Logistics

- MPI programming assignment later today
Methodological Design

- Partition
  - Task/data decomposition
- Communication
  - Task execution coordination
- Agglomeration
  - Evaluation of the structure
- Mapping
  - Resource assignment

I. Foster, “Designing and Building Parallel Programs,” Addison-Wesley, 1995. Book is online, see webpage.
Partitioning

- Partitioning stage is intended to expose opportunities for parallel execution.
- Focus on defining large number of small task to yield a fine-grained decomposition of the problem.
- A good partition divides into small pieces both the computational tasks associated with a problem and the data on which the tasks operates.
- *Domain decomposition* focuses on computation data.
- *Functional decomposition* focuses on computation tasks.
- Mixing domain/functional decomposition is possible.
Domain and Functional Decomposition

- Domain decomposition of 2D / 3D grid

- Functional decomposition of a climate model
Partitioning Checklist

- Does your partition define at least an order of magnitude more tasks than there are processors in your target computer? If not, may lose design flexibility.

- Does your partition avoid redundant computation and storage requirements? If not, may not be scalable.

- Are tasks of comparable size? If not, it may be hard to allocate each processor equal amounts of work.

- Does the number of tasks scale with problem size? If not, may not be able to solve larger problems with more processors.

- Have you identified several alternative partitions?
Communication (Interaction)

Tasks generated by a partition must interact to allow the computation to proceed
- Information flow: data and control

Types of communication
- Local vs. Global: locality of communication
- Structured vs. Unstructured: communication patterns
- Static vs. Dynamic: determined by runtime conditions
- Synchronous vs. Asynchronous: coordination degree

Granularity and frequency of communication
- Size of data exchange

Think of communication as interaction and control
- Applicable to both shared and distributed memory parallelism
Types of Communication

- Point-to-point
- Group-based
- Hierarchical
- Collective
Communication Design Checklist

- Is the distribution of communications equal?
  - Unbalanced communication may limit scalability

- What is the communication locality?
  - Wider communication locales are more expensive

- What is the degree of communication concurrency?
  - Communication operations may be parallelized

- Is computation associated with different tasks able to proceed concurrently? Can communication be overlapped with computation?
  - Try to reorder computation and communication to expose opportunities for parallelism
Agglomeration

- Move from parallel abstractions to real implementation
- Revisit partitioning and communication
  - View to efficient algorithm execution
- Is it useful to **agglomerate**?
  - What happens when tasks are combined?
- Is it useful to **replicate** data and/or computation?
- Changes important algorithm and performance ratios
  - *Surface-to-volume*: reduction in communication at the expense of decreasing parallelism
  - *Communication/computation*: which cost dominates
- Replication may allow reduction in communication
- Maintain flexibility to allow overlap
Types of Agglomeration

- Element to column
- Element to block
  - Better surface to volume
- Task merging
- Task reduction
  - Reduces communication
Agglomeration Design Checklist

- Has increased locality reduced communication costs?
- Is replicated computation worth it?
- Does data replication compromise scalability?
- Is the computation still balanced?
- Is scalability in problem size still possible?
- Is there still sufficient concurrency?
- Is there room for more agglomeration?
- Fine-grained vs. coarse-grained?
Mapping

- Specify where each task is to execute
  - Less of a concern on shared-memory systems
- Attempt to minimize execution time
  - Place concurrent tasks on different processors to enhance physical concurrency
  - Place communicating tasks on same processor, or on processors close to each other, to increase locality
  - Strategies can conflict!
- Mapping problem is \textit{NP-complete}
  - Use problem classifications and heuristics
- Static and dynamic load balancing
Mapping Algorithms

- Load balancing (partitioning) algorithms
- Data-based algorithms
  - Think of computational load with respect to amount of data being operated on
  - Assign data (i.e., work) in some known manner to balance
  - Take into account data interactions
- Task-based (task scheduling) algorithms
  - Used when functional decomposition yields many tasks with weak locality requirements
  - Use task assignment to keep processors busy computing
  - Consider centralized and decentralize schemes
Mapping Design Checklist

- Is static mapping too restrictive and non-responsive?
- Is dynamic mapping too costly in overhead?
- Does centralized scheduling lead to bottlenecks?
- Do dynamic load-balancing schemes require too much coordination to re-balance the load?
- What is the tradeoff of dynamic scheduling complexity versus performance improvement?
- Are there enough tasks to achieve high levels of concurrency? If not, processors may idle.
Types of Parallel Programs

- Flavors of parallelism
  - Data parallelism
    - all processors do same thing on different data
  - Task parallelism
    - processors are assigned tasks that do different things

