|  |  |  |  |
| --- | --- | --- | --- |
|  | GPU (ms) | CPU(non-threaded) (ms) | CPU(multi-thread) (ms) |
| Covariance matrix calculation | 259.498 | 64381  (248 times slower than GPU) | 20926.000  (80 times slower than GPU) |
| Singular Value Decomposition | 54249.945 | 1183397  (20 times slower than GPU) | 519747  (10 times slower than GPU) |
| Projection | 4.486 | 187  (41 times slower than GPU) | 63  (14 times slower than GPU) |

Execution time on 7000 X 7000 random float number matrix (GPU vs. Intel MKL)