

Parallel experiments with simple linear algebra operations on a Cray S-MP System 500 matrix coprocessor

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Note NM-N9301 June 1993

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# Parallel experiments with simple linear algebra operations on a Cray S-MP System 500 matrix coprocessor

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#### Abstract

The main characteristics of the Cray S-MP System 500 matrix coprocessor are described and the results are presented of parallel experiments with matrix-vector and matrix-matrix operations on a coprocessor configuration consisting of twenty-eight processing elements. The performance results are compared with a theoretical model involving computing and communication time, and cache size characteristics.

1991 Mathematics Subject Classification: 65Y05, 69C12.

Keywords & Phrases: MIMD computer, parallel matrix coprocessor, linear algebra operations.

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Note NM-N9301 ISSN 0169-0388 CWI

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### 1 Introduction

In 1991 CWI acquired an FPS System 500 64-bit distributed memory multiprocessor system involving one 72 MIPS SPARC scalar processor and a matrix coprocessor with twenty-eight 40 MIPS i860 processors, configured in seven buses, each consisting of four processing elements. In December 1991, Cray took over the FPS System 500 production and maintenance, and since then the machine is called the Cray S-MP System 500. Figure 1 gives a schematic picture of the system, taken from [FPS91b], where the structure of the matrix coprocessor is enlarged. The vector coprocessor is not part of the CWI configuration. More information about this system is given in Appendix A to this paper.

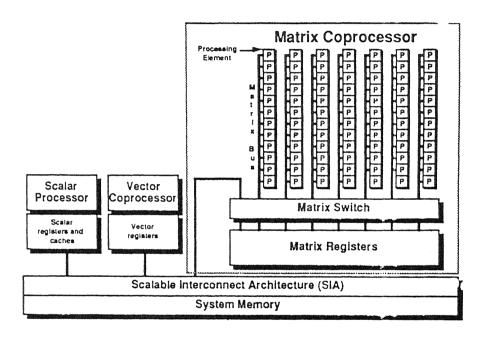


Figure 1: Cray S-MP System 500 Matrix Coprocessor Architecture

In order to get acquainted with this machine, we have carried out several experiments with simple linear algebra operations (matrix-vector and matrix-matrix). Based on the vendor's information we have designed a theoretical performance model and compared this with the actual performance figures. As can be expected, algorithms with high data locality, i.e., with many floating-point operations for each data access, perform best on the matrix coprocessor. There is one restrictive characteristic of the System 500 which should be mentioned here, namely that at a given time, only one processing element on each bus can access the matrix registers for data transport. So while one processing element on a bus is transporting data, the others should spend their cycles on computing, otherwise they have to wait. This means that low locality algorithms can only run efficiently on a one processing element per bus configuration.

The organization of the paper is as follows. In Section 2 we describe, by means of

an example of a vector dot-product computation, how programs can be parallelized on the matrix coprocessor [FPS91b]. In Section 3 we present the results of experiments with matrix-vector multiplication, and in Section 4 those for matrix-matrix multiplication. In both sections the results of varying the number of buses, and the number of processors per bus are discussed. Furthermore, we discuss how the performance is influenced by varying the processor's cache block size. In Section 5 we present a simple performance model and compare this with the results of our experiments. Finally, some conclusions are drawn. In Appendix B we give the listings of our parallel Fortran block subroutines for matrix-vector and matrix-matrix multiplication.

## 2 An example of parallel programming on the System 500 matrix coprocessor

By means of an example of the computation of the vector dot-product we illustrate how a subroutine can be parallelized on the System 500 matrix coprocessor. To that end, one has to insert the so-called **mpp** and **pfp** comment directives. Their meanings are explained shortly in additional comment lines. Details about **mpp** and **pfp** directives are given in Appendix A.1.

The dot-product loop is executed in parallel on the available processing elements (the *number of* available processing elements is set in the calling program), and after completion of the loop the partial sums are collected in the output parameter c.

```
C
C Parallel dotproduct
C Four mpp directive lines follow which indicate that this subroutine
C should be executed on the matrix coprocessor, and which specify the
C use of the subroutine's parameters
CMCP subroutine dotproduct (a, b, c, n)
CMCP input
             real*8
                         a(n), b(n)
CMCP output real*8
CMCP input
             integer*4
      subroutine dotproduct (a, b, c, n)
      real*8
                  a(*), b(*), c
      integer*4
      real*8
                  psum
C
C Initialize c
      c = 0.0D0
C pfp directive: start of parallel region in this subroutine
CPCF PARALLEL
C pfp directive: psum is local to each process
CPCF PRIVATE psum
C Initialize psum on each processor
      psum = 0.0D0
C
C pfp directive: iterations of the following loop are to be executed in
                 parallel, where the iterations of the do-loop are split
C
                  into equal blocks among all available processors.
```

```
C
                 There is an implicit barrier (synchronization point)
С
                 at the end of the loop: this option can be switched off
C
                 by means of the NOWAIT pfp directive.
CPCF PDO BLOCKED
      do 20 i = 1, n
         psum = psum + a(i)*b(i)
   20 continue
C Compute total result from partial results in each processor
C pfp directive: the code which follows is processed by one processor
                 at a time
CPCF CRITICAL SECTION
      c = c + psum
C pfp directive: end of section of code that was started by the
                 CRITICAL SECTION directive
CPCF END CRITICAL SECTION
C pfp directive: end of section of code that was started by the
                 PARALLEL directive
CPCF END PARALLEL
      return
      end
```

## 3 Some experimental results for the matrix-vector product

Suppose the matrix A is of size  $n_1 \times n_2$ , partitioned in blocks of size  $\alpha_1 \times \alpha_2$ , and b and c are vectors of size  $n_2$ ,  $n_1$  and partitioned in segments of size  $\alpha_2$ ,  $\alpha_1$  respectively. Furthermore, we assume that  $n_1 = \alpha_1 N_1$ ,  $n_2 = \alpha_2 N_2$ . Consider the matrix-vector product c = Ab, where  $A = (A_{ik})$ ,  $b = (b_k)$   $(k = 1, N_2)$  and  $c = (c_i) = \sum_{k=1}^{N_2} A_{ik} b_k$   $(i = 1, N_1)$ . We assume that  $\alpha_1$ ,  $\alpha_2$  are chosen so that the block matrix  $A_{ik}$ , and the vector segments  $b_k$  and  $c_i$  can be stored completely in the cache (each processing element has a data cache of 8 KBytes), i.e.  $\alpha_1\alpha_2 + \alpha_2 + \alpha_1 \leq S^L$ , where  $S^L = 2048$  for single precision arithmetic and  $S^L = 1024$  for double precision arithmetic.

We discuss three different implementations for the matrix-vector multiplication.

The first implementation is a standard block-dot product approach and the second implementation is a standard block-saxpy product approach for matrix-vector multiplication. The third implementation is a standard non-blocked dot product approach.

(Note: in the sequel, the superscripts and the subscripts d or s indicate the *block-dot* and the *block-saxpy* algorithm, respectively. In what follows,  $A^L$ ,  $b^L$  and  $c^L$  are cache *work-space* arrays and the superscript L means local.)

### First implementation:

• Block-dot algorithm: ik-version  $(A_{ik} \text{ is a block matrix}, b_k \text{ and } c_i \text{ are segments of the vectors } b \text{ and } c)$ 

```
cpcf
         parallel
cpcf
         pdo
       For i=1:N_1
              c^L(1:\alpha_1) = 0.0d0
              For k=1:N_2
cpcf
         critical section bus
                 load A_{ik} and b_k into the cache arrays A^L and b^L, respectively.
cpcf
         end critical section
                 c^L = c^L + A^L * b^L
              End
cpcf
         critical section bus
              store array c^L = c_i into the main memory.
cpcf
         end critical section
       End
         end parallel
cpcf
```

The algorithm is parallelized over the *i-loop*. So at a given time, each processor is computing independently on different segments  $c_i$ ,  $i = 1, ..., N_1$ , of c (see appendix B, locality example 1 matrix-vector multiplication). In the inner k-loop of the algorithm, the segment

 $c^L$  is kept in cache. So the total number of operations (additions and multiplications) in this algorithm is  $2n_1n_2$ , and the total number  $T_d$  of reads and stores in this algorithm is given by

(1) 
$$T_d = N_1 \{ N_2(\alpha_1 \alpha_2 + \alpha_2) + \alpha_1 \} = n_1 + n_1 n_2 (1 + \frac{1}{\alpha_1})$$

Note that the matrix A is read once, the vector b is read  $N_1$  times and the vector c is stored once.  $T_d$  is independent of  $\alpha_2$  for fixed order of the matrix A.

### Second implementation:

• Block-saxpy algorithm: ki-version  $(A_{ik} \text{ is a block matrix}, b_k \text{ and } c_i \text{ are segments of vectors } b \text{ and } c)$ 

```
c(1:n_1) = 0.0d0
cpcf
         parallel
         pdo
cpcf
       For k=1:N_2
cpcf
         critical section bus
              load b_k into the cache array b^L.
cpcf
         end critical section
              For i=1:N_1
cpcf
         critical section bus
                 load A_{ik} into the cache array A^L.
         end critical section
cpcf
                 c^L = A^L * b^L
         critical section
cpcf
                 c_i = c_i + c^L
         end critical section
cpcf
              End
       End
         end parallel
cpcf
```

This algorithm is parallelized over the k-loop. The segment  $b^L$  is kept in cache during execution of the i-loop. In this loop, the segments  $c_i$ ,  $i = 1, ..., N_1$ , of the global variable c are updated. The pfp directive **cpcf critical section** ensures that no two processors can do this update at the same time (i.e. the directive specifies that only a single process will execute this section of code at a time). So at a given time, each processor is computing dependently on segment  $c_i$  (see appendix B, locality example 2 matrix-vector multiplication). In a similar way, as in the previous algorithm, the total number  $T_s$  of reads and stores between the main memory and the cache in the block-saxpy algorithm is approximately given by

(2) 
$$T_s \approx N_2 \{\alpha_2 + N_1(\alpha_1 \alpha_2 + 2\alpha_1)\} = n_2 + n_1 n_2 (1 + \frac{2}{\alpha_2})$$

We notice that  $T_s$  is independent of the value of  $\alpha_1$  for fixed order of the matrix A. The matrix A and the vector b are read once and the vector c is loaded  $N_2$  times and stored  $N_2$  times.

We have carried out various experiments in double precision with these implementations. We measured the MFLOP-rates of the first and the second implementation for  $\alpha_1 = \alpha_2 = 30$  and n = i \* 30, i = 1, ..., 30, on the following configurations of the matrix coprocessor:  $p = n_b \times n_p$  processors (where  $n_b$  denotes the number of buses and  $n_p$  the number of processors per bus), for  $n_b = 7$ ,  $n_p = 1, ..., 4$ , and for  $n_p = 4$ ,  $n_b = 1, ..., 7$ . The results are displayed in figures 3.1-3.4. The peak performance of both implementations is reached when n = 840 and also the performance increases with the number of processors in use.

We measured the total computing time varying  $n_b$  and keeping fixed  $n_p$  and the total computing time varying  $n_p$  and keeping fixed  $n_b$ . The results are given in tables 3.1 and 3.2. We also have computed the speedups for the various configurations given above. These are given in figures 3.5 and 3.6.

If a certain task for one processor requires  $t_c$  seconds computing time and  $t_m$  seconds communication time, then the parallel execution of N such tasks on a configuration of p processors (with  $n_b$  buses and  $n_p$  processors per bus) requires  $\lceil \frac{N}{p} \rceil t_c$  seconds computing time, and  $\lceil \frac{N}{n_b} \rceil t_m$  seconds communication time (since processors on the same bus can not communicate with the matrix registers concurrently). The total execution (computing and communication) time depends on the ratio between  $t_c$  and  $t_m$ . If  $t_c \gg t_m$  then most of the processor communication on a single bus will be done while the other processors on that bus are busy with computing. If  $t_c \ll t_m$  then the computing on the bus processors will be done while one of them is busy with communication. In all other cases the total execution time depends on the extent to which the computing and communication parts can be overlapped, and this in turn depends on the precise place(s) in the algorithm where communication has to be carried out.

For the parallel execution of our matrix-vector algorithm, let  $C_d$  and  $C_s$  denote the computing times for the block-dot and the block-saxpy versions, respectively, and let  $M_d$  and  $M_s$  denote the corresponding communication times. If R is the number of floating point operations per second and r the rate, in words per seconds, by which a block matrix or a segment vector can be read or stored then we have the following (optimistic) estimates ([x] is the smallest integer  $\geq x$ , [x] is the largest integers  $\leq x$ ):

(3) 
$$C_d \approx \lceil N_1/p \rceil 2\alpha_1 n_2/R$$

(4) 
$$M_d \approx \lceil N_1/n_b \rceil \{ (1+\alpha_1)n_2 + \alpha_1 \}/r$$

(5) 
$$C_s \approx \lceil N_2/p \rceil 2\alpha_2 n_1/R + N_2 n_1/R$$

(6) 
$$M_s \approx \lceil N_2/n_b \rceil \alpha_2 (1+n_1)/r + 2N_2 n_1/r$$

The terms  $N_2n_1/R$  in  $C_s$  and  $2N_2n_1/r$  in  $M_s$  are due to the fact that no two processors are allowed to execute the update statement  $c_i = c_i + c^L$  concurrently. From (3)-(6) it follows that if we increase the value of  $n_b$ , while keeping all other parameters (including  $n_p$ ) fixed, then the computing and the communication times will decrease. However, if we increase  $n_p$ , we see that the computing times will decrease, but not the communication times.

We have carried out a number of experiments in double precision to verify these properties. We measured the total computing times and the corresponding MFLOP-rates of the two implementations varying the block sizes of the matrix A. For the block-dot algorithm, we took rectangular blocks of size:  $\alpha_1 = 6$ ,  $\alpha_2 = 36$ ;  $\alpha_1 = 18$ ,  $\alpha_2 = 36$ ;  $\alpha_1 = 18$ ,  $\alpha_2 = 42$ ;  $\alpha_1 = 36$ ,  $\alpha_2 = 18$ ;  $\alpha_1 = 36$ ,  $\alpha_2 = 24$ . For the block-saxpy algorithm, we took similar blocks, but with  $\alpha_1$  and  $\alpha_2$  interchanged. We fixed the configuration of the matrix coprocessor at p = 28 processors, i.e.  $n_b = 7$ , and  $n_p = 4$ . The results are displayed in figures 3.7 and 3.8.