- Parallel execution models
  - Data parallel
  - Pipelining (Producer-Consumer)
  - Task graph
  - Work pool
  - Master-Worker
Data Parallel

- Data is decomposed (mapped) onto processors
- Processors performance similar (identical) tasks on data
- Tasks are applied concurrently
- Load balance is obtained through data partitioning
  - Equal amounts of work assigned
- Certainly may have interactions between processors
- Data parallelism scalability
  - Degree of parallelism tends to increase with problem size
  - Makes data parallel algorithms more efficient
- Single Program Multiple Data (SPMD)
  - Convenient way to implement data parallel computation
  - More associated with distributed memory parallel execution
Matrix - Vector Multiplication

- \( A \times b = y \)
- Allocate tasks to rows of \( A \)
  
  \[ y[i] = \sum_{j} A[i,j] \cdot b[j] \]

- Dependencies?
- Speedup?
- Computing each element of \( y \) can be done independently
Matrix-Vector Multiplication (Limited Tasks)

- Suppose we only have 4 tasks
- Dependencies?
- Speedup?

```
0 1 ... n
Task 1
Task 2
Task 3
Task 4
```
Matrix Multiplication

- \( A \times B = C \)
- \( A[i,:] \cdot B[:,j] = C[i,j] \)

- **Row partitioning**
  - \( N \) tasks

- **Block partitioning**
  - \( N \times N/B \) tasks

- Shading shows data sharing in B matrix
Granularity of Task and Data Decompositions

- Granularity can be with respect to tasks and data

- Task granularity
  - Equivalent to choosing the number of tasks
  - Fine-grained decomposition results in large number of tasks
  - Large-grained decomposition has smaller number of tasks
  - Translates to data granularity after number of tasks chosen
    - consider matrix multiplication

- Data granularity
  - Think of in terms of amount of data needed in operation
  - Relative to data as a whole
  - Decomposition decisions based on input, output, input-output, or intermediate data
Mesh Allocation to Processors

- Mesh model of Lake Superior
- How to assign mesh elements to processors

- Distribute onto 8 processors
  - randomly
  - graph partitioning for minimum edge cut
**Pipeline Model**

- Stream of data operated on by succession of tasks
  - Tasks are assigned to processors
- Consider $N$ data units
- Sequential
- Parallel (each task assigned to a processor)
  - 4 data units
  - 8 data units

4-way parallel, but for longer time
Pipeline Performance

- $N$ data and $T$ tasks
- Each task takes unit time $t$
- Sequential time = $N \cdot T \cdot t$
- Parallel pipeline time = $\text{start} + \text{finish} + \frac{(N-2T)}{T} \cdot t$
  \[ = O\left(\frac{N}{T}\right) \quad \text{(for } N \gg T) \]
- Try to find a lot of data to pipeline
- Try to divide computation in a lot of pipeline tasks
  - More tasks to do (longer pipelines)
  - Shorter tasks to do
- Pipeline computation is a special form of producer-consumer parallelism
  - Producer tasks output data input by consumer tasks
**Tasks Graphs**

- Computations in any parallel algorithms can be viewed as a task dependency graph.

- Task dependency graphs can be non-trivial:
  - Pipeline
  - Arbitrary (represents the algorithm dependencies)

Numbers are time taken to perform task
Task Graph Performance

- Determined by the critical path (span)
  - Sequence of dependent tasks that takes the longest time

- Critical path length bounds parallel execution time

Min time = 27

Min time = 34
Task Assignment (Mapping) to Processors

- Given a set of tasks and number of processors
- How to assign tasks to processors?
- Should take dependencies into account
- Task mapping will determine execution time

(a) Total time = ?
(b) Total time = ?
Task Graphs in Action

- Uintah task graph scheduler
  - C-SAFE: Center for Simulation of Accidental Fires and Explosions, University of Utah
  - Large granularity tasks

- PLASMA
  - DAG-based parallel linear algebra
  - DAGuE: A generic distributed DAG engine for HPC

DAG of QR for a $4 \times 4$ tiles matrix on a $2 \times 2$ grid of processors.
Bag o’ Tasks Model and Worker Pool

- Set of tasks to be performed
- How do we schedule them?
  - Find independent tasks
  - Assign tasks to available processors
- Bag o’ Tasks approach
  - Tasks are stored in a bag waiting to run
  - If all dependencies are satisfied, it is moved to a ready to run queue
  - Scheduler assigns a task to a free processor
- Dynamic approach that is effective for load balancing


**Master-Worker Parallelism**

- One or more master processes generate work
- Masters allocate work to worker processes
- Workers idle if have nothing to do
- Workers are mostly stupid and must be told what to do
  - Execute independently
  - May need to synchronize, but most be told to do so
- Master may become the bottleneck if not careful
- What are the performance factors and expected performance behavior
  - Consider task granularity and asynchrony
  - How do they interact?
M-W Execution Trace (Li Li)
Search-Based (Exploratory) Decomposition

