Basic Communication Operations

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Today

- One-to-all broadcast & all-to-one reduction (4.1).
- All-to-all broadcast and reduction (4.2).
- All-reduce and prefix-sum operations (4.3).

Collective Communication Operations

- Represent regular communication patterns.
- Used extensively in most data-parallel algorithms.
- Critical for efficiency.
- Available in most parallel libraries.
- Very useful to "get started" in parallel processing.

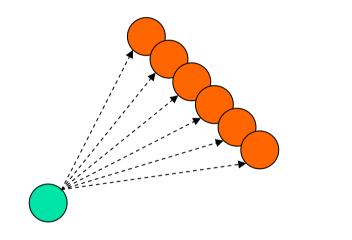
Reminder

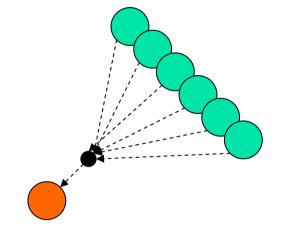
- Result from previous analysis:
 - Data transfer time is roughly the same between *all pairs* of nodes.
 - Homogeneity true on modern hardware (randomized routing, cut-through routing...).
 - $t_s + m t_w$
 - Adjust t_{w} for congestion: effective t_{w} .
- Model: bidirectional links, single port.
- Communication with point-to-point primitives.

Broadcast/Reduction

- One-to-all broadcast:
 - Single process sends identical data to all (or subset of) processes.
- All-to-one reduction:
 - Dual operation.
 - P processes have *m* words to send to one destination.
 - Parts of the message need to be *combined*.

Broadcast/Reduction





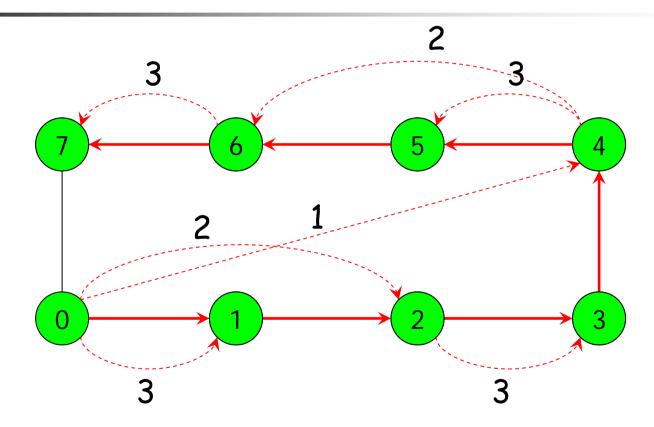
Broadcast



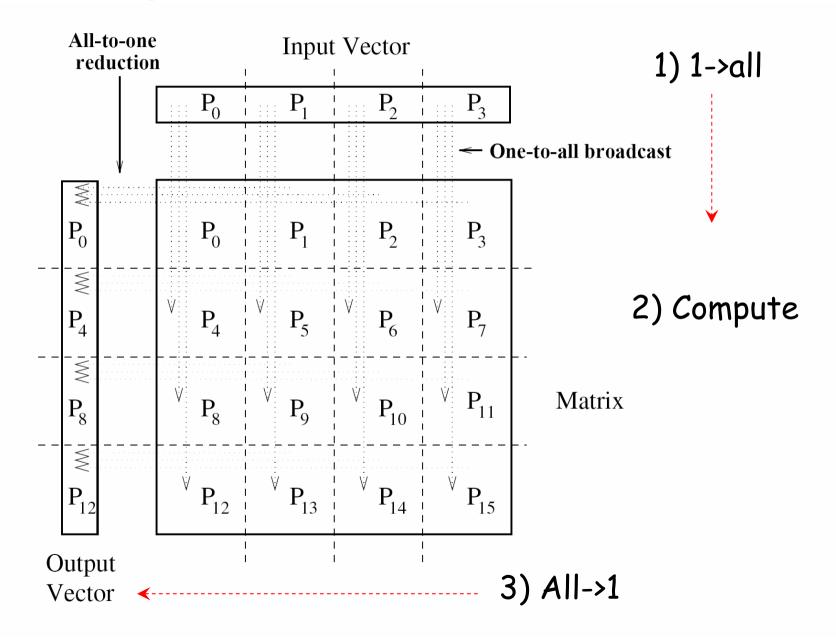
One-to-All Broadcast – Ring/Linear Array

- Naïve approach: send sequentially.
 - Bottleneck.
 - Poor utilization of the network.
- Recursive doubling:
 - Broadcast in logp steps (instead of p).
 - Divide-and-conquer type of algorithm.
 - Reduction is similar.

