Adding Data Parallelism to Streaming Pipelines for Throughput Optimization

Peng Li, Kunal Agrawal, Jeremy Buhler, and Roger D. Chamberlain

The streaming model is a popular model for writing high-throughput parallel applications. A streaming application is represented by a graph of computation stages that communicate with each other via FIFO channels. In this report, we consider the problem of mapping streaming pipelines — streaming applications where the graph is a linear chain — in order to maximize throughput. In a parallel setting, subsets of stages, called components can be mapped onto different computing resources. The throughput of an application is determined by the throughput of the slowest component. Therefore, if some stage is much slower than others, then it... Read complete abstract on page 2.

Follow this and additional works at: https://openscholarship.wustl.edu/cse_research

Part of the Computer Engineering Commons, and the Computer Sciences Commons

Recommended Citation
Adding Data Parallelism to Streaming Pipelines for Throughput Optimization

Peng Li, Kunal Agrawal, Jeremy Buhler, and Roger D. Chamberlain

Complete Abstract:

The streaming model is a popular model for writing high-throughput parallel applications. A streaming application is represented by a graph of computation stages that communicate with each other via FIFO channels. In this report, we consider the problem of mapping streaming pipelines — streaming applications where the graph is a linear chain — in order to maximize throughput. In a parallel setting, subsets of stages, called components can be mapped onto different computing resources. The throughput of an application is determined by the throughput of the slowest component. Therefore, if some stage is much slower than others, then it may be useful to replicate the stage's code and divide its workload among two or more replicas in order to increase throughput. However, pipelines may consist of some replicable and some non-replicable stages. In this paper, we address the problem of mapping these partially replicable streaming pipelines on both homogeneous and heterogeneous platforms so as to maximize throughput. We consider two types of platforms, homogeneous platforms — where all resources are identical, and heterogeneous platforms — where resources may have different speeds. In both cases, we consider two network topologies — unidirectional chain and clique. We provide polynomial-time algorithms for mapping partially replicable pipelines onto unidirectional chains for both homogeneous and heterogeneous platforms. For homogeneous platforms, the algorithm for unidirectional chains generalizes to clique topologies. However, for heterogeneous platforms, mapping these pipelines onto clique topologies is NP-complete. We provide heuristics to generate solutions for cliques by applying our chain algorithms to a series of chains sampled from the clique. Our empirical results show that these heuristics rapidly converge to near-optimal solutions.
Adding Data Parallelism to Streaming Pipelines for Throughput Optimization

Authors: Peng Li, Kunal Agrawal, Jeremy Buhler, Roger D. Chamberlain

Abstract: The streaming model is a popular model for writing high-throughput parallel applications. A streaming application is represented by a graph of computation stages that communicate with each other via FIFO channels. In this report, we consider the problem of mapping streaming pipelines — streaming applications where the graph is a linear chain — in order to maximize throughput. In a parallel setting, subsets of stages, called components can be mapped onto different computing resources. The throughput of an application is determined by the throughput of the slowest component. Therefore, if some stage is much slower than others, then it may be useful to replicate the stage's code and divide its workload among two or more replicas in order to increase throughput. However, pipelines may consist of some replicable and some non-replicable stages. In this paper, we address the problem of mapping these partially replicable streaming pipelines on both homogeneous and heterogeneous platforms so as to maximize throughput.

We consider two types of platforms, homogeneous platforms — where all resources are identical, and heterogeneous platforms — where resources may have different speeds. In both cases, we consider two network topologies — unidirectional chain and clique. We provide polynomial-time algorithms for mapping
Adding Data Parallelism to Streaming Pipelines for Throughput Optimization

Peng Li, Kunal Agrawal, Jeremy Buhler, Roger D. Chamberlain
Department of Computer Science and Engineering
Washington University in St. Louis
St. Louis, MO 63130
{pengli, kunal, jbuhler, roger}@wustl.edu

Abstract—The streaming model is a popular model for writing high-throughput parallel applications. A streaming application is represented by a graph of computation stages that communicate with each other via FIFO channels. In this paper, we consider the problem of mapping streaming pipelines — streaming applications where the graph is a linear chain — in order to maximize throughput. In a parallel setting, subsets of stages, called components can be mapped onto different computing resources. The throughput of an application is determined by the throughput of the slowest component. Therefore, if some stage is much slower than others, then it may be useful to replicate the stage’s code and divide its workload among two or more replicas in order to increase throughput. However, pipelines may consist of some replicable and some non-replicable stages. In this paper, we address the problem of mapping these partially replicable streaming pipelines on both homogeneous and heterogeneous platforms so as to maximize throughput.

We consider two types of platforms, homogeneous platforms — where all resources are identical, and heterogeneous platforms — where resources may have different speeds. In both cases, we consider two network topologies — unidirectional chain and clique. We provide polynomial-time algorithms for mapping partially replicable pipelines onto unidirectional chains for both homogeneous and heterogeneous platforms. For homogeneous platforms, the algorithm for unidirectional chains generalizes to clique topologies. However, for heterogeneous platforms, mapping these pipelines onto clique topologies is NP-complete. We provide heuristics to generate solutions for cliques by applying our chain algorithms to a series of chains sampled from the clique. Our empirical results show that these heuristics rapidly converge to near-optimal solutions.

I. INTRODUCTION

The streaming computation model has received considerable attention in recent years, as it can exploit task parallelism, data parallelism, and especially pipelined parallelism to speed up computations. Streaming is used to express high-throughput applications such as audio and video processing, biological sequence or astrophysics data analysis, and financial modeling. A streaming computation is a directed graph with computational stages (vertices) connected by FIFO channels (edges). Each stage runs a specified computation, which repeatedly receives data on its incoming channels (from its predecessors), computes on the data, and sends output data on its output channels. In this work, we will focus on mapping and scheduling streaming pipelines — computations with linear chain topologies. Pipeline topologies are common for streaming applications.

