Parallel Programming CPSC 6109 - Algorithms Analysis and Design

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Parallel Algorithms Module Objectives

The goal of this module is that by the end of it you will be able to:

- 1. Appreciate that modern computers have multiple processing units
- 2. Describe the role of a concurrency platform
- 3. Calculate speedup given performance results
- 4. Identify a race condition in code and explain why it is a race condition
- 5. Describe how and why an algorithm is parallized (for example, matrix multiple and mergesort)

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Parallel Systems

We have access to several parallel architectures:

- Multicore machines
- ▶ GPUs (graphics processing units) with multiple processors

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- Clusters
- Cloud computing

We have access to several parallel architectures:

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Clusters

Cloud computing

Which ones have you used?

How many cores does your computer have?



How many cores does your computer have? How many cores does your computer (your phone) have?

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Source: Advanced Micro Devices

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Source: OpenSPARC, Oracle.com

Two memory models:

- 1. Shared memory
- 2. Distributed memory

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Two memory models:

- 1. Shared memory
 - All cores can access all of the memory

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2. Distributed memory

Two memory models:

- 1. Shared memory
 - All cores can access all of the memory
- 2. Distributed memory
 - Cores have private memory, need to send messages to other cores

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Two memory models:

- 1. Shared memory
 - All cores can access all of the memory
- 2. Distributed memory
 - Cores have private memory, need to send messages to other cores

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Both memory models exist in practice

Shared Memory

Two main features of a the shared memory model:

- 1. Multiple threads
- 2. Concurrency platform handles scheduling (including load-balancing)

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Parallel Programming in a Nutshell

Load balancing vs Communication

This is the eternal problem in parallel computing. The basic approaches to this problem include:

- Data partitioning moving different parts of the data set across several nodes
- Task partitioning give separate tasks to different nodes

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Definition of Terms

Parallel processing terms:

- node a box usually containing processors, local memory, disks and network connection
- cluster a group of nodes networked together

• speedup:
$$S_p = \frac{T_1}{T_p}$$

• efficiency:
$$\frac{S_p}{p} = \frac{T_1}{pT_p}$$

(T_i is the execution time for *i* processors, *p* is the number of processors)

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Speedup

- Adding more processors does not always improve the speed a code runs.
- Usually, better speedup can be found by increasing the problem size, at least to a point.
- The non-parallel part of a code generally scales linearly with the problem size. The parallel part usually scales with the problem size to some power.
- Generally increasing the problem size without increasing the node number helps performance.

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Scalability

Good parallel algorithms run faster when more nodes are available. In the best case, doubling the number of nodes decreases the execution time by a factor of two.

One way to consider scaling of a code is Amdahl's law:

$$S_p = \frac{1}{\alpha + \frac{1-\alpha}{p}}$$

where α is the portion of the code which cannot be parallelized and p is the number of processors.

This is a simplification, but-

Speedup is limited by the slowest portion of the code.

Amdahl's Law

Speedup



Number of Processors

Communication

- Communication between nodes takes a great deal of time.
- Typically you can do thousands of computations in the time it takes to pass the simplest message.
- The time it takes for a message to be passed is limited by bandwidth b and latency l. To pass a message of size s, you need

$$\frac{s}{b} + I$$

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(Assuming *b*, *l*, and *s* are in consistent units.)

OpenMP is a concurrency platform.

It is as a set of simple program additions to make codes run efficiently on shared memory computers. The formal API for OpenMP is only about 50 pages long, and contains compiler directives and library functions.

http://www.llnl.gov/computing/tutorials/openMP/

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OpenMP uses threads for parallel programming

- Forks and joins are used for most of the internal programming
- Speedup is achieved by the operating system splitting the threads across multiple CPUs.
- New threads are created explicitly by the program directives dynamically.

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Forks and Joins



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Goals of OpenMP - from LLNL

Standardization

- Lean and Mean only 3-4 directives
- Ease of use
- Portability F77, F90, F95, C, C++

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Goals of OpenMP - from LLNL

Standardization

- Lean and Mean only 3-4 directives
- Ease of use
- Portability F77, F90, F95, C, C++

Note: You can not use OpenMP and Java together

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OpenMP Programming Model - from LLNL

- Shared Memory, thread based
- Explicit Parallelism
- Fork-Join Model
- Compiler Directives
- Nested Parallelism Support in most implementations

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- Dynamic Threads
- Not tied to I/O

Explicit Parallelism

- You must tell the computer what sections of code to parallelize using complier directives.
- The compiler directives vary between languages, but are ignored when OpenMP flags are not set with the compiler.
- Codes written with OpenMP can run easily on serial machines.

