Complexity Results for Throughput and Latency Optimization of Replicated and Data-parallel Workflows

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Example

Complexity result

Conclusion

Introduction and motivation

- Mapping applications onto parallel platforms Difficult challenge
- Heterogeneous clusters, fully heterogeneous platforms Even more difficult!
- Structured programming approach
 - Easier to program (deadlocks, process starvation)
 - Range of well-known paradigms (pipeline, farm)
 - Algorithmic skeleton: help for mapping

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Rule of th	ne game			

- Map each pipeline stage on a single processor (*extended later*: replication and data-parallelism)
- Goal: minimize execution time (extended later: throughput and latency)
- Several mapping strategies



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Major contributions

Theory Formal approach to the problem Definition of replication and data-parallelism (stages on several processors) Consider several optimization criteria → Problem complexity for several cases

Practice Wait for my next talk!

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The application: pipeline graphs



- n stages \mathcal{S}_k , $1 \leq k \leq$ n
- S_k:
 - receives input of size δ_{k-1} from \mathcal{S}_{k-1}
 - performs w_k computations
 - outputs data of size δ_k to \mathcal{S}_{k+1}

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The application: fork graphs



- $\mathsf{n} + 1$ stages \mathcal{S}_k , $\mathsf{0} \leq k \leq \mathsf{n}$
 - \mathcal{S}_0 : root stage
 - S_1 to S_n : independent stages
- A data-set goes through stage S₀, then it can be executed simultaneously for all other stages

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The platfor	n			



- p processors P_u , $1 \le u \le p$, fully interconnected
- s_u : speed of processor P_u
- bidirectional link link_{u,v} : $P_u \rightarrow P_v$, bandwidth b_{u,v}
- one-port model: each processor can either send, receive or compute at any time-step

Different platforms

NO COMMUNICATIONS

Homogeneous – Identical processors $(s_u = s)$: typical parallel machines

 $\begin{array}{l} \textit{Heterogeneous} - \text{ Different-speed processors } (\mathsf{s}_u \neq \mathsf{s}_v), \text{ identical} \\ \\ \text{links since we do not consider communications} \\ (\mathsf{b}_{u,v} = \mathsf{b}): \text{ networks of workstations, clusters} \end{array}$

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Rule of th	ne game			

- Consecutive data-sets fed into the workflow
- Period T_{period} = time interval between beginning of execution of two consecutive data sets (throughput=1/ T_{period})
- Latency T_{latency}(x) = time elapsed between beginning and end of execution for a given data set x, and T_{latency} = max_x T_{latency}(x)
- Map each pipeline/fork stage on one or several processors
- Goal: minimize T_{period} or T_{latency} or bi-criteria minimization

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Stage types				

- Monolithic stages: must be mapped on one single processor since computation for a data-set may depend on result of previous computation
- Replicable stages: can be replicated on several processors, but not parallel, *i.e.* a data-set must be entirely processed on a single processor
- Data-parallel stages: inherently parallel stages, one data-set can be computed in parallel by several processors

Introduction	Framework	Example	Complexity results	Conclusion
Replication				

Replicate stage S_k on P_1, \ldots, P_q

- S_{k+1} may be monolithic: output order must be respected
- Round-robin rule to ensure output order
- Cannot feed more fast processors than slow ones
- Most efficient with similar-speed processors

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Data-parallelize stage S_k on P_1, \ldots, P_q

• Perfect sharing of the work

• Data-parallelize single stage only

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INTERVAL MAPPING for pipeline graphs

- Several consecutive stages onto the same processor
- Increase computational load, reduce communications
- Partition of [1..n] into m intervals $I_j = [d_j, e_j]$ (with $d_j \le e_j$ for $1 \le j \le m$, $d_1 = 1$, $d_{j+1} = e_j + 1$ for $1 \le j \le m - 1$ and $e_m = n$)
- Interval I_j mapped onto processor $P_{\text{alloc}(j)}$

$$T_{\text{period}} = \max_{1 \le j \le m} \frac{\sum_{i=d_j}^{e_j} w_i}{s_{\text{alloc}(j)}} \quad T_{\text{latency}} = \sum_{1 < j < m} \frac{\sum_{i=d_j}^{e_j} w_i}{s_{\text{alloc}(j)}}$$

