Chapter 10
Parallel Algorithms

Algorithm Theory
WS 2015/16

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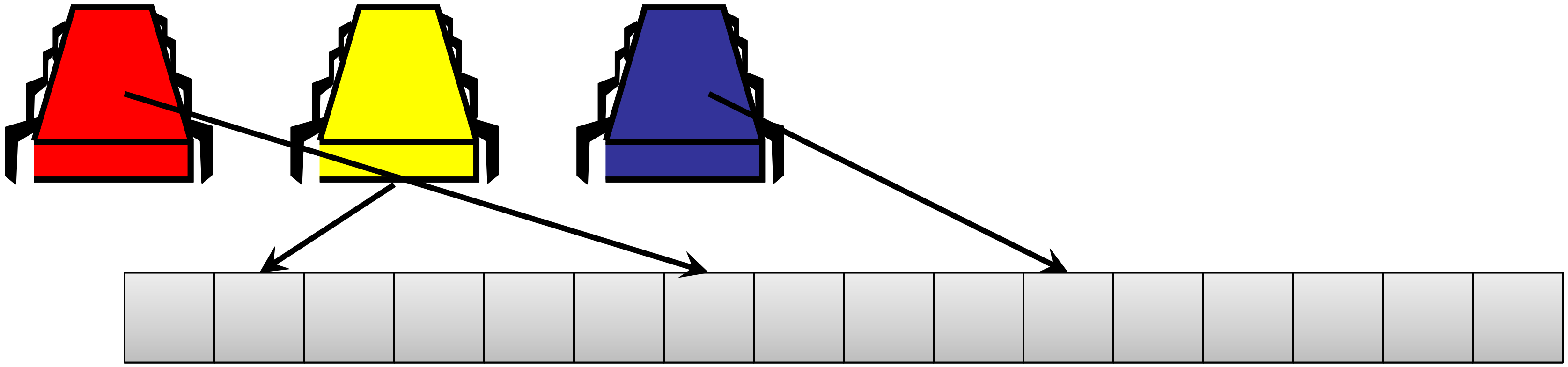
PRAM

- Parallel version of RAM model
- p processors, shared random access memory



- Basic operations / access to shared memory cost 1
- Processor operations are synchronized
- Focus on parallelizing computation rather than cost of communication, locality, faults, asynchrony, …

Parallel Computations

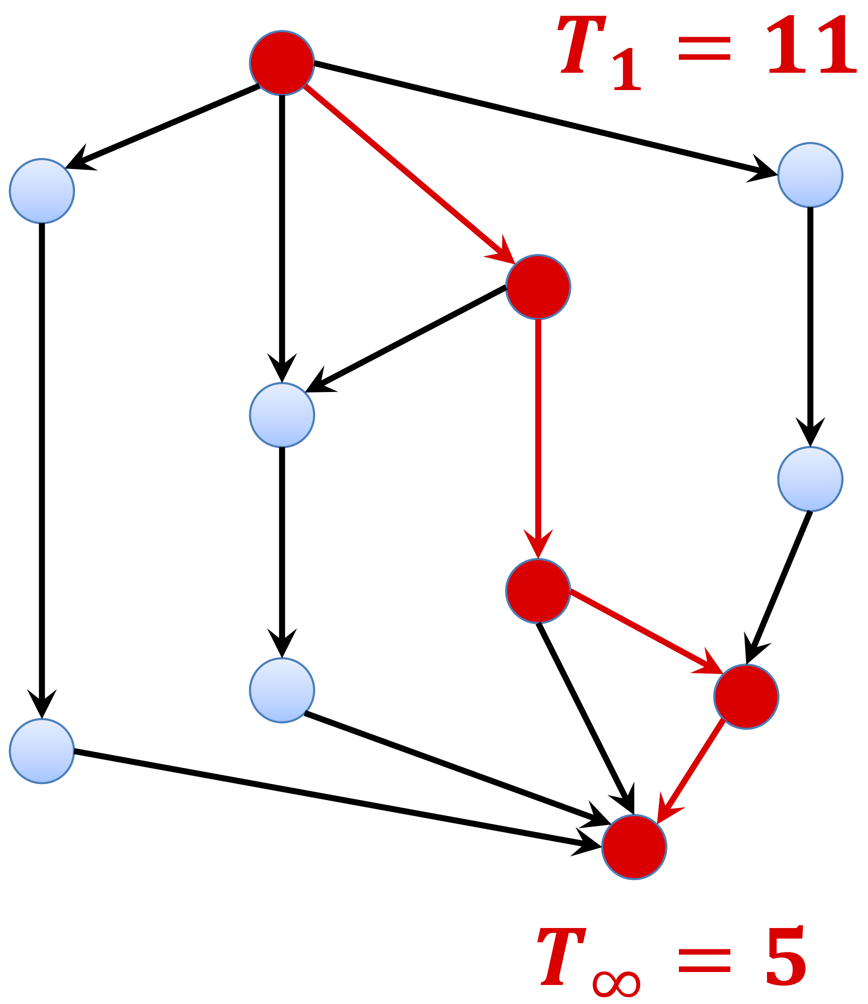
$\boldsymbol{T_p}$: time to perform comp. with p procs