Given a streaming pipeline and a platform consisting of a set of computing resources (i.e., processors) connected via a network, a mapping algorithm is responsible for deciding which stage runs on which resource. A platform is homogeneous if all its resources are identical or heterogeneous if different resources have different computational capacities. Because the various stages of the pipeline must communicate with each other, the communication topology of the platform plays a crucial role in determining feasible mappings. We consider two types of topologies: unidirectional chain, where resources are connected in a linear fashion through one-way channels; and clique, where all resources are connected to all others with bi-directional channels. In this paper, we consider the problem of mapping streaming applications onto both homogeneous and heterogeneous platforms connected in both chain and clique fashion.

A common goal of streaming computation mapping algorithms is to maximize a computation’s throughput, which is defined as the number of incoming data items processed per unit time in the steady state of the computation. Even if we map each stage of a streaming pipeline to a different resource, throughput is limited by the slowest stage.

In this paper, we focus on stage replication in order to overcome barriers to higher throughput. Replicating a stage means making more than one copy of the stage, then running these copies on different resources, thereby dividing the workload of this stage. Replication introduces data parallelism into a streaming application. We consider only replication strategies that are entirely safe; that is, the streaming application after replication should give exactly the same outputs in exactly the same order as the original application.

We consider the general case of a pipeline where some stages can safely be replicated, while others can-
not. If a stage keeps internal state and updates that state during its computation, it is a stateful stage; otherwise, it is stateless. (Note that a “stateless” stage might still keep static state, which does not change during computation.) If a stateful stage were replicated, different copies of the stage would need to coordinate with each other in order to maintain their states and so compute correctly, which could be expensive. In addition, it could be impossible to correctly maintain state with replication for some types of stage. In contrast, stateless states can be replicated with almost no overhead, since the computation for a given input does not depend on any previous computation; hence, all data items can be processed independently in parallel. In this paper, we assume all stateful stages to be non-replicable and all stateless stages to be replicable.

![Diagram of replicating a stage using split and join nodes S and J.](image)

In practice, after a stage is replicated, a split node and a join node are inserted into the streaming pipeline, as Figure 1 shows. The split node collects data from upstream and distributes them to the stage’s replicas, while the join node collects data from the replicas and sends them downstream. A split node might not distribute data evenly to all replicas; instead, some replicas might receive more data and thus do more work than others to achieve load balancing. In this paper, to simplify the computation model, we assume that the computational costs of split and join nodes are negligible and so ignore their overhead when choosing a mapping. We also assume that communication can be fully overlapped with computation and so do not consider communication overhead.

In this paper, we devise mapping strategies for partially replicable pipelines, where certain stages are replicable while others are not. Our contributions are as follows:

- For homogeneous platforms, we provide a polynomial-time algorithm for mapping partially replicable pipelines onto unidirectional chain topologies. It turns out that cliques are not more powerful, and the same algorithm works for them.
- For heterogeneous platforms, we provide a polynomial-time algorithm for mapping onto unidirectional chains. Mapping onto cliques is NP-complete even for non-replicable pipelines [1], [2].

- We provide heuristics for mapping onto heterogeneous cliques, using our algorithm for chains as a subroutine. Our empirical results indicate that these heuristics perform reasonably well in practice.
- While our algorithm for mapping onto heterogeneous chains is polynomial, it has a high complexity. We therefore provide an approximation algorithm that is near-linear in the sizes of both the pipeline and the platform.

The rest of the paper is organized as follows. Section II defines a precise model for partially replicable pipelines and states the problem to be solved. Section III gives a dynamic programming-based mapping algorithm for homogeneous platforms, while Section IV gives algorithms for heterogeneous chains. Section V gives heuristics and empirical results for mapping onto heterogeneous cliques. Section VI argues that our mapping algorithms allow for feasible scheduling — that is, one can construct a schedule that provides the throughput that is calculated by our mapping algorithms. Finally, Sections VII and VIII provide related work and conclusions.

II. PROBLEM FORMULATION

In this section, we precisely formulate the problem of throughput-optimal mapping for partially replicable pipelines. We also describe the target platform to which a pipeline may be mapped, whose characteristics determine the complexity of the mapping problem.

Streaming Pipelines

A linear pipeline is a sequence of $m$ stages $S_1 \ldots S_m$, where each stage $S_i$ is connected via a communication channel to the next stage $S_{i+1}$. Each stage has a characteristic work $W(S_i)$, which is the time taken to execute the stage (each time it fires) on some fixed benchmark processor. In addition, each stage $S_i$ has (integral) input and output rates $in(S_i)$ and $out(S_i)$ specifying, respectively, the number of data items consumed from its incoming edge and the number of items emitted onto its outgoing edge each time it fires. We assume, without loss of generality, that the input rate $in(S_1)$ of the first stage (the source) is always 1. We assume that the pipeline follows the synchronous dataflow model [3], where work and the input and output rates remain fixed and are known in advance.

We now define some additional quantities that we will use throughout this paper.

**Definition 1.** The gain $g(S_i)$ of stage $S_i$ is the number of times $S_i$ fires every time the source stage $S_1$ fires. For a linear pipeline,

$$g(S_i) = \prod_{j=2}^{i} \left( \frac{in(S_j)}{out(S_{j-1})} \right).$$
Definition 2. The normalized work \( w(S_i) \) of stage \( S_i \) is the amount of work the stage does, on average, for each input consumed by the source node of the pipeline. From the preceding definitions, we have that

\[
    w(S_i) = g(S_i) \cdot W(S_i).
\]

Note that a stage’s normalized work may be greater or less than its work, depending on the gain of the stage.

Replication of Stages

If a stage is stateless, then it can be replicated by adding a split node before the stage and a join node after it. Without loss of generality, we assume that a replicable stage is either at the beginning or the end of the pipeline or has non-replicable stages on both sides. This is due to the fact that consecutive replicable stages can be merged into a single replicable stage [4].

