

## Collective Computing

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### Abstract

*The parallel computing model used in this paper, the Collective Computing Model (CCM), is a variant of the well-known Bulk Synchronous Parallel (BSP) model. The synchronicity imposed by the BSP model restricts the set of available algorithms and prevents the overlapping of computation and communication. Other models, like the LogP model, allow asynchronous computing and overlapping but depend on the use of specific libraries. The CCM describes a system exploited through a standard software platform providing facilities for group creation, collective operations and remote memory operations. Based in the BSP model, two kinds of supersteps are considered: division supersteps and normal supersteps. To illustrate these concepts, the Fast Fourier Transform Algorithm is used. Computational results prove the accuracy of the model in four different parallel computers: a Parsytec Power PC, a Cray T3E, a Silicon Graphics Origin 2000 and a Digital Alpha Server.*

**Key Word:** Parallelism, Bulk Synchronous Parallel Model, Supersteps, Performance Prediction, Parallel Computer.

## 1. Introduction

A computational model defines the behaviour of a theoretic machine. The goal of a model is to ease the design and analysis of algorithms to be executed in a wide range of architectures with the performance predicted by the model. The definition of a computational model limits the set of methodologies to design algorithms and how to analyse and evaluate their execution times. These methodologies restrict the design of the programming languages and guide the building of compilers that produce code for the architectures that match the model. In [Valiant 90], Valiant diagnosed the crisis of parallel computing: the main cause of the crisis is the absence of a parallel computing model that plays the role of bridge between the software and the architecture that is provided by the von Neumann model in the case of sequential computing. The conclusion of Valiant's work is the need of a simple and precise parallel computing model that guides the design and analysis of parallel algorithms. In that work [Valiant 90], Valiant proposed the Bulk Synchronous Parallel (BSP) model. The result of the impact caused by the paper in the theoretic computation community has been the development of BSP algorithms and the software to support their implementation. This software has been specially promoted by the group of McColl and Hill in Oxford, giving place in 1996 to the Oxford BSP Library [Hill 97]. The synchronicity proposed by the BSP restricts the set of available algorithms. In 1993 Karp and Culler proposed the LogP model [Culler 93]. Culler's group developed Active Messages [Eicken 92], a library that supports the LogP model. Afterwards, more libraries and languages oriented to this model have appeared like Fast Messages [Pakin 95] or Split C [Eicken 92].

The parallel programming standards have evolved independently of the rising of these two models. In 1989 the first version of Parallel Virtual Machine (PVM) [Geist 94] appeared. The capacity of PVM to exploit supercomputers and clusters of workstations contributed to its fast spread. In 1993 PVM was the standard "de facto". The success of PVM leads to the first formal definition of Message Passing Interface (MPI) [Snir 96] that was presented in the ICS conference in 1994. In the following years, MPI has replaced PVM until reaching its actual position of parallel programming standard. It is necessary to emphasize that MPI offers a programming model but not a computational model. The prediction of execution times of parallel algorithms developed in MPI or PVM under BSP or LogP presents limitations and difficulties [Kort 98], [Rodriguez 98b].

Due to the difficulty for finding a computational model for current parallel architectures, the best solution until now has been to find models that predict accurately the behaviour of a restricted set of communication functions as in [Abandah 96] and [Arruabarrena 96]. In this paper we try to give a formal generalisation of this approach, the Collective Computing Model (CCM). To show how it works, we use a parallel version of the Fast Fourier Transform algorithm. The experiments were performed in a Parsytec Power PC, a Cray T3E, a Silicon Graphics Origin 2000 and a Digital Alpha Server 8400. MPI was the software platform considered.

The rest of the paper is organised as follows. The next section introduces the Collective Computing Model. Sections 3 and 4 present a comparison between the computational analysis and the experimental results obtained for the example used. In these sections we make a detailed analysis of this algorithm according to the CCM. Finally, section 5 presents some conclusions.

