[MaxThreads];
```

Try 4

Success!!

- Two processors are almost twice as fast



Is this the best solution???

Count 3s Summary

- Recapping the experience of writing the program, we
  - Wrote the obvious “break into blocks” program
  - We needed to protect the `count` variable
  - We got the right answer, but the program was slower … lock congestion
  - Privatized memory and 1-process was fast enough, 2- processes slow … false sharing
  - Separated private variables to own cache line

Finally, success

Break

- During break think about how to generalize the “sum n-integers” computation for n>8, and possibly, more processors

Variations

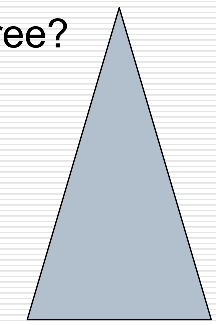
- What happens when more processors are available?
  - 4 processors
  - 8 processors
  - 256 processors
  - 32,768 processors

Our Goals In Parallel Programming

- Goal: Scalable programs with performance and portability
  - Scalable: More processors can be "usefully" added to solve the problem faster
  - Performance: Programs run as fast as those produced by experienced parallel programmers for the specific machine
  - Portability: The solutions run well on all parallel platforms

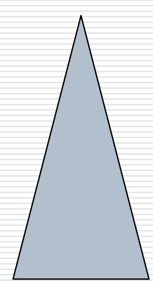
Program A Parallel Sum

- Return to problem of writing a parallel sum
- Sketch solution in class when $n > P = 8$
- Use a logical binary tree?



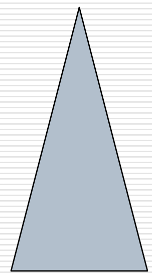
Program A Parallel Sum

- Return to problem of writing a parallel sum
- Sketch solution in class when $n > P = 8$
- Assume communication time = 30 ticks
- $n = 1024$
- compute performance



Program A Parallel Sum

- Return to problem of writing a parallel sum
- Sketch solution in class when $n > P = 8$
- and communication time = 30 ticks
- $n = 1024$
- compute performance
- Now scale to 64 processors



Program A Parallel Sum

- Return to problem of writing a parallel sum
- Sketch solution in class when $n > P = 8$
- and communication time = 30 ticks
- $n = 1024$
- compute performance
- Now scale to 64 processors

This analysis will become standard, intuitive

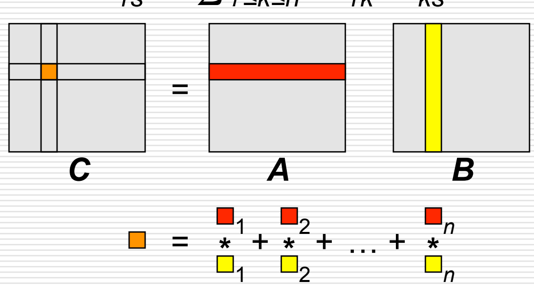
Matrix Product: || Poster Algorithm

- Matrix multiplication is most studied parallel algorithm (analogous to sequential sorting)
- Many solutions known
  - Illustrate a variety of complications
  - Demonstrate great solutions
- Our goal: explore variety of issues
  - Amount of concurrency
  - Data placement
  - Granularity

Exceptional by requiring O(n^3) ops on O(n^2) data

Recall the computation…

- Matrix multiplication of (square n x n) matrices ***A*** and ***B*** producing n x n result ***C*** where $C_{rs} = \sum_{1 \le k \le n} A_{rk} * B_{ks}$

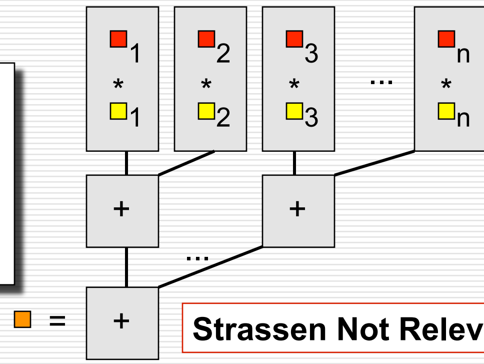


Extreme Matrix Multiplication

- The multiplications are independent (do in any order) and the adds can be done in a tree

O(*n*) processors for each result element implies O(n^3) total

Time: O(*log n*)



Strassen Not Relevant

O(*log n*) MM in the real world …

Good properties

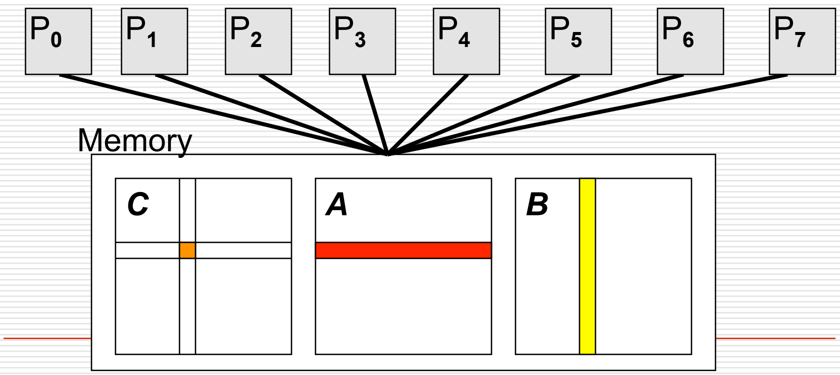
- Extremely parallel … shows limit of concurrency
- Very fast -- $log_2\ n$ is a good bound … faster?

