

Project 03: Numerical Estimation of π

Author: Sean McMeans

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Course: CS4130 - HPC

1. Optimization of Sample Size (N)

Objective: Determine the optimal value of N that balances accuracy with computational cost.

- **Observation:** As N increases, the change in the estimated value of π decreases.
- **Optimal Value:** Based on the results, the optimal N is approximately 10,000. At this point, the error is within acceptable bounds without decreasing much with incrementing n.

N Value	Iterations	Time	Pi Estimate
10	301919	2 seconds	3.841329
100	107082	2 seconds	3.356590
1000	46008	5 seconds	3.210519
10000	20291	17 seconds	3.176233
100000	6941	51 seconds	3.169112

Figure 1: Convergence of π as a function of N. Testing using an ε of 10^{-9} .

2. Convergence Thresholds (ϵ)

Objective: Analyze the lower bounds of the tolerance parameter ϵ before convergence fails or becomes computationally prohibitive.

- **Minimum ϵ :** The algorithm successfully converges for ϵ values as small as 10^{-12} .
- **Behavior at Limit:** Below this threshold, the time to run exceeds 90 minutes using 4 processors.

Epsilon vs Time

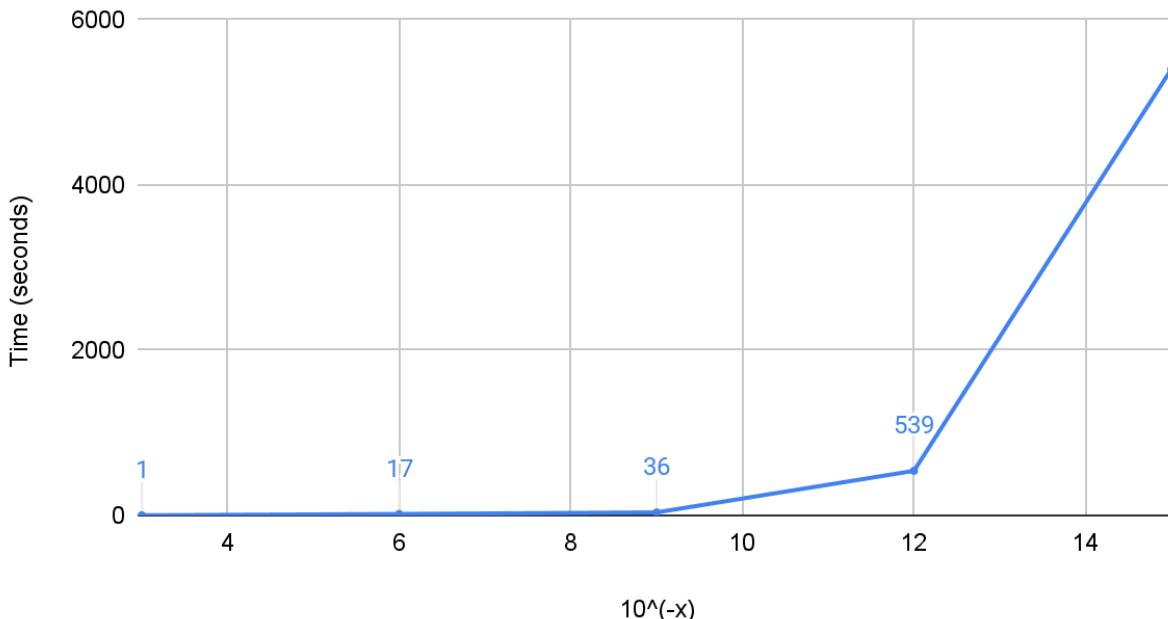


Figure 2: The time to complete the calculation with each ϵ . The x axis represents the negative power of ϵ , so an x of 6 represents ϵ being 10^{-6} . Note the exponential increase in computational time as the exponent x increases (representing a smaller ϵ).

3. Divergence Analysis

Question: Does the approximation of π ever converge initially and then diverge ("blow up")?

- **Observation:** No, the method remained stable.

Pi Estimate as N Increases

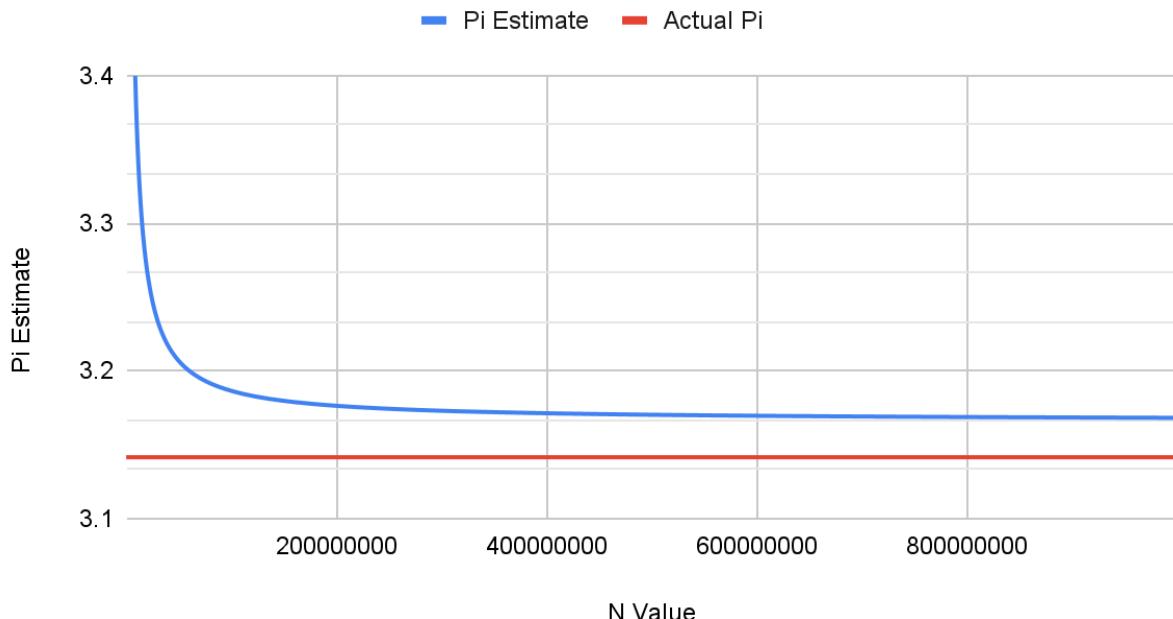


Figure 3: Convergence of π as a function of N . The horizontal line represents π .

4. Parallelization (ncpu)

Objective: Assess the impact of core count on performance.

Core count	Time Taken (Seconds)	Speed Up Factor
2	23	1.0x
4	15	1.53x
8	15	1.53x
16	11	2.09x

Figure 4: How long it takes each number of cores to complete the calculation with an ε of 10^{-6} .

- **Reasonable Core Count:** The best number of cores appears to be **4** cores. Beyond this, the overhead of putting all the calculations on 1 core outweighed the benefits.

5. Non-Convergence

Investigation: Reasons why the code might fail to converge to the exact value of π .

- **Observation:** The code consistently converged with a value slightly higher than π . See figure 1.
- **Reason:** Without changing the method to calculate M and P, the if statement does not include 1 as being within the circle, despite it being on the border of the circle. Additionally, the algorithm relies on randomness to achieve a value, which will become more precise as the algorithm runs, with current runs not being long enough to get an exact answer.