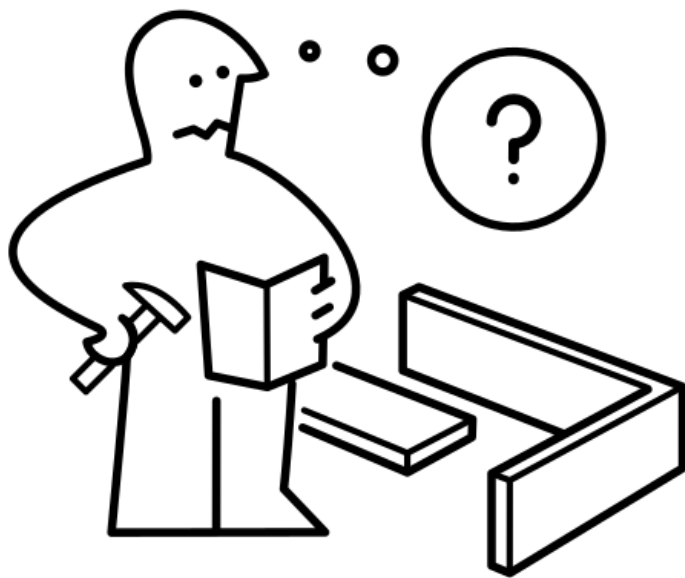
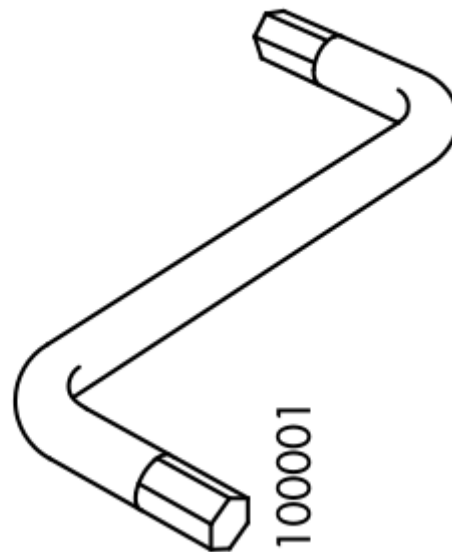


How worse can a stock perform?

Markus Bilz, 1705042



Greatest, likely loss?



Value at Risk
Simulation

Value at Risk using a Monte Carlo simulation

```
repeat n times -> first kernel
  repeat t times
    generate normal distributed number
    update interim price
    save end price to path array
extract the nth rank -> second kernel
scale value at risk to holding period
print results
```

1st kernel

(generating random prices)

specification

trivial problem / no interaction between threads

transform algorithm

All threads run the same code / no thread divergence

...

{demo}

2nd kernel

(extracting the minimal price)

{demo}

specification

non trivial problem / dependence between threads

reduce algorithm

potential bank conflicts / idle threads

...

