Compare Inverse Matrix Between Sequential and Parallel for Multithreading with Queueing Network

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Abstract: This work deals with minimizing the computing time for matrix inversions used in the queueing system models or otherwise. The time is reduced considerably and is proportional to the number of the used threads in parallel.

Key words: Closed queueing network; Inverse matrix; Parallel programming and computing

1. INTRODUCTION

The inverse matrix frequently used in queueing parallel model by using multithreading software. Queueing for multithreading is useful in reducing the latency by
switching among a set of threads in order to improve the processor utilization. Closed queueing network model is suitable for large number of job arrivals [5] and [2]. Performance measures such as average response times and average system throughput are derived to against the total number of processors in the closed queueing network model. The model is validated by comparison of analytical parallel and sequential result.

2. DESCRIPTION INVERSE MATRIX

2.1. By Partitioning for Inverse Matrix

The matrix inversion is given for nonsingular numerical matrix $A$, we can partition $A$ into four sub matrices: Where $r = n/2$

$$A = \begin{bmatrix} \alpha_{11}(r, r) & \alpha_{12}(r, r) \\ \alpha_{21}(r, r) & \alpha_{22}(r, r) \end{bmatrix}$$

The orders of the sub matrices are indicated in parentheses; and, $n$ is the order of square matrix $A$. We seek the inverse in the form of a four block matrices $A^{-1}$ also

$$A^{-1} = \begin{bmatrix} \beta_{11}(r, r) & \beta_{12}(r, r) \\ \beta_{21}(r, r) & \beta_{22}(r, r) \end{bmatrix}$$

Then, since $AA^{-1} = E$, by multiplying the matrices we get four matrix equations

$$\begin{align*}
\beta_{11}\alpha_{11} + \beta_{12}\alpha_{21} &= E_r, \\
\beta_{11}\alpha_{12} + \beta_{12}\alpha_{22} &= 0, \\
\beta_{21}\alpha_{11} + \beta_{22}\alpha_{21} &= 0, \\
\beta_{21}\alpha_{12} + \beta_{22}\alpha_{22} &= E_s,
\end{align*}$$

(1)

where $E_r$ and $E_s$ are the unit matrices of appropriate orders. Solving this system, we determine the blocks of matrix $A^{-1}$. In solving in Equation (1).

$$\begin{align*}
\beta_{11} &= \alpha_{11}^{-1} + X\theta^{-1}Y, \\
\beta_{12} &= X\theta^{-1}, \\
\beta_{21} &= Y\theta^{-1}, \\
\beta_{11} &= \theta^{-1}.
\end{align*}$$

From Equation (1) determine the blocks of matrix $A^{-1}$ in the following scheme:

<table>
<thead>
<tr>
<th>$X = \alpha_{21}^{-1}\alpha_{22}$</th>
<th>$\alpha_{21}$</th>
<th>$\alpha_{22}$</th>
</tr>
</thead>
<tbody>
<tr>
<td>$\alpha_{11}^{-1}$</td>
<td>$\alpha_{12}$</td>
<td></td>
</tr>
</tbody>
</table>

$$Y = \alpha_{21}\alpha_{11}^{-1}$$

$\theta = \alpha_{22}^{-1}\alpha_{12}$

and the final inverse matrix $A^{-1}$ is given as follows

$$A^{-1} = \begin{bmatrix} \alpha_{11}^{-1} + X\theta^{-1}Y & -X\theta^{-1} \\ -\theta^{-1}Y & \theta^{-1} \end{bmatrix}$$

(2)
2.2. Solving Systems for Inverse Matrix

Let the matrix solving linear systems for determining non zero and numerical be non singular. A frequently quoted test for invertability of matrix is based on the concept of the determinant. \( A \) is invertible if and only if \( A \neq 0 \). Numerical method solving linear systems may be divided into two types direct and textbf{iterative} [8]. Computing the inverse matrix in queueing network model is obtained by solving linear equations with constant vector under where \( [A][X] = I_i \) instantaneously where \( I_i \) is the unit vector with \( i^{th} \) row= 1,

\[
I_1 = \begin{bmatrix} 1 \\ 0 \\ 0 \end{bmatrix}; \quad I_2 = \begin{bmatrix} 0 \\ 1 \\ 0 \end{bmatrix}; \quad I_3 = \begin{bmatrix} 0 \\ 0 \\ 1 \end{bmatrix}; \quad I_4 = \begin{bmatrix} 0 \\ 0 \\ 0 \end{bmatrix}.
\]

3. PARALLEL PROGRAMMING MODEL

Mathematical methods and simulation are used to analyze various architectural solutions in MTA (Mean Thread Architectural) design. A few attempts of MTA mathematical evaluation of block multithreaded have resulted in deterministic analytical models and queuing models [7,9]. A technique of analytical modeling of such is mainly based on the MTA consideration of a set of thread states and state transitions.

