Well-Structured Futures and Cache Locality

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Abstract

In fork-join parallelism, a sequential program is split into a directed acyclic graph of tasks linked by directed dependency edges, and the tasks are executed, possibly in parallel, in an order consistent with their dependencies. A popular and effective way to extend fork-join parallelism is to allow threads to create futures. A thread creates a future to hold the results of a computation, which may or may not be executed in parallel. That result is returned when some thread touches that future, blocking if necessary until the result is ready.

Recent research has shown that while futures can, of course, enhance parallelism in a structured way, they can have a deleterious effect on cache locality. In the worst case, futures can incur $\Omega(P T_{\infty} + t T_{\infty})$ deviations, which implies $\Omega(C P T_{\infty} + C t T_{\infty})$ additional cache misses, where $C$ is the number of cache lines, $P$ is the number of processors, $t$ is the number of touches, and $T_{\infty}$ is the computation span. Since cache locality has a large impact on software performance on modern multicores, this result is troubling.

In this paper, however, we show that if futures are used in a simple, disciplined way, then the situation is much better: if each future is touched only once, either by the thread that created it, or by a later descendant of the thread that created it, then parallel executions with work stealing can incur at most $O(C P T_{\infty})$ additional cache misses, a substantial improvement. This structured use of futures is characteristic of many (but not all) parallel applications.

Categories and Subject Descriptors C.4 [Performance of Systems]: Performance attributes; D.3.3 [Language Constructs and Features]: Concurrent programming structures

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1. Introduction

Futures \cite{18,19} are an attractive way to structure many parallel programs because they are easy to reason about (especially if the futures have no side-effects) and they lend themselves well to sophisticated dynamic scheduling algorithms, such as work-stealing \cite{11} and its variations, that ensure high processor utilization. At the same time, however, modern multicore architectures employ complex multi-level memory hierarchies, and technology trends are increasing the relative performance differences among the various levels of memory. As a result, processor utilization can no longer be the sole figure of merit for schedulers. Instead, the cache locality of the parallel execution will become increasingly critical to overall performance. As a result, cache locality will increasingly join processor utilization as a criterion for evaluating dynamic scheduling algorithms.

Several researchers \cite{1,22} have shown, however, that introducing parallelism through the use of futures can sometimes substantially reduce cache locality. In the worst case, if we add futures to a sequential program, a parallel execution managed by a work-stealing scheduler can incur $\Omega(P T_{\infty} + t T_{\infty})$ deviations, which, as we show, implies $\Omega(C P T_{\infty} + C t T_{\infty})$ more cache misses than the sequential execution. Here, $C$ is the number of cache lines, $P$ is the number of processors, $t$ is the number of touches, and $T_{\infty}$ is the computation’s span (or critical path). As technology trends cause the cost of cache misses to increase, this additional cost is troubling.

This paper makes the following three contributions. First, we show that if futures are used in a simple, disciplined way, then the situation with respect to cache locality is much better: if each future is touched only once, either by the thread that created it, or by a later descendant of that thread, then parallel executions with work stealing can incur at most $O(C P T_{\infty}^{2})$ additional cache misses, a substantial improvement over the unstructured case. This result provides a simple way to identify computations for which introducing futures will not incur a high cost in cache locality, as well as providing guidelines for the design of future parallel computations. (Informally, we think these guidelines are natural, and correspond to structures programmers are likely to use anyway.) Our second contribution is to observe that when
the scheduler has a choice between running the thread that created a future, and the thread that implements the future, running the future thread first provides better cache locality. Finally, we show that certain variations of structured computation also have good cache locality.

The paper is organized as follows. Section 2 describes the model for future-parallel computations. In Section 3, we discuss their cache performance measures. In Section 4, we define some restricted forms of structured future-parallel computations. Among them, we highlight structured single-touch computations, which, we believe, are likely to arise naturally in many programs. In Section 5.1, we prove that work-stealing schedulers on structured single-touch computations incur only $O(CPT^2)$ additional cache misses, if a processor always chooses the future to execute first when it creates that future. We also prove this bound is tight within a factor of $C$. In section 5.2, we show that if a processor chooses the current thread over the future thread when it creates that future, then the cache locality of a structured single-touch computation can be much worse. In Section 6, we show that some other variants of structured future-parallel computations also achieve relatively good cache locality. Finally, we present conclusions in Section 7.

2. Model

In fork-join parallelism, a sequential program is split into a directed acyclic graph of tasks linked by directed dependency edges. These tasks are executed in an order consistent with their dependencies, and tasks unrelated by dependencies can be executed in parallel. Fork-join parallelism is well-suited to dynamic load-balancing techniques such as work stealing.

A popular and effective way to extend fork-join parallelism is to allow threads to create futures. A future is a data object that represents a promise to deliver the result of an asynchronous computation when it is ready. That result becomes available to a thread when the thread touches that future, blocking if necessary until the result is ready. Futures are attractive because they provide greater flexibility than fork-join programs, and they can also be implemented effectively using dynamic load-balancing techniques such as work stealing.

Fork-join parallelism can be viewed as a special case of future-parallelism, where the spawn operation is an implicit future creation, and the sync operation is an implicit touch of the untouched futures created by a thread. Future-parallelism is more flexible than fork-join parallelism, because the programmer has finer-grained control over touches (joins).

2.1 Computation DAG

A thread creates a future by marking an expression (usually a method call) as a future. This statement spawns a new thread to evaluate that expression in parallel with the thread that created the future. When a thread needs access to the results of the computation, it applies a touch operation to the future. If the result is ready, it is returned by the touch, and otherwise the touching thread blocks until the result becomes ready. Without loss of generality, we will consider fork-join parallelism to be a special case of future-parallelism, where forking a thread creates a future, and joining one thread to another is a touch operation.

Our notation and terminology follow earlier work. A future-parallel computation is modeled as a directed acyclic graph (DAG). Each node in the DAG represents a task (one or more instructions), and an edge from node $u$ to node $v$ represents the dependency constraint that $u$ must be executed before $v$. We follow the convention that each node in the DAG has in-degree and out-degree either 1 or 2, except for a distinguished root node with in-degree 0, where the computation starts, and a distinguished final node with out-degree 0, where the computation ends.

