

# Understanding efficient parallel scan

Conal Elliott

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# Prefix sum (left scan)

$$\begin{array}{c} \boxed{a_1, \dots, a_n} \\ \text{\textit{lscan}} \Downarrow \\ \boxed{b_1, \dots, b_n \mid b_{n+1}} \end{array}$$

where

$$b_k = \sum_{1 \leq i < k} a_i$$

# In CUDA C

```
--global__ void prescan(float *g_odata, float *g_idata, int n) {
    extern __shared__ float temp[]; // allocated on invocation
    int thid = threadIdx.x;
    int offset = 1;
    // load input into shared memory
    temp[2*thid] = g_idata[2*thid];
    temp[2*thid+1] = g_idata[2*thid+1];
    // build sum in place up the tree
    for (int d = n>>1; d > 0; d >>= 1) {
        __syncthreads();
        if (thid < d) {
            int ai = offset*(2*thid+1)-1;
            int bi = offset*(2*thid+2)-1;
            temp[bi] += temp[ai]; }
        offset *= 2; }
    // clear the last element
    if (thid == 0) { temp[n - 1] = 0; }
    // traverse down tree & build scan
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    // write results to device memory
    g_odata[2*thid] = temp[2*thid];
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```

Source: Harris, Sengupta, and Owens in *GPU Gems 3*, Chapter 39

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```



WAT

```
function scan(a) =  
  if #a == 1 then [0]  
  else  
    let es = even_elts(a);  
        os = odd_elts(a);  
        ss = scan({e+o: e in es; o in os})  
    in interleave(ss, {s+e: s in ss; e in es})
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Source: Guy Blelloch in *Programming parallel algorithms*, 1990

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Still, why does it work?

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where

$$b_k = \sum_{1 \leq i < k} a_i$$

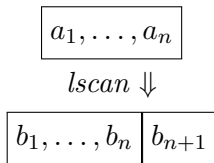
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*Work:*  $O(n^2)$ .



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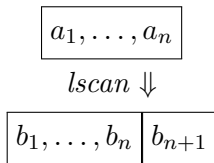
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*Time:*

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*Work:*  $O(n^2)$ .

*Time:*  $O(n^2)$ ,  $O(n)$ ,  $O(\log n)$ .

# As a recurrence

$$\boxed{a_1, \dots, a_n}$$

*lscan*  $\Downarrow$

$$\boxed{b_1, \dots, b_n \mid b_{n+1}}$$

where

$$b_1 = 0$$
$$b_{k+1} = b_k + a_k$$

# As a recurrence

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*Work:*  $O(n)$ .

*Depth* (ideal parallel “time”):  $O(n)$ .

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*Work*:  $O(n)$ .

*Depth* (ideal parallel “time”):  $O(n)$ .

Linear *dependency chain* thwarts parallelism (depth  $<$  work).

# Divide and conquer

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$$a_1, \dots, a_n, a'_1, \dots, a'_n$$



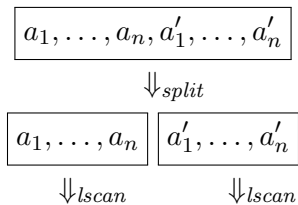
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$$a_1, \dots, a_n, a'_1, \dots, a'_n$$
$$\Downarrow_{split}$$