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Environment and Library Routines

- Some environmental variables are needed to make the code execute using the correct number of threads
- Some library routines allow the programmer to set and access system variables

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This is NOT a set of message passing routines. Instead, you give directives to the compiler of what parts of the code can be executed in parallel.

In some ways, OpenMP is a set of directives to tell the compiler how to more efficiently handle loops.

General Syntax

Fortran:

!\$OMP <directive> do useful stuff !\$OMP end <directive>

► C/C++:

```
#pragma omp <directive-name> clause
{
    do useful stuff in a structured block
}
```

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A Trivial Example

Basic Code

- 1 program trivial
- 2 print*, 'Hello World!'
- 3 end program

OMP Additions

% gfortran trivial.f90
% ./a.out
Hello World!

% gfortran trivialOpenMP.f90
% ./a.out
Hello World!

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A Trivial Example

Basic Code

- 1 program trivial
- 2 print*, 'Hello World!'
- 3 end program

OMP Additions

```
program trivial

program trivial

%OMP PARALLEL

print*,'Hello World!'

SOMP END PARALLEL

rend program trivial
```

% gfortran trivial.f90
% ./a.out
Hello World!

% gfortran trivialOpenMP.f90 % ./a.out Hello World!

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What went wrong?

Execution of the Trivial Example

```
% gfortran trivialOpenMP.f90 -fopenmp
% ./a.out
Hello World!
Hello World!
Hello World!
 Hello World!
Hello World!
Hello World!
Hello World!
Hello World!
% export OMP_NUM_THREADS=3
% ./a.out
Hello World!
 Hello World!
 Hello World!
```

Thread ID

```
program trivial1
1
   implicit none
2
   integer :: OMP_GET_THREAD_NUM, OMP_GET_MAX_THREADS
3
    integer :: tid, nthreads
4
  !$OMP PARALLEL PRIVATE(nthreads, tid)
5
    tid = OMP_GET_THREAD_NUM()
6
    nthreads = OMP_GET_MAX_THREADS()
7
    print *, 'Hello World! from ', tid, nthreads
8
  !SOMP END PARALLEL
9
10 end program
```

Note the PRIVATE key word, indicating that all threads have their own copy of the variable.

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Thread ID (2)

% gfortran -fopenmp trivial1.f90 % ./a.out Hello World! from Ω Hello World! from 2 Hello World! from 3 Hello World! from 4 Hello World! from 1 Hello World! from 7 Hello World! from 5 Hello World! from 6

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Thread ID

```
program trivial2
1
   implicit none
2
    integer :: OMP_GET_THREAD_NUM, OMP_GET_MAX_THREADS
3
    integer :: tid, nthreads
4
    nthreads = OMP\_GET\_MAX\_THREADS()
5
  !$OMP PARALLEL PRIVATE(tid)
6
    tid = OMP_GET_THREAD_NUM()
7
    print *, 'Hello World! from ', tid , nthreads
8
  !SOMP END PARALLEL
9
10 end program
```

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Note that nthreads is outside of the OMP directives

Thread ID (2)

% gfortran -fopenmp trivial2.f90 % ./a.out Hello World! from 5 Hello World! from 0 Hello World! from 1 Hello World! from 2 Hello World! from 7 Hello World! from З Hello World! from 4 Hello World! from 6

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Parallelizing Loops

To parallelize a loop, you need to help the compiler figure out the most efficient way to use threads. There are simple defaults, but giving it more details can help efficiency. The basic directives are:

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!\$OMP PARALLEL
!\$OMP DO

some parallel loop

!\$OMP END DO
!\$OMP END PARALLEL

A Simple OMP Example

omptest1

```
program omptest1
1
   integer, parameter :: n = 10000
2
    integer, parameter :: dble = selected_real_kind
3
        (15, 307)
   real (kind=dble), dimension(n) :: a
4
   integer :: i, j
5
  !SOMP PARALLEL
6
  !SOMP DO
7
   do i = 1, 100000
8
     do i = 1, n
9
          a(i) = \log(real(i)) + i
10
       enddo
11
    enddo
12
  ISOMP FND DO
13
  !$OMP END PARALLEL
14
    print *, a(1)
15
16 end program omptest1
```

Results omptest1



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Results omptest1



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Results omptest1



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Results omptest1



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Combining Directives

You do not have to have a separate directive on each line. For example,

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!\$OMP PARALLEL
!\$OMP DO
!\$OMP PRIVATE(NTHREADS, TID)

Becomes

!\$OMP PARALLEL DO PRIVATE(NTHREADS, TID)

Numerical Integration



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Numerical Integration

Integrating

$$\pi = \int_{-1/2}^{1/2} \frac{4}{1+x^2} dx \tag{1}$$

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We can approximate this integral using Simpson's algorithms

- Input the number of partitions to be used
- Divide the domain into n partitions
- Evaluate the function at each partition
- Multiply the function evaluation times the width of the function to find a differential area
- Add the differential areas together
- Output the result

Parallel Integration

In parallel, the problem is nearly the same.