## 2. The Collective Computing Model.

The proposed parallel computational model considers a computer made up by a set of  $P$  processing elements and memories connected through a network. The model describes a system exploited through a library with functions for group creation and collective operations. The role of this library can be played for example, by the collective functions of MPI, the group functions of PVM or *La Laguna C (llc)* [Rodriguez 98a]. We assume the presence of a finite set  $\mathbf{P}$  of partition functions and procedures that allow us to divide the current group in subgroups (these groups having the same properties than the initial one), and a finite set  $\mathbf{F}$  of collective communication functions and procedures whose calls must be executed by all the processors in

the current group. The computation in the Collective Computing Model (CCM) occurs in steps that we will refer to, following the BSP terminology, as supersteps. In the model we consider two kinds of supersteps.

The first kind, called *normal* superstep, has two stages:

1. Local computation.
2. Execution of a collective communication function  $f$  from  $\mathbf{F}$ .

Con formato: Numeración y viñetas

The second kind of superstep defined in the CCM is the *division* superstep. At any instant, the machine can be divided in a certain set  $r$  of submachines with sizes  $P_0, \dots, P_{r-1}$  as a consequence of the call to a collective partition function  $g \in \mathbf{P}$ . We suppose that after the division phase, the processors in the  $k^{\text{th}}$  group are renamed from  $0$  to  $P_k-1$ . In its most general form, the division process  $g$  implies five stages:

1. Distribution of the  $P$  processors in  $r$  groups of sizes  $P_0, \dots, P_{r-1}$  (*Processor Assignment*)
2. Distribution of the input data,  $IN_0, \dots, IN_{r-1}$  of the tasks to be executed (*Input Data Assignment*) among the  $P$  processors:  $in_0, \dots, in_{p-1}$
3. Execution  $Task_0, \dots, Task_{r-1}$  over these input data (*Task Execution*)
4. A phase of reunification (*Rejoinment*), and
5. Distribution of the results  $OUT_0, \dots, OUT_{r-1}$ , generated by the execution of the tasks (*Result Data Assignment*) among the  $P$  processors  $out_0, \dots, out_{p-1}$ .

Con formato

Con formato: Numeración y viñetas

Some of these stages can be dropped in some division functions (for example in MPI, *MPI\_Comm\_Split* has not associated an input data assignment, neither does it have a result data assignment stage, and the tasks in this case are only one). Therefore, a division process  $g$  is characterised by the way it does each of the five previous stages.

The CCM distinguishes the communication and division costs. Associated with each collective communication function  $f \in \mathbf{F}$  there is a cost function,  $T_f$  that predicts the time invested by the communication pattern  $f$  depending on the number of processors  $P$  of the actual submachine and the length of the messages involved. Similarly, the model assumes the presence of a cost function  $T_g$  for each division pattern  $g \in \mathbf{P}$ .

The cost  $\Phi_s$  of a *normal* superstep  $s$ , composed by a computation  $W$ , and the execution of a collective function  $f$ , is given by:

$$\Phi_s = W + T_f = \max \{W_i / i = 0, \dots, P-1\} + T_f(P, h_0, \dots, h_{p-1})$$

Where  $W_i$  is the time invested in computation by processor  $i$  in this superstep and  $h_j$  is the amount of data (given by the maximum or the sum of the packets sent and received) communicated by processor  $j = 0, \dots, P-1$  under the pattern  $f$  and  $P$  denotes the number of processors of the current machine.

Let's consider the other case, where the superstep is a *division* one with partition function  $g \in \mathbf{P}$ . The time or cost  $\Phi_s$  is given by:

$$\Phi_s = T_g(P, in_0, \dots, in_{p-1}, r, out_0, \dots, out_{p-1}) + \max \{ \Phi(Task_0), \dots, \Phi(Task_{r-1}) \}$$

$T_g$  corresponds to the time invested in the division process, input data distribution, reunification and output data interchange. The second term is the maximum of the times, recursively computed for each of the tasks  $Task_0, \dots, Task_{r-1}$  associated with the call to the division function  $g$ .

In conclusion, the CCM is characterised by the tuple:

$$(P, \mathbf{F}, \mathbf{T}_F, \mathbf{P}, \mathbf{T}_P)$$

where

- $P$  is the number of processors.
- $\mathbf{F}$  is the set of collective functions (for example, those from MPI, PVM or *La Laguna C*)
- $\mathbf{T}_F$  is the set of cost functions for each collective function in  $\mathbf{F}$ .
- $\mathbf{P}$  is the set of partition functions (for example the ones in MPI or *La Laguna C*)

- $T_P$  is the set of cost functions for each partition function in  $P$ .

