Parallelism 3: Parallel Collections

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Credits

- Material on Parallel Complexity from the last couple of lectures:
 - Blelloch, Harper, Licata (CMU, Wesleyan)
- Material on parallel prefix sum:
 - Dan Grossman, UW
 - http://homes.cs.washington.edu/~djg/teachingMaterials/spac

Last Time

Futures: A simple abstraction for parallel programming

```
module type FUTURE =
sig
type `a future
val future : (`a->`b) -> `a -> `b future
val force : `a future -> `a
end
```

Key idea: supports equational reasoning

- force (future f x) == f x
- when f is a pure function
- reasoning about parallelism via futures is as easy as reasoning about sequential programs

Last Time

The complexity of parallel programs

- Work: Cost of executing a program with just 1 processor
- Span: Cost of executing a program with infinite processors

We can visualize computations:

- Work: add up the blocks
- Span: length of the longest path

How you allocate computations to processors (ie, *scheduling*) matters, but greedy schedulers do a pretty good job and are used in practice.



Analyzing Program Complexity



Analyzing Program Complexity



Analyzing Program Complexity



- mirrors finding the length of the longest path through the diagram

COMPLEXITY OF PARALLEL PROGRAMS

Divide-and-Conquer Parallel Algorithms

- Split your input in 2 or more subproblems
- Solve the subproblems recursively in parallel
- Combine the results to solve the overall problem



```
let rec map f l =
  match l with
  [] -> []
  | h1::t1 ->
   let (h2,t2) =
    both f hd
        (map f) tail
   in
   h2::t2
```

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  match l with
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```

Assume function f takes constant C span, Assume input list of size n, work_map(n) = B + (C + work_map(n-1)) = (B+C)*n

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let rec map f l =
  match l with
  [] -> []
  | h1::t1 ->
   let (h2,t2) =
      both f hd
        (map f) tail
   in
   h2::t2
```

Assume function f takes constant C span, Assume input list of size n, span_map(n) = B + max (C, span_map(n-1)) ~= B + span_map(n-1) (if B*n >> C) = B*n

```
let rec map f l =
  match l with
  [] -> []
  | h1::t1 ->
   let (h2,t2) =
      both f hd
        (map f) tail
   in
   h2::t2
```

we can speed the algorithm up by a small fixed constant, but that won't help us process big lists

```
let rec map f l =
  match l with
  [] -> []
  | h1::t1 ->
  let (h2,t2) =
    both f hd
        (map f) tail
  in
  h2::t2
```

```
let rec map f l =
  match 1 with
    [] -> []
  | h1::t1 ->
     let (h_{2}, t_{2}) =
       both f hd
             (map f) tail
     in
     h2::t2
```

work_map(n) = (B+C)*n
span_map(n) = B*n
parallelism(n) = work_map(n)/span_map(n)
 = (B+C)*n/B*n
 ~= C

we can only make use of a (small) constant number of machines



Problem: splitting and merging lists take linear time – can't get good speedups

Problem: cutting a list in half takes at least time proportional to n/2

Problem: stitching 2 lists together of size n/2 takes n/2 time

Conclusion: lists are a bad data structure to choose for divide-and conquer parallel programming

Complexity

Consider balanced trees:



merging is harder, but can be done in poly-log time

```
type tree = Empty | Node of tree * int * tree
let rec treemap f l =
 match t with
   Empty -> Empty
  Node(left, i, right) ->
       let j = future f i in
       let left2, right2 =
        both (treemap f) left
              (treemap f) right
       in
       Node (left2, force j, right2)
```

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type tree = Empty | Node of tree * int * tree
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```

<u>Assume balanced tree of size n, executing f costs C:</u> work(n) = work(fi) + work(n/2) + work(n/2)) + B

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```

```
Assume balanced tree of size n, executing f costs C:

work(n) = work(f i) + work(n/2) + work(n/2)) + B

= C + 2*work(n/2) + B

= (C+B) * n
```

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type tree = Empty | Node of tree * int * tree
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```

Assume balanced tree of size n, executing f costs C: work(n) = work(f i) + work(n/2) + work(n/2)) + B = C + 2*work(n/2) + B = (C+B) * n

roughly the same work as listmap