performance evaluation

gpu specification gpu specification

NVIDIA GeForce 940MX

3 Mb dedicated memory

384 cores

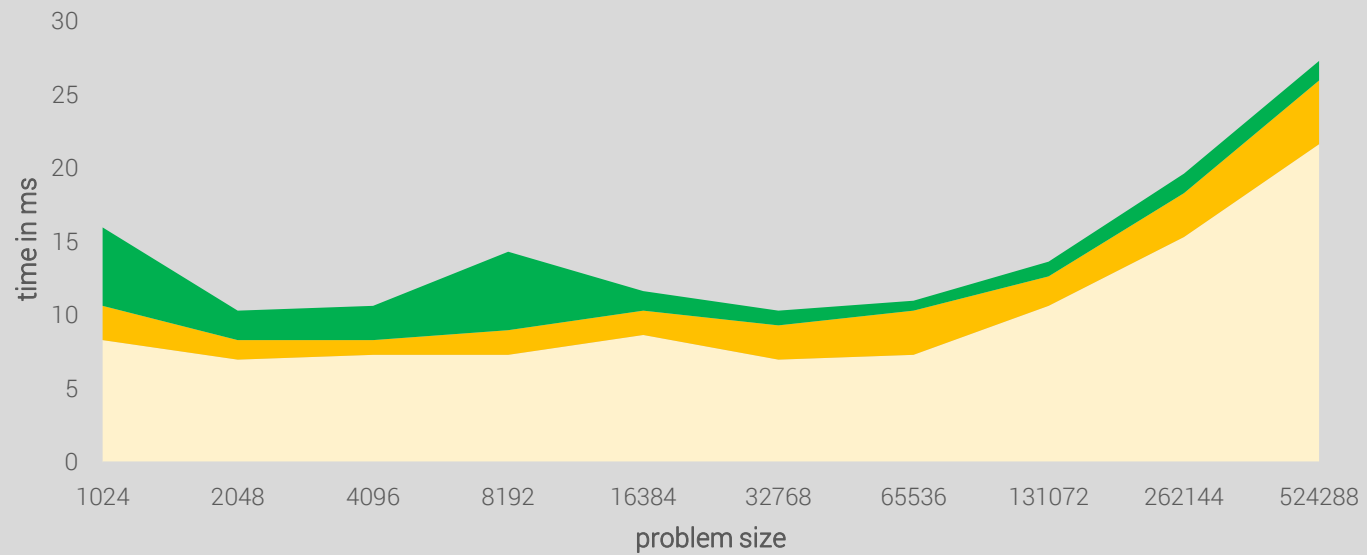
misc

using wakeup call to prevent JIT and lazy initialization

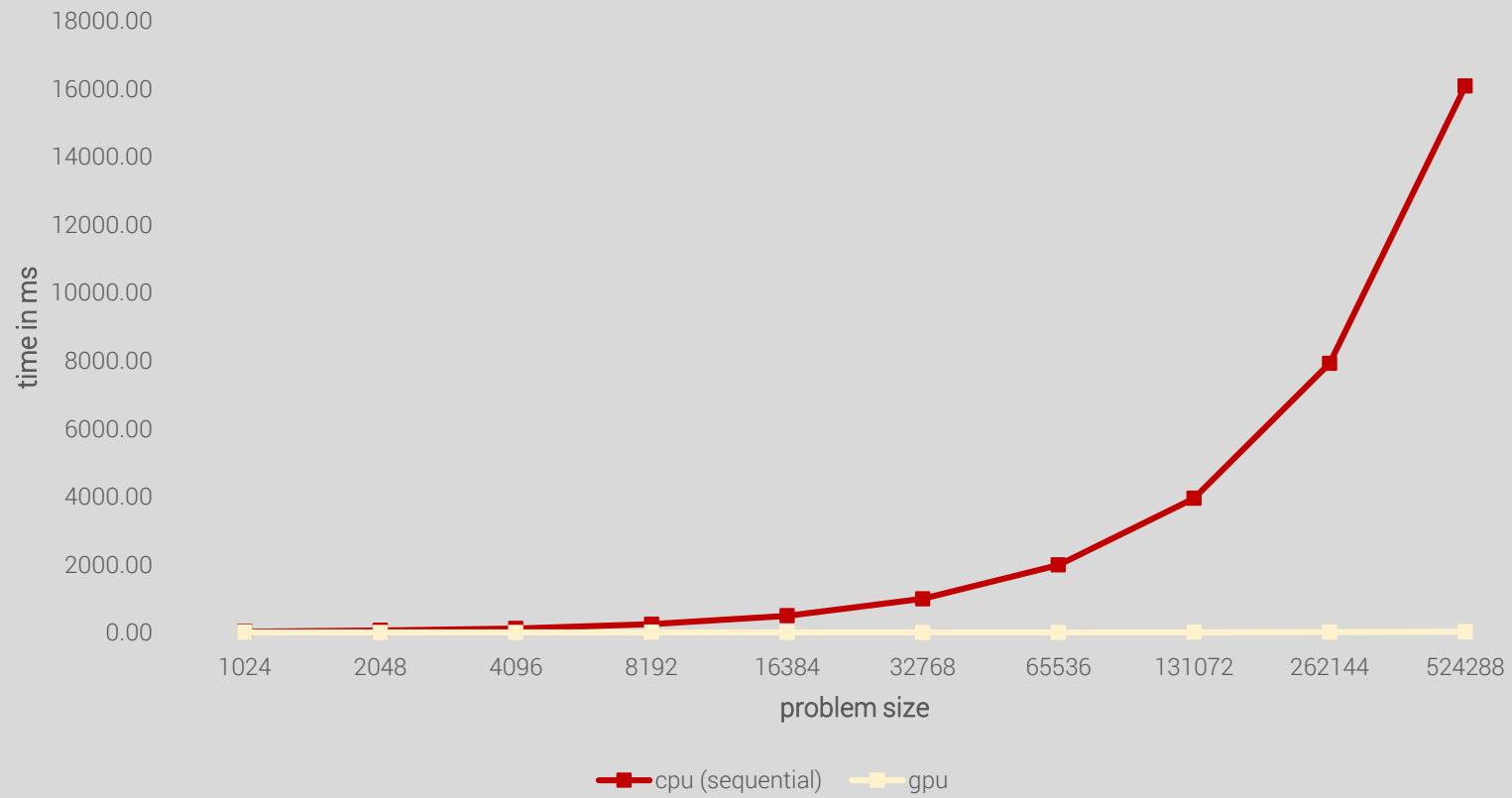
using `std::chrono::steady_clock`

