Università di Pisa

DEPARTMENT OF COMPUTER SCIENCE

SPM Final Project Report

The Jacobi Iterative Method

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1 Introduction

The aim of this project was to produce a program to solve linear systems using the Jacobi method.

Three different implementations are proposed here:

Sequential implementation the sequential implementation provides a vanilla implementation of the Jacobi method,

Thread implementation is a nive implementation of the algorithm using threads from C++11 standard,

FastFlow implementation is an implementation using the parallelFor from FastFlow library.

Tests were conducted on a machine using a $Intel\ Xeon\ E2650\ CPU\ (8$ cores clocked at 2GHz each with 2 contexts) and a $Intel\ Xeon\ Phi$ coprocessor (60 cores clocked at 1GHz each with 4 contexts).

Summary. The next section discusses the details of program design, including theoretical analysis of the expected performance of the parallel implementation. In Section 3 reports details about the implementation, discussing main aspects of the code and its optimization. Section 4 is divided in two sub-sections. The first sub-section discusses the methodology for the experiments and chosen parameters, while the second sub-section reports the experimental results in the form of tables and graphs. Section 5 includes the user manual for the program, and indications on how to reproduce results reported here. Finally Section 6 compares obtained results against the expected ones.

- 2 Design
- 3 Implementation
- 4 Experiments
- 4.1 Methodology
- 4.2 Results
- 5 User guide
- 6 Conclusion