

KIV/PPR

Classification of statistical distributions

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1 Assignment description

The application takes as a parameter a path to a binary file which is interpreted as a collection of double values. The goal of the program is to determine whether the input data comes from the Normal, Uniform, Exponential, or Poisson distribution. As a result, the user is presented with the final answer as well as a short reasoning as to why the application came to this particular conclusion.

It was required that the execution does not exceed a memory limit of 1GB or a time limit of 15 minutes.

The user can also specify in which mode the application should run. These modes affect how the program is executed. The application can be run in the SMP mode, which does not take advantage of any OpenCL devices. Instead, the entire code is executed on a symmetrical multiprocessor. Using the OpenCL Dev mode, the user can list out different OpenCL devices that should be involved in the program execution. Finally, the ALL mode uses all available resources found on the machine. Essentially, it combines the SMP mode and the OpenCL Dev mode.

2 Analysis

Before coding, it is important to have a great mental picture of how the problem is going to be tackled. As it turns out, there are several approaches to solve the problem. In this chapter, I am going to lay out a few options along with what solution I eventually decided to go with.

2.1 One-pass approach

Generally speaking, the input file should be processed as few times as possible, ideally once. As we can see on the Wikipedia page, each distribution can be distinguished by its corresponding Skewness [2] and Excess kurtosis [3]; they differ with every distribution. As pointed out by John D. Cook, PhD in his article [1], these statistics can be calculated in a single pass, giving us ultimately the fastest solution of the problem.

However, the algorithm does not work well with large numbers. If the input values are not within a reasonable range, the calculated data will most likely overflow due to limited double precision ¹. Therefore, it can be concluded that even though the algorithm is theoretically fast, it is not robust.

2.2 Two-pass approach

Another way to find out what distribution the input data comes from is to use statistical tests. Perhaps the biggest disadvantage of this kind of approach is that the input file has to be read at least two times, which negatively impacts the performance of the application.

On the other hand, it can be implemented in a way that is much more robust than the single-pass approach 2.1, meaning it produces correct results regardless of the input data looks like. In this section, I am going to describe the idea behind the Chi-Square goodness of fit test, which I decided to implement within this assignment [4].

¹A single multiplication of x and y may overflow. For instance, when $x = -DBL_MAX$ and $y = DBL_MAX$.

2.2.1 Chi-Square goodness of fit test

This principle of this method is to test whether measured data comes from a theoretical distribution by either accepting or rejecting the null hypothesis [5]. In other words, it calculates the difference between the measured data, in this case the data read from the input file, and a theoretical distribution with parameters derived off of the measured values.

Calculating basic statistics

Let us assume that the input data looks something like this: 1.5, -5.55, 3.1, 100, -1.0, 0.015, 215.8, ...

First, we need to calculate the following statistical values min, max, mean, and variance.

These values are used to both create a histogram and calculate the parameters of the statistical distribution. It is important to mention that not all input values may be valid doubles. This is why we need to read the input file twice. We can calculate the min, max, and mean in the first iteration without any major difficulty. However, to calculate the variance and construct the histogram, we already need to know what these values are. Hence, they must be calculated in the second iteration.

Histogram

As mentioned previously, we need to create a histogram that will represent how the input data is distributed. The histogram will be then used to calculate the difference between the theoretical distribution and the input data.

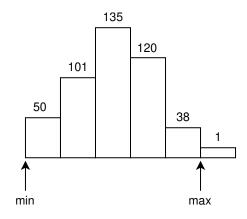


Figure 2.1: Example of a histogram

Before inserting the values into their corresponding bins. We need to decide how many bins the histogram will contain in total.

In this assignment, I took an inspiration from an online article [6] that recommends to set this value to $2n^{2/5}$, where n is the number of valid doubles in the input file.

As far as the memory constrain is concerned, let us say that the input file contains 13,421,772,800 valid double values (100GB of data). Using the formula above, we can see that the number of bins needed is 51,688. Assuming we use size_t to represent a single bin, the overall size of the histogram on a 64-bit machine is still less than 1MB. Therefore, we do not have to worry about the histogram exceeding the given memory limit.

Based on the number of intervals, and the min and max values, we can work out the width of a single interval as

(max - min) / number_of_intervals. As we process the file the second time, we insert every valid double into its corresponding bin using the following formula (value - min) / interval_size. This formula causes the very last bin to have only one value in it, the maximum itself. This would introduce a significant error when it comes to calculating the Chi-Square value. Therefore, the last interval is omitted.

CDF function

Before running the statistical test itself, we need to implement a CDF function [7] for each and every theoretical distribution we want to compare the data to. CDF stands for a cumulative distribution function and it expresses the probability that a random variable χ will take a value less than or equal to x.

