Programming in Multithreaded

LECTURE 2

Charles E. Leiserson

Supercomputing Technologies Research Group Computer Science and Artificial Intelligence Laboratory Massachusetts Institute of Technology

Minicourse Outline

Basic Cilk programming: Cilk keywords, performance measures, scheduling.

• LECTURE 2

Analysis of Cilk algorithms: matrix multiplication, sorting, tableau construction.

LABORATORY

Programming matrix multiplication in Cilk — Dr. Bradley C. Kuszmaul

Advanced Cilk programming: speculative computing, mutual exclusion, race detection. Lecture 3

LECTURE 2

- Recurrences (Review)
- Matrix Multiplication
- Merge Sort
- Tableau Construction
- · Conclusion

The Master Method

The Master Method for solving recurrences applies to recurrences of the form

$$T(n) = a T(n/b) + f(n)$$
,

where $a \ge 1$, b > 1, and f is asymptotically positive.

IDEA: Compare $n^{\log_{b^a}}$ with f(n).

*The unstated base case is $T(n) = \Theta(1)$ for sufficiently small n.

Master Method — CASE 1

T(n) = a T(n/b) + f(n)

 $n^{\log_b a} \gg f(n)$

Specifically, $f(n) = O(n^{\log_b a - \varepsilon})$ for some constant $\varepsilon > 0$

Solution: $T(n) = \Theta(n^{\log ba})$

Master Method — CASE 2

$$T(n) = a T(n/b) + f(n)$$

 $n^{\log ba} \approx f(n)$

Specifically, $f(n) = \Theta(n^{\log_{B^d}} \lg^k n)$ for some constant $k \ge 0$.

Solution: $T(n) = \Theta(n^{\log b^a} \lg^{k+1} n)$

Master Method — CASE 3

$$T(n) = a T(n/b) + f(n)$$

$$n^{\log_b a} \ll f(n)$$

regularity condition that $af(n/b) \le cf(n)$ Specifically, $f(n) = \Omega(n^{\log b^{a} + \varepsilon})$ for some constant $\varepsilon > 0$ and f(n) satisfies the for some constant c < 1.

Solution: $T(n) = \Theta(f(n))$.

Master Method Summary

$$T(n) = a T(n/b) + f(n)$$

CASE 1: $f(n) = O(n^{\log b^{a} - \varepsilon})$, constant $\varepsilon > 0$ $\Rightarrow T(n) = \Theta(n^{\log ba})$.

CASE 2: $f(n) = \Theta(n^{\log ba} \lg^k n)$, constant $k \ge 0$ $\Rightarrow T(n) = \Theta(n^{\log ba} \, 1g^{k+1}n)$.

CASE 3: $f(n) = \Omega(n^{\log 6d + \varepsilon})$, constant $\varepsilon > 0$, and regularity condition

 $\Rightarrow T(n) = \Theta(f(n))$.

Master Method Quiz

T(n) = 4 T(n/2) + n

 $n^{log_b a} = n^2 \gg n \Rightarrow \text{CASE 1: } T(n) = \Theta(n^2).$

 $n^{\log b^a} = n^2 = n^2 \lg^0 n \Rightarrow \text{CASE 2: } T(n) = \Theta(n^2 \lg n).$ • $T(n) = 4 T(n/2) + n^2$

 $n^{\log b^a} = n^2 \ll n^3 \Rightarrow \mathbf{CASE} \ \mathbf{3:} \ T(n) = \Theta(n^3).$ $T(n) = 4 T(n/2) + n^3$

Master method does not apply! $T(n) = 4 T(n/2) + n^2/1g n$

LECTURE 2

- · Recurrences (Review)
- Matrix Multiplication
- Merge Sort
- · Tableau Construction
- · Conclusion

Square-Matrix Multiplication

 $\begin{pmatrix} c_{11} & c_{12} & \cdots & c_{1n} \\ c_{21} & c_{22} & \cdots & c_{2n} \\ \vdots & \vdots & \ddots & \vdots \\ c_{n1} & c_{n2} & \cdots & c_{nn} \end{pmatrix}$

$$c_{ij} = \sum_{k=1}^{n} a_{ik} b_{kj}$$

Assume for simplicity that $n = 2^k$.

