High Performance Matrix Computations Matrix Chain Product

Report

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Foreword

This short report is suppose to be a guideline for the exam

Approach

Via Dynamic Programming I have to computed an optimal parenthesise for a matrix chain $X := M_1 \cdot M_2 \dots M_n$. Each matrix M_i has a random size in the range [10...100]. The optimal parenthesise is determined with different cost functions, which are the following:

- 1. Minimum Flops
- 2. Randomised costs
- 3. Minimum memory usage
- 4. Optimise cache usage
- 5. Optimised cost function for multiple cores

The following tests have been done:

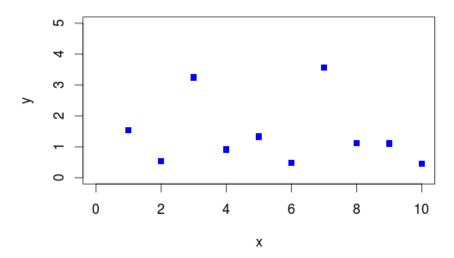
- 1. 20 random sized matrices with each cost function in sequential and parallel (4 cores)
- 2. Specific sized matrices that present noticeable results

Test results

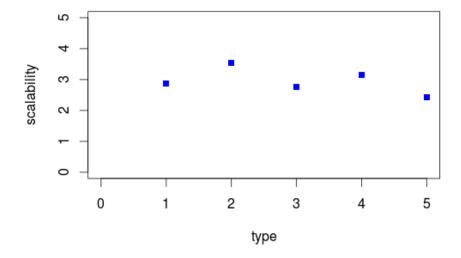
Random sized matrices

For x=i is the sequential execution time and x=i+1 is parallel execution time for cost function i

Average execution time of 1000 iterations



Scalability for each cost function with random entries



Specific matrices

Will be provided. Some examples can be seen in the random Results. The properties will be analysed.