Chapter 10
Parallel Algorithms

Algorithm Theory
WS 2019/20

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Sequential Algorithms

Classical Algorithm Design:

- One machine/CPU/process/… doing a computation

RAM (Random Access Machine):

- Basic standard model
- Unit cost basic operations
- Unit cost access to all memory cells

Sequential Algorithm / Program:

- Sequence of operations
  (executed one after the other)

Parallel and Distributed Algorithms

Today's computers/systems are not sequential:

- Even cell phones have several cores
- Future systems will be highly parallel on many levels
- This also requires appropriate algorithmic techniques

Goals, Scenarios, Challenges:

- Exploit parallelism to speed up computations
- Shared resources such as memory, bandwidth, …
- Increase reliability by adding redundancy
- Solve tasks in inherently decentralized environments
- …

Parallel and Distributed Systems

- Many different forms

- Processors/computers/machines/… communicate and share data through
  - Shared memory or message passing
- Computation and communication can be
  - Synchronous or asynchronous
- Many possible topologies for message passing
- Depending on system, various types of faults

Challenges

Algorithmic and theoretical challenges:

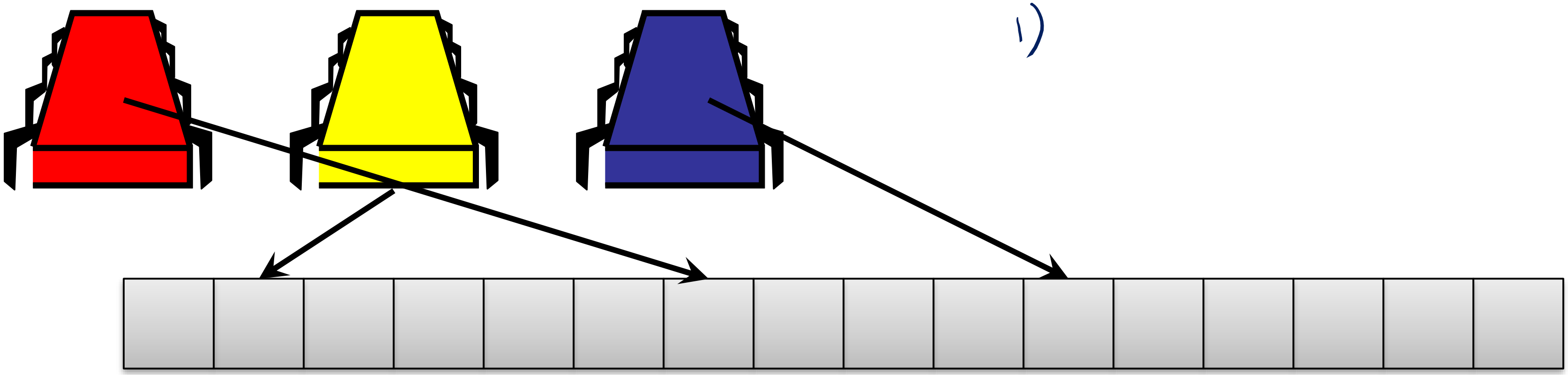
- How to parallelize computations
- Scheduling (which machine does what)
- Load balancing
- Fault tolerance
- Coordination / consistency
- Decentralized state
- Asynchrony
- Bounded bandwidth / properties of comm. channels
- …

Models

- A large variety of models, e.g.:
- **PRAM** (Parallel Random Access Machine)
  - Classical model for parallel computations
- **Shared Memory**
  - Classical model to study coordination / agreement problems, distributed data structures, …
- **Message Passing** (fully connected topology)
  - Closely related to shared memory models
- Message Passing in **Networks**
  - Decentralized computations, large parallel machines, comes in various flavors…
- Computations in large clusters of powerful individual machines: Massively Parallel Computations (MPC)

