

Parallel Numerics

Exercise 5: Parallel LU Decomposition & Collective Operations

1 LU Decomposition

To calculate the solution of a linear equation system

$$Ax = b$$

with a non singular matrix $A = (a_{i,j}) \in \mathbb{R}^{n \times n}$ and $b \in \mathbb{R}^n$ the LU decomposition algorithm can be applied. The algorithm decomposes the matrix A in a lower triangular matrix L and an upper triangular matrix U : $A = LU$ (cp. lecture notes).

A recursive procedure for calculating the upper triangular matrix $U =: A^{(n)}$ from the matrix A can be given as follows:

1. Define $A^{(1)} = (a_{i,j}^{(1)}) := A$
2. Calculate for $k = 1, \dots, n - 1$ the values $l_{i,k}$, $i = k + 1, \dots, n$ and the matrices $A^{(k+1)} = (a_{i,j}^{(k+1)})$ iteratively with

$$l_{i,k} := a_{i,k}^{(k)} / a_{k,k}^{(k)}$$
$$a_{i,j}^{(k+1)} := \begin{cases} a_{i,j}^{(k)} - l_{i,k} a_{k,j}^{(k)} & \text{for } i \in \{k + 1, \dots, n\}, j \in \{k, \dots, n\} \\ a_{i,j}^{(k)} & \text{otherwise} \end{cases}$$

A serial implementation of this iterative algorithm could have the following form (“*kij*-loop-arrangement”):

```
for k = 1 to n - 1
  i = k + 1 to n
    li,k := ai,k / ak,k
    for j = k to n
      ai,j := ai,j - li,k ak,j
```

- a) Define the term *in situ* storage scheme.

In situ (Latin: in the place) storage scheme means to store both L and R within one

matrix as $L + R - I$. Example for $L, R, I \in \mathbb{R}^{5 \times 5}$:

$$\begin{pmatrix} r & r & r & r & r \\ l & r & r & r & r \\ l & l & r & r & r \\ l & l & l & r & r \\ l & l & l & l & r \end{pmatrix} = \begin{pmatrix} 1 & 0 & 0 & 0 & 0 \\ l & 1 & 0 & 0 & 0 \\ l & l & 1 & 0 & 0 \\ l & l & l & 1 & 0 \\ l & l & l & l & 1 \end{pmatrix} + \begin{pmatrix} r & r & r & r & r \\ 0 & r & r & r & r \\ 0 & 0 & r & r & r \\ 0 & 0 & 0 & r & r \\ 0 & 0 & 0 & 0 & r \end{pmatrix} - \begin{pmatrix} 1 & 0 & 0 & 0 & 0 \\ 0 & 1 & 0 & 0 & 0 \\ 0 & 0 & 1 & 0 & 0 \\ 0 & 0 & 0 & 1 & 0 \\ 0 & 0 & 0 & 0 & 1 \end{pmatrix}$$

- b) Define the term *Forward Elimination* and the term *Backward Elimination* mathematically.

Solving $Ax = b$ via LR decomposition:

$$Ax = b \Leftrightarrow L(Ux) = b \Leftrightarrow Ly = b, Ux = y.$$

Forward elimination: $Ly = b \Leftrightarrow y = L^{-1}b$

Backward elimination: $Ux = y \Leftrightarrow x = U^{-1}y$

- c) Given is

$$M = \begin{pmatrix} 2 & 2 & 1 \\ 4 & 2 & 3 \\ 2 & 2 & 2 \end{pmatrix}$$

Compute the LU decomposition $M = L \cdot U$.

Performing the two row operations $M_{2,:} = M_{2,:} - 2M_{1,:}$ and $M_{3,:} = M_{3,:} - 1 \cdot M_{1,:}$ yields the solution:

$$M = L \cdot U = \begin{pmatrix} 1 & 0 & 0 \\ 2 & 1 & 0 \\ 1 & 0 & 1 \end{pmatrix} \cdot \begin{pmatrix} 2 & 2 & 1 \\ 0 & -2 & 1 \\ 0 & 0 & 1 \end{pmatrix}$$

- d) Compute the LU decomposition using a pivot search (move the entry with the largest absolute value to the pivot position).