Different proposals can be used to determine  $T_F$ . For example, it would be valid to take as  $T_F$  the empirical set of linear by pieces functions obtained from Abandah's [Abandah 96] or Arruabarrena's [Arruabarrena 96] studies, where latency and bandwidth are considered depending on the communication pattern. The CCM assumes a linear by pieces behaviour in the message size of the functions in  $T_P$ . However, this behaviour can be non-linear in the number  $P$  of processors (i.e. broadcast usually have a logarithmic factor in  $P$ ). A similar approach could be used for obtaining  $T_P$ . The dependence of the architecture allowed in the cost functions is in the coefficients defining each particular function. Thus, once the analysis for a given architecture has been completed, the predictions for a new architecture can be obtained replacing in the formulas the function coefficients.

### III.3. An Example: The Fast Fourier Transform

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Since the use of collective functions - and their associated *normal* supersteps, is a common practice among MPI programmers, we will concentrate in the use of division supersteps. The code in Figure 1 shows a natural parallelization of the Fast Fourier Transform (FFT) algorithm using *La Laguna C* [Rodríguez 98a], a set of macros and functions that extend MPI and PVM with the capacity for nested parallelism. The algorithm takes as input a vector of complex  $A$ , and the number  $n$  of elements in that vector; and returns in vector  $B$  the transformed signal. The algorithm is based in the fact that the computation of the transform of the even and odd terms is independent and therefore can be performed in parallel.

```

1 void parFFT(Complex *A, Complex *B, int n) {
2   Complex *a2, *A2;   /* Even terms */
3   Complex *a1, *A1;   /* Odd terms */
4   int m, size;
5
6   if(NUMPROCESSORS > 1) {
7     if (n == 1) {      /* Trivial problem */
8       b[0].re = a[0].re;
9       b[0].im = a[0].im;
10    }
11   else {
12     m = n / 2;
13     size = m * sizeof(Complex);
14     odd_and_even(A, a2, a1, m);
15     PAR(parFFT(a2, A2, m), A2, size, parFFT(a1, A1, m), A1, size);
16     Combine(B, A2, A1, m);
17   }
18 }
19 else
20   seqFFT(A, B, n);
21 }

```

Figure 1. The Fast Fourier Transform in *llc*.

In *La Laguna C*, variable *NUMPROCESSORS* holds the number of processors available at any instant. The algorithm begins testing if there are more than one processor in the current set. If there is only one processor, a call to the sequential algorithm *seqFFT*, provided by the user, occurs. Otherwise, the algorithm tests if the problem is trivial. If not, function *odd\_and\_even()* decompose the input signal  $A$  in its odd and even components that are stored in vectors  $a1$  and  $a2$  respectively. After that, the *PAR* construct in line 15 is employed to make two recursive calls

to function *parFFT* in order to compute in parallel the transform of the even and odd components. The results of these computations are returned in *A1* and *A2* respectively. The *PAR* macro deals with the update of variable *NUMPROCESSORS* for the two sets of processors created (one dealing with the computation of the even components and the other with the odd ones) accordingly with the distribution policy implemented. Function *Combine()* combines the resulting transform signals *A1* and *A2* into the resulting vector, *B*. The Figure 2 shows the code corresponding to the main function.

The time invested in the division of the original vector takes time  $O(n)$ , and the combination stage has the same complexity  $O(n)$ .

This example is a particular case of a paradigm that we will call a *common-common* algorithm. We say a problem to be solved in parallel is a *common-common problem* (CCP) if initially, the input data are replicated in all the processors and at the end, the solution to the problem is required to be also in all the processors. Analogously we can talk about *private-private* problems (PPP) as those whose input and output are distributed among the processors. Problems can be classified according to the four possible combinations: CCP, PPP, PCP, CPP. A *common-common* Divide and Conquer is a divide and conquer algorithm that solves a CCP. The closure property is the main advantage of the common-common computation: the composition of two common-common algorithms is also a common-common algorithm.

```

1 main(void)
2 { clock_t itime, ftime;
3   int n;
4   complex *A, *B;
5
6   INITIALIZE;
7   initialize(A); /* Read array A */
8   itime = clock();
9   parFFT(A, B, n);
10  ftime = clock();
11  GPRINTF("\n%d: time: (%lf)\n", NAME, difftime(ftime,itime));
12  EXIT;
13 } /* main */