### Third implementation:

The matrix-vector algorithm is a standard dot product approach, so that c = Ab, where  $A = (A_{ik})$  is a matrix of size  $n_1 \times n_2$ ,  $b = (b_k)$ ,  $c = (c_i)$  are two vectors of size  $n_2$ ,  $n_1$  respectively, and  $c_i = \sum_{k=1}^{n_2} A_{ik}b_k$ ,  $i = 1, ..., n_1$ . A is stored by means of a row storage scheme. This algorithm is parallelized over the i-loop in such a way that different processors will treat different iterations of the loop (see appendix B, example 3 matrix-vector multiplication). We measured the MFLOP-rates of this implementation for  $n_1 = n_2 = 200 * i$ , i = 1, ..., 9 by varying the values of  $n_p$  and keeping  $n_b$  fixed, and by varying the values of  $n_b$  and keeping  $n_p$  fixed. The results are displayed in figures 3.9 and 3.10.

Table 3.1: The total computing time for the block-dot algorithm (in seconds) with  $n_1=n_2=n$ .

			an airean teagarangan terreta yan kan mendelekin keta 1994	$n_b \times n_p$				
n	$1 \times 1$	$2 \times 1$	$3 \times 1$	$4 \times 1$	$5 \times 1$	$6 \times 1$	$7 \times 1$	
210	1.200	0.695	0.528	0.362	0.362	0.363	0.195	$\times 10^{-2}$
420	4.718	2.378	1.706	1.374	1.041	1.042	0.709	$\times 10^{-2}$
630	10.600	5.585	3.561	3.056	2.572	2.063	1.563	$\times 10^{-2}$
840	18.820	9.428	6.756	4.751	4.09	3.427	2.746	$\times 10^{-2}$
n	$1 \times 2$	$2 \times 2$	$3 \times 2$	$4 \times 2$	$5 \times 2$	$6 \times 2$	$7 \times 2$	
210	0.729	0.384	0.375	0.208	0.208	0.210	0.201	$\times 10^{-2}$
420	2.447	1.413	1.056	0.732	0.715	0.715	0.379	$\times 10^{-2}$
630	5.694	3.116	2.094	1.604	1.569	1.088	1.070	$\times 10^{-2}$
840	9.602	4.836	3.455	2.769	2.101	2.094	1.433	$\times 10^{-2}$
n	$1 \times 3$	$2 \times 3$	$3 \times 3$	$4 \times 3$	$5 \times 3$	$6 \times 3$	$7 \times 3$	
210	0.577	0.391	0.223	0.213	0.213	0.214	0.206	$\times 10^{-2}$
420	1.792	1.088	0.733	0.726	0.391	0.405	0.382	$\times 10^{-2}$
630	3.690	2.128	1.592	1.088	1.085	1.080	0.583	$\times 10^{-2}$
840	6.919	3.487	2.791	2.139	1.440	1.439	1.448	$\times 10^{-2}$
n	$1 \times 4$	$2 \times 4$	$3 \times 4$	$4 \times 4$	$5 \times 4$	$6 \times 4$	$7 \times 4$	
210	0.453	0.272	0.2171	0.208	0.209	0.208	0.201	$\times 10^{-2}$
420	1.741	0.851	0.837	0.503	0.395	0.395	0.385	$\times 10^{-2}$
630	3.896	1.921	1.249	1.267	1.246	0.747	0.600	$\times 10^{-2}$
840	6.276	3.416	2.544	1.665	1.666	1.664	1.008	$\times 10^{-2}$

Table 3.2: The total computing time for the block-saxpy algorithm (in seconds) with  $n_1 = n_2 = n$ .

	-			n. ∨ n				
$\parallel \ _{n} \parallel$	$1 \times 1$	$2 \times 1$	$3 \times 1$	$n_b \times n_p$ $4 \times 1$	$5 \times 1$	$6 \times 1$	$7 \times 1$	
	$\frac{1 \times 1}{1.215}$							$\times 10^{-2}$
210		0.699	0.535	0.368	0.368	0.365	0.204	1
420	4.667	2.354	1.692	1.363	1.035	1.044	0.707	$\times 10^{-2}$
630	10.434	5.481	3.521	3.013	2.516	2.022	1.537	$\times 10^{-2}$
840	18.469	9.255	6.647	4.658	4.006	3.347	2.694	$\times 10^{-2}$
n	$1 \times 2$	$2 \times 2$	$3 \times 2$	$4 \times 2$	$5 \times 2$	$6 \times 2$	$7 \times 2$	
210	0.843	0.458	0.417	0.251	0.249	0.260	0.211	$\times 10^{-2}$
420	2.949	1.618	1.209	0.876	0.802	0.808	0.487	$\times 10^{-2}$
630	6.715	3.631	2.406	1.915	1.807	1.307	1.198	$\times 10^{-2}$
840	11.538	5.799	4.176	3.197	2.558	2.408	1.757	$\times 10^{-2}$
n	$1 \times 3$	$2 \times 3$	$3 \times 3$	$4 \times 3$	$5 \times 3$	$6 \times 3$	$7 \times 3$	
210	0.723	0.466	0.297	0.257	0.254	0.252	0.217	$\times 10^{-2}$
420	2.459	1.375	0.967	0.883	0.558	0.559	0.488	$\times 10^{-2}$
630	5.238	2.888	2.037	1.547	1.429	1.355	0.858	$\times 10^{-2}$
840	9.561	4.814	3.668	2.704	2.058	1.922	1.765	$\times 10^{-2}$
n	$1 \times 4$	$2 \times 4$	$3 \times 4$	$4 \times 4$	$5 \times 4$	$6 \times 4$	$7 \times 4$	
210	0.614	0.357	0.305	0.260	0.258	0.259	0.219	$\times 10^{-2}$
420	2.278	1.164	0.995	0.665	0.568	0.568	0.491	$\times 10^{-2}$
630	5.011	2.594	1.719	1.593	1.483	0.988	0.865	$\times 10^{-2}$
840	8.339	4.453	3.312	2.277	2.139	2.028	1.402	$\times 10^{-2}$

Figure 3.1: The speed of the parallel block dot algorithm (matvec)

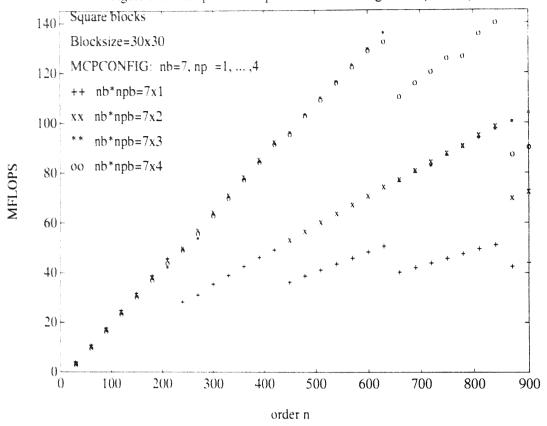
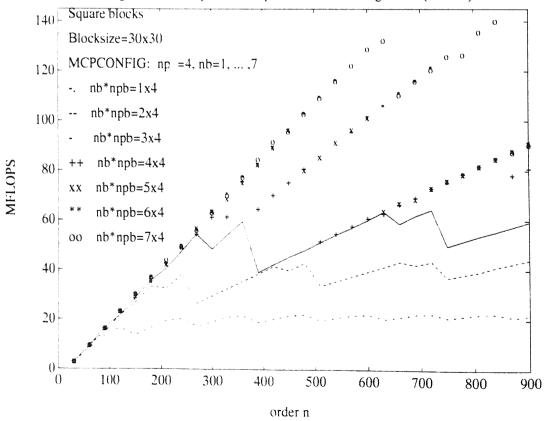
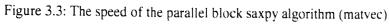


Figure 3.2: The speed of the parallel block dot algorithm (matvec)





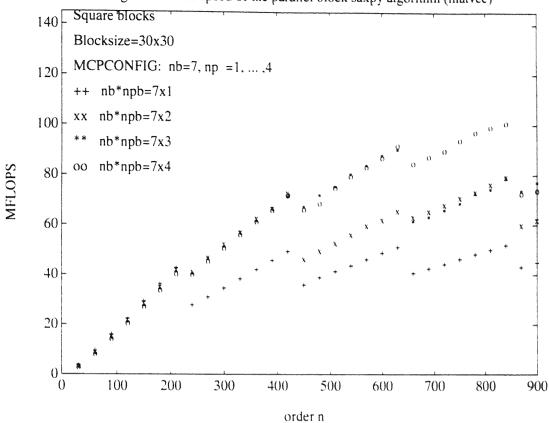
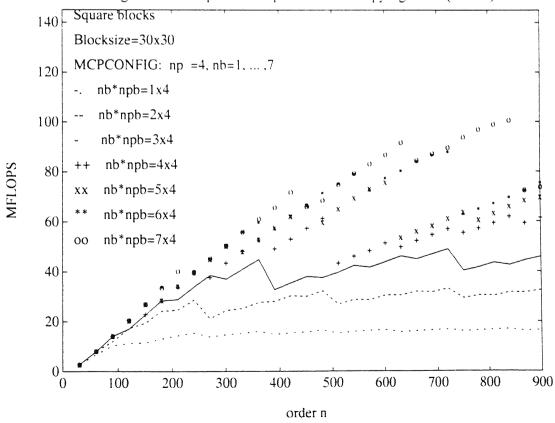
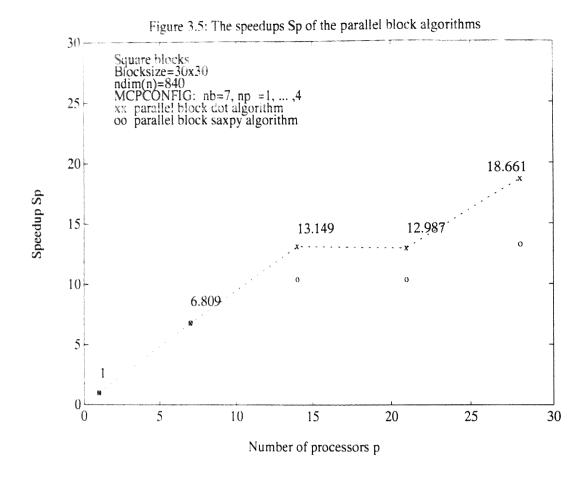


Figure 3.4: The speed of the parallel block saxpy algorithm (matvec)





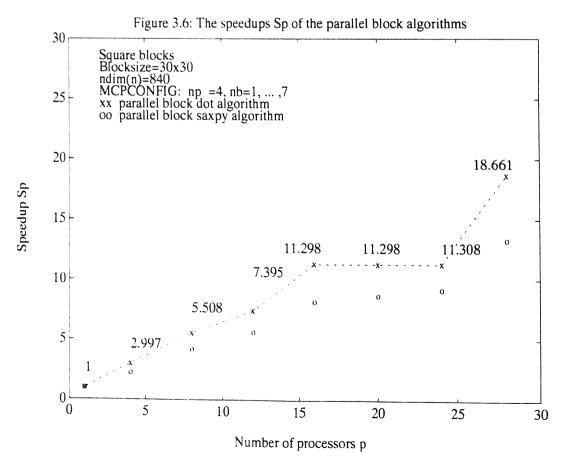


Figure 3.7: The speed of the parallel block dot algorithm

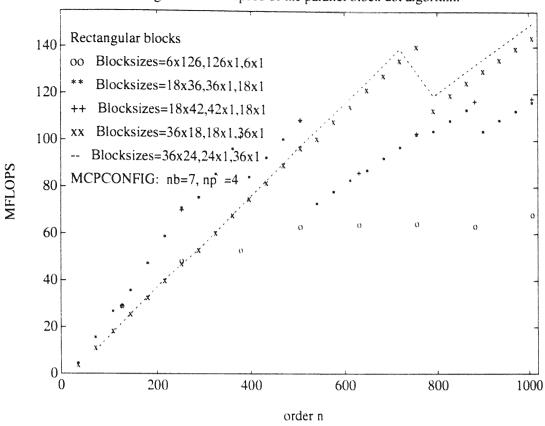
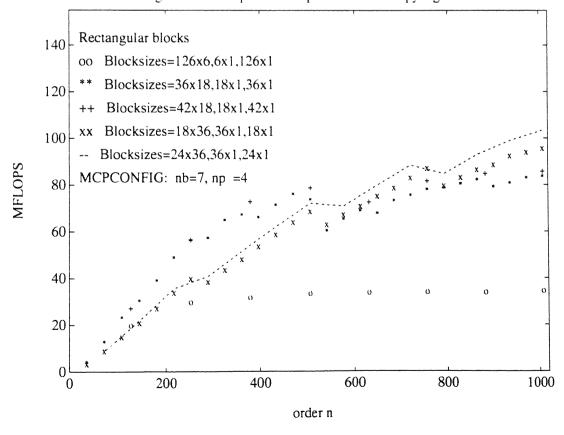
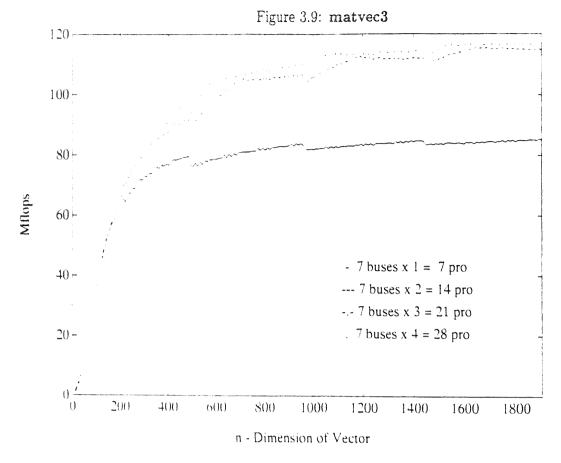
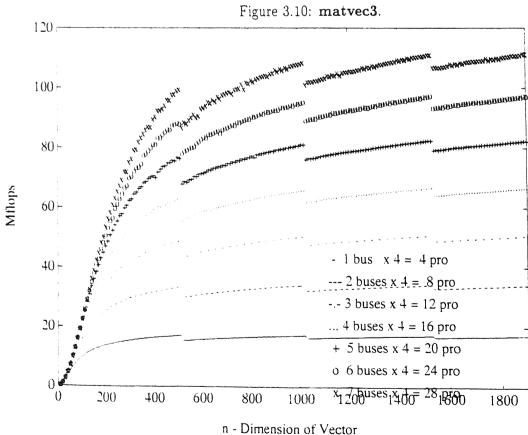


