

Building a High-Performance Collective Communication Library

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Abstract

In this paper, we report on a project to develop a unified approach for building a library of collective communication operations that performs well on a cross-section of problems encountered in real applications. The target architecture is a two-dimensional mesh with worm-hole routing, but the techniques are more general. The approach differs from traditional library implementations in that we address the need for implementations that perform well for various sized vectors and grid dimensions, including non-power-of-two grids. We show how a general approach to hybrid algorithms yields performance across the entire range of vector lengths. Moreover, many scalable implementations of application libraries require collective communication within groups of nodes. Our approach yields the same kind of performance for group collective communication. Results from the Intel Paragon system are included. To obtain this library for Intel systems contact intercom@cs.utexas.edu.

1 Introduction

The Interprocessor Collective Communication (InterCom) Project is a comprehensive study of techniques for a high-performance implementation of com-

monly used collective communication algorithms. It is this emphasis on a high-performance *implementation* that sets it aside from the MPI effort [16], which tries to *standardize* the *interface* to communication libraries. Indeed, we expect the fruits of our efforts to be incorporated into implementations of the MPI standard.

The following collective communication operations have been identified as being useful in many applications: *broadcast*, *scatter*, *gather*, *collect* and *global combine*. Typical approaches to implementing such collective communication algorithms are limited to considering the case of short vectors, which are treated with one technique, or to considering the case of long vectors, for which very different techniques are appropriate. For a general purpose library, it is crucial that an implementation performs well for *all* vector lengths.

In an earlier paper [1], we have presented a general approach to building collective communication libraries. In this paper, we give a further description of this approach, with emphasis on an explanation of hybrids.

2 Target Architectures

Our current implementation assumes a two-dimensional physical mesh of processing nodes, with

bidirectional links between nodes and worm-hole (cut-through) routing. Furthermore, we assume that it is possible to model the time required for sending a message of length n bytes between any two nodes by

$$\alpha + n\beta$$

where α is the latency for sending a message, and β is the communication time per item, in the absence of network conflicts. A processor can both send and receive at the same time. But it can only send to, or receive from, one other node at a given time. When two messages traverse the same physical link on the communication interconnect, we assume they share the bandwidth of that link. In addition, we assume that the time for performing an arithmetic operation is denoted by γ .

3 Target Collective Communication

We explain the target collective communication operations in the setting where all processors are involved in the communication. Assume there are p processors, labeled P_0, \dots, P_{p-1} . Let x represent a vector containing n data items; x is partitioned into subvectors,

$$x = \begin{pmatrix} x_0 \\ \vdots \\ x_{p-1} \end{pmatrix}$$

where x_i is of length n_i . Similarly, vector $y^{(j)}$, $j = 0, \dots, p-1$, contains n items, and is partitioned conformal with x . The operation \oplus represents an associative and commutative combine operation such as an element-wise summation or element-wise product of vectors. We assume in this paper that $n_i \approx n/p$.

The target collective communication operations are given in Table 1.

4 Building Blocks

In this section, we present building blocks for our library. All the building blocks have the property that they

- are simple to implement,
- do not require power-of-two size partitions, and
- incur no network conflicts.

The implementations of the short vector primitives can be shown to have optimal latency. The implementation of the long vector primitives can be shown to be asymptotically optimal on linear arrays as vector size increases.

We start by discussing the implementation of the building blocks in the setting of linear arrays, which due to worm-hole routing can be considered unidirectional rings. (For example, if all messages are sent to the right nearest neighbor, only the rightmost processor in the linear array sends to the left. Hence, there are no message conflicts.)

4.1 Short Vector Primitives

Algorithms for implementing collective communications for short vectors must minimize startup cost, i.e. the number of messages sent. On hypercubes, this can be easily accomplished by staging the algorithms as $\log p$ steps during which communication is performed in each hypercube dimension. For meshes, this idea can be utilized as well, provided some care is taken at each stage [5].

All our target short vector collective communication operations can be built from four primitives. These are **broadcast**, **combine-to-one**, **scatter**, and **gather**.

