MPI Implementation of some eigen libraries others

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Chapter 1

Hierarchical Index

1.1 Class Hierarchy

This inheritance list is sorted roughly, but not completely, alphabetically:

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Chapter 2

Class Index

2.1 Class List

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Chapter 3

Class Documentation

3.1 Genfun::Argument Class Reference

Public Member Functions

- Argument (int ndim=0)
- Argument (const Argument &)
- Argument (std::initializer_list< double >)
- const Argument & operator= (const Argument &)
- double & operator[] (int I)
- const double & operator[] (int i) const
- unsigned int dimension () const

Friends

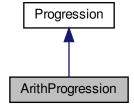
std::ostream & operator<< (std::ostream &o, const Argument &a)

The documentation for this class was generated from the following file:

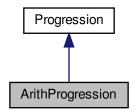
• /home/oohnohnoh1/Desktop/GIT/Research/Parallel/include/Argument.h

3.2 ArithProgression Class Reference

Inheritance diagram for ArithProgression:



Collaboration diagram for ArithProgression:



Public Member Functions

• ArithProgression (long i=1)

Protected Member Functions

• virtual long nextValue ()

Protected Attributes

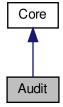
• long inc

The documentation for this class was generated from the following file:

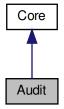
• /home/oohnohnoh1/Desktop/GIT/Research/Parallel/include/openmp2.hpp

3.3 Audit Class Reference

Inheritance diagram for Audit:



Collaboration diagram for Audit:



Public Member Functions

- Audit (std::istream &is)
- std::istream & read (std::istream &)
- double grade () const
- · bool valid () const
- bool fulfill_reqs () const

Additional Inherited Members

The documentation for this class was generated from the following files:

- /home/oohnohnoh1/Desktop/GIT/Research/Parallel/include/openmp dynamicbindingandinheritance.hpp
- /home/oohnohnoh1/Desktop/GIT/Research/Parallel/src/openmp_dynamicbindingandinheritance.cxx

3.4 background_task Class Reference

Public Member Functions

• void operator() () const

The documentation for this class was generated from the following file:

• /home/oohnohnoh1/Desktop/GIT/Research/Parallel/src/openmp_thread.cxx

3.5 Complex Class Reference

Public Member Functions

• Complex (double r, double i=0)

Friends

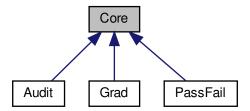
• bool operator== (const Complex &a, const Complex &b)

The documentation for this class was generated from the following file:

• /home/oohnohnoh1/Desktop/GIT/Research/Parallel/src/openmp2.cxx

3.6 Core Class Reference

Inheritance diagram for Core:



Public Member Functions

- Core (std::istream &is)
- std::string name () const
- virtual std::istream & read (std::istream &)
- virtual double grade () const
- virtual bool valid () const
- virtual bool fulfill_reqs () const

Protected Member Functions

- std::istream & read_common (std::istream &)
- virtual Core * clone () const

Protected Attributes

- std::string n
- double midterm
- double final
- std::vector< double > homework

3.7 Grad Class Reference 9

Friends

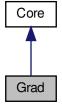
class Student_info

The documentation for this class was generated from the following files:

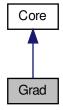
- /home/oohnohnoh1/Desktop/GIT/Research/Parallel/include/openmp_dynamicbindingandinheritance.hpp
- /home/oohnohnoh1/Desktop/GIT/Research/Parallel/src/openmp_dynamicbindingandinheritance.cxx

3.7 Grad Class Reference

Inheritance diagram for Grad:



Collaboration diagram for Grad:



Public Member Functions

- Grad (std::istream &is)
- std::istream & read (std::istream &)
- double grade () const
- bool fulfill_reqs () const

Additional Inherited Members

The documentation for this class was generated from the following files:

- /home/oohnohnoh1/Desktop/GIT/Research/Parallel/include/openmp_dynamicbindingandinheritance.hpp
- /home/oohnohnoh1/Desktop/GIT/Research/Parallel/src/openmp_dynamicbindingandinheritance.cxx