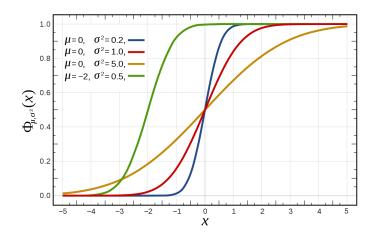


Figure 2.2: CDF function of the normal distribution [7]

Using the CDF function, we can calculate the expected number of values in each interval as $(CDF(x) - CDF(x_prev)) * count$, where count is the total number of values in the histogram.

Chi-Square test

When running the Chi-Square goodness of fit test, we need to sum up squared differences between the expected value E_i and the actual value O_i in every bin of the histogram.

$$\chi^2 = \sum_{i=1}^n \frac{(O_i - E_i)^2}{E_i}$$

The actual value for each bin is represented by the total number of values in it. To calculate the expected value, we use the CDF function of the corresponding distribution we are testing. The parameters of the CDF function were calculated in the first iteration 2.2.1.

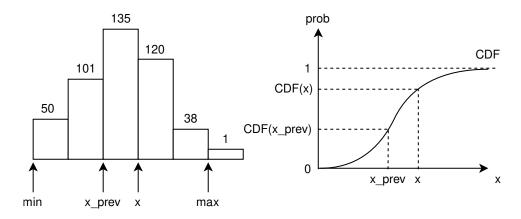


Figure 2.3: Chi-Square goodness of fit test

It should be noted that if the expected value E_i is less than 5, the current bin needs to be repetitively merged with the next one until the condition is satisfied. This is something that is required by the statistical test itself.

At the end, we end up with Chi-Square value which represents the total error of how much the data differs from the theoretical distribution.

P-value

As the intervals of the histogram are merged differently depending on the expected value E_i , we cannot make any definitive conclusions as to what distribution the data comes from. To put it simply, the histogram does not

look the same for each of the tests, hence we cannot make a unified conclusion as the input may vary with each test.

The P-value [8] represents the probability of accepting the null hypothesis. It accounts for degrees of freedom (DoF) and the already calculated Chi-Square error. The DoF value can be expressed using the following formula DoF = number_of_intervals - estimated_parameters - 1. The number of estimated parameters depends on the type of distribution. For instance, the normal distribution has two parameters μ and σ^2 .

If the P-value is less than a critical P-value, we accept the null hypothesis. Otherwise, we reject it. Ideally, there should be only one test accepted and the rest should be rejected.

3 Implementation

The entire application was implemented in Visual Studio 2022 using C++17. In this chapter, I will go over some challenges I was facing during implementation. I will also explain how the application implements parallelism. For more details of how the algorithms are implemented, please see the commented source code.

3.1 File reader

The input of the program is handled by the CFile_Reader<double> class which provides a unified thread-safe access to the input file. It is used by worker threads when processing the input file. The template parameter determines how the input data is interpreted.

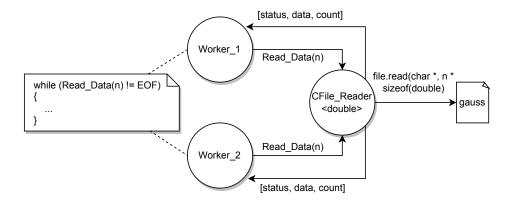


Figure 3.1: Context of CFile_Reader<double>

The return value of the Read_Data function is the following structure. It is important to point out that due to the size of a data block read off the disk, the values are purposely stored on the heap.

```
struct TData_Block
{
    NRead_Status status;
    size_t count;
    std::shared_ptr<T[]> data;
};
```

3.2 Resource manager

The purpose of the CResource_Manager class is to hand out resources to individual worker threads to process the data.

Whenever a worker thread is created, it asks CResource_Manager if there is an OpenCL device available, assuming the program was run in the All or OpenCL dev mode. If there is no device available and program was run in the All, the data is processed on the CPU. Otherwise, the worker thread finishes as the user wishes to use only OpenCL devices ¹.

3.2.1 Resource guard

The CResource_Guard class is just a wrapper that frees an OpenCL device upon destruction of the object, so the workers do not have to release the device manually when they are done.