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Replication and data-parallelism

No data-parallelism overheads

- Cost to execute S_i on P_u alone: $\frac{W_i}{S_u}$
- Cost to data-parallelize $[S_i, S_j]$ $(i = j \text{ for pipeline}; 0 < i \le j \text{ or } i = j = 0 \text{ for fork})$ on k processors P_{q_1}, \ldots, P_{q_k} :

$$\frac{\sum_{\ell=i}^{j} \mathsf{w}_{\ell}}{\sum_{u=1}^{k} \mathsf{s}_{q_{u}}}$$

 $Cost = T_{period}$ of assigned processors Cost = delay to traverse the interval
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 $Cost = T_{period}$ of assigned processors Cost = delay to traverse the interval

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• Cost to replicate $[S_i, S_j]$ on k processors P_{q_1}, \ldots, P_{q_k} :

$$\frac{\sum_{\ell=i}^{j} \mathsf{w}_{\ell}}{k \times \min_{1 \le u \le k} \mathsf{s}_{q_u}}$$

Cost = T_{period} of assigned processors Delay to traverse the interval = time needed by slowest processor:

$$t_{\max} = \frac{\sum_{\ell=i}^{j} \mathsf{w}_{\ell}}{\min_{1 \le u \le k} \mathsf{s}_{q_u}}$$

 With these formulas: easy to compute T_{period} and T_{latency} for pipeline graphs
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Outline				



2 Working out an example

3 Complexity results



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Working out	an example	e			
	$egin{array}{ccc} \mathcal{S}_1 & ightarrow 14 & \ \end{array}$	$\begin{array}{cc} \mathcal{S}_2 & \rightarrow \\ 4 & \end{array}$	$\begin{array}{cc} \mathcal{S}_3 & \rightarrow \\ 2 & \end{array}$	<i>S</i> ₄ 4	

Interval mapping, 4 processors, $\mathsf{s}_1=2$ and $\mathsf{s}_2=\mathsf{s}_3=\mathsf{s}_4=1$

Optimal period?

IntroductionFrameworkExampleComplexity resultsConclusionWorking out an example $S_1 \rightarrow S_2 \rightarrow S_3 \rightarrow S_4$
 $14 \quad 4 \quad 2 \quad 4$ Interval mapping, 4 processors, $s_1 = 2$ and $s_2 = s_3 = s_4 = 1$ Optimal period? $T_{period} = 7, S_1 \rightarrow P_1, S_2S_3 \rightarrow P_2, S_4 \rightarrow P_3$ ($T_{latency} = 17$)

Optimal latency?

Introduction	Framework	Example	Complexity results	Conclusion
Working o	ut an examp	ole		
Interv	$egin{array}{cc} {\cal S}_1 & -\ 14 \end{array}$ ral mapping, 4 p	$\begin{array}{cccc} & \rightarrow & \mathcal{S}_2 & \rightarrow & \mathcal{S}_2 \\ & 4 & & 2 \end{array}$ processors, s ₁ =	$\begin{array}{ccc} {}_3 & ightarrow & {\cal S}_4 \\ & 4 \end{array} \\ = 2 \mbox{ and } s_2 = s_3 = s_4 \end{array}$	= 1
$rac{Optimal}{T_{period}} =$	period? 7, $\mathcal{S}_1 o \mathcal{P}_1$, \mathcal{S}_2	$_2\mathcal{S}_3 \rightarrow P_2, \ \mathcal{S}_4$	$ ightarrow P_3 \ (T_{latency} = 17)$	
Optimal	atency?			

 $T_{\text{latency}} = 12, \ \mathcal{S}_1 \mathcal{S}_2 \mathcal{S}_3 \mathcal{S}_4 \rightarrow P_1 \ (T_{\text{period}} = 12)$

Min. latency if $T_{period} \leq 10$?