```
type tree = Empty | Node of tree * int * tree
let rec treemap f l =
 match t with
   Empty -> Empty
  | Node(left, i, right) ->
       let j = future f i in
       let left2, right2 =
         both (treemap f) left
              (treemap f) right
       in
       Node (left2, force j, right2)
```

<u>Assume balanced tree of size n, executing f costs C:</u> span(n) = max (span(f i), max(span(n/2), span(n/2)) + B

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 match t with
   Empty -> Empty
  | Node(left, i, right) ->
       let j = future f i in
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Assume balanced tree of size n, executing f costs C: span(n) = max (span(f i), max(span(n/2), span(n/2)) + B = max(C, max(span(n/2), span(n/2))) + B

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Assume balanced tree of size n, executing f costs C:

span(n) = max (span(fi), max(span(n/2), span(n/2)) + B

 $= \max(C, \max(\operatorname{span}(n/2), \operatorname{span}(n/2))) + B$

= span(n/2) + B

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type tree = Empty | Node of tree * int * tree
let rec treemap f l =
 match t with
   Empty -> Empty
  | Node(left, i, right) ->
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```

Assume balanced tree of size n, executing f costs C:

```
span(n) = max (span(f i), max(span(n/2), span(n/2)) + B
```

- = max(C, max(span(n/2), span(n/2))) + B
- = span(n/2) + B
- = B log n

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<u>Assume balanced tree of size n, executing f costs C:</u>

span(n) = max (span(f i), max(span(n/2), span(n/2)) + B

- = max(C, max(span(n/2), span(n/2))) + B
- = span(n/2) + B
- = B log n

asymptotically better than for lists

Lists vs Trees

Lists:

work(n) = (B+C)*nspan(n) = B*nparallelism(n) = work(n)/span(n) ~= C Trees: work(n) = (B+C)*nspan(n) = B log n parallelism(n) = work(n)/span(n) ~= C n / log n

Trees or arrays, which can be split into even-sized pieces in constant time speed parallel divide-and-conquer algorithms

PARALLEL COLLECTIONS

What if you had a really big job to do?

Eg: Create an index of every web page on the planet.

- Google does that regularly!
- There are billions of them!

Eg: search facebook for a friend or twitter for a tweet

To get big jobs done, we typically need to harness 1000s of computers at a time, but:

- how do we distribute work across all those computers?
- you definitely can't use shared memory parallelism because the computers don't share memory!
- when you use 1 computer, you just hope it doesn't fail. If it does, you go to the store, buy a new one and restart the job.
- when you use 1000s of computers at a time, failures become the norm. what to do when 1 of 1000 computers fail. Start over?

Need high-level interfaces to shield application programmers from the complex details. Complex implementations solve the problems of distribution, fault tolerance and performance.

Common abstraction: Parallel collections

Example collections: sets, tables, dictionaries, sequences Example bulk operations: create, map, reduce, join, filter



PARALLEL SEQUENCES

Parallel Sequences

Parallel sequences

< e1 , e2 , e3 , ... , en >

Operations:

- creation (called tabulate)
- indexing an element in constant span
- map
- scan -- like a fold: <u, u + e1, u + e1 + e2, ...> log n span!

Languages:

- Nesl [Blelloch]
- Data-parallel Haskell
- Lots of cool stuff in Scala too

Parallel Sequences: Selected Operations

tabulate : (int -> 'a) -> int -> 'a seq
tabulate f n ==
work =
$$O(n)$$
 span = $O(1)$

Parallel Sequences: Selected Operations

Parallel Sequences: Selected Operations

Example

Write a function that creates the sequence <0, ..., n-1> with Span = O(1) and Work = O(n).

Operations:

	Work	Span
tabulate f n	n	1
nth i s	1	1
length s	1	1
Write a function that creates the sequence <0, ..., n-1> with Span = O(1) and Work = O(n).

Operations:

	Work	Span
tabulate f n	n	1
nth i s	1	1
length s	1	1

Write a function such that given a sequence <v0, ..., vn-1>, maps f over each element of the sequence with Span = O(1) and Work = O(n), returning the new sequence (if f is constant work)

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<u> </u>		a ci	<u> </u>	

	Work	Span
tabulate f n	n	1
nth i s	1	1
length s	1	1

Write a function such that given a sequence <v0, ..., vn-1>, maps f over each element of the sequence with Span = O(1) and Work = O(n), returning the new sequence (if f is constant work)