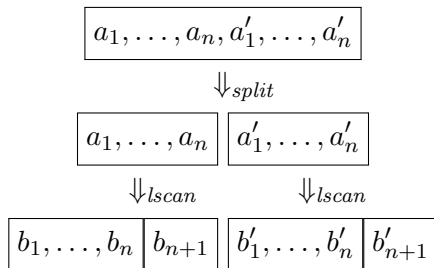
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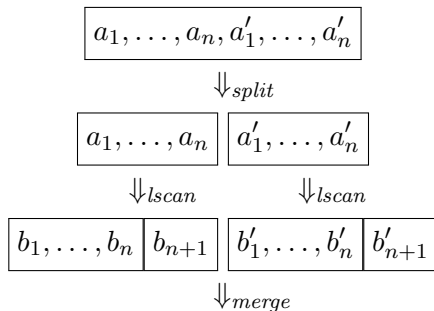
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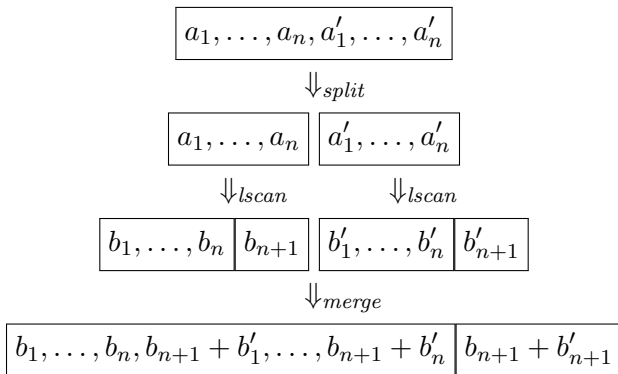
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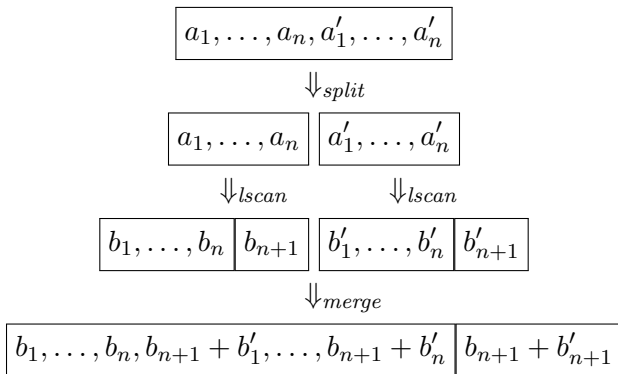
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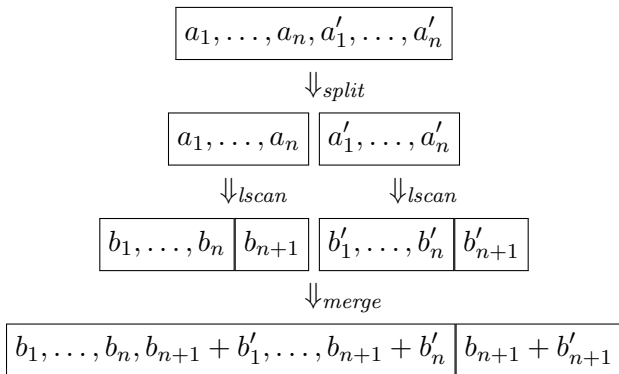


# Divide and conquer



- Equivalent? Why?

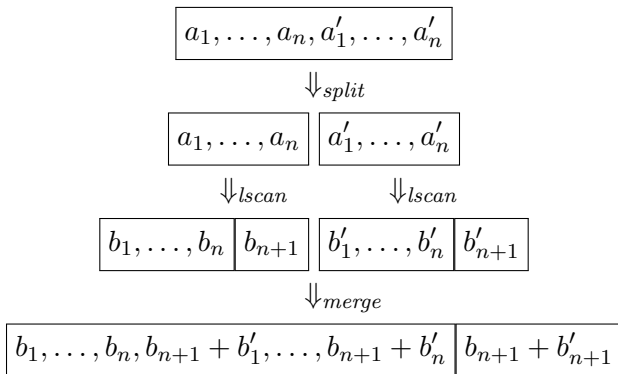
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- Equivalent? Why? (Associativity.)

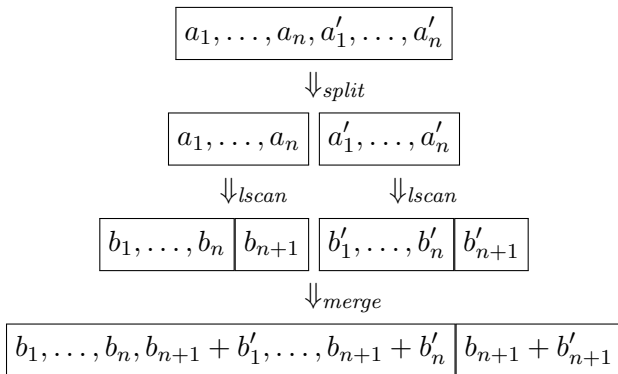


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- No more linear dependency chain.
- Work and depth analysis?

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- Linear:

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$$D(2^k) = O(1 + 2 + 4 + \dots + 2^k) = O(2^k)$$

$$D(n) = O(n)$$

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$$D(n) = O(n)$$

- Logarithmic:

$$D(n) = D(n/2) + O(\log n)$$

$$D(2^k) = O(0 + 1 + 2 + \dots + k) = O(k^2)$$

$$D(n) = O(\log^2 n)$$

Work recurrence:

$$W(n) = 2W(n/2) + O(n)$$

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By the *Master Theorem*,

$$W(n) = O(n \log n)$$



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$$D(n) = O(n)$$

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Divide and conquer:

$$D(n) = O(\log n)$$

$$W(n) = O(n \log n)$$

Challenge: can we get  $O(n)$  work and  $O(\log n)$  depth?

