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CONCURRENT COMPUTING: NUMERICAL ALGORITHMS AND SOME
APPLICATIONS(U) MASSACHUSETTS INST OF TECH CAMBRIDGE
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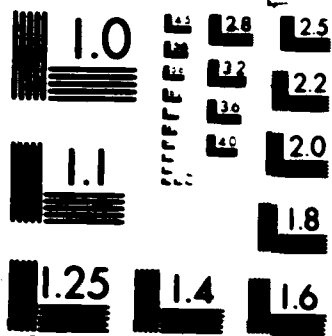
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REPORT DOCUMENTATION PAGE

1. REPORT SECURITY CLASSIFICATION Unclassified		1b. RESTRICTIVE MARKINGS	
2a. SECURITY CLASSIFICATION AUTHORITY		3. DISTRIBUTION/AVAILABILITY OF REPORT Approved for public release; distribution unlimited	
2b. DECLASSIFICATION/DOWNGRADING SCHEDULE			
4. PERFORMING ORGANIZATION REPORT NUMBER(S)		5. MONITORING ORGANIZATION REPORT NUMBER(S) AFOSR-TN- 87-0408	
6a. NAME OF PERFORMING ORGANIZATION Massachusetts Inst. of Tech	6b. OFFICE SYMBOL <i>(If applicable)</i>	7a. NAME OF MONITORING ORGANIZATION AFOSR/NM	
6c. ADDRESS (City, State and ZIP Code) 77 Massachusetts Avenue Cambridge, MA 02139		7b. ADDRESS (City, State and ZIP Code) Bldg 410 Bolling AFB DC 20332-6448	
8a. NAME OF FUNDING/SPONSORING ORGANIZATION AFOSR	8b. OFFICE SYMBOL <i>(If applicable)</i> NM	9. PROCUREMENT INSTRUMENT IDENTIFICATION NUMBER AFOSR-82-0210	
8c. ADDRESS (City, State and ZIP Code) Bldg 410 Bolling AFB DC 20332-6448		10. SOURCE OF FUNDING NOS.	
		PROGRAM ELEMENT NO 61102F	PROJECT NO 2304
		TASK NO A3	WORK UNIT NO
11. TITLE <i>Include Security Classification</i> : Concurrent Computing Numerical Algorithms and Some Applications			
12. PERSONAL AUTHOR(S) Professor V. Klemm			
13a. TYPE OF REPORT Annual	13b. TIME COVERED FROM _____ TO _____	14. DATE OF REPORT, Yr. Mo. Day July 15, 1986	15. PAGE COUNT 6
16. SUPPLEMENTARY NOTATION			
17. COSAT CODES		18. SUBJECT TERMS <i>(Continue on reverse, if necessary and identify by block number)</i>	
FIELD	GROUP	SUB GR	
19. ABSTRACT <i>Continue on reverse, if necessary and identify by block number</i> Finally, an important issue in harmonic retrieval problems, as in most computational problems, is the well-posedness of a particular problem instance. Specifically, when is a harmonic signal reconstruction by these methods particularly sensitive to additive noise? A definitive answer to this question was obtained in the form of a condition number for harmonic retrieval problems and is based on the Vandermonde determinant of the harmonic frequencies. This result was obtained via a combination of relationships using classical trigonometric moment theory and Toeplitz matrix conditioning. A fundamental new result, due to Davis and Bhatia, on the spectral sensitivity of unitary matrices was used. That result first appeared in the Princeton Conference on Information Systems and Sciences Proceedings in a paper titled "Conditioning of Eigenvector Methods for Beamforming Problems" while more recently a survey of this work will form the basis for an invited presentation at the upcoming IEEE Workshop on Spectrum Estimation. That survey is titled "The Sensitivity of Beamforming Problems".			
20. DISTRIBUTION/AVAILABILITY OF ABSTRACT UNCLASSIFIED UNLIMITED <input type="checkbox"/> SAME AS RPT <input type="checkbox"/> DT USERS <input type="checkbox"/>		21. ABSTRACT SECURITY CLASSIFICATION Unclassified	
22a. NAME OF RESPONSIBLE INDIVIDUAL Captain Thomas		22b. TELEPHONE NUMBER <i>(Include Area Code)</i> (202) 767-5026	22c. OFFICE SYMBOL UNCLASSIFIED

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INTERIM SCIENTIFIC REPORT--AFOSR-82-0210-~~0~~, "Concurrent Computing: Numerical Algorithms and Some Applications," Principal Investigator, Virginia C. Klema.