When a stage is replicated, each replica is called a node. The terms “stage” and “node” are interchangeable for non-replicable stages. A node created as a replica of stage \( S_i \) has the same input and output rates and the same work as \( S_i \). As noted previously, replication involves the insertion of split and join nodes before and after \( S_i \), which are assumed to do no work and to have input and output rates of 1. A split node distributes its inputs among replicas \( c_1, c_2, \ldots, c_m \) of \( S_i \), with each replica \( c_k \) receiving a fraction \( f_k \) of inputs such that \( \sum_k f_k = 1 \). The gain of a split node is simply the gain of its predecessor; the gain of replica \( c_k \) is \( g(S_i) \cdot f_k \); and the gain of the join node is \( g(S_i) \). The normalized work for any node is still defined as its gain multiplied by its work.

In formulating our mapping algorithms, we will not explicitly refer to replication but instead will use the concept of dividing replicable pipeline stages. The work of a replicable stage can be divided among multiple replicas, each of which may be mapped to a different resource. The division need not be even; for example, one replica may receive 80% of inputs to the stage, and so do 80% of its work, while another does only 20%. In principle, a replica may receive any real-valued fraction of the stage’s work. In practice, there may be limits on the granularity of work division; however, for long input streams, there may still be hundreds or thousands of distinct ways to divide a stage’s work, so the continuous approximation remains useful.

Because we assume that the split and join nodes needed to realize a replicated topology do no work, and we ignore communication costs, we will treat a replicated stage as simply being divided into pieces, each of which does some fraction of the stage’s work. We will refer to stages as being divisible or indivisible, interchangeably with replicable or non-replicable.

Once a pipeline has undergone partial replication, the resulting network of nodes is mapped onto resources. Multiple nodes may be mapped to a single resource, in which case they form a component. Nodes mapped to a single resource are assumed to execute sequentially, so the normalized work of a component is the sum of the normalized works of its constituent nodes.

Optimization Problem

We seek to maximize data throughput, which is defined as the average number of inputs consumed by a pipeline per unit time during steady-state computation. The throughput of a pipeline is the inverse of its period \( \tau \), the minimum time the source must wait between consuming one input and the next to ensure that no stage receives data items faster than it can process them. In this paper, we describe algorithms in terms of period minimization, which is equivalent to throughput maximization.

Suppose we have a set of homogeneous resources \( P_1, \ldots, P_n \), such that the execution time of a stage on one such resource determines its work. If a pipeline is mapped onto these resources (perhaps with partial replication), let \( w(P_j) \) be the normalized work of the component executing on \( P_j \). Then we have \( \tau = \max_j w(P_j) \). If instead the resources are heterogeneous, each resource \( P_j \) has some speed \( sp_j \), which is defined as a scaling factor relative to the benchmark processor used to quantify work. In this case, we define the scaled work of resource \( j \) to be \( w(P_j) / sp_j \), and we have \( \tau = \max_j w(P_j) / sp_j \).

We now formally define the optimization problem addressed in this paper. We are given a linear pipeline with \( m \) stages \( S_1, \ldots, S_m \), each with defined input rate, output rate, and work. Each stage is labeled as either divisible or indivisible. Our goal is to map this pipeline, possibly with partial replication, onto \( n \) resources \( P_1, \ldots, P_n \), with speeds \( sp_1, \ldots, sp_n \), so as to minimize the period \( \tau \) of the resulting physical realization.

The minimum realizable period for any mapping of a pipeline onto resources depends on the set of feasible mappings, which depends on how resources on the target platform are interconnected. We consider constraints on feasible mappings in the next section.

Feasible Mappings

Two common types of constraint on feasible mappings for streaming pipelines are unconstrained mapping and contiguous or convex mapping. In unconstrained mapping, any arbitrary combination of stages may be mapped onto a single resource, while in contiguous mapping, each resource receives a contiguous interval of stages from the pipeline.
Unconstrained mapping permits more choices among mappings, but it has two drawbacks. First, the physical dataflow graph is not acyclic, potentially leading to pitfalls such as deadlocks. Second, communication between resources increases; in contiguous mappings, only the links that cross components lead to physical communication, while for non-contiguous mappings, all links potentially cause communication. Even for multicore machines with no physical links, one can show that contiguous mappings minimize the number of cache misses [5]. Moreover, contiguous mappings are a 2-approximation of unconstrained mappings on homogeneous platforms [2]. Though we do not consider communication overhead in this paper, we will nonetheless focus on contiguous mappings as a practically useful constraint on our solution space.

In the presence of replication, we extend the definition of contiguous mapping as follows. A mapping of nodes in a replicated pipeline to resources is contiguous if for some topological ordering of the pipeline’s nodes, the mapping is contiguous in the sense described above, as Figure 2a shows. This constraint preserves the relative order of a stage’s replicas with the stages before and after them and so ensures that, as for a simple pipeline, the physical dataflow graph resulting from the mapping is acyclic. On the other hand, a mapping that maps stages $S_1, S_{21}$ and $S_3$ onto the same resource and $S_{22}$ onto another resource would not be contiguous.

When we think about mappings in term of division rather than replication, conceptually, a contiguous mapping places boundaries between components at various points in the pipeline, either at one end of a stage or inside a divisible stage. When a boundary is within a divisible stage such that $f_1$ fraction of the divisible stage is on the left and $f_2$ is on the right, we create two replicas of the stage, where the first replica is in the left component and receives $f_1$ fraction of the stage’s work, and the other replica is in the right component and receives $f_2$ fraction of the work.