Recursive Doubling



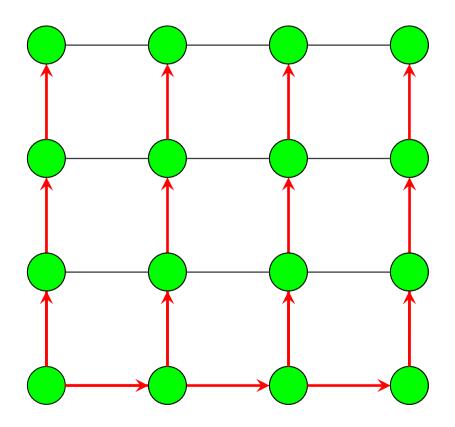
Example: Matrix*Vector



One-to-All Broadcast – Mesh

- Extensions of the linear array algorithm.
 - Rows & columns = arrays.
 - Broadcast on a row, broadcast on columns.
 - Similar for reductions.
 - Generalize for higher dimensions (cubes...).

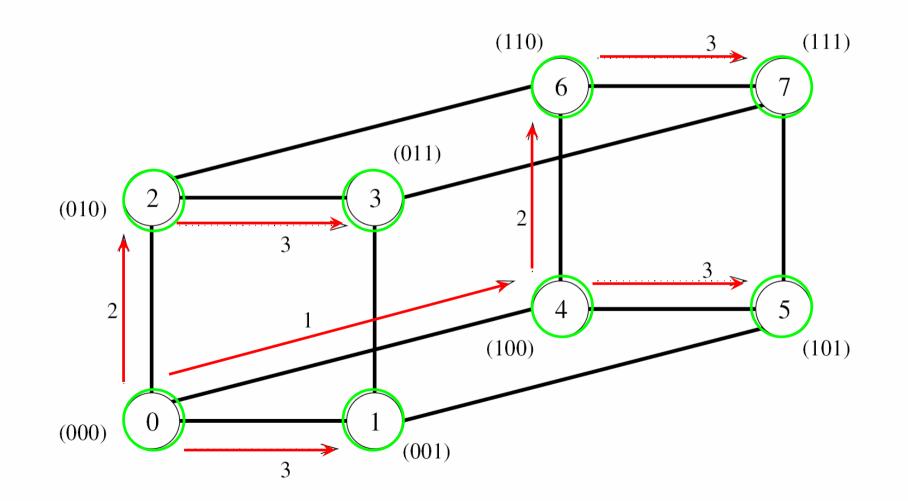
Broadcast on a Mesh



One-to-All Broadcast – Hypercube

- Hypercube with 2^d nodes = d-dimensional mesh with 2 nodes in each direction.
- Similar algorithm in d steps.
- Also in log*p* steps.
- Reduction follows the same pattern.

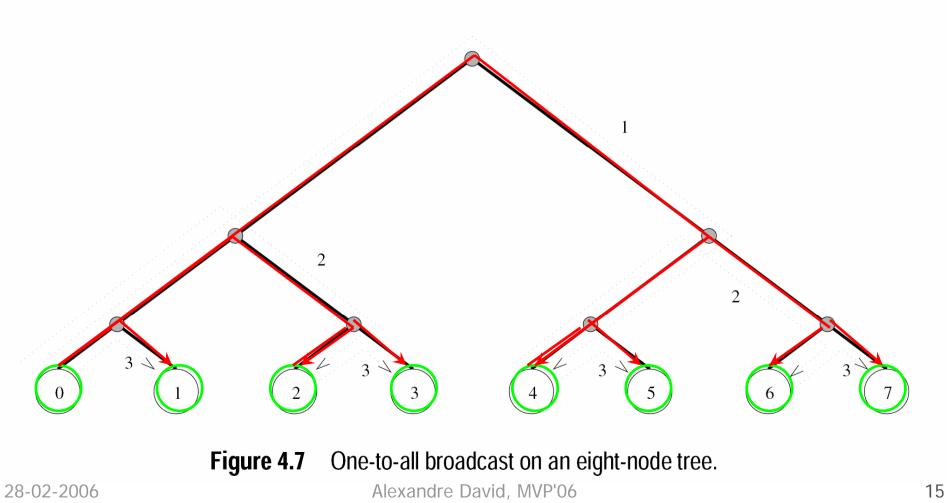
Broadcast on a Hypercube



All-to-One Broadcast – Balanced Binary Tree

- Processing nodes = leaves.
- Hypercube algorithm maps well.
- Similarly good w.r.t. congestion.