3.8 InitiateVectorMethod < ItemType > Class Template Reference

Public Member Functions

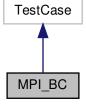
- · InitiateVectorMethod (int, int)
- void setup (int *)
- void traits ()
- · void SendVector ()
- · void GetData ()

The documentation for this class was generated from the following file:

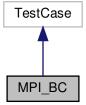
• /home/oohnohnoh1/Desktop/GIT/Research/Parallel/include/new.hpp

3.9 MPI_BC Class Reference

Inheritance diagram for MPI_BC:



Collaboration diagram for MPI_BC:



Public Member Functions

```
    MPI_BC ()
        MPI_BC class template filling.
```

- void packData ()
- void time_ellapsed ()
- void broadcast_input()
- void broadcast_vector ()
- void buildMpiType (double *, double *, int *, MPI_Datatype *)
- void Send (float, float, int, int)
- void SendVector ()
- void Receive (float *, float *, int *, int)
- void parallelAllocateVec (double *, double *, int, std::vector < int > *, MPI Datatype *)

3.9.1 Constructor & Destructor Documentation

```
3.9.1.1 MPI_BC()

MPI_BC::MPI_BC ( )
```

MPI_BC class template filling.

Placeholder

The documentation for this class was generated from the following files:

- /home/oohnohnoh1/Desktop/GIT/Research/Parallel/include/MPI_broadcast.hpp
- /home/oohnohnoh1/Desktop/GIT/Research/Parallel/src/MPI_broadcast.cxx

3.10 MPI_BC_Generic < T, Q, R > Class Template Reference

Public Member Functions

• MPI_BC_Generic (std::size_t n)

The documentation for this class was generated from the following file:

• /home/oohnohnoh1/Desktop/GIT/Research/Parallel/include/MPI_broadcast.hpp

3.11 MPI_sorting_methods Class Reference

Public Member Functions

• void **Bubble_sort** (int a[], int n)

The documentation for this class was generated from the following file:

• /home/oohnohnoh1/Desktop/GIT/Research/Parallel/src/MPI_reduce.cxx

3.12 MPIInput Class Reference

Public Member Functions

- MPIInput (int, int)
- · void MPIStart ()
- void getData ()
- · void bubbleSort ()
- void oddEvenSort ()
- void **I_send** ()

The documentation for this class was generated from the following files:

- /home/oohnohnoh1/Desktop/GIT/Research/Parallel/include/MPI_IO.hpp
- /home/oohnohnoh1/Desktop/GIT/Research/Parallel/src/MPI_IO.cxx

3.13 OMP < T > Class Template Reference

Public Member Functions

- OMP (int)
- **OMP** (const **OMP** &OMPCopy)
- OMP & operator= (const OMP &ref)
- void add (T)
- · void addup ()
- void **pi** ()

The documentation for this class was generated from the following file:

• /home/oohnohnoh1/Desktop/GIT/Research/Parallel/include/openmp1.hpp

3.14 Partstruct Struct Reference

Public Attributes

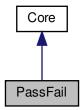
- · int class
- double **d** [6]
- char **b** [7]

The documentation for this struct was generated from the following file:

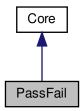
 $\bullet \ \ /home/oohnohnoh1/Desktop/GIT/Research/Parallel/src/MPI_struct.cxx$

3.15 PassFail Class Reference

Inheritance diagram for PassFail:



Collaboration diagram for PassFail:



Public Member Functions

- PassFail (std::istream &is)
- double **grade** () const
- · bool valid () const
- bool fulfill_reqs () const

Additional Inherited Members

The documentation for this class was generated from the following file:

 $\bullet \ / home/oohnohnoh1/Desktop/GIT/Research/Parallel/include/openmp_dynamicbindingandinheritance.hpp$

3.16 part1::Point Class Reference

#include <lib_mpi.hpp>

Public Member Functions

• **Point** (float _x, float _y, float _z)

Public Attributes

- float x
- float y
- float z

3.16.1 Detailed Description

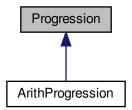
This is a simple 3D point class

The documentation for this class was generated from the following file:

• /home/oohnohnoh1/Desktop/GIT/Research/Parallel/include/lib_mpi.hpp

3.17 Progression Class Reference

Inheritance diagram for Progression:



Public Member Functions

- **Progression** (long f=0)
- void **printProgression** (int n)

Protected Member Functions

- virtual long firstValue ()
- virtual long nextValue ()

Protected Attributes

- · long first
- · long cur

The documentation for this class was generated from the following file:

/home/oohnohnoh1/Desktop/GIT/Research/Parallel/include/openmp2.hpp

3.18 QTstyle_Test Class Reference

A test class - find and replace from this template for future class definitions.

```
#include <statistics.h>
```

3.18.1 Detailed Description

A test class - find and replace from this template for future class definitions.

One of the most common examples of concepts in quantitiative finance is that of a statistical distribtion. Random variables play a huge part in quantitive financial modelling. Derivatives, pricing, cash-flow forceasting and quantitive trading all make use of statitiscal methods in some fashion

Many of the chapters within this book have made use of random number generators in order to carry out pricing tasks.

In a nutshell, we are splitting the generation of (uniform integer) random numbers from draws of specific statistical distribution,s such taht we can use the statics classes elsewhere withut bringing along the heavy random number generation functions.

Equally useful is the fact taht we will be able to "swap out" different random number generators for out statistics classes for reliability, extensibility and efficiency

A more elaborate class definition

The documentation for this class was generated from the following file:

• /home/oohnohnoh1/Desktop/GIT/Research/Parallel/include/statistics.h

3.19 Stack < T, CONT > Class Template Reference

Public Member Functions

- void **push** (T const &)
- · void pop ()
- T top () const
- bool empty () const

The documentation for this class was generated from the following file:

• /home/oohnohnoh1/Desktop/GIT/Research/Parallel/include/openmp_templates.hpp

3.20 Statistical Distribution Class Reference

Public Member Functions

StatisticalDistribution ()

A constructor.

virtual ∼StatisticalDistribution ()

Virtual destructor.

- virtual double **pdf** (const double &x) const =0
- virtual double **cdf** (const double &x) const =0
- virtual double inv_cdf (const double &quantile) const =0
- virtual double mean () const =0
- virtual double var () const =0

Variable 1.

virtual double stdev () const =0

Varable 2.

virtual void random_draws (const std::vector< double > &uniform_draws, std::vector< double > &dist_← draws)=0

Variable 3.

3.20.1 Constructor & Destructor Documentation

3.20.1.1 StatisticalDistribution()

StatisticalDistribution::StatisticalDistribution ()

A constructor.

Statistical Distribution constructor

3.20.1.2 ∼StatisticalDistribution()

virtual StatisticalDistribution::~StatisticalDistribution () [virtual]

Virtual destructor.

A more elaborate explanation here

The documentation for this class was generated from the following file:

• /home/oohnohnoh1/Desktop/GIT/Research/Parallel/include/statistics.h

3.21 Str Class Reference

Public Types

- typedef Vec< char >::size_type size_type
- typedef Vec< char >::size_type size_type

Public Member Functions

- Str (size_type n, char c)
- Str (const char *cp)
- template<class In >Str (In b, In e)
- Str (size_type n, char c)
- Str (const char *cp)
- template<class In >Str (In b, In e)

The documentation for this class was generated from the following files:

- /home/oohnohnoh1/Desktop/GIT/Research/Parallel/src/openmp2.cxx
- /home/oohnohnoh1/Desktop/GIT/Research/Parallel/include/openmp2.hpp

3.22 Student_info Class Reference

Public Member Functions

- Student_info (std::istream &is)
- Student_info (const Student_info &)
- Student_info & operator= (const Student_info &)
- std::istream & read (std::istream &)
- std::string name () const
- · double grade () const

Static Public Member Functions

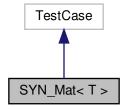
• static bool compare (const Student_info &s1, const Student_info &s2)

The documentation for this class was generated from the following files:

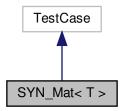
- /home/oohnohnoh1/Desktop/GIT/Research/Parallel/include/Student_info.h
- $\bullet \ \ /home/oohnohnoh1/Desktop/GIT/Research/Parallel/src/Student_info.cxx$