# Master Theorem

Given a recurrence:

$$f(n) = a f(n/b) + O(n^d)$$

We have the following closed form bound:

$$f(n) = \begin{cases} O(n^d) & \text{if } a < b^d \\ O(n^d \log n) & \text{if } a = b^d \\ O(n^{\log_b a}) & \text{if } a > b^d \end{cases}$$

# Master Theorem ( $d = 1$ )

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*Puzzle:* how to get  $a < b$  for our recurrence?

$$W(n) = 2W(n/2) + O(n)$$

Return to this question later.

## Variation: 3-way split/merge

$$a_{1,1}, \dots, a_{1,m}, a_{2,1}, \dots, a_{2,m}, a_{3,1}, \dots, a_{3,m}$$

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$\Downarrow_{lscan}$

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$b_{1,1}, \dots, b_{1,m}$

$b_{1,m+1}$

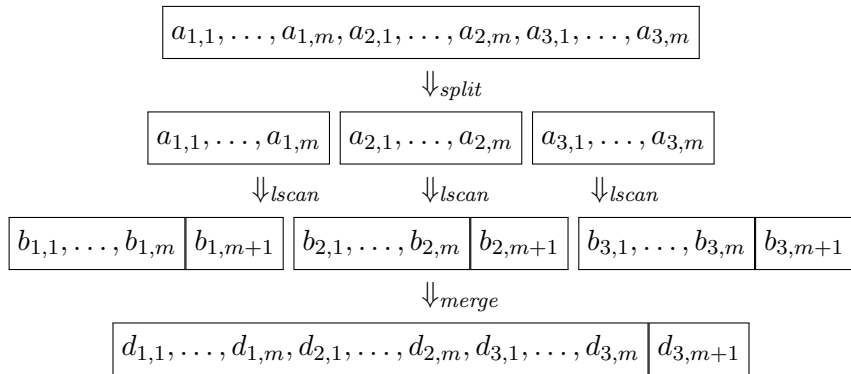
$b_{2,1}, \dots, b_{2,m}$

$b_{2,m+1}$

$b_{3,1}, \dots, b_{3,m}$

$b_{3,m+1}$

## Variation: 3-way split/merge



where

$$d_{1,j} = b_{1,j}$$

$$d_{2,j} = b_{1,m+1} + b_{2,j}$$

$$d_{3,j} = b_{1,m+1} + b_{2,m+1} + b_{3,j}$$

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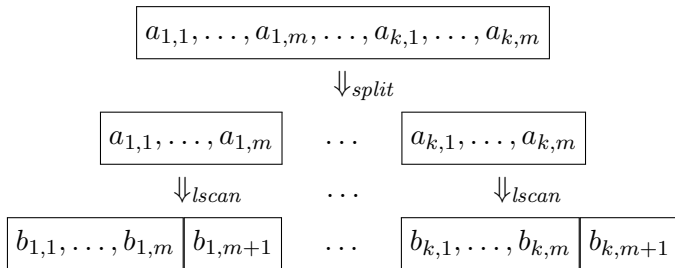
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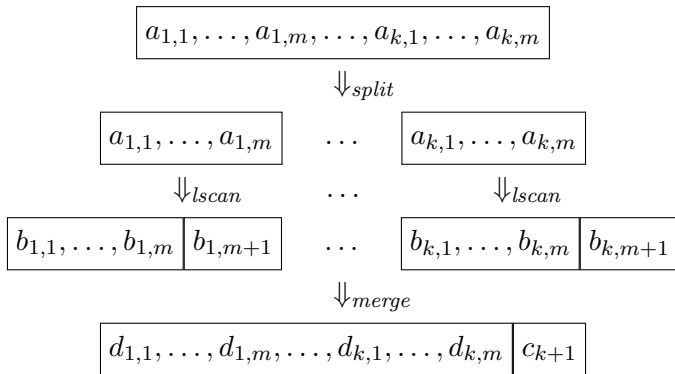
$\dots$

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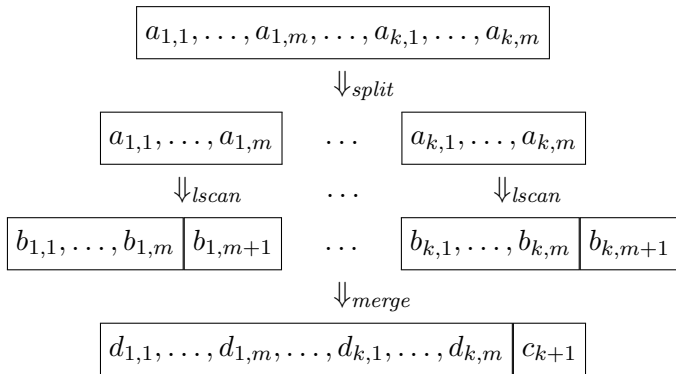
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where