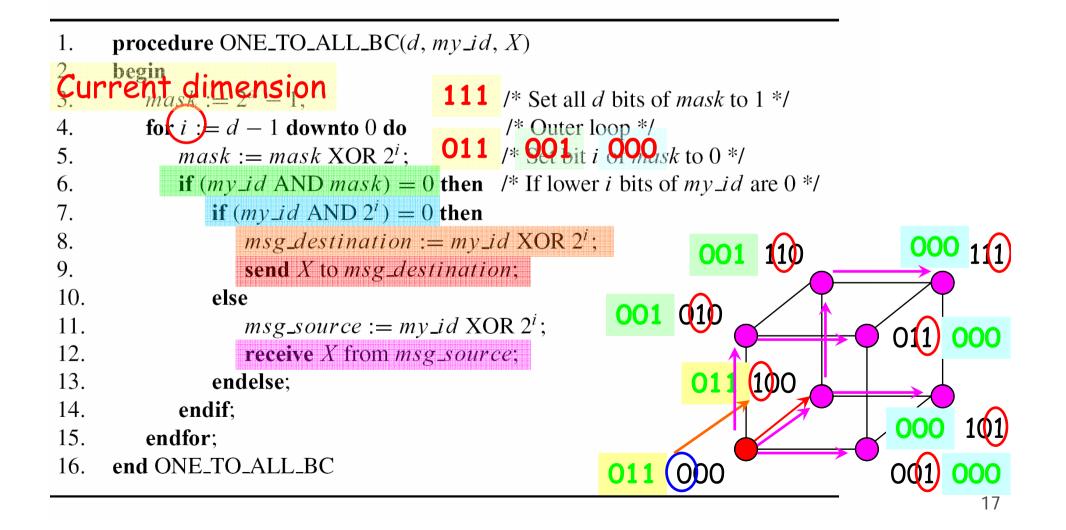
Broadcast on a Balanced Binary Tree



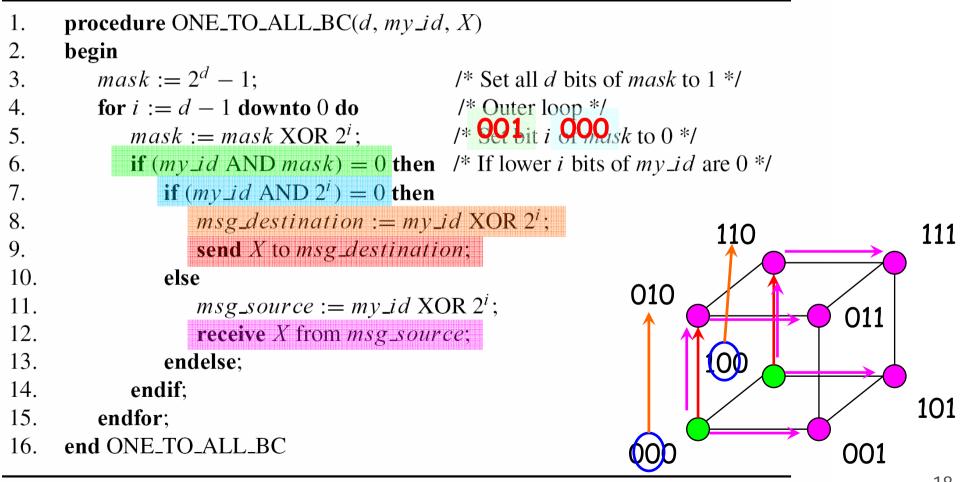
Algorithms

- So far we saw pictures.
- Not enough to implement.
- Precise description
 - to implement.
 - to analyze.
- Description for hypercube.
- Execute the following procedure on all the nodes.