- **Lower Bounds**:

$$T_p \geq \frac{T_1}{p}, \qquad T_p \geq T_\infty$$

- **Parallelism**: $\frac{T_1}{T_\infty}$
  - maximum possible speed-up
- **Linear Speed-up**:

$$\frac{T_p}{T_1} = \Theta(p)$$



Brent's Theorem

Brent's Theorem: On p processors, a parallel computation can be performed in time

$$T_p \leq \frac{T_1 - T_\infty}{p} + T_\infty.$$

Corollary: Greedy is a 2-approximation algorithm for scheduling.

Corollary: As long as the number of processors $p = O(T_1/T_\infty)$, it is possible to achieve a linear speed-up.

PRAM

Back to the PRAM:

- Shared random access memory, synchronous computation steps
- The PRAM model comes in variants…

EREW (exclusive read, exclusive write):

- Concurrent memory access by multiple processors is not allowed
- If two or more processors try to read from or write to the same memory cell concurrently, the behavior is not specified

CREW (concurrent read, exclusive write):

- Reading the same memory cell concurrently is OK
- Two concurrent writes to the same cell lead to unspecified behavior
- This is the first variant that was considered (already in the 70s)

PRAM

The PRAM model comes in variants…

CRCW (concurrent read, concurrent write):

- Concurrent reads and writes are both OK
- Behavior of concurrent writes has to specified
  - Weak CRCW: concurrent write only OK if all processors write 0
  - Common-mode CRCW: all processors need to write the same value
  - Arbitrary-winner CRCW: adversary picks one of the values
  - Priority CRCW: value of processor with highest ID is written
  - Strong CRCW: largest (or smallest) value is written

- The given models are ordered in strength:

  weak $\leq$ common-mode $\leq$ arbitrary-winner $\leq$ priority $\leq$ strong

Some Relations Between PRAM Models

Theorem: A parallel computation that can be performed in time t, using p proc. on a strong CRCW machine, can also be performed in time $O(t \log p)$ using p processors on an EREW machine.

- Each (parallel) step on the CRCW machine can be simulated by $O(\log p)$ steps on an EREW machine

Theorem: A computation that can be performed in time t, using p processors on a strong CRCW machine, can also be performed in time $O(t)$ using $O(p^2)$ processors on a weak CRCW machine

Computing the Maximum

Given: n values

Goal: find the maximum value

Observation: The maximum can be computed in parallel by using a binary tree.

Computing the Maximum

Observation: On a strong CRCW machine, the maximum of a n values can be computed in $O(1)$ time using n processors

- Each value is concurrently written to the same memory cell

Lemma: On a weak CRCW machine, the maximum of n integers between 1 and $\sqrt{n}$ can be computed in time $O(1)$ using $O(n)$ proc.