- 15-puzzle problem
- 15 tiles numbered 1 through 15 placed in 4x4 grid
  - Blank tile located somewhere in grid
  - Initial configuration is out of order
  - Find shortest sequence of moves to put in order

Sequential search across space of solutions
- May involve some heuristics
Parallelizing the 15-Puzzle Problem

- Enumerate move choices at each stage
- Assign to processors
- May do pruning
- Wasted work
Divide-and-Conquer Parallelism

- Break problem up in orderly manner into smaller, more manageable chunks and solve
- Quicksort example
Dense Matrix Algorithms

- Great deal of activity in algorithms and software for solving linear algebra problems
  - Solution of linear systems (\( Ax = b \) )
  - Least-squares solution of over- or under-determined systems (\( \min ||Ax-b|| \) )
  - Computation of eigenvalues and eigenvectors (\( Ax=\lambda x \) )
  - Driven by numerical problem solving in scientific computation

- Solutions involves various forms of matrix computations

- Focus on high-performance matrix algorithms
  - Key insight is to maximize computation to communication
Solving a System of Linear Equations

- $Ax = b$
  
  $a_{0,0}x_0 + a_{0,1}x_1 + \ldots + a_{0,n-1}x_{n-1} = b_0$
  
  $a_{1,0}x_0 + a_{1,1}x_1 + \ldots + a_{1,n-1}x_{n-1} = b_1$
  
  ...
  
  $A_{n-1,0}x_0 + a_{n-1,1}x_1 + \ldots + a_{n-1,n-1}x_{n-1} = b_{n-1}$

- Gaussian elimination (classic algorithm)
  
  - Forward elimination to $Ux = y$ ($U$ is upper triangular)
    - without or with partial pivoting
  
  - Back substitution to solve for $x$
  
  - Parallel algorithms based on partitioning of $A$
Sequential Gaussian Elimination

1. procedure GAUSSIAN ELIMINATION (A, b, y)
2. Begin
3. for \( k := 0 \) to \( n - 1 \) do /* Outer loop */
4. \begin{align*}
5. & \quad \text{for } j := k + 1 \text{ to } n - 1 \text{ do} \\
7. & \quad y[k] := b[k] / A[k, k]; \\
8. & \quad A[k, k] := 1; \\
9. & \quad \text{for } i := k + 1 \text{ to } n - 1 \text{ do} \\
10. & \quad \begin{align*}
11. & \quad \text{for } j := k + 1 \text{ to } n - 1 \text{ do} \\
13. & \quad b[i] := b[i] - A[i, k] x y[k]; \\
14. & \quad A[i, k] := 0;
15. & \end{align*}
16. & \text{endfor}; /*Line9*/ \\
17. & \text{endfor}; /*Line3*/ \\
18. \end{align*}
19. \end{align*}
20. \end{align*}
21. \end{align*}
22. end GAUSSIAN ELIMINATION
Computation Step in Gaussian Elimination

\[5x + 3y = 22\]
\[8x + 2y = 13\]

\[x = \frac{22 - 3y}{5}\]
\[8(22 - 3y)/5 + 2y = 13\]
\[y = \frac{13 - 176/5}{(24/5) + 2}\]


Rowwise Partitioning on Eight Processes

| P_0 | 1 (0.1) (0.2) (0.3) (0.4) (0.5) (0.6) (0.7) |
| P_1 | 0 1 (1.2) (1.3) (1.4) (1.5) (1.6) (1.7) |
| P_2 | 0 0 1 (2.3) (2.4) (2.5) (2.6) (2.7) |
| P_3 | 0 0 0 (3.3) (3.4) (3.5) (3.6) (3.7) |
| P_4 | 0 0 0 (4.3) (4.4) (4.5) (4.6) (4.7) |
| P_5 | 0 0 0 (5.3) (5.4) (5.5) (5.6) (5.7) |
| P_6 | 0 0 0 (6.3) (6.4) (6.5) (6.6) (6.7) |
| P_7 | 0 0 0 (7.3) (7.4) (7.5) (7.6) (7.7) |

(a) Computation:

(i) A[k,j] := A[k,j]/A[k,k] for k < j < n

(ii) A[k,k] := 1

(b) Communication:

One-to-all broadcast of row A[k,*]
Rowwise Partitioning on Eight Processes

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(c) Computation:

    for \( k < i < n \) and \( k < j < n \)

(ii) \( A[i,k] := 0 \)
    for \( k < i < n \)
## 2D Mesh Partitioning on 64 Processes