PRAM

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



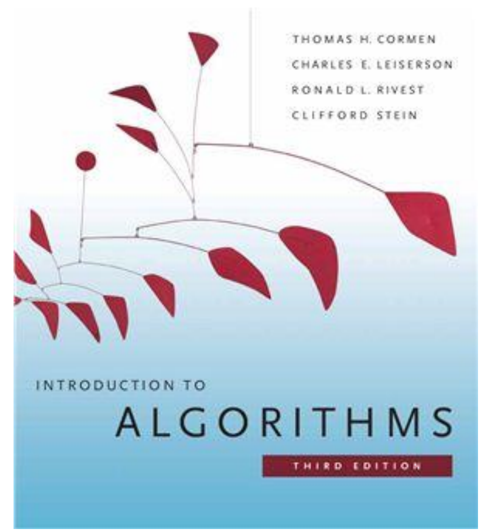
- Basic operations / access to shared memory cost 1
- Processor operations are synchronized
- Focus on parallelizing computation rather than cost of communication, locality, faults, asynchrony, …

Other Parallel Models

- **Message passing:** Fully connected network, local memory and information exchange using messages

- **Dynamic Multithreaded Algorithms:** Simple parallel programming paradigm
  - E.g., used in Cormen, Leiserson, Rivest, Stein (CLRS)

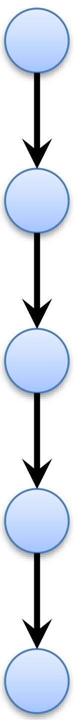
```
FIB(n)
if n < 2
    then return n
x ← spawn FIB(n − 1)
y ← spawn FIB(n − 2)
sync
return (x + y)
```



Parallel Computations

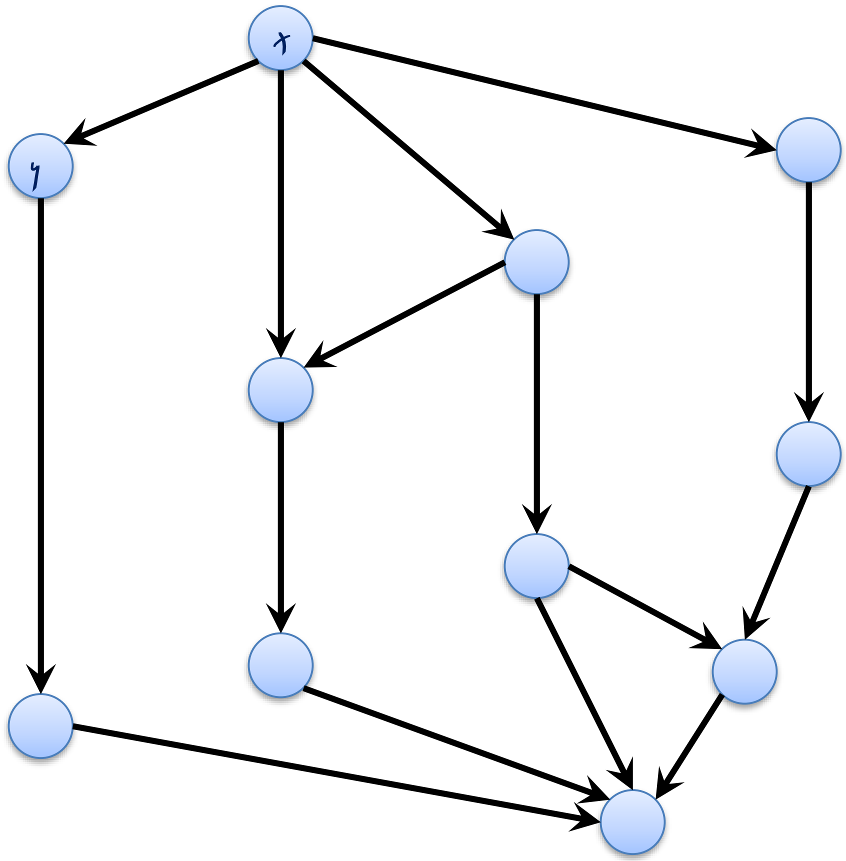
Sequential Computation:

- Sequence of operations



Parallel Computation:

- Directed Acyclic Graph (DAG)

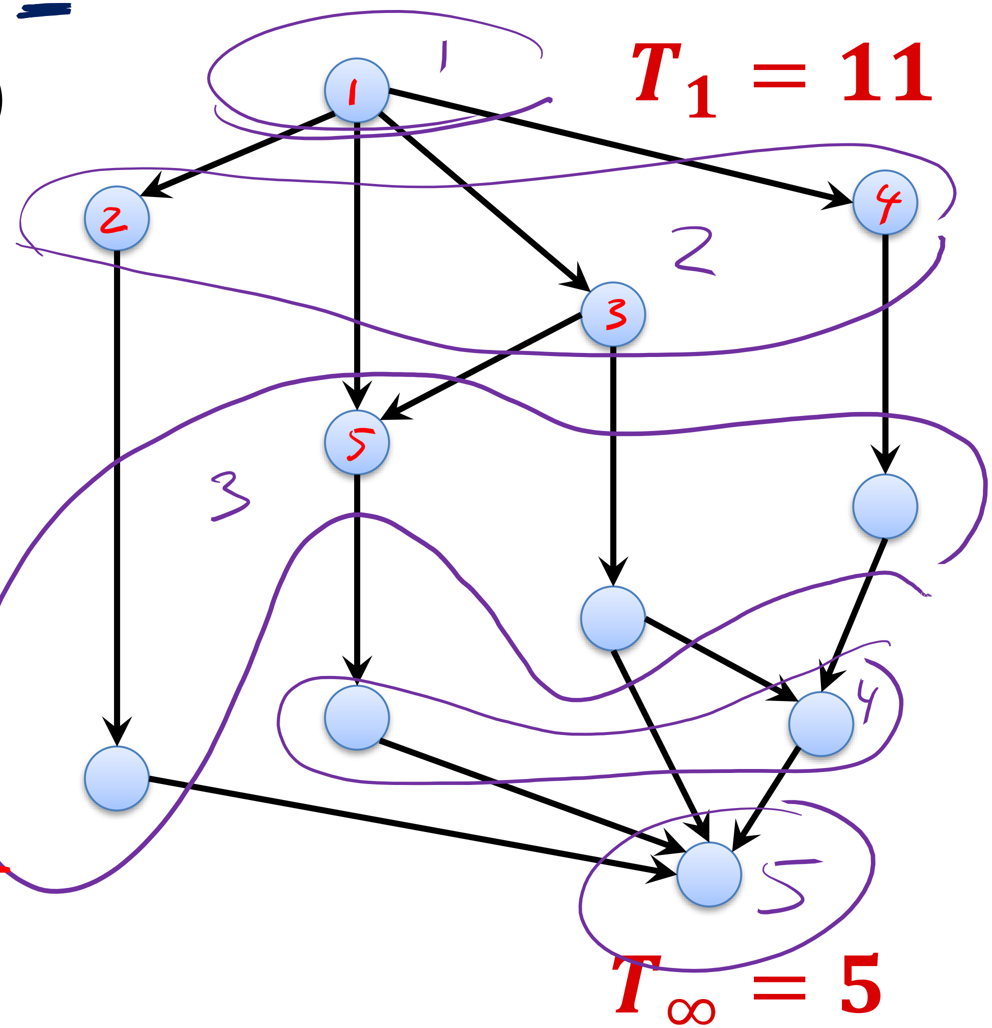


Parallel Computations

T_p: time to perform comp. with p procs

- T_1: **work** (total # operations)
  - Time when doing the computation sequentially
- T_∞: **critical path / span**
  - Time when parallelizing as much as possible
- **Lower Bounds**:

$$T_p \geq \left\lceil \frac{T_1}{p} \right\rceil, \qquad T_p \geq T_\infty$$



Parallel Computations

T_p: time to perform comp. with p procs

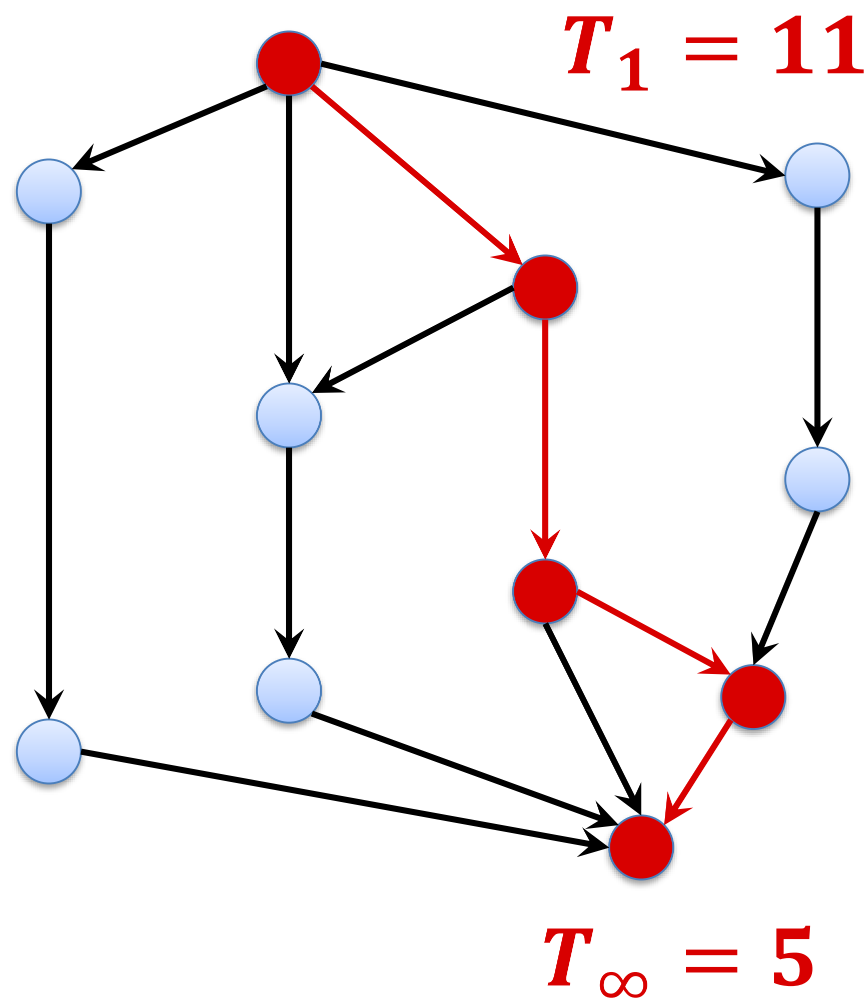
- **Lower Bounds**:

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

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

- **Linear Speed-up**:

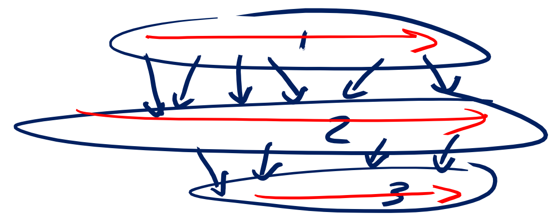
$$\frac{T_1}{T_p} = \Theta(p)$$



Scheduling

- How to assign operations to processors?

