

Introduction to Parallel Computing

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Parallel Computing

Parallel computing:

„how to accomplish something as a coordinated team (CS: of computers carrying out an algorithm)“

Why study parallel computing?

- It's **interesting**, highly non-trivial
- **Key discipline** of computer science (von Neumann, **golden theory decade**: 1980-90)
- It's ubiquitous (gates, architecture: pipelines, ILP, TLP, systems: operating systems, software), **not always opaque**
- **It's useful**: large, extremely computationally intensive problems, Scientific Computing, HPC
- **It's inevitable**: multi-core revolution, GPGPU paradigm, ...
- ...

Parallel computing:

The discipline of efficiently utilizing dedicated parallel resources (processors, memories, ...) to solve a single, given computation problem.

Specifically:

Parallel resources with **significant inter-communication capabilities**, for problems with **non-trivial communication and computational demands**

Buzz words: tightly coupled, dedicated parallel system; multi-core processor, GPGPU, High-Performance Computing (HPC), ...

Distributed computing:

The discipline of making independent, non-dedicated resources cooperate toward solving a specified problem complex.

Typical concerns: correctness, availability, progress, security, integrity, privacy, robustness, fault tolerance, ...

Buzz words: internet, grid, cloud, agents, autonomous computing,

...

Concurrent computing:

The discipline of managing and reasoning about interacting processes that may (or may) not take place simultaneously

Typical concerns: correctness (often formal), e.g. deadlock-freedom, starvation-freedom, mutual exclusion, fairness

Buzz words: operating systems concepts, autonomous computing, process calculi, CSP, CCS

Parallel computing as a theoretical CS discipline

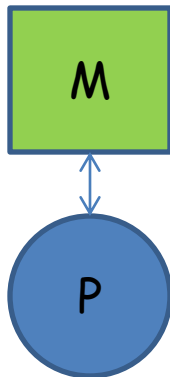
(Traditional) concern/objective: how to solve a given computational problem faster

- How fast can a given problem be solved? How many resources can be productively exploited?
- What is a reasonable conception („**model**“) for parallel computing?
- Are there problems that cannot be solved in parallel? Fast? At all?
- ...

Architecture model:

Abstraction of the important modules of a computational system (processor) , their interconnection and interaction.

Used as basis for the specification of a computational model:
(formal) framework for the specification of algorithms for the computational system, including cost model.



Example: RAM (Random-Access Machine)

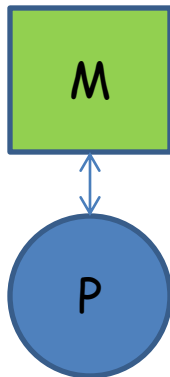
Processor (ALU, PC, registers) capable of executing instructions stored in memory on data in memory

Execution of instruction, access to memory:
unit cost

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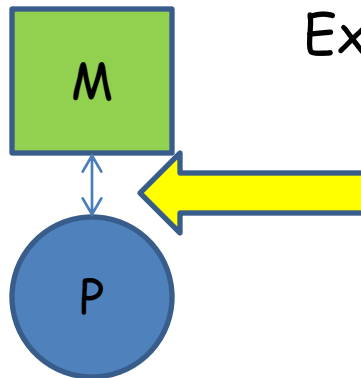
Aka **von Neumann** architecture, stored program computer (contrast: finite state automaton)

[John von Neumann (1903-57), Report on EDVAC, 1945], also Eckert&Mauchly, ENIAC

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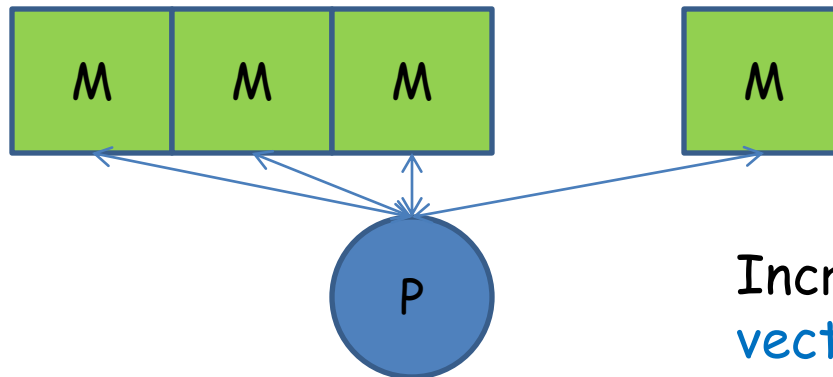
„**von Neumann bottleneck**“: program and data separate from CPU, processing rate limited by memory rate.

[John Backus, Turing Award Lecture, 1977]

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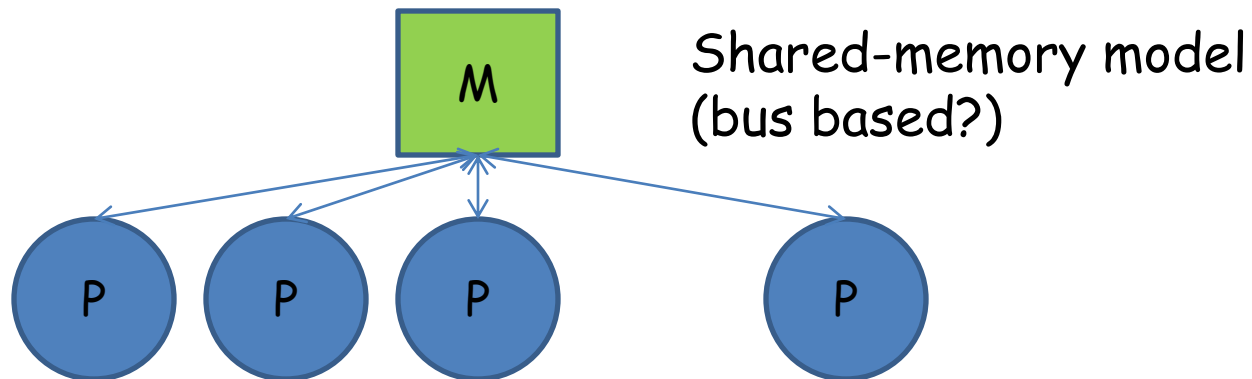


Increased memory rate,
vector computer, ALU
operates on vectors
instead of scalars

Architecture model:

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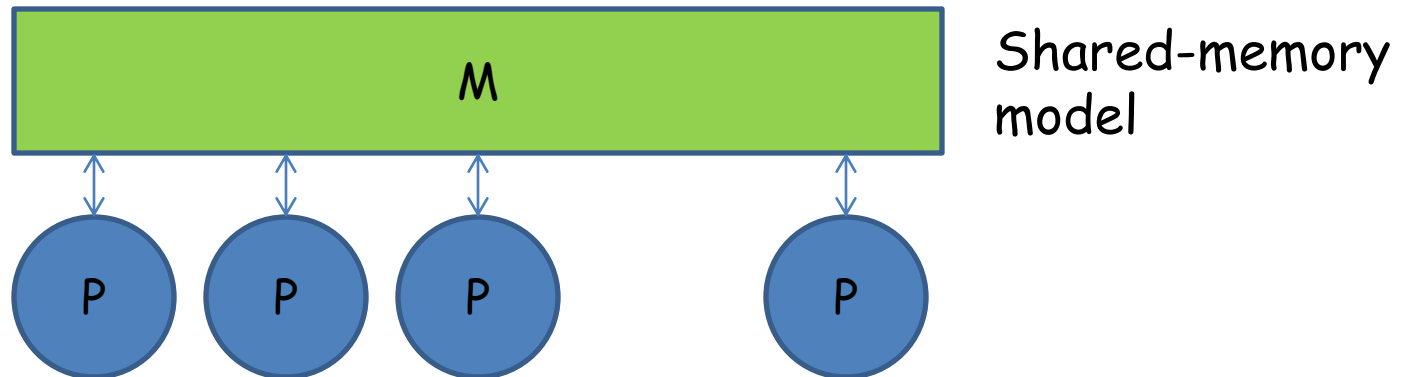
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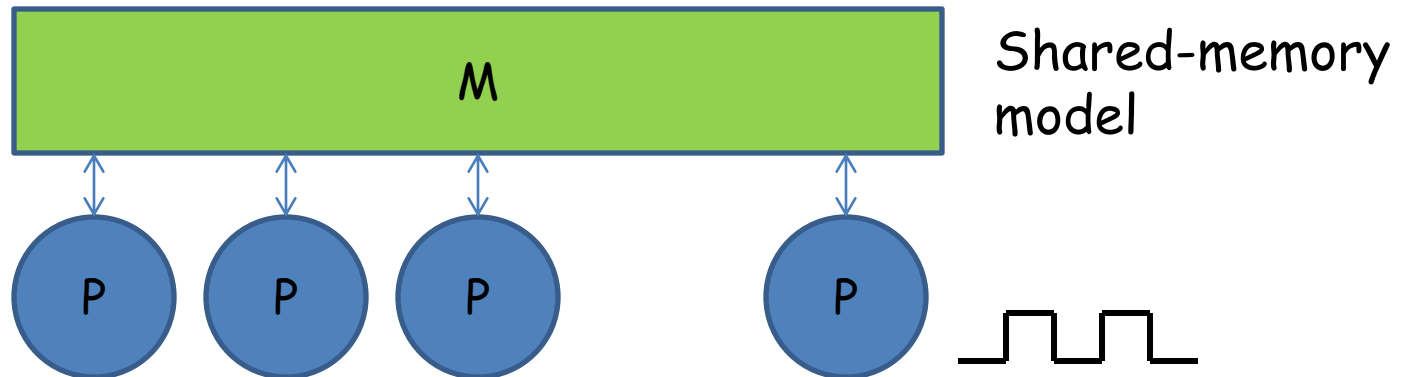
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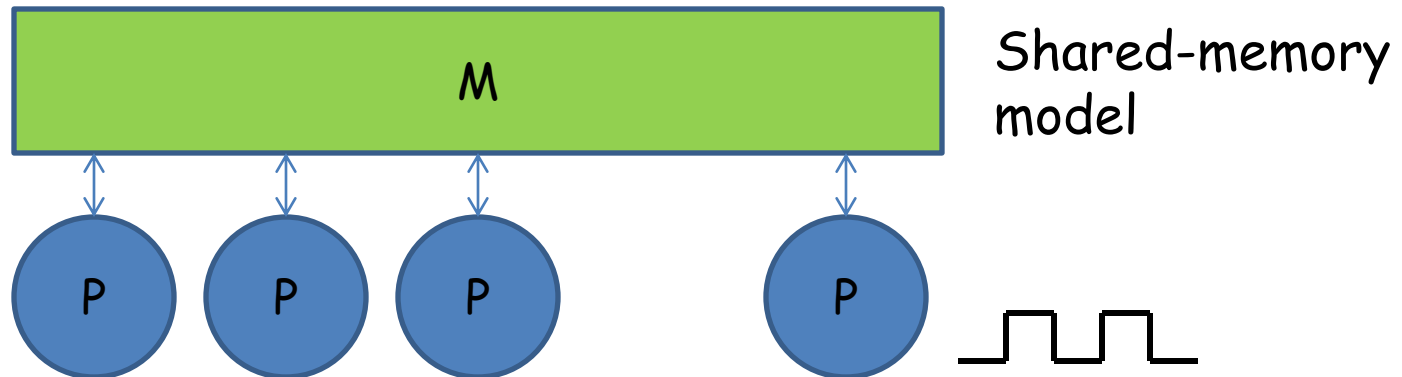


Processors operate in lock-step, uniform memory access time = instruction time: Parallel RAM (PRAM)

Architecture model:

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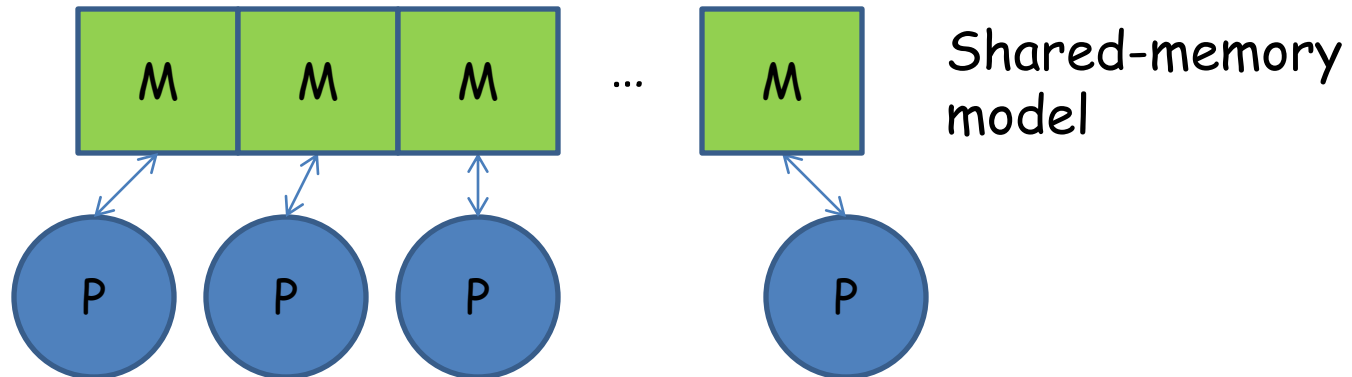


PRAM main theoretical model, introduced mid-70ties, throughout 80ties, lost interest ca. 1993

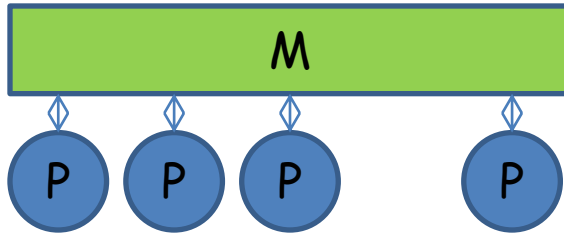
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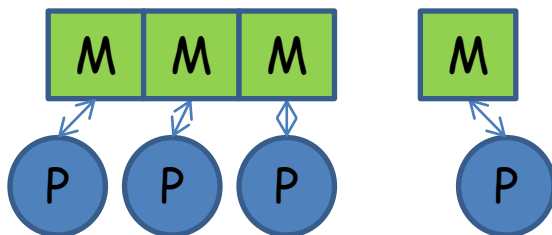
Used as basis for the specification of a computational model:
(formal) framework for the specification of algorithms for the computational system, including cost model.



UMA (Uniform Memory Access): access time to memory location is independent of location and accessing processor, e.g. $O(1)$, $O(\log M)$, ...



NUMA (Non-Uniform Memory Access): access time dependent on processor and location. **Locality**: some locations can be accessed faster by a processor than others („are closer“)



Architectural model defines „parallel resources“, specifies

- Power/composition of processor (ALU, FPU, registers, w-bit words vs. unlimited, Vector Unit (MMX, SSE))
- Types of instructions
- Memory system, caches
- ...

Execution model/cost model specifies

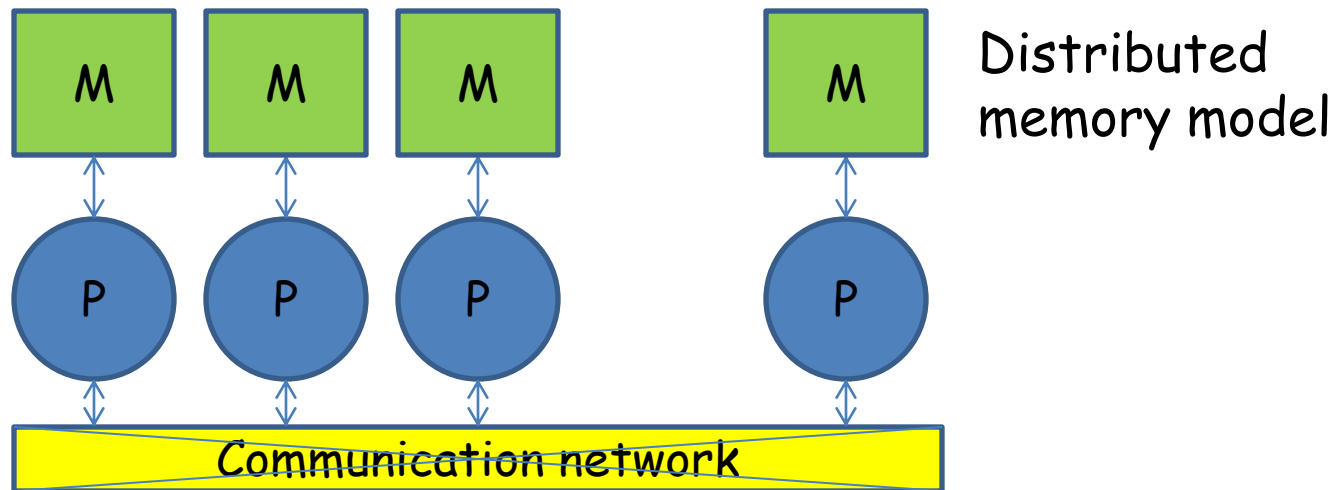
- How instructions are executed
- (relative) Cost of instructions, memory accesses
- ...

Level of detail/formality dependent on purpose: what is to be studied (complexity theory, algorithms design, ...)

Architecture model:

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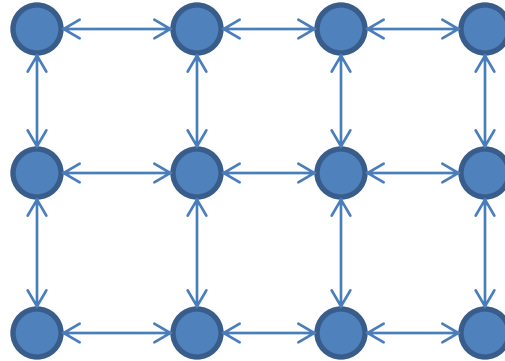
Parallel architectural model specifies

- Synchronization between processors
- Synchronization operations
- Atomic operations, shared resources (memory, registers)
- Communication mechanisms: network topology, properties
- ...

Cost model specifies

- Cost of synchronination, atomic operations
- Cost of communication (latency, bandwidth, ...)

Architectural model: cellular automaton, systolic array, ... - simple processors without memory (finite state automata, FSA), operate in lock step on (potentially infinite) grid, local communication only



[John von Neumann, Arthur W. Burks: Theory of self-reproducing automata, 1966]

[H. T. Kung: Why systolic architectures? IEEE Computer 15(1): 37-46, 1982]. Goes back to early 70ties

Flynn's taxonomy: orthogonal classification of (parallel) architectures.

Intruction stream

Data stream	SISD Single Instruction Single Data	MISD Multiple Instruction Single Data
	SIMD Single Instruction Multiple Data	MIMD Multiple Instruction Multiple Data

[M. J. Flynn: Some computer organizations and their effectiveness.
IEEE Trans. Comp. C-21(9):948-960, 1972]

SISD: single processor, single stream of instructions, operates on single stream of data. Sequential architecture (e.g. RAM)

SIMD: Single processor, single stream of operations, operates on multiple data per instruction. Example: traditional vector computer

MISD: Multiple instructions operate on single data stream. Example: pipelined architectures, streaming architectures(?), systolic arrays (70ties architectural idea). **Some say: MISD class empty**

MIMD: multiple instruction streams, multiple data streams

Programming model:

Abstraction close to programming language level defining parallel resources, management of parallel resources, parallelization paradigms, memory layout, synchronization and communication features, and their **semantics**

Parallel programming language, or library („interface“) is the concrete implementation of one (or more: multi-modal, hybrid) parallel programming models

Cost of operations: rather at level of architecture/computational model

Execution model: when and how parallelism in programming model is effected

Parallel programming model specifies, e.g.

- Parallel resources, entities, units: processes, threads, tasks, ...
- Expression of parallelism: explicit or implicit
- Level and granularity of parallelism

- Memory model: shared, distributed, hybrid
- Memory semantics
- Data structures, data distribution

- Methods of synchronization (implicit/explicit)
- Methods and modes of communication

Examples:

- Threads, shared memory, block distributed arrays, fork-join parallelism
- Distributed memory, explicit message passing, collective communication, one-sided communication („RDMA“)
- Data parallel SIMD, SPMD
- ...

Concrete libraries/languages: pthreads, OpenMP, MPI, UPC, TBB,
...

SPMD: Single Program, Multiple Data

[F.Darema et al.: A single-program-multiple-data computational model for EPEX/FORTRAN, 1988]

OpenMP

MPI

Programming language/library/interface/paradigm



Programming model

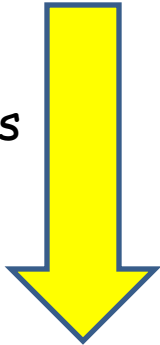
Different architectures models can realize given programming model

Closer fit: more efficient use of architecture

Challenge: programming model that is useful and close to „realistic“ architecture models

Challenge: language that conveniently realizes programming model

Algorithms
support



Architecture model



„Real“ Hardware

Examples:

OpenMP programming interface/language for shared-memory model, intended for shared memory systems.

Can be implemented with DSM (Distributed Shared Memory) on distributed memory architectures - but performance has usually not been good. Requires DSM implementation/algorithms

MPI interface/library for distributed memory model, can be used on shared-memory architectures, too. Often done, and makes sense...

Speeding up computations by parallel processing

p dedicated, tightly coupled processors collaborate to solve given problem of input size n :

$T_{seq}(n)$: time for 1 processor to solve problem of size n

$T_{par}(p,n)$: time for p processors to solve problem of size n

$$\text{Speedup}(p,n) = T_{seq}(n)/T_{par}(p,n)$$

Speedup measures the **gain** in moving from sequential to parallel computation

Speeding up computations by parallel processing

p dedicated, tightly coupled processors collaborate to solve given problem of input size n:

$T_{seq}(n)$: time for 1 processor to solve problem of size n

$T_{par}(p,n)$: time for p processors to solve problem of size n

Sometimes
S, SU, ...

$$\text{Speedup}(p) = T_{seq}(n) / T_{par}(p,n)$$

If n is fixed, or
„disappears“

Speedup measures the **gain** in moving from sequential to parallel computation

$T_{seq}(n)$, $T_{par}(p,n)$ ambiguous

- Time for some algorithm for solving problem?
- Time for best known algorithm for problem?
- Time for best possible algorithm for problem?
- Time for specific input of size n , average case, ...?
- Ignoring constants, e.g. $O(f(p,n))$ or $25n/p + 3\ln(4(p/n))$... ?

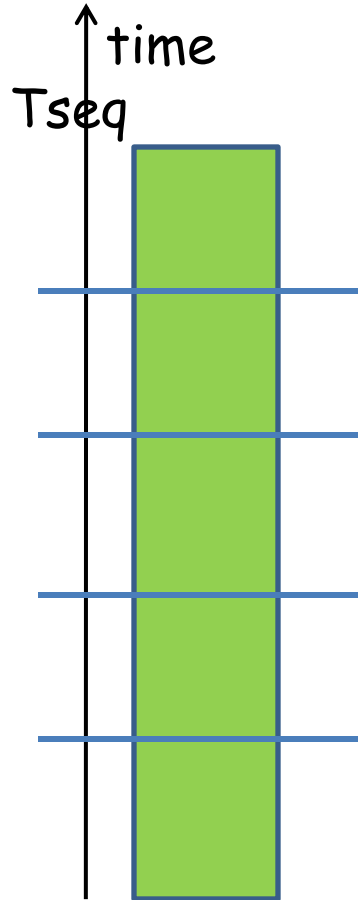
Typically: fix some (good) some algorithm, assume constants in $T_{seq}(n)$ and $T_{par}(p,n)$ comparable, emphasis on orders of magnitude

Ideally: $T_{seq}(n)$ time for best possible algorithm

As always in computer science, distinguish

- Problem G to be solved (mathematically specified)
- Algorithm A to solve G
- Best possible (lower bound) algorithm A^* for G , best known algorithm A^+ for G