3.1. Data Dependency Analysis

Dependency among program segments arises from primarily three sources:
(a) Control,
(b) Data and
(c) Resources.

3.2. Threads Model

Multithreading is similar to multiprocessing programming [1,6]. It is to be born in mind that the number of threads was taken into consideration equals the number of servers or queues considered. The difference is that a multithreaded program has a single processor which manages multiple threads of control executing asynchronously. The threads library provides function calls to calls to create threads, control threads, terminate threads, control access to shared data through locking mechanisms, generate events and wait for events.

3.3. Program Transformations

We have identified the dependencies in a program, comes the issue of whether we can overcome the dependencies so that the program is queueing parallel execution.
4. THE PERFORMANCE MEASURES OF QUEUEING PARALLEL COMPUTING

We can be described the performance measures of queueing parallel computing under MTA [3,4,7]. We note that the number of threads = the number of servers = \( N \).

4.1. Queue Lengths

The probability that there are \( k \) or more job \( i \) is given by

\[
P(N_i) = \rho_i^k \frac{C(N-1)}{C(N)} ; \quad i \geq k
\]  

(3)

The average queue length at \( i \) in the system is given by:

\[
E[L_i(N)] = \sum_{i=1}^{N} \rho_i \frac{C(N-1)}{C(N)}
\]  

(4)

The expected total number of servers (threads) in the system:

\[
L = \sum_{i=1}^{m} E[L_i(N)] + \sum_{j=1}^{n} E[L'_j(N)]
\]

\[
L = \frac{1}{C(N)} \left[ \sum_{i=u}^{m} \sum_{u=1}^{N} \left( \frac{P_i}{P_i \mu_i} \right)^u C(N-1) + \sum_{j=l}^{n} \sum_{u=1}^{N} \left( \frac{P'_j}{P_l \mu'_j} \right)^u C(N-1) \right]
\]  

(5)

4.2. Response Time

The average response time of task in node \( j \) is given by

\[
R_{sys} = \frac{E[L_i(N)]}{\lambda_i} = \frac{1}{\lambda_0 P_i} \sum_{l=1}^{N} (\rho_j) \frac{C(N-1)}{C(N)}
\]

\[
R_{sys} = \frac{E[L_i(N)]}{\lambda_i} = \frac{1}{\lambda_0 P_i} \sum_{l=1}^{N} (\rho'_j) \frac{C(N-1)}{C(N)}
\]  

(6)

where \( \forall i = 1, 2, ..., m, \quad \rho_j = \frac{P_0}{\lambda P_j} \). The total response time of the system is given by

\[
R_s = \sum_{i=1}^{m} R_{sys_i} + \sum_{j=1}^{n} R_{sys_j}
\]

\[
R_s = \frac{P_0}{\lambda} \left[ \sum_{i=1}^{m} \sum_{u=1}^{N} \left( \frac{\rho_i^u}{P_i} \right) C(N-1) + \sum_{j=1}^{n} \sum_{u=1}^{N} \left( \rho'_j \right)^u \frac{C(N-1)}{C(N)} \right]
\]  

(7)
4.3. Waiting Times

The total waiting time in the system is given by

\[
E[W_s] = \sum_{i=1}^{m} \left( \rho_i \frac{C(N - 1)}{C(N)} - \frac{1}{\mu_j} \right) + \sum_{j=1}^{n} \left( \frac{P_o}{\lambda P_j} \sum_{i} \left( \rho_i' \frac{C(N - 1)}{C(N)} - \frac{1}{\mu_j} \right) \right)
\]

(8)

5. NUMERICAL RESULTS

Using double precision 32 Bits in the processor in matlab programming.