Proof:

- We have $\sqrt{n}$ memory cells $f_1, \dots, f_{\sqrt{n}}$ for the possible values
- Initialize all $f_i := 1$
- For the n values $x_1, \dots, x_n$, processor j sets $f_{x_j} := 0$
  – Since only zeroes are written, concurrent writes are OK
- Now, $f_i = 0$ iff value i occurs at least once
- Strong CRCW machine: max. value in time $O(1)$ w. $O(\sqrt{n})$ proc.
- Weak CRCW machine: time $O(1)$ using $O(n)$ proc. (prev. lemma)

Computing the Maximum

Theorem: If each value can be represented using $O(\log n)$ bits, the maximum of n (integer) values can be computed in time $O(1)$ using $O(n)$ processors on a weak CRCW machine.

Proof:

- First look at $\frac{\log_2 n}{2}$ highest order bits
- The maximum value also has the maximum among those bits
- There are only $\sqrt{n}$ possibilities for these bits
- max. of $\frac{\log_2 n}{2}$ highest order bits can be computed in $O(1)$ time
- For those with largest $\frac{\log_2 n}{2}$ highest order bits, continue with next block of $\frac{\log_2 n}{2}$ bits, …

Prefix Sums

- The following works for any associative binary operator $\oplus$:

  associativity: $(a \oplus b) \oplus c = a \oplus (b \oplus c)$

All-Prefix-Sums: Given a sequence of n values $a_1, \dots, a_n$, the all-prefix-sums operation w.r.t. $\oplus$ returns the sequence of prefix sums:

$$s_1, s_2, \dots, s_n = a_1, a_1 \oplus a_2, a_1 \oplus a_2 \oplus a_3, \dots, a_1 \oplus \cdots \oplus a_n$$

- Can be computed efficiently in parallel and turns out to be an important building block for designing parallel algorithms

Example: Operator: $+$, input: $a_1, \dots, a_8 = 3, 1, 7, 0, 4, 1, 6, 3$

$s_1, \dots, s_8 =$

Computing the Sum

- Let's first look at $s_n = a_1 \oplus a_2 \oplus \cdots \oplus a_n$
- Parallelize using a binary tree:

Computing the Sum

Lemma: The sum $s_n = a_1 \oplus a_2 \oplus \cdots \oplus a_n$ can be computed in time $O(\log n)$ on an EREW PRAM. The total number of operations (total work) is $O(n)$.

Proof:

Corollary: The sum s_n can be computed in time $O(\log n)$ using $O(n/\log n)$ processors on an EREW PRAM.

Proof:

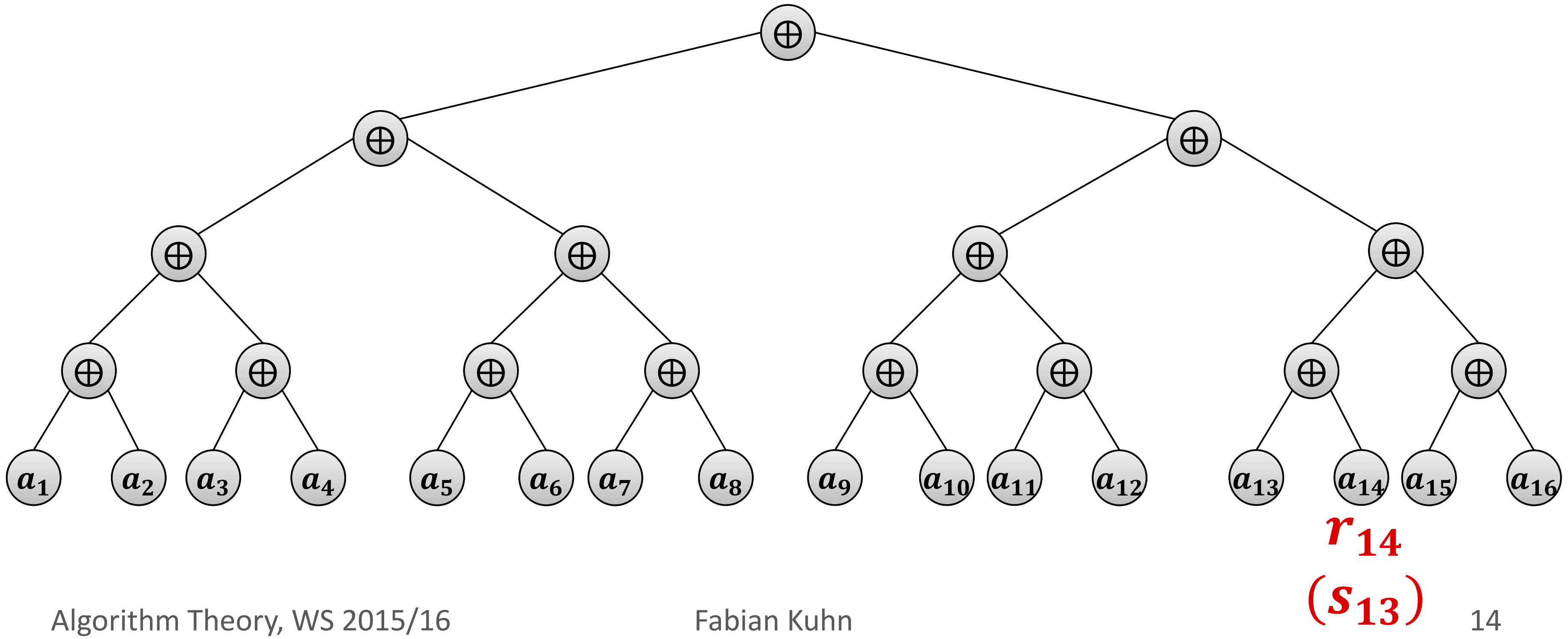
- Follows from Brent's theorem ($T_1 = O(n), T_\infty = O(\log n)$)

Getting The Prefix Sums

- Instead of computing the sequence $s_1, s_2, \dots, s_n$ let's compute $r_1, \dots, r_n = 0, s_1, s_2, \dots, s_{n-1}$ (0: neutral element w.r.t. $\oplus$)

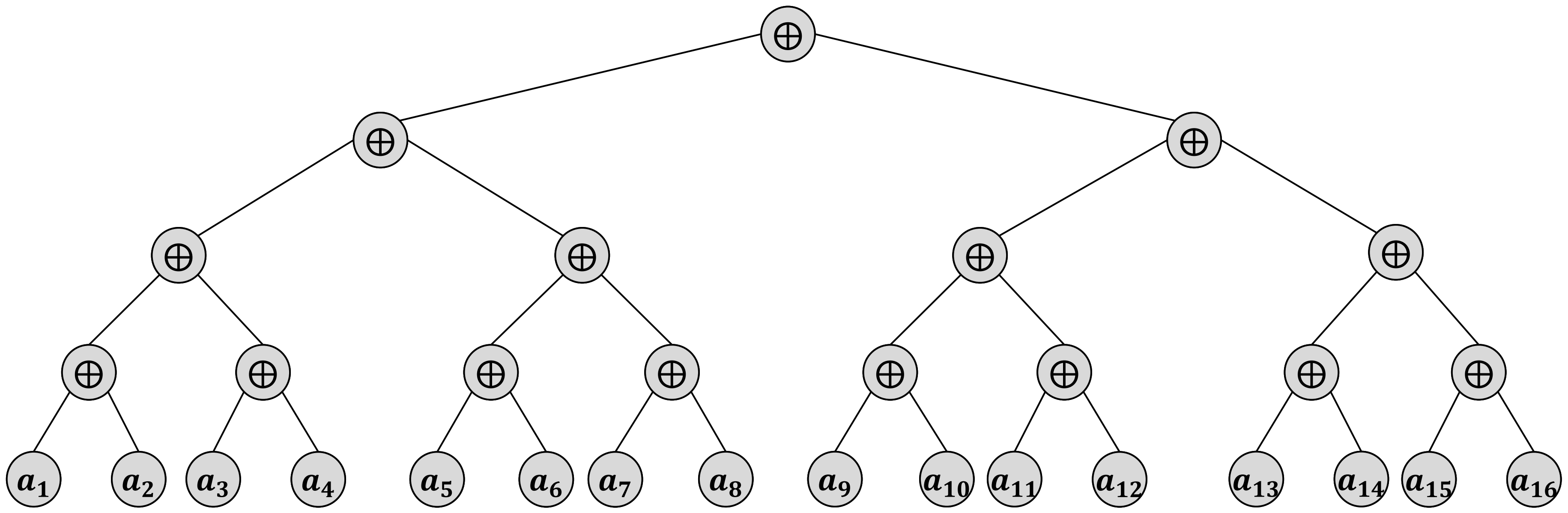
$$r_1, \dots, r_n = 0, a_1, a_1 \oplus a_2, \dots, a_1 \oplus \cdots \oplus a_{n-1}$$