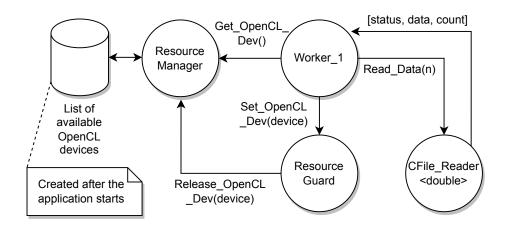


Figure 3.2: Context of CResource Manager and CResource Guard

3.3 Watchdog

The CWatchog class is there to check whether or not the program is running correctly. Each worker thread is supposed to call its method Kick(size_t count), which takes as a parameter how many values the worker thread has processed since the last call of the method. This value is added to the watchdog counter. Eventually, this counter value should equal to the size of the input file.

¹The program supports only those OpenCL devices which support double precision.

The watchdog is a separate thread that periodically checks if the counter has changed. If it has, it goes to sleep for a number of seconds which can be specified using the <code>-w</code> parameter 5.3. If it has not, the watchdog will print out a warning message saying that the program may not be running correctly ²

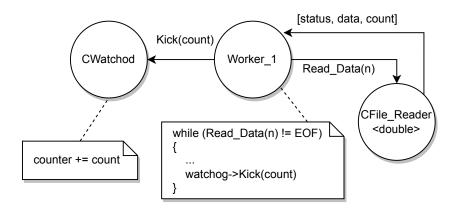


Figure 3.3: Context of CWatchdog from a point of a single worker thread

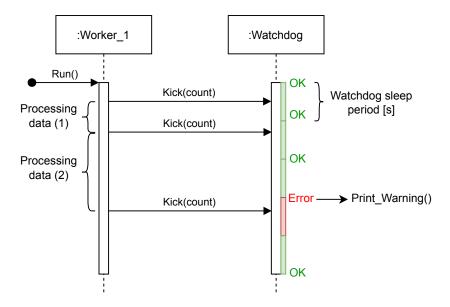


Figure 3.4: Sequence diagram of "Kicking" the watchdog

²For example, the OS may not be scheduling the threads of the application fast enough as there might be processes with a higher priority.

3.4 File Processor

As mentioned in section 2.2, the program uses a two-pass approach. In each of the interactions, it creates a number of worker threads to process the input file. Depending on the mode, each thread either processes its designated block of data on a CPU or on a GPU. When the block processed, it reports the statistics to the farmer for their final aggregation.

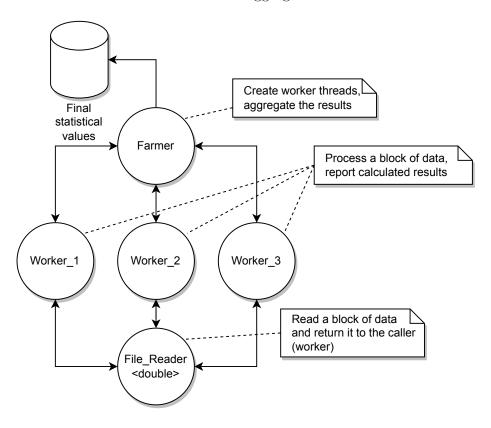


Figure 3.5: Farmer-worker schema for both iterations

The farmer-worker schema follows the same pattern in both iterations. The only difference is what the workers are calculating. The output of the first iteration is the minimum, maximum, mean, count (number of valid doubles), and all_ints (whether or not all values are integers). The output of the second iteration is the variance, sd (standard deviation), and the histogram.

The final statistical values are held in a class called CFile_Stats which fires off both iterations.

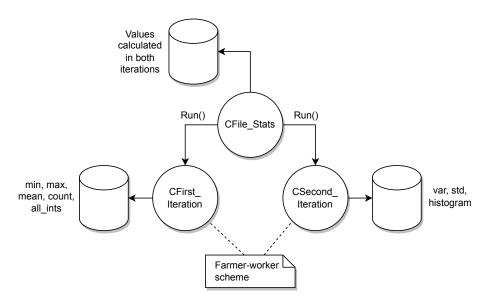


Figure 3.6: Farmer-worker schema for both iterations

3.4.1 First Iteration

Statistical values calculated in the first iteration are held in the following data structure.

```
struct TValues
{
    double min = std::numeric_limits<double>::max();
    double max = std::numeric_limits<double>::lowest();
    double mean = 0.0;
    size_t count = 0;
    bool all_ints = true;
};
```

We can effortlessly calculate all of the statistical values except for the mean. If the input make up only double values, it is obvious that the mean must be a double values as well. However, if we apply the following algorithm, the final result may overflow.

```
TValues local_values{};

for (size_t i = 0; i < count; ++i)
{
    const double value = data[i];

    ++local_values.count;
    const double delta = value - local_values.mean;
    local_values.mean += delta / local_values.count;
}</pre>
```

In general, if we have two double values $x = DBL_MAX$ and $y = -DBL_MAX$, we are unable to calculate the difference of these two values as the result will not fill into a double. The solution is to scale the input down by dividing all values by 2.