3.23 SYN_Mat < T > Class Template Reference

Inheritance diagram for SYN_Mat< T >:



Collaboration diagram for SYN_Mat< T >:



Public Member Functions

- SYN_Mat (unsigned _rows, unsigned _cols, const T &_initial)
- SYN_Mat (const SYN_Mat< T > &alloc)
- SYN_Mat< T > & operator= (const SYN_Mat< T > &alloc)
- SYN_Mat< T > operator+ (const SYN_Mat< T > &rhs)
- SYN_Mat< T > & operator+= (const SYN_Mat< T > &rhs)
- SYN_Mat< T > operator- (const SYN_Mat< T > &rhs)
- SYN_Mat< T > & operator-= (const SYN_Mat< T > &rhs)
- SYN_Mat< T > operator* (const SYN_Mat< T > &rhs)
- SYN_Mat< T > & operator*= (const SYN_Mat< T > &rhs)
- SYN_Mat< T > transpose ()
- SYN_Mat< T > operator+ (const T &rhs)
- SYN_Mat< T > operator- (const T &rhs)
- SYN Mat< T > operator* (const T &rhs)
- SYN_Mat< T > operator/ (const T &rhs)
- std::vector< T > operator* (const std::vector< T > &rhs)
- std::vector< T > diag_vec ()

- T & operator() (const unsigned &row, const unsigned &col)
- const T & operator() (const unsigned &row, const unsigned &col) const
- unsigned get_rows () const
- unsigned get_cols () const
- · void test1 ()
- · void test2 ()

The documentation for this class was generated from the following files:

- /home/oohnohnoh1/Desktop/GIT/Research/Parallel/include/openmp_LA.hpp
- /home/oohnohnoh1/Desktop/GIT/Research/Parallel/src/openmp_LA.cxx

3.24 TemplateUnderTest < T > Class Template Reference

Public Member Functions

- TemplateUnderTest (T *t)
- void SomeMethod ()

The documentation for this class was generated from the following file:

/home/oohnohnoh1/Desktop/GIT/Research/Parallel/include/openmp2.hpp

3.25 Trap Class Reference

Public Member Functions

- · void read ()
- void computeTrapezium ()

The documentation for this class was generated from the following file:

• /home/oohnohnoh1/Desktop/GIT/Research/Parallel/include/trapezoid.hpp

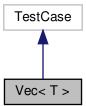
3.26 tutorial::Vec < T > Class Template Reference

The documentation for this class was generated from the following file:

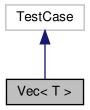
/home/oohnohnoh1/Desktop/GIT/Research/Parallel/include/lib_mpi.hpp

3.27 Vec < T > Class Template Reference

Inheritance diagram for Vec< T >:



Collaboration diagram for Vec< T >:



Public Types

- typedef T * iterator
- typedef const T * const_iterator
- typedef size_t size_type
- typedef T * iterator
- typedef const T * const_iterator
- typedef size_t size_type
- typedef T value_type
- typedef T & reference
- typedef const T & const_reference

Public Member Functions

- **Vec** (size_type n, const T &t=T())
- Vec (const Vec &v)
- Vec & operator= (const Vec &)

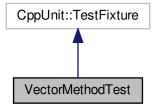
- const T & operator[] (size_type i) const
- void **push_back** (const T &t)
- size_type size () const
- iterator begin ()
- · const_iterator begin () const
- iterator end ()
- const_iterator end () const
- void runTest ()

The documentation for this class was generated from the following files:

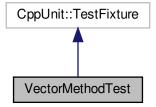
- /home/oohnohnoh1/Desktop/GIT/Research/Parallel/include/MPI_str.hpp
- /home/oohnohnoh1/Desktop/GIT/Research/Parallel/include/openmp1.hpp

3.28 VectorMethodTest Class Reference

Inheritance diagram for VectorMethodTest:



Collaboration diagram for VectorMethodTest:



Public Member Functions

- void setUp ()
- void tearDown ()
- void testConstructor ()

The documentation for this class was generated from the following file:

• /home/oohnohnoh1/Desktop/GIT/Research/Parallel/include/new.hpp

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