- Implementation of A on some architecture M

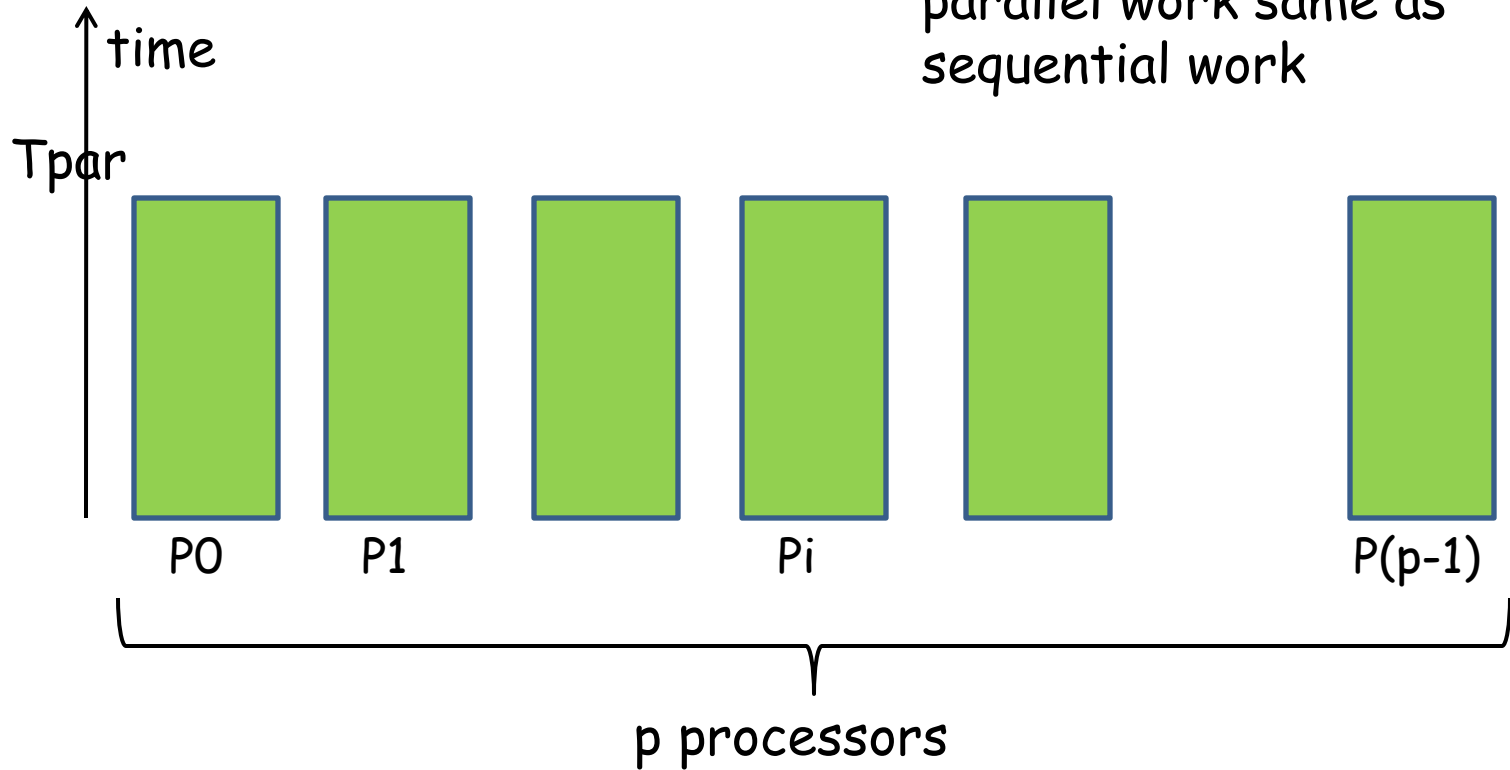


Parallelize: divide work into p independent pieces, assign to p processors...

Sequential time is (sequential) **work**

General: **work** is total number of instructions executed

Here:
parallel work same as
sequential work

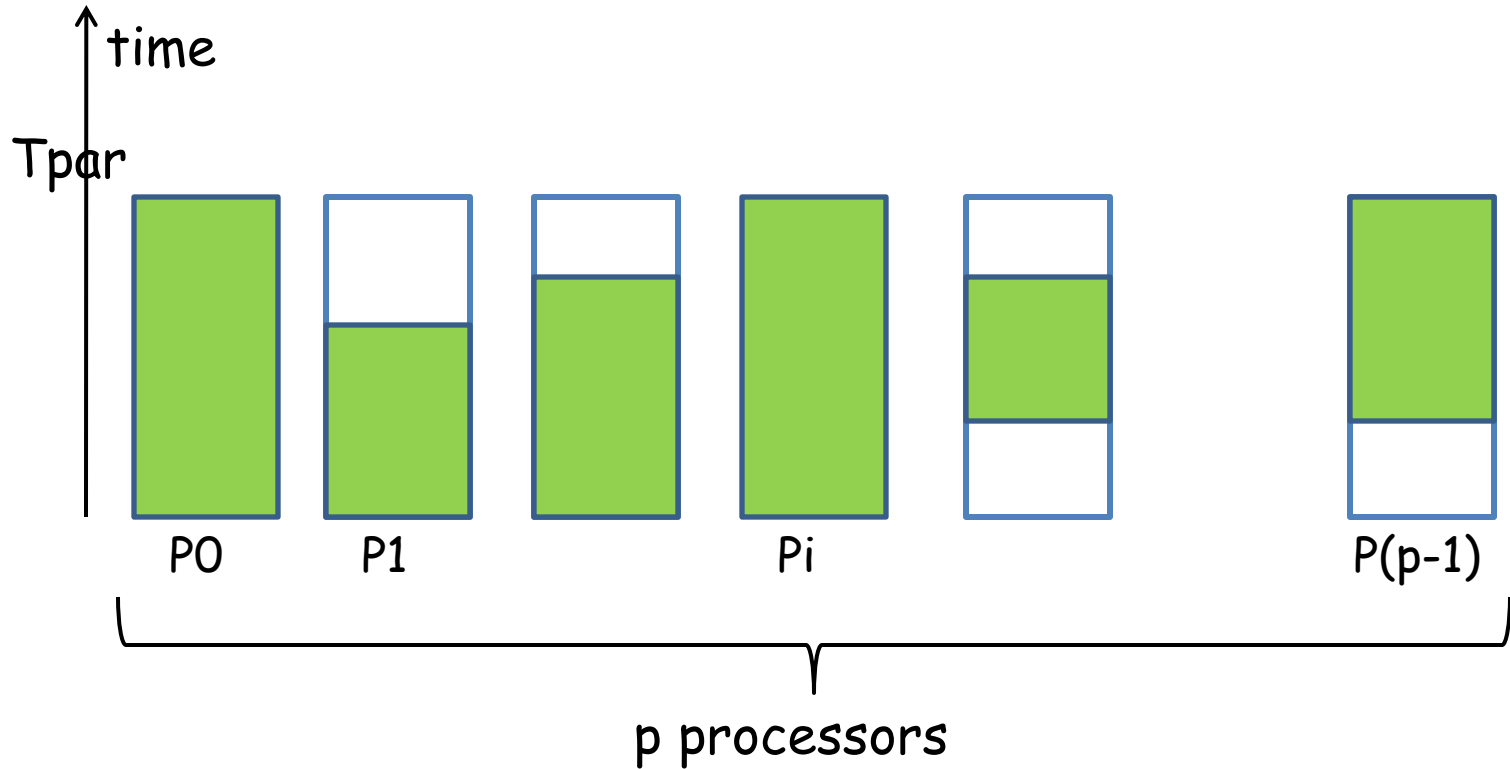


$$T_{par}(p,n) = T_{seq}(n)/p$$

$$\text{Speedup}(p,n) = T_{seq}(n)/T_{par}(p,n) = p$$

Idealized, best case

“embarrassingly parallel”
“pleasingly parallel”
“perfect speedup”



p processors assumed to start at the same time, T_{par} is the time for the slowest/last processor to finish

“Theorem:”

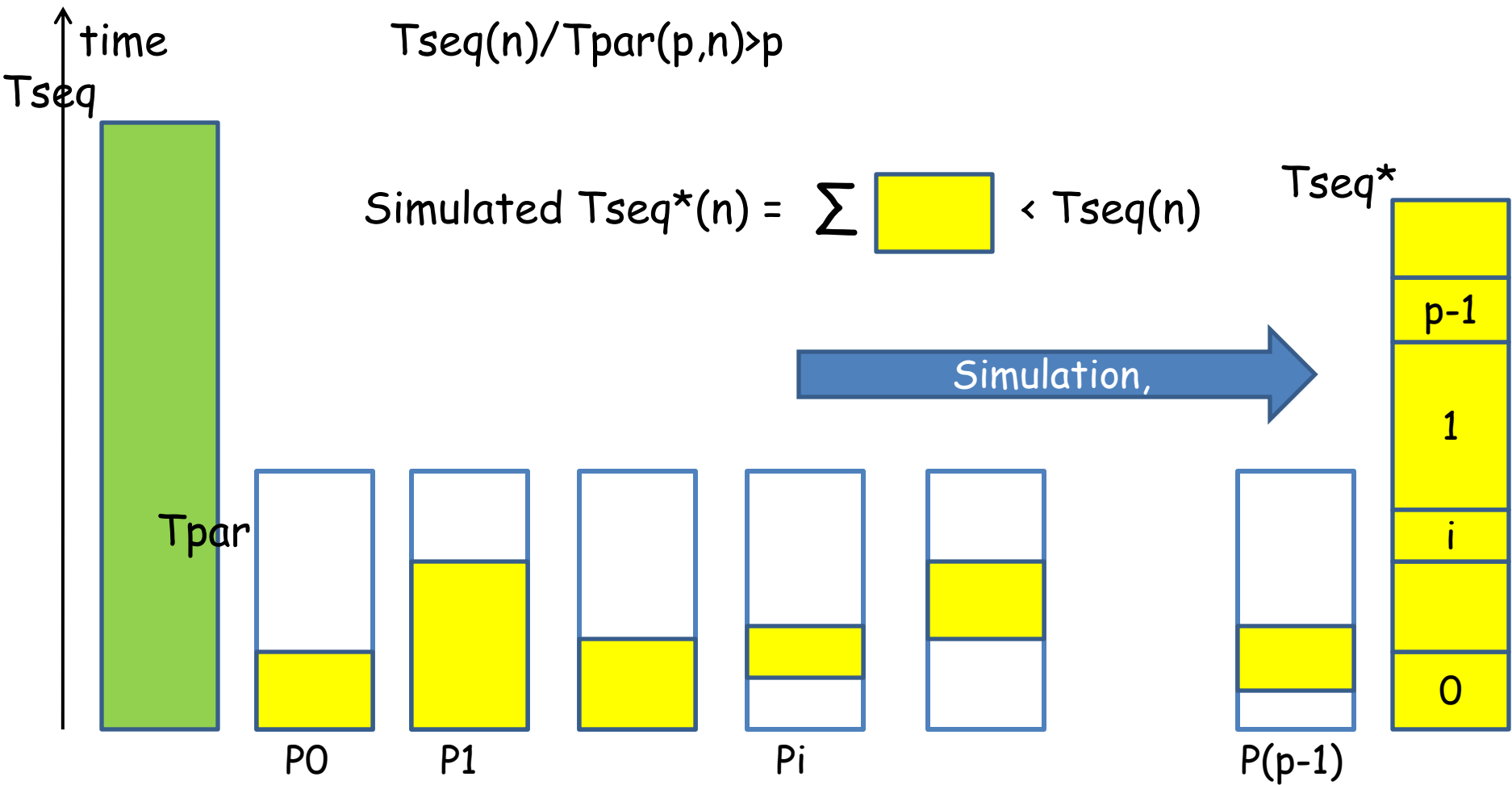
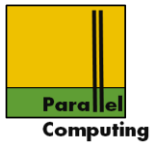
Perfect Speedup(p,n) = p is best possible and cannot be exceeded

“Proof”:

$T_{seq}(n)/T_{par}(p,n) > p$ implies $T_{seq}(n) > p * T_{par}(p,n)$, so a better sequential algorithm could be constructed by simulating the parallel algorithm on a single processor. The instructions of the p processors are carried out in some, correct order, one after another on the sequential processor.

Reminder:

Speedup is calculated (measured) relative to “best” sequential implementation/algorithm



Contradicts that $T_{seq}(n)$ was best possible

Construction shows that the **total parallel work** must be at least as large as **sequential work** T_{seq} , otherwise, better sequential algorithm can be constructed.

Crucial assumptions: sequential simulation possible (enough memory to hold problem and state of parallel processors), sequential memory behaves as parallel memory, ... **NOT TRUE** for real systems

Lesson: Parallelism offers only „modest potential“, speed-up cannot be more than p on p processors

[Lawrence Snyder: Type architecture, shared memory and the corollary of modest potential. Annual Review of Computer Science, 1986]

Example, Dumb sort, $T_{\text{seq}}(n) = O(n^2)$

that can be perfectly parallelized, $T_{\text{par}}(p,n) = O(n^2/p)$

Well-known $T_{\text{seq}}^*(n) = O(n \log n)$

$$\text{Speedup}(p,n) = n \log n / n^2/p = (p/n) \log n$$

Linear (but low) speedup for **fixed** n

Break-even, when is parallel algorithm faster than sequential?

$$T_{\text{par}}(p,n) < T_{\text{seq}}(n) \Leftrightarrow n^2/p < n \log n \Leftrightarrow n/p < \log n \Leftrightarrow p > n/\log n$$

More processors than elements to be sorted!? Very MISD??