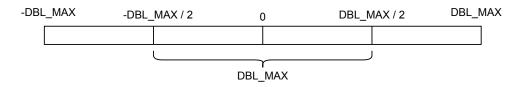


Figure 3.7: Scaling the values down to avoid overflowing

Scaling the numbers down will not change how they are distributed. However, it will affect the result of the Chi-Square goodness of fit test for the Poisson distribution. The solution, in this case, is to multiply the calculated statistical values back up by 2. We do not have to worry about overflowing values as the Poisson distribution does not contain any negative numbers. The general rule here is therefore

```
if (min >= 0) { Scale_Values_Up(2); }.
```

OpenCL

When it comes to OpenCL, I decided to implement a numerical reduction algorithm which will be executed by every work item within a work group. The disadvantage of this approach is that we will need a separate local memory for every statistical value we want to calculate (min, max, ...). It is possible that due to the total local memory size, we will not be able to run the kernel as it would exceed the maximum local memory size of the OpenCL device.

This was tacked by repetitively reducing the size of a work group in half until the condition was satisfied. To ensure correct execution of the numerical reduce algorithm, the work group size needs to be a power of 2, hence dividing the work group size by 2.

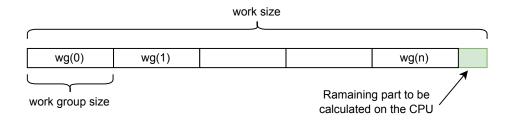


Figure 3.8: Dividing work among multiple work groups (wg)

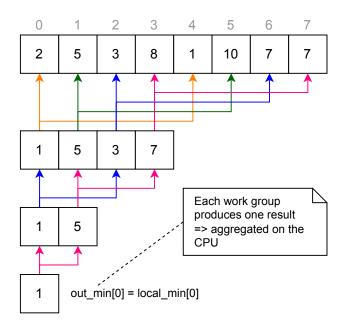


Figure 3.9: Numerical reduce algorithm (calculating the minimum)

The source code of the kernel functions is held in the following file src/processing/gpu_kernels.h.

3.4.2 Second Iteration

The second iteration works essentially the same as the first iteration. It just uses different formulas to calculate different statistical values. One thing I

would like to highlight though, is the way a histogram is created using an <code>OpenCL</code> device.

3.4.3 Creating a histogram on an OpenCL device

The issue is that not every OpenCL device supports the atom_inc operation [10]. This function would be used to atomically increment the value in the bin the current value would fall into (each bin is represented using the size_t datatype).

One solution would be to use uint32_t instead of size_t, and use the atomic_inc function, which takes a uint32_t. However, we would limit ourselves as to how many values we would be able to store in the histogram. Instead, I decided to represent each bin (size_t) as two uint32_t numbers.

```
size_t slot_id = (size_t)((value - min) / interval_size);
uint old_value = atomic_inc(&histogram[2 * slot_id]);
uint carry = old_value == 0xFFFFFFFF;
atomic_add(&histogram[2 * slot_id + 1], carry);
```

The final value in each bin is then calculated as histogram[2 * i] + (histogram[2 * i + 1] * sizeof(uint)).

3.5 Chi-Square goodness of fit test

The Chi-Square goodness of fit test is implemented as described in subsection 2.2.1. The CTest_Runner class executes all tests in parallel. Also, we do not have to run a test for every single distribution. For example, if the min < 0, we do not have run the tests for the Poisson distribution or the Exponential distribution.

The results are then sorted primarily by their corresponding P-values and secondly by their Chi-Square error. The final answer is at the 0^{th} position.

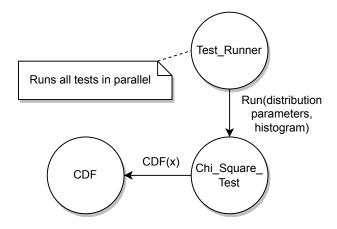


Figure 3.10: Running the Chi-Square goodness of fit test

3.5.1 P-Value

Calculating the P-value involves a lot of math. In this assignment, I decided to implement the ACM 299 algorithm [11] that calculates the P-value.

3.5.2 CDF Poisson

All CDF functions can be implemented just by writing down the corresponding formula, except for the Poisson distribution.

$$f(k,\lambda) = P(0 \le X \le k) = \sum_{x=1}^{k} \frac{\lambda^x}{x!}$$

The issue is that we are unable to use this formula for large values of k. Luckily, there is an article that explains how it can be implemented using the Ramanujan's factorial approximation [12].