<table>
<thead>
<tr>
<th>Specifications</th>
</tr>
</thead>
<tbody>
<tr>
<td>Processor</td>
</tr>
<tr>
<td>(\text{Min. Intel (R) Core(TM) i7-2600 3.4 GHz Processor})</td>
</tr>
<tr>
<td>Memory(Ram)</td>
</tr>
<tr>
<td>(8 \text{ GB DDR3})</td>
</tr>
<tr>
<td>Storage</td>
</tr>
<tr>
<td>(\text{Min. 2 TB SATA III/7200})</td>
</tr>
<tr>
<td>Operating System</td>
</tr>
<tr>
<td>(\text{Windows Starter Edition License (Media is not required)})</td>
</tr>
</tbody>
</table>

This is the specifications of my personal computer (PC). We studied the operations of the \(4 \times 4\) dimensional inverse matrix mathematics and four threads. Show the analytical results \(MAT\) both sequential computing (simulation technique) and parallel computing for multithreading in computer system by using matlab programming. We start determining the inverse of our \(4 \times 4\) matrix by solving

\[Ax = b_i, \text{ where } b_i \text{ is the column matrix} = \begin{bmatrix} 0 \\ 0 \\ \vdots \\ 1 \\ 0 \\ 0 \\ 0 \end{bmatrix}\]

The number 1 lies in the \(i\)th row. Thus, we have to solve \(n\) linear systems from \(i = 1\) to \(n\). Each solving represent of column of the required matrix \(A^{-1}\).

Observing the above steps are independent we can execute them in queueing parallel. Each step includes the computation of one column of the inverse matrix, to finally get the columns of the inverse matrix simultaneously.

The following example on finding the inverse of \(4 \times 4\) matrixes is:

\[
A = \begin{bmatrix} 1 & 0 & 5 & 6 \\ 2 & 3 & 0 & 4 \\ 1 & 4 & 2 & 2 \\ 1 & 1 & 2 & 1 \end{bmatrix}
\]

The inverse matrix is above method to this matrix \(A^{-1}\), we get

\[
A^{-1} = \begin{bmatrix} -0.2278 & -0.0506 & 0.0633 & 0.1519 \\ 0.3291 & -0.0380 & -0.2025 & 0.1139 \\ -0.5190 & 0.3291 & 0.0881 & 0.0127 \\ 1.0886 & -0.2025 & 0.2532 & -0.3924 \end{bmatrix}
\]
We compute the response time of the inverse matrix in queueing network model by three methods in Table 1 and Figure 1.

**Table 1**

*Compute the Response Time per Second $R_S$*

<table>
<thead>
<tr>
<th></th>
<th>Sequential</th>
<th>Parallel</th>
</tr>
</thead>
<tbody>
<tr>
<td>Partitioning inverse</td>
<td>1.789</td>
<td>0.9482</td>
</tr>
<tr>
<td>Linear solving systems</td>
<td>1.3432</td>
<td>0.7531</td>
</tr>
</tbody>
</table>

**Figure 1**

*Compute the Response Time per Second*

We compute the waiting of the inverse matrix in queueing network model by three methods in Table 2 and Figure 2.

Form the above results for the case of $4 \times 4$ dimensional inverse matrix mathematics with constant vector matrix. It turns out that using fourth thread. Finding the linear solving systems is the best partitioning inverse systems.

In general the $4 \times 4$ dimensional matrix mathematics under four threads, we proved the parallel computing is the better than the sequential (simulation) technique of using inverse matrix for multithreading in queueing theory. The parallel queueing model is the fastest running time and to reduce waiting time or elapsed time for multithreading of queueing theory in computer system (CPU).

**6. CONCLUSIONS**

By adopting the parallel computing for inverting $n \times n$ matrices, we could see that the time needed to compute the inverse is much less than the standard used methods. Therefore, using this technique in multiserver queueing system minimizes the computing time considerably. Finally, the optimum number of multithreading model for inverting $n \times n$ matrices achieves to minimize waiting (elapsed) time per microseconds under increasing the total number of processors of computer system (CPU).
Table 2  
Compute the Waiting Time per Microsecond $E[W_S]$

<table>
<thead>
<tr>
<th></th>
<th>Sequential</th>
<th>Parallel</th>
</tr>
</thead>
<tbody>
<tr>
<td>Partitioning inverse</td>
<td>5840</td>
<td>1865</td>
</tr>
<tr>
<td>Linear solving systems</td>
<td>2000</td>
<td>1300</td>
</tr>
</tbody>
</table>

Figure 2  
Compute the Waiting Time per Microsecond

REFERENCES