Consider the **broadcast**. For short vectors, this operation can be implemented on a linear array of nodes in the following way: Start by assuming a given root node has the message of length n . The broadcast can proceed by dividing the linear array in two (approximately) equal parts and choosing a receiving node in the part that does not contain the root. The broadcast proceeds recursively by treating each of the involved nodes as a new root for a broadcast within its own half of the previous array. It is easy to see that no network conflicts occur and the total time required is

$$\lceil \log p \rceil (\alpha + n\beta).$$

The **combine-to-one** can be implemented similarly by running the broadcast communications in reverse order and interleaving communication with the combine operation. This requires a total time of

$$\lceil \log p \rceil (\alpha + n\beta + n\gamma).$$

The **scatter** can be implemented like the broadcast, except at each stage only the data that eventually resides in the other part of the network is sent. If each node receives an equal share of the initial vector, the cost is approximately

$$\lceil \log p \rceil \alpha + \frac{p-1}{p} n\beta.$$

Operation	Before	After
Broadcast	x at P_k , k given	x at all P_j
Scatter	x at P_k , k given	x_j at P_j
Gather	x_j at P_j	x at P_k , k given
Collect	x_j at P_j	x at P_j
Combine-to-one	$y^{(j)}$ at P_j	$\oplus_{i=0}^{p-1} y^{(i)}$ at P_k , k given
Combine-to-all	$y^{(j)}$ at P_j	$\oplus_{i=0}^{p-1} y^{(i)}$ at P_j
Distributed Combine	$y^{(j)}$ at P_j	$\oplus_{i=0}^{p-1} y_j^{(i)}$ at P_j

Table 1: Summary of target collective communication operations.

The **gather** can be implemented as the scatter in reverse and incurs the same cost.

4.2 Long Vector Primitives

For long vectors, a strategy that minimizes overhead due to vector length, in addition to avoiding network conflicts, is necessary. It should be noted that the above mentioned **scatter** and **gather** operations have this property, and they also act as long vector primitives. In addition, we propose two more long vector primitives, the **bucket collect** and **bucket distributed combine**. These four primitives constitute the set from which all our target long vector collective communication operations can be built.

The **bucket collect** is a special implementation of the collect, which views the linear array as a ring. **Buckets** are passed between the nodes that move the subvectors to be collected, leaving the result on all nodes. Note that no network conflicts occur. Cost:

$$(p-1)\alpha + \frac{p-1}{p}n\beta.$$

The **bucket distributed global combine** is similar to the bucket collect, executed in reverse, where the buckets are used to accumulate contributions. Cost:

$$(p-1)\alpha + \frac{p-1}{p}n\beta + \frac{p-1}{p}n\gamma.$$

5 Using the building blocks

In this section, we describe how the short and long vector primitives can be used to generate short and long vector implementations for all collective communications.

5.1 Short vector algorithms

For short vectors, the broadcast, combine-to-one, scatter and gather primitives are, of course, implementations of the operations themselves. The other three collective communications can be generated using these primitives as follows:

Collect: Gather followed by broadcast. Cost:

$$2\lceil \log p \rceil \alpha + \left(\frac{p-1}{p} + \lceil \log p \rceil \right) n\beta.$$

Distributed global combine: Combine-to-one followed by scatter. Cost:

$$2\lceil \log p \rceil \alpha + \left(\frac{p-1}{p} + \lceil \log p \rceil \right) n\beta + \lceil \log p \rceil n\gamma.$$

Global combine-to-all: Combine-to-one followed by broadcast. Cost:

$$2\lceil \log p \rceil \alpha + 2\lceil \log p \rceil n\beta + \lceil \log p \rceil n\gamma.$$

For all these implementations, the startup cost is within a factor two of optimal. On both the Touchstone Delta and the Paragon, due to machine specific issues, the startup actually is optimal.

5.2 Long vector algorithms

For long vectors, the collect, distributed combine, scatter and gather primitives are once again the implementations themselves. The other three collective communications can be generated using these primitives as follows:

Broadcast: Scatter followed by collect. Cost:

$$(\lceil \log p \rceil + p - 1)\alpha + 2\frac{p-1}{p}n\beta.$$

Combine-to-one: Distributed combine followed by gather. Cost:

$$2(p-1)\alpha + 2\frac{p-1}{p}n\beta + \frac{p-1}{p}n\gamma.$$

Global combine-to-all: Distributed combine followed by collect. Cost:

$$2(p-1)\alpha + 2\frac{p-1}{p}n\beta + \frac{p-1}{p}n\gamma.$$

In later sections, we will talk about stage 1 and 2 of the long vector algorithms for each of the communications.