Lesson: Usually does not make sense to parallelize an inferior algorithm - although sometimes (much) easier

Best known/best possible parallel algorithm often difficult to parallelize

- no redundant work (that could have been done in parallel)
- tight dependencies (that forces things to be done one after another)

Lesson from PRAM theory: parallel solution of a given problem often requires a **new algorithmic idea!!**

But: given algorithms often have a lot of potential for easy parallelization (loops, independent functions, ...), so why not?

Example: Data parallel loop of independent operations

```
for (i=0; i<n; i++) {  
    a[i] = f(i);  
}
```

Parallelize: break into p
independent iteration blocks

$f(i)$ depends only on i , no side effects, no
global variables

Processor j , $0 \leq j < p$

```
for (i=n[j]; i<n[j+1]; i++) {  
    a[i] = f(i);  
}
```

$n[j] = j * (n/p)$

assuming p divides n

**Parallelism
explicit:**

Data Parallelism (SIMD programming model):
"p processors do same work on different data"

Example: Data parallel loop of independent operations

```
for (i=0; i<n; i++) {  
    a[i] = f(i);  
}
```

Parallelize: break into p
independent iteration blocks

```
parallel for (i=0; i<n; i++) {  
    a[i] = f(i);  
}
```

Parallelism
implicit/less
explicit:

Found in many models/interfaces: compiler divides iteration space, run-time schedules blocks of iterations to processors, by **language construct** compiler can make necessary independence assumptions

Example: Data parallel loop of independent operations

```
for (i=0; i<n; i++) {  
    a[i] = f(i);  
}
```

Parallelize: break into p
independent iteration blocks

```
for (i=0; i<n; i++) {  
    a[i] = f(i);  
}
```

Parallelism
implicit/transparent

Automatic parallelization: compiler **detects** that iterations are independent, automatically divides iteration space, interacts with run-time

Example: Data parallel loop of independent operations

```
for (i=0; i<n; i++) {  
    a[i] = f(i);  
}
```

Parallelize: break into p
independent iteration blocks

```
for (i=0; i<n; i++) {  
    a[i] = f(i);  
}
```

Parallelism
implicit/transparent

Automatic parallelization: can work in cases where dependency analysis is sufficient/possible, **fails generally**

Example: loop of dependent operations: $a[i] \leftarrow a[i-1] + a[i] + a[i+1]$

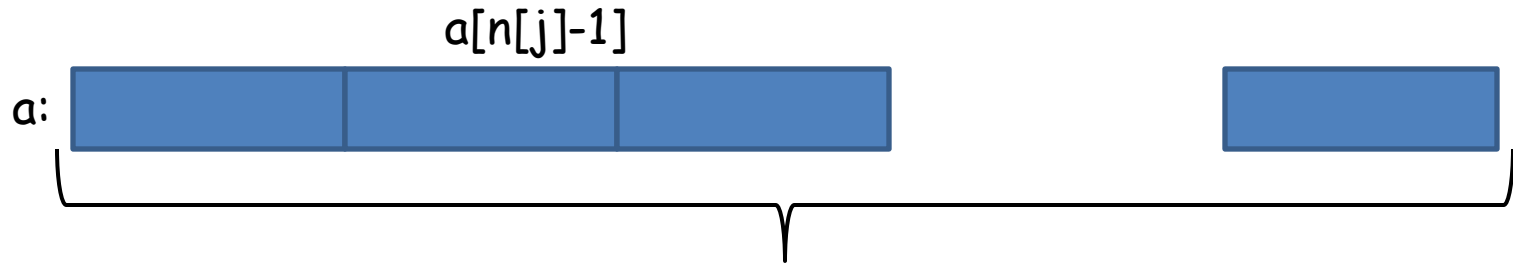
```
for (i=0; i<n; i++) {  
    b[i] = a[i-1]+a[i]+a[i+1];  
}  
for (i=0, i<n; i++) {  
    a[i] = b[i];  
}
```

Processor j , $0 \leq j < p$

```
for (i=n[j]; i<n[j+1]; i++) {  
    b[i] = a[i-1]+a[i]+a[i+1];  
}  
for (i=0, i<n; i++) {  
    a[i] = b[i];  
}
```

What about $a[n[j]-1]$?

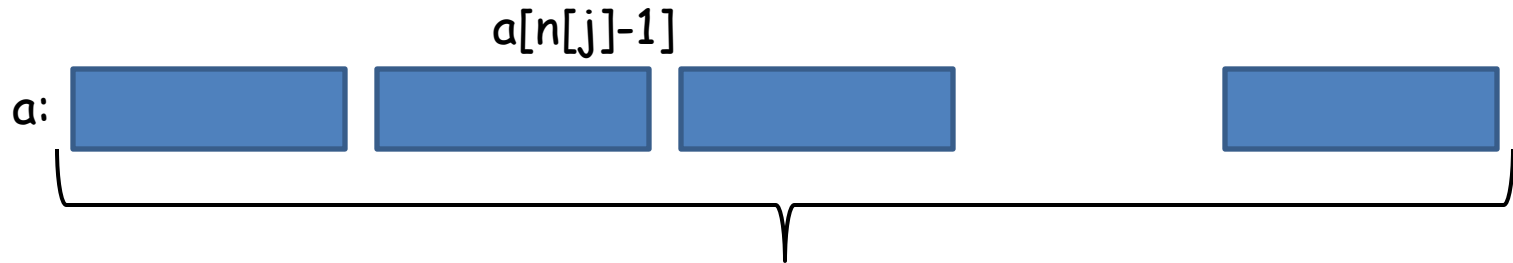
Communication or
synchronization needed



Array logically divided into p disjoint blocks

Shared memory programming model: all data can be accessed by all processors

- Memory model: when are data are data „visible“
- Memory cost model: same cost of access of all $a[i]$? NUMA, UMA?
- Synchronization



Array logically divided into p disjoint blocks

Distributed memory programming model: data are local to processors

- Communication
- Cost of communication

Example:

```
for (i=0; i<n; i++) {  
  switch (i%D) {  
    case 0: task1(a[i]); break;  
    case 1: task2(a[i]); break;  
    ...  
    case D-1: taskD(a[i]); break;  
    default:  
  }  
}
```

Processor j , $0 \leq j < p$

```
for (i=0; i<n; i++) {  
  if (i%D==j) taskj(a[i]);  
}
```

Task/control parallelism:

„D different operations (tasks) on different data“

Example:

```
for (i=0;i<n;i++) {  
    stage1(a[i]);  
    stage2(a[i-1]);  
    stage3(a[i-2]);  
    ...  
    stageS(a[i-S]);  
}
```

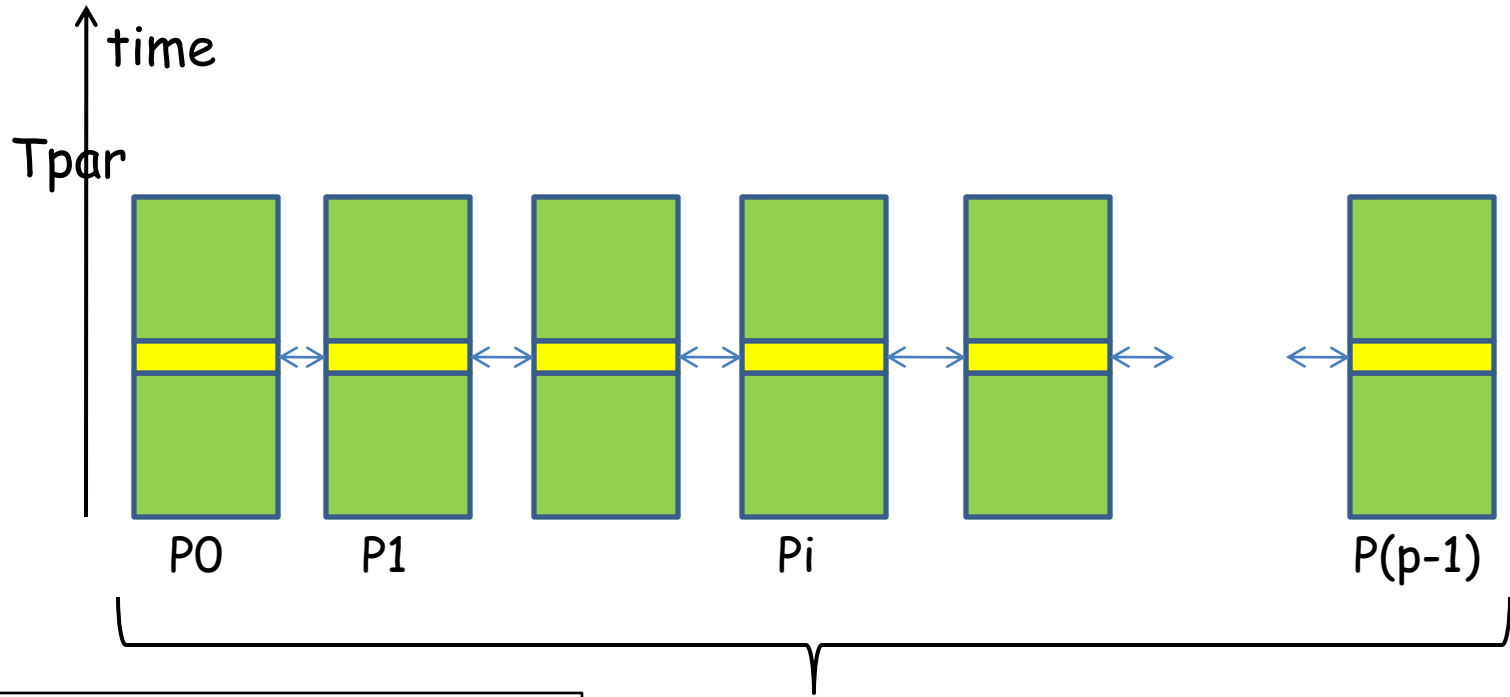
Processor j , $0 \leq j < p$

```
for (i=0; i<n; i++) {  
    stagej(a[i]);  
}
```

Synchronization needed: stage j on $a[i]$ cannot start before stage $j-1$ on $a[i]$ has completed

Pipeline parallelism:


„ S different operations (stages) on same data“



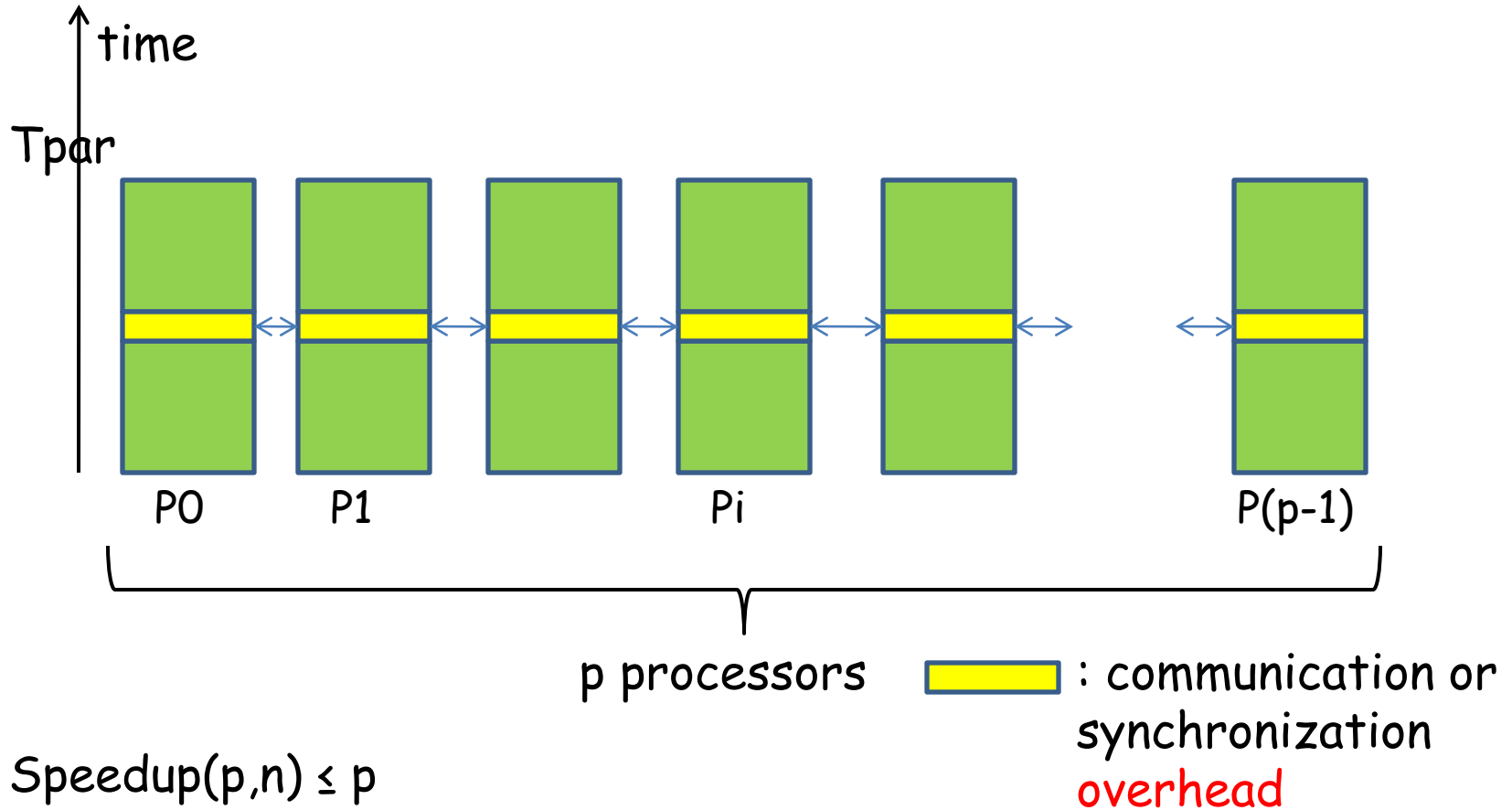
```

for (i=n[j]; i<n[j+1]; i++) {
    b[i] = a[i-1]+a[i]+a[i+1];
} sync;
for (i=0, i<n; i++) {
    a[i] = b[i];
}

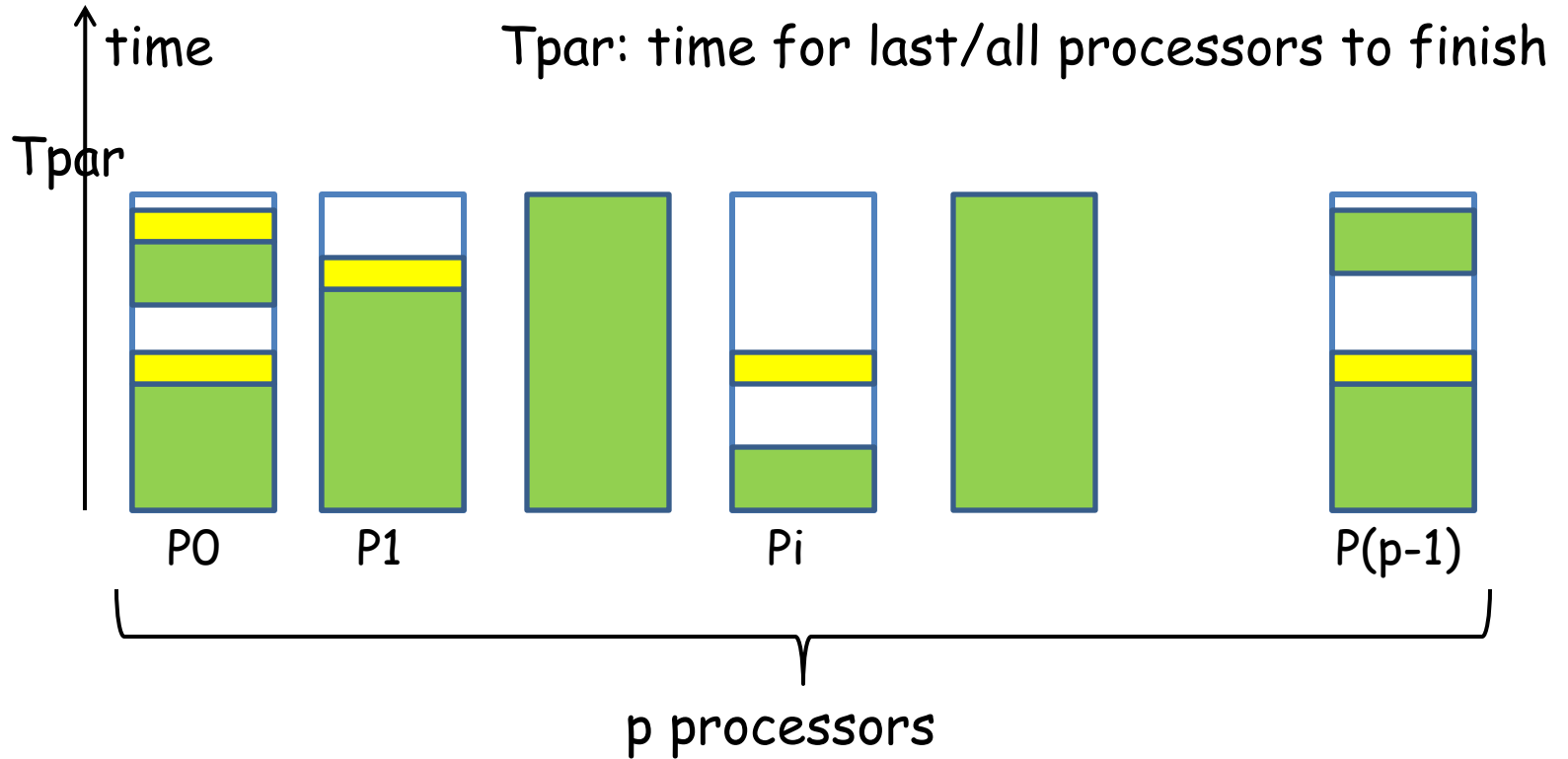
```

p processors  : communication or synchronization overhead

Processor j, $0 \leq j < p$



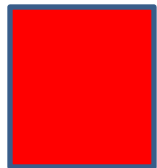
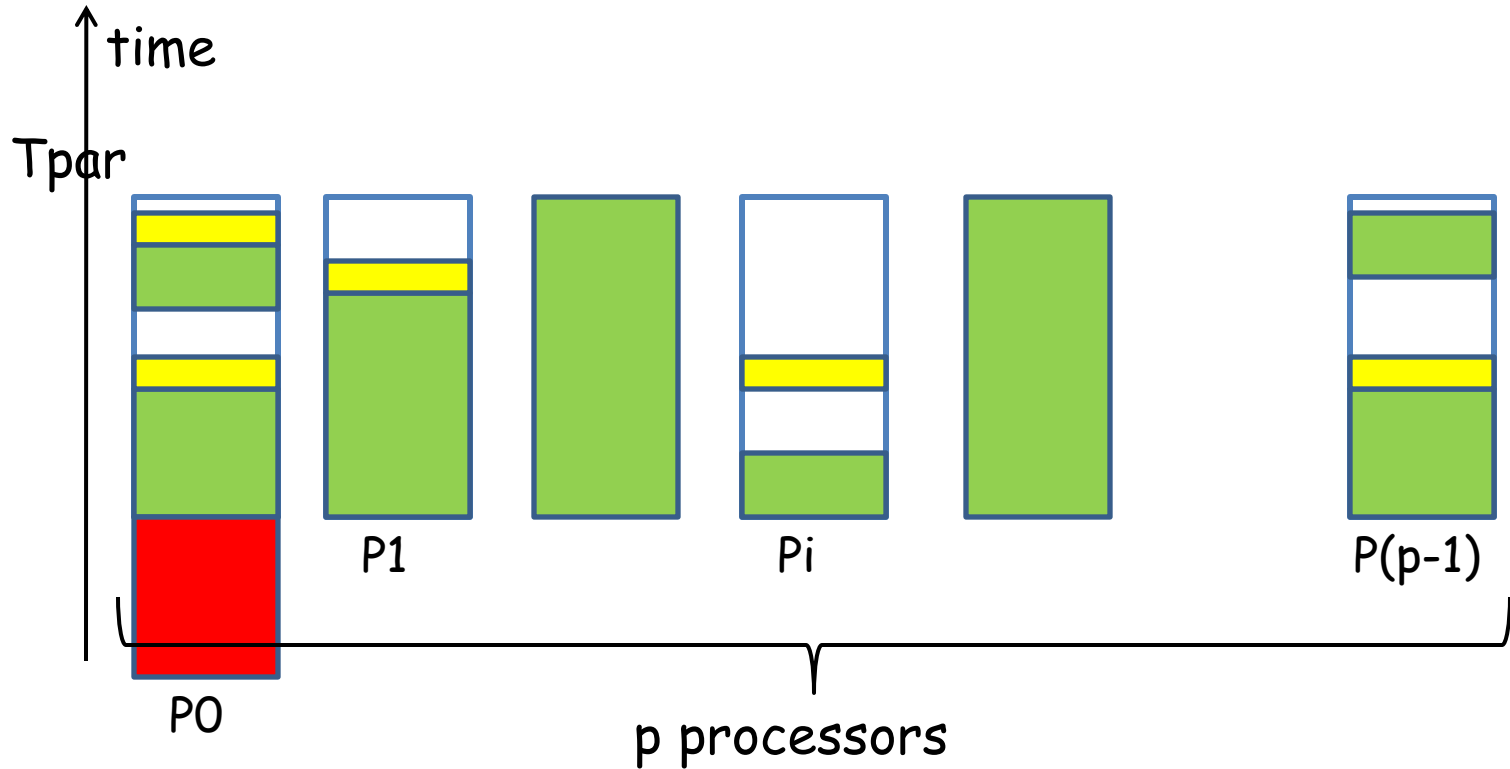
Linear speedup may still be possible, until **overhead** starts to dominate



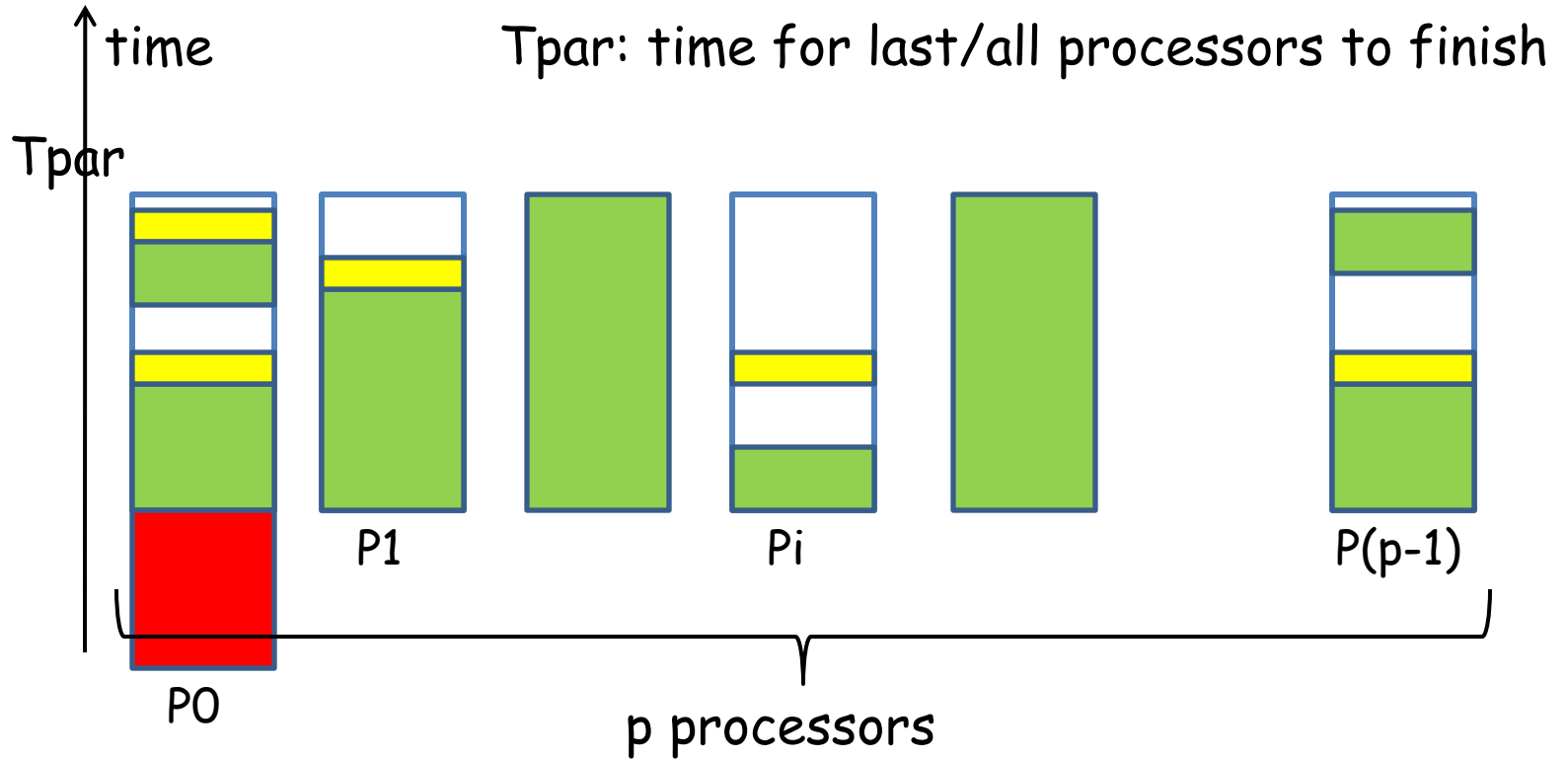
$T_{par}(p,n)$:

useful computational work + parallelization overhead + idle time

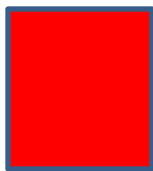




Algorithms/programs typically have a **sequential part** that cannot be parallelized: initialization of data structures, distribution of data, ...