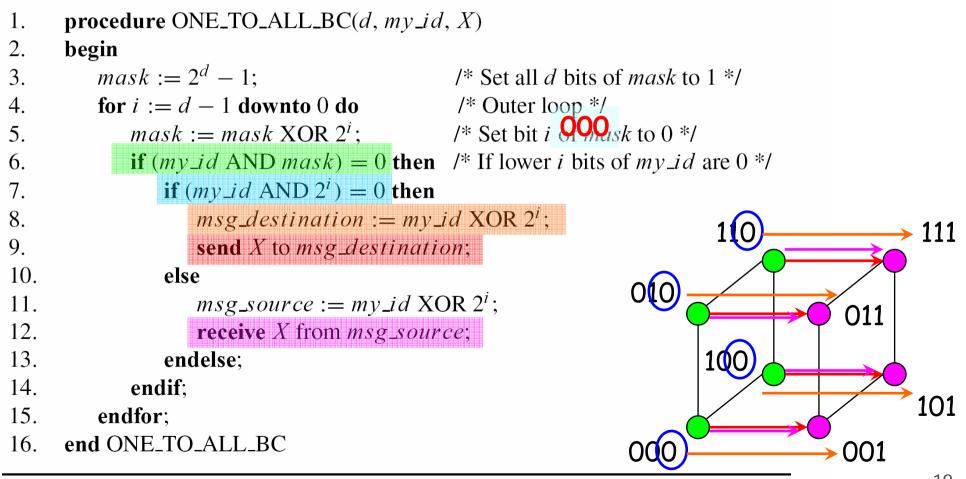
Broadcast Algorithm



Broadcast Algorithm



Broadcast Algorithm



Algorithm For Any Source

- 1. **procedure** GENERAL_ONE_TO_ALL_BC(*d*, *my_id*, *source*, *X*)
- 2. begin

8.

9. 10.

12.

13.

- 3. *my_virtual_id* := *my_id* XOR *source*;
- 4. $mask := 2^d 1;$
- 5. **for** i := d 1 **downto** 0 **do** /* Outer loop */
- 6. $mask := mask \text{ XOR } 2^i$; /* Set bit *i* of mask to 0 */
- 7. **if** $(my_virtual_id$ AND mask) = 0 **then**
 - if $(my_virtual_id \text{ AND } 2^i) = 0$ then
 - $virtual_dest := my_virtual_id$ XOR 2^i ;
 - **send** X to (virtual_dest XOR source);
 - /* Convert virtual_dest to the label of the physical destination */

11. else

- $virtual_source := my_virtual_id XOR 2^i;$
- **receive** X from (*virtual_source* XOR *source*);
- /* Convert virtual_source to the label of the physical source */
- 14. endelse;
- 15. **endfor**;
- 16. end GENERAL_ONE_TO_ALL_BC

Reduce Algorithm

```
procedure ALL_TO_ONE_REDUCE(d, my_id, m, X, sum)
1.
2.
     begin
3.
         for j := 0 to m - 1 do sum[j] := X[j];
4.
         mask := 0:
5.
         for i := 0 to d - 1 do
            /* Select nodes whose lower i bits are 0 */
            if (my_i d \text{ AND } mask) = 0 then
6.
                if (my_i d \text{ AND } 2^i) \neq 0 then
7.
                   msg\_destination := my\_id \text{ XOR } 2^i;
8.
9.
                          In a nutshell:
10.
                reverse the previous one.
11.
12.
                   receive X from msg_source;
13.
                   for j := 0 to m - 1 do
14.
                      sum[j] := sum[j] + X[j];
15.
                endelse:
16.
            mask := mask \text{ XOR } 2^i; /* Set bit i of mask to 1 */
17.
         endfor:
18.
     end ALL_TO_ONE_REDUCE
```



p processes $\rightarrow \log p$ steps (point-to-point) transfers in parallel). Each transfer has a time cost of $t_{s}+t_{w}m$ Total time: $T=(t_s+t_w,m)\log p$.

All-to-All Broadcast and Reduction

- Generalization of broadcast:
 - Each processor is a source and destination.
 - Several processes broadcast different messages.
- Used in matrix multiplication (and matrixvector multiplication).
- Dual: all-to-all reduction.

