

# Outline

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Introduction to Sorting Networks

Batcher's Sorting Network

Counting Networks

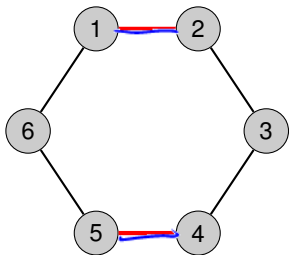
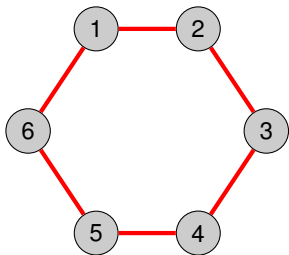
**Load Balancing on Graphs**

Introduction to Matrix Multiplication

Serial Matrix Multiplication



## Communication Models: Diffusion vs. Matching

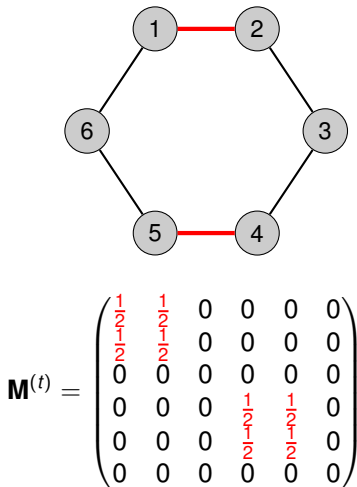
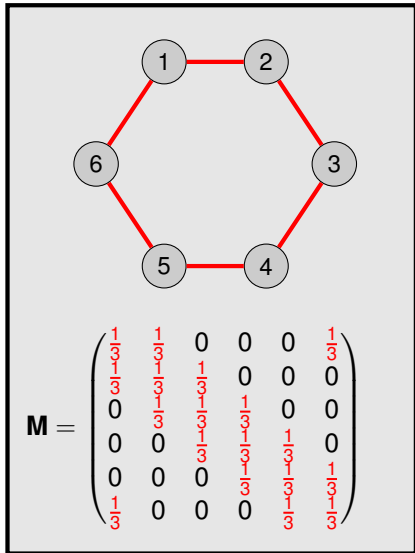


$$\underline{\mathbf{M}} = \begin{pmatrix} 1 & 1 & 0 & 0 & 0 & 1 \\ -1 & -1 & 0 & 0 & 0 & -1 \\ 0 & 0 & 1 & 1 & 0 & 0 \\ 0 & 0 & -1 & -1 & 1 & 0 \\ 0 & 0 & 0 & 0 & -1 & 0 \\ 1 & 0 & 0 & 0 & 0 & -1 \\ 0 & 0 & 0 & 0 & 1 & 0 \end{pmatrix}$$

$$\mathbf{M}^{(t)} = \begin{pmatrix} 1 & 1 & 0 & 0 & 0 & 0 \\ -1 & -1 & 0 & 0 & 0 & 0 \\ 0 & 0 & 1 & 1 & 0 & 0 \\ 0 & 0 & -1 & -1 & 1 & 0 \\ 0 & 0 & 0 & 0 & -1 & 0 \\ 0 & 0 & 0 & 0 & 1 & 0 \\ 0 & 0 & 0 & 0 & 0 & 0 \end{pmatrix}$$



## Communication Models: Diffusion vs. Matching



## Smoothness of the Load Distribution

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- let  $x \in \mathbb{R}^n$  be a load vector
- $\bar{x}$  denotes the average load



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Metrics

- $\ell_2$ -norm:  $\Phi^t = \sqrt{\sum_{i=1}^n (x_i^t - \bar{x})^2}$
- makespan:  $\max_{i=1}^n x_i^t$
- discrepancy:  $\max_{i=1}^n x_i^t - \min_{i=1}^n x_i^t \leq 2\Phi^t$

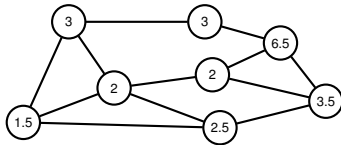


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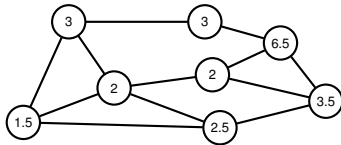


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For this example:

- $\Phi^t = \sqrt{0^2 + 0^2 + 3.5^2 + 0.5^2 + 1^2 + 1^2 + 1.5^2 + 0.5^2} = \sqrt{17}$
- $\max_{i=1}^n x_i^t = 6.5$
- $\max_{i=1}^n x_i^t - \min_{i=1}^n x_i^t = 5$



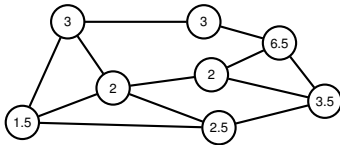


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### Diffusion Matrix

Given an undirected, connected graph  $G = (V, E)$  and a diffusion parameter  $\alpha > 0$ , the **diffusion matrix**  $M$  is defined as follows:

$$M_{ij} = \begin{cases} \alpha & \text{if } (i, j) \in E, \\ 1 - \alpha \deg(i) & \text{if } i = j, \\ 0 & \text{otherwise.} \end{cases}$$



## Diffusion Matrix

How to choose  $\alpha$  for a  $d$ -regular graph?

- $\alpha = \frac{1}{d}$  may lead to oscillation (if graph is bipartite)
- $\alpha = \frac{1}{d+1}$  ensures convergence
- $\alpha = \frac{1}{2d}$  ensures convergence (and all eigenvalues of  $M$  are non-negative)

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# neighbors of  $i$



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Further let  $\gamma(M) := \max_{\mu_i \neq 1} |\mu_i|$ , where  $\mu_1 = 1 > \mu_2 \geq \dots \geq \mu_n \geq -1$  are the eigenvalues of  $M$ .



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This can be also seen as a random walk on  $G$ !

**First-Order Diffusion:** Load vector  $x^t$  satisfies

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## 1D grid



$$\gamma(M) \approx 1 - \frac{1}{n^2}$$



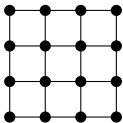


1D grid



$$\gamma(M) \approx 1 - \frac{1}{n^2}$$

2D grid



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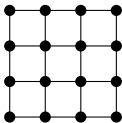


1D grid



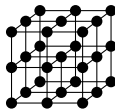
$$\gamma(M) \approx 1 - \frac{1}{n^2}$$

2D grid



$$\gamma(M) \approx 1 - \frac{1}{n}$$

3D grid



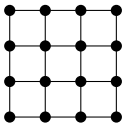
$$\gamma(M) \approx 1 - \frac{1}{n^{2/3}}$$

1D grid



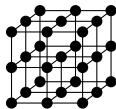
$$\gamma(M) \approx 1 - \frac{1}{n^2}$$

2D grid



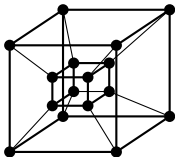
$$\gamma(M) \approx 1 - \frac{1}{n}$$

3D grid



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Hypercube



$$\gamma(M) \approx 1 - \frac{1}{\log n}$$

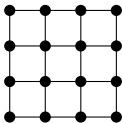


1D grid



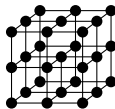
$$\gamma(M) \approx 1 - \frac{1}{n^2}$$

2D grid



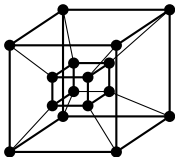
$$\gamma(M) \approx 1 - \frac{1}{n}$$

3D grid



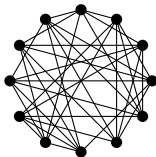
$$\gamma(M) \approx 1 - \frac{1}{n^{2/3}}$$

Hypercube



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Random Graph



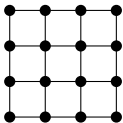
$$\underline{\gamma(M) < 1}$$

1D grid



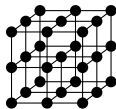
$$\gamma(M) \approx 1 - \frac{1}{n^2}$$

2D grid



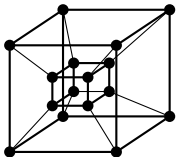
$$\gamma(M) \approx 1 - \frac{1}{n}$$

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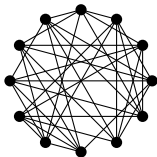
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Hypercube



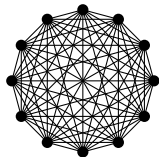
$$\gamma(M) \approx 1 - \frac{1}{\log n}$$