(a) Rowwise broadcast of $A[i,k]$ for $(k - 1) < i < n$

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(b) $A[k,j] := A[k,j] / A[k,k]$ for $k < j < n$

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(c) Columnwise broadcast of $A[k,j]$ for $k < j < n$

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Back Substitution to Find Solution

1. procedure BACK SUBSTITUTION \((U, x, y)\)
2. begin
3. for \(k := n - 1\) downto 0 do /* Main loop */
4. begin
5. \(x[k] := y[k];\)
6. for \(i := k - 1\) downto 0 do
7. \(y[i] := y[i] - x[k] \times U[i, k];\)
8. endfor;
9. end BACK SUBSTITUTION
Dense Linear Algebra (www.netlib.gov)

- Basic Linear Algebra Subroutines (BLAS)
  - Level 1 (vector-vector): vectorization
  - Level 2 (matrix-vector): vectorization, parallelization
  - Level 3 (matrix-matrix): parallelization

- LINPACK (Fortran)
  - Linear equations and linear least-squares

- EISPACK (Fortran)
  - Eigenvalues and eigenvectors for matrix classes

- LAPACK (Fortran, C) (LINPACK + EISPACK)
  - Use BLAS internally

- ScaLAPACK (Fortran, C, MPI) (scalable LAPACK)
Numerical Libraries

- **PETSc**
  - Data structures / routines for partial differential equations
  - MPI based

- **SuperLU**
  - Large sparse nonsymmetric linear systems

- **Hypre**
  - Large sparse linear systems

- **TAO**
  - Toolkit for Advanced Optimization

- **DOE ACTS**
  - Advanced CompuTational Software
Sorting Algorithms

- Task of arranging unordered collection into order
- Permutation of a sequence of elements
- Internal versus external sorting
  - External sorting uses auxiliary storage
- Comparison-based
  - Compare pairs of elements and exchange
  - $O(n \log n)$
- Noncomparison-based
  - Use known properties of elements
  - $O(n)$
Sorting on Parallel Computers

- Where are the elements stored?
  - Need to be distributed across processes
  - Sorted order will be with respect to process order

- How are comparisons performed?
  - One element per process
    - compare-exchange
    - interprocess communication will dominate execution time
  - More than one element per process
    - compare-split

- Sorting networks
  - Based on comparison network model

- Contrast with shared memory sorting algorithms
Single vs. Multi Element Comparison

- **One element per processor**

- **Step 1**: $a_i \rightarrow a_j$
- **Step 2**: $a_i, a_j$
- **Step 3**: $\min\{a_i, a_j\}, \max\{a_i, a_j\}$

- **Multiple elements per processor**

- **Step 1**: $1\ 6\ 8\ 11\ 13 \rightarrow 2\ 7\ 9\ 10\ 12$
- **Step 2**: $2\ 7\ 9\ 10\ 12, 1\ 6\ 8\ 11\ 13$
- **Step 3**: $1\ 2\ 6\ 7\ 8\ 9\ 10\ 11\ 12\ 13$
- **Step 4**: $9\ 10\ 11\ 12\ 13, 1\ 2\ 6\ 7\ 8$
**Sorting Networks**

- Networks to sort $n$ elements in less than $O(n \log n)$
- Key component in network is a comparator
  - Increasing or decreasing comparator

- Comparators connected in parallel and permute elements
Sorting Network Design

- Multiple comparator stages (# stages, # comparators)
- Connected together by interconnection network
- Output of last stage is the sorted list
- $O(\log_2 n)$ sorting time
- Convert any sorting network to sequential algorithm
Bitonic Sort

- Create a bitonic sequence then sort the sequence

Bitonic sequence

- sequence of elements $<a_0, a_1, ..., a_{n-1}>$
- $<a_0, a_1, ..., a_i>$ is monotonically increasing
- $<a_i, a_{i+1}, ..., a_{n-1}>$ is monotonically decreasing

- Sorting using bitonic splits is called bitonic merge

Bitonic merge network is a network of comparators

- Implement bitonic merge

- Bitonic sequence is formed from unordered sequence
  - Bitonic sort creates a bitonic sequence
  - Start with sequence of size two (default bitonic)
**Bitonic Sort Network**

Unordered sequence

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<th>0011</th>
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</table>

(Bitonic sequence)

- decrease
- increase
Bitonic Merge Network

Bitonic sequence

Sorted sequence

Wires

0000 3 3 3 3 0
0001 5 5 5 0 3
0010 8 8 8 8 5
0011 9 0 5 8
0100 10 10 10 9
0101 12 12 9 10
0110 14 14 14 12
0111 20 9 12 14
1000 95 35 18 18
1001 90 23 20 20
1010 60 18 35 23
1011 40 20 23 35
1100 35 95 60 40
1101 23 90 40 60
1110 18 60 95 90
1111 0 20 40 90 95
Parallel Bitonic Sort on a Hypercube

