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Project #1 OpenMP: Monte Carlo Simulation

● **Estimate of the actual probability:**

| | | | |
|---|---------|----------|------------|
| 1 | 1000000 | 0.131180 | 18.404333 |
| 2 | 1000000 | 0.130504 | 36.441257 |
| 4 | 1000000 | 0.130813 | 72.330231 |
| 8 | 1000000 | 0.131071 | 144.559479 |

Above are the results of the 4 runs of 1, 2, 4, and 8 threads with the maximum number of trials (1000000). So, I think the actual probability is about 0.13.

● **Compute Fp, the Parallel Fraction:**

Use the results shown in last section of the 4 runs of 1, 2, 4, and 8 threads with the maximum number of trials (1000000) to calculate Fp.

According to the formula $Fp = \frac{n}{n-1} \cdot \frac{T_1 - T_n}{T_1}$, and we use Mega-Trials per second to calculate performance, so

$$Fp_2 = \frac{2}{2-1} \cdot \frac{36.441257 - 18.404333}{36.441257} \approx 0.990$$

$$Fp_4 = \frac{4}{4-1} \cdot \frac{72.330231 - 18.404333}{72.330231} \approx 0.994$$

$$Fp_8 = \frac{8}{8-1} \cdot \frac{144.559479 - 18.404333}{144.559479} \approx 0.997$$

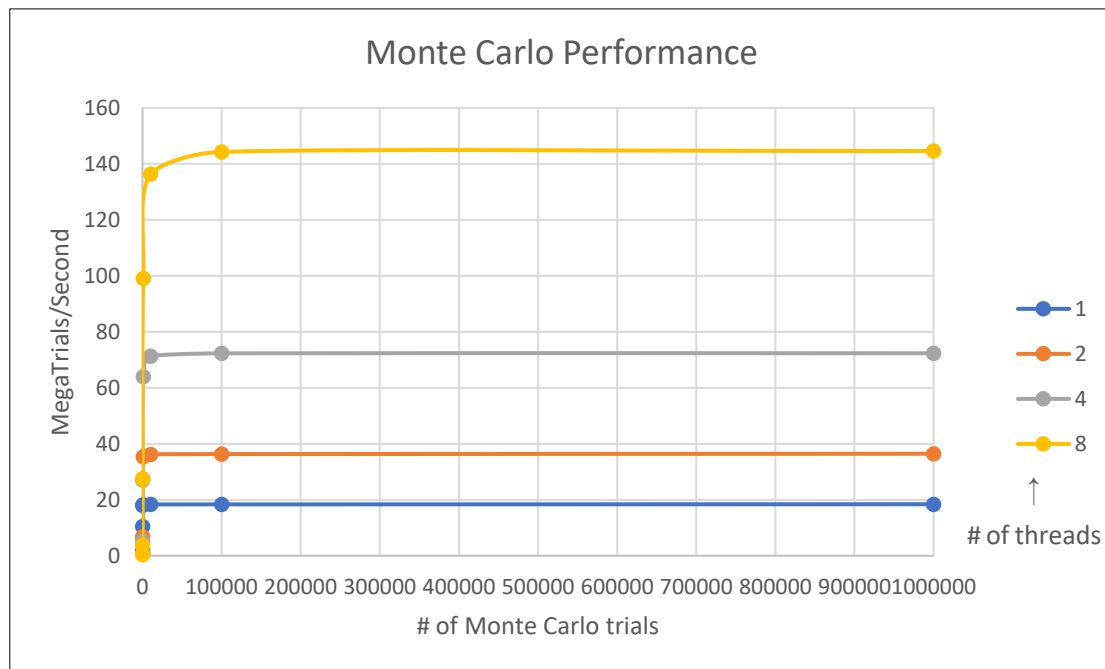
And according to formula $\overline{Fp} = \frac{\sum_{i=2}^N Fp_i}{N-1}$, $Fp = \frac{0.990+0.994+0.997}{3} \approx 0.99$.

Therefore, this computation's Parallel Fraction is 0.99.

● **Table showing performance versus trials and threads:**

| # of Monte Carlo trials \ # of cores | 1 | 10 | 100 | 1000 | 10000 | 100000 | 1000000 |
|--------------------------------------|------|-------|-------|-------|--------|--------|---------|
| 1 | 1.64 | 10.46 | 17.99 | 18.29 | 18.35 | 18.36 | 18.41 |
| 2 | 0.81 | 6.81 | 27.18 | 35.35 | 36.25 | 36.33 | 36.44 |
| 4 | 0.61 | 5.26 | 27.35 | 63.94 | 71.32 | 72.31 | 72.33 |
| 8 | 0.41 | 3.67 | 27.49 | 99.09 | 136.35 | 144.27 | 144.56 |

- **Graph of performance vs. number of trials:**



- **Graph of performance vs. number of threads**