```
(* map f <v0, ..., vn-1> == <f v0, ..., f vn-1> *)
let map f s =
  tabulate (fun i -> nth s i) (length s)
```

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-	-				-		-	-

	Work	Span
tabulate f n	n	1
nth i s	1	1
length s	1	1

Write a function such that given a sequence $\langle v1, ..., vn-1 \rangle$, reverses the sequence. with Span = O(1) and Work = O(n)

Operations:

	Work	Span
tabulate f n	n	1
nth i s	1	1
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Write a function such that given a sequence <v1, ..., vn-1>, reverses the sequence. with Span = O(1) and Work = O(n)

Operations:

	Work	Span
tabulate f n	n	1
nth i s	1	1
length s	1	1

A Parallel Sequence API

type 'a seq	<u>Work</u>	<u>Span</u>
tabulate : (int -> 'a) -> int -> 'a seq	O(N)	O(1)
length : 'a seq -> int	O(1)	O(1)
nth : 'a seq -> int -> 'a	O(1)	O(1)
append : 'a seq -> 'a seq -> 'a seq	O(N+M)	O(1)
split : 'a seq -> int -> 'a seq * 'a seq	O(N)	O(1)

For efficient implementations, see Blelloch's NESL project: http://www.cs.cmu.edu/~scandal/nesl.html

A Parallel Sequence API

type 'a seg	Work	Snan
t_{a}	<u>0(N)</u>	<u>opan</u> O(1)
tabulate: (Int -> 'a) -> Int -> 'a seq		\sim
length : 'a seq -> int	0(1)	0(1)
nth : 'a seq -> int -> 'a	O(1)	O(1)
append : 'a seq -> 'a seq -> 'a seq	O(N+M)	O(1)
<pre>split : 'a seq -> int -> 'a seq * 'a seq</pre>	O(N)	O(1)

For efficient implementations, see Blelloch's NESL project: http://www.cs.cmu.edu/~scandal/nesl.html









We have seen many sequential algorithms can be programmed succinctly using fold or reduce. Eg: sum all elements:



Key to parallelization: Notice that because sum is an *associative* operator, we do not have to add the elements strictly left-to-right:

$$(((((init + v1) + v2) + v3) + v4) + v5) == ((init + v1) + v2) + ((v3 + v4) + v6)$$

add on processor 1 add on processor 2

Side Note: Associativity vs Commutativity

Associativity admits parallelism

(((((init + v1) + v2) + v3) + v4) + v5) == ((init + v1) + v2) + ((v3 + v4) + v6)add on processor 1 add on processor 2

Commutativity allows us to reorder the elements:

v1 + v2 == v2 + v1

But we don't have to reorder elements to obtain a significant speedup; we just have to reorder the execution of the operations.

2 7 4	3	9	8	2	1
-------	---	---	---	---	---











Splitting Sequences

```
type 'a treeview =
  Empty
| One of 'a
| Pair of 'a seq * 'a seq
let show_tree (s:'a seq) : 'a treeview =
  match length s with
    0 -> Empty
    | 1 -> One (nth s 0)
    | n -> Pair (split s (n/2))
```

```
let rec psum (s : int seq) : int =
match treeview s with
Empty -> 0
| One v -> v
| Pair (s1, s2) ->
let (n1, n2) = both psum s1
psum s2 in
n1 + n2
```

Parallel Reduce



If op is associative and the base case has the properties:

op base X == X op X base == X

then the parallel reduce is equivalent to the sequential left-to-right fold.

Parallel Reduce

```
let rec reduce (f:'a -> 'a -> 'a) (base:'a) (s:'a seq) =
match treeview s with
Empty -> base
| One v -> f base v
| Pair (s1, s2) ->
let (n1, n2) = both (reduce f base) s1
(reduce f base) s2 in
f n1 n2
```

Parallel Reduce

let sum
$$s = reduce (+) 0 s$$

A little more general

A little more general

```
let rec mapreduce
 (in:'a -> 'b)(comb:'b -> 'b -> 'b)(b:'b)(s:'a seq) =
 let mr = mapreduce in comb b in
 match treeview s with
 Empty -> b
 | One v -> in v
 | Pair (s1, s2) ->
 let (r1, r2) = both mr s1
 mr s2 in
 comb r1 r2
```

let count s = mapreduce (fun x -> 1) (+) 0 s

A little more general