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Working out	an example			
	$egin{array}{ccc} \mathcal{S}_1 & ightarrow 14 \end{array}$	$egin{array}{ccc} \mathcal{S}_2 & ightarrow & \mathcal{S}_3 \\ 4 & 2 \end{array}$	$\rightarrow S_4$ 4	
Interval	mapping, 4 pro	cessors, $s_1 = 2$	$! \text{ and } s_2 = s_3 = s_4 = 1$	
$\frac{Optimal per}{T_{period}} = 7,$	iod? ${\cal S}_1 o {\cal P}_1, \ {\cal S}_2 {\cal S}_3$	$_{3} ightarrow P_{2},\ \mathcal{S}_{4} ightarrow$	$P_3 (T_{latency} = 17)$	

 $\begin{array}{l} \label{eq:optimal latency} \\ \mathcal{T}_{\mathsf{latency}} = 12, \ \mathcal{S}_1 \mathcal{S}_2 \mathcal{S}_3 \mathcal{S}_4 \rightarrow \mathcal{P}_1 \ (\mathcal{T}_{\mathsf{period}} = 12) \end{array}$

Interval mapping, 4 processors, $\mathsf{s}_1=2$ and $\mathsf{s}_2=\mathsf{s}_3=\mathsf{s}_4=1$

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Optimal period?

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Interval mapping, 4 processors, $\mathsf{s}_1=2$ and $\mathsf{s}_2=\mathsf{s}_3=\mathsf{s}_4=1$

Optimal period?

$$\mathcal{S}_1 \stackrel{\mathrm{DP}}{\xrightarrow{}} \mathcal{P}_1 \mathcal{P}_2, \, \mathcal{S}_2 \mathcal{S}_3 \mathcal{S}_4 \stackrel{\mathrm{REP}}{\xrightarrow{}} \mathcal{P}_3 \mathcal{P}_4$$

$$T_{\text{period}} = \max(\frac{14}{2+1}, \frac{4+2+4}{2\times 1}) = 5$$
, $T_{\text{latency}} = 14.67$

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Interval mapping, 4 processors, $\mathsf{s}_1=2$ and $\mathsf{s}_2=\mathsf{s}_3=\mathsf{s}_4=1$

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$$\begin{array}{l} \mathcal{S}_1 \xrightarrow{\mathrm{DP}} P_2 P_3 P_4, \ \mathcal{S}_2 \mathcal{S}_3 \mathcal{S}_4 \rightarrow P_1 \\ \\ \mathcal{T}_{\mathsf{period}} = \max(\frac{14}{1+1+1}, \frac{4+2+4}{2}) = 5, \ \mathcal{T}_{\mathsf{latency}} = 9.67 \ (\mathsf{optimal}) \end{array}$$

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Complexity results

- Pipeline and fork graphs
- No communications
- Homogeneous or Heterogeneous platforms
- INTERVAL MAPPING only
- Replicable stages, and either data-parallelism or not
- Bi-criteria optimization

Without data-parallelism, Homogeneous platforms

Objective	period	latency	bi-criteria
Hom. pipeline	-		
Het. pipeline	Poly (str)		
Hom. fork	- Poly (DP)		
Het. fork	Poly (str) NP-hard		-hard

- str = straightforward (map everything on the same proc...)
- DP = dynamic programming
- * = interesting case

With data-parallelism, Homogeneous platforms

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Het. fork	NP-hard	-	-

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Hom. pipeline	NP-hard		
Het. pipeline		-	
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Most interesting case:

Without data-parallelism, Heterogeneous platforms

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Hom. pipeline	Poly (*)	-	Poly (*)
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No data-parallelism, Heterogeneous platforms

- For pipeline, minimizing the latency is straightforward: map all stages on fastest proc
- Minimizing the period is NP-hard (involved reduction similar to the heterogeneous chain-to-chain one) for general pipeline
- Homogeneous pipeline: all stages have same workload w: in this case, polynomial complexity.
- Polynomial bi-criteria algorithm for homogeneous pipeline

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Lemma: form of the solution

Pipeline, no data-parallelism, Heterogeneous platform

Lemma

If an optimal solution which minimizes pipeline period uses q processors, consider q fastest processors $P_1, ..., P_q$, ordered by non-decreasing speeds: $s_1 \leq ... \leq s_q$. There exists an optimal solution which replicates intervals of stages onto k intervals of processors $I_r = [P_{d_r}, P_{e_r}]$, with $1 \leq r \leq k \leq q$, $d_1 = 1$, $e_k = q$, and $e_r + 1 = d_{r+1}$ for $1 \leq r < k$.