Figure 3.8: The speed of the parallel block saxpy algorithm







## 4 Some experimental results for the matrix-matrix product

In this section we discuss three different implementations for the matrix-matrix multiplication. We assume that the matrices A,B and C are of sizes  $n_1 \times n_2$ ,  $n_2 \times n_3$ ,  $n_1 \times n_3$  and are partitioned in blocks of size  $\alpha_1 \times \alpha_2$ ,  $\alpha_2 \times \alpha_3$ ,  $\alpha_1 \times \alpha_3$  respectively and we assume that  $n_i = \alpha_i N_i$ . Consider the matrix-matrix product C = AB, where  $A = (A_{ik})$ ,  $B = (B_{kj})$ ,  $C = (C_{ij})$  and  $C_{ij} = \sum_{k=1}^{N_2} A_{ik} B_{kj}$ ,  $i = 1, ..., N_1$ ;  $j = 1, ..., N_3$ . We also assume that  $\alpha_1, \alpha_2, \alpha_3$  are chosen so that one block from A, one block from B, and one block from C can be stored completely in the cache (each processing element has a data cache of 8 KBytes), i.e.  $\alpha_1\alpha_2 + \alpha_2\alpha_3 + \alpha_1\alpha_3 \leq S^L$  where  $S^L = 2048$  for single precision arithmetic and  $S^L = 1024$  for double precision arithmetic. We proceed as follows (here  $A^L$ ,  $B^L$  and  $C^L$  are the cache work-space arrays and the superscript L means local):

### First implementation:

• Block-dot algorithm: ijk-version  $(A_{ik}, B_{kj}, \text{ and } C_{ij} \text{ are block matrices})$ 

```
parallel
cpcf
         pdo
cpcf
       For i=1:N_1
           For j=1:N_3
              C^{L}(1:\alpha_{1},1:\alpha_{3})=0.0d0
              For k=1:N_2
cpcf
         critical section bus
                  load A_{ik} and B_{kj} into the cache arrays A^L and B^L, respectively.
         end critical section
cpcf
                  C^L = C^L + A^L * B^L
              End
          critical section bus
cpcf
              store array C^L = C_{ij} into the main memory.
          end critical section
cpcf
           End
       End
cpcf
          end parallel
```

The algorithm operates on blocks. The matrices are stored columwise (ordinary Fortran way) in two-dimensional arrays. In the innermost k-loop, the array  $C^L$  is kept in cache. The algorithm is parallelized over the i-loop in such a way that different processors will treat different iterations of the loop. So at a given time, each processor is computing independently on different rows of blocks  $C_{ij}$ ,  $j = 1, ..., N_3$ , of C (see appendix B, locality example 1 matrix-matrix multiplication). The computation of each block  $C_{ij}$  of C requires

a row of blocks  $A_{ik}$ ,  $k=1,...,N_2$  and a column of blocks  $B_{kj}$ ,  $k=1,...,N_2$ . If we compute the amount of traffic between main memory and cache, we find that the matrix A is read  $N_3$  times and the matrix B is read  $N_1$  times and the matrix C is stored once, so that the total number  $T_d$  of reads and stores in the block-dot algorithm is given by

(7) 
$$T_d = N_1 N_3 (N_2 (\alpha_1 \alpha_2 + \alpha_2 \alpha_3) + \alpha_1 \alpha_3) = n_1 n_3 + n_1 n_2 n_3 (\frac{1}{\alpha_3} + \frac{1}{\alpha_1}).$$

The total number of operations (additions and multiplications) in the *block-dot* algorithm is  $2n_1n_2n_3$ . Further, we notice that  $T_d$  is independent of  $\alpha_2$  (for fixed  $n_1$ ,  $n_2$  and  $n_3$ ).

### Second implementation:

• Block-saxpy algorithm: jki-version  $(A_{ik}, B_{kj}, \text{ and } C_{ij} \text{ are block matrices})$ 

```
C(1:n_1,1:n_3) = 0.0d0
         parallel
cpcf
cpcf
         pdo
      For j=1:N_3
          For k=1:N_2
cpcf
         critical section bus
             load B_{kj} into the cache array B^L.
         end critical section
cpcf
             For i=1:N_1
cpcf
         critical section bus
                 load A_{ik} and C_{ij} into the cache arrays A^L and C^L, respectively.
         end critical section
cpcf
                 C^L = C^L + A^L * B^L
         critical section bus
cpcf
                 store array C^L = C_{ij} into the main memory.
cpcf
         end critical section
              End
          End
       End
cpcf
         end parallel
```

In the inner loop over k, the block  $B_{kj}$  is kept in the cache. The algorithm is parallelized over the *j*-loop. So at a given time, each processor is computing independently on different columns of blocks  $C_{ij}$ ,  $i = 1, ..., N_1$ , of C. We have regrouped the load and store instructions inside the *i*-loop of the algorithm in one **critical section bus**. This eliminates the overhead caused by having more than one **critical section bus** in the *i*-loop (see appendix B, locality example 2 matrix-matrix multiplication). In a similar way, as in the previous algorithm, the total number  $T_s$  of reads and stores between the main memory and the

cache in the block-saxpy algorithm is given by

(8) 
$$T_s = N_3 N_2 (N_1(\alpha_1 \alpha_2 + 2\alpha_1 \alpha_3) + \alpha_2 \alpha_3) = n_2 n_3 + n_1 n_2 n_3 (\frac{1}{\alpha_3} + \frac{2}{\alpha_2}).$$

The total number of operations in this algorithm is  $2n_1n_2n_3$ , and  $T_s$  is independent of  $\alpha_2$  for fixed  $n_1$ ,  $n_2$  and  $n_3$ . The matrix A is read  $N_3$  times, the matrix B is read once and the matrix C is loaded  $N_2$  times and stored  $N_2$  times.

#### Remark:

The choice made in the earlier described algorithms on the loop parallelized is somewhat arbitrary because the three loops are entirely interchangeable and offer similar opportunities for parallelization.

We have carried out various experiments in double precision with the block-dot and block-saxpy algorithms. First, we took  $\alpha_1 = \alpha_2 = \alpha_3 = 18$ , and  $n_1 = n_2 = n_3 = n$ . We measured the MFLOP-rates of our implementations for n = i \* 18, i = 1, ..., 30, on the following configurations of the matrix coprocessor:  $p = n_b \times n_p$  processors, for  $n_b = 7$ ,  $n_p = 1, ..., 4$ , and for  $n_p = 4$ ,  $n_b = 1, ..., 7$ . The results are displayed in figures 4.1-4.4. We see for example that the maximal performance is reached when  $n = 28 \times 18 = 504$ , and for both algorithms, the performance increases with the number of processors in use.

We measured the total computing time varying  $n_b$  and keeping fixed  $n_p$  and the total computing varying  $n_p$  and keeping fixed  $n_b$ . The results are given in tables 4.1 and 4.2. For a matrix of size n=504, we have computed the speedups (with respect to the wall clock time, on one processor) for the various configurations given above. There are given in figures 4.5-4.6. Since the block size is  $18 \times 18$ , there are 504/18 = 28 iterations of the outermost loop of both algorithms, so we have 28 independent tasks for the available number p of processors. This means that if 28 is divisible by p, we expect a speedup by a factor of about p. Otherwise, this speedup factor will be smaller. The results in figures 4.5 and 4.6 confirm this.

So far we have considered (square) matrices of order that are multiples of the (square) block size. If now the block matrices have different sizes  $\alpha_1 \times \alpha_2$ ,  $\alpha_2 \times \alpha_3$  and  $\alpha_1 \times \alpha_3$  respectively, then the computing time  $C_d$ , the communication time  $M_d$ , and their quotient for the block-dot algorithm can be estimated by

(9) 
$$C_d \approx \lceil N_1/p \rceil 2\alpha_1 n_2 n_3/R$$

(10) 
$$M_d \approx \lceil N_1/n_b \rceil \{ n_2 n_3 (1 + \frac{\alpha_1}{\alpha_3}) + \alpha_1 n_3 \} / r$$

(11) 
$$\frac{M_d}{C_d} \approx \frac{\lceil N_1/n_b \rceil}{\lceil N_1/p \rceil} \frac{1}{2} \left\{ \frac{1}{\alpha_3} + \frac{1}{\alpha_1} + \frac{1}{n_2} \right\} R/r$$

For the *block-saxpy* algorithm, the computing time  $C_s$ , the communication time  $M_s$ , and their quotient can be estimated by

$$(12) C_s \approx \lceil N_3/p \rceil 2\alpha_3 n_1 n_2/R$$

(13) 
$$M_s \approx \lceil N_3/n_b \rceil \{ n_1 n_2 (1 + 2\frac{\alpha_3}{\alpha_2}) + \alpha_3 n_2 \} / r$$

(14) 
$$\frac{M_s}{C_s} \approx \frac{\lceil N_3/n_b \rceil}{\lceil N_3/p \rceil} \frac{1}{2} \left\{ \frac{1}{\alpha_3} + \frac{2}{\alpha_2} + \frac{1}{n_1} \right\} R/r$$

Similar to the matrix-vector case discussed in Section 3, we see that the computing time can be decreased by increasing  $n_b$  or  $n_p$ , but that the communication time can be decreased only by increasing  $n_b$  (and not by increasing  $n_p$ ).

From (11), if  $\alpha_1$  and  $\alpha_3$  increase for fixed order of the matrices A and B then the ratio  $\frac{M_d}{C_d}$  decreases. Similarly, from (14) if  $\alpha_2$  and  $\alpha_3$  increase for fixed order of the matrices A and B then the ratio  $\frac{M_s}{C_s}$  decreases and this leads of course to a better performance.

We have performed tests to demonstrate these properties, which are discussed more in details in Section 5. So we measured the total computing time and the *MFLOP-rates* of our implementations, varying the processor's cache block sizes.

For the first implementation, we took square blocks of size  $\alpha_1=18$ ,  $\alpha_2=18$ ,  $\alpha_3=18$  and rectangular blocks of size  $\alpha_1=18$ ,  $\alpha_2=36$ ,  $\alpha_3=6$ ;  $\alpha_1=18$ ,  $\alpha_2=6$ ,  $\alpha_3=36$ ;  $\alpha_1=6$ ,  $\alpha_2=36$ ,  $\alpha_3=18$  and  $\alpha_1=6$ ,  $\alpha_2=18$ ,  $\alpha_3=36$  respectively, for  $n_1=n_2=n_3=n$ , where n=i\*36, for i=1,..., 15. For the second implementation, we took the same square blocks and rectangular blocks of size  $\alpha_1=18$ ,  $\alpha_2=36$ ,  $\alpha_3=6$ ;  $\alpha_1=6$ ,  $\alpha_2=36$ ,  $\alpha_3=18$ ;  $\alpha_1=6$ ,  $\alpha_2=18$ ,  $\alpha_3=36$ ;  $\alpha_1=36$ ,  $\alpha_2=18$ ,  $\alpha_3=6$  respectively. For both algorithms, we fixed the configuration of the matrix coprocessor at p=28 processors, i.e,  $n_b=7$ , and  $n_p=4$ . The results are displayed in figures 4.7 and 4.8.

#### Third implementation:

The algorithm used here, is implemented in terms of a call to level 3 BLAS on the matrix coprocessor. The level 3 BLAS incorporates matrix-matrix operations. The level 3 BLAS used here is: **RGMMUL** for multiplying two matrices (see Appendix B, locality example 3 matrix-matrix multiplication). We measured the MFLOP-rates of this implementation for n = i \* 100, i = 1, ..., 10, on the following configurations of the matrix coprocessor: for  $n_b = 7$ ,  $n_p = 1$ , ..., 4, and for  $n_p = 4$ ,  $n_b = 1$ , ..., 7. The results are displayed in figures 4.9 and 4.10. The maximal performance is reached round n = 500, and increases with the number of processors in use.

Table 4.1: The total computing time for the block-dot algorithm (in seconds) with  $n_1 = n_2 = n_3 = n$ .

			Particular of the Late Annual Management and	m. V m			
			0 1	$n_b \times n_p$			_
n	1 × 1	$2 \times 1$	$3 \times 1$	$4 \times 1$	$5 \times 1$	$6 \times 1$	$7 \times 1$
126	0.439	0.251	0.188	0.125	0.125	0.125	0.0632
252	3.501	1.750	1.250	1.001	0.750	0.750	0.500
378	11.799	6.181	3.933	3.372	2.810	2.248	1.686
504	27.946	13.973	9.982	6.988	5.989	4.991	3.993
n	$1 \times 2$	$2 \times 2$	$3 \times 2$	$4 \times 2$	$5 \times 2$	$6 \times 2$	$7 \times 2$
126	0.253	0.127	0.126	0.064	0.064	0.064	0.062
252	1.767	1.008	0.755	0.505	0.503	0.503	0.253
378	6.228	3.396	2.262	1.700	1.696	1.134	1.129
504	14.085	7.044	5.031	4.018	3.019	3.011	2.014
n	$1 \times 3$	$2 \times 3$	$3 \times 3$	$4 \times 3$	$5 \times 3$	$6 \times 3$	$7 \times 3$
126	0.191	0.127	0.064	0.064	0.064	0.064	0.063
252	1.269	0.759	0.505	0.504	0.254	0.254	0.253
378	3.987	2.276	1.702	1.140	1.137	1.132	0.571
504	10.096	5.051	4.032	3.021	2.023	2.018	2.010
n	$1 \times 4$	$2 \times 4$	$3 \times 4$	$4 \times 4$	$5 \times 4$	$6 \times 4$	$7 \times 4$
126	0.129	0.065	0.064	0.064	0.964	0.064	0.063
252	1.020	0.510	0.506	0.256	0.254	0.254	0.253
378	3.424	1.714	1.142	1.140	1.136	0.572	0.570
504	7.104	4.051	3.037	2.026	2.022	2.014	1.016

Table 4.2: The total computing time for the *block-saxpy* algorithm (in seconds) with  $n_1 = n_2 = n_3 = n$ .