```
let rec mapreduce
  (in: 'a -> 'b) (comb: 'b -> 'b -> 'b) (b: 'b) (s: 'a seq) =
  let mr = mapreduce in comb b in
  match treeview s with
    Empty -> b
  | One v -> in v
  | Pair (s1, s2) ->
      let (r1, r2) = both mr s1
                            mr s2 in
      comb r1 r2
let count s = mapreduce (fun x -> 1) (+) 0 s
let average s =
  let (count, total) =
    mapreduce (fun x \rightarrow (1, x))
              (fun (c1,t1) (c2,t2) \rightarrow (c1+c2, t1 + t2))
              (0,0) s in
  if count = 0 then 0 else total / count
```

Parallel Reduce with Sequential Cut-off

When data is small, the overhead of parallelization isn't worth it. You should revert to the sequential version.

```
type 'a treeview =
  Small of 'a seq | Big of 'a treeview * 'a treeview
let show tree (s:'a seq) : 'a treeview =
  if length s < sequential cutoff then
    Small s
  else
   Big (split s (n/2))
              let rec reduce f b s =
                match treeview s with
                  Small s -> sequential reduce f b s
                | Big (s1, s2) ->
                    let (n1, n2) = both (reduce f b) s1
                                         (reduce f b) s2
                    in
                    f n1 n2
```

BALANCED PARENTHESES

The Balanced Parentheses Problem

Consider the problem of determining whether a sequence of parentheses is balanced or not. For example:

- balanced: ()()(())
- not balanced: (
- not balanced:)
- not balanced: ()))

We will try formulating a divide-and-conquer parallel algorithm to solve this problem efficiently:

type paren = L | R (* L(eft) or R(ight) paren *) let balanced (ps : paren seq) : bool = ...












First, a sequential approach



Easily Coded Using a Fold



```
let rec fold f b s =
   let rec aux n accum =
      if n >= length s then
      accum
   else
      aux (n+1) (f (nth s n) accum)
   in
   aux 0 b
```

Easily Coded Using a Fold



Easily Coded Using a Fold

```
let fold f base s = ...
let check so_far s = ...
let balanced (s: paren seq) : bool =
  match fold check (Some 0) s with
    Some 0 -> true
    (None | Some n) -> false
```

Key insights

 if you find () in a sequence, you can delete it without changing the balance

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- if you have deleted all of the pairs (), you are left with:
 -))) ... j ...))) (((... k ... (((

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Key insights

- if you find () in a sequence, you can delete it without changing the balance
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 -))) ... j ...))) (((... k ... (((

For divide-and-conquer, splitting a sequence of parens is easy Combining two sequences where we have deleted all ():

-))) ... j ...))) (((... k ... ((())) ... x ...))) (((... y ... (((

Key insights

- if you find () in a sequence, you can delete it without changing the balance
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For divide-and-conquer, splitting a sequence of parens is easy Combining two sequences where we have deleted all ():

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- if x > k then))) ... j ...))) ... x - k ...))) (((... y ... (((

Key insights

- if you find () in a sequence, you can delete it without changing the balance
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For divide-and-conquer, splitting a sequence of parens is easy Combining two sequences where we have deleted all ():

-))) ... j ...))) (((... k ... ((())) ... x ...))) (((... y ... (((

- if
$$x > k$$
 then))) ... j ...)))))) ... $x - k$...))) (((... y ... (((

- if x < k then))) ... j ...))) (((... k - x ... ((((((... y ... (((

Parallel Matcher

```
(* delete all () and return the (j, k) corresponding to:
    ))) ... j ... ))) ((( ... k ... (((
 *)
let rec matcher s =
    match show tree s with
                                       ))) ... j ... ))) ((( ... k ... (((
      Empty -> (0, 0)
                                         ))) ... x ... ))) ((( ... y ... (((
     | One L -> (0, 1)
    | One R -> (1, 0)
     | Pair (left, right) ->
       let (j, k), (x, y) = both matcher left
                                     matcher right in
       if x > k then
        (j + (x - k), y)
       else
          (j, (k - x) + y)
```

Parallel Matcher

```
(* delete all () and return the (j, k) corresponding to:
    ))) ... j ... ))) ((( ... k ... (((
*)
let rec matcher s =
                                         Work: O(N)
    match show tree s with
      Empty -> (0, 0)
                                        Span: O(log N)
    | One L -> (0, 1)
    | One R -> (1, 0)
    | Pair (left, right) ->
       let (j, k), (x, y) = both matcher left
                                  matcher right in
       if x > k then
       (j + (x - k), y)
       else
         (j, (k - x) + y)
```

Parallel Balance



Using a Parallel Fold