$T_{par}(p,n)$:
 sequential work + useful computational work + parallelization
 overhead + idle time



Amdahls Law (parallel version):

Let a program A contain a fraction r that can be “perfectly” parallelized, and a fraction $s=(1-r)$ that is “purely sequential”, i.e. cannot be parallelized at all. For any fixed n , the maximum achievable speedup is $1/s$

[G. Amdahl: Validity of the single processor approach to achieving large scale computing capabilities. AFIPS 1967]

Proof:

$$T_{seq}(n) = (s+r) \cdot T_{seq}(n)$$

$$T_{par}(p,n) = s \cdot T_{seq}(n) + r \cdot T_{seq}(n)/p$$

$$\text{Speedup}(p,n) = T_{seq}(n) / (s \cdot T_{seq}(n) + r \cdot T_{seq}(n)/p) = 1 / (s + r/p) \rightarrow 1/s \text{ for } p \rightarrow \infty$$

Example:

```
// Sequential initialization
x = (int*)calloc(n*sizeof(int));
...
// Parallelizable part
do {
  for (i=0; i<n; i++) {
    x[i] = f(i);
  }
  // check for convergence
  done = ...;
} while (!done)
```

K iterations before
convergence, (parallel)
convergence check cheap,
f(i) fast...

$$T_{\text{seq}}(n) = n + K + Kn$$

$$T_{\text{par}}(p, n) = n + K + Kn/p$$

Sequential fraction $\approx 1/(1+K)$

Speedup(p,n) $\rightarrow 1+K$

Example:

```
// Sequential initialization
x = (int*)malloc(n*sizeof(int));
...
// Parallelizable part
do {
  for (i=0; i<n; i++) {
    x[i] = f(i);
  }
  // check for convergence
  done = ...;
} while (!done)
```

Speedup(p,n) -> 1+n

K iterations before
convergence, (parallel)
convergence check cheap,
f(i) fast...

$$T_{seq}(n) = 1+K+Kn$$

$$T_{par}(p,n) = 1+K+Kn/p$$

Sequential fraction $\approx 1/(1+n)$

Note:

If sequential part is
constant (not fraction),
Amdahl's law does not
limit SU

Example:

```
// Sequential initialization
x = (int*)malloc(n*sizeof(int));
...
// Parallelizable part
do {
  for (i=0; i<n; i++) {
    x[i] = f(i);
  }
  // check for convergence
  done = ...;
} while (!done)
```

Speedup(p,n) -> 1+n

K iterations before
convergence, (parallel)
convergence check cheap,
f(i) fast...

$$T_{seq}(n) = 1+K+Kn$$

$$T_{par}(p,n) = 1+K+Kn/p$$

Sequential fraction $\approx 1/(1+n)$

Lesson: be careful with
system functions (**calloc**,
malloc)

Definition: parallel efficiency

$$E(p,n) = \text{Speedup}(p,n)/p = T_{\text{seq}}(n)/(p \cdot T_{\text{par}}(p,n))$$

Ratio of Speedup to best possible

- $E(p,n) \leq 1$
- $E(p,n) = c$: linear speedup

Scalability definitions:

A parallel algorithm/implementation is **strongly scaling** if
 $\text{Speedup}(p,n) = \Theta(p)$ (linear, independent of n)

A parallel algorithm/implementation is **weakly scaling** if there
is a slow-growing $o(1)$ function $f(p)$, such that for $n = \Omega(f(p))$
 $E(p,n)$ is constant

„Efficiency maintained by increasing problem size as
 $f(p)$ or more“

[J. Gustafson: Reevaluating Amdahls Law. CACM 1988]

Example:

```
// Sequential initialization
x = (int*)malloc(n*sizeof(int));
...
// Parallelizable part
do {
  for (i=0; i<n; i++) {
    x[i] = f(i);
  }
  // check for convergence
  done = ...;
} while (!done)
```

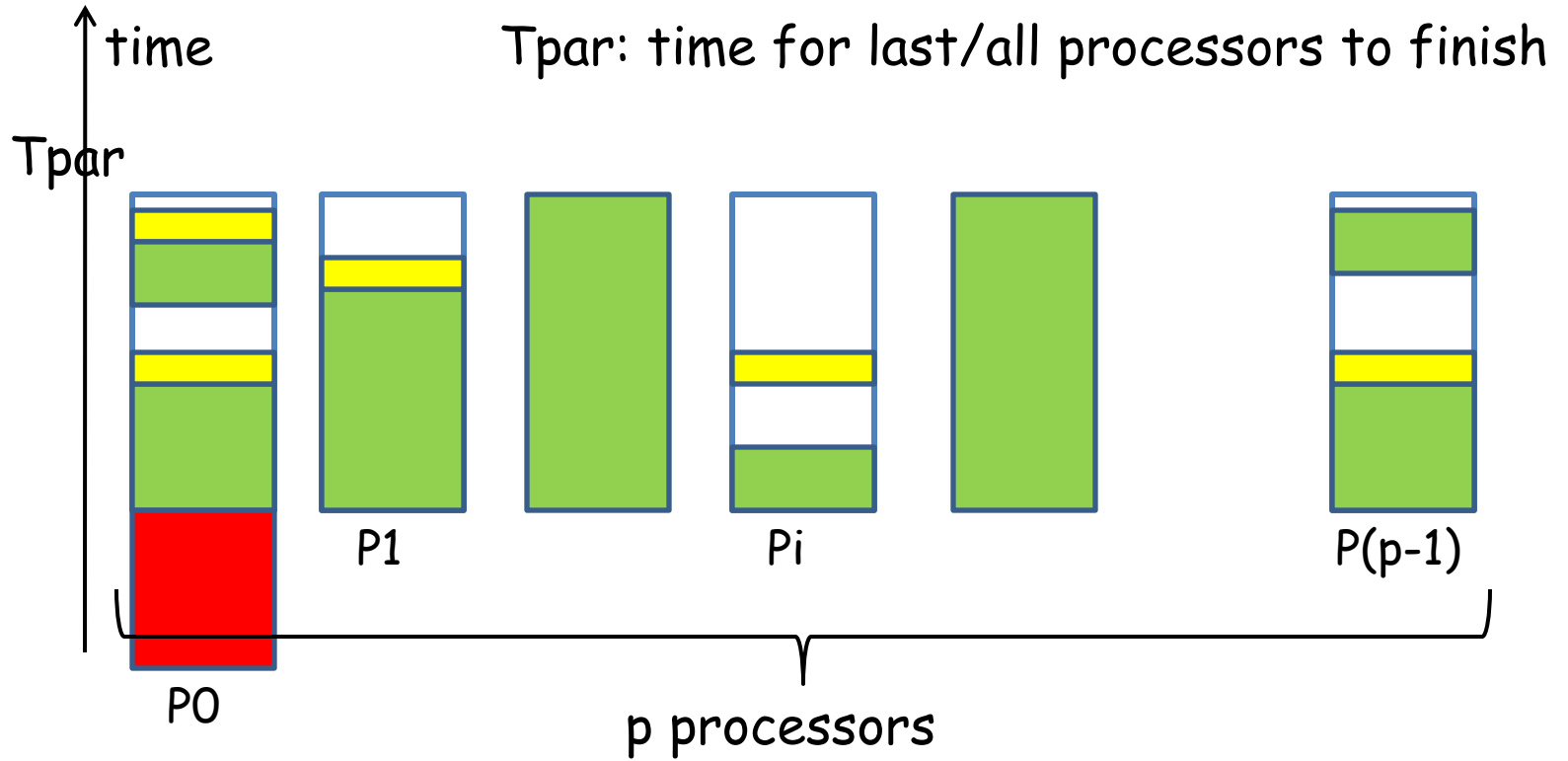
Assume convergence check
takes $O(\log p)$ time

$$T_{\text{par}}(p,n) = Kn/p + K \log p$$

$$E(p,n) \approx Kn / (Kn + pK \log p)$$

For $n \geq p \log p$, $E(p,n) \geq 1/2$

Weakly scalable, n has to increase as $O(p \log p)$ to maintain
constant efficiency - and as $O(\log p)$ per processor



Parallel work: sum of necessary, useful work of all processors

$$W_{par}(p,n) = \text{[Red Block]} + \sum \text{[Green Block]} + \text{[Yellow Block]}$$

Definition:

An algorithm/implementation is **work-optimal** if

$$W_{\text{par}}(p,n) = O(T_{\text{seq}}(n))$$

Total parallel work (number of instructions over all processors)
comparable to number of instructions of best sequential algorithm

Define

$$T_{\text{fast}}(n) = T_{\text{par}}(\infty, n) = \min T_{\text{par}}(p, n), p=1,2,\dots$$

Fastest time that can be achieved assuming enough processors

If $W_{\text{par}}(p,n)$ can be distributed evenly over the p processors, then

$$T_{\text{par}}(p,n) = \max(W_{\text{par}}(p,n)/p, T_{\text{fast}}(n))$$

and

$$\text{Speedup}(p,n) = T_{\text{seq}}(n)/W_{\text{par}}(p,n)/p = p/c$$

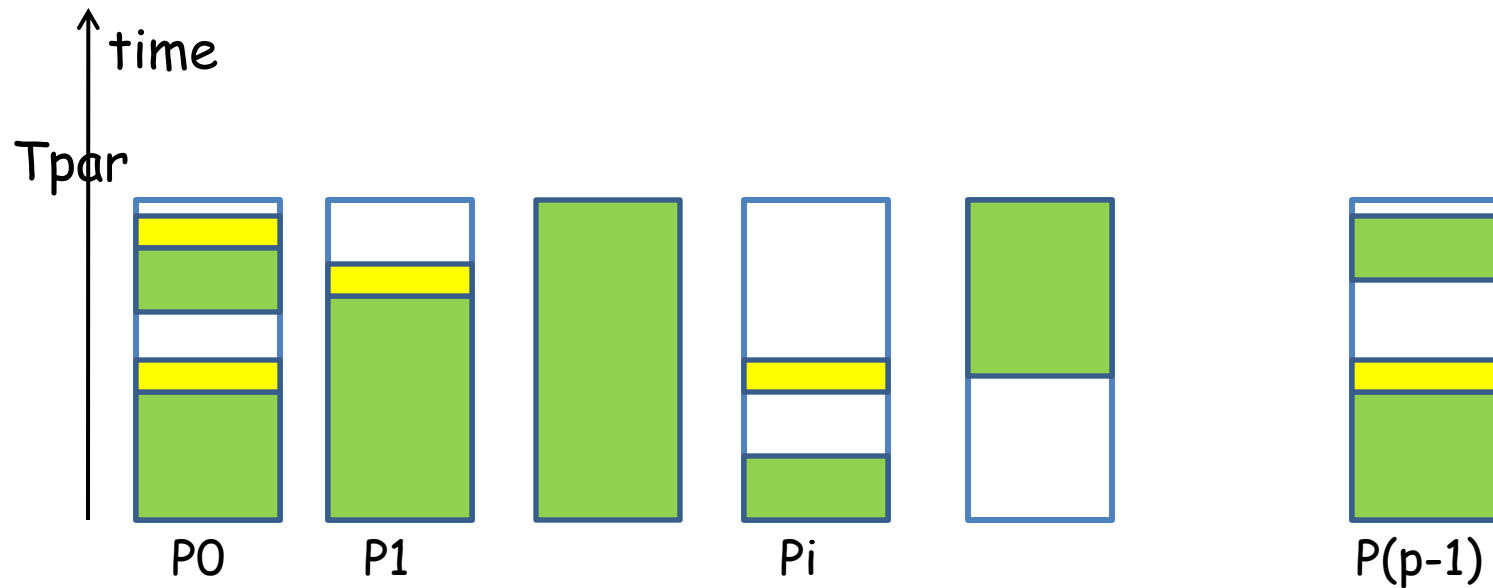
as long as $W_{\text{par}}(p,n)/p \geq T_{\text{fast}}(n)$, for some constant c