1. procedure BITONIC SORT(label, d)
2. begin
3. for i := 0 to d - 1 do
4. for j := i downto 0 do
5. if (i + 1)st bit of label = j th bit of label then
6. comp exchange max(j);
7. else
8. comp exchange min(j);
9. end BITONIC SORT
Parallel Bitonic Sort on a Hypercube

Step 1

Step 2

Last stage

Step 3

Step 4
Bubble Sort and Variants

- Can easily parallelize sorting algorithms of $O(n^2)$
- *Bubble sort* compares and exchanges adjacent elements
  - $O(n)$ each pass
  - $O(n)$ passes
  - Available parallelism?

- *Odd-even transposition sort*
  - Compares and exchanges odd and even pairs
  - After $n$ phases, elements are sorted
  - Available parallelism?
Odd-Even Transposition Sort

Unsorted

3  2  3  8  5  6  4  1

Phase 1 (odd)

23385614

Phase 2 (even)

23358164

Phase 3 (odd)

23351846

Phase 4 (even)

23315486

Phase 5 (odd)

23134568

Phase 6 (even)

21334568

Phase 7 (odd)

12334568

Phase 8 (even)

12334568

Sorted
Parallel Odd-Even Transposition Sort

1. procedure ODD-EVEN PAR(n)
2. begin
3.  id := process’s label
4.  for i := 1 to n do
5.     begin
6.       if i is odd then
7.         if id is odd then
8.           compare-exchange min(id + 1);
9.         else
10.        compare-exchange max(id - 1);
11.       end if
12.     if i is even then
13.        if id is even then
14.         compare-exchange min(id + 1);
15.        else
16.         compare-exchange max(id - 1);
17.     end if
18. end for
19. end ODD-EVEN PAR
Quicksort

- Quicksort has average complexity of $O(n \log n)$
- Divide-and-conquer algorithm
  - Divide into subsequences where every element in first is less than or equal to every element in the second
  - Pivot is used to split the sequence
  - Conquer step recursively applies quicksort algorithm
- Available parallelism?
**Sequential Quicksort**

1. procedure QUICKSORT \((A, q, r)\)
2. begin
3. if \(q < r\) then
4. begin
5. \(x := A[q]\);
6. \(s := q\);
7. for \(i := q + 1\) to \(r\) do
8. if \(A[i] \leq x\) then
9. begin
10. \(s := s + 1\);
11. swap\((A[s], A[i])\);
12. end if
13. swap\((A[q], A[s])\);
14. QUICKSORT \((A, q, s)\);
15. QUICKSORT \((A, s + 1, r)\);
16. end if
17. end QUICKSORT
Parallel Shared Address Space Quicksort

First Step

- Pivot selection: 7
- After local rearrangement:
  - P0: 7 2 18 13 1 17 14 20 6 10 15 9 3 16 19 4 11 12 5 8
  - P1: 7 2 1 6 3 4 5 18 13 17 14 20 10 15 9 19 16 12 11 8

Second Step

- Pivot selection: 5
- Pivot selection: 17
- After local rearrangement:
  - P0: 1 2 7 6 3 4 5 14 13 17 18 20 10 15 9 19 16 12 11 8
  - P1: 1 2 3 4 5 7 6 14 13 17 10 15 9 16 12 11 8 18 20 19

- After global rearrangement:
  - P0: 1 2 16 3 4 5 6 17 13 14 10 11 12 15 9 8 7 20 19
  - P1: 1 2 3 4 5 7 6 14 13 17 10 15 9 16 12 11 8 18 20 19
Parallel Shared Address Space Quicksort

Third Step

Fourth Step

Solution
Bucket Sort and Sample Sort

- **Bucket sort** is popular when elements (values) are uniformly distributed over an interval
  - Create $m$ buckets and place elements in appropriate bucket
  - $O(n \log(n/m))$
  - If $m=n$, can use value as index to achieve $O(n)$ time

- **Sample sort** is used when uniformly distributed assumption is not true
  - Distributed to $m$ buckets and sort each with quicksort
  - Draw sample of size $s$
  - Sort samples and choose $m-1$ elements to be *splitters*
  - Split into $m$ buckets and proceed with bucket sort
Parallel Sample Sort

Initial element distribution

Local sort & sample selection

Sample combining

Global splitter selection

Final element assignment
Graph Algorithms

- Graph theory important in computer science
- Many complex problems are graph problems