Random Graph



$$\gamma(M) < 1$$

Complete Graph



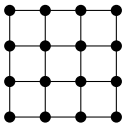
$$\gamma(M) \approx 0$$

1D grid



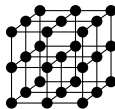
$$\gamma(M) \approx 1 - \frac{1}{n^2}$$

2D grid



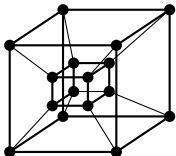
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3D grid



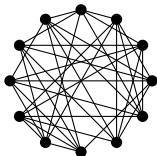
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Hypercube



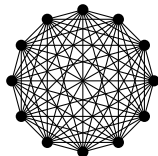
$$\gamma(M) \approx 1 - \frac{1}{\log n}$$

Random Graph



$$\gamma(M) < 1$$

Complete Graph

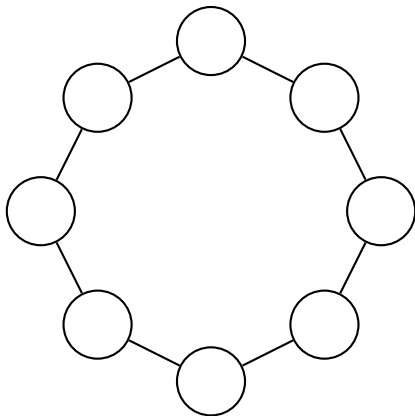


$$\gamma(M) \approx 0$$

$\gamma(M) \in (0, 1]$  measures connectivity of  $G$

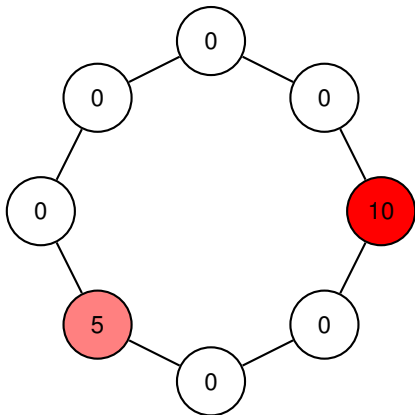
## Diffusion on a Ring

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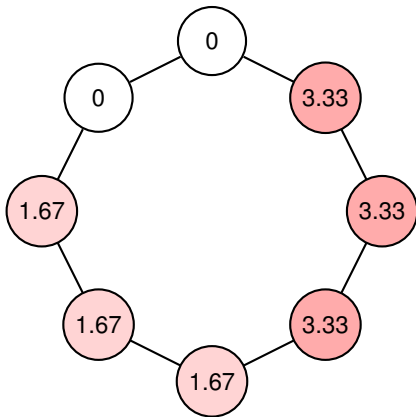
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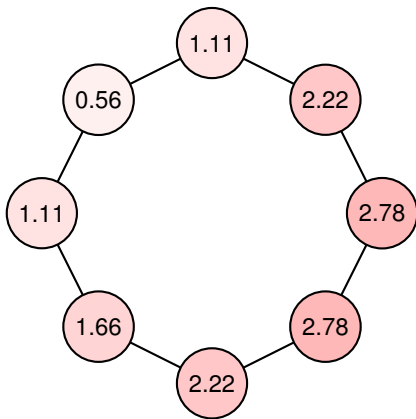




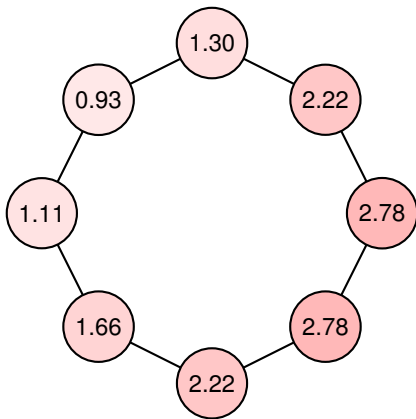
after iteration 1:



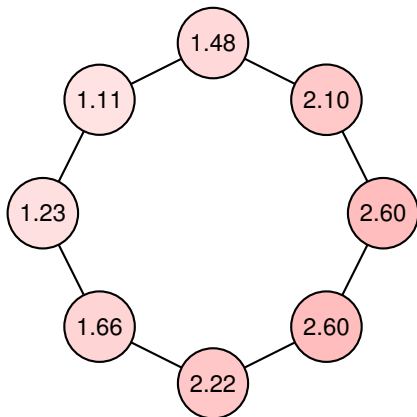
after iteration 2:



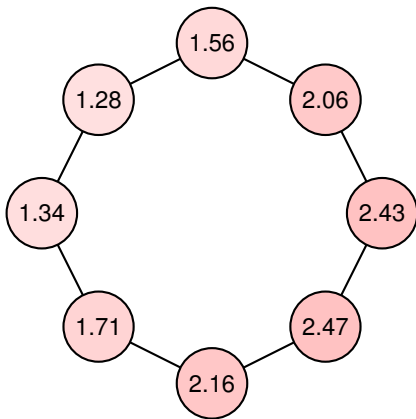
after iteration 3:



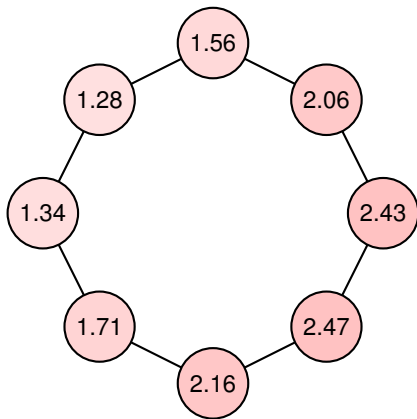
after iteration 4:



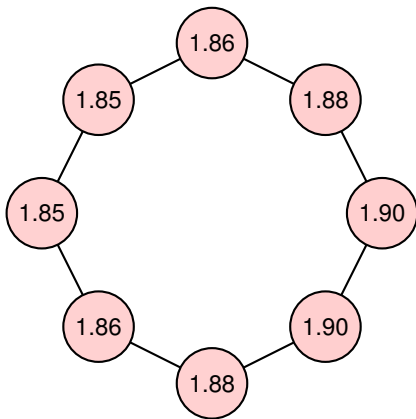
after iteration 5:



after iteration 20:



after iteration 20:



## Convergence of the Quadratic Error (Upper Bound)

### Lemma

Let  $\gamma(M) := \max_{\mu_i \neq 1} |\mu_i|$ , where  $\mu_1 = 1 > \mu_2 \geq \dots \geq \mu_n \geq -1$  are the eigenvalues of  $M$ . Then for any iteration  $t$ ,

$$\phi^t \leq \gamma(M)^{2t} \cdot \phi^0.$$





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$$\langle e^t, v_1 \rangle = 0$$

$e^t$  is orthogonal to  $v_1$

$$v_1 = \bar{x}$$



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- For the diffusion scheme,

$e^t$  is orthogonal to  $v_1$

$$\begin{aligned} e^{t+1} &= M e^t \\ e^{t+1} &= x^{t+1} - \bar{x} = M \cdot x^t - M \cdot \bar{x} \\ &= M \cdot (x^t - \bar{x}) = M \cdot e^t \end{aligned}$$



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- For the diffusion scheme,

$e^t$  is orthogonal to  $v_1$

$$e^{t+1} = Me^t = M \cdot \left( \sum_{i=2}^n \alpha_i v_i \right) = \sum_{i=2}^n \alpha_i \mu_i v_i.$$

- Taking norms and using that the  $v_i$ 's are orthogonal,

$$\|e^{t+1}\|_2 = \|Me^t\|_2$$





## Convergence of the Quadratic Error (Upper Bound)

### Lemma

Let  $\gamma(M) := \max_{\mu_i \neq 1} |\mu_i|$ , where  $\mu_1 = 1 > \mu_2 \geq \dots \geq \mu_n \geq -1$  are the eigenvalues of  $M$ . Then for any iteration  $t$ ,

$$\Phi^t \leq \gamma(M)^{2t} \cdot \Phi^0.$$

Proof:

- Let  $e^t = x^t - \bar{x}$ , where  $\bar{x}$  is the column vector with all entries set to  $\bar{x}$
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## Convergence of the Quadratic Error (Lower Bound)

(skipped)

Lemma

For any eigenvalue  $\mu_i$ ,  $1 \leq i \leq n$ , there is an initial load vector  $x^0$  so that

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- Let  $x^0 = \bar{x} + v_i$ , where  $v_i$  is the eigenvector corresponding to  $\mu_i$



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- corresponds to Markov chain
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Given any load vector  $x^0$ , the number of iterations until  $x^t$  satisfies  $\Phi^t \leq \epsilon$  is at most  $\frac{\log(\Phi^0/\epsilon)}{1-\gamma(M)}$ .