				$n_b \times n_p$			
$\mid n \mid$	$1 \times 1$	$2 \times 1$	$3 \times 1$	$4 \times 1$	$5 \times 1$	$6 \times 1$	$7 \times 1$
126	0.443	0.253	0.189	0.126	0.126	0.126	0.063
252	3.525	1.763	1.259	1.007	0.756	0.755	0.504
378	11.882	6.224	3.962	3.395	2.829	2.264	1.698
504	28.143	14.072	10.053	7.036	6.032	5.027	4.021
n	$1 \times 2$	$2 \times 2$	$3 \times 2$	$4 \times 2$	$5 \times 2$	$6 \times 2$	$7 \times 2$
126	0.258	0.129	0.128	0.0653	0.065	0.065	0.063
252	1.792	1.020	0.764	0.512	0.509	0.508	0.257
378	6.300	3.434	2.288	1.721	1.714	1.147	1.141
504	14.239	7.121	5.089	4.060	3.054	3.040	2.038
n	$1 \times 3$	$2 \times 3$	$3 \times 3$	$4 \times 3$	$5 \times 3$	$6 \times 3$	$7 \times 3$
126	0.195	0.129	0.066	0.065	0.065	0.065	0.064
252	1.291	0.769	0.516	0.511	0.259	0.259	0.257
378	4.046	2.308	1.723	1.156	1.151	1.146	0.579
504	10.223	5.113	4.078	3.054	2.048	2.044	2.031
n	$1 \times 4$	$2 \times 4$	$3 \times 4$	$4 \times 4$	$5 \times 4$	$6 \times 4$	$7 \times 4$
126	0.133	0.067	0.066	0.065	0.065	0.065	0.063
252	1.040	0.520	0.514	0.262	0.259	0.259	0.253
378	3.478	1.743	1.163	1.155	1.149	0.583	0.570
504	7.207	4.107	3.078	2.055	2.048	2.038	1.016

So far we have studied different block algorithm techniques applied to the simple matrix-vector and matrix-matrix operations. If now we examine the behavior of the numerical results of our implementations, which are given in the figures 3.1-3.6 and 4.1-4.6, it can be seen that the total computing time follows the same pattern in all the given figures. For the matrix-matrix product the measured MFLOP-rates for the block-dot (resp. block-saxpy) algorithm are linear with the order of the matrices if the processor configuration is used once i.e.,  $N_1/p \leq 1$  (respectively  $N_3/p \leq 1$ ). If  $N_1/p > 1$  (respectively  $N_3/p > 1$ ) then the MFLOP-rates become non-linear as a function of the order n and drop after each use of the processor configuration, and this happens  $\lfloor N_1/p \rfloor$  times (respectively  $\lfloor N_3/p \rfloor$  times). For fixed  $n_1$ ,  $n_2$  and  $n_3$ , we generally expect for all algorithms that the total computing time decreases as  $n_b$  increases for fixed value of  $n_p$  and decreases slightly as  $n_p$  increases for fixed value of  $n_b$ . The information of the following tables support this. The tables 3.1, 3.2, 4.1 and 4.2 show the computing time obtained by varying  $n_b$  and keeping fixed  $n_b$ . For the tables 3.1 and 3.2, we took  $n_1 = 30 * i$ ,  $i_1 = 7$ , 14, 21, 28 and blocks of size  $30 \times 30$ . For the tables 4.1

and 4.2, we took n = 18 \* i, i = 7, 14, 21, 28 and blocks of size  $18 \times 18$ .

It is observed in view of the given tables that the total computing time on the matrix coprocessor configuration with  $n_b = a$  and  $n_p = b$  where a > b is slightly less than that on a configuration with  $n_b = b$  and  $n_p = a$  (for a given order n). This again illustrates the communication problem if more than one processors are configured on the same bus. We conclude that we have to choose the value of  $n_b$  as close as possible to the maximum of the matrix coprocessor bus configuration in order to minimize the total computing time.

Figure 4.1: The speed of the parallel block dot algorithm

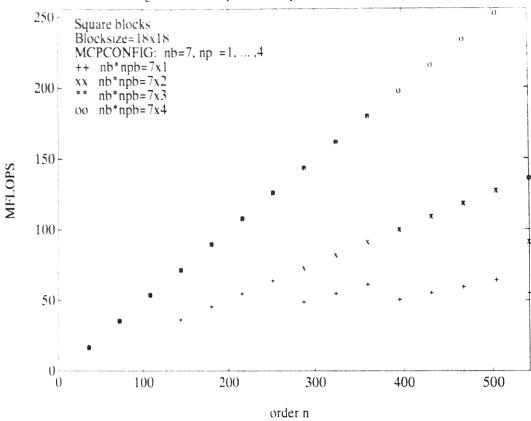


Figure 4.2: The speed of the parallel block dot algorithm

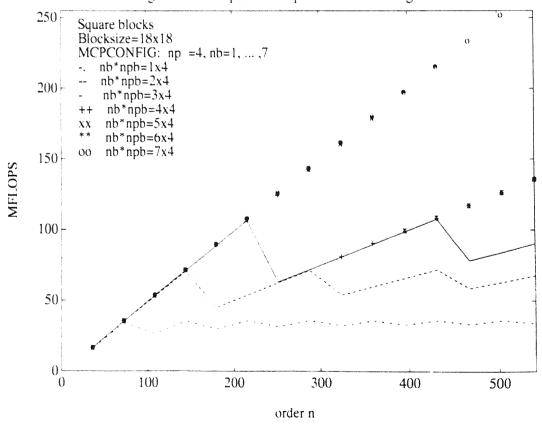


Figure 4.3: The speed of the parallel block saxpy algorithm

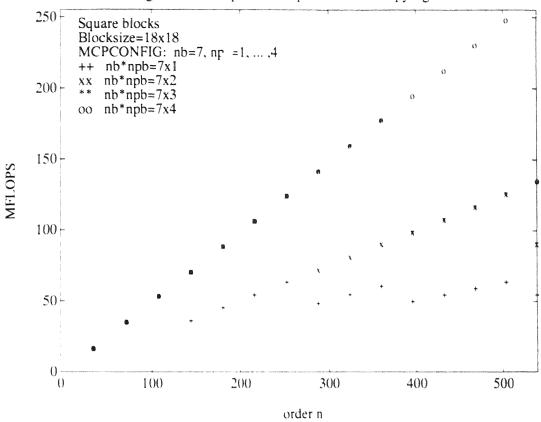
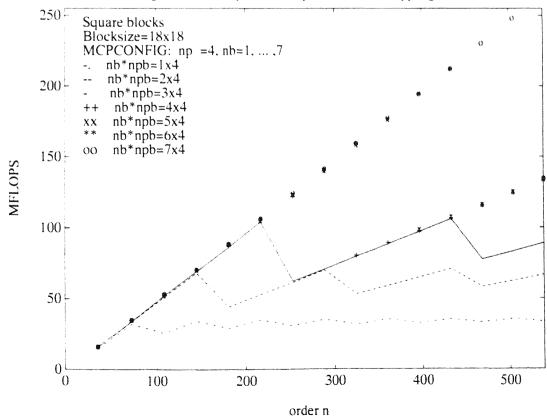
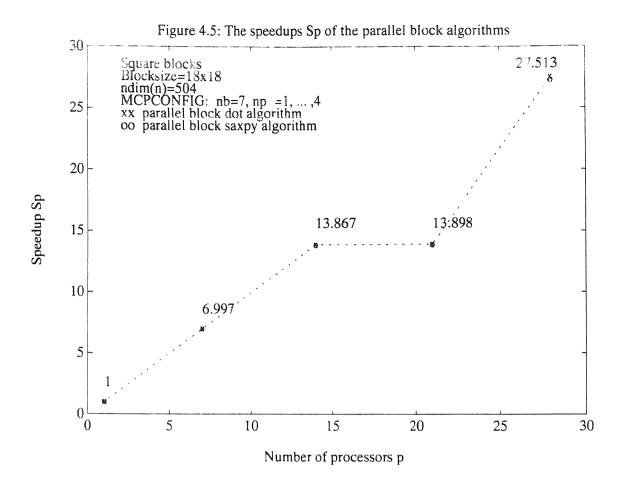


Figure 4.4: The speed of the parallel block saxpy algorithm





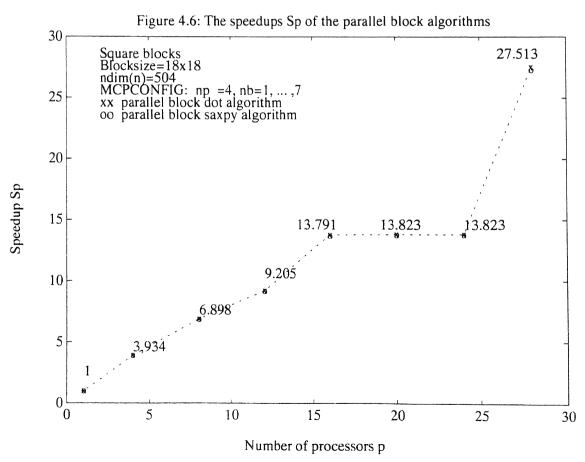


Figure 4.7: The speed of the parallel block dot algorithm

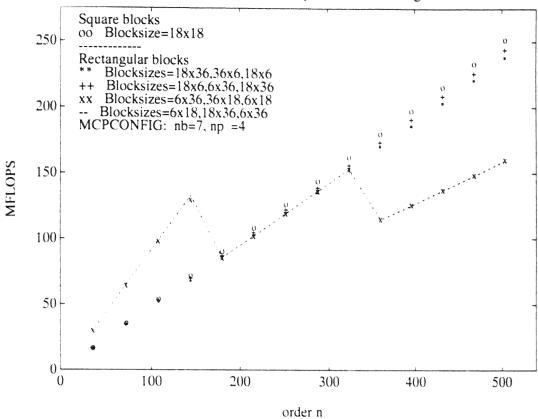
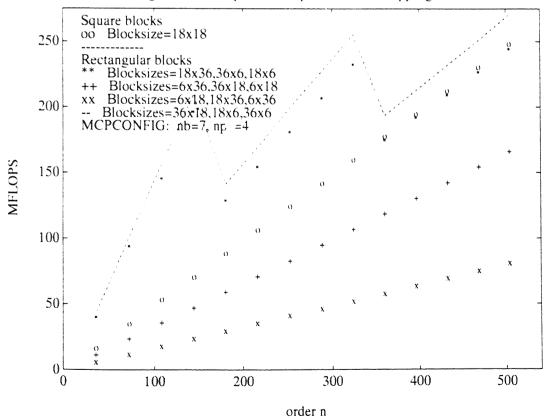
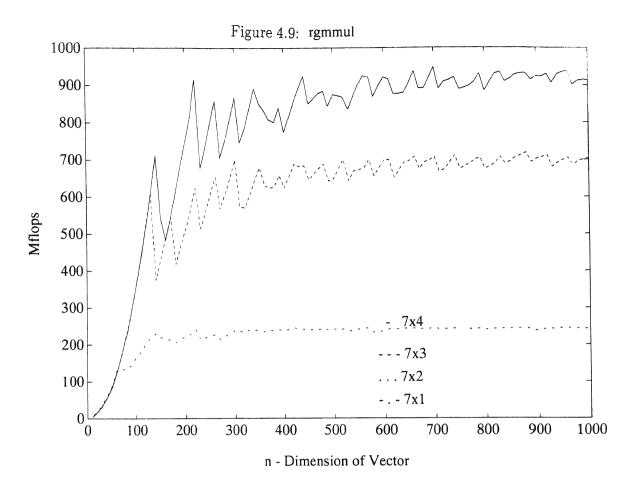
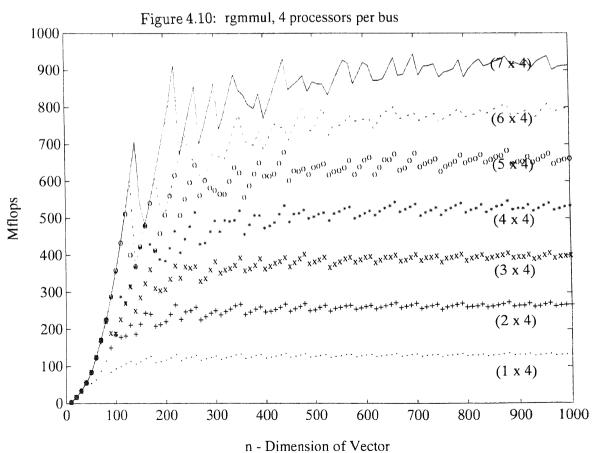


Figure 4.8: The speed of the parallel block saxpy algorithm







### 5 A performance model for matrix-vector and matrixmatrix product

In this section we model the total cost of communication, i.e. the cost of sending or receiving messages (like load, store instructions) and the time spent in computing. We assume that the sending or receiving of n floating point numbers between one processor and the global memory takes  $\frac{n}{r}$  seconds, where r is the rate by which a message can be transferred, expressed in words per second.