- $G = (V, E)$
  - $V$ finite set of points (or vertices)
  - $E$ finite set of edges
  - $e \in E$ is a pair $(u, v)$, where $u, v \in V$
  - Unordered and ordered graphs
Graph Terminology

- Vertex adjacency if \((u,v)\) is an edge
- Path from \(u\) to \(v\) if there is an edge sequence starting at \(u\) and ending at \(v\)
- If there exists a path, \(v\) is reachable from \(u\)
- A graph is connected if all pairs of vertices are connected by a path
- A weighted graph associates weights with each edge
- Adjacency matrix is an \(n \times n\) array \(A\) such that
  - \(A_{i,j} = 1\) if \((v_i,v_j) \in E\); 0 otherwise
  - Can be modified for weighted graphs (\(\infty\) is no edge)
  - Can represent as adjacency lists
Graph Representations

- Adjacency matrix

\[
A = \begin{bmatrix}
0 & 1 & 0 & 0 & 0 \\
1 & 0 & 1 & 0 & 1 \\
0 & 1 & 0 & 0 & 1 \\
0 & 0 & 0 & 0 & 1 \\
0 & 1 & 1 & 1 & 0 \\
\end{bmatrix}
\]

- Adjacency list
Minimum Spanning Tree

- A spanning tree of an undirected graph $G$ is a subgraph of $G$ that is a tree containing all the vertices of $G$.

- The minimum spanning tree (MST) for a weighted undirected graph is a spanning tree with minimum weight.

- Prim’s algorithm can be used:
  - Greedy algorithm
  - Selects an arbitrary starting vertex
  - Chooses new vertex guaranteed to be in MST
  - $O(n^2)$
  - Prim’s algorithm is iterative
Prim’s Minimum Spanning Tree Algorithm

1. procedure PRIM MST(V, E, w, r)
2. begin
3.   VT := \{r\};
4.   d[r] := 0;
5.   for all v ∈ (V - VT) do
6.     if edge (r, v) exists set d[v] := w(r, v);
7.     else set d[v] := ∞;
8.   while VT ≠ V do
9.     begin
10.    find a vertex u such that \(d[u] := \min\{d[v] | v \in (V - VT)\}\);
11.    VT := VT ∪ \{u\};
12.    for all v ∈ (V - VT) do
13.       d[v] := \min\{d[v], w(u, v)\};
14.   endwhile
15. end PRIM MST

*
Example: Prim’s MST Algorithm

(a) Original graph

(b) After the first edge has been selected

\[
d[\cdot] = \begin{bmatrix}
0 & 1 & 3 & \infty & \infty & 3 \\
1 & 0 & 5 & 1 & \infty & \infty \\
3 & 5 & 0 & 2 & 1 & \infty \\
\infty & 1 & 2 & 0 & 4 & \infty \\
\infty & \infty & 1 & 4 & 0 & 5 \\
2 & \infty & \infty & \infty & 5 & 0
\end{bmatrix}
\]

\[
d[\cdot] = \begin{bmatrix}
0 & 1 & 3 & \infty & \infty & 3 \\
1 & 0 & 5 & 1 & \infty & \infty \\
3 & 5 & 0 & 2 & 1 & \infty \\
\infty & 1 & 2 & 0 & 4 & \infty \\
\infty & \infty & 1 & 4 & 0 & 5 \\
2 & \infty & \infty & \infty & 5 & 0
\end{bmatrix}
\]
Example: Prim’s MST Algorithm

(c) After the second edge has been selected

(d) Final minimum spanning tree

\[
d[\cdot] = \begin{bmatrix}
a & b & c & d & e & f \\
1 & 0 & 2 & 1 & 4 & 3 \\
0 & 1 & 3 & \infty & \infty & 3 \\
1 & 0 & 5 & 1 & \infty & \infty \\
3 & 5 & 0 & 2 & 1 & \infty \\
\infty & 1 & 2 & 0 & 4 & \infty \\
\infty & \infty & 1 & 4 & 0 & 5 \\
2 & \infty & \infty & \infty & 5 & 0 \\
\end{bmatrix}
\]
**Parallel Formulation of Prim’s Algorithm**

- Difficult to perform different iterations of the `while` loop in parallel because \( d[v] \) may change each time
- Can parallelize each iteration though
- Partition vertices into \( p \) subsets \( V_i, i=0, \ldots, p-1 \)
- Each process \( P_i \) computes
  \[
  d_i[u] = \min \{ d_i[v] \mid v \in (V-V_T) \cap V_i \}
  \]
- Global minimum is obtained using all-to-one reduction
- New vertex is added to \( V_T \) and broadcast to all processes
- New values of \( d[v] \) are computed for local vertex
- \( O(n^2/p) + O(n \log p) \) (computation + communication)
Partitioning in Prim’s Algorithm