For the broadcast and combine-to-one, it can be argued that the β term is asymptotically within a factor two of optimal, while for the combine-to-all it can be argued that the β term is asymptotically optimal.

6 Hybrid algorithms

We illustrate the different possibilities for creating hybrid algorithms by considering the broadcast operation on a linear array of 12 nodes, with \mathbf{P}_0 as root. At the extremes, we can use the minimum spanning tree or the scatter/collect broadcasts. Other choices view the linear array logically as a higher dimensional mesh and within each dimension, a choice is made to do scatter/collect or minimum spanning tree broadcasts. Fig. 1 illustrates an example of this.

For larger numbers of nodes, a larger number of choices exist. This is illustrated in Table 2 and Fig. 2 for the case of 30 nodes. The first entry in Table 2 is described by the pair $(3 \times 10, SMC)$, which indicates a logical 3×10 grid, with the broadcast executed as a Scatter in the first dimension, a Minimum spanning tree broadcast in the second dimension, dimension, and finally a Collect in the first dimension. Similarly, the second entry in Table 2 is described by the pair $(2 \times 3 \times 10, SSMCC)$, which indicates a logical $2 \times 3 \times 10$ grid, with the broadcast executed as a Scatter in the first dimension, a Scatter in the second dimension, a Minimum spanning tree broadcast in the third dimension, a Collect in the second dimension, and finally a Collect in the first dimension. Other entries in the table have analogous interpretations.

In general, given a linear array of p nodes which is logically viewed as a $d_1 \times \dots \times d_k$ mesh, there are a large number of choices for the broadcast. (Notice that k must also be chosen.) Again, Table 2 and Fig. 2 illustrate several possible hybrid solutions for $p = 30$.

logical mesh	hybrid	time
3×10	SMC	$16\alpha + (240/30)n\beta$
$2 \times 3 \times 5$	SSMCC	$9\alpha + (160/30)n\beta$
1×30	M	$5\alpha + (150/30)n\beta$
2×15	SMC	$6\alpha + (150/30)n\beta$
6×5	SMC	$11\alpha + (140/30)n\beta$
5×6	SMC	$10\alpha + (138/30)n\beta$
$5 \times 2 \times 3$	SSMCC	$11\alpha + (138/30)n\beta$
$5 \times 2 \times 3$	SSSCCC	$13\alpha + (118/30)n\beta$
$2 \times 3 \times 5$	SSSCCC	$13\alpha + (118/30)n\beta$
15×2	SMC	$19\alpha + (118/30)n\beta$
15×2	SSCC	$20\alpha + (118/30)n\beta$
10×3	SMC	$15\alpha + (114/30)n\beta$
5×6	SSCC	$15\alpha + (98/30)n\beta$
6×5	SSCC	$15\alpha + (98/30)n\beta$
3×10	SSCC	$17\alpha + (94/30)n\beta$
10×3	SSCC	$17\alpha + (94/30)n\beta$
2×15	SSCC	$20\alpha + (86/30)n\beta$
1×30	SC	$34\alpha + (58/30)n\beta$

Table 2: Some choices of hybrids and their expense when broadcasting on a linear array with 30 nodes¹. The choices are listed in increasing order of the β term. Which makes them progressively more appropriate for long vectors, at a cost of higher latency.

The cost for broadcasting for a given p , with strategy $(SS \dots SC \dots CC, d_1 \times \dots \times d_k)$ is given by

$$\sum_{i=1}^k \left[(\lceil \log(d_i) \rceil + d_i - 1)\alpha + 2 \times \prod_{j=1}^{i-1} \frac{d_j}{d_1} \times \frac{d_1 - 1}{\prod_{j=1}^{i-1} d_j} \times n\beta \right]$$

$$= \sum_{i=1}^k \left[(\lceil \log(d_i) \rceil + d_i - 1)\alpha + 2 \times \frac{d_1 - 1}{d_1} \times n\beta \right].$$

Similarly, the cost of a strategy given by $(SS \dots SMC \dots CC, d_1 \times \dots \times d_k)$ has cost

$$\sum_{i=1}^{k-1} \left[(\lceil \log(d_i) \rceil + d_i - 1)\alpha + 2 \times \frac{d_1 - 1}{d_1} \times n\beta \right]$$

$$+ \lceil \log(d_k) \rceil \alpha + \lceil \log(d_k) \rceil n\beta.$$

Here the bold-face indicates factors included to compensate for network conflicts.