**Target Platform Topology**

A pipeline’s mapping must be feasible given the set of physical interconnections among resources on the target platform. In particular, the physical dataflow graph cannot include an edge from $P_i$ to $P_j$ if there is no channel to carry the data on this edge. Moreover, if some channels are unidirectional, the mapping must respect this fact; the graph cannot include an edge from $P_i$ to $P_j$ if the only available channel goes from $P_j$ to $P_i$.

In this paper, we focus on mappings to target platforms whose resources are interconnected in one of two ways: a unidirectional chain, or a clique (i.e. all possible bidirectional connections among resources). The unidirectional chain is a simple topology that permits tractable optimization; moreover, it is a natural platform on which to realize unidirectional pipelines of abstract stages. The clique interconnect is typical of distributed systems today, in which all processing elements are logically fully connected, no matter the actual physical interconnect.

The reader may ask how a pipeline with replicated stages can be mapped onto a unidirectional chain of resources. We assume that, when necessary, data items can be forwarded from earlier to later resources in the chain without communication overhead. Alternatively, if the chain was extracted from a clique topology, there are already forwarding channels that can be used to bypass intermediate resources where necessary. Figure 2b visualizes these two cases.

For a target with homogeneous resources, there is effectively no difference between the chain and clique interconnects because every unidirectional chain of a given length embedded within the clique is identical to every other. Hence, we may choose one such chain from the clique arbitrarily. This equivalence among chains does not hold for heterogeneous resources, since each chain may consist of resources with distinct speeds arranged in a distinct order. Hence, there are really three versions of the throughput-optimal mapping problem for contiguous mappings:

- mapping a pipeline onto (WLOG) a unidirectional chain of homogeneous resources;
- mapping a pipeline onto a unidirectional chain of heterogeneous resources;
- mapping a pipeline onto a clique of heterogeneous resources.

Figure 2. Replicated stages mapped onto unidirectional chains.
III. Throughput Optimization on Homogeneous Platforms

In this section, we discuss throughput optimization on homogeneous platforms, in which all resources have the same speed. We address mapping onto unidirectional chains, which, as discussed in Section II, extends WLOG to homogeneous cliques.

If all pipeline stages are indivisible, the mapping problem is easily solved in polynomial time via dynamic programming [6]. The general subproblem considers a triple \((i, j, k)\), where pipeline stages \(i\) to \(j\) inclusive must be mapped onto \(k\) contiguous resources in the chain. The number of such subproblems is \(O(m^2n)\).

If, however, some pipeline stages are divisible, we now have an unbounded number of choices for how to divide stages among resources. If we are to transfer the dynamic programming approach to the new problem, we need a basis for limiting the number of choices. To do so, we begin with the following definition.

Definition 3. A mapping of a partially replicable pipeline to resources is said to be a perfectly divided mapping (PDM) if each resource’s component has the same scaled work. That is, for each resource \(P_i\), \(w(P_i)/sp_i\) must be the same.

For homogeneous platforms, a PDM implies that each resource’s component has the same normalized work. Any given pipeline may or may not have a PDM. For example, Figure 3a shows a pipeline with five stages with normalized works 1, 4, 2, 6, and 1, such that only the second and fourth stages are divisible. This pipeline has a contiguous PDM onto four identical resources, each of which receives normalized work 3.5. The second stage is divided into two pieces of sizes 0.625 and 0.375, while the fourth is divided into pieces of sizes roughly 0.583 and 0.417. By contrast, Figure 3b shows a slightly modified pipeline with normalized works 1, 2, 4, 6, and 1, respectively. This pipeline has no contiguous PDM onto four identical resources. In general, it is straightforward to check in time \(O(m + n)\) whether a given partially replicable pipeline of \(m\) stages has a contiguous PDM onto \(n\) resources.

If a given pipeline has a PDM onto a set of resources, that PDM achieves the minimal period among all mappings and hence is throughput-optimal, since no resource is a bottleneck relative to any other. If such a PDM does not exist, we now show that we can effectively subdivide the problem of finding a throughput-optimal mapping.

Theorem III.1. (Fixed-boundary Theorem) If a partially replicable pipeline lacks a PDM for a given set of resources, then some throughput-optimal mapping of the pipeline has an internal component boundary at one end of an indivisible stage.

Proof: We proceed by contradiction. Suppose the pipeline has no PDM, and let \(M\) be a throughput-optimal mapping of it with period \(\tau\). If \(M\) has an internal boundary at one end of an indivisible stage, we are done. Otherwise, every internal boundary in \(M\) lies inside a divisible stage. Since \(M\) is not a PDM, there must be some bottleneck stage \(P_k\), i.e. a stage with normalized work \(\tau\), that is adjacent to a non-bottleneck stage that does less work. WLOG, assume that \(P_{k+1}\) does less work than \(P_k\). Then we can move back the boundary between the components on \(P_k\) and \(P_{k+1}\), thereby transferring a nonzero amount of work from the former to the latter.

If \(P_k\) held the only component with normalized work \(\tau\), we have improved the mapping \(M\), which contradicts its optimality. Otherwise, we repeat the boundary moving operation on the remaining components with normalized work \(\tau\) until all have been improved, and we again achieve contradiction.

Theorem III.1 shows that if there is no PDM for a given pipeline, then we can subdivide the problem for dynamic programming purposes by finding the best mapping with a component boundary at each end of each indivisible stage, then keeping the best of these mappings. In more detail, let \(\text{OPT\_DM}[i, j, k]\) denote the period of a throughput-optimal mapping of pipeline stages \(i..j\) onto \(k\) resources. To compute \(\text{OPT\_DM}[i, j, k]\), we first check if there is a PDM for \(i..j\) onto \(k\) resources. If so, we are done; otherwise, we enumerate the boundaries of indivisible stages between the start of stage \(i\) and the end of stage \(j\). For each such boundary \(b\), we subdivide the stages \(i..j\) around \(b\) and consider all ways of allocating the \(k\) resources to the two resulting subproblems, keeping the best result found. Pseudocode for this method is provided in Algorithm 1.