There are three types of edges:

- **continuation edges**, which point from one node to the next in the same thread,
- **future edges** (sometimes called spawn edges), which point from node $u$ to the first node of another thread spawned at $u$ by a future creation,
- **touch edges** (sometimes called join edges), directed from a node $u$ in one thread $t$ to a node $v$ in another thread, indicating that $v$ touches the future computed by $t$.

A thread is a maximal chain of nodes connected by continuation edges. There is a distinguished main thread that begins at the root node and ends at the final node, and every other thread $t$ begins at a node with an incoming future edge from a node of the thread that spawns $t$. The last node of $t$ has only one outgoing edge which is a touch edge directed to another thread, while other nodes of $t$ may or may not have incoming and outgoing touch edges. A critical path of a DAG is a longest directed path in the DAG, and the DAG’s computation span is the length of a critical path.

As illustrated in Figure 1 if a thread $t_1$ spawns a new thread $t_2$ at node $v$ in $t_1$ (i.e., $v$ has two out-going edges, a continuation edge and a future edge to the first node of $t_2$), then we call $t_1$ the parent thread of $t_2$, $t_2$ the future thread of $t_1$ at $v$, and $v$ the fork of $t_2$. A thread $t_3$ is a descendant thread of $t_1$ if $t_3$ is a future thread of $t_1$ or, by induction, $t_3$’s parent thread is a descendant thread of $t_1$.

If there is a touch edge directed from node $v_1$ in thread $t_1$ to node $v_2$ in thread $t_2$ (i.e., $t_2$ touches a future computed by $t_1$), and a continuation edge directed from node $u_2$ in $t_2$ to $v_2$, then we call node $v_2$ a touch of $t_1$ by $t_2$, $v_1$ the future parent of $v_2$, $u_2$ the local parent of $v_2$, and $t_1$ the future thread of $v_2$. (Note that the touch $v_2$ is actually a node in thread $t_2$.) We call the fork of $t_1$ the corresponding fork of $v_2$. 
Note that only touch nodes have in-degree 2. To distinguish between the two types of nodes with out-degree 2, forks and future parents of touches, we follow the convention of previous work that the children of a fork both have in-degree 1 and cannot be touches. In this way, a fork node has two children with in-degree 1, while a touch’s future parent has a (touch) child with in-degree 2.

We follow the convention that when a fork appears in a DAG, the future thread is shown on the left, and the future parent on the right. (Note that this does not mean the future thread is chosen to execute first at a fork.) Similarly, the future parent of a touch is shown on the left, and the local parent on the right.

We use the following (standard) notation. Given a computation DAG, $P$ is the number of processors executing the computation, $t$ is the number of touches in the DAG, $T_{\infty}$, the computation span (or critical path), is the length of the longest directed path, and $C$ is the number of cache lines in each processor.

### 3. Work-Stealing and Cache Locality

In the paper, we focus on parsimonious work stealing algorithms [3], which have been extensively studied [1, 3, 10, 11, 22] and used in systems such as Cilk [9]. In a parsimonious work stealing algorithm, each processor is assigned a double-ended queue (deque). After a processor executes a node with out-degree 1, it continues to execute the next node if the next node is ready to execute. After the processor executes a fork, it pushes one child of the fork onto the bottom of its deque and executes the other. When the processor runs out of nodes to execute, it pops the first node from the bottom of its deque if the deque is not empty. If, however, its deque is empty, it steals a node from the top of the deque of an arbitrary processor.

In our model, a cache is fully associative and consists of multiple cache lines, each of which holds the data in a memory block. Each instruction can access only one memory block. In our analysis we focus only on the widely-used least-recently used (LRU) cache replacement policy, but our results should apply to all simple cache replacement policies [1].

The cache locality of an execution is measured by the number of cache misses it incurs, which depends on the structure of the computation. To measure the effect on cache locality of parallelism, it is common to compare cache misses encountered in a sequential execution to the cache misses encountered in various parallel executions, focusing on the number of additional cache misses introduced by parallelism.

Scheduling choices at forks affect the cache locality of executions with work stealing. After executing a fork, a processor picks one of the two child nodes to execute and pushes the other into its deque. For a sequential execution, whether a choice results in a better cache performance is a characteristic of the computation itself. For a parallel execution of a computation satisfying certain properties, however, we will show that choosing future threads (the left children) at forks to execute first guarantees a relatively good upper bound on the number of additional cache misses, compared to a sequential execution that also chooses future threads first. In contrast, choosing the parent threads (the right children) to execute first can result in a large number of additional cache misses, compared to a sequential execution that also chooses parent threads first.

### 4. Structured Computations

Consider a sequential execution where node $v_1$ is executed immediately before node $v_2$. A deviation [22], also called a drifted node [1], occurs in a parallel execution if a processor $P$ executes $v_2$, but not immediately after $v_1$. For example, $p$ might execute $v_1$ after $v_2$, it might execute other nodes between $v_1$ and $v_2$, or $v_1$ and $v_2$ might be executed by distinct processors.

Spoonhower et al. [22] showed that a parallel execution of a future-parallel computation with work stealing can incur $\Omega(P T_{\infty} + t T_{\infty})$ deviations. This implies a parallel execution of a future-parallel computation with work stealing can incur $\Omega(P T_{\infty} + t T_{\infty})$ additional cache misses. With minor modifications in that computation (see Figure 2), a parallel execution can even incur $\Omega(C P T_{\infty} + C t T_{\infty})$ additional cache misses.
Figure 2. The interesting part of the bound is \( \Omega(CT_{\infty}) \). Figure 5 in [22] shows a DAG, as a building block of a worst-case computation, that can incur \( \Omega(T_{\infty}) \) deviations because of one touch. We can replace it with the DAG in Figure 2 which can incur \( \Omega(CT_{\infty}) \) additional cache misses due to one touch \( \nu \) (if the processor at a fork always chooses the parent thread to execute first), so that the worst-case computation in [22] can incur \( \Omega(CT_{\infty}) \) additional cache misses because of \( \nu \) such touches. This DAG is similar to the DAG in Figure 5(a) in this paper. The proof of Theorem 10 shows how a parallel execution of this DAG incurs \( \Omega(CT_{\infty}) \) additional cache misses.

