Project #1 - OpenMP: Monte Carlo Simulation

Junhyeok Jeong jeongju@oregonstate.edu CS 475 - 001- S2020

Tell me what machine ran this on

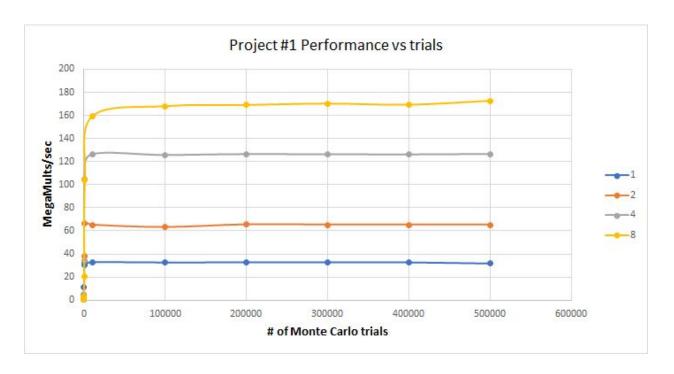
- I ran my program on OSU flip3 server.

Result Data chart

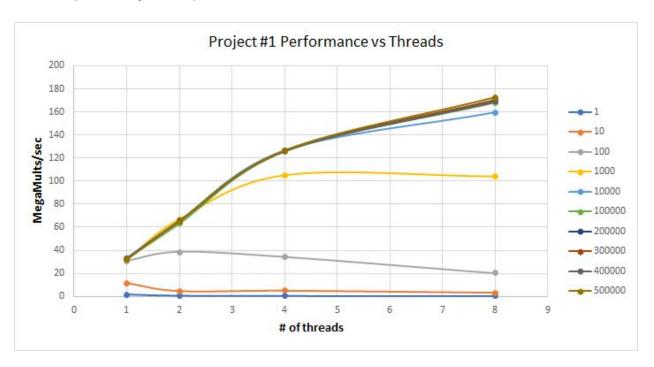
Threads	Trials	Probabilit	Performa	Execution
		у	nce	time
1	1	0	1.64181	6.13E-07
1	10	0.2	11.4016	8.77E-07
1	100	0.17	30.7795	3.25E-06
1	1000	0.151	31.749	3.15E-05
1	10000	0.1296	32.8282	0.000305
1	100000	0.13044	32.5782	0.00307
1	200000	0.1301	32.663	0.006123
1	300000	0.13036	32.637	0.009197
1	400000	0.13021	32.6135	0.01227
1	500000	0.131364	31.6282	0.015859
2	1	0	0.758694	1.38E-06
2	10	0.1	4.55748	2.46E-06
2	100	0.12	38.3856	2.62E-06
2	1000	0.113	66.7646	1.51E-05
2	10000	0.1312	65.1428	0.000164
2	100000	0.13267	63.055	0.001596
2	200000	0.130155	65.3996	0.003076

2	300000	0.130133	65.2369	0.004599
2	400000	0.130242	65.2913	0.006144
2	500000	0.130974	65.2595	0.007664
4	1	0	0.540519	2.14E-06
4	10	0	4.81715	2.27E-06
4	100	0.16	34.0735	3.17E-06
4	1000	0.14	105.163	9.79E-06
4	10000	0.1285	126.17	8.39E-05
4	100000	0.13219	125.614	0.000798
4	200000	0.131505	126.375	0.001588
4	300000	0.131337	126.194	0.002379
4	400000	0.131268	126.088	0.003192
4	500000	0.131088	126.48	0.003954
8	1	0	0.33888	2.96E-06
8	10	0.2	3.10263	3.99E-06
8	100	0.18	20.1	4.98E-06
8	1000	0.127	104.123	9.79E-06
8	10000	0.1355	159.333	6.34E-05
8	100000	0.13087	168.033	0.0006
8	200000	0.130415	169.037	0.001183
8	300000	0.13026	170.244	0.001768
8	400000	0.13064	169.232	0.002368
8	500000	0.13092	172.64	0.002896

1. Do a table and two graphs showing performance versus trials and threads.



- The "Performance vs trials" graph shows that adding more threads increased the performance indicator (MegaMults/sec). Although the increase rate between single and quad threads was consistent (about 30 -> 60 -> 120), the rate dropped significantly after quad threads.



 When I compared to the above graph, the "Performance vs Threads" graph made me see the threads scheduling overhead reduce the performance increment rate.

2. Choosing one of the runs (the one with the maximum number of trials would be good), tell me what you think the actual probability is.

I chose 500000 trials (maximum number of trials) for this question. I believe that the actual probability of 500000 trials for all threads is **about 13%** because I calculated the probability that the beam hits the plate by tweaking code based on the conditions from the project description. First, it said "If d is less than 0., then the circle was completely missed. (Case A) Continue on to the next trial in the for-loop." I put below code before Case B:

```
if (d < 0.) {
     continue;
}</pre>
```

Next, it said "If tmin is less than 0., then the circle completely engulfs the laser pointer. (Case B) Continue on to the next trial in the for-loop. I put below code before Case C:

```
if (tmin < 0.) {
    continue;
}</pre>
```

Next, it said "If tt is less than 0., then the reflected beam went up instead of down. Continue on to the next trial in the for-loop. Otherwise, this beam hit the infinite plate. (Case D) Increment the number of hits and continue on to the next trial in the for-loop." I put below code to accumulate the number of plate hits:

```
if (t < 0.) {
      continue;
}
numHits = numHits + 1;</pre>
```

Lastly, the code said

```
currentProb = (float)numHits/(float)NUMTRIALS;
```

This line will calculate the probability with the division between accumulated number of plate hits and the number of trials (In my case, 1 10 100 1000 10000 100000 200000 300000 400000 500000).

Most of all, the reduction flag of loop in the code:

```
#pragma omp parallel for default(none) shared(xcs,ycs,rs,tn)
reduction(+:numHits)
```

Will check the plate hit validation.

3. Compute Fp, the Parallel Fraction, for this computation.

- To compute Parallel Fraction, I use the speed-up from 1 to 8 threads with maximum trials (500000) because I tested threads from 1 to 8 sequentially.

Threads	Performance
1	31.6282
2	65.2595
4	126.48
8	172.64

- SpeedUp = (Performance with 8 threads) / (Performance with 1 thread) = 172.64 / 31.6282 = 5.45842001758 = **about 5.46**
- According to Amdahl's Law,

$$SpeedUp = \frac{T1}{Tn} = \frac{1}{\frac{Fparallel}{500000} + (1 - Fparallel)}$$

$$Fparallel = \frac{4.46}{5.46} * \frac{500000}{499999} = about \ 0.82$$

$$MAXSpeedUp = \frac{1}{1 - Fparallel} = \frac{1}{1 - 0.82} = about \ 5.56$$