Given \(m\) stages and \(n\) resources, there are \(O(m^2n)\) calls to \(\text{DP\_HELPER}()\). Each call takes time at most \(O(mn)\) to compute in addition to its recursive calls, so the total time complexity is \(O(m^3n^2)\).
Algorithm 1: Throughput-Optimal Mapping on Homogeneous Platforms

**Input:** Pipeline, \# resources

**Output:** Period of throughput-optimal mapping for the pipeline

let \( m \) be the number of pipeline stages
let \( n \) be the number of resources

return \( \text{DP\_HELPER}(1, m, n) \)

**Function:** \( \text{DP\_HELPER}(i, j, k) \)

**Input:** Pipeline segment, \# resources

**Output:** Period of throughput-optimal mapping for the segment

if \( i = j \) then

if \( S_i \) is indivisible then

\( \text{OPT\_DM}[i, j, k] \leftarrow w(S_i) \)

else

\( \text{OPT\_DM}[i, j, k] \leftarrow \frac{w(S_i)}{k} \)

else if \( \text{OPT\_DM}[i, j, k] \) not yet computed then

if \( \text{PDM exists with period} \ \tau \) then

\( \text{OPT\_DM}[i, j, k] \leftarrow \tau \)

else

index stage \( x \)'s boundaries as \( x \) and \( x + 1 \)
let \( B \) be boundaries of indivisible stages
\( B_{ij} \leftarrow \{x \mid i < x \leq j \text{ and } x \in B\} \)
\( \text{OPT\_DM}[i, j, k] \leftarrow \infty \)

foreach \( b \in B_{ij} \) do

for \( r \leftarrow 1 \text{ to } k - 1 \) do

\( \tau_1 \leftarrow \text{DP\_HELPER}(i, b - 1, r) \)

\( \tau_2 \leftarrow \text{DP\_HELPER}(b, j, k - r) \)

\( \tau \leftarrow \max(\tau_1, \tau_2) \)

if \( \tau < \text{OPT\_DM}[i, j, k] \) then

\( \text{OPT\_DM}[i, j, k] \leftarrow \tau \)

return \( \text{OPT\_DM}[i, j, k] \)

---

IV. THROUGHPUT OPTIMIZATION ON CHAIN-CONNECTED HETEROGENEOUS PLATFORMS

In this section, we extend the results of the previous section to unidirectional chains of heterogeneous resources. We first show that Algorithm 1 can be modified to address this case, then give a practically much faster approximation algorithm to find a solution that is provably near-optimal.

**Optimal Mapping Algorithm**

For heterogeneous resources, a perfectly divided mapping (PDM) onto resources must take the speed of each resource into account. Nevertheless, it is still feasible to check in time \( O(m + n) \) whether a partially replicable pipeline of \( m \) stages has a PDM onto a given chain of \( n \) resources, since the amount of normalized work to be allocated to each resource is easily computable, and the order of resources is fixed. Moreover, the proof of Theorem III.1 goes through unaltered, because it merely requires that one be able to move a component boundary so as to remove (scaled) work from one resource and add it to the adjacent resource; the work added and removed need not be equal. Hence, we again conclude that, if no PDM exists, there must be a throughput-optimal mapping with an internal component boundary at one end of an indivisible stage.

The recurrence of Algorithm 1 needs to be modified slightly to account for heterogeneous resources. In the recurrence for the homogeneous problem, each subproblem \( \text{OPT\_DM}[i, j, k] \) was parameterized by a range of pipeline stages and a number of resources. Any contiguous interval of \( k \) resources yielded an equivalent solution. In the heterogeneous problem, mapping to different contiguous intervals of \( k \) resources, each with its own speed, results in realizations with different periods.

To account for this extra complexity, we modify the recurrence to compute subproblems \( \text{OPT\_DM}[i, j, p, q] \), where \( p \leq q \), \( 1 \leq p \leq q \leq n \), is a contiguous interval of resources onto which we map stages \( i \ldots j \). The full problem is now to compute \( \text{OPT\_DM}[1, m, 1, n] \), and the subproblems are of the form \( \text{OPT\_DM}[i, j, p, q] \), where the optimal period is potentially different for each \( p \ldots q \). Each call to \( \text{DP\_HELPER()} \) still considers \( O(mn) \) cases, but the total number of subproblems is now \( O(m^2n^2) \), for a total running time of \( O(m^3n^3) \).

**Fast \((1 + \epsilon)\)-Approximation Algorithm**

The time complexity of the dynamic programming algorithm for throughput-optimal mappings, particularly in the heterogeneous case, is high, making it impractical for large \( m \) and/or \( n \). In this section, we describe an asymptotically faster approximation algorithm that obtains a mapping whose period is within a factor \( 1 + \epsilon \) of the optimum, for any desired \( \epsilon \).

Consider a pipeline of \( m \) stages \( S_1 \ldots S_m \) mapped to a set of (in general heterogeneous) resources \( P_1 \ldots P_n \). We will show how to quickly answer the question “does the pipeline have a mapping to these resources with period at most \( \tau \)?” Given this test as a subroutine, we can approximate the actual optimal period \( \tau^* \) to within any multiplicative factor \( 1 + \epsilon \) as follows.

1) First, observe that \( \tau^* \geq \hat{\tau} \), where

\[
\hat{\tau} = \frac{\sum_j w(S_j)}{\sum_j s p_j}.
\]

2) Next, use exponential search, starting with \( \tau = \hat{\tau} \) and doubling \( \tau \) each time, to find the first period \( \bar{\tau} \) for which the test succeeds. We know that \( \bar{\tau} \leq 2 \tau^* \).

3) Finally, use binary search on the interval \( \langle \bar{\tau}/2, \bar{\tau} \rangle \) to reduce the difference between the greatest
period for which the test is known to fail and the least period \( \tau_u \) for which it is known to succeed to at most \( \epsilon \cdot \hat{\tau} \). Return \( \tau_u \) as the estimate of \( \tau^* \).