Our contribution in this paper is based on the observation that such poor cache locality occurs primarily when futures in the DAG are touched by threads created before the future threads computing these futures where created. As illustrated in Figure 3(a), a parallel execution of such a computation can arrive at a scenario where a thread touches a future before the future thread computing that future has been spawned. (As a practical matter, an implementation must ensure that such a touch does not return a reference to a memory location that has not yet been allocated.) We will show that such scenarios are avoided by structured future-parallel computations that follow certain simple restrictions.

**Definition 1.** A DAG is a structured future-parallel computation if, (1) for the future thread \( t \) of any fork \( \nu \), the local parents of the touches of \( t \) are descendants of \( \nu \), and (2) at least one touch of \( t \) is a descendant of the right child of \( \nu \).

There are two reasons we require that at least one touch of \( t \) is a descendant of the right child of \( \nu \). First, it is natural that a computation spawns a future thread to compute a future because the computation itself later needs that value. At the fork \( \nu \), the parent thread (the right child of \( \nu \)) represents the “main body” of the computation. Hence, the future will usually be touched either by the parent thread, or by threads spawned directly or indirectly by the parent thread.

Second, a computation usually needs a kind of “barrier” synchronization to deal with resource release at the end of the computation. Some node in the future thread \( t \), usually the last node, should have an outgoing edge pointing to the “main body” of the computation to tell the main body that the future thread has finished. Without such synchronization, \( t \) and its descendants will be isolated from the main body of the computation, and we can imagine a dangerous scenario where the main body of the computation finishes and releases its resources while \( t \) or its descendant threads are still running.

In our DAG model, such a synchronization point is by definition a touch node, though it may not be a real touch. We follow the convention that the thread that spawns a future thread releases it, so the synchronization point is a vertex in the parent thread or one of its descendants. Another possibility is to place the synchronization point at the last node of the entire computation, which is the typical case in languages such as Java, where the main thread of a program is in charge of releasing resources for the entire computation. These two styles are essentially equivalent, and should have almost the same bounds on cache overheads. We will briefly discuss this issue in Section 6.2.

We consider how the following constraint affects cache locality.

**Definition 2.** A structured single-touch computation is a structured computation where each future thread spawned at a fork \( \nu \) is touched only once, and the touch node is a descendant of \( \nu \)’s right child.

By the definition of threads, the future parent of the only touch of a future thread is the last node of that future thread...
are descendants of the right child of v only at nodes in the parent thread of t that needs the value of a future should create the future itself. Informally, the local touch constraint implies that a thread or its descendants in any order in which a thread can first create two futures and then touch them in a fork-join computation. This rules out, for instance, a program where a thread creates a sequence of futures, stores them in a priority queue, and evaluates them in some priority order. In contrast, our structured computations permit such futures to be evaluated by their creating thread or its descendants in any order.

Also, unlike fork-join parallelism, our notion of structured computation permits a thread to pass a future to a subroutine or descendant thread which touches that future, as illustrated in Figure 4b. Our restrictions are: (1) only one thread can touch a future, and (2) the descendant thread that touches the future has to be created after the future. In fact, MethodC can even pass the future to a descendant of its own. In a fork-join computation, however, only the thread creating the future can touch it, which is much more restrictive. We believe these restrictions are easy to follow and should be compatible with how many people program in practice.

Belloch and Reid-Miller observe that if a future can be touched multiple times, then complex and potentially inefficient operations and data structures are needed to correctly resume the suspended threads that are waiting for the touch. By contrast, the run-time support for futures can be significantly simplified if each future is touched at most once.

The single-touch constraint can be relaxed as follows.

**Definition 3.** A structured local-touch computation is one where each future thread spawned at a fork v is touched only at nodes in the parent thread of t, and these touches are descendants of the right child of v.

Informally, the local touch constraint implies that a thread that needs the value of a future should create the future itself. Note that in a structured computation with local touch constraint, a future thread is now allowed to evaluate multiple futures and these futures can be touched at different times. Though allowing a future thread to compute multiple futures is not very common, Belloch and Reid-Miller point out that it can be useful for some future-parallel computations like pipeline parallelism. We will show in Section 5.1 that work-stealing parallel executions of computations satisfying the local touch constraint also have relatively low cache overheads. Note that structured computations with both single touch and local touch constraints are still a superset of fork-join computations.

### 5. Structured Single-Touch Computations

#### 5.1 Future Thread First at Each Fork

We now analyze cache performance of work stealing on parallel executions of structured single-touch computations. We will show that work stealing has relatively low cache overhead if the processor at a fork always chooses the future thread to execute first, and puts the parent future into its deque. For brevity, all the arguments and results in this section assume that every execution chooses the future thread at a fork to execute first.

**Lemma 4.** In the sequential execution of a structured single-touch computation, any touch x’s future parent is executed before x’s local parent, and the right child of x’s corresponding fork v immediately follows x’s future parent.
\textbf{Proof.} By induction. Given a DAG, initially let \( S \) be an empty set and \( T \) the set of all touches. Note that
\[
S \cap T = \emptyset \quad \text{and} \quad S \cup T = \{ \text{all touches} \}. \tag{1}
\]
Consider any touch \( x \) in \( T \), such that \( x \) has no ancestors in \( T \). (That is, \( x \) has no ancestor nodes that are also touches.) Let \( t \) be the future thread of \( x \) and \( v \) the corresponding fork. Note that \( x \)'s future parent is the last node of \( t \) by definition. When the single processor executes \( v \), the processor pushes \( v \)'s right child into the deque and continues to execute thread \( t \). By hypothesis, there are no touches by \( t \), since any touch by \( t \) must be an ancestor of \( x \). There may be some forks in \( t \). However, whenever the single processor executes a fork in \( t \), it pushes the right child of that fork, which is a node in \( t \), into the deque and hence \( t \) (i.e., a node in \( t \)) is right below \( v \)'s right child in the deque. Therefore, the processor will always resume thread \( t \) before the right child of \( v \). Since there is no touch by \( t \), all the nodes in \( t \) are ready to execute one by one. Thus, when the future parent of the touch \( x \) is executed eventually, the right child of \( v \) is right at the bottom of the deque. By the single touch constraint, the local parent of \( x \) is a descendant of the right child of \( v \), so the local parent of \( x \) cannot be executed yet. Thus, the processor will pop the right child of \( v \) from the bottom of the deque to execute. Since this node is not a touch, it is ready to execute. Therefore, \( x \) satisfies the following two properties.