This progress report is for the period July 15, 1985 through July 14, 1986.

Given the progress described in our previous reports, we began the current period with an operational, albeit primitive, version of the Software Tasker (Version 0) running on our small concurrent Intel systems. This software system provided a set of communication primitives that permitted the user to send code and data to worker processors, to initiate the concurrent environment, and to obtain status information on the application as it executed concurrently.

The first step in upgrading the system to Version 1.0 of the software required that the preliminary trap handlers for floating point arithmetic exceptions be incorporated in the Worker portion of the Tasker. The initial implementation of these handlers, described in our previous report, merely trapped the exception and aborted the job. Even though abortion of the offending task is often an appropriate action, these initial handlers did not provide enough information to enable the user to debug either his code or data. Therefore, before adding the exception handlers to the Worker operating system, we first needed to implement software to access the hardware on the Worker boards directly whenever an interrupt occurs -- thus allowing us to report additional diagnostic information to the user through the Manager. We then revised the trap handlers to include such information as an English language description of what occurred to trigger the exception, address information for both code and data, and identification of the offending operation and its parameters.

The remaining portion of the version 1.0 upgrade to the Tasker provides for badly needed traceback information to aid in the debugging process. Microprocessor systems, due to size limitations and the structure of their operating systems, do not maintain the data structures from which traceback information can be readily obtained. To the user, given only an address at which an exception occurs, this traceback information is essential; particularly since that address is more often than not deeply buried in one of the frequently called basic algorithmic models. Since the Tasker utilizes Intel's iRMX operating system kernel, the options for obtaining these data are somewhat limited. However, we have implemented a set of explicit primitives (notify in and notify out) which allow the user to request that traceback tables be built and reported to him in the event of an error - whether on one of the Workers or the Manager.

Tasker Version 1.1 contains a number of upgrades to the existing system that have been designed but are not yet fully integrated into the software. The most important new features include: 1) the trap handlers that allow the user to take corrective measures and restart the offending computation rather than terminate the task, 2) a separate capability for logging information that adds time tags to user comments from either Worker or Manager and files them on the disk, and 3) the use of "ghost" processes that monitor both the hardware and selected software operations. Version 1.1 should be completed by Fall of this year.

In parallel with the development of the Tasker software, Richard Kefs has designed and implemented a new kernel operating system that is custom tailored to the concurrent computing environment. Based on the AMOS (A Minimal Operating System [Kr84]) design, this software provides the link between the hardware and a point just below the Tasker interface. Because of its design and the fact that it accesses the hardware directly, the potential exists for supporting more sophisticated diagnostic tables than is possible under the iRMX kernel -- particularly in the area of automatic trace back and usage

actually enter his specifications into the system. In working from the outside in, on the other hand, designing the input description and design tools for the user, a number of alternatives are being explored. One of the most promising paradigms at this time appears to be graphical -- using networks to represent the flow of data through the nodes (Application Code fragments). The initial design of a Concurrent Computing Graphics Support System calls for the design of this input management subsystem encompassing problem description, pre-execution analysis, and display, as part of Version 1.0 of the System. Design of the second component of the graphics system, or system management subsystem, will begin shortly thereafter. This second component receives the output from the Application Managers and generates analyses and display of both system and algorithmic efficiency; hence, it is also closely connected with the design of the programmable application interface described above. The third component, the output management subsystem, is the most problem dependent. Current plans call for the design of basic tools for displaying results which will be augmented as particular applications are tried.

During this same time period, we plan to establish a network linking the project's concurrent computing engines, graphics system, software development stations and file servers. We have a preliminary design for an application library that will permit network access and data transfer from inside individual processes. This would be in addition to the traditional file transfer capability needed to offload application development tasks from the single user concurrent machines. The application library as envisioned would be particularly valuable in passing much of the monitoring data to another node for analysis. Moreover, for appropriately designed applications, the network (through the application library) may serve as the communication media for a loosely coupled distributed system in which the nodes are the tightly coupled concurrent engines.

The time estimate for completing this network will be strongly dependent on how many of the appropriate hardware drivers and higher level network support routines are available commercially. We are in the process of assessing this availability.

