CHI CHIEH WENG

CUDA: Monte Carlo Simulation

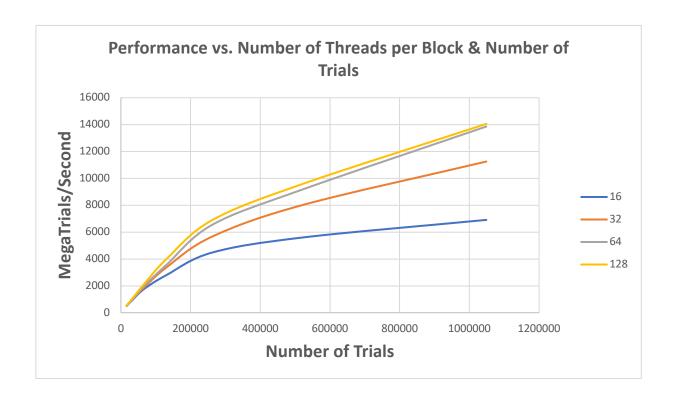| BLOCKSIZE	NUMTRIALS						
	16384	32768	65536	131072	262144	524288	1048576
16	500	939.45	1747.44	2805.48	4478.95	5607.11	6907.25
32	516.13	1003.93	1863.51	3379.54	5669.2	8035.31	11248.88
64	533.33	982.73	1965.45	3571.05	6543.13	9199.33	13855.4
128	533.33	1051.33	2102.67	4003.91	6895.62	9609.39	14051.46

Performance : MegaTrials/Second

BLOCKSIZE	NUMTRIALS						
	16384	32768	65536	131072	262144	524288	1048576
16	10.09	9.99	9.96	10.12	9.97	10.06	10
32	9.98	9.92	10.12	10.05	10.08	9.94	10
64	10.35	10.22	9.99	9.97	10.07	9.97	10
128	10.2	9.82	10	9.99	9.98	9.99	10.04

Monte Carlo performance table

Performance vs. Number of Threads per Block & Number of Trials

CHI CHIEH WENG

Performance vs. Number of Threads per Block & Number of Trials