Spring 2019: Advanced Topics in Numerical Analysis: High Performance Computing Assignment 3 Kaizhe Wang (kw2223)

1. Approximating Special Functions Using Taylor Series & Vectorization. The processor I used for computing is: Intel(R) Core(TM) i5-7287U CPU @ 3.30GHz, 2 Cores, 4 Threads, Max Turbo Frequency 3.7GHz. I've improved the accuracy to 12-digits for any one vectorized version by adding more terms to the Taylor series expansion. In the function sin4_intrin(), I used AVX intrinsics. The results are:

Reference time: 0.2831

Taylor time: 1.6717; Error: 6.927903e-12; Intrin time: 0.0020; Error: 6.927903e-12; Vector time: 0.0019; Error: 6.927903e-12;

2. Parallel Scan in OpenMP. The processor I used for computing is: Intel(R) Core(TM) i5-7287U CPU @ 3.30GHz, 2 Cores, 4 Threads, Max Turbo Frequency 3.7GHz. The time for various array size and threads are:

| Scan Size | 1 Thread | 2 Threads | 3 Threads | 4 Threads |
|-------------------|----------|-----------|-----------|-----------|
| 5×10^7 | 0.186995 | 0.129221 | 0.116997 | 0.109448 |
| 1×10^{8} | 0.403013 | 0.272953 | 0.235018 | 0.219358 |
| 2×10^{8} | 0.774955 | 0.514368 | 0.469024 | 0.425384 |