First performing row permutations on M :

$$M = \begin{pmatrix} 4 & 2 & 3 \\ 2 & 2 & 1 \\ 2 & 2 & 2 \end{pmatrix}.$$

Via row operations $M_{2,:} = M_{2,:} - \frac{1}{2}M_{1,:}$, $M_{3,:} = M_{3,:} - \frac{1}{2}M_{1,:}$, and $M_{3,:} = M_{3,:} - M_{2,:}$ we receive:

$$M = L \cdot U = \begin{pmatrix} 1 & 0 & 0 \\ \frac{1}{2} & 1 & 0 \\ \frac{1}{2} & 1 & 1 \end{pmatrix} \cdot \begin{pmatrix} 4 & 2 & 3 \\ 0 & 1 & -\frac{1}{2} \\ 0 & 0 & 1 \end{pmatrix}$$

2 Collective Operations

- a) Define the MPI term *collective operation*.

Collective communication is defined as communication that involves a group or groups of processes. Collective operations are everything besides Point-To-Point or One-To-One operations: One-To-All, All-To-One, or All-To-All operations.

b) Are there any non-blocking collective operations?

There are no non-blocking collective operations in MPI v3.

c) Give examples for this three different types of collective operations:

Collective Computations	...
Data movement	...
Synchronisation	...

	All-To-All	All-To-One	One-To-All
Collective computations	Allreduce	Reduce	
Data movement	Allgather	Gather	Broadcast, Scatter
Synchronization	Barrier		

d) The `MPI_Reduce` command supports lots of predefined computations. List and explain them. What is the difference to `MPI_Allreduce`?

Syntax: `MPI_Reduce(sendbuf, recvbuf, count, datatype, op, root, comm)`.

The operation `op` either equals a built-in or a user-defined operator.

Built-in operators are:

Operator	Meaning
<code>MPI_MAX</code>	maximum
<code>MPI_MIN</code>	minimum
<code>MPI_SUM</code>	sum
<code>MPI_PROD</code>	product
<code>MPI_LAND</code>	logical and
<code>MPI_BAND</code>	bit-wise and
<code>MPI_LOR</code>	logical or
<code>MPI BOR</code>	bit-wise or
<code>MPI_LXOR</code>	logical exclusive or (xor)
<code>MPI_BXOR</code>	bit-wise exclusive or (xor)
<code>MPI_MAXLOC</code>	max value and location
<code>MPI_MINLOC</code>	min value and location

`Allreduce` stores the result on every node = reduce followed by broadcast operation.

3 Parallel LU Decomposition

a) Give the data dependency graph for the first two equations of the backward elimination. Is there a parallel algorithm to compute the backward elimination?

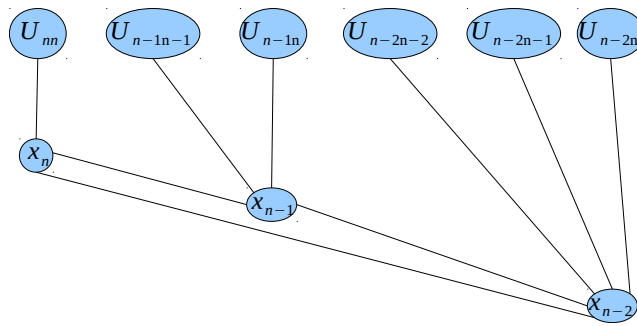
First two eliminations:

$$1. U_{nn}x_n = (L^{-1}b)_n \Leftrightarrow x_n = \frac{1}{U_{nn}}(L^{-1}b)_n$$

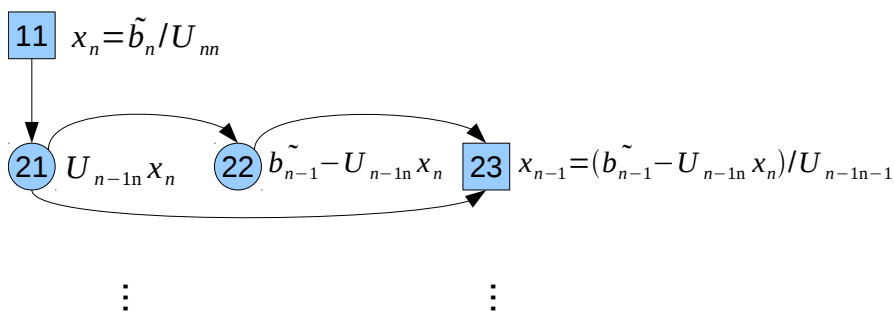
$$2. x_{n-1} = \frac{1}{U_{n-1n-1}}((L^{-1}b)_{n-1} - U_{n-1n}x_n)$$

3. ...

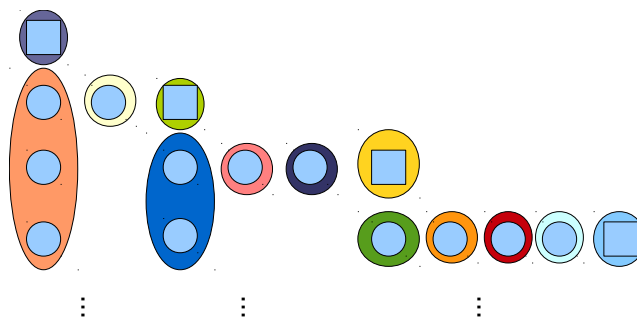
Dependency scetch for backward elimination for x and U :



Dependency graph for first two equations:



There is no parallel algorithm to compute the backward elimination. But with reasonable colouring you can compute the backward elimination with parallelism. Compared to the lecture, where $a_{ii} = 1$, it is possible to compute the backward elimination in $2n - 1$ time steps. In general, assuming no parallelization is performed along the "rows" of the dependency graph, the dependency graph has the following scetch:



For an n -by- n matrix it is possible to compute the backward elimination recursively via

$$\begin{aligned} \text{steps}(1) &= 1 \\ \text{steps}(n) &= \text{steps}(n - 1) + n + 1 \end{aligned}$$

where n is the matrix size.

- b) Divide the matrix into blocks of rows. Scatter the blocks among the nodes of a parallel machine. Give a parallel algorithm. What collective operations are used? How many nodes are idle throughout the computation?

Short pseudocode (similar to right looking GE):

- Split up A, L, U into chunks (blocks) of rows.
- Broadcast a_{kk} to all nodes. Afterwards, the computation of the l_{ik} can be done in parallel on each node.
- Update of local rows on each node can be done in parallel if row elements (rows) of other nodes were received.

As collective operations One-To-All operations (Broadcast) are used. Throughout the computation more and more nodes become idle \rightarrow poor load balancing.

See sourcecode to corresponding tutorial on webpage.

- c) Divide the matrix into blocks of columns. Scatter the blocks among the nodes of a parallel machine. Give a parallel algorithm. What collective operations are used? How many nodes are idle throughout the computation?

Left to yourself for training (do not give up ;-)).

- d) Assign the columns of the matrix alternating to the different machines. Reformulate a parallel algorithm in words (or pseudocode). What about the load balancing and load difference, respectively?

Alternating assignment of columns to processors. Short pseudocode

Scatter A among processors.

for $k=1$ to $n-1$

 Compute l_{ik} of column $L_{:,k}$

 Broadcast $L_{:,k}$

 Update all entries on all nodes (parallel part).

The computation of L is performed sequentially but the update of A is done in parallel. At most one column load difference between two nodes.