\textbf{Property 5.} \( x \)'s future parent is executed before its local parent.

\textbf{Property 6.} The right child of its corresponding fork immediately follows its future parent.

Now set \( S = S \cup \{ x \} \) and \( T = T \setminus \{ x \} \). Thus, all touches in \( S \) satisfy Properties 5 and 6. Note that Equation 1 still holds.

Now suppose that at some point all nodes in \( S \) satisfy Properties 5 and 6 and that Equation 1 holds. Again, we now consider a touch \( x \) in \( T \), such that no touches in \( T \) are ancestors of \( x \), i.e., all the touches that are ancestors of \( x \) are in \( S \). Since the computation graph is a DAG, there must be such an \( x \) as long as \( T \) is not empty. Let \( t \) be the future thread of \( x \) and \( v \) the corresponding fork. If there are no touches by \( t \), then \( x \) satisfies Properties 5 and 6 as shown above. Now assume there are touches by \( t \). Since those touches are ancestors of \( x \), they are all in \( S \) and hence they all satisfy Property 5. When the processor executes \( v \), it pushes \( v \)'s right child into the deque and starts executing \( t \). Similar to what we showed above, when the processor gets to a fork in \( t \), it will always push \( t \) into its deque, right below the right child of \( v \). Thus, the processor will always resume \( t \) before the right child of \( v \). When the processor gets to the local parent of a touch by \( t \), we know the future parent of the touch has already been executed since the touch satisfies Property 5. Thus, the processor can immediately execute that touch and continue to execute \( t \). Therefore, the processor will eventually execute the future parent of \( x \) while the right child of \( t \) is still the next node to pop in the deque. Again, since the local parent of \( x \) is a descendant of the right child of \( v \), the local parent of \( x \) as well as \( x \) cannot be executed yet. Therefore, the processor will now pop the right child of \( v \) to execute, and hence \( x \) satisfies Properties 5 and 6. Now we set \( S = S \cup \{ x \} \) and \( T = T \setminus \{ x \} \). Therefore, all touches in \( S \) satisfy Properties 5 and 6, and Equation 1 also holds. By induction, we have \( S = \{ \text{all touches} \} \) and all touches satisfy Properties 5 and 6.

\[ \blacksquare \]

Acar et al. have shown that the number of additional cache misses in a work-stealing parallel computation is bounded by the product of the number of deviations and the number of cache lines. It is easy to see that only two types of nodes in a DAG can be deviations: the touches and the child nodes of forks that are not chosen to execute first. Since we assume the future thread (left child) at a fork is always executed first, only the right children of forks can be deviations. Next, we bound the number of deviations incurred by a work-stealing parallel execution to bound its cache overhead.

\textbf{Lemma 7.} Let \( t \) be the future thread at a fork \( v \) in a structured single-touch computation. If \( t \)'s touch \( x \) or \( v \)'s right child \( u \) is a deviation, then either \( u \) is stolen or there is a touch by \( t \) which is a deviation.

\textbf{Proof.} By Lemma 4, a touch is a deviation if and only if its local parent is executed before its future parent. Now suppose \( p \) executes \( v \) and pushes \( u \) into its deque. Assume that \( u \) is not stolen and there are no touches by \( t \) that are deviations. Thus, \( u \) will stay in \( p \)'s deque until \( p \) pops it out. The proof of this lemma is similar to that of Lemma 4. After \( p \) executes \( v \), it moves to execute thread \( t \). There are two possibilities that can make \( p \) move from \( t \) to another thread: when it executes a fork or the local parent of a touch. When it executes a fork, it will push \( t \) (the right child of the fork) into its deque, right below \( u \). Since a thief processor always steals from the top of a deque, and by hypothesis \( u \) is not stolen, \( t \) cannot be stolen. Thus, \( p \) will always resume \( t \) before \( u \) and then \( u \) will become the next node in the deque to pop. When \( p \) executes the local parent of a touch by \( t \), the future parent of that touch must have been executed, since we assume that touch is not a deviation. Thus, \( p \) can continue to execute that touch immediately and keep moving on in \( t \). Therefore, \( p \) will finally get to the local parent of \( x \) and then pop \( u \) out from its deque, since \( x \) is a descendant of \( u \) and \( x \) cannot be executed yet. Hence, neither \( x \) nor \( u \) can be a deviation.

\[ \blacksquare \]

\textbf{Theorem 8.} If, at each fork, the future thread is chosen to execute first, then a parallel execution with work stealing incurs \( O(PT^{2\infty}) \) deviations and \( O(CPT^{2\infty}) \) additional cache misses in expectation on a structured single-touch computation, where (as usual) \( P \) is the number of processors involved.
in this computation, \( T_\infty \) is the computation span, and \( C \) is the number of cache lines.