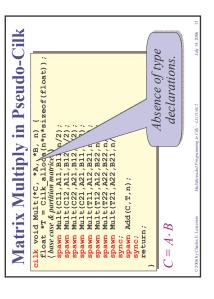
Recursive Matrix Multiplication

Divide and conquer-

$$\begin{bmatrix} C_{11} & C_{12} \\ C_{21} & C_{22} \end{bmatrix} = \begin{bmatrix} A_{11} & A_{12} \\ A_{21} & A_{22} \end{bmatrix} \times \begin{bmatrix} B_{11} & B_{12} \\ B_{21} & B_{22} \end{bmatrix}$$

$$= \begin{bmatrix} A_{11}B_{11} & A_{11}B_{12} \\ A_{21}B_{11} & A_{21}B_{12} \end{bmatrix} + \begin{bmatrix} A_{12}B_{21} & A_{12}B_{22} \\ A_{22}B_{21} & A_{22}B_{22} \end{bmatrix}$$

8 multiplications of $(n/2) \times (n/2)$ matrices. 1 addition of $n \times n$ matrices.



Matrix Multiply in Pseudo-Cilk cilk void Mult(**C, **A, **B, *n) { f. float **T = Cilk alloca (**n*sizeof (float)); f. float **T = Cilk alloca (**n*sizeof (float)); f. float **T = Cilk alloca (**n*sizeof (float)); f. float **Cilk alloca (**n*sizeof (float)); f. float **Milt (Cilk alloca (**n*sizeof (float)); f. float **Milt (Cilk alloca (**n*sizeof (float)); f. float **Milt (Cilk alloca (**n*sizeof (float (float

tilk void Add(*C, *T, n) (
bns.cwa & purition murices)
spawn Add(cll.Tll.n/2);
spawn Add(cll.Tll.n/2);
spawn Add(cll.Tll.n/2);
spawn Add(cll.Tll.n/2);
spawn Add(cll.Tll.n/2);

spawn Add (C, T, n);

return;

return;

C = C + T

 $C = A \cdot B$

Matrix Multiply in Pseudo-Cilk

oilk void Mult(*C, *A, *B, n) {
 float *T = Gilk allocadn**sizeof(float));
 {have case & partition muntices}
 Spawn Mult(GILAILBI, n/2);
 spawn Mult(GILAILBI, n/2);
 spawn Mult(GIZ, AZI, BIL, n/2);
 spawn Mult(TIZ, AZI, BIZ, n/2);
 spawn Mult(TIZ, AZZ, BZZ, n/2);
 spawn Mult(TIZ, AZZ, BZZ, n/2);
 spawn Mult(TIZ, AZZ, BZZ, n/2);

 $=\Theta(\lg n)$ — CASE 2

Span: $A_{\infty}(n) = A_{\infty}(n/2) + \Theta(1)$

return;

 $n^{\log_b a} = n^{\log_2 1} = 1 \Rightarrow f(n) = \Theta(n^{\log_b a} \log^0 n)$.

Work of Matrix Multiplication **Work:** $M_1(n) = 8 M_1(n/2) + A_1(n) + \Theta(1)$ $=\Theta(n^3)$ — CASE 1 $=8M_1(n/2) + \Theta(n^2)$ $n^{\log_b a} = n^{\log_2 8} = n^3 \gg \Theta(n^2)$ spawn Mult(T21,A22,B21,n/2); spawn Add (C, T, n); return; ×

Span of Matrix Multiplication ilk void Mult(*C, *A, *B, n) (float *T = Cilk alloca(n*n*sizeof(float)); fbwcease & purition murics*) spawn Mult(Cil, All, Bil, n/2); spawn Mult(Cil, All, Bil, n/2); Span: $M_{\infty}(n) = M_{\infty}(n/2) + A_{\infty}(n) + \Theta(1)$ = $M_{\infty}(n/2) + \Theta(\lg n)$ $n^{\log_b a} = n^{\log_2 1} = 1 \Rightarrow \widehat{f}(n) = \Theta(n^{\log_b a} \lg^1 n)$. $=\Theta(\lg^2 n)$ — CASE 2 spawn Mult(T21,A22,B21,n/2); sync; spawn Add(C,T,n); sync; return;

