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Computational complexity of multithreaded algorithms

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Architecture of multi-core processor

Shared and distributed memory

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Problems with parallel execution

- deadlock: each member of a group is waiting for another member, including itself, to take action
- happens under the following Coffman conditions
	- mutual exclusion: at least one resource is held in a non-shareable mode (e.g., entering a critical section)
	- hold and wait (resource holding): a process is holding at least one resource and requesting additional resources which are being held by other processes.
	- no preemption: a resource can be released only voluntarily by the process holding it.
	- circular wait: each process must be waiting for a resource which is being held by another process, which in turn is waiting for the first process to release the resource
- livelock: two or more processes continually repeat the same interaction in response to changes in the other processes without doing any useful work.
- starvation: some resource may always be allocated to some process
- race conditions and synchronization: system attempts to perform two or more operations at the same time, but the operations must be done in the proper sequence to be done correctly.

Race conditions

• deterministic and nondeterministic multithreaded programs

```
void Race() {
 int x = 0;
 parallel for i=1 to 2
   x = x + 1;
  print x ;
}
```
Low level synchronization mechanisms

- monitor: a mechanism that allows threads to have both mutual exclusion and the ability to wait (block) for a certain condition to become false. Monitors also have a mechanism for signaling other threads that their condition has been met.
- semaphore: a (counting) variable controlling access to a common resource
- atomic operations: program operations that cannot be preemptied

Dynamic threads

- simplified programming,
- top-level parallelism
- three new constructs: parallel, spawn, sync
- simplified complexity analysis
- platforms: Cilk, Cilk++, OpenMP, Task Parallel Library (.NET), Threading Building Blocks(C++, Intel), JOMP, JPPF (Java)

OMP elements

Example: Fibonacci numbers

```
F_0 = 0F_1 = 1F_n = F_{n-1} + F_{n-2} za n >= 2
int fib (int n){
  if (n \leq 1)
      return n ;
  else {
      int x = fib(n-1);
      int y = fib(n-2) ;
      return x + y;
  }
}
```
- $T(n) = T(n-1) + T(n-2) + \Theta(1)$
- solution $T(n) = \Theta(\tau^n)$ $\tau = (1 + \sqrt{5})/2$

Multithreaded Fibonacci

```
int pFib (int n){
  if (n \leq 1)return n ;
  else {
     int x = span p pFib(n-1) ;
     int y = pFib(n-2) ;
     sync
     return x + y ;
  }
}
```
- nested parallelism
- scheduler

Fibonacci with OpenMP

```
int pFib (int n){
  if (n \leq 1)return n ;
  else {
      int x, y ;
     # pragma omp sections public(x, y)
     {
        #pragma omp section
        x = pFib(n-1) ;
        #pragma omp section
        y = pFib(n-2);
     }
     return x + y;
  }
}
```
Multithreaded computational model used in computational complexity analysis

- acyclic directed graph
- equal processors
- no resources for scheduling
- total time, time of parallel tasks
- critical path
- number of processors P, time for P processors T_{p}
- T_1 , T_{∞}

Parallel speedup

- in one step, using P processors, we finish P units of work, in time T_{p} we do P $\cdot T_{p}$ units
- total work is T_1 , note that $\mathsf{P}{\cdot}\mathsf{T}_{\mathsf{p}}\!\ge\! \mathsf{T}_1$
- speedup rule: $T_{\text{p}} \ge T_{1}$ / P
- also $T_{p} \geq T_{\infty}$
- speedup or level of parallelism is $T_1 / T_p \leq P$
- linear speedup $T_1 / T_p = \Theta(P)$
- ideal linear speedup $T_1 / T_p = P$

Analysis of parallel algorithms

Work: $T_1(A \cup B) = T_1(A) + T_1(B)$ Span: $T_{\infty}(A \cup B) = T_{\infty}(A) + T_{\infty}(B)$

Work: $T_1(A \cup B) = T_1(A) + T_1(B)$ Span: $T_{\infty}(A \cup B) = \max(T_{\infty}(A), T_{\infty}(B))$

Analysis of parallel algorithms

- Fibonacci
- $T_1(n) = T_1(n-1) + T_1(n-2) + \Theta(1)$
- T_∞(n) = max(T_∞(n-1) , T_∞(n-2)) + $\Theta(1)$ $= T_{\infty}(n-1) + \Theta(1)$ $= \Theta(n)$

Limits of parallelization

- Amdahl's law
- speedup $S = T_1 / T_p$
- f = proportion of parallelizable code

$$
\bullet S = \frac{1}{\frac{f}{P} + (1 - f)}
$$

• let us compute speedup for 2, 5, 10, ∞ , processors and f=0.9, 0.5, 0.1

Amdahl's law

Gustafson's law

- processing time (on each processor) is split to T_1 = a + b (a is sequential time, b = parallel time) Sequential share of work $\alpha = a/(a+b)$ $1 - \alpha$ is a share of parallel work
- assumption: using more parallel units, we can solve larger problems (or more problems in the same time), the size of problems grows linearly with P, therefore $T_1 = a + P \cdot b$
- speedup $S_p = (a + P \cdot b)/(a + b) = \alpha + P(1 \alpha) = P \alpha (P 1)$
- \cdot for small α the speedup is almost linear in P

Speedup by Gustafson

Gustafson's Law: $S(P) = P-a*(P-1)$

Two views of parallel speedup, Amdahl and Gustafson

- Amdahl: if we travel to a destination 100km away and we used 1 hour for one half of the distance, the total average time will never reach 100km/h, no matter how fast we travel the second half
- Gustafson: suppose you travel for some time with a speed lower than 100km/h; if the distance is long enough and there is enough time available, you can still reach arbitrary average speed; e.g., if you travel 1 hour with the speed 50km/h and continue the next hour with 150km/h, the total average speed will be 100km/h (or you can travel next half an hour with 200km/h)

Loop parallelization

• Example: multiplication of a matrix and vector $y = A x$

```
void mat_vec(matrix A, vector x) {
 int n = A.rows ;
 // let the length of y be n
 for i = 1 to n
   y_i = 0;for i = 1 to n
   for j = 1 to n
      y_i = y_i + A_{ij} * x_j;return y ;
}
```
void mat_vec(matrix A, vector x) { $int n = A$.rows ; // let the length of y be n **parallel for** i = 1 to n $y_i = 0;$ **parallel for** i = 1 to n for $j = 1$ to n $y_i = y_i + A_{ij} * x_j;$ return y ; }

high-level parallelization

Loop parallelization: actual schedule // the code, a compiler would generate for the main loop void mat_vec_main_loop(matrix A, vector x, vector y, n, i, k) { **if** ($i == k$) { **for** $j = 1$ to n $y_i = y_i + A_{ij} * x_j;$ } **else** { mid = $(i + k) / 2$; // the floor **spawn** mat_vec_main_loop(A, x, y, n, i, mid) mat_vec_main_loop(A, x, y, n, mid+1, k) **sync }** }

The compiler might generate more coarse parallelization