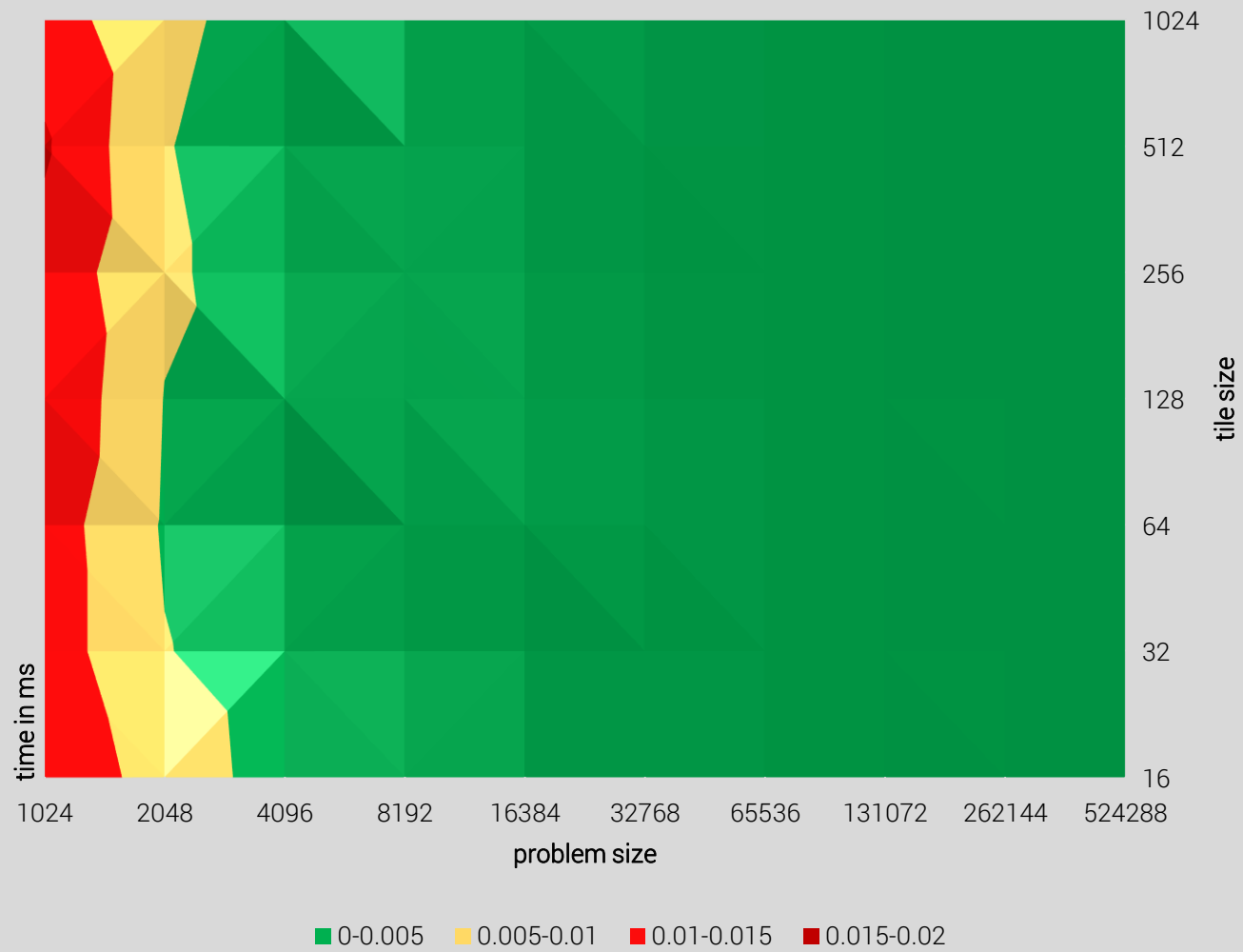
using `tile_size` with multiple of two

`accelerator_view::wait()`



■ Initialize time ■ kernel one time ■ copying time ■ kernel two time





<https://github.com/KarelZe/MC-VAR-Sim>

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