The networking of our concurrent computing systems and the graphical display of the mapping of the application, debugging the computation and the communication, and monitoring the concurrent execution will be made possible by the recent award of a grant to Virginia Klema from the Department of Defense University Research Instrumentation Program for FY 86. This grant for research equipment includes networking components for linking the small concurrent Intel systems, the Intel cube, the VAX, and the associated workstations together with monitors and computing engines for visual display.

Our emphasis on research for the forthcoming year will be to focus on the software environment that supports numerical algorithms for scientific computation and its applications. The research is interdisciplinary work on numerical algorithms designed to take full advantage of IEEE floating point arithmetic as described in [AN85], and the operating system extensions to assist the user. We will build on the experience gained during the past year, particularly the research, design, and implementation of the Software Tasker [Du86] and the minimal operating system to permit concurrent computing and support dynamic tasking for scientific applications [Ke86].

A major goal of the forthcoming research is to work on mapping a particular application from user-written specifications onto a concurrent computing system, debug the application program, and monitor its execution in real time. Such monitoring can aid the continuation of the application itself and, even more importantly, identify constraints that can be controlled to obtain portability among concurrent systems of different design. Examples of concurrent systems with quite different design constraints are the distributed

systems such as the Intel hypercube with its point-to-point communication by message passing and private memory on each node, the BBN Butterfly with global memory available to each processing element, and the forthcoming IBM RP3 based on the Ultracomputer from Courant, a machine with massive global memory available to all processors.

In order to achieve this goal, certain research effort concentrates on a supporting software environment to assist the application programmer in the design and implementation of distributed algorithms. Explicitly, we are implementing a minimal node operating system to provide debugging support, monitor computation and communication, and display this information to the user.

The process of creating distributed algorithms and applications includes the design itself, coding, testing and monitoring, alternative configurations and evaluations. This entire process can be reduced significantly with an appropriate environment. The operating system will simplify the testing stage by providing a local environment, programmable at run-time, that monitors the execution of the distributed application depending on the level of debugging. Such monitoring includes communication, deadlock, synchronization of tasks, processors busy, and processors idle.

The operating system determines the mapping of the distributed application to available processing elements depending on the specifications of the application, and also establishes process-processor assignments and communication paths. Therefore the numerical analyst, algorithm builder, or application designer can evaluate correctness and efficiency of design and implementation by simply changing the associated specifications.

With such an operating system in place we can reduce significantly the amount of work associated with getting an application onto concurrent systems. For example, the actual coding need not include debugging statements (often new sources of errors). Location of pieces of code is transparent to the user, and data are sent to entities with relative identities, not to processors. Testing and reconfiguration are carried out without the need for recompilation which simplifies the evaluation process and the determination of, say, the optimum number of processors for the parallel execution. Furthermore, different executions of applications can co-exist in the same system.

To provide these features, an application is translated into an application tree in which the leaves correspond to the pieces of code to be executed by distinct processors. The operating system takes a set of specifications for the application from which it allocates processing elements, establishes communication paths, and sets debugging and monitoring levels. Monitoring of the application is carried out by the parent of each leaf. These parents are processes created by the operating system executing code belonging to the operating system.

At the present time the operating system is in its simulation phase on our VAX 11/730 with BSD 4.2 Berkeley Unix. It consists of its kernel (memory, synchronization, process control, communication, time, and naming management) and outer layers. The outer layers manage application trees from a simplified set of specifications, creation, deletion, simulated processor and communication assignment, and paths. The outer layers also provide partial monitoring and heuristics on mapping. Further work will be done on debugging and monitoring levels, mapping, specification language, error detection and error recovery, and data acquisition. Following the completion of the simulation phase, the operating system will be transported to our small Intel tightly coupled systems and then to the Intel hypercube.

Along with the above work on operating system supporting environment, progress includes components of a node library of frequently used numerical algorithms for scientific computation. These components are designed to interface to the supporting environment in the sense that all exception detection and trap handlers are anticipated from the operating system side.