 $=\Theta(n^3/\lg^2n)$

 $M_{\infty}(n)$ $M_1(n)$

Parallelism:

 $M_{\infty}(n) = \Theta(\lg^2 n)$

Span:

Work: $M_1(n) = \Theta(n^3)$

parallelism $\approx (10^3)^3/10^2 = 10^7$. For 1000×1000 matrices,

Parallelism of Matrix Multiply

No-Temp Matrix Multiplication spawn Multh (C21,A22,B21,n/2); spawn Multh (C22,A22,B22,n/2); spawn Multh (C22,A22,B22,n/2); spawn Multh (C11,A12,B21,n/2); spawn Multh (C11,A12,B21,n/2); return;

Stack Temporaries

lk void Mult(*C, *A, *B, n) { | force of the control of the control of the conset of partition matrices |
| spawn Mult (C11, A11, B11, n/2);
| spawn Mult (C12, A11, B12, n/2);

spawn Mult(T21,A22,B21,n/2);

sync;
spawn Add(C,T,n);

return;

Saves space, but at what expense?

multiprocessors), memory accesses are so expensive that minimizing storage often yields higher performance.

In hierarchical-memory machines (especially chip

IDEA: Trade off parallelism for less storage.

```
sync;
return;
```

Work of No-Temp Multiply **Work:** $M_1(n) = 8 M_1(n/2) + \Theta(1)$ — CASE $=\Theta(n^3)$

Span of No-Temp Multiply

Parallelism of No-Temp Multiply

```
Work: M_1(n) = \Theta(n^3)
```

check whether a Cilk procedure is "synched"

(without actually performing a sync) by

testing the pseudovariable SYNCHED.

Cilk language feature: A programmer can

Testing Synchronization

• SYNCHED = $0 \Rightarrow$ some spawned children

might not have returned.

SYNCHED = $1 \Rightarrow all$ spawned children

have definitely returned

Span:
$$M_{\infty}(n) = \Theta(n)$$

Parallelism:
$$\frac{M_1(n)}{M_{\infty}(n)} = \Theta(n^2)$$

For 1000×1000 matrices, parallelism $\approx (10^3)^3/10^3 = 10^6$.

Faster in practice!

Ordinary Matrix Multiplication

Best of Both Worlds

$$c_{ij} = \sum_{k=1}^{n} a_{ik} b_{kj}$$

IDEA: Spawn n^2 inner products in parallel. **Span:** $\Theta(\lg n)$ **Span:** $\Theta(\lg n)$ product in parallel.

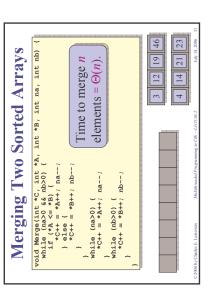
Bur, this algorithm exhibits poor locality and does not exploit the cache hierarchy of modern microprocessors, especially CMP's.

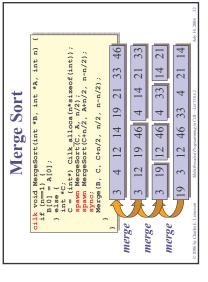
LECTURE 2

- Recurrences (Review)
- Matrix Multiplication
- Merge Sort
- Tableau Construction
- · Conclusion

Charles E. Leiserson Malaithreachel Programming in CM — Lictitize 2 Jaly 14,2006 30

This code is just as parallel as the original, but it only uses more space if runtime parallelism actually exists.