- Together with s_n, this gives all prefix sums
- Prefix sum $r_i = s_{i-1} = a_1 \oplus \cdots \oplus a_{i-1}$:



Getting The Prefix Sums

Claim: The prefix sum $r_i = a_1 \oplus \cdots \oplus a_{i-1}$ is the sum of all the leaves in the left sub-tree of ancestor u of the leaf v containing a_i such that v is in the right sub-tree of u.



Computing The Prefix Sums

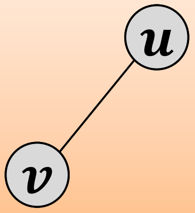
For each node v of the binary tree, **define $r(v)$ as follows:**

- $r(v)$ is the sum of the values a_i at the leaves in all the left sub-trees of ancestors u of v such that v is in the right sub-tree of u.

For a leaf node v holding value a_i: $\boldsymbol{r(v) = r_i = s_{i-1}}$

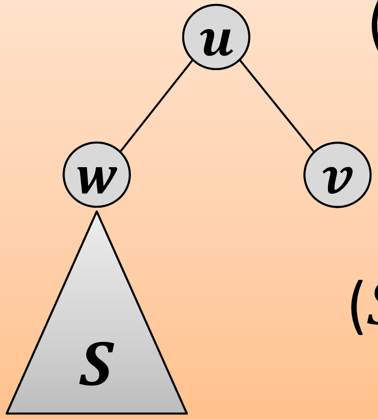
For the root node: $\boldsymbol{r(\mathrm{root}) = 0}$

For all other nodes v:



v is the left child of u:

$$r(v) = r(u)$$



v is the right child of u:
(u has left child w)

$$r(v) = r(u) + S$$

(S: sum of values in sub-tree of w)