```

**Figure 2. The *main()* function for the code in Figure 1. Notice the same code for all the processors.**

Figure 3 shows the pseudocode produced by the expansion of the *PAR* macro in Figure 1. In line 10, *INLOWSUBSET* macro divides the set of processors in two groups, *G* and *G'*. Each processor *NAME* in a group *G* chooses a processor *PARTNER* in the other group *G'*, and results are interchanged between partners.

```

1  PUSHPARALLELCONTEXT;
2  /* Subset division phase */
3  Compute:
4  NUMPROCESSORS,
5  NAME,
6  NUMPARTNERS AND PARTNERS,
7  INLOWSUBSET
8  /* do the calls and swap the results */
9  if (INLOWSUBSET) {
10 parFFT(a2, A2, n);
11 SWAP(partner, A2, size, A1, size);
12 }
13 else {
14     parFFT(a1, A1, n);
15     SWAP(partner, A1, size, A2, size);
16 }
17 /* Rejoiment */
18 POPPARALLELCONTEXT;
19 }

```

Figure 3. Expansion of the call to the *PAR* macro in Figure 1.

Figure 4 shows a set with eight processors that is divided in two groups with four processors each and the partnership relations established among the processors in the two groups when a block policy is used. The second recursive call to the *PAR* macro gives place to the relations presented in Figure 5. Notice that a third recursive call would give place to a set of partnership relations that form a perfect binary hypercube. Each level of parallelism corresponds to a dimension in the hypercube.

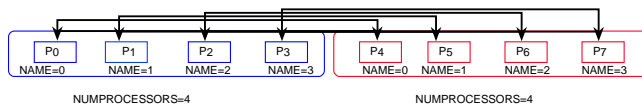


Figure 4. Division phase. Each of the eight processors chose a partner in the other group.

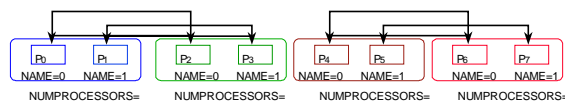


Figure 5. Both groups split again.

In the FFT algorithm, the groups of processors are always divided in two sets of equal size because the number of odd and even components of the signal is the same. However, it is sometimes useful to divide the set of processors in sets with different cardinals to balance the workload assigned to each processor. This is the case, for example, for any divide and conquer algorithm where the amount of work associated with each division of the problem could be different. The division of the set of processors available in subsets with different sizes can be reached in *La Laguna C* through the use of a different version of the *PAR* construct, the *WEIGHTEDPAR*. If the sets have different sizes, the resulting topology is what we call a *dynamic polytope*. Figure 6 shows a division process where an initial group with 6 processors

will be divided irregularly. In the first division, the weights are  $w_1=20$  and  $w_2=10$  and therefore four  $\{0, 1, 2, 3\}$  and two  $\{4, 5\}$  processors are assigned to each group in the first partition.

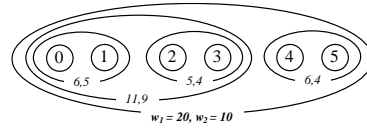


Figure 6. Division process.

Links labelled 1 in Figure 7 show the partnership relations for this first division. If we suppose that successive divisions of the groups of processors take place like Figure 6 shows, then the left group of four processors is divided again with weights  $w_{11}=11$   $w_{12}=9$  while the right group is divided with weights  $w_{21}=6$  and  $w_{22}=4$ . This second division “creates” a new dimension in the dynamic polytope labelled 2 in Figure 7. The topology resulting from the division process shown in Figure 6 is the hypercube presented in Figure 7.

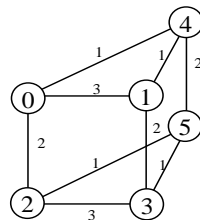


Figure 7. A dynamic polytope.

When there are no more processors available in the FFT code in Figure 1, the sequential algorithm *seqFFT* is called in line 20. The time for the sequential algorithm is  $O((n/P)*\log(n/P))$ . At the end of the recursive calls to *parFFT*, the partners interchange the results of their computation and a communication of  $n/2$  Complex between partners takes place. After the interchange, both groups join in the former group.