3.6 Vectorization

As an attempt to further improve the performance of the program, I decided to use manual vectorization. This technique was applied in the second iteration when the program calculates the variance ³. Using __m256d, the variance is calculated as four double values in parallel. After each block of data is processed, these values are summed up into the final result.

³It was chosen due to its data dependability.

```
Address: kiv_ppr::CSecond_Iteration::Execute_On_CPU(kiv_ppr::CSecond_Iteration::TValues &, const kiv_ppr::CFile_Reader<double>::TData_Block &, unsignt *
  Viewing Options
                    if (index == 3)
                                    rbx,3
                                    kiv_ppr::CSecond_Iteration::Execute_On_CPU+191h (07FF71FEA9EE1h)
 00007FF71FFA9F89
                    {
                        index = 0;
 00007FF71FEA9E8B
                        Update_Variance(valid_doubles, _var, _mean, _count_minus_1);
novsd xmm2,qword ptr [valid_doubles]
 00007FF71FEA9E8E
  00007FF71FEA9E96
                                    xmm3,qword ptr [rbp+0B0h]
  00007FF71FEA9E9E
                                    xmm0,qword ptr [rbp+0B8h]
 00007FF71FEA9EA6
                                    xmm1,qword ptr [rbp+0C0h]
 00007FF71FEA9EAE
                                   xmm3,xmm3,xmm2
 00007FF71FEA9EB2
                      vunpcklpd
                                   xmm1,xmm1,xmm0
 00007FF71FEA9EB6
                                   ymm0,ymm1,xmm3,1
 00007FF71FEA9EBC
                      vsubpd
                                    ymm2,ymm0,ymmword ptr [_mean]
 00007FF71FEA9EC4
                      vdivpd
 00007FF71FFA9FC9
                      vmulpd.
 00007FF71FEA9ECD
                                    ymm0,ymm1,ymmword ptr [_var]
                      vaddpd
 00007FF71FEA9ED2
                      vmovupd
 00007FF71FEA9ED7
                      vmovupd
                                    ymmword ptr [_var],ymm0
```

Figure 3.11: SIMD instructions used for variance calculation

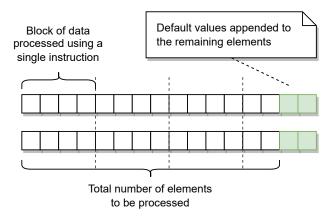


Figure 3.12: Processing a data block using vectorization

If the input chunk of data is not a multiple of four, we need to append default values to the end, so the processor is able to process it using an SIMD instruction. We need to make sure they do not affect the final result. In the case of variance, we need to append the value of the mean to the end, so the difference is zero, and final result is not affected. If we calculate the min, for instance, we need to append std::numeric limits<double>::max().

```
__m256d _delta = _mm256_sub_pd(_vals, _mean);
const __m256d _tmp_value = _delta;
_delta = _mm256_div_pd(_delta, _count_minus_1);
_delta = _mm256_mul_pd(_delta, _tmp_value);
_var = _mm256_add_pd(_var, _delta);
```

The process of vectorization also takes place in the first iteration when the program calculates the minimum and the maximum. In particular, it is used both in the SMP mode as well as when the program calculates the remaining part of a data block that an OpenCL device was not able to calculate.

```
Address: kiv_ppr::CFirst_Iteration::Execute_On_CPU(kiv_ppr::CFirst_Iteration::TValues &, const kiv_ppr::CFile_Reader<double>::TData_Block &)

    Viewing Options

 00007FF71FEAD685 jne
                                     kiv_ppr::CFirst_Iteration::Execute_On_CPU+166h (07FF71FEAD6E6h)
                          const auto _vals = utils::vectorization::Create_4Doubles(valid_doubles, 4,
 00007FF71FEAD687
  00007FF71FEAD68F
                      vmovsd
 00007FF71FEAD697 vmovsd
                                     xmm0,qword ptr [rbp+0A0h]
  00007FF71FEAD69F
                                     xmm1,qword ptr [rbp+0A8h]
 00007FF71FEAD6A7 vunpcklpd xmm3,xmm3,xmm2
00007FF71FEAD6AB vunpcklpd xmm1,xmm1,xmm0
  00007FF71FEAD6AF vinsertf128 ymm4,ymm1,xmm3,1
                        _min = _mm256_min_pd(_min, _vals);
/movupd ymm0,ymmword ptr [_min]
  00007FF71FEAD6B5 vmovupd
                                     ymm0,ymm0,ymm4
                                     ymmword ptr [_min],ymm0
ymmword ptr [_min],ymm0
  00007FF71FEAD6BE vmovupd
  00007FF71FEAD6C3 vmovupd
                        _max = _mm256_max_pd(_max, _vals);
                                   ymm0,ymmword ptr [_max]
 00007FF71FEAD6CB vmovupd
                                     ymm0,ymm0,ymm4
  00007FF71FEAD6D0 vmaxpd
                                      ymmword ptr [_max],ymm0
ymmword ptr [_max],ymm0
  00007FF71FEAD6D4
                      bauvomv
  00007FF71FEAD6D9
                       vmovupd
```