We assume that a reasonable estimate of the time  $T_{pa}$  required to execute a program of N-equal processes on a shared parallel MIMD computer of matrix configuration  $p = n_b \times n_p$  processors (if we assume that the algorithm uses only the pfp directives **cpcf critical section bus**) is as follows:

(15) 
$$T_{pa} \approx \lceil \frac{N}{p} \rceil T_{comp} + \lceil \frac{N}{n_b} \rceil T_{comm} \quad seconds,$$

where,  $T_{comp}$  and  $T_{comm}$  are respectively the computing time and the communication overhead required to execute one process on **one processor**. We neglect the idle time of a processing element waiting when another one is accessing the memory, since this very much depends on the ratio between  $T_{comp}$  and  $T_{comm}$ , and on the places in the algorithm where communication is performed. The MFLOP-rate, the speedup and the efficiency are defined, as usual, by

(16) 
$$MFLOP - rate = \frac{the\ total\ number\ of\ operations}{T_{pa}}\;;$$

the speed-up by

$$(17) S_p = \frac{T_1}{T_{pa}};$$

where  $T_1$  is the time on one processor, and the efficiency by

$$(18) E_p = \frac{S_p}{p} \times 100\%.$$

Furthermore, since each matrix bus has a peak bandwidth of 160 MBytes per second, we have  $r=2\times 10^7$  words (of 8 bytes) per second. At any time only one processing element along a matrix bus is allowed to access the shared storage area, and each processing element produces up to 40 MFLOPS of double precision multiply and add performance. So we have  $R=4\times 10^7$  flops per second.

### The performance model for matrix-vector product:

For each iteration step of the k-loop of the block-dot algorithm, one block  $A_{ik}$  from matrix A and one segment from vector b are sent to each processor; after k iterations one array  $c^L$  is sent to the main memory. Thus, we have  $\alpha_1 * \alpha_2 + \alpha_2$  data transfers and  $2\alpha_1 * \alpha_2$  flops

performed on different iterations k. If the computation proceeds at R flops per second and the communication proceeds at r words per seconds then the cost of each step of the i-loop of the block- dot algorithm requires a communication time  $T_{comm}^d$  and a computing time  $T_{comp}^d$  given by

(19) 
$$T_{comm}^{d} \approx N_2(\alpha_1 \alpha_2 + \alpha_2)/r + \alpha_1/r \text{ and } T_{comp}^{d} = 2\alpha_1 \alpha_2 N_2/R.$$

For the *block-saxpy* algorithm, the cost of each step of the *k-loop* requires a communication time  $T_{comm}^s$  and a computing time  $T_{comp}^s$  given by

(20) 
$$T_{comm}^{s} \approx \alpha_2/r + N_1(\alpha_1\alpha_2 + 2\alpha_1)/r \text{ and } T_{comp}^{s} = N_1(2\alpha_1\alpha_2 + \alpha_1)/R.$$

In particular, if  $n_1 = n_2 = n$ , and  $\alpha_1 = \alpha_2 = \alpha$ , with  $n = \alpha N$ , then each step of *i-loop* of the block-dot algorithm requires:  $2N\alpha^2/R + \{N\alpha^2 + (N+1)\alpha\}/r$  seconds and each step of j-loop of the block-saxpy algorithm requires:  $N(2\alpha^2 + \alpha)/R + \{N\alpha^2 + (2N+1)\alpha\}/r$  seconds. Thus, the ratio of the computing time to the communication time on one processor for the block-dot algorithm is:  $\frac{2}{\{1+(\frac{1}{\alpha}+\frac{1}{n})\}}r/R \approx 1$ .

The ratio of the computing time to the communication time on one processor for the block-saxpy algorithm is:  $\frac{2+\frac{1}{\alpha}}{\{1+(\frac{2}{\alpha}+\frac{1}{n})\}}r/R \approx 1$ .

If now the computing time and the communication time are modeled as given above, then an estimate of the time  $T_1^d$  (resp.  $T_1^s$ ) required to execute the program on one processor and the time  $T_{pa}^d$  (resp.  $T_{pa}^s$ ) required to execute the program on p processors for the block-dot (resp. block-saxpy) algorithm looks as follows:

(21) 
$$T_1^d \approx 2n_1 n_2 / R + \{n_1 + n_1 n_2 (1 + \frac{1}{\alpha_1})\} / r$$

(22) 
$$T_1^s \approx n_1 n_2 (2 + \frac{1}{\alpha_2}) / R + \{ n_2 + n_1 n_2 (1 + \frac{2}{\alpha_2}) \} / r$$

(23) 
$$T_{pa}{}^{d} \approx C_{d} + M_{d} \text{ and } T_{pa}{}^{s} \approx C_{s} + M_{s}$$

where  $C_d$ ,  $M_d$ ,  $C_s$  and  $M_s$  are given in section 3, formulas (3)-(6). The MFLOP-rates are given by

(24) 
$$MFLOP_d \approx \frac{2n_1n_2}{T_{pa}^{d}} \text{ and } MFLOP_s \approx \frac{2n_1n_2}{T_{pa}^{s}}$$

In tables 5.1 and 5.2 we present the model and observed values of  $T_1$ ,  $T_{pa}$ ,  $S_p$  and MFLOP, for the *block-dot* and the *block-saxpy* version of the *matrix-vector* algorithm, respectively.

Table 5.1: Theoretical and observed times (in seconds), speedups and MFLOP-rates for the block-dot version of the matrix-vector algorithm with  $n_1 = n_2 = n = 1008$  and p = 28.

$\alpha_1, \alpha_2$	$\frac{(n/\alpha_1)}{p}$	$C_d$	$M_d$	$\frac{M_d}{C_d}$
6,126	6	$0.181 \times 10^{-2}$	$0.847 \times 10^{-2}$	4.670
18,36	2	$0.181 \times 10^{-2}$	$0.766 \times 10^{-2}$	4.226
18,42	2	$0.181 \times 10^{-2}$	$0.766 \times 10^{-2}$	4.226
36,18	1	$0.181 \times 10^{-2}$	$0.746 \times 10^{-2}$	4.115
36,24	1	$0.181 \times 10^{-2}$	$0.746 \times 10^{-2}$	4.115
42,18	$\frac{24}{28}$	$0.211 \times 10^{-2}$	$0.867 \times 10^{-2}$	4.099
126,6	$\begin{array}{r} \frac{24}{28} \\ \frac{8}{28} \end{array}$	$0.635 \times 10^{-2}$	$1.281 \times 10^{-2}$	2.017
$T_1^d$		$T_{pa}$	$S_p$	

$T_1^d$	$T_{pa}{}^d$		$S_p^d$		$MFLOP_d$	
$\parallel$ $model$ $exp$	model	exp	model	exp	model	exp
0.110 0.486	$1.028 \times 10^{-2}$	$0.298 \times 10^{-1}$	10.700 16	3.308	197.510	068.160
0.104 0.311		$0.175 \times 10^{-1}$	10.970 17	7.771	214.307	116.140
0.104 0.309		$0.172 \times 10^{-1}$	10.970 1	7.965	214.307	117.820
0.103 0.265		$0.141 \times 10^{-1}$	11.099 18	3.794	218.962	143.800
0.103 0.261	$0.928 \times 10^{-2}$	$0.135 \times 10^{-1}$	11.099 19	9.333	218.962	150.070
0.1028 0.256		$0.153 \times 10^{-1}$	09.527 16	6.732	188.264	132.540
0.102 0.229	$1.916 \times 10^{-2}$	$0.294 \times 10^{-1}$	05.323 0'	7.789	106.035	069.020

Table 5.2: Theoretical and observed times (in seconds), speedups and MFLOP-rates for the block-saxpy version of the matrix-vector algorithm with  $n_1 = n_2 = n = 1008$  and p = 28.

$\alpha_1, \alpha_2$	$(n/\alpha_2)$	$C_s$	$M_s$	Т	$\frac{M_s}{C_s}$			
	p			_				
126,6	6	$0.604 \times 10^{-2}$	1	- 1	4.005			
36,18	2	$0.322 \times 10^{-2}$	$1.291 \times 10^{-}$	2	4.009			
42,18	2	$0.322 \times 10^{-2}$	$1.291 \times 10^{-}$	2	4.009			
18,36	1	$0.252 \times 10^{-2}$	$1.008 \times 10^{-}$	2	4.000			
24,36	1	$0.252 \times 10^{-2}$	$1.008 \times 10^{-}$	2	4.000			
18,42	$\frac{24}{28}$	$0.272 \times 10^{-2}$	$1.089 \times 10^{-}$	2	4.003			
6,126	$\begin{array}{r} \frac{24}{28} \\ \frac{8}{28} \end{array}$	$0.655 \times 10^{-2}$	$1.352 \times 10^{-}$	2	2.064	:		
$T_1$	s	$T_{pa}$	s		$S_p$	S	MFI	$COP_s$
model	exp	model	exp	m	nodel	exp	model	exp
0.122	0.289	$3.023 \times 10^{-2}$ (	$0.589 \times 10^{-1}$	4	.035 (	04.906	067,222	034.476
0.108	0.272	$1.613 \times 10^{-2}$ (	$0.243 \times 10^{-1}$	6	.695	11.193	125, 984	083.619
0.108	0.265	$1.613 \times 10^{-2}$ (	$0.237 \times 10^{-1}$	6	.695	11.181	125,984	085.642
0.105	0.295	$1.260 \times 10^{-2}$ (	$0.212 \times 10^{-1}$	8	.333	13.915	161.280	095.502
0.105	0.276	$1.260 \times 10^{-2}$ (	$0.196 \times 10^{-1}$	8	.333	14.081	161.280	103.410
0.104	0.293	$1.361 \times 10^{-2}$ (	$0.231 \times 10^{-1}$	7	.641	12.683	149.311	087.998
	0.470	$2.007 \times 10^{-2}$ (				05.964	101.250	

In general, as long as  $\frac{N_1}{p} \geq 1$  the observed total computing times decrease (respectively MFLOP-rates increase) for the block-dot version as  $\alpha_1$  increases. Similarly, as long as  $\frac{N_2}{p} \geq 1$  the observed total computing times decrease for the block-saxpy version as  $\alpha_2$  increases. Moreover, the block-dot algorithm has a better performance than the block-saxpy algorithm. This is due to the fact that the first algorithm uses critical section bus directives, while the second algorithm uses critical section and critical section bus directives.

### The performance model for matrix-matrix product:

We proceed as in the previous performance model for matrix-vector product. We consider firstly the block-dot algorithm. For each iteration step of the k-loop, two blocks  $A_{ik}$  and  $B_{kj}$  are sent to each processor; after k iterations one array  $C_L$  is sent to main memory. Thus, we have  $\alpha_1 * \alpha_2 + \alpha_2 * \alpha_3$  data transfers and  $2\alpha_1 * \alpha_2 * \alpha_3$  flops are performed on different iterations k. If the computation proceeds at k flops per second and the communication proceeds at k words per second then the cost of each step of the k-loop requires a communication time k-loop and a computing time k-loop divides k-loop requires a communication time k-loop divides k-loop requires a communication time k-loop divides k

(25) 
$$T_{comm}^{\ d} \approx N_3(N_2(\alpha_1\alpha_2 + \alpha_2\alpha_3) + \alpha_1\alpha_3)/r \text{ and } T_{comp}^{\ d} = 2\alpha_1\alpha_2\alpha_3N_2N_3/R$$

In the similar way, for the *block-saxpy* algorithm, the cost of each step of the *j-loop* requires a communication time  $T_{comm}^{\ \ \ \ \ \ \ \ \ \ \ }$  and a computing time  $T_{comm}^{\ \ \ \ \ \ \ \ \ \ \ \ \ }$  given by

(26) 
$$T_{comm}^{s} \approx N_{2}(N_{1}(\alpha_{1}\alpha_{2} + 2\alpha_{1}\alpha_{3}) + \alpha_{2}\alpha_{3})/r \text{ and } T_{comp}^{s} = 2\alpha_{1}\alpha_{2}\alpha_{3}N_{1}N_{2}/R$$

In particular, if  $n_1=n_2=n_3=n$ , and  $\alpha_1=\alpha_2=\alpha_3=\alpha$ , with  $n_i=N_i\alpha_i$ , i=1,2,3 then the cost of each step of the i-loop of the block-dot algorithm requires:  $2\alpha^3N^2/R+N(1+2N)(\alpha^2/r)$  seconds and the cost of each step of the j-loop of the block-saxpy algorithm requires:  $2\alpha^3N^2/R+N(1+3N)(\alpha^2/r)$  seconds. Thus, the ratio of the computing time to the communication time on one processor for the block-dot algorithm is:  $\frac{2}{\frac{1}{n}+\frac{2}{\alpha}}r/R$ , and the ratio of the computing time to the communication time on one processor for the block-saxpy algorithm is given by  $\frac{2}{\frac{1}{n}+\frac{2}{\alpha}}r/R$ .

If now the computing time and the communication time are modeled as given above, then a reasonable estimate of  $T_1^d$ , (resp.  $T_1^s$ ),  $T_{pa}^d$  (resp.  $T_{pa}^s$ ) and the MFLOP-rates  $MFLOP_d$ , (resp.  $MFLOP_s$ ) for the block-dot (resp. block-saxpy) algorithm looks as follows:

(27) 
$$T_1^d \approx \{n_1 n_3 + n_1 n_2 n_3 (\frac{1}{\alpha_3} + \frac{1}{\alpha_1})\}/r + 2n_1 n_2 n_3/R$$

(28) 
$$T_1^s \approx \{n_2 n_3 + n_1 n_2 n_3 (\frac{1}{\alpha_3} + \frac{2}{\alpha_2})\}/r + 2n_1 n_2 n_3/R$$

(29) 
$$T_{pa}{}^{d} \approx C_{d} + M_{d} \text{ and } T_{pa}{}^{s} \approx C_{s} + M_{s}$$

where  $C_d$ ,  $M_d$ ,  $C_s$  and  $M_s$  are given in section 4, formulas (9)-(14).

(30) 
$$MFLOP_d \approx \frac{2n_1n_2n_3}{T_{pa}^d} \text{ and } MFLOP_s \approx \frac{2n_1n_2n_3}{T_{pa}^s}$$

The model and observed values of  $T_1$ ,  $T_{pa}$ ,  $S_p$  and MFLOP are given in Tables 5.3 and 5.4, for the *block-dot* and the *block-saxpy* version of the *matrix-matrix* algorithm, respectively.