**Proof.** Arora et al. have shown that in a parallel execution with work stealing, there are in expectation \( \Omega(P T_\infty) \) steals \[3\]. Now let us count how many deviations these steals can incur. A steal on the right child \( u \) of a fork \( v \) can make \( u \) and \( v \)'s corresponding touch \( x_1 \) deviations. Suppose \( x_1 \) is a touch by a thread \( t_2 \), then the right child of the fork of \( t_2 \) and \( t_2 \)'s touch \( x_2 \) can be deviations. If \( x_2 \) is a deviation and \( x_2 \) is a touch by another thread \( t_3 \), then the right child of the fork of \( t_3 \) and \( t_3 \)'s touch \( x_3 \) can be deviation too. Note that \( x_2 \) is a descendant of \( x_1 \) and \( x_3 \) is a descendant of \( x_2 \). By repeating this observation, we can find a chain of touches \( x_1, x_2, x_3, \ldots, x_n \), called a deviation chain, such that each \( x_i \) and the right child of the corresponding fork of \( x_i \) can be deviations. Since for each \( i > 1 \), \( x_i \) is a descendant of \( x_2, x_1, x_2, x_3, \ldots, x_n \) is in a directed path in the computation DAG. Since the length of any path is at most \( T_\infty \), we have \( n \leq T_\infty \). Since each future thread has only one touch, there is only one deviation chain for a steal. Since there are \( O(P T_\infty) \) steals in expectation in a parallel execution \[3\], we can find in expectation \( O(P T_\infty) \) deviation chains and in total \( O(P T_\infty^2) \) touches and right children of the corresponding forks involved, i.e., \( O(P T_\infty^2) \) deviations involved.

Next, we prove by contradiction that no other touches or right children of forks can be deviations. Suppose there is a touch \( y \), such that \( y \) or the right child of the corresponding fork of \( y \) is a deviation, and that \( y \) is not in any deviation chain. The right child of the corresponding fork of \( y \) can not be stolen, since by hypothesis \( y \) is not the first touch in any of those chains. Thus by Lemma \[7\] there is a touch \( y' \) by the future thread of \( y \) and \( y' \) is a deviation. Note that \( y' \)'s cannot be in any deviation chain either. Otherwise \( y \) and the deviation chain \( y' \) is in will form a deviation chain too, a contradiction. Therefore, by repeating such “tracing back”, we will end up at a deviation touch that is not in any deviation chain and has no touches as its ancestors. Therefore, there are no touches by the future thread of this touch, and the right child of the corresponding future fork of it is not stolen, contradicting Lemma \[7\].

The upper bound on the expected number of additional cache misses follows from the result of Acar et al. \[1\] that the number of additional cache misses in a work-stealing parallel computation is bounded by the product of the number of deviations and the number of cache lines. \( \square \)

The bound on the number of deviations in Theorem \[8\] is tight, and the bound on the number of additional cache misses is tight within a factor of \( C \), as shown below in Theorem \[9\].

**Theorem 9.** If, at each fork node, the future thread is chosen to execute first, then a parallel execution with work stealing can incur \( \Omega(P T_\infty) \) deviations and \( \Omega(P T_\infty^2) \) additional cache misses on a structured single-touch computation, while the sequential execution of this computation incurs \( O(P T_\infty^2 / C) \) cache misses.

**Proof.** Figure \( 5\) shows a computation DAG on which work stealing can incur \( \Omega(P T_\infty^2) \) deviations and \( \Omega(P T_\infty^2) \) additional cache misses. It uses the DAGs in (a) and (b) as building blocks.
Since the length of the path $r_1, r_2, r_3, \ldots$ on the right-hand side is $\Theta(k)$, the computation span of the DAG is still $\Theta(k)$.

Now we construct the final computation DAG, as in Figure 5(c). The “top” nodes of the DAG are all forks, each spawning a future thread. Thus, they form a binary tree and the number of threads increase exponentially. The DAG stops creating new threads at level $\Theta(\log n)$ when it has $n$ threads rooted at $S_1, S_2, \ldots, S_n$, respectively. For each $i$ subgraph rooted at $S_i$ is identical to the DAG in 5(b).

Suppose there are $3n$ processors working on the computation. It is easy to see $n$ processors can eventually get to $S_1, S_2, \ldots, S_n$. Suppose they all fall asleep immediately after executing the first two nodes of $S_i$(corresponding to $r_1$ and $r_2$ in Figure 5(b)) and then each two of the rest $2n$ free processors do not access memory. In the sequential execution, $Z_k$ nodes do not access memory. In the sequential execution, we just need to modify the graph in 5(a) as follows. For each $1 \leq i \leq k$, $Y_i$ consists of a chain of $C$ nodes $y_i1, y_i2, \ldots, y_iC$, where $C$ is the number of cache lines. $y_i1, y_i2, \ldots, y_iC$ access memory blocks $m_1, m_2, \ldots, m_C$, respectively. Similarly, each $Z_i$ consists of a chain of $C$ nodes $z_i1, z_i2, \ldots, z_iC$. $z_i1, z_i2, \ldots, z_iC$ access memory blocks $m_C, m_{C-1}, \ldots, m_1$, respectively, all $s_i$ access memory block $m_C$. For all $1 \leq i \leq k$, $u_i$ and $x_i$ both access memory block $m_{C+1}$. It does not matter which memory block the other nodes in the DAG access. For simplicity, assume the other nodes do not access memory. In the sequential execution, the single processor has $m_1, m_2, \ldots, m_C$ in its cache after executing $v, w, x_1, y_1, z_1$ and it has incurred $(C + 1)$ cache misses so far. Now it executes $u_2$ and $x_2$, incurring one cache miss at node $u_2$ by replacing $m_C$ with $m_{C+1}$ in its cache, since $m_C$ is the least recently used block. When it executes $y_2$ and $z_2$, it only incurs one cache miss by replacing $m_C$ with $m_C$ at the last node of $y_2, z_2$. Likewise, it is easy to see that the sequential execution will only incur cache misses at nodes $u_i$ and at the last nodes of $Y_i$ for all $i$. Hence, the sequential execution incurs only $O(k + C)$ cache misses. When $k = \Omega(C)$, the sequential execution incurs only $O(k)$ cache misses.