$$d_{i,j} = c_i + b_{i,j}$$
$$c_i = \sum_{1 \leq l < i} b_{l,m+1}$$

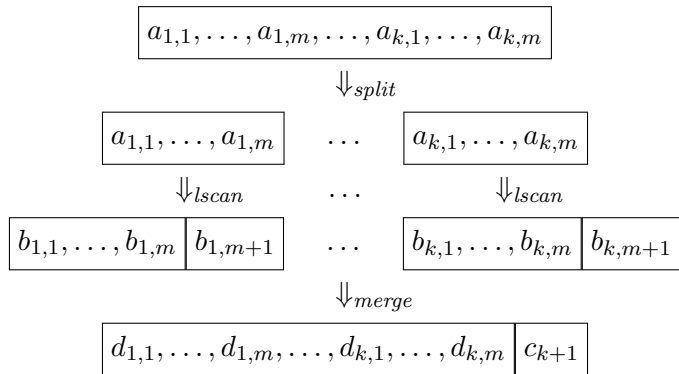
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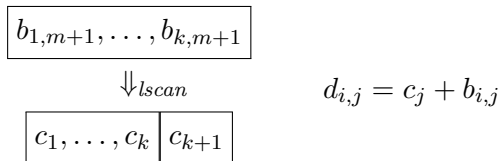
where

$$\begin{array}{c} d_{i,j} = c_j + b_{i,j} \\ \boxed{c_1, \dots, c_k \mid c_{k+1}} = \textit{lscan} \left( \boxed{b_{1,m+1}, \dots, b_{k,m+1}} \right) \end{array}$$

# $k$ -way split/merge



where





Master Theorem ( $d = 1$ ):

$$W(n) = aW(n/b) + O(n)$$

$$W(n) = \begin{cases} O(n) & \text{if } a < b \\ O(n \log n) & \text{if } a = b \\ O(n^{\log_b a}) & \text{if } a > b \end{cases}$$

# Work analysis

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Scan with  $k$ -way split:

$$\begin{aligned} W(n) &= k W(n/k) + W(k) + O(n) \\ &= k W(n/k) + O(n) \end{aligned}$$

Still  $O(n \log n)$ .

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If  $k$  is *fixed*.

# Split inversion

Two kinds of split:

- *Top-down* —  $k$  pieces of size  $n/k$  each

$$\begin{aligned}W(n) &= k W(n/k) + W(k) + O(n) \\ &= k W(n/k) + O(n) \\ &= O(n \log n)\end{aligned}$$

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- *Bottom-up* —  $n/k$  pieces of size  $k$  each:

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Mission accomplished:  $O(n)$  work and  $O(\log n)$  depth!

# Root split

Another idea: split into  $\sqrt{n}$  pieces of size  $\sqrt{n}$  each.



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$$\begin{aligned}W(n) &= \sqrt{n} \cdot W(\sqrt{n}) + W(\sqrt{n}) + O(n) \\ &= \sqrt{n} \cdot W(\sqrt{n}) + O(n) \\ &= O(n \log \log n)\end{aligned}$$

$$D(n) = O(\log \log n)$$

Nearly constant depth and nearly linear work. Useful in practice?

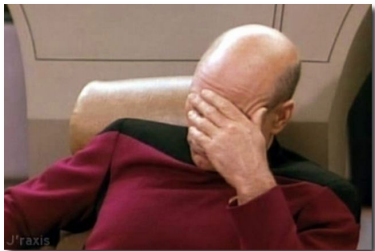
# In CUDA C – bottom-up binary

```
--global__ void prescan(float *g_odata, float *g_idata, int n) {
    extern __shared__ float temp[]; // allocated on invocation
    int thid = threadIdx.x;
    int offset = 1;
    // load input into shared memory
    temp[2*thid] = g_idata[2*thid];
    temp[2*thid+1] = g_idata[2*thid+1];
    // build sum in place up the tree
    for (int d = n>>1; d > 0; d >>= 1) {
        __syncthreads();
        if (thid < d) {
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            temp[bi] += temp[ai]; }
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    __syncthreads();
    // write results to device memory
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Source: Harris, Sengupta, and Owens in *GPU Gems 3*, Chapter 39

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```



**class** *LScan* *c* **where**

*lscan* :: *Monoid* *a*  $\Rightarrow$  *c* *a*  $\rightarrow$  (*c* *a*, *a*)

Parametrized over container and associative operation.

# Binary trees in Haskell