- Generally an online problem
  - When scheduling some jobs/operations, we do not know how the computation evolves over time



Greedy (offline) scheduling:

- Order jobs/operations as they would be scheduled optimally with ∞ processors (topological sort of DAG)
  - Easy to determine: With ∞ processors, one always schedules all jobs/ops that can be scheduled
- Always schedule as many jobs/ops as possible
- Schedule jobs/ops in the same order as with ∞ processors
  - i.e., jobs that become available earlier have priority

Brent's Theorem

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

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

Proof:

- Greedy scheduling achieves this…
- #operations scheduled with ∞ processors in round i: x_i

p procs. t_i : time to schedule x_i ops

$$t_i = \left\lceil \frac{x_i}{p} \right\rceil \leq \frac{x_i}{p} + \frac{p-1}{p} = \frac{x_i - 1}{p} + 1$$

$$T_p^{(G)} \leq \sum_{i=1}^{T_\infty} t_i \leq \frac{1}{p}\underbrace{\sum_{i=1}^{T_\infty} x_i}_{T_1} - \frac{1}{p}\underbrace{\sum_{i=1}^{T_\infty} 1}_{T_\infty} + \underbrace{\sum_{i=1}^{T_\infty} 1}_{T_\infty} = \frac{T_1 - T_\infty}{p} + T_\infty. \quad \square$$

x_1, x_2, x_3, x_4, …

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Brent's Theorem

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

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

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

$$T_p^* \geq \frac{T_1}{p}$$

$$T_p^{(G)} \leq \frac{T_1}{p} + T_\infty \leq 2 \cdot T_p^*$$

$$T_p^* \geq T_\infty$$

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

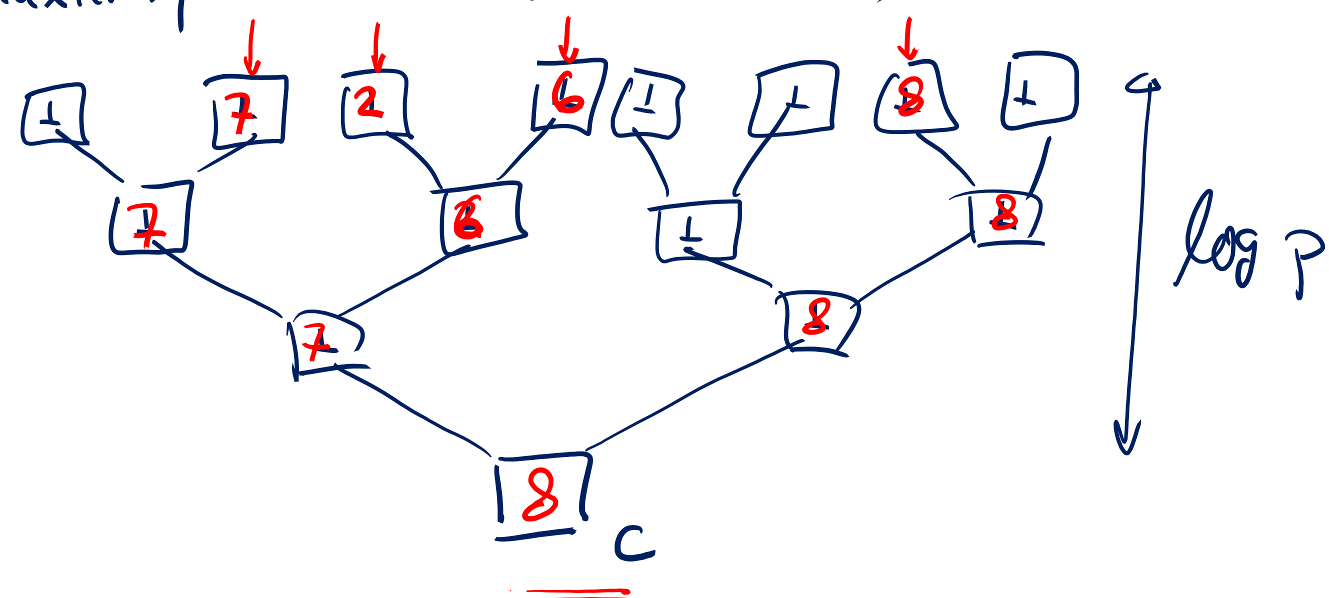
Theorem: A parallel computation that can be performed in time t, using p proc. on a strong CRCW machine, can also be performed in time $O(t \log p)$ using p processors on an EREW machine.