Figure 3.13: SIMD instructions used for the min, max calculation

4 Experiments

4.1 Performance of different modes

As a first experiment, I wanted to find out how much the execution time differs with each mode. I generated a 16GB file to test out the performance of the application.

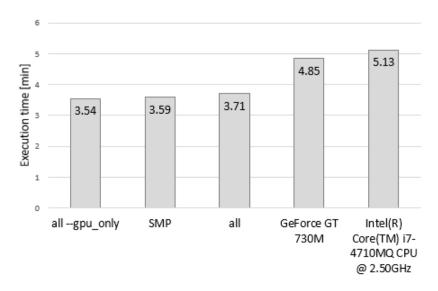


Figure 4.1: Mode performance comparison

¹ The program was run in each of the modes 10 times. The final value was calculated as the average of all the values with the extremes taken away.

As an outcome of this experiment, I decided to implement an option --gpu_only switch 5.3 that prevents the use of a CPU OpenCL device. As it turns out, using a CPU as an OpenCL device negatively impacts the performance of the application ². The measured values can be found in the attachments 7.2.

¹Parameters of the machine used for testing: LenovoT540p; Intel(R) Core(TM) i7-4710MQ CPU @ 2.50GHz 2.49 GHz, installed RAM 8.00 GB, GPU used GeForce GT 730M

²The numerical reduction algorithm used in this application performs better on a GPU

4.2 Performance after vectorization

In order to find out how much vectorization improves the overall performance of the application, I used the Ubuntu ISO image which can be downloaded from their website [13]. The program was run five times for each data block size ³.

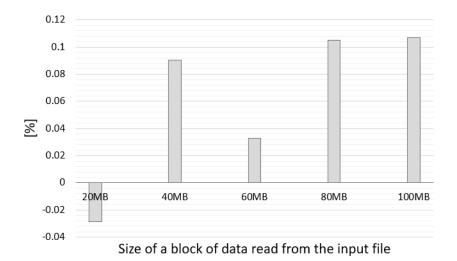


Figure 4.2: Performance improvement of the program run in the SMP mode

The highest improvement out of all can be seen in the chart shown above. It is caused by the absence of <code>OpenCL</code> devices. All work is done only by the <code>CPU</code>, so the portion of vectorized code is executed more often than if there were other devices the work would be split among. However, it is important to mention that the overall application of the program was found almost identical. Results of the other two modes can be seen further down below. ⁴.

 $^{^{3}}$ Each value was calculated as a ratio of the averaged measured time of the program execution.

⁴The tests were carried out on a Lenovo ThinkPad T490s with the following parameters: Intel Core i7-8565U, 16 GB RAM, Intel(R) UHD Graphics 620

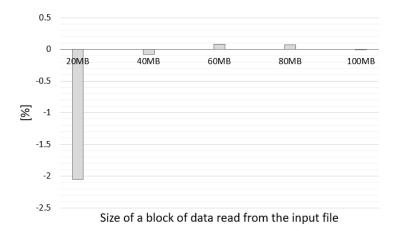


Figure 4.3: Performance improvement of the program run in the ALL mode

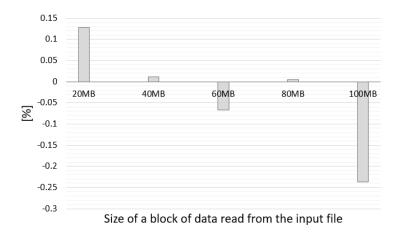


Figure 4.4: Performance improvement of the program run in the OpenCL dev mode

The raw data of each of these measurements can be found in the attachments 7.1.

4.3 Bottleneck

The bottleneck of the application was found out to be reading data from the disk. When the program reads an exceptionally big chunk of data at once, it can be observed that the GPU does not have any performance issues when processing the data. Instead, it periodically waits for the CPU to finish reading data from the disk.