```
data T a = L a | B (T a) (T a)
```

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data T a = L a | B (Pair (T a))
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where

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data Pair a = a : # a
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Generalize from pairs:

```
data T f a = L a | B (f (T a))
```

```
data T f a = L a | B (f (T f a))
```

```
instance (Zippy f, LScan f)  $\Rightarrow$  LScan (T f) where
```

```
  lscan (L a) = (L  $\emptyset$ , a)
```

```
  lscan (B ts) = (B (adjust  $\langle \$ \rangle$  zip (tots', ts')), tot)
```

```
  where
```

```
    (ts', tots) = unzip (lscan  $\langle \$ \rangle$  ts)
```

```
    (tots', tot) = lscan tots
```

```
    adjust (p, t) = (p $\oplus$ )  $\langle \$ \rangle$  t
```



```
data  $T f a = L a \mid B (T f (f a))$ 
```

```
instance ( $Zippy f, LScan f$ )  $\Rightarrow LScan (T f)$  where
```

```
   $lscan (L a) = (L \emptyset, a)$ 
```

```
   $lscan (B ts) = (B (adjust \langle \$ \rangle zip (tots', ts')), tot)$ 
```

```
  where
```

```
     $(ts', tots) = unzip (lscan \langle \$ \rangle ts)$ 
```

```
     $(tots', tot) = lscan tots$ 
```

```
     $adjust (p, t) = (p \oplus) \langle \$ \rangle t$ 
```

```
data T f a = L (f a) | B (T f (T f a))
```

```
instance (Zippy f, LScan f)  $\Rightarrow$  LScan (T f) where
```

```
  lscan (L as) = first L (lscan as)
```

```
  lscan (B ts) = (B (adjust  $\langle \$ \rangle$  zip (tots', ts')), tot)
```

```
  where
```

```
    (ts', tots) = unzip (lscan  $\langle \$ \rangle$  ts)
```

```
    (tots', tot) = lscan tots
```

```
    adjust (p, t) = (p $\oplus$ )  $\langle \$ \rangle$  t
```

**data**  $(g \circ f) a = \text{Comp } (g (f a))$

**data**  $(g \circ f) a = \text{Comp } (g (f a))$

**instance**  $(\text{Zippy } g, \text{LScan } g, \text{LScan } f) \Rightarrow \text{LScan } (g \circ f)$  **where**  
 $\text{lscan } (\text{Comp } gfa) = (\text{Comp } (\text{adjust } \langle \$ \rangle \text{ zip } (tots', gfa')), tot)$

**where**

$(gfa', tots) = \text{unzip } (\text{lscan } \langle \$ \rangle gfa)$

$(tots', tot) = \text{lscan } tots$

$\text{adjust } (p, fa') = (p \oplus) \langle \$ \rangle fa'$

# Trees with explicit composition

```
data T f a = L a      | B ((f o T f)  a)  -- top-down f-tree
data T f a = L a      | B ((T f o f)  a)  -- bottom-up f-tree
data T f a = L (f a) | B ((T f o T f) a)  -- top-down root f-tree
data T f a = L (f a) | B (T (f o f)  a)  -- bottom-up root f-tree
```

# Trees with explicit composition

```
data T f a = L a      | B ((f o T f)  a)  -- top-down f-tree
data T f a = L a      | B ((T f o f)   a)  -- bottom-up f-tree
data T f a = L (f a) | B ((T f o T f) a)  -- top-down root f-tree
data T f a = L (f a) | B (T (f o f)   a)  -- bottom-up root f-tree
```

*f*-trees:

```
instance (Zippy f, LScan f) => LScan (T f) where
  lscan (L a) = (L  $\emptyset$ , a)
  lscan (B w) = first B (lscan w)
```

# Trees with explicit composition

```
data T f a = L a      | B ((f o T f)  a)  -- top-down f-tree
data T f a = L a      | B ((T f o f)  a)  -- bottom-up f-tree
data T f a = L (f a) | B ((T f o T f) a)  -- top-down root f-tree
data T f a = L (f a) | B (T (f o f)  a)  -- bottom-up root f-tree
```

Root  $f$ -trees:

```
instance (Zippy f, LScan f) => LScan (T f) where
  lscan (L as) = first L (lscan as)
  lscan (B w)  = first B (lscan w)
```

# Trees with explicit composition