Theorem:

Work-optimal implementations/algorithms can have linear speedup for $p \leq W_{\text{par}}(p,n)/T_{\text{fast}}(n)$

- provided the work can be distributed evenly

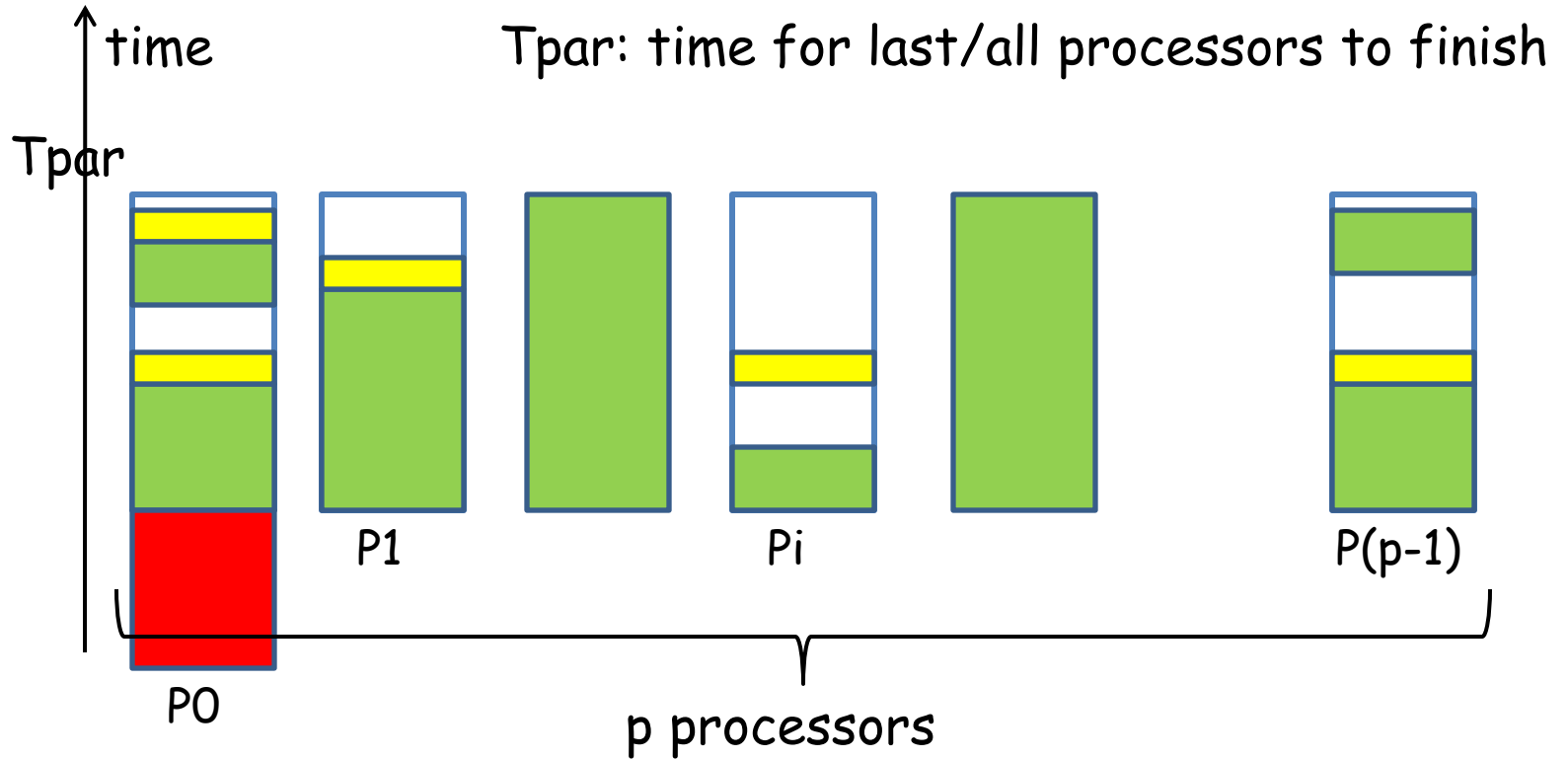
Dividing the work $W_{\text{par}}(p,n)$ into even sized chunks is called **load balancing**. Often **not** trivial. Can sometimes be done **statically**, sometimes **dynamically**, then often called **scheduling**. Assigning the work to processors is called **mapping**. Also **not** trivial.



WT presentation framework (Work-Time, Work-Depth):

- Determine total work of parallel algorithm, $W(n)$
- Determine fastest time possible = longest chain of dependent operations = $T_{\text{fast}}(n)$ = „depth“ d of parallel algorithm
- Assuming $W(n)$ can be distributed over the p processors, parallel performance is $O(W(n)/p+d)$

Introduced by Shiloach, Vishkin ca. 1982, often used, e.g. [JaJa: Introduction to Parallel Algorithms, 1992], [Cormen, Leiserson, Rivest, Stein: Introduction to Algorithms, 3rd ed, 2009]



Cost: $p * T_{par}(p, n)$

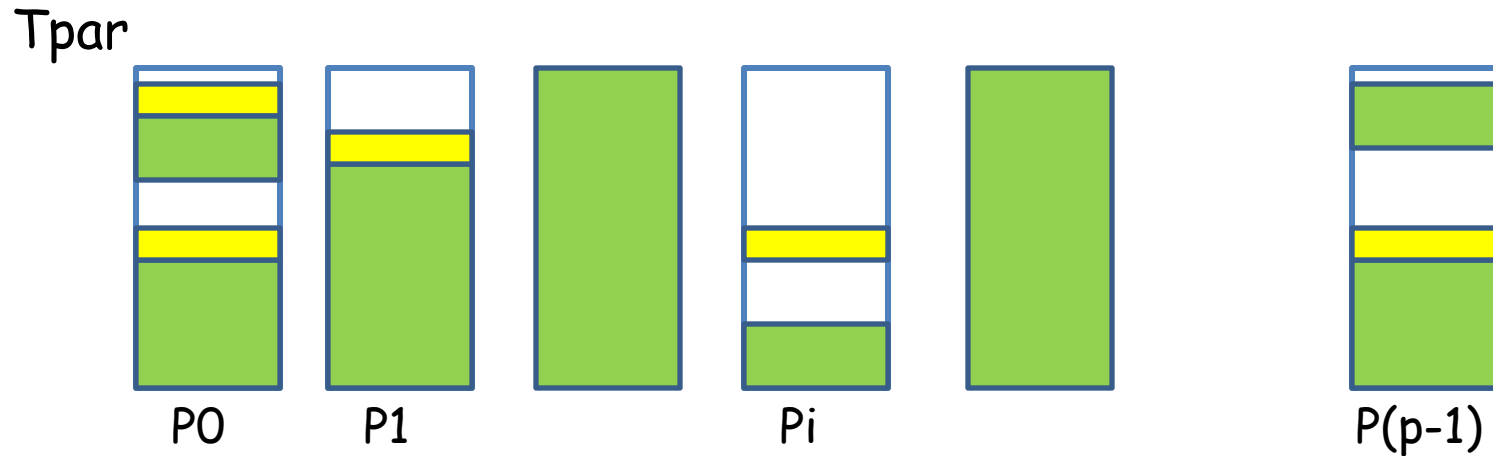
Dedicated parallel resources: p processors reserved for $T_{par}(p, n)$ time

Definition:

An algorithm/implementation is **cost-optimal** if

$$p \cdot T_{\text{par}}(p, n) = O(T_{\text{seq}}(n))$$

No idle time, work can actually be distributed over the p processors, **optimally load balanced**



Overhead is cost minus sequential work

$$\text{Overhead} = p \cdot T_{par}(p, n) - T_{seq}(n)$$

Overheads: extra work, synchronization, communication, idle time/load imbalance

Theorem:

Cost-optimal algorithms have constant efficiency and overhead $O(1)$

$$E(p,n) = T_{\text{seq}}(n)/p * T_{\text{par}}(p,n) = T_{\text{seq}}(n)/c * T_{\text{seq}}(n) = 1/c$$

for some constant c hidden in $O(T_{\text{seq}}(n))$

Parallelization: a first example

Problem:

given two ordered sequences (x_i) , $i=0, \dots, n-1$, and (y_i) , $i=0, \dots, m-1$ stored in arrays A and B , merge the two sequences into a single, ordered sequence (z_i) , $i=0, \dots, m+n-1$, stored in array C such that $z_i = x_k$ or $z_i = y_k$ for some k , and for each x_i and y_i there is a $z_k = x_i$ and $z_k = y_i$

(Tedious formulation of) Well-known, and **useful** problem.
For simplicity, assume that all x_i and y_i are distinct

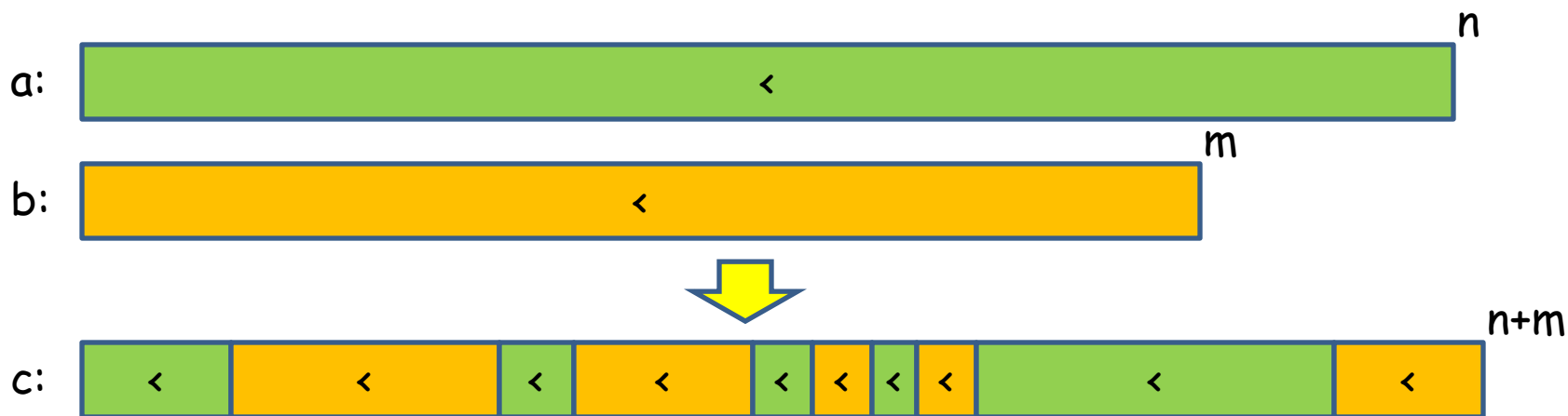
Standard **strictly** sequential solution:

```

i = 0; j = 0; k = 0;
while (i < n && j < m) {
    c[k++] = (a[i] < b[j]) ? a[i++] : b[j++];
}
while (i < n) c[k++] = a[i++];
while (j < m) c[k++] = b[j++];

```

$$T_{\text{seq}}(n+m) = (n+m)$$



Parallel solution?