¹An observant reader will notice that three of the examples in Table 2 have a cost which in fact are *worse* than the minimum spanning tree broadcast cost, $5\alpha + 5n\beta$. Those hybrid solutions are included in the table as we feel that they help illustrate the mechanism by which hybrids can be chosen.

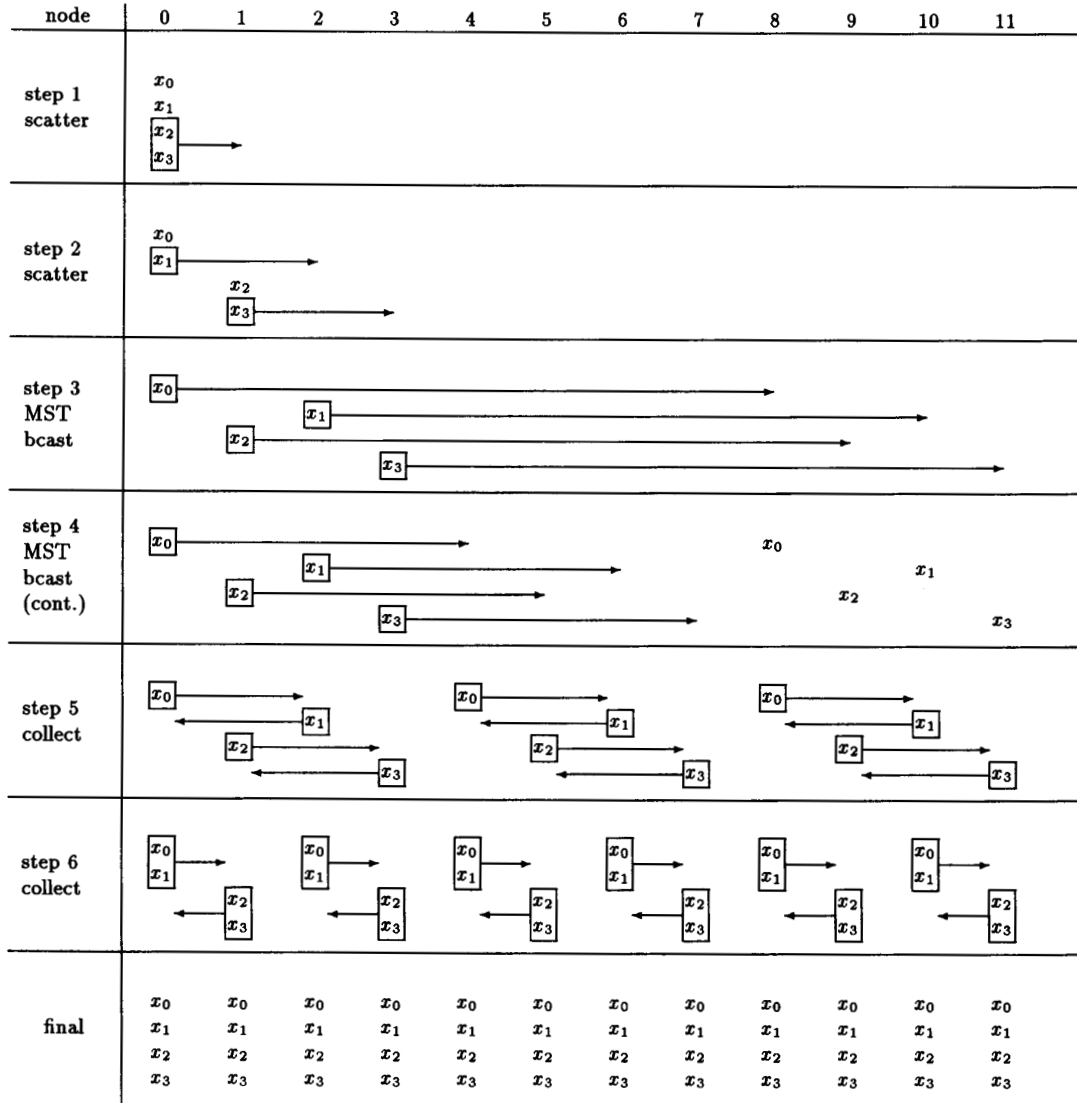


Figure 1: Broadcast hybrid: In Step 1 and 2, scatters within subgroups of two nodes are performed. Next, separate MST broadcasts within subgroups of three nodes are performed in Step 3 and 4. Finally, simultaneous collects within subgroups of two complete the broadcast. Except for Step 1 and 6, limited network conflicts occur. The strategy benefits from the fact that network conflict is least when the vectors sent are long. Notice that this is one of many possible strategies: A MST broadcast involving all 12 nodes; Scatter involving four nodes, MST broadcast in groups of three, collect in groups of four; etc.

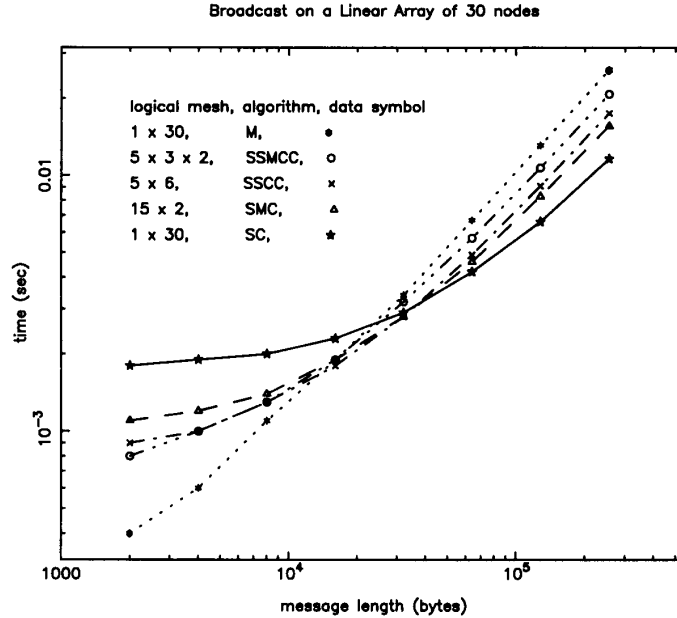


Figure 2: Predicted performance of some of the broadcast hybrids for a linear array of 30 nodes enumerated in Table 2, using machine parameters similar to those of the Paragon. While the benefits of these hybrids are marginal for 30 nodes, this figure provides a representative illustration of the benefits that can be expected from the use of hybrids.