- Have processing element (PE) zero, get the number of partitions, n
- Determine the number of PEs: m
- Divide the domain into $\frac{n}{m}$ partitions on each PE
- Evaluate the function at each partition
- Multiply the function evaluation times the width of the function to find a differential area

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- Add the differential areas together across all the PEs
- On PE zero, output the result

Simple Code to Calculate PI (serial version)

```
program reduce
1
    integer :: i, num_steps
2
    double precision :: x, pi, step, sum
3
    sum = 0.0d0; nsteps = 10000
4
    step = 1.0d0 / dble(nsteps)
5
    do i = 1, nsteps
6
       x = (dble(i) + 0.5d0) * step
7
       sum = sum + 4.0 d0 / (1.0 d0 + x * x)
8
    enddo
9
    pi = step * sum
10
   print *, "Estimate of Pi with ", nsteps, " steps is "
11
        . pi
12 end program reduce
```

\$./reduce

Estimate of Pi with 10000 steps is 3.1413926444243838

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Simple Code to Calculate PI (parallel version)

```
1 program reduceOMP
  integer :: i, num_steps
2
   double precision :: x, pi, step, sum
3
4
    sum = 0.0d0; num_steps = 10000
    step = 1.0d0 / dble(num_steps)
5
6 !SOMP PARALLEL DO
  do i = 1, num_steps
7
       x = (dble(i) + 0.5d0) * step
8
       sum = sum + 4.0 d0 / (1.0 d0 + x * x)
9
    enddo
10
  SOMP END PARALLEL DO
11
12
 pi = step * sum
13 print *, "Estimate of Pi with ", num_steps, " steps
      is", pi
14 end program reduceOMP
```

\$ gfortran -fopenmp reduceOMP.f90 -o reduceOMP \$./reduceOMP Estimate of Pi with 10000 steps is 7.5588335781770253

Simple Code to Calculate PI (parallel version)

```
1 program reduceOMP
  integer :: i, num_steps
2
   double precision :: x, pi, step, sum
3
4
    sum = 0.0d0; num_steps = 10000
    step = 1.0d0 / dble(num_steps)
5
6 !SOMP PARALLEL DO
  do i = 1, num_steps
7
       x = (dble(i) + 0.5d0) * step
8
       sum = sum + 4.0 d0 / (1.0 d0 + x * x)
9
    enddo
10
  SOMP END PARALLEL DO
11
12
 pi = step * sum
13 print *, "Estimate of Pi with ", num_steps, " steps
      is", pi
14 end program reduceOMP
```

\$ gfortran -fopenmp reduceOMP.f90 -o reduceOMP
\$./reduceOMP
Estimate of Pi with 10000 steps is 7.5588335781770253

```
What happened?
```

Race Conditions

A race condition exists when two processing units are accessing the same resource and one or both of them are writing to it. Example from Introduction to Algorithms:



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Race Condition Examples

Identify the race condition (if any) from example from Introduction to Algorithms: MAT-VEC-WRONG(A, x)

- 1 n = A.rows
- 2 let y be a new vector of length n
- 3 parallel for i = 1 to n
- $4 y_i = 0$
- 5 parallel for i = 1 to n
- 6 **parallel for** j = 1 to n

 $= y_i + a_{ii}x_i$

8 return y

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P-SQUARE-MATRIX-MULTIPLY (A, B)

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- 1 n = A.rows2 let C be a new $n \times n$ matrix 3 **parallel for** i = 1 **to** n4 **parallel for** j = 1 **to** n5 $c_{ij} = 0$ 6 **for** k = 1 **to** n7 $c_{ij} = c_{ij} + a_{ik} \cdot b_{kj}$
- 8 return C

Race Condition Examples

Identify the race condition (if any) from example from Introduction to Algorithms: MAT-VEC-WRONG(A, x)

P-SQUARE-MATRIX-MULTIPLY (A, B)1 n = A rows n = A rows 1 2 let y be a new vector of length n 2 let C be a new $n \times n$ matrix 3 **parallel for** i = 1 to n3 parallel for i = 1 to n4 $v_i = 0$ parallel for j = 1 to n4 5 parallel for i = 1 to n5 $c_{ii} = 0$ 6 **parallel for** j = 1 to n6 for k = 1 to n7 $y_i = y_i + a_{ii} x_i$ 7 $c_{ii} = c_{ii} + a_{ik} \cdot b_{ki}$ 8 return y 8 return C