```
data T f a = L a      | B ((f o T f)  a)  -- top-down f-tree
data T f a = L a      | B ((T f o f)  a)  -- bottom-up f-tree
data T f a = L (f a) | B ((T f o T f) a)  -- top-down root f-tree
data T f a = L (f a) | B (T (f o f)  a)  -- bottom-up root f-tree
```

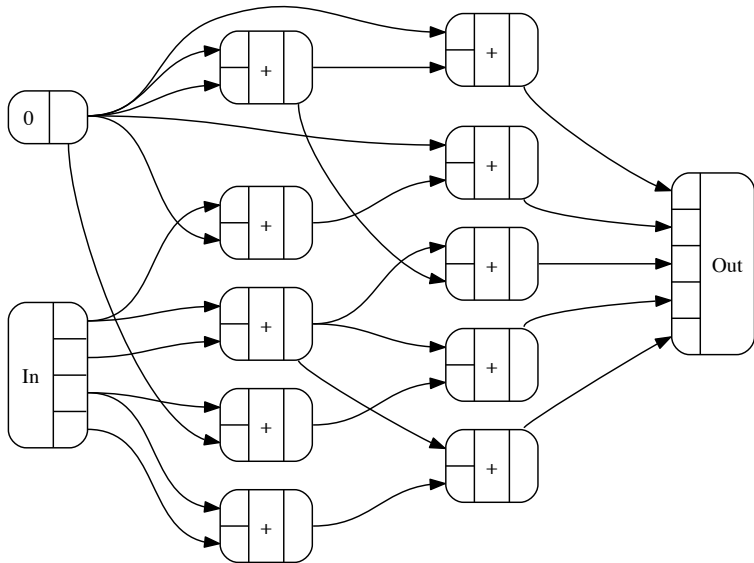
Root  $f$ -trees:

```
instance (Zippy f, LScan f) => LScan (T f) where
  lscan (L as) = first L (lscan as)
  lscan (B w)  = first B (lscan w)
```

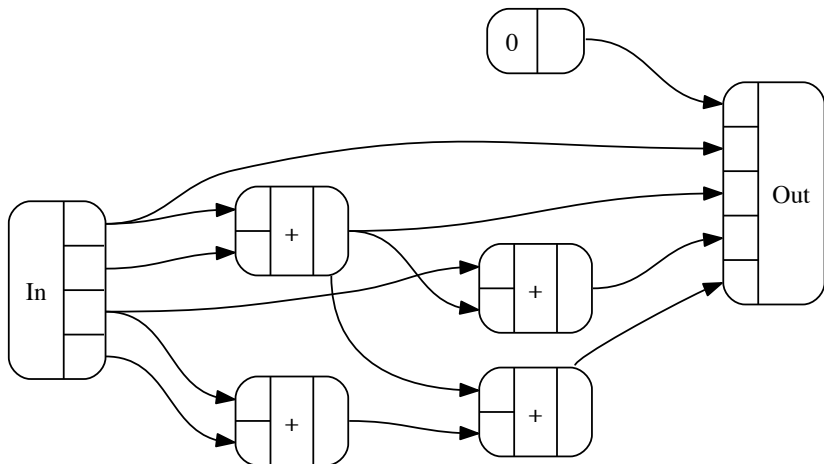
The bottom-up trees are *perfect* –  $f^n$  and  $f^{2^n}$ .



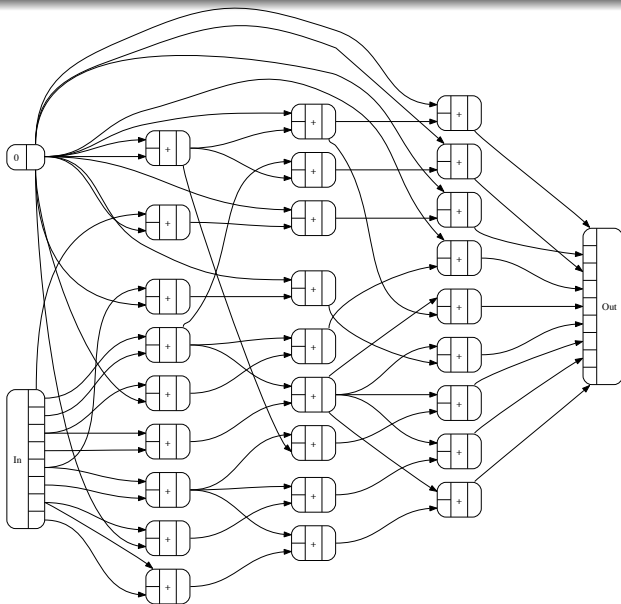
# Top-down, depth 2



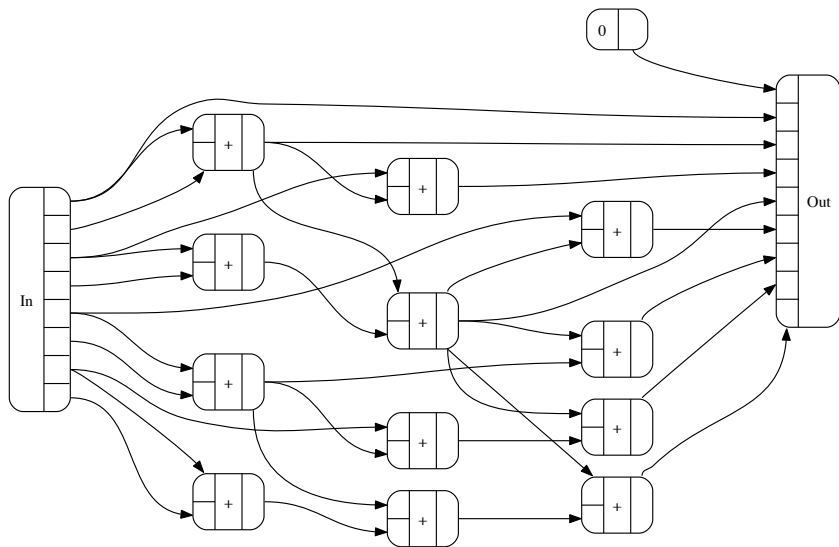
# Top-down, depth 2, optimized



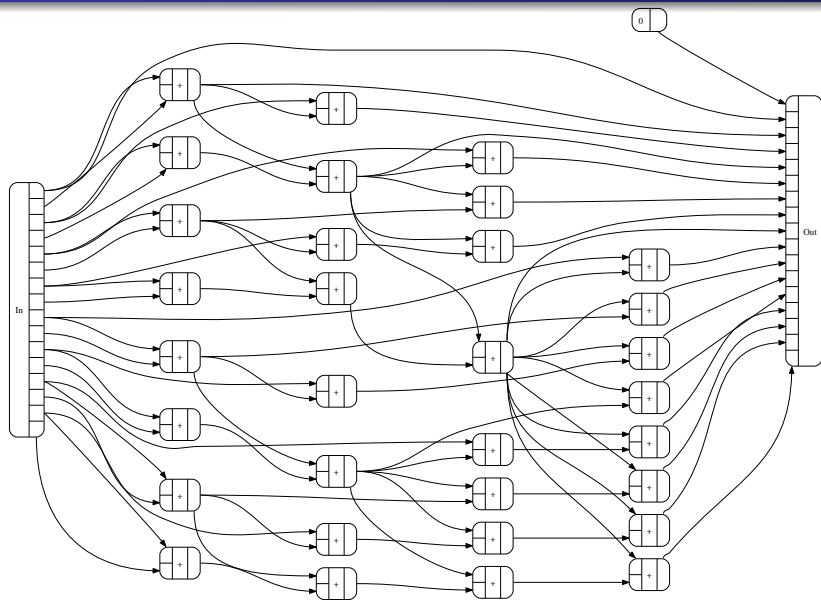
# Top-down, depth 3



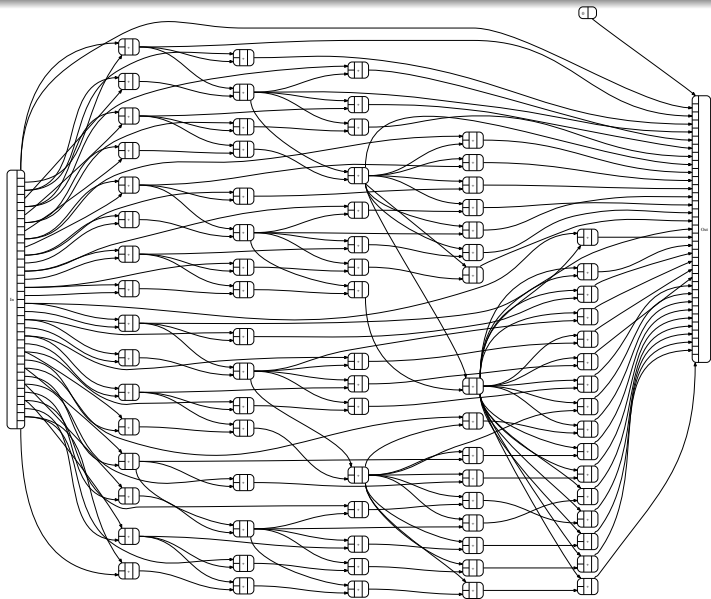
# Top-down, depth 3, optimized



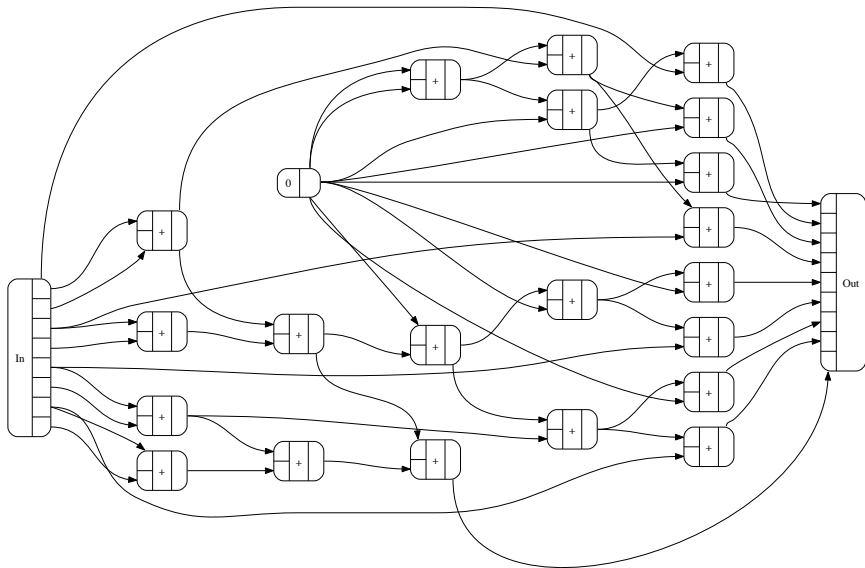
# Top-down, depth 4, optimized



# Top-down, depth 5, optimized



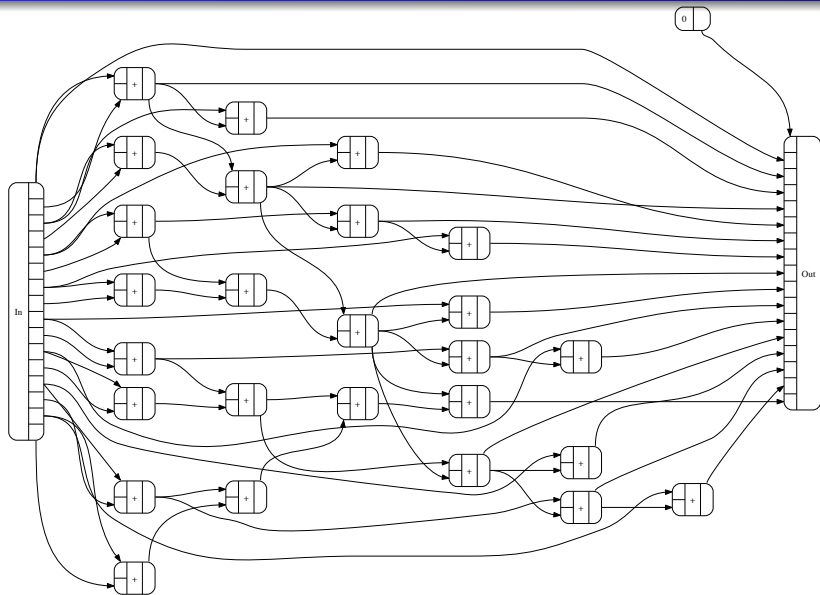
# Bottom-up, depth 3







# Bottom-up, depth 4, optimized



# Data structure tinker toys

# Data structure tinker toys

**data** *Const b*  $a = \text{Const } b$

**data** *Id*  $a = \text{Id } a$

**data**  $(f \times g)$   $a = \text{Prod } (f \ a) \ (g \ a)$

**data**  $(f + g)$   $a = \text{InL } (f \ a) \ | \ \text{InR } (g \ a)$

**data**  $(g \circ f)$   $a = \text{Comp } (g \ (f \ a))$

# Data structure tinker toys

**data**  $Const\ b\ a = Const\ b$

**data**  $Id\ a = Id\ a$

**data**  $(f \times g)\ a = Prod\ (f\ a)\ (g\ a)$

**data**  $(f + g)\ a = InL\ (f\ a) \mid InR\ (g\ a)$

**data**  $(g \circ f)\ a = Comp\ (g\ (f\ a))$

Each has an *LScan* instance.

Parallel scan for many data structures.

See post: *Composable parallel scanning*.



# Data structure tinker toys

**data**  $Const\ b\ a = Const\ b$

**data**  $Id\ a = Id\ a$

**data**  $(f \times g)\ a = Prod\ (f\ a)\ (g\ a)$

**data**  $(f + g)\ a = InL\ (f\ a) \mid InR\ (g\ a)$

**data**  $(g \circ f)\ a = Comp\ (g\ (f\ a))$

Each has an *LScan* instance.

Parallel scan for many data structures.

See post: *Composable parallel scanning*.

Similar algorithm decompositions?