Bad properties

- Ignores memory structure and reference collisions
- Ignores data motion and communication costs
- Under-uses processors -- half of the processors do only 1 operation

Where is the data?

- Data references collisions and communication costs are important to final result … need a model … can generalize the standard RAM to get PRAM



Parallel Random Access Machine

- Any number of processors, including n^c
- Any processor can reference any memory in "unit time"
- Resolve Memory Collisions
  - Read Collisions -- simultaneous reads to location are OK
  - Write Collisions -- simultaneous writes to loc need a rule:
    - Allowed, but must all write the same value
    - Allowed, but value from highest indexed processor wins
    - Allowed, but a random value wins
    - Prohibited

Caution: The PRAM is *not* a model we advocate

PRAM says O(*log n*) MM is good

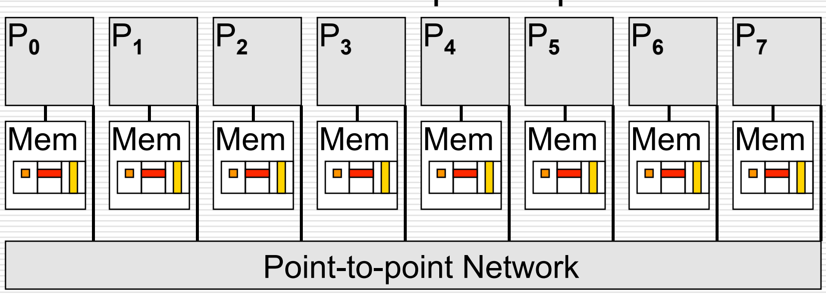
- PRAM allows any # processors => O(n^3) OK
- ***A*** and ***B*** matrices are read simultaneously, but that's OK
- ***C*** is written simultaneously, but no location is written by more than 1 processor => OK

PRAM model implies O(*log n*) algorithm is best … but in real world, we suspect not

We return to this point later

Where else could data be?

- Local memories of separate processors …

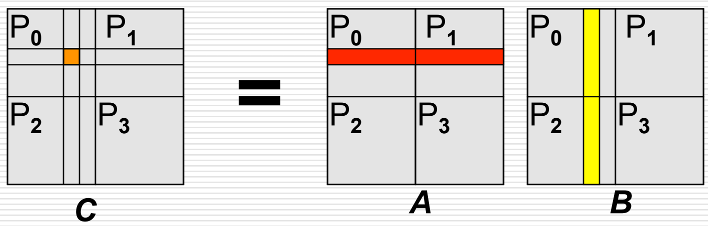


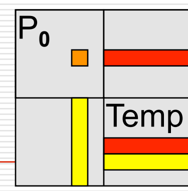
- Each processor could compute block of ***C***
  - Avoid keeping multiple copies of ***A*** and ***B***

Architecture common for servers

Data Motion

- Getting rows and columns to processors

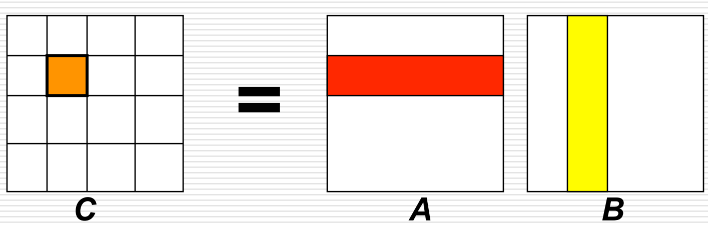




  - Allocate matrices in blocks
  - Ship only portion being used

Blocking Improves Locality

- Compute a *b* x *b* block of the result



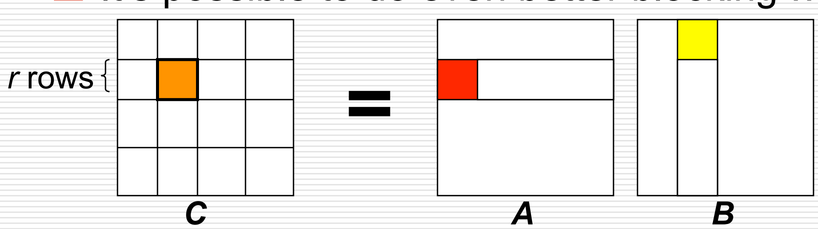
- Advantages
  - Reuse of rows, columns = caching effect
  - Larger blocks of local computation = hi locality

Caching in Parallel Computers

- Blocking = caching … why not automatic?
  - Blocking improves locality, but it is generally a manual optimization in sequential computation
  - Caching exploits two forms of locality
    - Temporal locality -- refs clustered in time
    - Spatial locality -- refs clustered by address
- *When multiple threads touch the data, global reference sequence may not exhibit clustering features typical of one thread -- thrashing*

Sweeter Blocking

- It's possible to do even better blocking …



- Completely use the cached values before reloading

Best MM Algorithm?

- We haven't decided on a good MM solution
- A variety of factors have emerged
  - A processor's connection to memory, unknown
  - Number of processors available, unknown
  - Locality--always important in computing--
    - Using caching is complicated by multiple threads
    - Contrary to high levels of parallelism
- Conclusion: Need a better understanding of the constraints of parallelism

Next week, architectural details + model of ||ism

Assignment for Next Time

- Reproduce the parallel prefix tree labeling to compute the bit-wise & scan
- Try the "count 3s" computation on your multi-core computer
  - Implementation Discussion Board … please contribute – success, failure, kibitzing, …
  - https://catalysttools.washington.edu/gopost/board/snyder/16265/