Towards parallelizing the Gillespie SSA

Srivastav Ranganathan and Aparna JS

Indian Institute of Technology Bombay Mumbai, India

Gillespie Algorithm

- A stochastic simulation approach to study the time evolution of a system of reactions (processes)
- Each reaction occurs at an average rate
- The abundance of various species and their rates decide the propensity of each event to occur
- Many independent trajectories are generated to compute ensemble averaged statistical quantities

Where is it used?

- In biological systems
- Outcomes of cellular processes are driven by stochasticity at a molecular level
- Deterministic approaches cannot capture the inherent randomness of biological systems

The algorithm

- Assume a system whose in state A (its configuration)
- 'M' independent reactions are possible at any given time
- Each of these 'i' processes could occur with a rate, ri
- The probability of occurrence of each of these processes is thus given by

$$\mathsf{p}_{\mathsf{i}} = \frac{ri}{\sum ri}$$



Most expensive of all these steps

Selecting the event to be fired

Draw a uniform random number ran1



• Update the system configuration based on the fired reaction (abundance, rates etc)

• Update the time based on the exponential distribution of wait time between events (

$$dt = \frac{1}{\sum ri} ln \frac{1}{ran2}$$

This search for the next event to be fired is really expensive if there is a large reaction space!



```
179 for(n=0;n<fibnum;n++)
180
      if(n==0)
181
182
        if ((ranevent < P sum[4]) && (ranevent > P init))
183
184
      if ((P init < ranevent) && (ranevent < P sum[n*num events+0]))</pre>
185
186
187
         fibsize[n] = fibsize[n] + 1;
188
         NA = NA - 1;
         rccount[n] = rccount[n] + 1;
189
         break;
190
191
192
193
        else if ((P sum[n*num events+1] > ranevent) && (ranevent > P sum[n*num events+0]))
194
           {
           fibsize[n] = fibsize[n] - 1 ;
195
196
          NA = NA + 1;
197
           rccount[n] = rccount[n] - 1;
198
           break;
199
            }
200
201
        else if ((P_sum[n*num_events+2] > (ranevent)) && (ranevent > P_sum[n*num_events+1]))
202
           {
203
          fibsize[n] = fibsize[n] - 1 ;
204
           betacount[n] = betacount[n] - 1;
205
          NA = NA + 1;
206
           break;
207
            }
208
209
        else if ((P sum[n*num events+3] > (ranevent)) && (ranevent > P sum[n*num events+2]))
210
           betacount[n] = betacount[n] + 1;
211
212
           rccount[n] = rccount[n] - 1;
213
           break;
```



```
237
        }
238
         }
239
240 MPI_Isend(P_send ,num_events*(fibnum/(comm_size-1))+1, MPI_DOUBLE, n_prc, n_prc, MPI_COMM_WORLD,&request);
241
242 n_prc++;
243 }
244
245 ranevent = ran2(&id);
246 work_send[0]=0;
247
    work send[1]=0;
248
249
       if(my_rank != 0)
250
        {
251
        MPI_Recv(P_rec ,num_events*(fibnum/(comm_size-1))+1 , MPI_DOUBLE, 0, my_rank, MPI_COMM_WORLD, MPI_STATUS_IGNORE);
252
253
       if((ranevent>P_rec[0])&&(ranevent<P_rec[fibnum*num_events/(comm_size-1)]))</pre>
254
255
           for(k=0;k<(fibnum/(comm size-1));k++)</pre>
256
        {
257
            for(j=0;j<num_events;j++)</pre>
258
          {
259
              if ((P_rec[k*num_events+j] < ranevent) && (ranevent < P_rec[k*num_events+j+1]))</pre>
260
             {
            event id=k*num events+j;
261
262
            work_send[0]=event_id+1;
            work_send[1]=my_rank*((fibnum/(comm_size-1)))-((fibnum/(comm_size-1))-k);
263
            break:
264
265
266
267
268
269
270 MPI Barrier( MPI COMM WORLD);
    MPI_Reduce(work_send,work_rec,2,MPI_INT,MPI_MAX,0,MPI_COMM_WORLD);
271
272
```

Our attempt (Scheme 2, Collective communication)



MPI_REDUCE (MPI_MAX)

```
277 MPI_Scatter(P_sum,num_events*(fibnum/(comm_size)),MPI_DOUBLE,P_rec,num_events*(fibnum/(comm_size)),MPI_DOUBLE,0,MPI_COMM_WORLD);
278 MPI Scatter(Last sum, 1, MPI DOUBLE, & Last rec, 1, MPI DOUBLE, 0, MPI COMM WORLD);
279
280
    ranevent = ran2(&id);
281
    work send[0]=0;
282 work_send[1]=0;
283
284
        if(ranevent>Last rec && ranevent<P rec[((fibnum/comm size)*num events)-1])
285
286
        for(k=0;k<(fibnum/(comm size));k++)</pre>
287
288
            for(j=0;(j<num_events);j++)</pre>
289
290
          if(k*num_events+j == 0)
291
292
            {
293
              if((ranevent>Last rec) && (ranevent < P rec[0]))</pre>
294
295
                  work send[0]=0;
296
                  work send[1]=my rank*(fibnum/comm size)+0;
297
                }
298
             }
299
        else if((P_rec[k*num_events+j-1] < ranevent) && (ranevent < P_rec[k*num_events+j]))</pre>
300
301
         {
            event id=k*num events+j;
302
303
            work send[0]=event id;
            work send[1]=my_rank*(fibnum/comm_size)+k;
304
305
            break:
306
307
308
                }
309
310
311 MPI Barrier(MPI COMM WORLD);
312 MPI_Reduce(work send,work rec,2,MPI_INT,MPI_MAX,0,MPI_COMM_WORLD);
```

What worked

 Our naïve serial code was optimized to minimize cache misses (a speedup of 1.5 times)

• The MPI code did give us correct results (compared with the serial code and analytical results!)

• Exposed us to a new way of thinking

What did`nt?

- MPI codes show a speedup from 1 to 3 cores but scale poorly
- Performance slows down at 5 processes or more

 Probably due to huge communication overhead in our code

 Possibly revisit the whole algorithm or use a more parallel-friendly algorithm!

Thank You!