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In MAT-VEC-WRONG, multiple threads are writing to y_i

Race Condition Examples

Identify the race condition (if any) from example from Introduction to Algorithms: MAT-VEC-WRONG(A, x)

P-SQUARE-MATRIX-MULTIPLY (A, B)n = A.rows1 n = A.rows2 let y be a new vector of length n 2 let C be a new $n \times n$ matrix 3 parallel for i = 1 to n3 parallel for i = 1 to n 4 $v_i = 0$ 4 parallel for i = 1 to n 5 parallel for i = 1 to n5 $c_{ii} = 0$ **parallel for** j = 1 to n6 for k = 1 to n6 7 $y_i = y_i + a_{ii} x_i$ 7 $c_{ii} = c_{ii} + a_{ik} \cdot b_{ki}$ 8 return y 8 return C

In MAT-VEC-WRONG, multiple threads are writing to y_i In P-SQUARE-MATRIX-MULTIPLY, only one thread is writing to $c_{i,j}$

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Reductions

Because the loops are executing separately, you may wish to combine the results from different threads to a final answer. You need to use reduction to make this work.

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\$!OMP PARALLEL PRIVATE(X) REDUCTION(+:SUM)

OpenMP Modifications

```
program reduceOMP2
1
  integer :: i, num_steps
2
  double precision :: x, pi, step, sum
3
    sum = 0.0d0; nsteps = 100000000
4
  step = 1.0d0 / dble(nsteps)
5
6 SOMP PARALLEL DO PRIVATE(X) REDUCTION(+:SUM)
7 do i = 1, nsteps
  x = (dble(i) + 0.5d0) * step
8
  sum = sum + 4.0 d0 / (1.0 d0 + x * x)
9
10 enddo
 !SOMP END PARALLEL DO
11
 pi = step * sum
12
13 print *, "Estimate of Pi with ", nsteps, " steps is "
        , pi
14 end program reduceOMP2
```

\$ gfortran -fopenmp reduceOMP2.f90 -o reduceOMP2
\$./reduceOMP2
Estimate of Pi with 10000 steps is 3.1413926444243732



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Loop Splitting

One of the key ideas to remember is that loops often contain several operations that can be split. Taking an example from the Patterns in Parallel Programming book, imagine we have a loop with two functions:

- BIG_COMPUTATION a big computation the executes independently on each element in the loop
- COMBINE an element that cannot be parallelized and must execute in order

Loop Splitting

```
do i = 1, nsteps
  x = BIG_COMPUTATION(i)
  call COMBINE(x,answer)
enddo
```

can be split into

```
do i = 1, nsteps
    x(i) = BIG_COMPUTATION(i)
enddo
do i = 1, nsteps
    call COMBINE(x(i),answer)
enddo
```

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Using OpenMP in Loop Splitting

```
!$OMP PARALLEL DO PRIVATE(I)
do i = 1, nsteps
    x(i) = BIG_COMPUTATION(i)
enddo
!$OMP END PARALLEL DO
do i = 1, nsteps
    call COMBINE(x(i),answer)
enddo
```

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Controlling Loops

There are many options for controlling the execution of threads.

!\$OMP DO SCHEDULE(TYPE,integer)

- schedule(static[,chunk]) groups of size chunk statically assigned in a round-robin fashion
- schedule(dynamic[,chunk]) threads dynamically grab work as it is completed
- schedule(guided[,chunk]) chunk size is reduced automatically during iteration toward a minimum level of chunk

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 schedule(runtime) - checks the OMP_SCHEDULE environmental variable

Controlling Loops

```
integer, parameter :: chunk = 10
```

```
!$OMP PARALLEL PRIVATE(i,j,z,c,it) DEFAULT(SHARED)
!$OMP DO SCHEDULE(DYNAMIC,CHUNK)
  do i = 1, n
    do j = 1, n
...
```

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Controlling Loops

setenv OMP_SCHEDULE static 11.477u 0.012s 0:08.24 139.3%

setenv OMP_SCHEDULE dynamic 11.239u 0.006s 0:05.67 198.0%

setenv OMP_SCHEDULE guided 11.453u 0.005s 0:06.52 175.6%

setenv OMP_SCHEDULE static,20 11.439u 0.028s 0:05.89 194.3%

no omp 11.280u 0.004s 0:11.28 100.0%

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Multithread Matrix Multiplication