Table 5.3: Theoretical and observed times (in seconds), speedups and MFLOP-rates for the block-dot version of the matrix-matrix algorithm with  $n_1 = n_2 = n_3 = n = 504$  and p = 28.

$\alpha_1$	$, \alpha_2, \alpha_3$	$\frac{(n/c)}{p}$	$(x_1)$	$C_o$	i		$M_d$	$\frac{M}{C}$	l <sub>d</sub>
6	,36,18	3	}	0.22	28	0.	.205	0.8	96
6	,18,36	3		0.22	28	0.	.179	0.7	85
18	3,36, 6	1		0.22	28	0.	.205	0.8	96
18	3,18,18	1		0.22	28	0.	.103	0.4	52
18	3, 6,36	1		0.22	28	0	.078	0.3	341
3	6,6,18	$\frac{1}{28}$	4	0.45	57	0	.078	0.1	.70
3	6,18,6	$\frac{1}{2}$		0.48	57	0	.179	0.3	392
	$T_1^{d}$			$T_{pa}$	ī -			$S_p$	d
$\mid \mid m$	odel $e$	$xp \mid$	mc	del	ex	p	mo	del	$e^{z}$
7 (	000 40 4	00	0.4	20 1	70	-	100	07	07.0

$T_1^d$	$T_{pa}{}^d$	$S_p^{d}$	$MFLOP_d$		
model exp	$model \ exp$	model exp	model exp		
7.836 43.463	0.433 1.597	18.097 27.215	590.460 160.010		
7.658 43.663	0.408 1.600	18.769 27.289	627.200 160.270		
7.836 29.108	0.433 1.075	18.097 27.077	590.460 238.020		
7.125 27.946	0.332 1.018		771.148 251.510		
6.947 28.581	0.306 1.049	22.702 27.246	835.030 243.970		
6.947 24.429	0.535 1.771	12.985 13.793	478.372 144.580		
7.658 25.015	0.636 1.807	12.041 13.843	402.051 141.700		

Table 5.4: Theoretical and observed times (in seconds), speedups and MFLOP-rates for the block-saxpy version of the matrix-matrix algorithm with  $n_1 = n_2 = n_3 = n = 504$  and p = 28.

$\alpha_1, \alpha_2, \alpha_3$	$\frac{(n/\alpha_3)}{p}$	$C_s$	$M_s$	$\frac{M_s}{C_s}$						
36,18, 6	3	0.228	0.255	1.563	1					
18,36, 6	3	0.228	0.068	0.896						
36, 6,18	1	0.228	0.357	1.563						
18,18,18	1	0.228	0.154	0.674	1					
6,36,18	1	0.228	0.103	0.452						
18,6,36	$\frac{14}{28}$	0.457	0.332	0.726						
6,18,36	$   \begin{array}{r}                                     $	0.457	0.128	0.281						
$T_1^s$		$T_{po}$	s i		$S_p^s$			$MFLOP_s$		
model e	$xp \mid mc$	odel ex	p1 $exp$	$2 \mid mod$	del exp1	exp2	model	exp1	exp2	
7.303 25.3	399 0.4	84 1.14	44 0.96	34 15.0	8 22.20	26.34	528.540	223.820	270.520	
7.125 28.6	0.2	96 1.23	34 1.04	8 24.0	7 23.18	27.29	862.241	207.370	244.130	
8.903 26.5	0.5	86 1.20	08 1.01	0 15.1	9 21.95	26.25	436.904	211.370	253.480	
7.480 28.1	.43   0.3	82 1.14	40 1.03	$32 \mid 19.5$	8 24.68	27.27	668.815	224.520	247.960	
7.836 42.3	889   0.3	32 1.66	65 1.54	3 23.6	0 25.45	27.47	771.147	153.720	165.880	
8.903 30.5	501 0.7	89 2.3	57 2.25	$\overline{57}$ $\overline{11.2}$	8 12.94	13.51	324.413	108.620	113.450	
8.192 43.2	$203 \mid 0.5$	86 3.19	99 3.15	$66 \mid 13.9$	7 13.50	13.69	436.904	080.025	081.111	

Note: exp1 (resp. exp2) denotes the numerical experiment performed without (resp. with) critical section bus regrouping technique, see Section 4.

In the same way as in the previous model, we expect that as long as  $\frac{N_1}{p} \geq 1$  the observed total computing time will decrease for block-dot algorithm if  $\alpha_1$ ,  $\alpha_3$  increase. This is supported by the information of Table 5.3. We expect also that as long as  $\frac{N_3}{p} \geq 1$  the observed total computing time decreases for block-saxpy if  $\alpha_2$ ,  $\alpha_3$  increase. This is supported by the information of Table 5.4. So the property given in Section 4 is verified now for the block-dot algorithm (except for blocks of size  $\alpha_1 = 18$ ,  $\alpha_1 = 6$  and  $\alpha_3 = 36$ ). Furthermore, the property given in Section 4 is not verified for the block-saxpy algorithm. What this suggests is that the total idle time becomes more significant. Therefore, the total computing time is affected more and more, particularly if the number of processes is increased, and this causes a degraded performance.

For **RGMMUL**, the subroutine has been programmed to achieve as close as possible to the theoretical values of the *MFLOP-rates*. In our implementations, we have reached the theoretical results. The figures 4.9 and 4.10 confirm this.

**Remark:** The choice made on the processor's cache block sizes is not arbitrary. The block sizes have to satisfy some constraints, due to some cache characteristics. Firstly, the block sizes have to satisfy:  $\alpha_1 \equiv 0 \pmod{2}$ ,  $\alpha_2 \equiv 0 \pmod{2}$  (with  $\alpha_3$  arbitrary) if we compute with double precision arithmetic. Secondly, the block sizes must be chosen so that the block matrices can be stored completely in the cache. Finally, the block sizes have to satisfy:  $n_i = \alpha_i \times N_i$ , i = 1, 2, 3. The two last conditions are also mentioned in the previous sections.

#### Conclusions and remarks:

We have carried out several experiments with simple linear algebra operations on the Cray S-MP System 500 matrix coprocessor. In particular, we have studied different block algorithm techniques applied to the matrix-vector and matrix-matrix operations. A number of characteristics related to the matrix coprocessor configurations and the block size influence on the matrix-vector and matrix-matrix product have been studied. Furthermore, we have presented a performance model for both operations concerning the total computing time and the MFLOP-rates. We have compared this with our experiments. It turned out that the numerical results are worse than what is predicted by the performance model. This can partly be explained by the fact that

- The block algorithms are not implemented in terms of calls to *Optimal Hand Coded Math Routines* (Matrix Coprocessor's vector primitives), like useful routines as \_ **dvmv** and \_ **dvmm** [FPS91a]. These routines are designed to operate on data that have been put in cache. The subroutine \_ **dvmv** (resp. \_ **dvmm**) multiplies the elements of a matrix and a vector (resp. a matrix) in the cache.
- Processing elements on the same bus can compute in parallel, but can **not** communicate with the main memory at the same time. Our performance model only roughly accounts for the idle time induced by this bottleneck. (This idle time is a complicated function of the number of processing elements per bus, of the ratio of computing to communication time, of the places in the algorithm where communication has to be carried out, and of the synchronization points in the algorithm.)
- Our performance model does not account for overhead caused by loops, the use of mpp and pfp directives, and data initialization.

# APPENDIX A: Some hardware and software characteristics of the System 500 matrix coprocessor

#### A.1 mpp and pfp directives

mpp and pfp comment directives have to be used for parallelizing programs. For either type a preprocessor is invoked which interprets these directives and creates special Fortran code for the matrix coprocessor, to be compiled and executed subsequently by the Fortran compiler.

#### • mpp directives

The scope of an **mpp** (matrix procedure preprocessor) directive is a subroutine or a function. The directive informs the preprocessor that the subroutine or function that follows has to be executed on the matrix coprocessor. It specifies the type and use (e.g., **INPUT**, **OUTPUT**, or **INOUT**) of the parameters of the subroutine or the function, and of common blocks, if appropriate. An **mpp** directive has the general form:

#### **CMCP** directive [modifiers]

where *directive* may be one of the following:

SUBROUTINE FUNCTION INPUT OUTPUT INOUT CLIENT SERVER

modifiers supplies one or more additional arguments to the directive. For details see [FPS91a, pp. 6-1/6-9].

#### • pfp directives

The scope of a **pfp** (**p**arallel **f**ortran **p**reprocessor) directive is the code that immediately follows the directive. It specifies which loops in a Fortran program have to be executed in parallel. A **pfp** directive has the following general form:

**CPCF** directive [modifiers]

where *directive* may be one of the following:

PARALLEL END PARALLEL SINGLE PROCESS END SINGLE PROCESS
PDO
CRITICAL SECTION
CRITICAL SECTION BUS
END CRITICAL SECTION
PRIVATE
BARRIER

modifiers supplies one or more additional arguments to the directive. For details see [FPS91a, pp. 7-1/18].

APPENDIX B: The listings of our parallel Fortran block subroutines for matrix-vector and matrix-matrix multiplication.

```
c * * * Locality example 1 matrix-vector multiplication
 Fortran matrix-vector multiply executed in cache
С
CMCP
     SUBROUTINE Block-dot(A,B,C,n,alpha1,alpha2,lda)
CMCP
     INPUT
            REAL*8
                     A(lda,n),B(n)
CMCP
     OUTPUT
            REAL*8
                     C(n)
CMCP
     INPUT
            INTEGER*4 n,alpha1,alpha2,lda
С
     Parallel Fortran matrix-vector multiplication
Subroutine Block-dot(A,B,C,n,alpha1,alpha2,lda)
ccccc PURPOSE:
C----
     This subroutine determines matrix-vector multiplication with block dot
С
     approach ik-version, Ci=Ci+Aik*Bk. Aik is a block matrix of size
С
     alpha1*alpha2, Bk and Ci are segment vectors of size alpha2, alpha1
С
     respectively, where
C.
     Aik = A((i-1)*alpha1+1:i*alpha1,(k-1)*alpha2+1:k*alpha2),
     Bk = B((k-1)*alpha2+1:k*alpha2) and Ci = C((i-1)*alpha1+1:i*alpha1).
C
     The subroutine is parallelized over the i-loop in a such way that
c
     different processors will perform different iterations of the loop.
c
     Each processor, at a given time will compute independently on different
С
     segments Ci, i=1,..., N1, of C.
CCCC VARIABLES IDENTIFICATION:
     On entry:
c
C
                         real*8(lda,*) the matrix A.
     Α
С
                         real*8(*)
                                     the vector B.
     В
С
                                     the order of A, B; n must be
                         integer*4
С
                                     less than lda.
С
                                     the sizes of the block
                         integer*4
     alpha1,alpha2
С
                                     matrices Aik, Bk and Ci.
С
                                     the row dimension of array A
                         integer*4
     lda
С
                                     storage allocations for the
     CA, CB
                         real*8
С
                                     transferred block matrices Aik,
С
```

```
Bk from the matrix registers
С
                                            into the cache.
C
c
      On exit:
С
      CC
                             real*8
                                            storage allocation for the
c
                                            multiplication of the vectors
\mathbf{c}
                                            CA by CB in the cache.
C
      C
                             real*8(*)
                                            the matrix A by B multiplication.
С
C
      Local variables:
С
                                            specify the number of block matrices.
      ib, kb
                             integer*4
                             integer*4
C
      i,k
                             integer*4
      bound1,bound2
      KVL
                             integer*4
                                            specifies the cache size.
c
      volume
                             integer*4
                                            specifies the total number of
c
                                            data transferred into the cache.
C
CCCCC TYPE DECLARATION AND STORAGE ALLOCATION:
      integer*4
                    n,alpha1,alpha2,lda
      real*8
                    A(1da,*),B(*),C(*)
      real*8
                    CA(1), CB(1), CC(1)
      integer*4
                    ib, kb, i, k, bound1, bound2
      integer*4
                    KVL, volume
cccc EQUIVALENCES:
      A non-constant expression is not allowed as an index in the array
      MCP_DREG of the EQUIVALENCE-statements given below where a constant
      expression is required. For this reason, we illustrate in this algorithm
C
      by means of an example how the cache can be divided into three cache
C
       arrays of 64-bit elements.
C
       Suppose the block matrix Aik is of size 18x36 and the segment vectors
С
      Bk, Ci are of size 36, 18 respectively.
С
cccc
                    'mcpreg.h'
       INCLUDE
                    (KVL=((MCP_DREG_SIZE)/2)*2)
       PARAMETER
C
       CA is a cache array of length KVL-(18+36)=970.
С
       EQUIVALENCE (CA(1), MCP_DREG(1))
С
       CB is a cache array of length alpha2=36.
С
       EQUIVALENCE (CB(1), MCP_DREG(1+KVL-54))
```

```
С
      CC is a cache array of length alpha1=18.
      EQUIVALENCE (CC(1), MCP_DREG(1+KVL-18))
      bound1=n/alpha1
      bound2=n/alpha2
      volume=alpha1*alpha2+alpha2+alpha1
      if ((n.NE.alpha1*bound1).OR.
         (n.NE.alpha2*bound2).OR.
         (volume.GT.1024))
     $
                                      then
         print *, 'alpha1 or alpha2 is not a divisor of n'
         print *, 'alpha1 =', alpha1,'alpha2 =', alpha2,
                   ' n =', n
         print *, 'or data does not fit in the cache'
         stop
      endif
С
CPCF PARALLEL
CPCF PRIVATE i,k,kb
CPCF PDO
      do 120 ib=1,bound1
С
      Initialize the matrix CC in the cache:
С
С
      do 10 i=1,alpha1
         CC(i)=0.0d0
   10 continue
С
             do 100 kb=1,bound2
CPCF CRITICAL SECTION BUS
       Read the strip Bk using utility routine;
С
                       Bk = B((kb-1)*alpha2+1:kb*alpha2)
С
С
          call _DVLOAD(B((kb-1)*alpha2+1),
      $
                         1,CB,1,alpha2)
 С
       Read the block Aik using utility routine;
 С
                   Aik= A((ib-1)*alpha1+1:ib*alpha1,(kb-1)*alpha2+1:kb*alpha2)
 С
 С
                  call _{DMLOAD} (A((ib-1)*alpha1+1,(kb-1)*alpha2+1),
```

```
$
                             1,lda,CA,1,alpha1,alpha1,alpha2)
С
CPCF END CRITICAL SECTION
С
      Compute the result: Ci=Ci+Aik*Bk;
С
С
                      Ci= C((ib-1)*alpha1+1:ib*alpha1)
         do 80 k=1,alpha2
            do 70 i=1,alpha1
               CC(i)=CA((k-1)*alpha1+i)*CB(k)
     $
                              +CC(i)
   70
            continue
   80
         continue
С
  100
            continue
CPCF CRITICAL SECTION BUS
С
     Store the output Ci strip into memory using utility routine;
С
С
                      Ci=C((ib-1)*alpha1+1:ib*alpha1)
С
                call _DVSTOR (CC,1,C((ib-1)*alpha1+1),
     $
                             1,alpha1)
CPCF END CRITICAL SECTION
  120 continue
CPCF
      END PARALLEL
      return
      end
```