Observe that the final upper bound \( \tau_u \) is at most

\[
\tau^* + \epsilon \cdot \hat{\tau} \leq (1 + \epsilon)\tau^*.
\]

We now develop the test for whether a pipeline can be mapped to a given set of resources with period at most \( \tau \). We use the following greedy algorithm. Starting from the beginning of the pipeline, move the first component’s right boundary to the right (i.e. downstream) until the normalized work allocated to the first resource is \( \tau \cdot sp_1 \), or the end of the pipeline is reached. If the boundary falls inside an indivisible stage, move it back to the beginning of the stage. Finally, recursively execute this algorithm on the remainder of the pipeline and the remaining resources in the chain. If all work in the pipeline can be mapped to at most \( n \) resources with this algorithm, return “true”; else return “false”. Pseudocode for this procedure, called VerifyPeriod, is given in Algorithm 2.

**Claim IV.1.** Algorithm 2 correctly determines whether the pipeline can be mapped to the given resources with period at most \( \tau \).

**Proof:** The algorithm never allocates more than \( \tau \cdot sp_j \) normalized work to the \( j \)th resource. Hence, every resource is assigned scaled work at most \( \tau \), and so, if the pipeline is completely mapped (i.e. the algorithm returns “true”), the period of the mapping found is at most \( \tau \).

Conversely, suppose that there exists a mapping \( M \) with period at most \( \tau \). We will show that \( M \) can be transformed into the mapping found by the greedy algorithm while maintaining a period of at most \( \tau \). We proceed by induction on the number of resources \( n \).

**Bas:** if \( n = 1 \), then \( M \) assigns all stages to resource \( P_1 \); hence, the greedy algorithm can also assign all stages to this resource while achieving the same period \( \leq \tau \).

**Ind:** The mapping \( M \) assigns normalized work at most \( \tau \cdot sp_1 \) to resource \( P_1 \). If it assigns exactly this much work, or the boundary of \( P_1 \)’s component is at the start of an indivisible stage that, if added, would cause the \( P_1 \)’s normalized work to exceed \( \tau \cdot sp_1 \), then the component is the same as that assigned by the greedy algorithm. Otherwise, \( M \) assigns strictly less work to \( P_1 \) than the greedy algorithm, and we may move work from later components back to \( P_1 \)’s component until it matches the greedy algorithm’s result. Now consider the portion of the pipeline not mapped to \( P_1 \), and let \( M' \) be the induced mapping of this remainder onto resources \( P_2 \ldots P_n \) after the above transformation. Clearly, \( M' \) also has period at most \( \tau \); hence, by the inductive hypothesis, we can reallocate its work among \( P_2 \ldots P_n \) to match the greedy algorithm’s result.

Conclude that for any number of resources, \( M \) can be transformed to the greedy mapping while maintaining period at most \( \tau \), and so the greedy algorithm will return “true”.

Finally, we analyze the time complexity of this approximation algorithm. Each invocation of VerifyPeriod for a given \( \tau \) runs in time \( O(m + n) \). The number of invocations needed for the exponential phase of the search is \( O(\log(\frac{\tau}{\epsilon})) \), while the number needed for the binary phase is

\[
O \left( \log \left( \frac{1}{\epsilon} \cdot \frac{\tau^*}{\tau} \right) \right).
\]

Now the ratio \( \tau^*/\hat{\tau} \) is at most \( n \), since there is always a feasible solution that maps all pipeline stages to the single fastest resource, resulting in a period at most \( n \) times \( \hat{\tau} \). Conclude that the total number of search steps is \( O(\log(\frac{1}{\epsilon}) + \log n) \). Hence, for any fixed \( \epsilon \), the complexity of the full algorithm is \( O((m + n) \log n) \).

**Algorithm 2:** VerifyPeriod

**Input:** Pipeline, resources, target period

**Output:** True or False

**Function:** VerifyPeriod(\( \Pi, P_1 \ldots P_n, \tau \))

*/ \( \Pi \) is a pipeline of stages */

if \( n = 0 \) then

if \( \Pi \) is empty then

return True

else

return False

else

set right boundary \( b \) of component in \( \Pi \) to assign normalized work \( \tau \cdot sp_1 \), or all remaining work if less, to \( P_1 \).

if \( b \) lies inside an indivisible stage then

move \( b \) to the left boundary of this stage

let \( \Pi' \) be the unmapped remainder of pipeline VerifyPeriod(\( \Pi' \), \( P_2 \ldots P_n, \tau \))

V. THROUGHPUT OPTIMIZATION ON FULLY CONNECTED HETEROGENEOUS PLATFORMS

In this section, we address the problem of mapping partially replicable pipelines onto heterogeneous cliques. As mentioned in Section I, mapping even a non-replicable pipeline onto a fully connected heterogeneous clique is an NP-complete problem [1]. In this section, we therefore turn to heuristic algorithms. We first explain the ideas behind our heuristics, then present some empirical results demonstrating their effectiveness.
Heuristics for Heterogeneous Cliques

A clique with $n$ distinct resources has $n!$ permutations of unidirectional resource chains. For each chain, we can use the dynamic programming algorithm of Section IV to compute an optimal mapping in polynomial time, but finding the global optimum requires $n!$ such calls. We attempted to exhaustively optimize over $8!$ chains for a 40-stage pipeline and found that the computation required six days on a 2.2-GHz AMD Opteron processor. This brute-force approach scales poorly and may be impractical for mapping onto large numbers of resources. We therefore devise heuristics to find good, if not optimal, mappings. We consider three heuristic approaches: random sampling, hill climbing, and simulated annealing.

In the random sampling heuristic, we sample random resource chains from the clique and compute an optimal mapping of the pipeline to each chain, keeping the best mapping found. This is a simple strategy.

