High Performance Computing Proseminar 2024 Assignment 2

Stefan Wagner & Sebastian Bergner

October 10, 2024

Exercise 1

This exercise consists in writing a parallel application to speed up the computation of π .

There are many ways of approximating π , one being a well-known Monte Carlo method: The ratio of the areas of a square and its incircle is $\pi/4$. Since the exact area of a circle cannot be computed (we don't know the value of π yet), one can instead sample random points, check their distance from the center and compute the ratio of points inside the circle to all sampled points.

• Write a sequential application 'pi_seq' in C or C++ that computes π for a given number of samples (command line argument). Test your application for various, large sample sizes to verify the correctness of your implementation.

The main part of the monte carlo pi approximation is shown below. The code works as follows: generate S random points inside a squared area, if they lie inside the unit circle the length of the vector they build is ≤ 1 thus we can increase the counter. Otherwise we just ignore it. In the end we have to multipy by 4 to accommodate the fact that we only generated random numbers in the right upper quadrant (no negative numbers).

```
double mc_pi(unsigned int S) {
  int in_count = 0;
  for(unsigned i = 0; i < S; ++i) {
    const double x = rand() / (double)RAND_MAX;
    const double y = rand() / (double)RAND_MAX;
    if(x * x + y * y <= 1.f) {
        in_count++;
    }
}
return 4.f * in_count / S;
}</pre>
```

TODO table problem size

• Consider a parallelization strategy using MPI. Which communication pattern(s) would you choose and why?

As we actually don't have to accommodate relevant data that has to be distributed we can utilize the mpi reduce functionality. This should allow for least communication overhead. Each process gets its own share to work on the problem and initializes a random seed based on the rank it has. And after computing the elements inside the quarter circle we sum it up using reduce and then do the last step of the above function only in the master node (rank = 0).

- Implement your chosen parallelization strategy as a second application 'pi_mpi'. Run it with varying numbers of ranks and sample sizes and verify its correctness by comparing the output to 'pi_seq'.

 TODO table with results
- Discuss the effects and implications of your parallelization.

 TODO ask stefan? implications = speedup? communication? insert plot of speedup here
- Insert the measured wall time for 10⁹ samples for the sequential implementation and on 96 cores for MPI into the comparison spreadsheet

Exercise 2

This exercise consists in parallelizing an application simulating the propagation of heat.

A large class of scientific applications are so-called stencil applications. These simulate time-dependent physical processes such as the propagation of heat or pressure in a given medium. The core of the simulation operates on a grid and updates each cell with information from its neighbor cells.

- A sequential implementation of a 1-D heat stencil is available in heat_stencil_1D_seq.c. Read the code
 and make sure you understand what happens. See the Wikipedia article on Stencil Codes for more
 information.
- Consider a parallelization strategy using MPI. Which communication pattern(s) would you choose and why? Are there additional changes required in the code beyond calling MPI functions? If so, elaborate!
- Implement your chosen parallelization strategy as a second application 'heat_stencil_1D_mpi'. Run it with varying numbers of ranks and problem sizes and verify its correctness by comparing the output to 'heat_stencil_1D_seq'.
- Discuss the effects and implications of your parallelization.
- Insert the measured wall time for N=6144 and 96 cores into the comparison spreadsheet