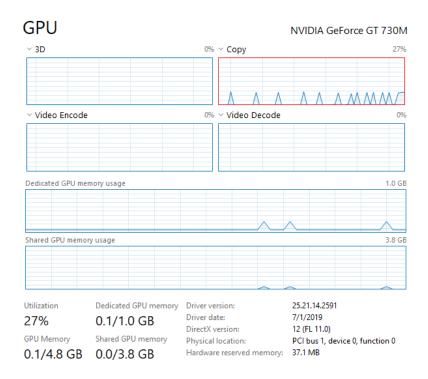


Figure 4.5: Usage of GeForce GT 730M

The program was executed with and additional option -b 209715200 5.3 to make the application read 200MB from the input file at a time.

5 User manual

The program should run on both Linux and Windows. However, it was primarily tested on the Windows platform.

5.1 Dependencies

The application uses the OpenCL.lib library along with the cl.hpp file. To parse the input arguments, it takes advantage of the cxxopts header-only library [9].

5.2 Compulsory parameters

There are two compulsory parameters the user must enter when running the program. The first parameter is a path to the input file, and the second one is the mode in which the program will execute (SMP, ALL, or a list of OpenCL devices to be used). After the compulsory parameters, the user can enter optional parameters.

5.3 Help

To see what parameters can be passed into the program, all the user has to do is to run the pprsolver.exe --help command. All parameters can be used either in their short version (-p 0.01) or the more descriptive version (--p_critical=0.01). Handling input parameters is done with the use of cxxopts, which is an open-source header-only library [9].

```
-b, --block size arg
                           Number of bytes read from the
 input file at a
                           time (block size) (default:
 10485760)
-w, --watchdog period arg How often the watchdog checks if
 the program
                           is working correctly [s] (default:
  10)
-t, --thread count arg
                           Number of threads created by the
 application
                           (default: 8)
-g, --gpu_only
                           Do not use an OpenCL device which
is not a GPU
-h, --help
                           Print out this help menu
```

The -g switch is there to leave out the use of an OpenCL devices which are not GPUs. As far as performance is concerned, a CPU OpenCL device may not be optimal to execute the numerical reduction algorithm design within this project.

5.4 Invalid path

If the user enters an invalid path or the program fails to open up the input file, they will be presented with the following error message.

```
c:\dev> pprsolver.exe gauss all
The program is running in 'all' mode
Block size per read = 1310720 [B]
Watchdog checkup period = 10s
Number of threads = 8

Available OpenCL devices supporting double precision:
GeForce GT 730M
Intel(R) Core(TM) i7-4710MQ CPU @ 2.50GHz
Failed to open the input file (gauss)
```

5.5 Execution examples

5.5.1 Run (1)

```
c:\dev> pprsolver.exe gauss smp
The program is running in 'SMP' mode
Block size per read = 1310720 [B]
Watchdog checkup period = 10s
Number of threads = 8
Processing file gauss [16000 B]
Calculated statistics (parameters):
      = -4.3361
min
max
      = 3.6349
mean = 0.026487
count = 2000
      = 0.5156
var
      = 1.0155
sd
Distribution
               Chi Square
                              DF
                                        P-value
                                                     Accepted
_____
                                         _____
                                                     _____
                                         0.80958
Normal
               19.612
                              26
                                                     YES
Uniform
               2468.5
                              38
                                         0
                                                     NO
Level of significance = 5%
The date correlates the most to the Normal distribution.
Time of execution: 0 sec
```

In this example, the program was run the in SMP mode. In the first section of the output, the program prints out settings to be used for the program execution (mode, number of threads, etc.). After that, the program prints out the name of the input file along with statistical values calculated within the first as well as the second iteration. Lastly, the program prints out the results of the Chi-Square goodness of fit test along with the final answer based on these results ¹.

¹DF stands for degrees of freedom.

$5.5.2 \quad \text{Run} \ (2)$

```
c:\dev>pprsolver.exe ubuntu-22.04.1-desktop-amd64.iso all --
   gpu_only
The program is running in 'all' mode
Block size per read = 1310720 [B]
Watchdog checkup period = 10s
Number of threads = 8
Available OpenCL devices supporting double precision:
GeForce GT 730M
Processing file ubuntu-22.04.1-desktop-amd64.iso [3826831360 B]
Calculated statistics (parameters):
     = -1.7977e + 308
max = 1.7977e + 308
mean = -2.9636e+303
count = 477109960
var = inf
    = inf
sd
Distribution Chi Square DF
                                  P-value Accepted
                                     -----
                                                 _____
-----
                            --
              2.7837e+12
Uniform
                            5919
                                                 NO
Normal
              2.3855e+08
                            -2
                                      0
                                                 NO
Level of significance = 5%
Statistically, none of the tests has been accepted.
However, based on the Chi-Square error (2.7837e+12) and the
   degrees of freedom (5919), the data seems to correlate the
   most to the Uniform distribution though it is STRONGLY
   recommended to double verify the answer.
Time of execution: 11 sec
```

In the example, none of the Chi-Square goodness of fit tests was accepted. However, the program still gives the user an answer based on the Chi-Square

error. It also recommends the user to double verify the answer as it may not be correct 2 .