All-to-All Broadcast and Reduction

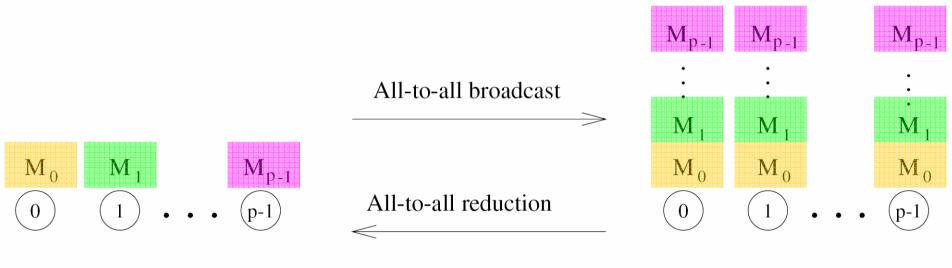
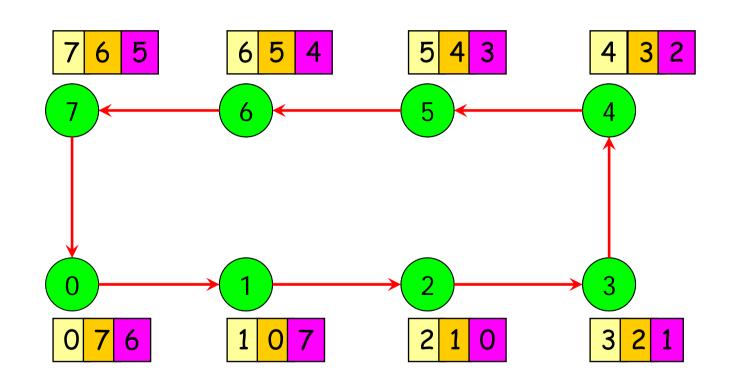


Figure 4.8 All-to-all broadcast and all-to-all reduction.

All-to-All Broadcast – Rings



etc...

All-to-All Broadcast Algorithm

- 1. **procedure** ALL_TO_ALL_BC_RING(*my_id*, *my_msg*, *p*, *result*)
- 2. begin $left := (my_id - 1) \mod p;$ 3.
- Ring: mod p. *right* := (*my_id* + 1) mod *p*; Receive & send - point-to-point. 4.
- 5. result := my_msg;

endfor:

- 6. msg := result;
- 7. for i := 1 to p - 1 do 8.
- send msg to right; 9.
- receive msg from left; result := result \cup msg; 10.

Forward msg.

Initialize the loop.

Accumulate result.

12. end ALL_TO_ALL_BC_RING

Algorithm 4.4 All-to-all broadcast on a *p*-node ring.

11.

All-to-All Reduce Algorithm

1. **procedure** ALL_TO_ALL_RED_RING(*my_id*, *my_msg*, *p*, *result*)

2. begin

7.

8.

12.

- 3. $left := (my_id 1) \mod p;$
- 4. $right := (my_id + 1) \mod p;$

5.
$$recv := 0;$$

6. **for** i := 1 **to** p - 1 **do**

$$j := (my_id + i) \mod p$$

$$temp := msg[j] + recv;$$

- 9. **send** *temp* to *left*;
- 10. **receive** *recv* from *right*;

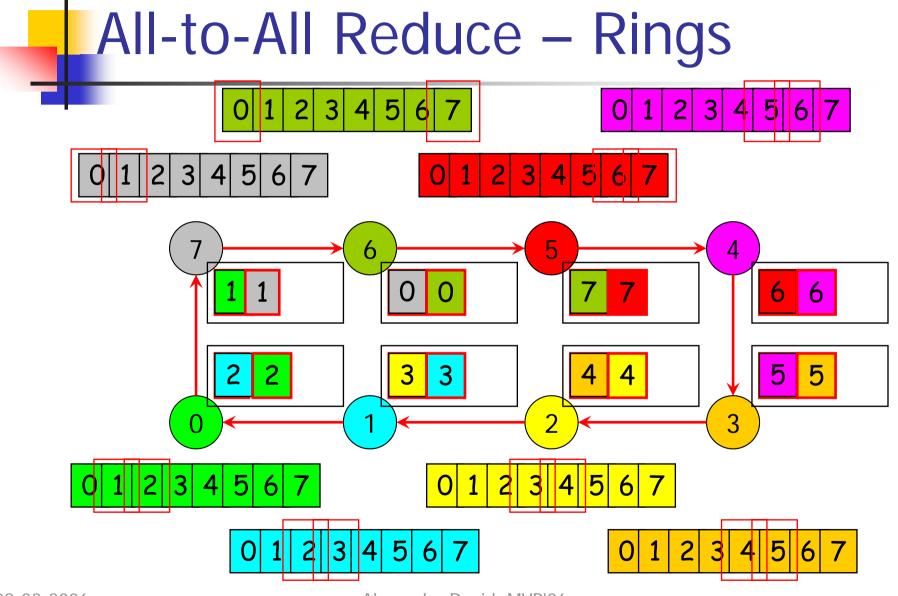
11. **endfor**;