(a) $d[1..n]$

(b) $A$

Processors 0 1 $i$ $p-1$
Single-Source Shortest Paths

- Find shortest path from a vertex \( v \) to all other vertices
- The shortest path in a weighted graph is the edge with the minimum weight
- Weights may represent time, cost, loss, or any other quantity that accumulates additively along a path
- Dijkstra’s algorithm finds shortest paths from vertex \( s \)
  - Similar to Prim’s MST algorithm
    - MST with vertex \( v \) as starting vertex
  - Incrementally finds shortest paths in greedy manner
  - Keep track of minimum cost to reach a vertex from \( s \)
  - \( O(n^2) \)
Dijkstra’s Single-Source Shortest Path

1. procedure DIJKSTRA SINGLE SOURCE SP(V, E, w, s)
2. begin
3. \( V_T := \{ s \} \);
4. for all \( v \in (V - V_T) \) do
5. if \( (s, v) \) exists set \( l[v] := w(s, v) \);
6. else set \( l[v] := \infty \);
7. while \( V_T \neq V \) do
8. begin
9. find a vertex \( u \) such that \( l[u] := \min \{ l[v] \mid v \in (V - V_T) \} \);
10. \( V_T := V_T \cup \{ u \} \);
11. for all \( v \in (V - V_T) \) do
12. \( l[v] := \min \{ l[v], l[u] + w(u, v) \} \);
13. endwhile
14. end DIJKSTRA SINGLE SOURCE SP
Parallel Formulation of Dijkstra’s Algorithm

- Very similar to Prim’s MST parallel formulation
- Use 1D block mapping as before
- All processes perform computation and communication similar to that performed in Prim’s algorithm
- Parallel performance is the same
  - $O(n^2/p) + O(n \log p)$
  - Scalability
    - $O(n^2)$ is the sequential time
    - $O(n^2) / [O(n^2/p) + O(n \log p)]$
All Pairs Shortest Path

- Find the shortest path between all pairs of vertices
- Outcome is a \( n \times n \) matrix \( D = \{d_{i,j}\} \) such that \( d_{i,j} \) is the cost of the shortest path from vertex \( v_i \) to vertex \( v_j \)

- Dijsktra’s algorithm
  - Execute single-source algorithm on each process
  - \( O(n^3) \)
  - Source-partitioned formulation (use sequential algorithm)
  - Source-parallel formulation (use parallel algorithm)

- Floyd’s algorithm
  - Builds up distance matrix from the bottom up
Floyd’s All-Pairs Shortest Paths Algorithm

1. procedure FLOYD ALL PAIRS SP (A)
2. begin
3. \[ D^{(0)} = A; \]
4. for \( k := 1 \) to \( n \) do
5. \hspace{1em} for \( i := 1 \) to \( n \) do
6. \hspace{2em} for \( j := 1 \) to \( n \) do
7. \hspace{3em} \[ d^{(k)}_{i,j} := \min d^{(k-1)}_{i,j}, d^{(k-1)}_{i,k} + d^{(k-1)}_{k,j}; \]
8. end FLOYD ALL PAIRS SP
Parallel Floyd’s Algorithm

1. procedure FLOYD ALL PAIRS PARALLEL (A)
2. begin
3. \( D^{(0)} = A; \)
4. for \( k := 1 \) to \( n \) do
5. forall \( P_{i,j} \), where \( i, j \leq n \), do in parallel
6. \( d^{(k)}_{i,j} := \min d^{(k-1)}_{i,j}, d^{(k-1)}_{i,k} + d^{(k-1)}_{k,j}; \)
7. end FLOYD ALL PAIRS PARALLEL
Parallel Graph Algorithm Library – Boost

- Parallel Boost Graph Library
  - Andrew Lumsdaine, Indiana University
  - Generic C++ library for high-performance parallel and distributed graph computation
  - Builds on the Boost Graph Library (BGL)
    - offers similar data structures, algorithms, and syntax
  - Targets very large graphs (millions of nodes)
  - Distributed-memory parallel processing on clusters
Original BGL: Algorithms

- Searches (breadth-first, depth-first, A*)
- Single-source shortest paths (Dijkstra, Bellman-Ford, DAG)
- All-pairs shortest paths (Johnson, Floyd-Warshall)
- Minimum spanning tree (Kruskal, Prim)
- Components (connected, strongly connected, biconnected)
- Maximum cardinality matching
- Max-flow (Edmonds-Karp, push-relabel)
- Sparse matrix ordering (Cuthill-McKee, King, Sloan, minimum degree)
- Layout (Kamada-Kawai, Fruchterman-Reingold, Gursoy-Atun)
- Betweenness centrality
- PageRank
- Isomorphism
- Vertex coloring
- Transitive closure
- Dominator tree
Original BGL Summary

- Original BGL is large, stable, efficient
  - Lots of algorithms, graph types
  - Peer-reviewed code with many users, nightly regression testing, and so on
  - Performance comparable to FORTRAN.

