

Variables

- 5000 forecasters.
- 1 node.
- 5 jobs (1000 forecasters for each job).
- 5 cores per job (25 cores total).
- 4 cores for parallelization (20 cores total).

Files

- `forecasting_jobs.py`: Ensemble forecasting using SLURM jobs and parallelization in each job. Uses 5 jobs, 4 cores each (total 20 cores, but we allocate 25 cores for safety).
- `forecasting_parallel.py`: Ensemble forecasting with parallelization only
- `forecasting_sequential.py`: Ensemble sequential forecasting, slightly modified original script.
- `forecasting_statistics.py`: Used for `forecasting_jobs.py`; aggregates forecasting results from all jobs (stored in separate files) and computes statistics for forecasts: mean, median, standard deviation, 5th percentile, 95th percentile.
- `forecasting_times.py`: Used for `forecasting_jobs.py`; aggregates wall time and CPU time results from different files from all jobs (stored in separate files) and computes statistics for these times: mean and standard deviation,
- `run_forecasting.slurm`: Allocates resources for HPC, creates jobs, assigns forecaster indexes and calls `forecasting_jobs.py` for each job. After all jobs finish, calls `forecasting_statistics.py` and `forecasting_times.py`.

Results

Sequential

- Wall Time: 334.89 seconds.
- CPU Time: 334.52 seconds.

Parallel

- Wall Time: 123.17 seconds.
- Total CPU Time (mean of CPU times per process): 120.23 seconds.

Jobs & Parallel

- Mean Prediction:

- ```

[[0.10918222 0.6908175]
[0.2849728 0.9722714]
[0.5416403 1.4277105]
[0.98153037 2.2264762]
[1.8064601 3.7108335]]

```
- Median Prediction:

```

[[0.10919091 0.69080937]
[0.284967 0.97224283]
[0.5406905 1.427799]
[0.9777038 2.223302]
[1.7947545 3.6983738]]

```
  - Standard Deviation:

```

[[0.00192012 0.00192012]
[0.01074926 0.01139928]
[0.0370691 0.04214301]
[0.09473313 0.12140258]
[0.21914582 0.310242]]

```
  - 5th Percentile:

```

[[0.10597918 0.6876123]
[0.26744672 0.95375821]
[0.4830503 1.36030653]
[0.8344852 2.03451651]
[1.46746479 3.2281215]]

```
  - 95th Percentile:

```

[[0.11238778 0.69402101]
[0.30248668 0.99068165]
[0.60491512 1.49778273]
[1.14282214 2.42779185]
[2.18349829 4.23087006]]

```
  - Wall Time (jobs):
    - Mean: 23.76 seconds.
    - Standard Deviation: 0.29 seconds.
  - Total CPU Time (mean of CPU times per process and jobs):
    - Mean: 23.72 seconds.
    - Standard Deviation: 0.48 seconds.