

OpenMP: Monte Carlo Simulation

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Project 1

CS 575

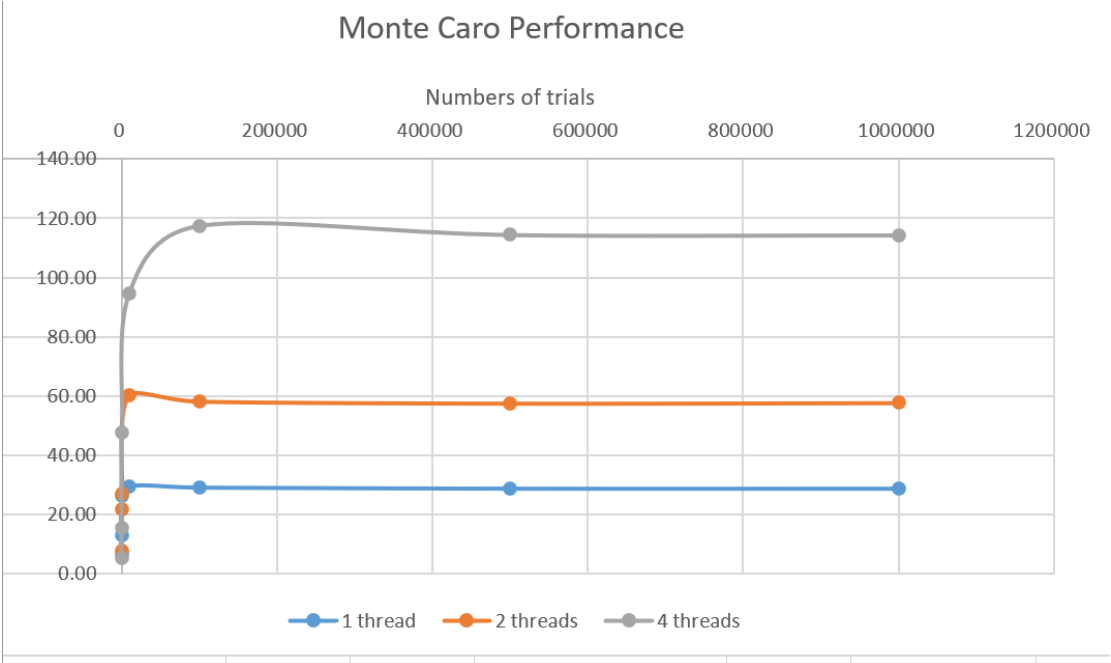
The probability is around 0.3%. That's too amateur... I don't know, maybe I am wrong.

Threads	Trials							
	10		100		1,000		10,000	
	Pb.		Pb.		Pb.		Pb.	
1	0		0		0.1		0.25	
2	0.1		0		0.1		0.25	
4	0.1		0		0.1		0.25	
	100,000				500,000		1,000,000	
	Pb.				Pb.		Pb.	
1	0.29				0.31		0.3	
2	0.29				0.31		0.3	
4	0.29				0.31		0.3	

Pb. = the probability of hitting the castle (%), Peak Performance (MegaMults/Sec).

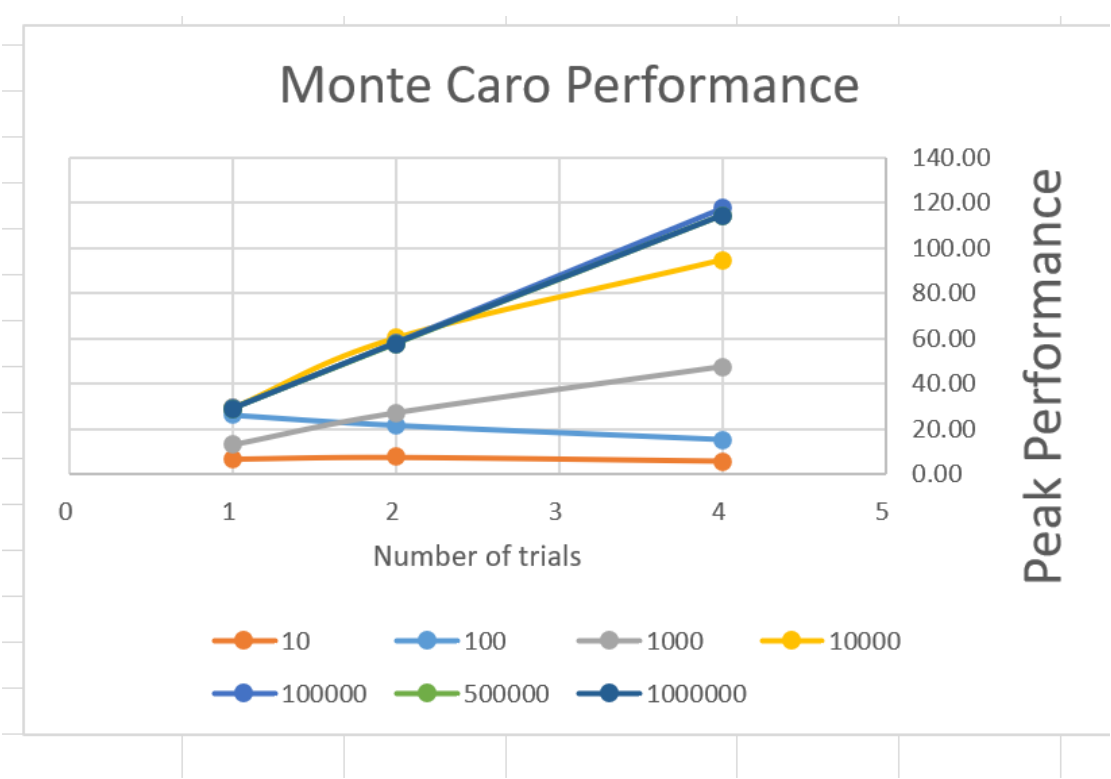
Peak Performance Threads \ Trials								
	10	100	1000	10000	100000	500000	1000000	
1	6.67	26.32	13.18	29.39	29.23	28.89	28.87	
2	7.69	21.74	27.25	60.24	58.26	57.59	57.75	
4	5.56	15.38	47.62	108.81	117.50	114.43	114.31	

Graph of performance vs. number of trials



After 100,000 tries, the performance doesn't increase with the trials.

Graph of performance vs. number of threads



I also tried 8 threads for one time, they are almost 1.4 times.

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8 threads : 1000000 trials ; probability = 0.30% ; megatrials/sec = 163.11
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16 threads, they are almost 1.7 times.

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16 threads : 1000000 trials ; probability = 0.30% ; megatrials/sec = 283.78
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But when it's 32 threads,

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Microsoft Visual Studio Debug Console  
32 threads : 1000000 trials ; probability = 0.30% ; megatrials/sec = 159.82
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So, it will keep increasing until we use 32 threads, which is more than 16 that is the physical/real threads the 4900hs has.

Fp, the Parallel Fraction.

$S = (\text{Performance with four threads}) / (\text{Performance with one thread})$

$F_p = (4/3) * (1 - (1/S))$

$F_{p_1,000} = (4 / 3) * (1 - 1/3.61) = 0.964$

$F_{p_10,000} = (4 / 3) * (1 - 1/3.22) = 0.919$

$F_{p_100,000} = (4 / 3) * (1 - 1/4.01) = 1.000$

$F_{p_500,000} = (4 / 3) * (1 - 1/3.96) = 0.997$

$F_{p_1,000,000} = (4 / 3) * (1 - 1/3.96) = 0.997$

As the result, the $F_p = \text{Avg}(F_p \text{ above}) = 0.975$