We note that the different choices of hybrids for broadcast and other collective operations can be generated by the template given in Fig. 3. For example, in the cast of the broadcast hybrid, the short vector algorithm is the MST broadcast, and stage 1 and stage 2 of the long vector algorithms are scatter and bucket collect, respectively. Similarly, for a collect, the short vector algorithm uses a gather followed by a MST broadcast, stage 1 of the long vector algorithm is a void operation, and stage 2 is a bucket collect. This approach has a heavy dependence on the integer factorization of the dimensions of the physical mesh. As a result, if one or both of these dimensions are prime, or have only a few large integer factors, the hybrid algorithms may not be as effective.

We have not had a chance to fully study the theoretical aspects of choosing the optimal hybrid. This is partially due to the added complications posed by reality, which makes it more desirable to design effective heuristics than to develop theoretically optimal methods which assume conditions that do not mirror reality. For example, it is clearly beneficial to

choose long vector primitives early during a hybrid, since they reduce the length of the message, thereby reducing network conflicts during the later stages of the hybrid. This can indeed be proven to be optimal. It is less clear whether to have the earlier stages involve communication between nearby nodes, as we do in our example for the broadcast, or to have the later stages involve nearer nodes. Again, one can make the argument that while the vectors are long, the hybrid should choose the localized groups in an effort to reduce network conflicts. By the time the later stages of the hybrid are executed, the vector lengths are shorter and hence the effect of network conflict is less.

