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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 = 0
F_1 = 1
F_n = F_{n-1} + F_{n-2} za n >= 2
int fib (int n) {
  if (n <= 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 <= 1)
     return n ;
  else {
     int x = spawn pFib(n-1);
     int y = pFib(n-2);
     sync
     return x + y;
  }
}
```

- nested parallelism
- scheduler

Fibonacci with OpenMP

```
int pFib (int n) {
  if (n <= 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 $T_{\rm P}$ we do $P \cdot T_{\rm P}$ units
- total work is T_1 , note that $P \cdot T_P \ge T_1$
- speedup rule: $T_P \ge T_1 / P$
- also $T_P \ge T_{\infty}$
- speedup or level of parallelism is $T_1 / T_P \le P$
- 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
- $T_1(n) = T_1(n-1) + T_1(n-2) + \Theta(1)$
- $T_{\infty}(n) = \max(T_{\infty}(n-1), T_{\infty}(n-2)) + \Theta(1)$ = $T_{\infty}(n-1) + \Theta(1)$ = $\Theta(n)$

Limits of parallelization

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

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

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 T₁ = a + b (a is sequential time, b = parallel time) Sequential share of work α = a/(a+b) 1 - α 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 T₁ = a + P·b
- speedup $S_P = (a + P \cdot b)/(a+b) = \alpha + P(1 \alpha) = P \alpha (P 1)$
- for small α the speedup is almost linear in P

Speedup by Gustafson

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



Number of Processors - P

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<sub>i</sub> = 0 ;
    for i = 1 to n
        for j = 1 to n
            y<sub>i</sub> = y<sub>i</sub> + A<sub>ij</sub> * x<sub>j</sub> ;
    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