Computing The Prefix Sums

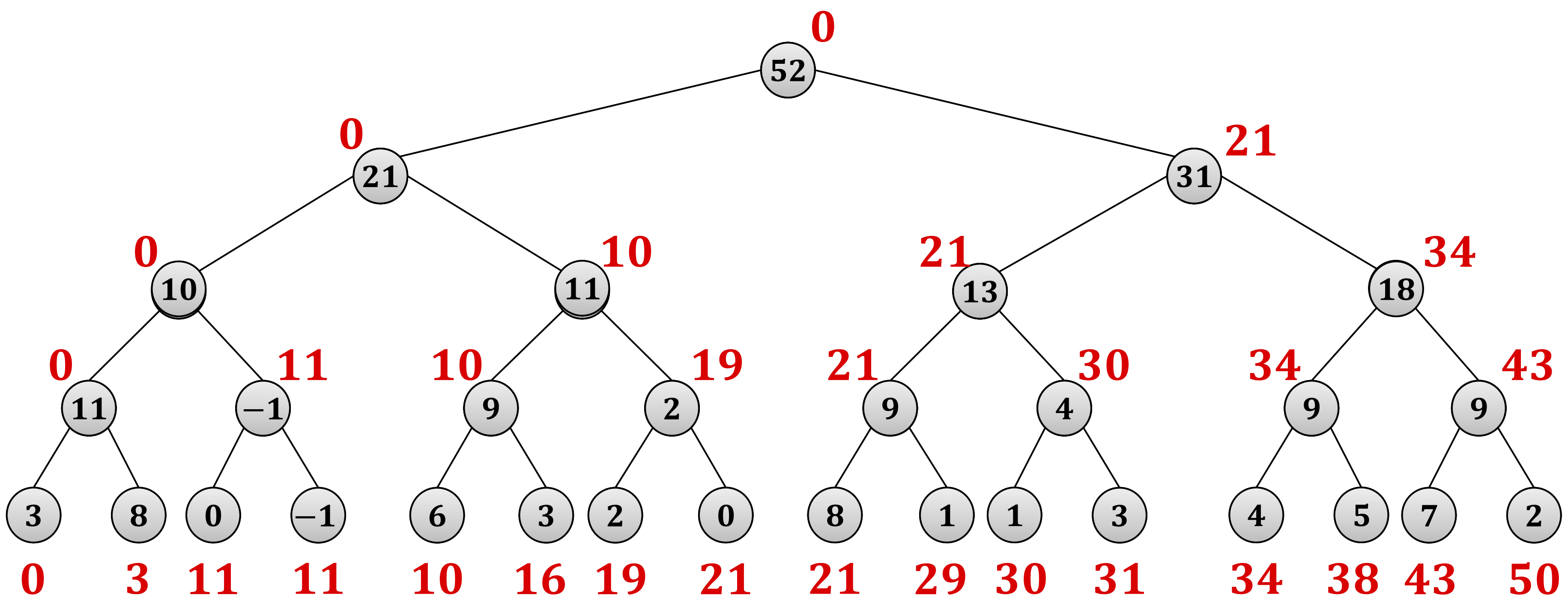
- leaf node v holding value a_i: $\boldsymbol{r(v) = r_i = s_{i-1}}$
- root node: $\boldsymbol{r(\mathrm{root}) = 0}$
- Node v is the left child of u: $r(v) = r(u)$
- Node v is the right child of u: $r(v) = r(u) + S$
  - Where: $S =$ sum of values in left sub-tree of u

Algorithm to compute values $\boldsymbol{r(v)}$:

1. Compute sum of values in each sub-tree (bottom-up)
   - Can be done in parallel time $O(\log n)$ with $O(n)$ total work
2. Compute values $r(v)$ top-down from root to leaves:
   - To compute the value $r(v)$, only $r(u)$ of the parent u and the sum of the left sibling (if v is a right child) are needed
   - Can be done in parallel time $O(\log n)$ with $O(n)$ total work

Example

1. Compute sums of all sub-trees
   – Bottom-up (level-wise in parallel, starting at the leaves)
2. Compute values $r(v)$
   – Top-down (starting at the root)



Computing Prefix Sums

Theorem: Given a sequence $a_1, \dots, a_n$ of n values, all prefix sums $s_i = a_1 \oplus \cdots \oplus a_i$ (for $1 \leq i \leq n$) can be computed in time $O(\log n)$ using $O(n/\log n)$ processors on an EREW PRAM.

Proof:

- Computing the sums of all sub-trees can be done in parallel in time $O(\log n)$ using $O(n)$ total operations.
- The same is true for the top-down step to compute the $r(v)$
- The theorem then follows from Brent's theorem:

$$T_1 = O(n), \qquad T_\infty = O(\log n) \qquad \Longrightarrow \qquad T_p < T_\infty + \frac{T_1}{p}$$

Remark: This can be adapted to other parallel models and to different ways of storing the value (e.g., array or list)