Now consider the parallel execution by two processors $p_1$ and $p_2$ we described before. $p_2$ will incur only $C$ cache misses, since $Z_i$ and $s_i$ only access memory blocks $m_1, m_2, \ldots, m_C$ and hence $p_2$ doesn’t need to swap any memory blocks out of its cache. However, $p_1$ will incur lots of cache misses. After executing each $Y_i$, $p_1$ will execute $u_i+1$. Thus at $u_i+1$, one cache miss is incurred and $m_i$ is replaced with $m_{C+1}$, since $m_i$ is the least recently used block. Then, when $p_1$ executes the first node $y_{i+1}$ in $Y_i$, $m_i$ is not in its cache. Since $m_2$ now becomes the least recently used memory block in $p_1$’s cache, $m_2$ is replaced by $m_1$. Thus, $m_2$ will not be in the cache when it is in need at $y_{i+1}$. Therefore, it is obvious that $p_1$ will incur a cache miss at each node in $Y_i$ and hence incur $Ck$ cache misses in total in the entire execution. Note that the computation span of this modified DAG is $\Theta(Ck)$, since each $Z_i$ now has $C$ nodes. Therefore, the sequential execution and the parallel execution actually incur $\Theta(T_\infty/C)$ and $\Theta(T_\infty)$, respectively, when $\log P = O(k)$. Therefore, if we use this modified DAG as the building blocks in 5(c), we will get the bound on the number of additional cache misses stated in the theorem. □

5.2 Parent Thread First at Each Fork

In this section, we show that if the parent thread is always executed first at a fork, a work-stealing parallel execution of a structured single-touch computation can incur $\Theta(tT_\infty)$ deviations and $\Omega(CtT_\infty)$ additional cache misses, where $t$ is the number of touches in the computation, while the corresponding sequential execution incurs only a small number of cache misses. This bound matches the upper bound for general, unstructured future-parallel computations \[22\]. This result, combined with the result in Section 5.1 shows that choosing the future threads at forks to execute first achieves better cache locality for work-stealing schedulers on structured single-touch computations.

**Theorem 10.** If, at each fork, the parent thread is chosen to execute first, then a parallel execution with work stealing can incur $\Omega(tT_\infty)$ deviations and $\Omega(CtT_\infty)$ additional cache misses on a structured single-touch computation, while the sequential execution of this computation incurs only $O(C + t)$ cache misses.

**Proof.** The final DAG we want to construct is in Figure 7. It uses the DAGs in Figure 6 as building blocks. We first describe how a single deviation at a touch $u_3$ can incur $\Omega(T_\infty)$ deviations and $\Omega(CtT_\infty)$ additional cache misses in Figure 6(a). In order to get the bound we want to prove, here we follow the convention in \[1, 22\] to distinguish between touches and join nodes in the DAG. More specifically, $y_i$ is a join node, not a touch, for each $1 \leq i \leq n$. For each $1 \leq i \leq n$, node $x_i$ accesses memory block $m_1$ and $y_i$ accesses memory block $m_{C+1}$. $Z_i$ consists of a chain of $C$ nodes $z_i1, z_i2, \ldots, z_iC$, accessing memory blocks $m_1, m_2, \ldots, m_C$ respectively. All the other nodes do not access memory. Assume in the sequential execution a single processor $p_1$ executes the entire DAG in Figure 6(a). Suppose initially the left (future) parent of $u_3$ has already been executed. $p_1$ starts executing the DAG at $u_1$. Since $p_1$ always stays on the parent thread at a fork, it first pushes $s$ into

The bound on the expected number of deviations in \[22\] is actually $O(PT_\infty + tT_\infty)$. However, as pointed out in \[22\], a simple fork-join computation can get $\Omega(PT_\infty)$ deviations. Hence we focus on the more interesting part $\Omega(tT_\infty)$. 
Figure 6. DAGs used by Figure 7 as building blocks.

its deque, continues to execute $u_2, u_3, u_4,$ and then executes $x_1, x_2, ..., x_n$ while pushing $z_{11}, z_{21}, ..., z_{11}$ into its deque. Since $v$ cannot be executed due to $s$, $p_1$ pops $z_n$ out of its deque and executes the nodes in $Z_n$. Then $p_1$ executes all the nodes in $Z_{n-1}, Z_{n-2}, ..., Z_1$, in this order. So far $p_1$ has only incurred $C$ cache misses, since all the nodes it has executed only access memory blocks $m_1, ..., m_C$ and hence it did not need to swap any memory blocks out of its cache. Now $p_1$ executes $s, v$ and then $y_n, y_{n-1}, ..., y_1$, incurring only one more cache miss by replacing $m_1$ with $m_{C+1}$ at $y_n$. Hence, this execution incurs $O(C)$ cache misses in total. Note that the left parent of $y_i$ is executed before the right parent $y_i$ for all $i$.

Now assume in another execution by $p_1$, the left parent of $u_3$ is in $p_1$'s deque when $p_1$ starts executing $u_1$. Thus, $u_3$ is a deviation with respect to the previous execution. Since $u_3$ is not ready to execute after $p_1$ executes $u_2$, $p_1$ pops $s$ out of its deque to execute. Since $v$ is not ready, $p_1$ now pops the left parent of $u_3$ to execute and then executes $u_3, u_4, x_1, x_2, ..., x_n, v$. Now $p_1$ pops $z_{n1}$ out and executes all the nodes $Z_n$. Note that $y_n$ is now ready to execute and the memory blocks in $p_1$'s cache at the moment are $m_1, m_2, ..., m_C$. Now $p_1$ executes $y_n$, replacing the least recently used block $m_1$ with $m_{C+1}$. $p_1$ then pops $z_{(n-1)1}$ out and executes all the nodes $z_{(n-1)2}, z_{(n-1)3}, ..., z_{(n-1)}C$ in $Z_{n-1}$ one by one. When $p_1$ executes $z_{(n-1)1}$, it replaces $m_2$ with $m_1$, and when it executes $z_{(n-1)2}$, it replaces $m_3$ with $m_2$, and so on. The same thing happens to all $Z_i$ and $y_i$. Thus, $p_1$ will incur a cache miss at every node afterwards, ending up with $O(Cn)$ cache misses in total. Note that the computation span of this DAG is $T_n = \Theta(C + n)$. Thus, this execution with a deviation at $u_3$ incurs $O(CT_n)$ cache misses when $n = \Omega(C)$. Moreover, all $y_i$ are deviations and hence this execution incurs $\Omega(T_n)$ deviations.

