Lecture 25: Parallel Algorithms II

• Topics: matrix, graph, and sort algorithms

• Tuesday presentations:
  
  ▪ Each group: 10 minutes
  
  ▪ Describe the problem, your proposed solution, clarify novelty and related work, plan to get results, some early numbers
Gaussian Elimination

• Solving for \( x \), where \( Ax = b \) and \( A \) is a nonsingular matrix

• Note that \( A^{-1}Ax = A^{-1}b = x \); keep applying transformations to \( A \) such that \( A \) becomes \( I \); the same transformations applied to \( b \) will result in the solution for \( x \)

• Sequential algorithm steps:
  - Pick a row where the first \((i^{th})\) element is non-zero and normalize the row so that the first \((i^{th})\) element is 1
  - Subtract a multiple of this row from all other rows so that their first \((i^{th})\) element is zero
  - Repeat for all \( i \)
## Sequential Example

<table>
<thead>
<tr>
<th>2</th>
<th>4</th>
<th>-7</th>
<th>x1</th>
<th>3</th>
</tr>
</thead>
<tbody>
<tr>
<td>3</td>
<td>6</td>
<td>-10</td>
<td>x2</td>
<td>= 4</td>
</tr>
<tr>
<td>-1</td>
<td>3</td>
<td>-4</td>
<td>x3</td>
<td>6</td>
</tr>
</tbody>
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<table>
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<tr>
<th>1</th>
<th>2</th>
<th>-7/2</th>
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<th>3/2</th>
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<th>3/2</th>
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</thead>
<tbody>
<tr>
<td>0</td>
<td>0</td>
<td>1/2</td>
<td>x2</td>
<td>= -1/2</td>
</tr>
<tr>
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<tr>
<td>0</td>
<td>0</td>
<td>1/2</td>
<td>x2</td>
<td>15/2</td>
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<tr>
<td>0</td>
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<td>1/2</td>
<td>x3</td>
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<td>= 3/2</td>
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Algorithm Implementation

• The matrix is input in staggered form
• The first cell discards inputs until it finds a non-zero element (the pivot row)

• The inverse $\rho$ of the non-zero element is now sent rightward
• $\rho$ arrives at each cell at the same time as the corresponding element of the pivot row
Algorithm Implementation

Each cell stores $\delta_i = \rho a_{k,i}$ – the value for the normalized pivot row

This value is used when subtracting a multiple of the pivot row from other rows

What is the multiple? It is $a_{j,1}$

How does each cell receive $a_{j,1}$? It is passed rightward by the first cell

Each cell now outputs the new values for each row

The first cell only outputs zeroes and these outputs are no longer needed
Algorithm Implementation

- The outputs of all but the first cell must now go through the remaining algorithm steps
- A triangular matrix of processors efficiently implements the flow of data
- Number of time steps?
- Can be extended to compute the inverse of a matrix
Graph Algorithms

\[ G = (V, E) : \text{a directed graph, } V = \{1, \ldots, N\} \]

The adjacency matrix \( A = (a_{ij}) \) of \( G \) is

\[ a_{ij} = \begin{cases} 1 & \text{if either } (i, j) \in E \text{ or } i = j, \\ 0 & \text{otherwise}. \end{cases} \]

The transitive closure of \( G \) is \( G^* = (V, E^*) \),

\[ E^* = \{(i, j) \mid j \text{ is reachable from } i \text{ in } G\}. \]

\[
\begin{pmatrix}
1 & 1 & 0 & 0 \\
0 & 1 & 0 & 1 \\
0 & 1 & 1 & 0 \\
0 & 0 & 1 & 1
\end{pmatrix}
\]

\[
\begin{pmatrix}
1 & 1 & 1 & 1 \\
0 & 1 & 1 & 1 \\
0 & 1 & 1 & 1 \\
0 & 1 & 1 & 1
\end{pmatrix}
\]
Floyd Warshall Algorithm

\[ A^{(k)} = \text{def} \ (a^{(k)}_{i,j}), \text{ where for each } k, 0 \leq k \leq N, a^{(k)}_{i,j} = 1 \text{ if } j \text{ is reachable from } i \text{ passing through only nodes } \leq k \text{ and 0 otherwise.} \]

Then \[ A^{(N)} = A^*, \ A^{(0)} = A, \] and for all \[ k \geq 1, \]

\[ a^{(k)}_{i,j} = a^{(k-1)}_{i,j} \lor \left( a^{(k-1)}_{i,k} \land a^{(k-1)}_{k,j} \right). \]
Implementation on 2d Processor Array
Algorithm Implementation