Assumption 1:

p independently working, „parallel“ processors. All processors have access to the full input and random access to the output array: **explicit, shared-memory programming model**

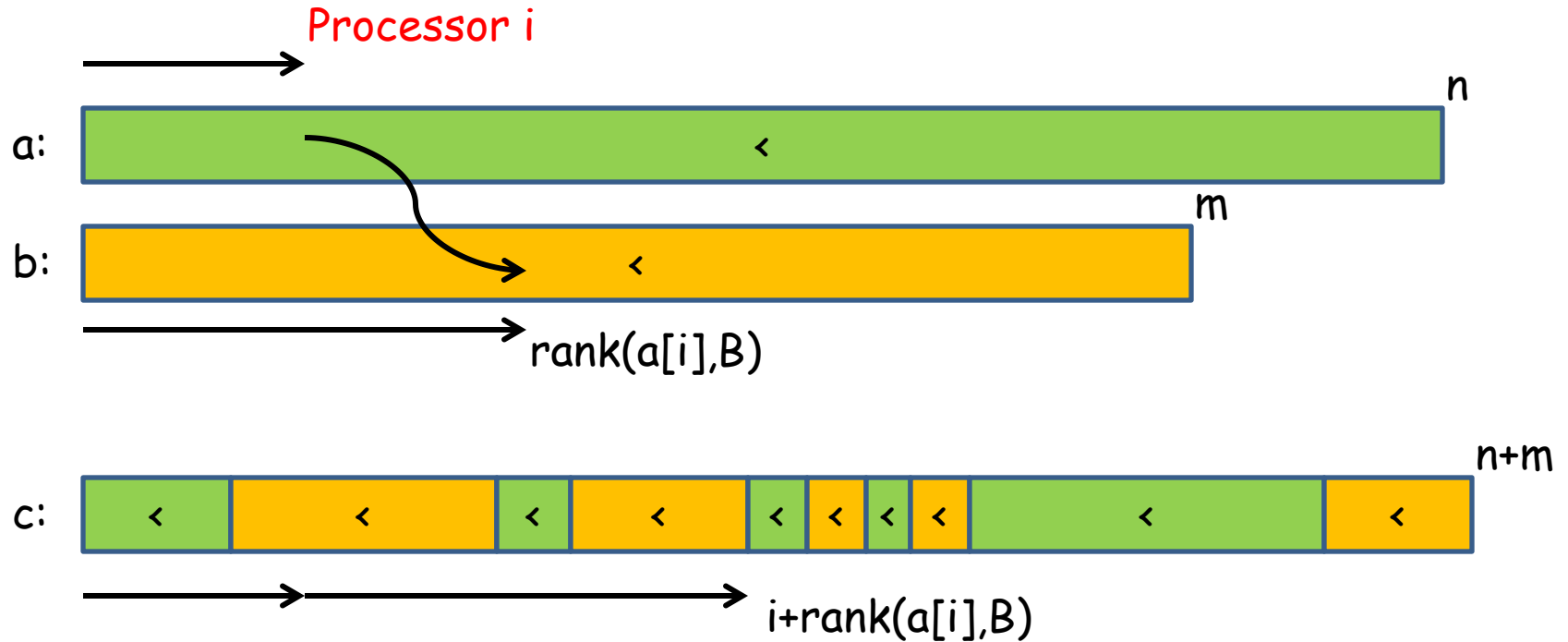
Strategy:

Find a way to divide the merging steps evenly and independently between the p processors.

Solution 1:

Restricted to $p=n+m$ processors (as many processors as elements in the input array)

Definition: element x , set A not containing x , $\text{rank}(x,A)$ is the number of elements in A smaller than x



```

if (i < n) c[i + rank(a[i], B)] = a[i];
else if (i < n + m) {
    j = i - n;
    c[j + rank(b[j], A)] = b[j];
}

```

for processor i ,
 $0 \leq i < n+m$

Observation: for an ordered sequence stored in an array A , $\text{rank}(x, A)$ can be computed by **binary search!**

Number of operations is $O(\log n)$ for an n -element array A

$$T_{\text{par}}(n+m, n+m) = O(\log(\max(m, n)))$$

Exponential improvement
in time, with linear
number of processors!!

$$\text{Work} = O((m+n)\log(\max(n, m))) \leq O(2n \log n) = O(n \log n)$$

The algorithm is not work efficient, $\text{Speedup}(p) = p/\log p$

Problems:

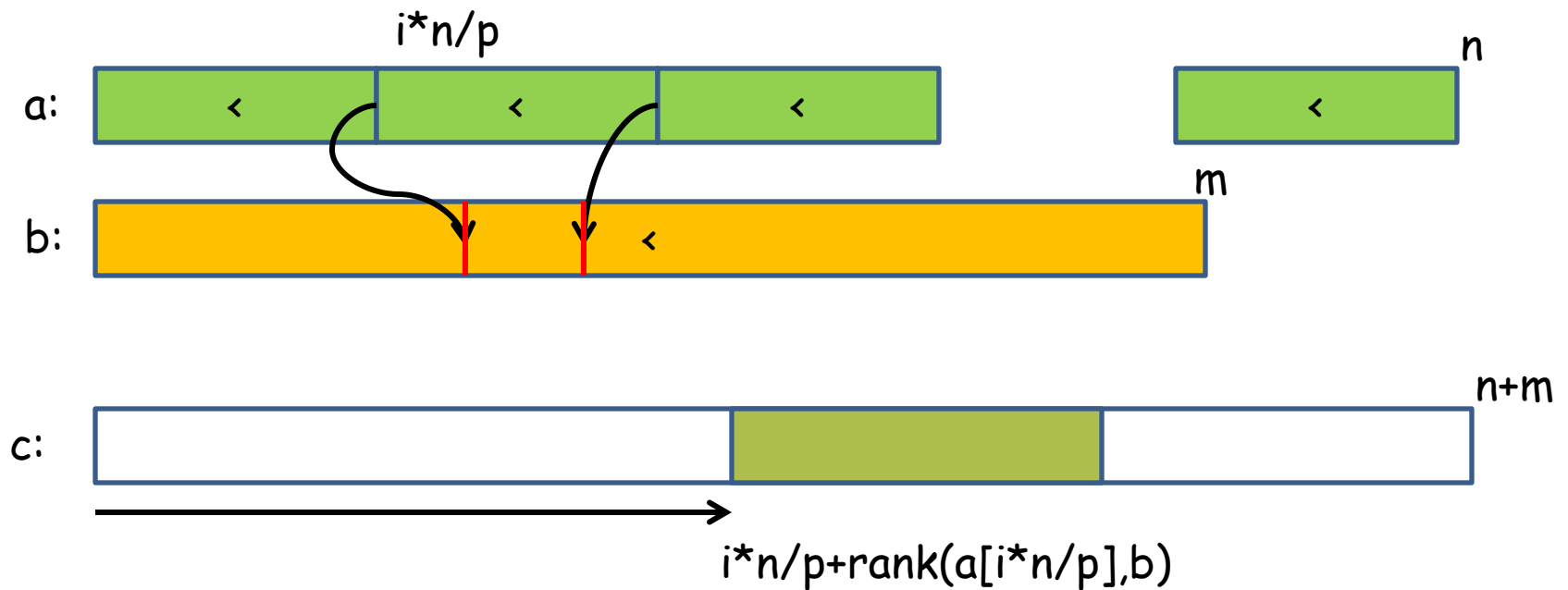
- Algorithm is not efficient
- Normally, $n \gg p$
- When is the computation done (are processes synchronized?)?

```
if (i<n) c[i+rank(a[i],B)] = a[i]; else if
(i<n+m) {
    j = i-n;
    c[j+rank(b[j],A)] = b[j];
}
barrier; // synchronization construct
```

Done!

Solution 2:

Divide a into p blocks of size approx. n/p , rank only first element of each block, in parallel merge blocks of a with blocks of b sequentially



Processor i , $0 \leq i < n$

```
merge (&a [i* (n/p) ], n/p,  
      &b [rank (a [i* (n/p) ], b) ],  
      rank (a [(i+1)* (n/p) ], b) - rank (a [i* (n/p) ], b) ,  
      &c [i* (n/p) + rank (a [i* (n/p) ], b) ] );  
barrier;
```

`merge (a, n, b, m, c)` : merges `a` of size `n` and `b` of size `m` into `c`

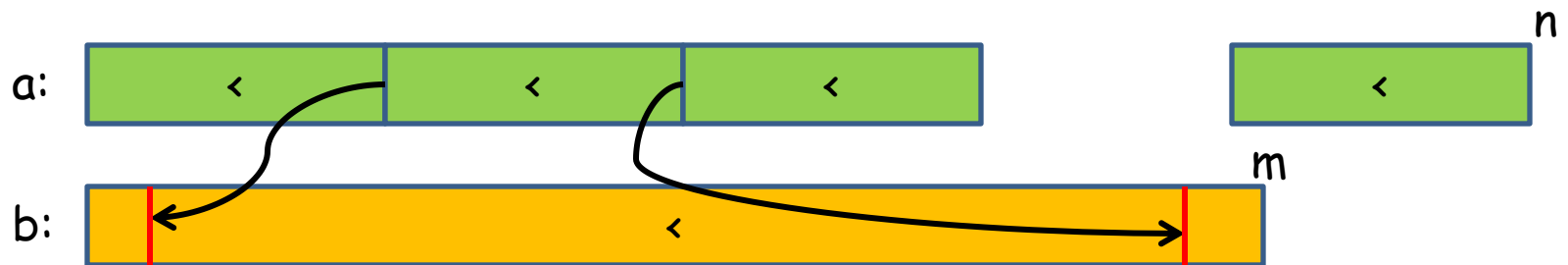
Structure:

- Parallel preprocessing - rank: binary search - to divide problem into p independent pieces
- Sequential algorithm to process subproblems in parallel

Work optimal: $Work = p \log m + p \cdot (n/p) + m = p \log m + (n+m) = O(n+m)$

Problems:

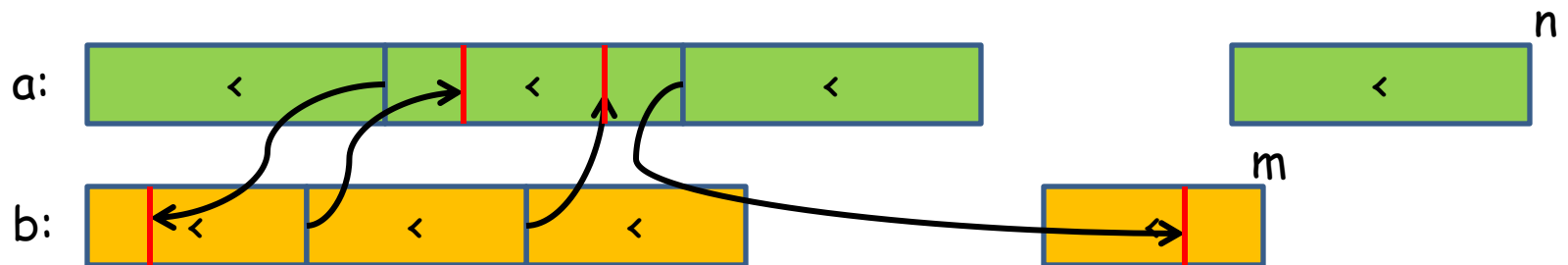
- Assumed that p divides n
- Severe load imbalance in worst case



One processor does almost all work $O(n/p+m)$, time is $O(n/p+m+\log n)$

Solution 3:

Divide a into p blocks of size approx. n/p , rank only first element of each block, **and** divide b into p blocks of size approx. m/p ; in parallel merge blocks of a with blocks of b sequentially



$2p$ smaller merge problems, but all $O(n/p+m/p)$. Shown by case analysis

Theorem:

On a shared-memory system, two ordered sequences of size n and m can be merged in time $O((n+m)/p + \log n)$

Exercise:

Implement, test and benchmark the merge algorithm in pthreads or OpenMP

Parallelization (of merge problem):

- Focus on the **problem**
- Parallel work comparable to sequential work
- Consider potential for parallelization of known sequential algorithm
- Look for good load balance
- Minimize synchronization points
- (Communication: not yet seen)
- Sequential algorithms as subalgorithms

Automatic parallelization???

Foster's methodology:

1. Partitioning: divide the computation into independent tasks
2. Communication: determine communication needed between tasks
3. Agglomeration/aggregation: combine tasks and communications together into larger (independent) chunks
4. Mapping: assign tasks and communications to processes, threads, ...

Rule of thumb, not always applicable (architecture dependent: what is the best granularity of „tasks“)

There is no recipe for parallelizing a problem or an algorithm!

[Ian Foster: Designing and building parallel programs. 1995]