5.5.3 Run (3)

c:\dev>pprsolver.exe test_data.dat "GeForce GT 730M"
The program is running in 'OpenCL devs' mode
Block size per read = 1310720 [B]
Watchdog checkup period = 10s
Number of threads = 8

Checking availability of the listed devices:
Name: GeForce GT 730M (OK)

Processing file test_data.dat [80 B]

Calculated statistics (parameters):
min = 3.6187
max = 6.7795
mean = 4.8955
count = 10
var = 1.3727
sd = 1.1716

Distribution	Chi Square	DF	P-value	Accepted
Normal	0.02245	-2	0	NO
Uniform	0.1	-2	0	NO
Exponential	0.30159	-1	0	NO

Level of significance = 5%

Statistically, none of the tests has been accepted. Judging by all degrees of freedom being less than 0, you may need to input more data into the program.

Time of execution: 0 sec

²The var and sd values are inf because they are too big to fit into a double.

In this example, the program came to the conclusion that the user did not provide enough data and therefore, it cannot answer the question what distribution the data comes from. It is based on the fact that the histogram is made of only a very few bins (DF < 0).

6 Conclusion

The program correctly classifies all of the test files that were provided with the assignment. The program was tested on an Intel CPU, Intel GPU, Nvidia GPU, and AMD GPU. It was concluded that using OpenCL devices does not out perform the SMP mode as much due to the bottleneck found in reading data from the disk. Also, as you can see in figure 4.4, using a CPU as an OpenCL devices slows down the overall performance of the application.

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7 Attachments

7.1 Performance after vectorization

	ALL Mode											
	20MB		20MB 40MB			60MB		MB	100MB			
	N	V	N	V	N	V	N	V	N	V		
1	10080	10083	10073	10070	10132	10119	10113	10129	10100	10096		
2	10098	10106	10072	10098	10127	10105	10115	10113	10118	10106		
3	10071	11107	10091	10086	10100	10120	10123	10115	10117	10103		
4	10085	10095	10069	10083	10110	10101	10130	10114	10100	10120		
5	10094	10092	10075	10085	10132	10117	10113	10086	10097	10113		

Table 7.1: Time of the program execution [ms] in the ALL mode with different block sizes read from the input file

1

	OpenCL dev Mode											
-	20MB		20MB 40MB		60MB		801	MB	100MB			
	N	V	N	V	N	V	N	V	N	V		
1	15350	15331	15471	15470	15443	15478	15437	15435	15391	15451		
2	15427	15390	15459	15439	15487	15493	15432	15445	15418	15456		
3	15459	15427	15472	15497	15449	15431	15456	15465	15437	15491		
4	15371	15363	15479	15470	15468	15454	15481	15467	15466	15477		
5	15371	15365	15448	15444	15474	15517	15439	15429	15458	15478		

Table 7.2: Time of the program execution [ms] in the <code>OpenCL Dev</code> mode with different block sizes read from the input file

¹N means not vectorized and V means vectorized.

	SMP Mode											
	20MB		20MB 40MB			60MB		80MB		мВ		
	N	V	N	V	N	V	N	V	N	V		
1	9066	9064	9072	9061	9112	9105	10113	10086	10130	10120		
2	9068	9096	9090	9077	9109	9107	10109	10101	10108	10105		
3	9093	9076	9087	9090	9104	9103	10091	10103	10139	10199		
4	9061	9056	9077	9072	9114	9115	10114	10107	10126	10109		
5	9059	9068	9067	9052	9107	9101	10099	10076	10111	10107		

Table 7.3: Time of the program execution [ms] in the SMP mode with different block sizes read from the input file

7.2 Performance of different modes

all -gpu_only	all	SMP	GeForce GT 730M	Intel(R) Core(TM) i7-4710MQ CPU @ 2.50GHz
4.82	3.52	2.85	5.63	3.48
4.18	3.23	5.28	4.52	6.05
3.37	2.8	3.1	4.63	4.73
3.13	3.43	4.47	4.95	4.8
3.2	3.1	3.27	8.75	5.25
3.12	5.03	3.48	4.85	5.53
2.98	4.02	2.85	4.17	5
4.5	3.68	3.63	4.6	5.1
3.8	5.42	3.72	4.38	7.15
2.58	3.63	4.18	5.22	4.57

Table 7.4: Times of execution [min] of different modes (tested on a 16GB file).