In hill climbing, we start with an arbitrary resource chain, then incrementally improve the solution by generating a new chain from the previous one. We call this process bottleneck alleviation. Suppose we have a mapping in which $P_i$ has speed $sp_i$ and is assigned work $w(P_i)$. Say the period of the mapping is $\tau = w(P_i) / sp_i$ (that is, $P_i$ is a bottleneck). We try to find another resource $P_j$ which can alleviate this bottleneck. This happens if $P_j$ with speed $sp_j$ and assigned work $w(P_j)$ satisfies $w(P_i) / sp_j < \tau$ and $w(P_j) / sp_i < \tau$. In this case, we can swap $P_i$ and $P_j$ in the chain and obtain a new chain. If $P_j$ was the only bottleneck resource in the old solution, then we have strictly reduced the period. In any cases, the period does not increase. We may be able to further improve the period by computing an optimal mapping onto the new chain.

After a few steps, hill climbing typically reaches a local optimum for which no resource swap leads to a better solution. To continue exploring chains, we must restart the climbing process from some other chain. We tried several restarting policies, including restarting from a random chain and restarting from a neighboring chain, but found no significant variation in performance among them. We finally adopted an adaptive restarting policy, in which we randomly choose a chain whose distance (in terms of number of resource swaps) from the initial chain grows as we explore more chains.

Simulated annealing [7] is a generic method that mimics how atoms in a heated metal adjust their population during the cooling process. It explores the solution space by iteratively attempting to move from the current solution to a neighboring one. If the neighbor is better, the search will move to it; if the neighbor is worse, the search will still move to it with a probability determined by the current “temperature” and the objective value difference between the two solutions. The higher the temperature, the more likely the search is to move to the neighbor. The temperature gradually drops until, when it reaches zero, the algorithm behaves equivalently to hill-climbing.

Experimental Setup

In Section IV, we described two algorithms to map a pipeline onto a heterogeneous chain: an exact algorithm with time complexity $O(mn^3)$, and a $(1 + \epsilon)$-approximation algorithm. Note that we must use one of these chain algorithms as a subroutine for both our brute-force search and heuristic search. On our hardware, using the exact method proved impractical even for the heuristic search. Therefore, we use the approximation algorithm with $\epsilon = 0.01$ for all the following results.

We generated three test cases: test case 1 with 20 stages and 8 resources (7 divisible, 13 not divisible), test case 2 with 50 stages and 16 resources (13 divisible, 37 not divisible), and test case 3 with 100 stages and 32 resources (28 divisible, 72 not divisible). For each test case, we wanted to compute the optimal mapping using a brute force search in order to quantify the results from the heuristics. For the 20-stage, 8-resource test case, we simply used brute-force enumeration of chains together with the approximation algorithm with $\epsilon = 0.01$. However, solving the 16-resource test case would take an estimated 241 CPU-years by this method. For the larger test cases, we bypassed this huge computational cost by changing a few stages from “stateful” to “stateless”, so that a perfectly divided mapping, which is guaranteed to be optimal, was known a priori to exist for some resource chain.

Experimental Results

Table I compares the mean periods (± one standard deviation) achieved by different methods and the time spent in computing for each test case. BF, RS, HC, and SA stand for the brute-force search, random sampling, hill climbing, and simulated annealing, respectively. We do not have timing results for brute force search for the larger pipelines, since as mentioned above, it would have taken too long, and we simply tweaked the pipelines to be perfectly divisible. We ran each heuristic with a fixed number of iterations, where each iteration explores one chain. The iteration count was 2,000 for test case 1, 20,000 for test case 2, and 100,000 for test case 3.

Figures 4, 5, and 6 illustrate the performance of the heuristics on the three test cases with different numbers of iterations. The number of iterations is plotted on the x-axis, and the best period found is on the y-axis. We repeated each computation 100 times with
Table I

<table>
<thead>
<tr>
<th>Test Case 1</th>
<th>Test Case 2</th>
<th>Test Case 3</th>
</tr>
</thead>
<tbody>
<tr>
<td><strong>Period</strong></td>
<td><strong>Time</strong></td>
<td><strong>Period</strong></td>
</tr>
<tr>
<td>BF</td>
<td>16.13</td>
<td>N/A</td>
</tr>
<tr>
<td>RS</td>
<td>16.13 ± 2 × 10^{-14}</td>
<td>0.47s</td>
</tr>
<tr>
<td>HC</td>
<td>16.13 ± 2 × 10^{-14}</td>
<td>0.47s</td>
</tr>
<tr>
<td>SA</td>
<td>16.13 ± 2 × 10^{-14}</td>
<td>0.47s</td>
</tr>
</tbody>
</table>

different random seeds to estimate the variability in each heuristic’s performance. The curves show the average period values found by the heuristics after each number of iterations. Whiskers on the data points represent the standard deviation in these values. (We avoid making claims of error bars since we have no reason to expect the distribution to be Gaussian.) The horizontal line in each figure is the near-optimal period for the test case (determined using brute force search with the approximation chain algorithm for the smallest test case, and determined using the PDM algorithm for the larger test cases).

The three heuristics all performed similarly, finding mean solutions that achieve 1.05 times the optimal period within 2,000 iterations. For the smallest test case, they all found the optimal solution. Random sampling performed slightly better in the mean than the other two; however, the variation between the techniques is substantially smaller than the variation within each technique (i.e., the separation between the means is smaller than their individual standard deviations).

VI. EXECUTION SCHEDULING

In previous sections, we have focused on how to generate an optimal mapping. However, in order to execute a pipeline on a target platform, one must also compute the schedule — the order in which the different stages mapped to a given resource execute on it. Sometimes, given a mapping, computing a schedule can be a challenging problem [8]. In this section, we demonstrate that, given a contiguous mapping, we can compute a schedule that realizes the throughput indicated by the mapping using finite (albeit large) buffers on each channel.