7 Applying techniques to the Paragon

7.1 Further issues

A number of issues complicate using the simple approach discussed so far on a real machine. We will use the Intel Paragon as an example. First of

Template
if $p = 1$ or n small
short vector algorithm
else
view nodes as $r \times c$ logical mesh
long vector alg. stage 1 within rows
call this algorithm recursively for
pieces within columns
long vector alg. stage 2 within rows
fi

Figure 3: Template for generating hybrid algorithms on linear arrays

all, the Paragon is a mesh, not a linear array. It pays to take this into account when choosing logical meshes. In particular, long vector primitives can perform within physical rows and columns, which reduces the latency for bucket based primitives from $(p-1)\alpha$ to $(r+c-2)\alpha$, where r and c are the physical mesh dimensions. On meshes, the use of long vector primitives can be enhanced by alternating directions within the mesh [3]. Also, the model for communication is considerably more complex: details of how messages are sent greatly affects the parameters in the model, α and β . Furthermore, there is an excess of bandwidth on each link of the network compared to the bandwidth from a node to the network. As a result, each link can in effect accommodate more than one message simultaneously without penalty.

Incorporating the above observations, we have refined our techniques to the point where very good hybrids can be obtained as long as good short and long vector primitives are provided as well as an accurate model for their expense as a function of message length and number of interleaving subgroups. Further details for this go beyond the scope of this paper.

7.2 Experimental Results

In this section, we present representative experimental results from a complete implementation of the library for the case of collective communication within all nodes. The experiments were performed on a 512-node Intel Paragon, running under OSF release R1.1. We present data from two different collective operations executed on two different physical mesh partitions: the case of a collect on a 16×32 mesh, which

Operation	length (bytes)	NX (sec)	InterCom (sec)	ratio
Broadcast	8	0.0012	0.0013	0.92
	64 K	0.031	0.012	2.58
	1M	0.51	0.10	5.10
Collect X (known lengths)	8	0.27	0.0035	77.1
	64 K	0.32	0.013	24.6
	1M	0.94	0.075	12.5
Global Sum	8	0.0036	0.0041	0.88
	64 K	0.17	0.024	7.10
	1M	2.72	0.17	16.0

Table 3: Time (in sec.) for the representative collective communications. All results are for a 16×32 mesh of nodes.

has the considerable advantage of power-of-two dimensions, and the case of a broadcast on a 15×30 mesh, which deviates significantly from a power-of-two mesh. The results are given in Fig. 4.

To highlight the benefits of the hybrid algorithms, we present data in Table 3 for three vector lengths that shows the time of the different algorithms for short, medium, and long vectors. Notice that often better than an order of magnitude improvement is observed over the current implementations that are part of the NX operating system for the Intel Paragon. While the performance is in general considerably better than the NX collective communications calls, for short vectors, the iCC library, developed as part of the InterCom project, performs somewhat worse. This is due to the fact that the short vector primitives are implemented using recursive function calls, which carry a measurable overhead.

8 Other algorithms

It should be noted that for some of the communications, optimal algorithms for long vectors exist that in theory outperform our approach. For example, on hypercubes Ho and Johnsson's EDST broadcast [7] will outperform our scatter/collect broadcast by a factor of two for long vectors. However, it is our experience that such pipelined algorithms are generally difficult to implement and are extremely architecture dependent. They are also more susceptible to timing irregularities resulting from the more complex operating systems of current generation machines. Indeed, such theoretically superior algorithms are often out-