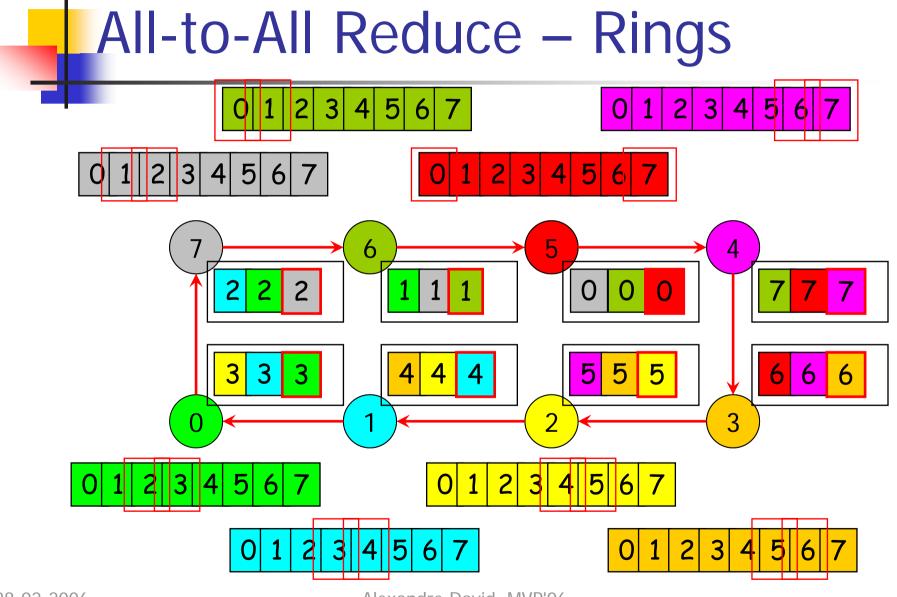
cv; Accumulate and forward.

13. end ALL_TO_ALL_RED_RING

 $result := msg[my_id] + recv;$

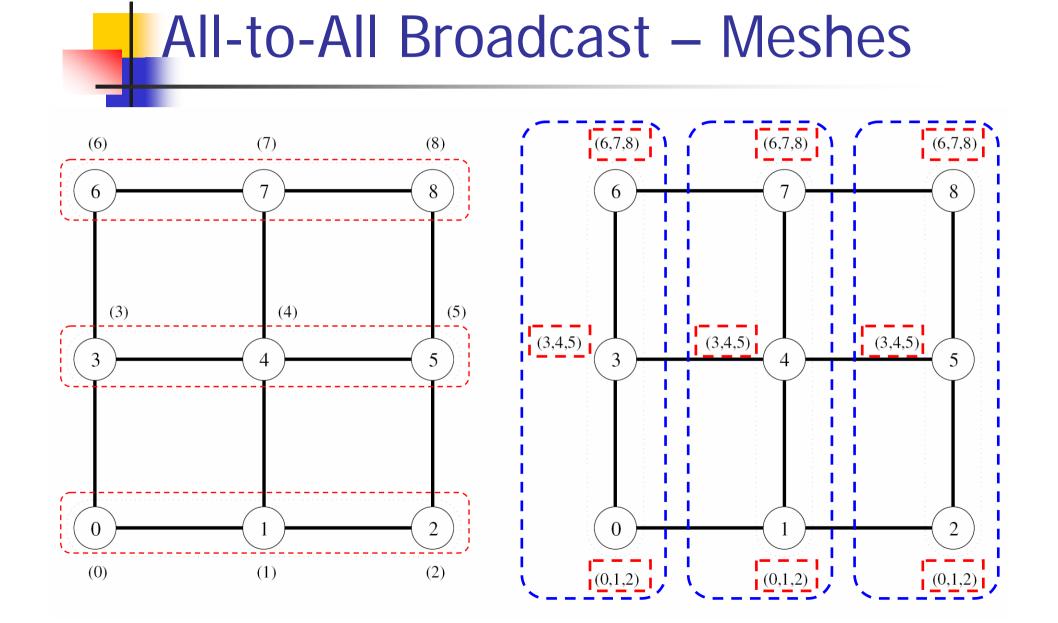
Algorithm 4.5 All-to-all reduction on a *p*-node ring.





All-to-All Broadcast – Meshes

- Two phases:
 - All-to-all on rows messages size m.
 - Collect sqrt(p) messages.
 - All-to-all on columns messages size sqrt(p)*m.