Since we assume synchronous dataflow (i.e., input and output rates remain fixed), we can compute a
minimum steady-state schedule expressed as a steady-state vector \([r_1, r_2, \ldots, r_i, \ldots, r_m]\); stage \(i\) is fired \(r_i\) times to form a static schedule [3]. With a static schedule, we can compute the channel buffer requirements that guarantee deadlock freedom. However, this steady-state vector does not take the affect of mapping and particularly division into consideration. We now provide an algorithm for computing the schedule that takes division into account, given this steady-state vector and a mapping. This new schedule also requires bounded buffers.

We compute the schedule by augmenting the steady state of the pipeline. For each divisible stage \(i\), the mapping has decided how work should be divided among different replicas, which is represented by a vector of rational numbers \(v_i = [f_{i1}, f_{i2}, \ldots, f_{ip}]\), such that \(\sum_k f_{ik} = 1\) for all \(i\). Note that in the minimum steady-state schedule, the \(j\)th replica of the \(i\)th stage \(n_{ij}\) must be executed \(r_i \cdot f_{ik}\) times, which may not be an integer. We first convert this vector into a vector of integers \(v'_i = [d_{i1}, d_{i2}, \ldots, d_{ip}]\), keeping their relative fractions the same. Therefore, a vector \([0.25, 0.75]\) is converted to \([1, 3]\). We now compute the division granularity as \(g_i = \sum_k d_{ik}\). Augmentation factor \(\alpha = \prod_i \text{lcm}(r_i, g_i) / r_i\). The steady-state execution rate of each node is now multiplied by \(\alpha\), which makes all steady states integers while keeping their relative values the same as the minimum steady state. Algorithm 3 describes the above steps in detail.

**Algorithm 3: Scheduling pipeline execution**

**Input:** Pipeline, minimum steady-state rate for each stage, division vector for each stage

**Output:** A steady-state rate for each node

```plaintext
let \([r_1, r_2, \ldots, r_m]\) be pipeline repetition vector
foreach divided stage \(i\) do
    let \([f_{i1}, f_{i2}, \ldots, f_{ip}]\) be stage \(i\)’s division vector
    foreach replica \(j\) do
        set \(r_{ij} = f_{ij} \cdot r_i\)
        \(\alpha \leftarrow 1 /* Augmenting factor */
    endforeach divided stage \(i\) do
        let \(g_i\) be granularity for distributing data
        \(\alpha \leftarrow \alpha \cdot \text{lcm}(r_i, g_i) / r_i\)
    foreach \(i = 1\) to \(m\) do
        \(r_i \leftarrow r_i \cdot \alpha\)
    foreach replica \(j\) of stage \(i\) do
        \(r_{ij} \leftarrow r_{ij} \cdot \alpha\)
```

Once the steady-state execution rate of each node is known, one can compute the schedule by executing each node the specified number \((r_{ij})\) of times in topological order. Since this new steady state schedule is a multiple of the minimum steady-state schedule, it also requires bounded buffers.

VII. RELATED WORK

Work related to ours falls into three categories: (1) theoretical work on throughput optimization without replication, (2) theoretical work that considers replication, but for the purposes of reliability and not throughput, and (3) empirical work on replication for improving performance that does not provide theoretical guarantees.

Most prior work on minimizing throughput of pipelines does not consider replication. Early work does not consider communication. Bokhari solved the throughput optimization problem of mapping a pipeline onto chain-connected resources by finding a minimum bottleneck path in a layered graph that contains all information about application modules [9]. Hansen et al. later improved Bokhari’s solution using dynamic programming [6]. Some recent work provides complexity results for mapping pipelines onto homogeneous and heterogeneous platforms, both with and without communication costs [1], [2]. Agrawal et al. provided mapping solutions for the problem when stages can filter data [10].

Replication has been considered in some limited cases. Subhlok and Vondran consider a model where every task could be perfectly parallelized on multiple resources and provide mapping solutions for optimizing throughput [11] as well as solutions for latency-throughput trade-offs [12]. They also considered task replication, but since they already assumed each task could run on multiple resources without replication, task replication was more conceptual than practically meaningful in affecting data throughput. In [13], task replication was adopted for reliability but not for throughput improvement. The authors proposed solutions to find replication choices in order to trade off between throughput and reliability.

There were also efforts to extract data parallelism from streaming applications. Gordon et al. developed practical heuristics to exploit data parallelism in streaming programs by fusing stateless filters [4], but no optimality guarantee was provided. Some recent work close to ours turned to integer linear programming (ILP) to extract data parallelism [14], [15]. They successfully formulated problems with ILP, but they assumed the work of stateless stages is evenly divided and that there is a limit of how many times a stage could be replicated. Our model has no such restriction.

VIII. CONCLUSION

We have presented algorithms for mapping partially replicable pipelines onto homogeneous and heterogeneous platforms. We show that polynomial-time dynamic programming algorithms can yield optimal results for homogeneous platforms and for heteroge-
neous chains. For heterogeneous cliques, where no polynomial-time algorithm likely exists, we have presented heuristics, and our empirical results show that these heuristics find near-optimal solutions quickly.

There are many directions for future work. First, we would like to incorporate communication costs into the model while deciding the mappings. Second, even though the heuristics of Section V perform well in practice, they provide no theoretical guarantees. We would like to design approximation algorithms for mapping onto heterogeneous cliques. Third, we show in Section VI that a feasible schedule exists for our mappings. However, this scheduling algorithm may produce a schedule with many repetitions for each stage in the steady state; therefore, it may require large (though bounded) buffers on each channel. We would like to design a schedule that uses smaller buffers. In particular, it would be interesting to investigate the problem of finding a schedule with asymptotically optimal buffer space that still achieves optimal throughput for partially replicable pipelines.

REFERENCES