#### c \* \* \* Locality example 2 matrix-vector multiplication

```
c Fortran matrix multiply executed in cache
     SUBROUTINE Block-saxpy(A,B,C,n,alpha1,alpha2,lda)
CMCP
                      A(lda,n),B(n)
CMCP
     INPUT
             REAL*8
                      C(n)
CMCP
     OUTPUT
             REAL*8
CMCP
     INPUT
             INTEGER*4 n,alpha1,alpha2,lda
     Parallel Fortran matrix-vector multiplication
C********************************
     Subroutine Block-saxpy(A,B,C,n,alpha1,alpha2,lda)
ccccc PURPOSE:
C-----
     This subroutine determines matrix-vector multiplication with block saxpy
     approach ki-version, Ci=Ci+Aik*Bk. Aik is a block matrix of size
     alpha1*alpha2, Bk and Ci are segment vectors of size alpha2, alpha1
С
     respectively, where
     Aik = A((i-1)*alpha1+1:i*alpha1,(k-1)*alpha2+1:k*alpha2),
С
     Bk = B((k-1)*alpha2+1:k*alpha2) and Ci = C((i-1)*alpha1+1:i*alpha1).
С
     The subroutine is parallelized over the k-loop in a such way that
С
     different processors will perform different iterations of the loop.
     For each iterations step of the i-loop the segment Ci (i=1,..., N1)
      of C is updated, and this is processed by one processor at a time.
CCCCC VARIABLES IDENTIFICATION:
      On entry:
С
С
                          real*8(lda,*) the matrix A.
С
      Α
                          real*8(*)
                                       the vector B.
      В
С
                                       the order of A, B; n must be
С
      n
                          integer*4
                                       less than lda.
С
                                       the sizes of the block
С
      alpha1,alpha2
                          integer*4
                                       matrices Aik, Bk and Ci.
С
                                       the row dimension of array A
                          integer*4
      lda
С
                          real*8
                                       storage allocations for the
      CA, CB
С
                                       transferred block matrices Aik,
С
                                       Bk from the matrix registers
С
                                       into the cache.
С
      On exit:
С
С
```

```
CC
С
                            real*8
                                          storage allocation for the
                                          multiplication of the vectors
С
                                          CA by CB in the cache.
С
                            real*8(*)
                                          the matrix A by B multiplication.
С
      C
C.
      Local variables:
С
С
                            integer*4
                                          specify the number of blocks.
      kb,ib
С
      i.k
                            integer*4
C
С
      bound1,bound2
                            integer*4
      KVL
                            integer*4
                                           specifies the cache size.
С
                            integer*4
      volume
                                           specifies the total number of
c
                                           data transferred into the cache.
c
C
CCCCC TYPE DECLARATION AND STORAGE ALLOCATION:
                   n,alpha1,alpha2,lda
      integer*4
      real*8
                   A(1da,*),B(*),C(*)
      real*8
                   CA(1), CB(1), CC(1)
      integer*4
                   ib, kb, i, k, bound1, bound2
      integer*4
                   KVL, volume
cccc EQUIVALENCES:
      A non-constant expression is not allowed as an index in the array
      MCP_DREG of the EQUIVALENCE-statements given below where a constant
С
      expression is required. For this reason, we illustrate in this algorithm
С
      by means of an example how the cache can be divided into three cache
С
      arrays of 64-bit elements.
      Suppose the block matrix Aik is of size 18x36 and the segment vectors
      Bk, Ci are of size 36, 18 respectively.
ccccc
      INCLUDE
                    'mcpreg.h'
      PARAMETER
                    (KVL=((MCP_DREG_SIZE)/2)*2)
C
      CA is a cache array of length KVL-(18+36)=970.
С
      EQUIVALENCE (CA(1), MCP_DREG(1))
С
      CB is a cache array of length alpha2=36.
      EQUIVALENCE (CB(1), MCP_DREG(1+KVL-54))
С
      CC is a cache array of length alpha1=18.
      EQUIVALENCE (CC(1), MCP_DREG(1+KVL-18))
```

```
bound1=n/alpha1
      bound2=n/alpha2
      volume=alpha1*alpha2+alpha1
      if ((n.NE.alpha1*bound1).OR.
         (n.NE.alpha2*bound2).OR.
         (volume.GT.1024))
                                      then
         print *, 'alpha1 or alpha2 is not a divisor of n'
         print *, 'alpha1 =', alpha1, 'alpha2 =', alpha2,
                   , n =, n
         print *, 'or data does not fit in the cache'
         stop
      endif
CPCF
     PARALLEL
CPCF PD0
С
      Initialize the vector C:
С
С
      do 11 i=1,n
            C(i) = 0.0d0
   11 continue
С
CPCF END PARALLEL
CPCF
     PARALLEL
CPCF PRIVATE i,k,ib
CPCF PD0
      do 110 kb=1,bound2
CPCF CRITICAL SECTION BUS
c
С
      Read the strip Bk using utility routine;
                     Bk=B((kb-1)*alpha2+1:kb*alpha2)
С
С
         call _DVLOAD(B((kb-1)*alpha2+1),
     $
                         1,CB,1,alpha2)
С
CPCF END CRITICAL SECTION
С
            do 100 ib=1,bound1
CPCF CRITICAL SECTION BUS
С
      Read the block Aik using utility routine;
С
```

```
С
                     Aik=A((ib-1)*alpha1+1:ib*alpha1,(kb-1)*alpha2+1:kb*alpha2)
С
                 call _DMLOAD(A((ib-1)*alpha1+1,(kb-1)*alpha2+1),
     $
                            1,lda,CA,1,alpha1,alpha1,alpha2)
С
CPCF END CRITICAL SECTION
С
      Compute the result: Ci=Ci+Aik*Bk;
С
                        Ci=C((ib-1)*alpha1+1:ib*alpha1)
С
С
      do 10 i=1,alpha1
            CC(i)=0.0d0
   10 continue
         do 80 k=1,alpha2
            do 70 i=1,alpha1
               CC(i)=CA((k-1)*alpha1+i)*CB(k)
     $
                               +CC(i)
   70
            continue
   80
         continue
CPCF CRITICAL SECTION
С
      add the result to the ib-th segment of C.
С
      do 90 i=1, alpha1
         C((ib-1)*alpha1+i)=C((ib-1)*alpha1+i)+CC(i)
   90 continue
С
CPCF END CRITICAL SECTION
С
  100
            continue
  110 continue
CPCF END PARALLEL
С
      return
      end
```

```
c * * * Example 3 matrix-vector multiplication
```

```
Matrix data structure (row storage scheme) :
С
С
      a1.1
            a1,2
                  a1,3
                         . . .
                               a1,n
                                    a2,1 a2,2 a2,3
            a2,n
С
      . . .
                  a3,1
                         a3,2
                               . . .
    CMCP SUBROUTINE MATVEC3(A, B, C, N)
    CMCP INPUT REAL*8
                       A(N*N), B(N)
    CMCP OUTPUT REAL*8
                       C(N)
    CMCP INPUT INTEGER*4
SUBROUTINE MATVEC3(A, B, C, N)
CCCCC TYPE DECLARATION AND STORAGE ALLOCATION:
С
              A(*), B(*), C(*)
    REAL*8
    INTEGER*4
    INTEGER*4
              i, j
CPCF PARALLEL
CPCF PD0
    do 10 i = 1, n
       c(i) = 0.0d0
       do 20 j = 1, n
       c(i) = c(i) + A((i-1)*n+j)*B(j)
20
       continue
10
    continue
CPCF END PARALLEL
С
    RETURN
    END
```

```
c * * * Locality example 1 matrix-matrix multiplication
c Fortran Block matrix multiply executed in cache
     SUBROUTINE Block-dot(A,B,C,n,alpha1,alpha2,alpha3,lda,ldb,ldc)
CMCP
CMCP
     INPUT
            REAL*8
                     A(lda,n),B(ldb,n)
CMCP
     OUTPUT REAL*8
                     C(ldc.n)
CMCP
            INTEGER*4 n,alpha1,alpha2,alpha3,lda,ldb,ldc
     INPUT
С
     Parallel Fortran Block matrix-matrix multiplication
Subroutine Block-dot(A,B,C,n,alpha1,alpha2,alpha3,lda,ldb,ldc)
ccccc PURPOSE:
C-----
     The subroutine determines matrix-matrix multiplication with block dot
     approach ijk-version, Cij=Cij+Aik*Bkj. Aik is a block matrix of size
C
     alpha1*alpha2, Bkj is a block matrix of size alpha2*alpha3 and Cij is
     a block matrix of size alpha1*alpha3, where
С
     Aik = A((i-1)*alpha1+1:i*alpha1,(k-1)*alpha2+1:k*alpha2),
     Bkj = B((k-1)*alpha2+1:k*alpha2,(j-1)*alpha3+1:j*alpha3) and
     Cij = C((i-1)*alpha1+1:i*alpha1,(j-1)*alpha3+1:j*alpha3).
     The subroutine is parallelized over the i-loop in a such way that
С
     different processors will perform different iterations of the loop.
C
     Each processor, at the same time will compute independently on
С
     different rows of blocks Cij, j=1,..., N3, of C.
CCCC VARIABLES IDENTIFICATION:
С
С
     On entry:
С
С
                        real*8(lda,*) the matrix A.
     R
                        real *8(ldb, *) the matrix B.
С
                                     the order of A, B; n must be
С
                        integer*4
                                     less than lda, ldb and ldc.
С
     alpha1, alpha2, alpha3 integer*4
                                     the sizes of the block
                                     matrices Aik, Bkj and Cij.
С
     lda,ldb,ldc
                         integer*4
                                     the row dimensions of arrays A, B
                                     and C.
C
     CA, CB
                        real*8
                                     storage allocations for the
C
                                     transferred block matrices Aik,
C
```

C

С

Bkj from the matrix registers

into the cache.

```
On exit:
С
С
С
      CC
                             real*8
                                            storage allocation for the
С
                                            multiplication of the vectors
С
                                            CA by CB in the cache.
С
      C
                             real*8(ldc,*) the matrix A by B multiplication.
С
С
      Local variables:
С
С
      ib, jb, kb
                             integer*4
                                            specify the number of blocks.
С
      i,j,k
                             integer*4
      bound1, bound2, bound3
                             integer*4
C
                             integer*4
                                            specifies the cache size.
С
      volume
                             integer*4
                                            specifies the total number of
С
                                            data transferred into the cache.
CCCC TYPE DECLARATION AND STORAGE ALLOCATION:
      integer*4
                    n,alpha1,alpha2,alpha3,lda,ldb,ldc
      real*8
                    A(1da,*),B(1db,*),C(1dc,*)
      real*8
                    CA(1), CB(1), CC(1)
                    ib, jb, kb, i, j, k, bound1, bound2, bound3
      integer*4
      integer*4
                   KVL, volume
cccc EQUIVALENCES:
      A non-constant expression is not allowed as an index in the array
      MCP_DREG of the EQUIVALENCE-statements given below where a constant
      expression is required. For this reason, we illustrate in this algorithm
      by means of an example how the cache can be divided into three cache
С
      arrays of 64-bit elements.
С
      Suppose the block matrices Aik, Bkj, Cij are of size 18x36, 36x6 and
С
      18x6 respectively.
С
ccccc
      INCLUDE
                    'mcpreg.h'
                    (KVL=((MCP_DREG_SIZE)/2)*2)
      PARAMETER
С
      CA is a cache array of length KVL-(36x6+18x6)=700.
                   (CA(1),MCP_DREG(1))
      EQUIVALENCE
С
      CB is a cache array of length alpha2xalpha3=36x6.
      EQUIVALENCE (CB(1), MCP_DREG(1+KVL-324))
С
      CC is a cache array of length alpha1xalpha3=18x6.
С
```

```
EQUIVALENCE (CC(1), MCP_DREG(1+KVL-108))
```

```
bound1=n/alpha1
     bound2=n/alpha2
     bound3=n/alpha3
     volume=alpha1*alpha2+alpha2*alpha3+alpha1*alpha3
      if ((n.NE.alpha1*bound1).OR.
         (n.NE.alpha2*bound2).OR.
         (n.NE.alpha3*bound3).OR.
     $
                                     then
         (volume.GT.1024))
         print *, 'alpha1 or alpha2 or alpha3 is not a divisor of n'
         print *, 'alpha1 =', alpha1, 'alpha2 =', alpha2, 'alpha3 =',
                   alpha3, ' n = ', n
         print *, 'or data does not fit in the cache'
         stop
      endif
С
CPCF PARALLEL
CPCF PRIVATE i,j,k,jb,kb
CPCF PDO
С
      do 120 ib=1,bound1
         do 110 jb=1,bound3
С
      Initialize the matrix CC in the cache:
С
c
      do 10 j=1,alpha3
         do 10 i=1,alpha1
               CC((j-1)*alpha1+i)=0.0d0
   10 continue
С
            do 100 kb=1,bound2
CPCF CRITICAL SECTION BUS
С
С
      Read the block Aik using utility routine;
                      Aik=A((ib-1)*alpha1+1:ib*alpha1,(kb-1)*alpha2+1:kb*alpha2)
С
С
                 call _DMLOAD(A((ib-1)*alpha1+1,(kb-1)*alpha2+1),
     $
                             1,lda,CA,1,alpha1,alpha1,alpha2)
С
С
      Read the block Bkj using utility routine;
                      Bkj=B((kb-1)*alpha2+1:kb*alpha2,(jb-1)*alpha3+1:jb*alpha3)
С
```

```
С
         call DMLOAD(B((kb-1)*alpha2+1,(jb-1)*alpha3+1),
     $
                         1,ldb,CB,1,alpha2,alpha2,alpha3)
С
CPCF
      END CRITICAL SECTION
С
С
      Compute the result: Cij=Cij+Aik*Bkj;
                      Cij=C((ib-1)*alpha1+1:ib*alpha1,(jb-1)*alpha3+1:jb*alpha3)
С
С
        do 90 j=1,alpha3
         do 80 k=1, alpha2
            do 70 i=1,alpha1
                CC((j-1)*alpha1+i)=CA((k-1)*alpha1+i)*CB((j-1)*alpha2+k)
     $
                                     +CC((j-1)*alpha1+i)
   70
            continue
   80
         continue
      continue
   90
  100
             continue
С
      CRITICAL SECTION BUS
CPCF
С
     Store the output Cij block into memory using utility routine;
С
                      Cij=C((ib-1)*alpha1+1:ib*alpha1,(jb-1)*alpha3+1:jb*alpha3)
С
С
                 call _DMSTOR(CC,1,alpha1,C((ib-1)*alpha1+1,
     $
                              (jb-1)*alpha3+1),1,ldc,alpha1,alpha3)
С
      END CRITICAL SECTION
  110
         continue
  120 continue
CPCF
      END PARALLEL
С
      return
      end
```