## Outlook: Idealised versus Discrete Case

Here load consists of integers that cannot be divided further.

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### Discrete Case

$$y^t = \underbrace{M \cdot y^{t-1}} + \Delta^t$$

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### Discrete Case

Rounding Error

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Rounding Error

$$\begin{aligned}y^t &= M \cdot y^{t-1} + \Delta^t \\ &= \underline{M^t \cdot y^0} + \sum_{s=1}^t \underline{M^{t-s} \cdot \Delta^s}\end{aligned}$$



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### Non-Linear System

- rounding of a Markov chain
- harder to analyze



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### Non-Linear System

- rounding of a Markov chain
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How close can it be made to the idealised case?



## II. Matrix Multiplication

Thomas Sauerwald

Easter 2015



UNIVERSITY OF  
CAMBRIDGE

# Outline

---

Introduction to Sorting Networks

Batcher's Sorting Network

Counting Networks

Load Balancing on Graphs

**Introduction to Matrix Multiplication**

Serial Matrix Multiplication



## Matrix Multiplication

---

Remember: If  $A = (a_{ij})$  and  $B = (b_{ij})$  are square  $n \times n$  matrices, then the matrix product  $C = A \cdot B$  is defined by

$$c_{ij} = \sum_{k=1}^n a_{ik} \cdot b_{kj} \quad \forall i, j = 1, 2, \dots, n.$$



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

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1   $n = A.rows$ 
2  let  $C$  be a new  $n \times n$  matrix
3  for  $i = 1$  to  $n$ 
4      for  $j = 1$  to  $n$ 
5           $c_{ij} = 0$ 
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7               $c_{ij} = c_{ij} + a_{ik} \cdot b_{kj}$ 
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SQUARE-MATRIX-MULTIPLY( $A, B$ ) takes time  $\Theta(n^3)$ .



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This definition suggests that  $n \cdot n^2 = n^3$  arithmetic operations are necessary.

SQUARE-MATRIX-MULTIPLY( $A, B$ ) takes time  $\Theta(n^3)$ .



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## Divide & Conquer: First Approach

---

**Assumption:**  $n$  is always an exact power of 2.



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This corresponds to the four equations:

$$C_{11} = A_{11} \cdot B_{11} + A_{12} \cdot B_{21}$$

$$C_{12} = A_{11} \cdot B_{12} + A_{12} \cdot B_{22}$$

$$C_{21} = A_{21} \cdot B_{11} + A_{22} \cdot B_{21}$$

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## Divide & Conquer: First Approach

**Assumption:**  $n$  is always an exact power of 2.

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Partition  $A$ ,  $B$ , and  $C$  into four  $n/2 \times n/2$  matrices:

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Hence the equation  $C = A \cdot B$  becomes:

$$\begin{pmatrix} C_{11} & C_{12} \\ C_{21} & C_{22} \end{pmatrix} = \begin{pmatrix} A_{11} & A_{12} \\ A_{21} & A_{22} \end{pmatrix} \cdot \begin{pmatrix} B_{11} & B_{12} \\ B_{21} & B_{22} \end{pmatrix}$$

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Each equation specifies two **multiplications** of  $n/2 \times n/2$  matrices and the **addition** of their products.



## Divide & Conquer: First Approach (Pseudocode)

---

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## Divide & Conquer: First Approach (Pseudocode)

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3  if  $n == 1$ 
4       $c_{11} = a_{11} \cdot b_{11}$ 
5  else partition  $A, B$ , and  $C$  as in equations (4.9)
6       $C_{11} = \text{SQUARE-MATRIX-MULTIPLY-RECURSIVE}(A_{11}, B_{11})$ 
           +  $\text{SQUARE-MATRIX-MULTIPLY-RECURSIVE}(A_{12}, B_{21})$ 
7       $C_{12} = \text{SQUARE-MATRIX-MULTIPLY-RECURSIVE}(A_{11}, B_{12})$ 
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9       $C_{22} = \text{SQUARE-MATRIX-MULTIPLY-RECURSIVE}(A_{21}, B_{12})$ 
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10 return  $C$ 
```

$$C_{11} = A_{11} \cdot B_{11} + A_{12} \cdot B_{21}$$

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## Divide & Conquer: First Approach (Pseudocode)

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```

Line 5: Handle submatrices implicitly through index calculations instead of creating them.

$$C_{11} = A_{11} \cdot B_{11} + A_{12} \cdot B_{21}$$

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$$C_{21} = A_{21} \cdot B_{11} + A_{22} \cdot B_{21}$$

$$C_{22} = A_{21} \cdot B_{12} + A_{22} \cdot B_{22}$$



## Divide & Conquer: First Approach (Pseudocode)

---

SQUARE-MATRIX-MULTIPLY-RECURSIVE( $A, B$ )