 $=\Theta(n \lg n)$ — CASE 2

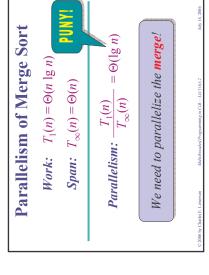
Work: $T_1(n) = 2T_1(n/2) + \Theta(n)$

 $n^{\log b^a} = n^{\log 2^2} = n \Rightarrow f(n) = \Theta(n^{\log b^a} \lg^0 n)$.

ailk void MergeSort(int *B, int *A, int n) {
 if (n==1) {
 B(0] = A(0);
 P(0) = A(0);
 P(0) = A(0);
 int *C;
 int *C;
 C = (int *) Cilk alloca(n*sizeof(int));
 Spawn MergeSort(C, A, n/2);
 Spawn MergeSort(C+n/2, A+n/2, n-n/2);
 Spawn MergeSort(C+n/2, A+n/2, n-n/2, n-n/2

Merge (B, C, C+n/2, n/2, n-n/2);

Work of Merge Sort



cilk void MergeSort(int *B, int *A, int n) {
 if (n=1) {
 in = 1 > 0 |
 int *C > 0 |
 int *C > 0 |
 spawn MergeSort(C, A, n/2);
 spawn MergeSort(C+n/2, A+n/2, n-n/2);

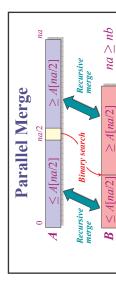
sync; Merge(B, C, C+n/2, n/2, n-n/2);

Span of Merge Sort

 $=\Theta(n)$ — CASE 3

 $n^{\log_b a} = n^{\log_2 l} = 1 \ll \Theta(n) .$

Span: $T_{\infty}(n) = T_{\infty}(n/2) + \Theta(n)$



KEY IDEA: If the total number of elements to be merged in the two arrays is n = na + nb, the total number of elements in the larger of the two recursive merges is at most (3/4)n.

Parallel Merge

```
else (
int ma = na/2;
int mb = BinarySearch(A[ma], B, nb);
spawn P. Merge(C, A, B, ma, mb);
spawn P. Merge(C+ma+mb, A+ma, B+mb, na-ma, nb-mb);
syno;
                                                                                                                                                                                                                                                      Coarsen base cases for efficiency.
cilk void P_Merge(int *C, int *A, int *B,
   int na, int nb)
```

Span of P Merge

```
lese {
int ma = na/2;
int mb = BinarySearch(A[ma], B, nb);
spawn P Merge(C, A, B, ma, mb);
spawn P_Merge(C+ma+mb, A+ma, B+mb, na-ma, nb-mb);
sync);
                                                                                                                                                                                                                                                                                                                                                                                                                                                                 n^{\log_b a} = n^{\log_{4} 3^{\, 1}} = 1 \Rightarrow f(n) = \Theta(n^{\log_b a} \, \lg^1 n) \ .
                                                                                                                                                                                                                                                                                                                                         Span: T_{\infty}(n) = T_{\infty}(3n/4) + \Theta(\lg n)
                                                                                                                                                                                                                                                                                                                                                                                          =\Theta(\lg^2 n) — CASE 2
cilk void P_Merge(int *C, int *A, int *B,
   int na, int nb)
                                                    if (na < nb) {
```

Work of P Merge

cilk void P_Merge(int *C, int *A, int *B,
 int na, int nb)

if (na < nb) {

letse (int ma = na/2; int ma = binarySearch(A[ma], B, nb) spawn P Merge(C, A, B, ma, mb); spawn P Merge(C, A, B, ma, mb); spawn P Merge(C+ma+mb, A+ma, B+mb,

Work: $T_1(n) = T_1(\alpha n) + T_1((1-\alpha)n) + \Theta(\lg n),$

where $1/4 \le \alpha \le 3/4$

CLAIM: $T_1(n) = \Theta(n)$

Analysis of Work Recurrence

Analysis of Work Recurrence

 $T_1(n) = T_1(\alpha n) + T_1((1-\alpha)n) + \Theta(\lg n),$

where $1/4 \le \alpha \le 3/4$.

