

Exercise sheet

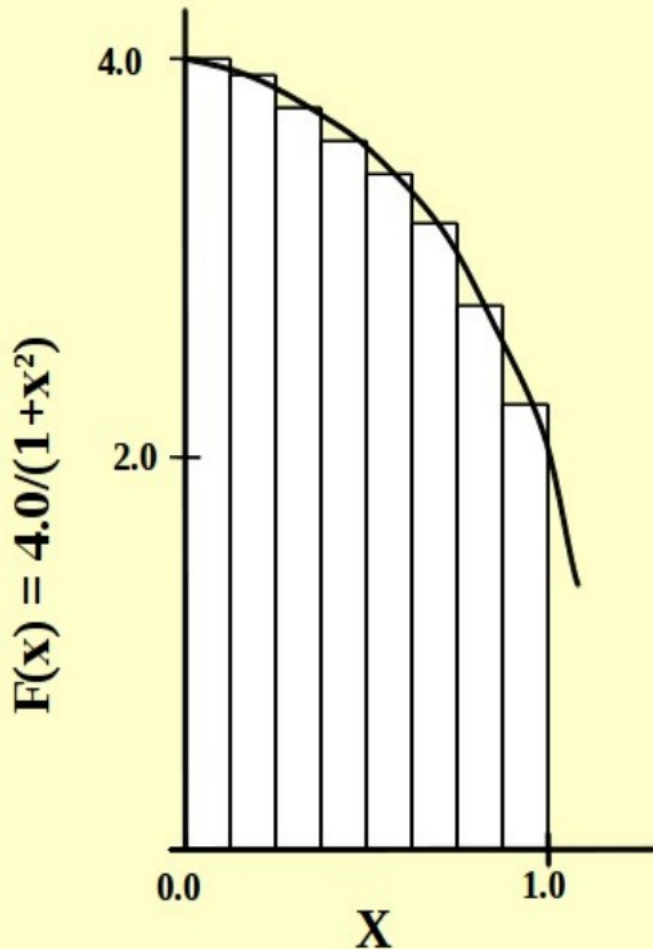
Simon Scheidegger
simon.scheidegger@gmail.com

July 25th, 2019

Open Source Economics Laboratory – BFI/UChicago

Supplementary material for the exercises is provided in
OSM2019/day4/supplementary_material

1. Compute Pi with finite differences



Mathematically, we know that:

$$\int_0^1 \frac{4.0}{(1+x^2)} dx = \pi$$

We can approximate the integral as a sum of rectangles:

$$\sum_{i=0}^N F(x_i) \Delta x \approx \pi$$

Where each rectangle has width Δx and height $F(x_i)$ at the middle of interval i .

1. Hybrid computaton of Pi

1. go to OSM2019/day4/supplementary_material

> **cd OSE2019/day4/supplementary_material**

2. Have a look at the source code in Fortran/CPP that compute Pi OpenMP parallel.

3. Make the code hybrid parallel by adding MPI.

4. write a makefile that compiles the code in hybrid.

5. run the code with a slurm file in hybrid mode. Experiment with the settings/distribution of MPI processes and OpenMP threads.

→ **2 MPI processes & 10 OMP threads, 4 MPI & 5 Openmp, ...**

2. Scaling test – Discrete State DP

Go to the massively parallelized DSDP code (set $nk = 36,000$ – a big number)

/project2/oselab/DP_MultComms

- perform a fully-fledged hybrid scaling test.
- 1 thread, 1 MPI process.
- 1 node, 1 MPI process – max. threads/node (hybrid – comm not split).
- 5 nodes (comm split).
- 10 nodes (comm split).
- 20 nodes (comm split).

(see how much you can request – be careful with the wall time requested)

→ **all on MIDWAY – please use the slurm file that allows for hybrid jobs.**

- **Generate scaling plots, normalized to**
 - a) one CPU.**
 - b) one Node.**

4. Hybridize the options pricer

- Can you parallelize BS.cpp (both option flavours) in hybrid (mixed OpenMP/MPI)?
- If yes, perform a scaling experiment
 - 1 thread per process/ 1 MPI
 - 8 threads per process/ 1 MPI
 - 8 threads per process/ 2 MPI
 - 8 threads per process/ 4 MPI
 - 8 threads per process/ 8 MPI
- Vary the number of MC samples and generate scaling plots.
- How do the number of MC samples influence scalability?