To multiply matrix A by matrix B to get matrix C we can divide the matrixes into submatrices:

$$A = \begin{pmatrix} A_{11} & A_{12} \\ A_{21} & A_{22} \end{pmatrix}, B = \begin{pmatrix} B_{11} & B_{12} \\ B_{21} & B_{22} \end{pmatrix}, C = \begin{pmatrix} C_{11} & C_{12} \\ C_{21} & C_{22} \end{pmatrix}$$
$$\begin{pmatrix} C_{11} & C_{12} \\ C_{21} & C_{22} \end{pmatrix} = \begin{pmatrix} A_{11} & A_{12} \\ A_{21} & A_{22} \end{pmatrix} \begin{pmatrix} B_{11} & B_{12} \\ B_{21} & B_{22} \end{pmatrix}$$
(2)
$$\begin{pmatrix} C_{11} & C_{12} \\ C_{21} & C_{22} \end{pmatrix} = \begin{pmatrix} A_{11}B_{11} & A_{11}B_{12} \\ A_{21}B_{11} & A_{21}B_{12} \end{pmatrix} \begin{pmatrix} A_{12}B_{21} & A_{12}B_{22} \\ A_{22}B_{21} & A_{22}B_{22} \end{pmatrix}$$
(3)

Multithread Matrix Multiplication Pseudocode

P-MATRIX-MULTIPLY-RECURSIVE (C, A, B)

```
n = A rows
 1
2 if n == 1
3
         c_{11} = a_{11}b_{11}
4
   else let T be a new n \times n matrix
5
         partition A, B, C, and T into n/2 \times n/2 submatrices
              A_{11}, A_{12}, A_{21}, A_{22}; B_{11}, B_{12}, B_{21}, B_{22}; C_{11}, C_{12}, C_{21}, C_{22};
              and T_{11}, T_{12}, T_{21}, T_{22}; respectively
6
         spawn P-MATRIX-MULTIPLY-RECURSIVE(C_{11}, A_{11}, B_{11})
7
         spawn P-MATRIX-MULTIPLY-RECURSIVE(C_{12}, A_{11}, B_{12})
8
         spawn P-MATRIX-MULTIPLY-RECURSIVE(C_{21}, A_{21}, B_{11})
9
         spawn P-MATRIX-MULTIPLY-RECURSIVE(C_{22}, A_{21}, B_{12})
10
         spawn P-MATRIX-MULTIPLY-RECURSIVE(T_{11}, A_{12}, B_{21})
11
         spawn P-MATRIX-MULTIPLY-RECURSIVE(T_{12}, A_{12}, B_{22})
         spawn P-MATRIX-MULTIPLY-RECURSIVE (T_{21}, A_{22}, B_{21})
12
         P-MATRIX-MULTIPLY-RECURSIVE (T_{22}, A_{22}, B_{22})
13
14
         svnc
15
         parallel for i = 1 to n
16
              parallel for j = 1 to n
17
                   c_{ii} = c_{ii} + t_{ii}
```

Multithread Mergesort Pseudocode

P-MERGE-SORT
$$(A, p, r, B, s)$$

1 $n = r - p + 1$
2 **if** $n == 1$
3 $B[s] = A[p]$
4 **else** let $T[1 ...n]$ be a new array
5 $q = \lfloor (p + r)/2 \rfloor$
6 $q' = q - p + 1$
7 **spawn** P-MERGE-SORT $(A, p, q, T, 1)$
8 P-MERGE-SORT $(A, q + 1, r, T, q' + 1)$
9 **sync**
10 P-MERGE $(T, 1, q', q' + 1, n, B, s)$

Multithread Merge Pseudocode

P-MERGE $(T, p_1, r_1, p_2, r_2, A, p_3)$ 1 $n_1 = r_1 - p_1 + 1$ 2 $n_2 = r_2 - p_2 + 1$ 3 **if** $n_1 < n_2$ // ensure that $n_1 \ge n_2$ 4 exchange p_1 with p_2 5 exchange r_1 with r_2 exchange n_1 with n_2 6 7 **if** $n_1 == 0$ // both empty? 8 return 9 else $q_1 = \lfloor (p_1 + r_1)/2 \rfloor$ 10 $q_2 = \text{BINARY-SEARCH}(T[q_1], T, p_2, r_2)$ 11 $q_3 = p_3 + (q_1 - p_1) + (q_2 - p_2)$ 12 $A[q_3] = T[q_1]$ 13 **spawn** P-MERGE $(T, p_1, q_1 - 1, p_2, q_2 - 1, A, p_3)$ 14 P-MERGE $(T, q_1 + 1, r_1, q_2, r_2, A, q_3 + 1)$ 15 sync

Multithread Merge Diagram



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