Assignment: basic programming Numerical integration

The purpose of this assignment is for you to

- get started back in writing C or C++ code
- get familiar with running code on mamba
- write a simple program that will be reused in future assignments

As usual all time measurements are to be performed on the cluster.

1 Preliminary: running anything on mamba

Question: Write a code that simply prints the name of the current machine. You can obtain that name using function gethostname (check man page for details). Write that code in file prelim.cpp. You can test this works by compiling it with make prelim.

Question: Run that code on a mamba compute node using ./queue_prelim.sh. This will start a PBS job. Once this job has completed, a file preliminary_answer will be created containing the name of the compute node the command has run on.

2 Numerical Integration

Numerical integration is often used when one wants to compute $\int_a^b f(x)dx$ but one does not know how to find a primitive of f. You can use the definition of integration to obtain a simple approximation by computing $\frac{b-a}{n}\sum_{i=0}^{n-1} f\left(a+(i+.5)*\frac{b-a}{n}\right)$. n is often called the number of point in the approximation. (This is the numerical integration using the rectangle rule. You can learn more at https://en.wikipedia.org/wiki/Numerical_integration.)

Note that you do not need to understand numerical integration. The problem is just to evaluate $\frac{b-a}{n}\sum_{i=0}^{n-1} f\left(a+(i+.5)*\frac{b-a}{n}\right)$ for a particular combination of a, b, n, and f.

The provided package contains multiple functions to integrate in libfunctions.a. The functions are named f1, f2, f3, f4, and take two parameters: the first one is a floating point number x where the function is computed, and the second one is intensity an operation intensity. The second parameter is used to make the function take more time.

The code you should write should take 5 command line parameters:

- functionid, an integer to know which function to integrate. If functionid is 1, integrate f1
- a, the lower bound of the integral
- b, the upper bound of the integral
- n, an integer which is the number of points to compute the approximation of the integral
- intensity, an integer which is the second parameter to give the function to integrate

The code should compute the integral and output the value of the integral on stdout (and nothing else). The code should also measure the time it took to compute the integral and write that time (in seconds) to stderr.

Question: Write the described code. You can use the provided archive as a template. It contain a template code and makefile to help you write the code. You should only need to complete main.cpp. You should be able to test if your code is correct using make test.

Question: Report the time it takes on the cluster to integrate f1 using different number of points (from 10^1 to 10^8) and with different operation intensity (from 1 to 10^4). To help you in that task, you should be able to run make bench which should run the benchmark in a PBS job. Once that job is completed, you can draw charts using make plot which reports time in a pdf file plot/time_plots.pdf.

Make sure you keep this code around as it is your base for comparisons in future assignments. Also note that a run with 10^8 points and an operation intensity of 1,000 could take an hour to run.