We emphasize that, up to the present time, our access to concurrent computing systems has been limited to Intel equipment. Fortuitously, we anticipate that in the near term, we will have access to the BBN Butterfly, and our software environments will migrate to that system. Personnel associated with the above research include Patrick Barton, Elizabeth Ducot, Richard Kefs, Virginia Klema and associated students. We are in the process of trying to obtain large scale applications as test vehicles for our software environments. Professor Sanjoy Mitter has suggested an image processing application described in a recent Ph. D. thesis by Jose Marroquin, "Probabilistic Solution of Inverse Problems," which was supported partially by AFOSR Grant 82-0135B

Research in the area of eigenanalysis methods for harmonic retrieval has resulted in three significant results. The first deals with an efficient method for orthogonalizing highly structured Toeplitz data matrices. This algorithm is based on inner product computations and derives from techniques and ideas originally used by Kailath and his Stanford University group to solve so-called "close-to-Toeplitz" systems of equations arising in the theory of alpha-stationary processes. The major contribution of this method lies in the fact that it provides an order of magnitude less complexity for orthogonalizing large rectangular data matrices. A paper titled "Fast Orthogonalization of Toeplitz Matrices" that describes this method will appear in the SIAM Journal on Scientific and Statistical Computing in 1987.

The ability to orthogonalize such matrices then allows for the more efficient computation of singular value decompositions. This is due to the fact, first observed by T Chan (Yale University), that SVD's can be more efficiently computed when an efficient orthogonalization method is available as opposed to the classical bidiagonalization used in the Golub-Reinsch approach. Similar ideas are used in this work to simplify the singular value and hence eigenvalue computation. As above, an order of magnitude less work is therefore required in the computation of singular values of large rectangular data matrices. A paper describing these ideas titled "Fast Singular Value Computation of Structured Matrices" will appear in the IEEE Transactions on Acoustics, Speech and Signal Processing.

Finally, an important issue in harmonic retrieval problems, as in most computational problems, is the well-posedness of a particular problem instance. Specifically, when is a harmonic signal reconstruction by these methods particularly sensitive to additive noise? A definitive answer to this question was obtained in the form of a condition number for harmonic retrieval problems and is based on the Vandermonde determinant of the harmonic frequencies. This result was obtained via a combination of relationships using classical trigonometric moment theory and Toeplitz matrix conditioning. A fundamental new result, due to Davis and Bhatia, on the spectral sensitivity of unitary matrices was used. That result first appeared in the Princeton Conference on Information Systems and Sciences Proceedings in a paper titled "Conditioning of Eigenvector Methods for Beamforming Problems" while more recently a survey of this work will form the basis for an invited presentation at the upcoming IEEE Workshop on Spectrum Estimation. That survey is titled "The Sensitivity of Beamforming Problems"

Cybenko recently discovered a fundamental formula describing the behavior of Lanczos polynomials arising in the general Lanczos process for symmetric and unsymmetric

matrices. That result is one of the few available for the general case. It will appear in the special issue of Linear Algebra and its Application, dedicated to J. Wilkinson.

When one tries to parallelize any of these algorithms, a question that immediately arises is how to allocate subprocesses of a distributed solution to processors within a parallel machine so as to optimize some performance criterion. Our interest has been in harnessing the power of the hypercube interconnection network. An important question is thus whether a given distributed algorithm can be mapped directly onto a hypercube in such a way as to preserve the locality of communicating processes. This problem was solved by David Krumme, N. Venkataraman (both of Tufts University) and G. Cybenko. The answer obtained was quite negative - not only is it not always possible to make such an allocation but the question of deciding whether an allocation exists was found to be NP-complete. Thus this problem is as difficult as classical intractable problems such as the Travelling Salesman Problem, integer linear programming and various scheduling problems. For practical purposes, any attempt at solving the problem will lead to an exponential growth (and hence infeasible) computation. The technique used to establish this result used a reduction of the boolean expression satisfiability problem to this hypercube embedding. That work has resulted in a number of publications. Two papers are currently being reviewed for publication in Information and Control, a third is submitted to Information Processing Letters while a fourth will appear in the First Hypercube Conference Proceedings. All papers are authored by Krumme, Cybenko and Venkataraman.

A variety of questions related to hypercube communication and allocation were studied. Some optimal routing algorithms were obtained and preliminary experiments with the use of simulated annealing for allocation were done. That research is described in a series of publications by Krumme, Cybenko and Venkataraman. One will be presented at the upcoming International Conference on Parallel Computing, another will appear in the Proceedings of the Medium Scale Parallel Processors Workshop held at Stanford University in January 1986, while another paper will soon be submitted to the Journal of the ACM.

Work on a graphics system for displaying parallel computations was started on the INTEL iPSC hypercube. That work is the basis of Alva Couch's (a Tufts University Ph.D. student) thesis. The system allows users of both INTEL and NCUBE hypercubes to visualize parallel algorithm executions. That work will be described at the forthcoming Second Hypercube Conference in an invited presentation by Cybenko.

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