- Who should use the BGL?
  - Programmers comfortable with C++
  - Users with graph sizes from tens of vertices to millions of vertices
Parallel BGL

- A version of C++ BGL for computational clusters
  - Distributed memory for huge graphs
  - Parallel processing for improved performance
- An active research project
- Closely related to the original BGL
  - Parallelizing BGL programs should be “easy”

A simple, directed graph… distributed across 3 processors
Parallel Graph Algorithms

- Breadth-first search
- Eager Dijkstra’s single-source shortest paths
- Crauser et al. single-source shortest paths
- Depth-first search
- Minimum spanning tree (Boruvka, Dehne & Götz)
- Connected components
- Strongly connected components
- Biconnected components
- PageRank
- Graph coloring
- Fruchterman-Reingold layout
- Max-flow (Dinic’s)
Big-Data and Map-Reduce

- Big-data deals with processing large data sets
- Nature of data processing problem makes it amenable to parallelism
  - Looking for features in the data
  - Extracting certain characteristics
  - Analyzing properties with complex data mining algorithms
- Data size makes it opportunistic for partitioning into large # of sub-sets and processing these in parallel
- We need new algorithms, data structures, and programming models to deal with problems
A Simple Big-Data Problem

- Consider a large data collection of text documents
- Suppose we want to find how often a particular word occurs and determine a probability distribution for all word occurrences

**Sequential algorithm**

1. Data collection
2. Get next document
3. Find and count words
4. Count words and update statistics
5. Generate probability distributions
6. Check if more documents

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<td>1</td>
</tr>
<tr>
<td>land</td>
<td>1</td>
</tr>
<tr>
<td>part</td>
<td>1</td>
</tr>
</tbody>
</table>
Parallelization Approach

- **Map**: partition the data collection into subsets of documents and process each subset in parallel
- **Reduce**: assemble the partial frequency tables to derive final probability distribution

Parallel algorithm
Parallelization Approach

- **Map**: partition the data collection into subsets of documents and process each subset in parallel
- **Reduce**: assemble the partial frequency tables to derive final probability distribution

**Parallel algorithm**

Data collection

1. Get next document
2. Find and count words
3. Count words and update statistics
4. Check if more documents
5. Generate probability distributions

<table>
<thead>
<tr>
<th>Word</th>
<th>Frequency</th>
</tr>
</thead>
<tbody>
<tr>
<td>web</td>
<td>2</td>
</tr>
<tr>
<td>weed</td>
<td>1</td>
</tr>
<tr>
<td>green</td>
<td>2</td>
</tr>
<tr>
<td>sun</td>
<td>1</td>
</tr>
<tr>
<td>moon</td>
<td>1</td>
</tr>
<tr>
<td>land</td>
<td>1</td>
</tr>
<tr>
<td>part</td>
<td>1</td>
</tr>
</tbody>
</table>
Actually, it is not easy to parallel….

**Fundamental issues**
Scheduling, data distribution, synchronization, inter-process communication, robustness, fault tolerance, …

**Architectural issues**
Flynn’s taxonomy (SIMD, MIMD, etc.), network topology, bisection bandwidth, cache coherence, …

**Common problems**
Livelock, deadlock, data starvation, priority inversion, …dining philosophers, sleeping barbers, cigarette smokers, …

**Actually, Programmer’s Nightmare….”

**Different programming models**
Message Passing  Shared Memory

**Different programming constructs**
Mutexes, conditional variables, barriers, …masters/slaves, producers/consumers, work queues, …
Map-Reduce Parallel Programming

- Become an important distributed parallel programming paradigm for large-scale applications
  - Also applies to shared-memory parallelism
  - Becomes one of the core technologies powering big IT companies, like Google, IBM, Yahoo and Facebook.
- Framework runs on a cluster of machines and automatically partitions jobs into number of small tasks and processes them in parallel
- Can capture in combining Map and Reduce parallel patterns
Map-Reduce Example

MAP: Input data ➔ <key, value> pair

Data Collection: split 1

Data Collection: split 2

Data Collection: split n

Split the data to Supply multiple processors
MapReduce

MAP: Input data $\rightarrow$ <key, value> pair
REDUCE: <key, value> pair $\rightarrow$ <result>

Data Collection: split1
Data Collection: split 2
Data Collection: split n

Split the data to
Supply multiple processors