```
let inject paren =
match paren with
L -> (0, 1)
| R -> (1, 0)
let combine (j,k) (x,y) =
    if x > k then (j + (x - k), y)
    else (j, (k - x) + y)
let balanced s =
    match mapreduce inject combine (0,0) s with
```

| (0, 0) -> true

| (i,j) -> false

Using a Parallel Fold



PARALLEL SCAN AND PREFIX SUM

The prefix-sum problem

Sum of Sequence:



Prefix-Sum of Sequence:

input	6	4	16	10	16	14	2	8
output	6	10	26	36	52	66	68	76

The prefix-sum problem

val prefix_sum : int seq -> int seq



The simple sequential algorithm: accumulate the sum from left to right

- Sequential algorithm: Work: O(n), Span: O(n)
- Goal: a parallel algorithm with Work: *O*(*n*), Span: O(log n)

Parallel prefix-sum

The trick: *Use two passes*

- Each pass has O(n) work and $O(\log n)$ span
- So in total there is O(n) work and $O(\log n)$ span

First pass builds a tree of sums bottom-up

the "up" pass

Second pass *traverses the tree top-down to compute prefixes*

the "down" pass computes the "from-left-of-me" sum

Historical note:

- Original algorithm due to R. Ladner and M. Fischer, 1977





The algorithm, pass 1

- 1. Up: Build a binary tree where
 - Root has sum of the range [x, y)
 - If a node has sum of [lo,hi) and hi>lo,
 - Left child has sum of [lo,middle)
 - Right child has sum of [middle, hi)
 - A leaf has sum of [i,i+1), i.e., nth input i

This is an easy parallel divide-and-conquer algorithm: "combine" results by actually building a binary tree with all the range-sums

Tree built bottom-up in parallel

Analysis: O(n) work, O(log n) span

The algorithm, pass 2

- 2. Down: Pass down a value **fromLeft**
 - Root given a fromLeft of 0
 - Node takes its fromLeft value and
 - Passes its left child the same **fromLeft**
 - Passes its right child its **fromLeft** plus its left child's **sum**
 - as stored in part 1
 - At the leaf for sequence position i,
 - nth output i == fromLeft + nth input i

This is an easy parallel divide-and-conquer algorithm: traverse the tree built in step 1 and produce no result

- Leaves create output
- Invariant: fromLeft is sum of elements left of the node's range

Analysis: O(n) work, O(log n) span

Sequential cut-off

For performance, we need a sequential cut-off:

• Up:

- just a sum, have leaf node hold the sum of a range

- Down:
 - do a sequential scan

Parallel prefix, generalized

Just as map and reduce are the simplest examples of a common pattern, prefix-sum illustrates a pattern that arises in many, many problems

- Minimum, maximum of all elements to the left of i
- Is there an element *to the left of i* satisfying some property?
- Count of elements to the left of *i* satisfying some property
 - This last one is perfect for an efficient parallel filter ...
 - Perfect for building on top of the "parallel prefix trick"

Parallel Scan

```
scan (o) <x1, ..., xn>
```

<x1, x1 o x2, ..., x1 o ... o xn>

like a fold, except return the folded prefix at each step

pre_scan (o) base <x1, ..., xn>

<base, base o x1, ..., base o x1 o ... o xn-1>

sequence with o applied to all items to the left of index in input

More Algorithms

- To add multiprecision numbers.
- To evaluate polynomials
- To solve recurrences.
- To implement radix sort
- To delete marked elements from an array
- To dynamically allocate processors
- To perform lexical analysis. For example, to parse a program into tokens.
- To search for regular expressions. For example, to implement the UNIX grep program.
- To implement some tree operations. For example, to find the depth of every vertex in a tree
- To label components in two dimensional images.
 See Guy Blelloch "Prefix Sums and Their Applications"

Summary

Folds and reduces are easily coded as parallel divide-andconquer algorithms with O(n) work and O(log n) span

Scans are trickier and use a 2-pass algorithm that builds a tree.

The map-reduce-fold paradigm, inspired by functional programming, is a big winner when it comes to big data processing.

Hadoop is an industry standard but higher-level data processing languages have been built on top.