### c \* \* \* Locality example 2 matrix-matrix multiplication

```
c Fortran Block matrix multiply executed in cache
CMCP
     SUBROUTINE Block-saxpy(A,B,C,n,alpha1,alpha2,alpha3,lda,ldb,ldc)
CMCP
     INPUT
             REAL*8
                      A(lda,n),B(ldb,n)
            REAL*8
                      C(ldc,n)
CMCP
     OUTPUT
CMCP
             INTEGER*4 n,alpha1,alpha2,alpha3,lda,ldb,ldc
     INPUT
     Parallel Fortran Block matrix-matrix multiplication
Subroutine Block-saxpy(A,B,C,n,alpha1,alpha2,alpha3,lda,ldb,ldc)
cccc PURPOSE:
     The subroutine determines matrix-matrix multiplication
     with block saxpy approach jki-version, Cij=Cij+Aik*Bkj,Aik is a block
С
     matrix of size alpha1*alpha2, Bkj is a block matrix of size alpha2*alpha3
     and Cij is a block matrix of size alpha1*alpha3, where
С
     Aik = A((i-1)*alpha1+1:i*alpha1,(k-1)*alpha2+1:k*alpha2),
С
     Bkj = B((k-1)*alpha2+1:k*alpha2,(j-1)*alpha3+1:j*alpha3) and
С
     Cij = C((i-1)*alpha1+1:i*alpha1,(j-1)*alpha3+1:j*alpha3).
С
     The subroutine is parallelized over the j-loop in a such way that
С
     different processors will perform different iterations of the loop.
С
     Each processor, at the same time will compute independently on
С
     different columns of blocks Cij, i=1,..., N1, of C.
cccc VARIABLES IDENTIFICATION:
      On entry:
С
С
С
      Α
                          real*8(lda,*) the matrix A.
      В
C
                          real*8(ldb,*) the matrix B.
     n
                          integer*4
                                       the order of A, B; n must be
С
                                       less than lda, ldb and ldc.
C
      alpha1,alpha2,alpha3
С
                         integer*4
                                       the sizes of the block
С
                                       matrices Aik, Bkj and Cij.
С
      lda,ldb,ldc
                          integer*4
                                       the row dimensions of arrays A, B
С
                                       and C.
      CA, CB
                          real*8
С
                                       storage allocations for the
С
                                       transferred block matrices Aik,
                                       Bkj from the matrix registers
С
```

```
С
                                            from the matrix registers
С
                                            into the cache.
      On exit:
С
c
      CC
С
                             real*8
                                            storage allocation for the
C
                                            multiplication of the vectors
С
                                            CA by CB in the cache.
      C
С
                             real*8(ldc,*) the matrix A by B multiplication.
С
      Local variables:
С
С
      ib, jb, kb
                             integer*4
                                            specify the number of blocks.
      i,j,k
                             integer*4
С
      bound1, bound2, bound3
С
                             integer*4
      KVL, lastib
С
                             integer*4
                                            specifies the cache size.
      volume
                             integer*4
                                            specifies the total number of
С
С
                                            data transferred into the cache.
CCCC TYPE DECLARATION AND STORAGE ALLOCATION:
      integer*4
                    n,alpha1,alpha2,alpha3,lda,ldb,ldc
      real*8
                    A(lda,*),B(ldb,*),C(ldc,*)
      REAL*8
                    CA(1), CB(1), CC(1)
                    ib,jb,kb,i,j,k,bound1,bound2,bound3,lastib
      integer*4
                    KVL, volume
      integer*4
cccc EQUIVALENCES:
      A non-constant expression is not allowed as an index in the array
      MCP_DREG of the EQUIVALENCE-statements given below where a constant
С
      expression is required. For this reason, we illustrate in this algorithm
С
      by means of an example how the cache can be divided into three cache
      arrays of 64-bit elements.
      Suppose the block matrices Aik, Bkj, Cij are of size 18x36, 36x6 and
С
      18x6 respectively.
С
ccccc
                    'mcpreg.h'
      INCLUDE
                    (KVL=((MCP_DREG_SIZE)/2)*2)
      PARAMETER
С
      CA is a cache array of length KVL-(36x6+18x6)=700.
      EQUIVALENCE (CA(1), MCP_DREG(1))
C
      CB is a cache array of length alpha2xalpha3=36x6.
С
       EQUIVALENCE (CB(1), MCP_DREG(1+KVL-324))
```

```
C
      CC is a cache array of length alpha1xalpha3=18x6.
      EQUIVALENCE (CC(1), MCP_DREG(1+KVL-108))
      bound1=n/alpha1
      bound2=n/alpha2
      bound3=n/alpha3
      volume=alpha1*alpha2+alpha2*alpha3+alpha1*alpha3
      if ((n.NE.alpha1*bound1).OR.
         (n.NE.alpha2*bound2).OR.
        (n.NE.alpha3*bound3).OR.
     $ (volume.GT.1024))
                                     then
         print *, 'alpha1 or alpha2 or alpha3 is not a divisor of n'
         print *, 'alpha1 =', alpha1, 'alpha2 =', alpha2, 'alpha3 =',
                  alpha3, ' n =', n
         print *, 'data does not fit in the cache'
         stop
      endif
      Initialize the matrix C:
С
CPCF PARALLEL
CPCF PRIVATE i
CPCF PD0
С
      do 10 j=1,n
         do 10 i=1,n
            c(i,j)=0.0d0
   10 continue
С
CPCF END PARALLEL
CPCF PARALLEL
CPCF
      PRIVATE i,k,j,kb,ib,lastib
CPCF
      PDO
      do 120 jb=1,bound3
         do 110 kb=1,bound2
С
CPCF CRITICAL SECTION BUS
С
С
      Read the block Bkj using utility routine;
С
                     Bkj=B((kb-1)*alpha2+1:kb*alpha2,(jb-1)*alpha3+1:jb*alpha3)
С
```

```
call _DMLOAD(B((kb-1)*alpha2+1,(jb-1)*alpha3+1),
     $
                         1, ldb, CB, 1, alpha2, alpha2, alpha3)
С
CPCF
      END CRITICAL SECTION
            lastib=-1
            do 100 ib=1,bound1
С
CPCF CRITICAL SECTION BUS
С
                IF (lastib.EQ.-1)
                                           THEN
С
С
      Read the block Aik using utility routine;
С
                      Aik=A((ib-1)*alpha1+1:ib*alpha1,(kb-1)*alpha2+1:kb*alpha2)
С
                  call _DMLOAD(A((ib-1)*alpha1+1,(kb-1)*alpha2+1),
     $
                             1,lda,CA,1,alpha1,alpha1,alpha2)
С
С
      Read the block Cij using utility routine;
                      Cij=C((ib-1)*alpha1+1:ib*alpha1,(jb-1)*alpha3+1:jb*alpha3)
С
                  call _DMLOAD(C((ib-1)*alpha1+1,(jb-1)*alpha3+1),
     $
                                1,ldc,CC,1,alpha1,alpha1,alpha3)
                ELSE
С
     Store output Cij block into memory using utility routine;
С
                   Cij=C((ib-1)*alpha1+1:ib*alpha1,(jb-1)*alpha3+1:jb*alpha3)
С
С
                  call _DMSTOR(CC,1,alpha1,C((lastib-1)*alpha1+1,
                                 (jb-1)*alpha3+1),1,ldc,alpha1,alpha3)
     $
                  call _DMLOAD(A((ib-1)*alpha1+1,(kb-1)*alpha2+1),
     $
                              1,lda,CA,1,alpha1,alpha1,alpha2)
                  call DMLOAD(C((ib-1)*alpha1+1,(jb-1)*alpha3+1),
     $
                                1,ldc,CC,1,alpha1,alpha1,alpha3)
                ENDIF
С
CPCF
      END CRITICAL SECTION
С
      Compute the result: Cij=Cij+Aik*Bkj;
С
                      Cij= C((ib-1)*alpha1+1:ib*alpha1,(jb-1)*alpha3+1:jb*alpha3)
С
С
         do 90 j=1, alpha3
          do 80 k=1,alpha2
```

```
do 70 i=1,alpha1
                \label{eq:cc} \texttt{CC((j-1)*alpha1+i)=CA((k-1)*alpha1+i)*CB((j-1)*alpha2+k)}
                                     +CC((j-1)*alpha1+i)
     $
   70
            continue
   80
         continue
   90
       continue
С
          lastib=ib
С
  100
            continue
С
                IF (lastib.NE.-1)
                                        THEN
С
CPCF CRITICAL SECTION BUS
С
     Store the last output Cij block into memory using utility routine;
С
С
                     Cij=C((ib-1)*alpha1+1:ib*alpha1,(jb-1)*alpha3+1:jb*alpha3)
                 call _DMSTOR(CC,1,alpha1,C((lastib-1)*alpha1+1,
     $
                              (jb-1)*alpha3+1),1,ldc,alpha1,alpha3)
С
CPCF END CRITICAL SECTION
                ENDIF
         continue
  110
  120 continue
CPCF
      END PARALLEL
c
      return
      end
```

```
c *** Locality example 3 matrix-matrix multiplication
C
C
     Locality of the user written routine "rgmmul'.
C
     PROGRAM MMtime
C
     EXTERNAL DTIME64
     REAL*8 DTIME64
     REAL*8 DTARRAY(2)
     REAL*8 DT
C
     INTEGER*4 VEC_LEN
     PARAMETER (VEC_LEN = 1000)
     REAL*8
                 A(VEC_LEN*VEC_LEN), B(VEC_LEN*VEC_LEN)
     REAL*8
                 C(VEC_LEN*VEC_LEN)
     INTEGER*4
                 N
                 CX, mflops
     REAL*8
     INTEGER*4 NBUS, NCPUBUS
                 NOPS, NWORDS
     INTEGER*4
     REAL*4
                 COMPI
C
     write(6,601)
     601
            /1x.'*
                                                           *',
            /1x,'* Benchmark Study for User Routine rgmmul
                                                           * ,
            /1x,'*
            NERRORS = 0
C Get the current MCP configuration
С
     NBUS = MCP_NBUS()
     NCPUBUS = MCP_NCPUBUS()
     write(6,611) nbus,ncpubus,nbus*ncpubus
     format(//1x,'MCP Configuration :',
611
             /6x,'Number of Processors = ',i1,
             '(buses) * ',i2,'(processors/bus) = ',i2,
           //6x,'Double precision: DTIME64, 50 nanosec resolution',
          ///1x,' Dim',3x,3x,'Timings(sec.)',3x,10x,'Mflops',3x,
             2x,'Num of Op',3x,3x,'Locality')
С
```

```
C Initialize the input data
      DO 100 I = 1, VEC_LEN
      DO 100 J = 1, VEC_LEN
      A(I+(J-1)*vec_len) = 2.0d0 * dfloat(I + J)
      B((I-1)*vec\_len+J) = 3.0d0*dfloat(J) + 4.0d0*dfloat(I)
100
      CONTINUE
C
      open(unit=2,file='tmp.mat')
      do 400 n = 10, VEC_LEN, 10
       n = 1000
С
C
C Calculate the compute intensity for the DOTP operation
C
      rgmmul:
                       2* N**3
                                    operations
С
C
                      1 * N*N words
      A:
C
      B:
                      1 * N*N words
C
                      2 * N*N words
      C:
C
      NOPS = 2*(N**3)
      NWORDS = (1+1+2) * N*N
      COMPI = FLOAT(NOPS) / FLOAT(NWORDS)
C Call the routine.
C
      DT = DTIME64 (DTARRAY)
      do 170 iloop = 1, 5
      CALL rgmmul(0,n,n,n,a,1,n,b,n,1,c,n,1)
170
      continue
   DT = DTIME64 (DTARRAY)
      dt = dt / 5.0d0
      mflops = dfloat(NOPS)/dt * 1.0d-06
      write(6,615) n,dt,mflops,float(nops),compi
615
      format(1x, i4, 3x, d16.10, 3x, d16.10, 3x, e11.5, 3x, e11.5)
      write(2,290) n, mflops
290
       format(1x, i4, 1x, e11.4)
       RETURN
       END
```

## References

- [FPS91a] FPS Computing. *Matrix Coprocessor Programmer's Guide*, April 1991. FPS Computing has been taken over in December 1991 by Cray Research Superservers, Inc.
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