Algorithm

- 1. **procedure** ALL_TO_ALL_BC_MESH(*my_id*, *my_msg*, *p*, *result*)
- 2. begin

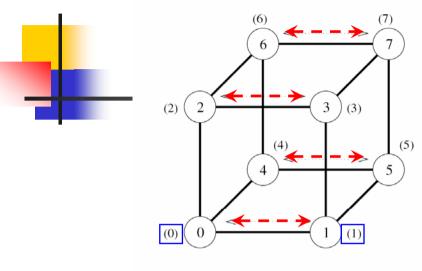
/* Communication along rows */ 3. $left := my_i d - (my_i d \mod \sqrt{p}) + (my_i d - 1) \mod \sqrt{p};$ 4. $right := my_id - (my_id \mod \sqrt{p}) + (my_id + 1) \mod \sqrt{p};$ 5. result := my_msg ; 6. msg := result;7. for i := 1 to $\sqrt{p} - 1$ do 8. send msg to right; 9. **receive** *msg* from *left*; 10. result := result \cup msg; 11. endfor:

/* Communication along columns */ $up := (my_id - \sqrt{p}) \mod p;$ 12. $down := (my_id + \sqrt{p}) \mod p;$ 13. 14. msg := result;15. for i := 1 to $\sqrt{p} - 1$ do 16. send msg to down; 17. **receive** *msg* from *up*; 18. result := result \cup msg; 19. endfor; end ALL_TO_ALL_BC_MESH 20.

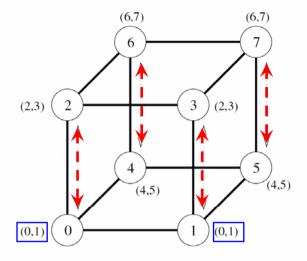
All-to-All Broadcast -Hypercubes

- Generalization of the mesh algorithm to log p dimensions.
- Message size doubles at every step.
- Number of steps: log*p*.

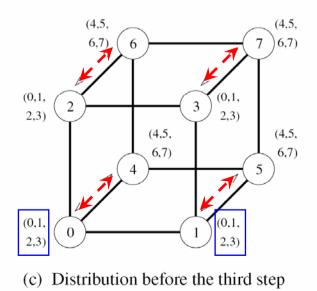
All-to-All Broadcast – Hypercubes

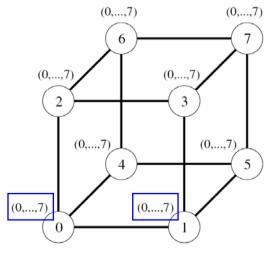


(a) Initial distribution of messages



(b) Distribution before the second step





(d) Final distribution of messages



- 1. **procedure** ALL_TO_ALL_BC_HCUBE(*my_id*, *my_msg*, *d*, *result*)
- 2. **begin**
- 3. $result := my_msg;$
- 4. **for** i := 0 **to** d 1 **do**
- 5. $partner := my_id \text{ XOR } 2^i;$
- 6. **send** *result* to *partner*;
- 7. **receive** *msg* from *partner*;
- 8. $result := result \cup msg;$
- 9. **endfor**;
- 10. end ALL_TO_ALL_BC_HCUBE

Loop on the dimensions

Exchange messages

Forward (double size)

Algorithm 4.7 All-to-all broadcast on a *d*-dimensional hypercube.

All-to-All Reduction – Hypercubes

- 1. **procedure** ALL_TO_ALL_RED_HCUBE(*my_id*, *msg*, *d*, *result*)
- 2. begin

```
3.
         recloc := 0;
                                                         Similar pattern
4.
         for i := d - 1 to 0 do
5.
            partner := my_i d \text{ XOR } 2^i;
                                                         in reverse order.
            j := my_i d \text{ AND } 2^i;
6.
            k := (my_i d \text{ XOR } 2^i) \text{ AND } 2^i;
7.
8.
            senloc := recloc + k;
9.
            recloc := recloc + j;
            send msg[senloc .. senloc + 2^i - 1] to partner;
10.
            receive temp[0 .. 2^{i} - 1] from partner;
11.
            for j := 0 to 2^i - 1 do
12.
                                                                Combine results
13.
                msg[recloc + j] := msg[recloc + j] + temp[j];
            endfor:
14.
15.
         endfor:
         result := msg[my_id];
16.
```

17. end ALL_TO_ALL_RED_HCUBE

Algorithm 4.8 All-to-all broadcast on a *d*-dimensional hypercube. AND and XOR are bitwise logical-and and exclusive-or operations, respectively.