Proof: exchange argument, which does not increase latency

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Lemma: form of the solution

Pipeline, no data-parallelism, *Heterogeneous* platform

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Binary-search/Dynamic programming algorithm

- Given latency L, given period K
- Loop on number of processors q
- Dynamic programming algorithm to minimize latency
- Success if L is obtained
- Binary search on *L* to minimize latency for fixed period
- Binary search on K to minimize period for fixed latency

Binary-search/Dynamic programming algorithm

- Given latency L, given period K
- Loop on number of processors q
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- Success if L is obtained
- Binary search on L to minimize latency for fixed period
- Binary search on K to minimize period for fixed latency

Dynamic programming algorithm

 Compute L(n, 1, q), where L(m, i, j) = minimum latency to map m pipeline stages on processors P_i to P_j, while fitting in period K.

$$L(m,i,j) = \min_{\substack{1 \le m' < m \\ i \le k < j}} \left\{ \begin{array}{l} \frac{m.w}{s_i} & \text{if } \frac{m.w}{(j-i).s_i} \le K \quad (1) \\ L(m',i,k) + L(m-m',k+1,j) \quad (2) \end{array} \right.$$

Case (1): replicating *m* stages onto processors P_i, ..., P_j
Case (2): splitting the interval

Dynamic programming algorithm

 Compute L(n, 1, q), where L(m, i, j) = minimum latency to map m pipeline stages on processors P_i to P_j, while fitting in period K.

$$L(m,i,j) = \min_{\substack{1 \le m' < m \\ i \le k < j}} \left\{ \begin{array}{l} \frac{m.w}{s_i} & \text{if } \frac{m.w}{(j-i).s_i} \le K \quad (1) \\ L(m',i,k) + L(m-m',k+1,j) \quad (2) \end{array} \right.$$

Initialization:

$$L(1, i, j) = \begin{cases} \frac{w}{s_i} & \text{if } \frac{w}{(j-i).s_i} \leq K \\ +\infty & \text{otherwise} \end{cases}$$
$$L(m, i, i) = \begin{cases} \frac{m.w}{s_i} & \text{if } \frac{m.w}{s_i} \leq K \\ +\infty & \text{otherwise} \end{cases}$$

Dynamic programming algorithm

 Compute L(n, 1, q), where L(m, i, j) = minimum latency to map m pipeline stages on processors P_i to P_j, while fitting in period K.

$$L(m,i,j) = \min_{\substack{1 \le m' < m \\ i \le k < j}} \left\{ \begin{array}{l} \frac{m.w}{s_i} & \text{if } \frac{m.w}{(j-i).s_i} \le K \quad (1) \\ L(m',i,k) + L(m-m',k+1,j) \quad (2) \end{array} \right.$$

- Complexity of the dynamic programming: $O(n^2.p^4)$
- Number of iterations of the binary search formally bounded, very small number of iterations in practice.

Introduction	Framework	Example	Complexity results	Conclusion
Outline				

1 Framework

- 2 Working out an example
- 3 Complexity results



Theoretical side – Complexity results for several cases. Solid theoretical foundation for study of single/bi-criteria mappings, with possibility to replicate and data-parallelize application stages.

Practical side – Optimal polynomial algorithms. Some heuristics on particular cases (stay for next talk ⁽²⁾).

Future work – Heuristics based on our polynomial algorithms for general application graphs structured as combinations of pipeline and fork kernels. Lots of open problems.

Related work

Subhlok and Vondran- Extension of their work (pipeline on hom platforms)

Chains-to-chains- In our work possibility to replicate or data-parallelize

Mapping pipelined computations onto clusters and grids- DAG [Taura et al.], DataCutter [Saltz et al.]

Energy-aware mapping of pipelined computations [Melhem et al.], three-criteria optimization

Mapping pipelined computations onto special-purpose architectures– FPGA arrays [Fabiani et al.]. Fault-tolerance for embedded systems [Zhu et al.]

Mapping skeletons onto clusters and grids– Use of stochastic process algebra [Benoit et al.]