• Diagonal elements of the processor array can broadcast to the entire row in one time step (if this assumption is not made, inputs will have to be staggered)

• A row sifts down until it finds an empty row – it sifts down again after all other rows have passed over it

• When a row passes over the 1st row, the value of $a_{i1}$ is broadcast to the entire row – $a_{ij}$ is set to 1 if $a_{i1} = a_{1j} = 1$ – in other words, the row is now the $i$th row of $A^{(1)}$

• By the time the $k$th row finds its empty slot, it has already become the $k$th row of $A^{(k-1)}$
Algorithm Implementation

• When the $i^{th}$ row starts moving again, it travels over rows $a_k$ ($k > i$) and gets updated depending on whether there is a path from $i$ to $j$ via vertices $< k$ (and including $k$)
Shortest Paths

• Given a graph and edges with weights, compute the weight of the shortest path between pairs of vertices

• Can the transitive closure algorithm be applied here?
Shortest Paths Algorithm

\[ D = (d_{i,j}) : \text{the distance matrix, where } d_{i,j} = \infty \text{ if there is no edge from } i \text{ to } j \]

Define \( D^{(k)} = (d_{i,j}^{(k)}) \), where \( d_{i,j}^{(k)} \) is the length of the shortest path from \( i \) to \( j \) that passes through only nodes \( \leq k \).

Then we have only to compute \( D^{(N)} \). Note \( D^{(0)} = D \) and for all \( k \geq 1 \),

\[ d_{i,j}^{(k)} = \min(d_{i,j}^{(k-1)}, d_{i,k}^{(k-1)} + d_{k,j}^{(k-1)}). \]

The above equation is very similar to that in transitive closure.
Sorting with Comparison Exchange

• Earlier sort implementations assumed processors that could compare inputs and local storage, and generate an output in a single time step

• The next algorithm assumes comparison-exchange processors: two neighboring processors I and J (I < J) show their numbers to each other and I keeps the smaller number and J the larger

4 3

3 4
Odd-Even Sort

- N numbers can be sorted on an N-cell linear array in O(N) time: the processors alternate operations with their neighbors.
Shearsort

• A sorting algorithm on an N-cell square matrix that improves execution time to $O(\sqrt{N} \log N)$

• Algorithm steps:
  Odd phase: sort each row with odd-even sort (all odd rows are sorted left to right and all even rows are sorted right to left)
  Even phase: sort each column with odd-even sort
  Repeat

• Each odd and even phase takes $O(\sqrt{N})$ steps – the input is guaranteed to be sorted in $O(\log N)$ steps
Example

The initial input set:

After Phase 1 (row):

After Phase 2 (column):

After Phase 3 (row):

After Phase 4 (column):

After Phase 5 (row):
The 0-1 Sorting Lemma

If a comparison-exchange algorithm sorts input sets consisting solely of 0’s and 1’s, then it sorts all input sets of arbitrary values.

Proof. Let an o.c.e. algorithm $A$ for input size $N$ be given. Suppose that $A$ works on all 0-1 inputs. Assume that $A$ fails on an input $[x_1, \ldots, x_N]$ with $[y_1, \ldots, y_N]$ be the output. Then $y_1 \leq \ldots \leq y_m > y_{m+1}$ for some $m$. Define mapping $F$ by $F(x) = 0$ if $x < y_m$ and 1 otherwise. Since $F$ preserves the order $\leq$, the output of $A$ on $[F(x_1), \ldots, F(x_N)]$ is $[F(y_1), \ldots, F(y_N)]$, and is of the form $[\ldots, 1, 0, \ldots]$ because of $y_m > y_{m+1}$. This is a contradiction.
Complexity Proof

• How do we prove that the algorithm completes in $O(\log N)$ phases? (each phase takes $O(\sqrt{N})$ steps)

• Assume input set of 0s and 1s

• There are three types of rows: all 0s, all 1s, and mixed entries – we will show that after every phase, the number of mixed entry rows reduces by half

• The column sort phase is broken into the smaller steps below: move 0 rows to the top and 1 rows to the bottom; the mixed rows are paired up and sorted within pairs; repeat these small steps until the column is sorted
Example

- The modified algorithm will behave as shown below: white depicts 0s and blue depicts 1s
Proof

• If there are N mixed rows, we are guaranteed to have fewer than N/2 mixed rows after the first step of the column sort (subsequent steps of the column sort may not produce fewer mixed rows as the rows are not sorted)

Each pair of mixed rows produces at least one pure row when sorted