Now let us see how a single steal at the beginning of a thread results in $\Omega(T_n)$ deviations and $\Omega(CT_n)$ cache misses at the end of the thread. Figure 6(b) presents such a computation. First we consider the sequential execution by a processor $p_1$. It is easy to check $p_1$ executes nodes in the order $r, u_1, w_1, s_2, s_1, v_1, u_2, w_2, v_2, u_3, w_3, s_4, s_3, v_3, u_4, ...$. The key observation is that $w_i$ is executed before $s_i$ is executed for any odd numbered $i$ while $w_i$ is executed after $s_i$ is executed for any even numbered $i$. This statement can be proved by induction. Obviously, this holds for $i = 1$ and $i = 2$, as we showed before. Now suppose this fact holds for all $1, 2, ..., i$, for some even numbered $i$. Now suppose $p_1$ executes $u_{i-1}$. Then $p_1$ pushes $s_i$ into its deque and executes $w_{i-1}$. Since we know $w_{i-1}$ should be executed before $s_{i-1}$, $s_{i-1}$ has not been executed yet. Moreover, $s_{i-1}$ must already be in the deque before $s_i$ was pushed into the deque, since $s_{i-1}$’s parent $u_{i-2}$ has been executed and $s_{i-1}$ is ready to execute. Now $p_1$ pops $s_i$ to execute. Since $v_i$ is not ready to execute, $p_1$ pops $s_{i-1}$ and then executes $s_{i-1}, v_{i-1}, u_i$, and pushes $s_{i+1}$ into the deque. Now $p_1$ continues to execute $w_i, v_i, u_{i+1}$ and pushes $s_{i+1}$ into its deque. Then $p_1$ executes $w_{i+1}$ and pops $s_{i+2}$, since $v_{i+1}$ is not ready due to $s_{i+1}$. Now we can see $w_{i+1}$ and $s_{i+2}$ have been executed, but $s_{i+1}$ and $w_{i+2}$ have not yet. Therefore, $w_{i+1}$ is executed before $s_{i+1}$ and $w_{i+2}$ is executed after $s_{i+2}$. That is, the statement holds for $i + 1$ and $i + 2$, and hence the proof.

The subgraph rooted at $u_k$ is identical to the graph in Figure 6(a), with $v_k$ corresponding to $u_3$ in Figure 6(a). Therefore, if $k$ is an even number, $v_k$’s left parent has been executed when $w_k$ is executed and hence the sequential execution will incur only $O(C)$ cache misses on the subgraph rooted at $u_k$.

Now consider a parallel execution of the DAG in 6(b) by two processors $p_1$ and $p_2$. $p_1$ executes $r$ and pushes $s_1$ into its deque. $p_2$ immediately steals $s_1$ and executes it. Then $p_2$ falls asleep, leaving $p_1$ executing the rest of the DAG alone. It is easy to check $p_1$ will execute the nodes in the DAG in the order $u_1, w_1, v_1, u_2, w_2, s_3, s_2, v_2, u_3, w_3, v_3, u_4, s_4, ...$. It can be proved by induction that $w_i$ is executed after $s_i$ is executed for any odd numbered $i$ while $w_i$ is executed before $s_i$ is executed for any even numbered $i$, which is opposite to the order in the sequential execution. The induction proof is similar to that of the previous observation in the sequential execution, so we omit the proof here. If $k$ is an even number,
be executed before the left parent of \( v_k \) and hence this execution will incur \( \Omega(T^2) \) deviations and \( \Omega(CT^2) \) cache misses when \( n = \Omega(C) \) and \( n = \Omega(k) \).

The final DAG we want to construct is in Figure 7. This is actually a generalization of the DAG in Figure 6(b). Instead of having one fork \( u_i \) before each touch \( v_i \), this has two forks \( u_i \) and \( x_i \), for each \( i \). After each touch \( v_i \), the thread at \( y_i \) splits into two identical branches, touching the futures spawned at \( u_i \) and \( x_i \), respectively. In this figure, we only depict the right branch and omit the identical left branch. As we can see, the right branch later has a touch \( v_{i+1} \) touching the future \( s_{i+1} \) spawned at the fork \( x_i \). If we only look at the thread on the right-hand side, it is essentially the same as the DAG in Figure 6(b). The sequential execution of this DAG by \( p_1 \) is similar to that in Figure 6(b). The only difference is that \( p_1 \) at each \( y_i \) will execute the right branch and then the left branch recursively. Similarly, it can be proved by induction that \( w_i \) is executed before \( s_i \) is executed for any odd numbered \( i \) while \( w_i \) is executed after \( s_i \) is executed for any even numbered \( i \), which is opposite to the order in the sequential execution. The proofs of the two observations above are a little more complicated than those for the DAG in Figure 6(b), but the ideas are essentially the same. Due to space limits, we again omit the two induction proofs.

By splitting each thread into two after each \( y_i \), the number of branches in the DAG increases exponentially. Suppose there are \( t \) touches in the DAG. Thus, there are eventually \( \Theta(t) \) branches and the height of this structure is \( \Theta(\log t) \). At the end of each branch is a subgraph identical to the DAG in Figure 6(a). Therefore, the parallel execution with only one steal can end up incurring \( \Theta(tn) \) deviations and \( \Theta(Ctn) \) cache misses. The sequential execution incurs only \( \Theta(C+t) \) cache misses, since the sequential execution will incur only 2 cache misses by swapping \( mC+1 \) in and out at each branch, after it incurs \( C \) cache misses to load \( m_1, m_2, ..., m_C \) at the first branch. hence, when \( n = \Omega(\log t) \) and \( n = \Omega(C) \), we get the bound stated in the theorem. \( \square \)

6. Other Kinds of Structured Computations

It is natural to ask whether other kinds of structured computations can also achieve relatively good cache locality. We now consider two alternative kinds of restrictions.

