High Performance Computing for Science and Engineering I

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Set 2 - Diffusion and Multithreading

Issued: October 3, 2014 Hand in: October 10, 2014, 8:00am

Question 1: Diffusion in 2D

Heat flow in a medium can be described by the diffusion equation of the form

$$\frac{\partial \rho(\boldsymbol{r},t)}{\partial t} = D\nabla^2 \rho(\boldsymbol{r},t) \tag{1}$$

where $\rho(\mathbf{r},\mathbf{t})$ is a measure for the amount of heat at position r and time t and the diffusion coefficient D is constant. Lets define the domain Ω in two dimensions as $x,y\in[-1,1]$. We will use Dirichlet boundary conditions

$$\rho(-1, y, t) = \rho(x, -1, t) = \rho(1, y, t) = \rho(x, 1, t) = 0 \quad \forall \ t \ge 0$$
 (2)

and an initial density distribution

$$\rho(x, y, 0) = \begin{cases}
1 & |x, y| < 1/2 \\
0 & \text{otherwise}
\end{cases}$$
(3)

a) Discretize equation (1) using forward Euler in time and central differences in space and write a serial code to model the time evolution of $\rho(x,y,t)$.

Hint: To run the code use the example parameters in Table 1.

Table 1: Example parameters.

	D	Ω	Δt
Set 1	1	128×128	0.00001
Set 2	1	256×256	0.000001
Set 3	1	1024×1024	0.00000001

- b) Parallelize your code using manual C++ threads. Check that the parallel code produces the same result as the serial code and report your timings for n=1,6,12 threads. Hint: To run the code use the example parameters in Table 1.
- c) Make a 2D density plot of $\rho(x, y, t)$ at t = 0, 0.5, 1, 2.

Question 2: Barrier - Synchronization with threading

A barrier is a synchronization point between multiple execution units. In this exercise want to implement a barrier class using C++11 manual threading which fulfills the following syntax.

```
barrier b(nthreads);
// ... spawn 'nthreads' threads ...
// inside each thread:
b.wait()
```

The b.wait() statement returns only when all nthreads called that function.

- a) Implement the barrier class and provide a small test for it.
- b) Use the barrier in the diffusion code of Question 1 such that threads are kept alive and do not respawn on each iteration. Compare the timings with your previous implementation.

Summary

Summarize your answers, results and plots into a PDF document. Furthermore, elucidate the main structure of the code and report possible code details that are relevant in terms of accuracy or performance. Send the PDF document and source code to your assigned teaching assistant.