Substitution method: Inductive hypothesis is $T_1(k) \le c_1k - c_2\lg k$, where $c_1, c_2 > 0$. Prove that the relation holds, and solve for c_1 and c_2 .

$$T_1(n) = T_1(\alpha n) + T_1((1-\alpha)n) + \Theta(\lg n),$$

where $1/4 \le \alpha \le 3/4$.

```
 \leq c_1(\alpha n) - c_2 \lg(\alpha n) \\ + c_1(1-\alpha)n - c_2 \lg((1-\alpha)n) + \Theta(\lg n) 
T_1(n) = T_1(\alpha n) + T_1((1-\alpha)n) + \Theta(\lg n)
```

 $+c_1((1-\alpha)\overline{n})-c_2\operatorname{lg}((1-\alpha)n)+\Theta(\operatorname{lg} n)$

 $T_1(n) = T_1(\alpha n) + T_1((1-\alpha)n) + \Theta(\lg n)$

 $\leq c_1(\alpha n) - c_2 \lg(\alpha n)$

Analysis of Work Recurrence

$$T_1(n) = T_1(\alpha n) + T_1((1-\alpha)n) + \Theta(\lg n),$$

where $1/4 \le \alpha \le 3/4$.

$$T_1(n) = T_1(\alpha n) + T_1(\overline{(1-\alpha)n}) + \Theta(\lg n)$$

$$\leq c_1(\alpha n) - c_2\lg(\alpha n)$$

$$+ c_1(1-\alpha)n - c_2\lg(\overline{(1-\alpha)n}) + \Theta(\lg n)$$

$$\leq c_1n - c_2\lg(\alpha n) - c_2\lg(\overline{(1-\alpha)n}) + \Theta(\lg n)$$

$$\leq c_1n - c_2\lg(\alpha n) - c_2\lg(\overline{(1-\alpha)n}) + O(\lg n)$$

$$\leq c_1n - c_2\lg n$$

$$- (c_2(\lg n + \lg(\alpha(1-\alpha))) - O(\lg n))$$

$$\leq c_1n - c_2\lg n$$
by choosing c_1 and c_2 large enough.

Parallelism of P_Merge

Work: $T_1(n) = \Theta(n)$

Span: $T_{\infty}(n) = \Theta(1g^2n)$

Parallelism: $\frac{T_1(n)}{T_{\infty}(n)} = \Theta(n/\lg^2 n)$

C'harles E. Leicewon Mahidisondod Promunanine in CIR—LECTURE 2

Parallel Merge Sort

```
oilk void P MergeSort(int *B, int *A, int n) {

if (i==1) {

lol = 1) {

lol = 4 {

int *C, or = 1, or
```

Leiserson Additionanded Programming in CIR—LECTURE 2 Aby 14, 2006

Parallelism of Merge Sort

Work: $T_1(n) = \Theta(n \lg n)$

Span: $T_{\infty}(n) = \Theta(\lg^3 n)$

Parallelism: $\frac{T_1(n)}{T_{\infty}(n)} = \Theta(n/\lg^2 n)$

con Multimended Programming in CIR—LECTURE 2 July 14, 200

Work of Parallel Merge Sort

```
oilk void P MergeSort(int *B, int *A, int n) {
   if (n=1)^{{1}} {
        B[0] = A[0];
        blse {
        int *A, int n) {
        class (
        class
```

Work: $T_1(n) = 2 T_1(n/2) + \Theta(n)$ = $\Theta(n \lg n)$ — CASE 2 3. Leiserson Mulitikreakel Programming in CIA—LECTURE 2 haly 14, 2006

Span of Parallel Merge Sort

 $\begin{aligned} \textit{Span:} \ T_{\infty}(n) &= T_{\infty}(n/2) + \Theta(\lg^2 n) \\ &= \Theta(\lg^3 n) \quad -- \text{CASE 2} \\ n^{\log \mu} &= n^{\log 2^1} = 1 \Rightarrow f(n) = \Theta(n^{\log \mu} \lg^2 n) \ . \end{aligned}$