6.1 Structured Local-Touch Computations

In this section, we prove that work-stealing parallel executions of structured local-touch computations also have relatively good cache locality, if the future thread is chosen to execute first at forks. This result, combined with Theorems 8 and 10, implies that work-stealing schedulers for structured computations are likely better off choosing future threads to execute first at forks.

**Lemma 11.** In the sequential execution of a structured local-touch computation where the future thread at a fork is always chosen to execute first, any touch \( x \)'s future parent is executed before \( x \)'s local parent, and the right child of any fork \( v \) immediately follows the last node of the future thread spawned at \( v \), i.e., the future parent of the last touch of the future thread.

The proof is omitted because it is almost identical to the proof of Lemma 4.

**Theorem 12.** If the future thread at a fork is always chosen to execute first, then a parallel execution with work stealing incurs \( O(PT^2) \) deviations and \( O(CPT^2) \) additional cache misses in expectation on a structured local-touch computation.

**Proof.** Let \( v \) be a fork that spawns a future thread \( t \). Now we consider a parallel execution. Let \( p \) be a processor that executes \( v \) and pushes the right child of \( v \) into its deque. Suppose the right child of \( v \) is not stolen. Now consider the
subgraph $G'$ consisting of $t$ and its descendant threads. Note that $G'$ itself is a structured computation DAG with local touch constraint. Now $p$ starts executing $G'$.

According to local touch constraint, the only nodes outside $G'$ that connect to the nodes in $G'$ are $v$ and the touches of $t$, and $c$ is the only node outside $G'$ that the nodes in $G'$ depend on. Now $v$ has been executed and the touches of $t$ are not ready to execute due to the right child of $v$. Hence, $p$ is able to make a sequential execution on $G'$ without waiting for any node outside to be done or jumping to a node outside, as long as no one steals a node in $G'$ from $p$’s deque. Since we assume the right child of $v$ will not be stolen and any nodes in $G'$ can only be pushed into $p$’s deque below $v$, no nodes in $G'$ can be stolen. Hence, $G'$ will be executed by a sequential execution by $p$. Therefore, there are no deviations in $G'$. After $p$ executed the last node in $G'$, which is the last node in $t$, $p$ pops the right child of $v$ to execute. Hence, the right child of $v$ cannot be a deviation either, if it is not stolen. That is, those nodes can be deviations only if the right child of $v$ is stolen. Since there are in expectation $O(PT^2_T)$ steals in an parallel execution and each future thread has at most $T^2_T$ touches, the expected number of deviations is bounded by $O(PT^2_T)$ and the expected number of additional touches is bounded by $O(CPT^2_T)$.

**6.2 Structured Computations with Super Final Nodes**

As discussed in Section 4 in languages such as Java, the program’s main thread typically releases all resources at the end of an execution. To model this structure, we add an edge from the last node of each thread to the final node of the computation DAG. Thus, the final node becomes the only node with in-degree greater than 2. Since the final node is always the last to execute, simply adding those edges pointing to the final node into a DAG will not change the execution order of the nodes in the DAG. It is easy to see that having such a super node will not change the upper bound on the cache overheads of the work-stealing parallel executions of a structured computation.

For structured computations with super final nodes, it also makes sense to relax slightly the single-touch constraint.

**Definition 13.** A structured single-touch computation with a super final node is one where each future thread $t$ at a fork $v$ has at least one and at most two touches, a descendant of $v$’s right child and the super final node.

In such a computation, a future thread can have the super final node as its only touch. This structure corresponds to a program where one thread forks another thread to accomplish a side-effect instead of computing a value. The parent thread never touches the resulting future, but the computation as a whole cannot terminate until the forked thread completes its work.

Now we prove that the parallel executions of structured single-touch computations with super final nodes also have relatively low cache overheads.

**Lemma 14.** In the sequential execution of a structured single-touch computation with a super final node, where the future thread at a fork is always chosen to execute first, any touch $x$'s future parent is executed before $x$'s local parent, and the right child of any fork $v$ immediately follows the last node of the future thread spawned at $v$, i.e., the future parent of the last touch of the future thread.

**Lemma 15.** Let $t$ be the future thread at a fork $v$ in a structured single-touch computation with a super final node. If a touch of $t$ or $v$’s right child $u$ is a deviation, then either $v$ is stolen or there is a touch by $t$ which is a deviation.

The proofs of these two lemmas are omitted because they are almost identical to the proofs of Lemma 3 and Lemma 7 respectively.

**Theorem 16.** If, at each fork, the future thread is chosen to execute first, then a parallel execution with work stealing incurs $O(PT^2_T)$ deviations and $O(CPT^2_T)$ additional cache misses in expectation on a structured single-touch computation with a super final node.

**Proof.** The proof is similar to that of Theorem 8. The only difference is that if a touch by a thread $t$ is a deviation, now the two touches of $t$ can both be deviations, which could be a trouble for constructing the deviation chains. Fortunately, one of these two touches is the super final node, which is always the last node to execute and hence will not make the touches of other threads become deviations. Therefore, we can still get a unique deviation chain starting from a steal and hence the proof of Theorem 8 still applies here.

**7. Conclusions**

We have focused primarily on structured single-touch computations, in which futures are used in a restricted way. We saw that for such computations, a parallel execution by a work-stealing scheduler that runs future threads first can incur at most $O(CPT^2_T)$ cache misses more than the corresponding sequential execution, a substantially better cache locality than the $\Omega(CPT^2_T)$ worst-case additional cache misses possible with unstructured use of futures. Although we cannot prove this claim formally, we think that these restrictions correspond to program structures that would occur naturally anyway in many (but not all) parallel programs that use futures. For example, Cilk [9] programs are structured single-touch computations, and that Belloch and Reid-Miller [7] observe that the single-touch requirement substantially simplifies implementations.

We also considered some alternative restrictions on future use, such as structured local-touch computations, and structured computations with super final nodes, that also incur a relatively low cache-locality penalty. In terms of future
work, we think it would be promising to investigate how far these restrictions can be weakened or modified while still avoiding a high cache-locality penalty. We would also like to understand how these observations can be exploited by future compilers and run-time systems.

References