The time  $\Phi$  invested by the algorithm following the Computing Collective Model is given by the recursive expression:

$$\Phi = D*n/2 + F*n/2 + \max \{ \Phi(\text{parFFT}(a_2, A_2, m)), \Phi(\text{parFFT}(a_1, A_1, m)) \} + T_{PAR}(P, A_2, \dots, A_2, A_1, \dots, A_1)$$

The first term corresponds to the division process of the original signal into its components. The second term is the time corresponding to the combination of the transformed signals.  $D$  and  $F$  are the complexity constants for the division and combination stages respectively. The third and fourth terms correspond to the *division* superstep. The time invested in the *division* superstep is the maximum invested in each of the parallel transformations plus the time  $T_{PAR}$  invested in the interchange of results that takes place following the EXCHANGE pattern in a machine with  $P$  processors (first argument), without initial data distribution (the first  $P$  input parameters  $in_{0, \dots, in_{P-1}}$  and parameter  $r = 2$  of the model formula have been skipped) with an interchange where each processor sends and receives  $m$  data. We can use the most convenient function  $T_{PAR}$ .

$$T_{PAR}(P, 0, \dots, 0, 2, m, \dots, m) = m * g_{PAR} + L_{PAR}$$

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With a recursive reasoning, we can obtain the total time:

$$\Phi = \sum_{i=0, \log(P)-1} D * n/2^i + C*(n/P)* \log(n/P) + \sum_{s=1, \log(P)} ( g_{PAR} * 2^s * n/P) + L_{PAR} + F * 2^{s-1} * n/p )$$

C is the complexity constant corresponding to the stage where all the processors compute the sequential FFT.

Figure 8 compares the predicted and measured times for the FFT algorithm running with a 2MB complex input vector for the Cray T3E, Silicon Graphics Origin 2000 and Digital Alpha Server. The Figure shows the accuracy of the model.

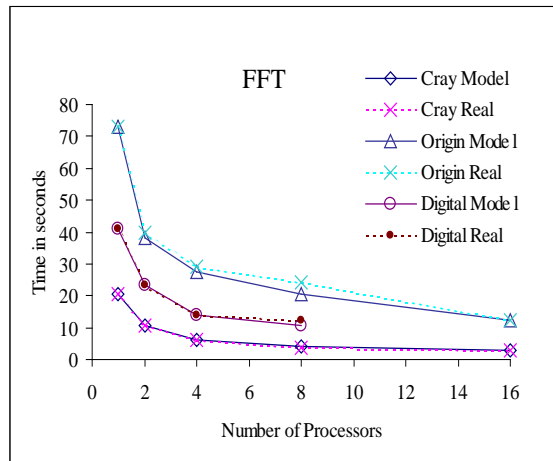


Figure 8. Predicted and actual time curves Algorithm.

Figure 9 shows the same results for a Parsytec Power PC for a 256KB complex vector. The less accurate results are a consequence of the dependency of the network communication system.



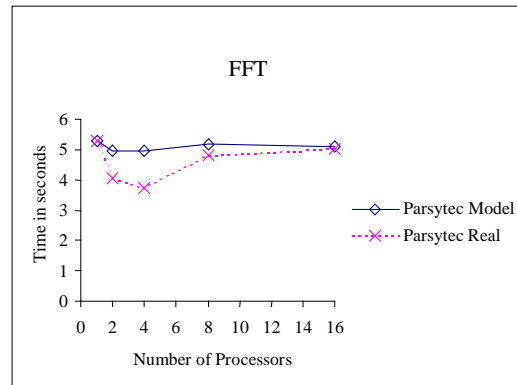


Figure 9. Results for the Parsytec Power PC

#### 4. Conclusions

By the Collective Computing Model, we try to give a formal generalisation to find models that predict accurately the behaviour of a restricted set of communication functions. The model describes a system exploited through a library with functions for group creation and collective operations.

In the Collective Computing Model, the computation occurs in steps that we call to, following the BSP terminology, as supersteps. Two kinds of supersteps are found: *normal* superstep, and the *division* superstep.

The Collective Computing Model suits the MPI parallel programming collective mode when running in high performance networks. The use of groups and *division* supersteps has been illustrated through a parallel version of the FFT in four high performance machines and the results show the model accurately when the influence of network communication is null. In other case the accuracy is less.

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