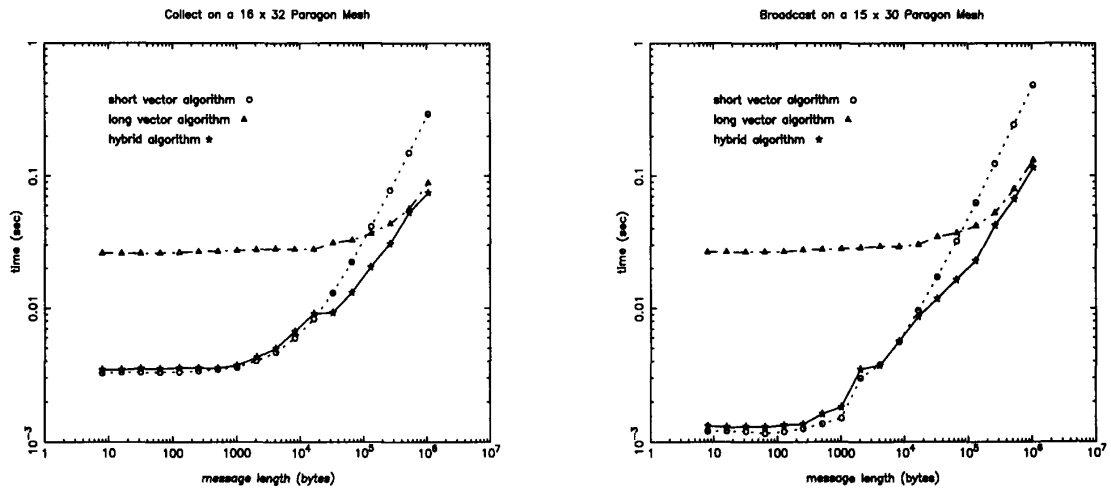


Figure 4: Performance of representative hybrid collective communication operations on the Intel Paragon. *left*: Collect on a 16×32 physical mesh. *right*: Broadcast on a 15×30 physical mesh.

performed by simpler algorithms (e.g. scatter-collect algorithm) when implemented on real systems. This has been our experience on the Touchstone Delta and the Intel Paragon, making these *theoretically* optimal approaches inappropriate for general library development.

9 Group Communication

Over the past decade, it has become increasingly obvious that many applications require parallel implementations formulated in terms of computation and communication within node *groups* (e.g. rows and columns of a *logical* mesh). Until recently, application programmers have been forced to write such operations themselves. Fortunately, this need was recognized by the MPI effort, which provides facilities for creating groups, as well as performing collective communications involving only nodes within the same group.

Notice that our hybrids themselves require communication within groups. For example, the broadcast hybrid requires group versions of the collect, scatter and minimum spanning broadcast. To perform a ring collect within a column, for example, we simply called the ring collect primitive with an array containing the ID's of the processors comprising a col-

umn in the mesh. The ring collect routine would treat those processors as a group of contiguous nodes numbered 0 to $r - 1$, using the group array to provide the logical-to-physical mapping. Thus, in the process of creating our library, we also created the mechanism necessary to support the group abstraction. As a result, it was relatively straightforward for us to provide a MPI-like interface to our collective communications, thereby extending our high-performance hybrid algorithms to group collective communication. Performance for group operations is maintained by extracting information about the *physical* layout of a user-specified group. In cases where a group comprises a physical rectangular submesh, the same row- and column-based techniques are used as in the whole-mesh operations. When a group is unstructured or its structure cannot be ascertained, it is treated as though it were a linear array.

10 Obtaining Documentation and Using the InterCom Library

To obtain the InterCom library for Intel systems, contact intercom@cs.utexas.edu. Manuals and other information regarding the InterCom library are available via anonymous <ftp> from [cs.utexas.edu](ftp://cs.utexas.edu/pub/rvdg/icc) in the directory `pub/rvdg/icc`. A number of papers

that inspired the development of this library can be found in the directory `pub/rvdg`. To use the InterCom library, obtain the InterCom collective operations calling sequences from the manual, introduce them into your Fortran or C program, and simply link the InterCom library into your program. For example, to compile a Fortran program `main.f` for the Paragon and link the InterCom library to it, execute the following -

```
if77 -o main main.f icc.<vers>.a -nx -lkmath
```

(where `<vers>` indicates the version number of the InterCom library which is to be linked). An analogous command is used for a C program. The InterCom library also contains a direct NX interface, which converts all NX collective operations to InterCom collective operations (except the NX broadcast operation, `csend(-1)`, which must be changed explicitly to the InterCom operation `icc_bcast()`). To link in the InterCom library using the NX interface, link in `NXtoICC.<vers>.a` instead of `icc.<vers>.a`.

11 Conclusion

We have implemented a complete library for the Intel Paragon, based on the described techniques. This library exhibits considerably better performance than any other collective communication library for the Paragon we have seen.

To port the library between platforms or tune it for new operating system releases, it suffices to enter a few parameters that describe the latency, bandwidth and computation characteristics of the system, in addition to changing only the message send and receive calls to the native point-to-point communication library. Indeed, we ported the library from the original version, which was designed for the Touchstone Delta, to the Paragon by changing only these parameters, tuning it in a matter of hours.

In addition to the Paragon and Delta versions, we also have a version tuned for the the iPSC/860 that has the same functionality, but uses algorithms more appropriate for hypercubes (including the EDST broadcast). A version tuned for the SUNMOS operating system developed at Sandia National Laboratory is also planned.

A version of the library that lacks the group interface was released in summer 1994. We expect to release an updated version of the library that allows for group collective communication in fall 1994.

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