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

Concurrent writes: memory cell c, coordinate access to c

cell c: auxiliary mem. cells (initialized to ⊥)

say p=8:



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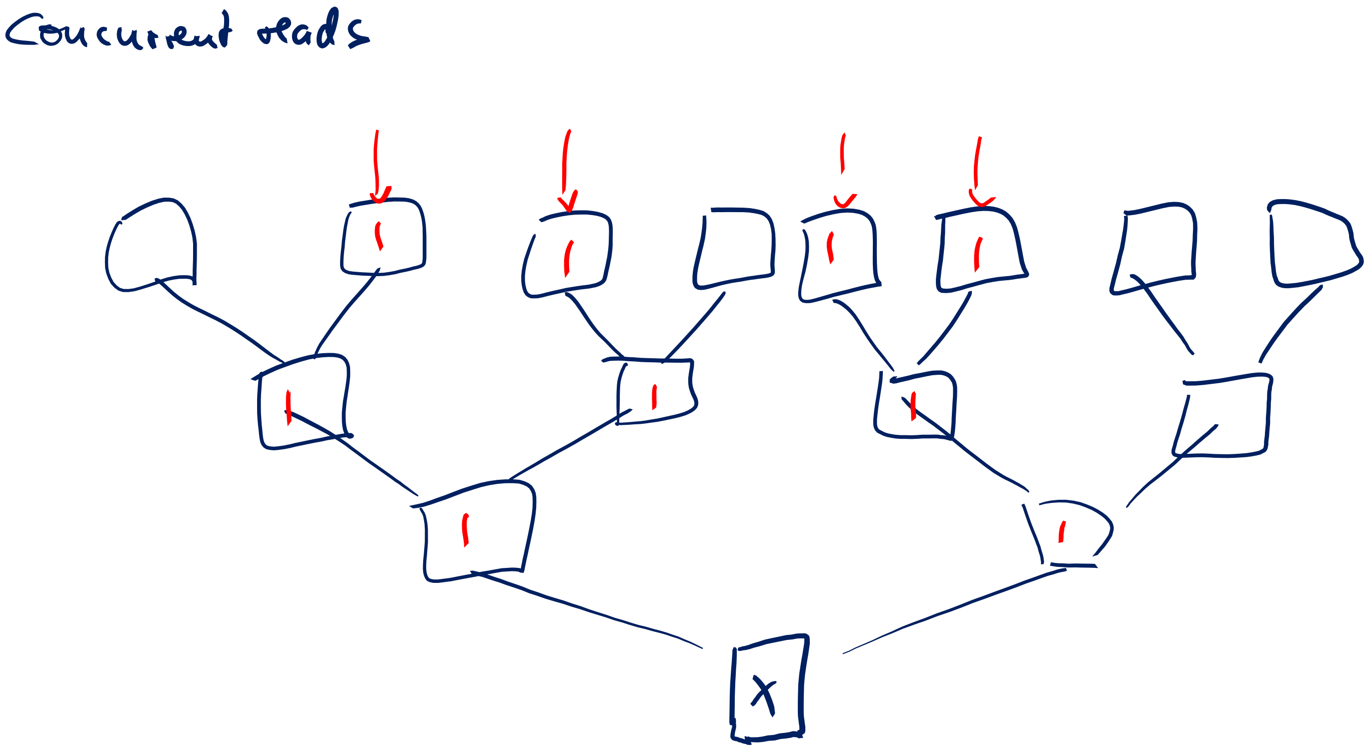

Some Relations Between PRAM Models

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 parallel computation that can be performed in time t, using p probabilistic processors on a strong CRCW machine, can also be performed in expected time $O(t \log p)$ using $O(p/\log p)$ processors on an arbitrary-winner CRCW machine.

- The same simulation turns out more efficient in this case

$$p < \frac{T_1}{T_p \log p}$$

Some Relations Between PRAM Models

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

Proof:

- Strong: largest value wins, weak: only concurrently writing 0 is OK