LECTURE 2

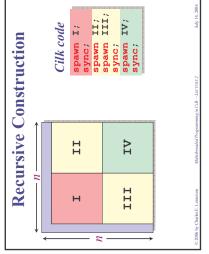
- Recurrences (Review)
- Matrix Multiplication
- Merge Sort
- Tableau Construction
- Conclusion

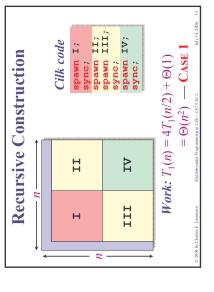
udes E. Leisewan Malitikanskof Programmine in CII. – Levring 2. hhv. 1.4. 2006. 48

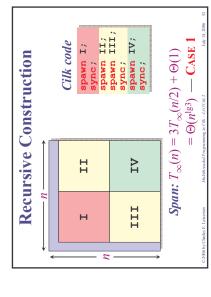


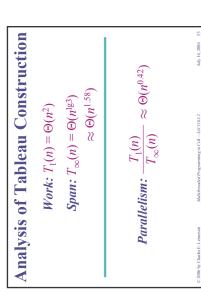
Problem: Fill in an $n \times n$ tableau A, where A[i,j] = f(A[i,j-1], A[i-1,j], A[i-1,j-1]).

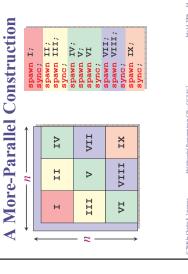
00 01 02 03 04 05 06 07 Dynamic	programming	• Longest common	subsequence Fdit distance	Time warning	time warping	Work: $\Theta(n^2)$.	
07	17	27	37	47	57	67	77
90	16	26	36	46	56	29 99	92
05	15	25	34 35 36	44 45 46 47	55	65	75
8	10 11 12 13 14 15 16 17	24 25 26	34	4	54	64 65	70 71 72 73 74 75 76
03	13	21 22 23	33	40 41 42 43	53	63	73
02	12	22	31 32 33	42	51 52 53	61 62 63	72
01	=	21	31	41	51	61	71
00	10	20	30	40	50	09	70



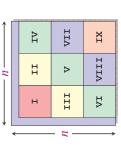








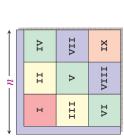




Work:
$$T_1(n) = 9T_1(n/3) + \Theta(1)$$

= $\Theta(n^2)$ — CASE 1

A More-Parallel Construction



IV; V; VI

VII; VIII;

IX;

Span:
$$T_{\infty}(n) = 5T_{\infty}(n/3) + \Theta(1)$$

$$= \Theta(n^{\log 35}) - \text{CASE 1}$$

Analysis of Revised Construction

Work:
$$T_1(n) = \Theta(n^2)$$

Span: $T_{\infty}(n) = \Theta(n^{\log 3^5})$
 $\approx \Theta(n^{1.46})$

11; 111;

Parallelism:
$$\frac{T_1(n)}{T_{\infty}(n)} \approx \Theta(n^{0.54})$$

 $\Theta(n^{0.54})/\Theta(n^{0.42}) = \Theta(n^{0.12})$ More parallel by a factor of

What is the largest parallelism that construction problem using Cilk? can be obtained for the tableau-

- You may only use basic Cilk control constructs (spawn, sync) for synchronization.
- No locks, synchronizing through

memory, etc.

LECTURE 2

• Recurrences (Review)

Recurrences, recurrences, recurrences, ...

• Cilk is simple: cilk, spawn, sync,

Key Ideas

- · Matrix Multiplication
- Merge Sort
- Tableau Construction
- · Conclusion

 Work & span Work & span Work & span Work & span

Minicourse Outline

• LECTURE 1

Basic Cilk programming: Cilk keywords, performance measures, scheduling.

• LECTURE 2

Analysis of Cilk algorithms: matrix
multiplication, sorting, tableau construction.

• LECTURE 3

Advanced Cilk programming: speculative computing, mutual exclusion, race detection. • LABORATORY
Programming matrix multiplication in Cilk
— Dr. Bradley C. Kuszmaul