Cost Analysis (Time)

- Ring:
 - $T = (t_s + t_w m)(p-1).$
- Mesh:

$$T = (t_s + t_w m)(\sqrt{p-1}) + (t_s + t_w m \sqrt{p})(\sqrt{p-1}) \\ = 2ts(\sqrt{p-1}) + t_w m(p-1).$$

Hypercube:

$$T = \sum_{i=1}^{5} (t_s + 2^{i-1} t_w m)$$

log*p* steps message of size 2ⁱ⁻¹m.

$$= t_s \log p + rac{t_w m(p-1)}{Alexandre David, MVP'06}$$

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Dense to Sparser: Congestion

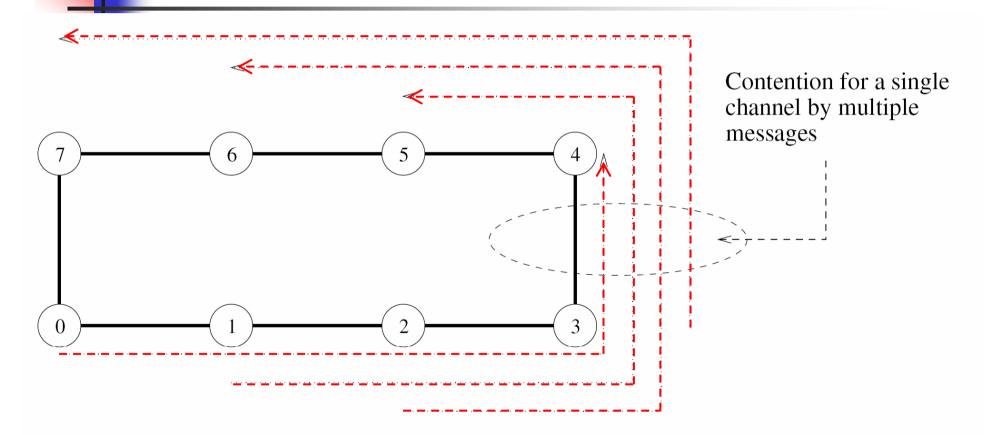
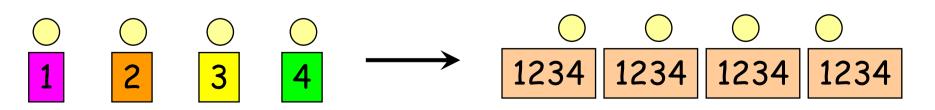


Figure 4.12 Contention for a channel when the communication step of Figure 4.11(c) for the hypercube is mapped onto a ring.

28-02-2006

All-Reduce

- Each node starts with a buffer of size *m*.
- The final result is the same combination of all buffers on every node.
- Same as all-to-one reduce + one-to-all broadcast.
- Different from all-to-all reduce.



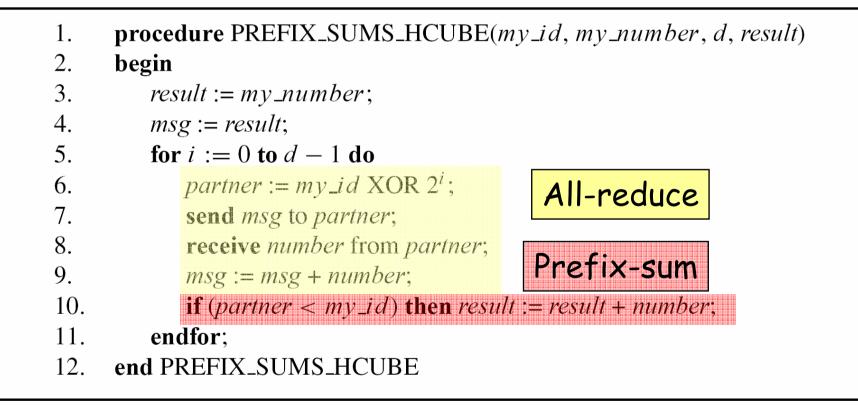
All-Reduce Algorithm

- Use all-to-all broadcast but
 - Combine messages instead of concatenating them.
 - The size of the messages does not grow.
 - Cost (in log *p* steps): $T = (t_s + t_w m) \log p$.

Prefix-Sum

- Given *p* numbers $n_0, n_1, ..., n_{p-1}$ (one on each node), the problem is to compute the sums $s_k = \sum_{i=0}^k n_i$ for all *k* between 0 and *p-1*.
- Initially, n_k is on the node labeled k, and at the end, the same node holds S_k.

Prefix-Sum Algorithm



Algorithm 4.9 Prefix sums on a *d*-dimensional hypercube.