```
1   $n = A.rows$ 
2  let  $C$  be a new  $n \times n$  matrix
3  if  $n == 1$ 
4       $c_{11} = a_{11} \cdot b_{11}$ 
5  else partition  $A, B$ , and  $C$  as in equations (4.9)
6       $C_{11} = \text{SQUARE-MATRIX-MULTIPLY-RECURSIVE}(A_{11}, B_{11})$ 
           +  $\text{SQUARE-MATRIX-MULTIPLY-RECURSIVE}(A_{12}, B_{21})$ 
7       $C_{12} = \text{SQUARE-MATRIX-MULTIPLY-RECURSIVE}(A_{11}, B_{12})$ 
           +  $\text{SQUARE-MATRIX-MULTIPLY-RECURSIVE}(A_{12}, B_{22})$ 
8       $C_{21} = \text{SQUARE-MATRIX-MULTIPLY-RECURSIVE}(A_{21}, B_{11})$ 
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10 return  $C$ 
```

Let  $T(n)$  be the runtime of this procedure.



## Divide & Conquer: First Approach (Pseudocode)

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Let  $T(n)$  be the runtime of this procedure. Then:

$$T(n) = \begin{cases} \Theta(1) & \text{if } n = 1, \\ & \text{if } n > 1. \end{cases}$$



## Divide & Conquer: First Approach (Pseudocode)

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8 Multiplications





## Divide & Conquer: First Approach (Pseudocode)

SQUARE-MATRIX-MULTIPLY-RECURSIVE( $A, B$ )

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```

Let  $T(n)$  be the runtime of this procedure. Then:

$$T(n) = \begin{cases} \Theta(1) & \text{if } n = 1, \\ 8 \cdot T(n/2) & \text{if } n > 1. \end{cases}$$

8 Multiplications



## Divide & Conquer: First Approach (Pseudocode)

SQUARE-MATRIX-MULTIPLY-RECURSIVE( $A, B$ )

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8 Multiplications

4 Additions and Partitioning



## Divide & Conquer: First Approach (Pseudocode)

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```
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10 return  $C$ 
```

Let  $T(n)$  be the runtime of this procedure. Then:

$$T(n) = \begin{cases} \Theta(1) & \text{if } n = 1, \\ 8 \cdot T(n/2) + \Theta(n^2) & \text{if } n > 1. \end{cases}$$

8 Multiplications

4 Additions and Partitioning

$$\frac{8 \log_2 n \cdot \Theta(1) = \Theta(n^3)}{c \cdot n^2 + 8 \cdot \left(\frac{n}{2}\right)^2 + c \cdot 8^2 \cdot \left(\frac{n}{4}\right)^2 + \dots = \Theta(n^3)}$$



## Divide & Conquer: First Approach (Pseudocode)

---

SQUARE-MATRIX-MULTIPLY-RECURSIVE( $A, B$ )

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```

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$$T(n) = \begin{cases} \Theta(1) & \text{if } n = 1, \\ 8 \cdot T(n/2) + \Theta(n^2) & \text{if } n > 1. \end{cases}$$

Solution:  $T(n) =$



## Divide & Conquer: First Approach (Pseudocode)

---

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```

Let  $T(n)$  be the runtime of this procedure. Then:

$$T(n) = \begin{cases} \Theta(1) & \text{if } n = 1, \\ 8 \cdot T(n/2) + \Theta(n^2) & \text{if } n > 1. \end{cases}$$

Solution:  $T(n) = \Theta(8^{\log_2 n})$



## Divide & Conquer: First Approach (Pseudocode)

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```
1   $n = A.rows$ 
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Let  $T(n)$  be the runtime of this procedure. Then:

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Solution:  $T(n) = \Theta(8^{\log_2 n}) = \Theta(n^3)$

No improvement over the naive algorithm!

