1. PROBLEM DESCRIPTION

You are familiar with the numerical integration for calculating using the rectangle rule. Simpson’s Rule is a better integration algorithm than the rectangle rule because it converges quickly. Suppose we want to compute \( \int_{a}^{b} f(x) \, dx \). We divide the interval \([a, b]\) into \(n\) sub intervals where \(n\) is even. Let \(x_i\) denote the end of the \(i\)th interval, for \(1 \leq i \leq n\), and let \(x_0\) denote the beginning of the first interval. According to Simpson’s rule:

\[
\int_{a}^{b} f(x) \, dx \approx \frac{1}{3n} \left[ f(x_0) - f(x_n) + \sum_{i=1}^{n/2} (4f(x_{2i-1}) + 2f(x_{2i})) \right]
\]

In the case of \(\pi\) calculation problem, \(f(x) = \frac{4}{1 + x^2}\), \(a = 0, b = 1\), and \(n\) is an input parameter.

(1) Partition the data using contiguous blocks instead of columns (the whole data should be automatically divided by the number of processors to be determined by run time). Write a parallel program using MPI (blocking communication routines) to compute \(\pi\) using Simpson’s Rule. The program should be able to run on any number of processors (to be specified at run-time). Run and test your program on the Stampede 2.

(2) Write the same program using Non-blocking communication and check the correctness of the program (by comparing with the

INPUTS

The number of intervals, \(n\), and the number of processors, \(p\).

Work to be reported.

(a) Prints out the value of \(\pi\) (from Processor 0 only) for part 1 and compare it (the error) with the simple integration equation shown in class.

(b) Print out the value of \(\pi\) for part 2.

(c) Analyze the scalability of the problem by varying both the number of processors and \(n\) (\(P = 4, 8, 16, 32, n = 100,000, 200,000, 400,000, 800,000\)). Draw a plot of this scalability (efficiency vs number of processors and 4 curves, one for each data size).
3. PROBLEM DESCRIPTION

Measure the timing performance of MPI collection communication routines broadcast and all-to-all exchange (thus you will write two programs) in the same manner as a collective communication routine’s time is measured (explained in class).

HINTS

(1) Your program should work on a dynamically created integer array to be used in these routines. The array size will be the user input.

(2) The routine can also be tested on 2, 4, 8, or 16 processors.

(3) The program should display the original and final array from each processor (along with the processor number)

(5) Draw a curve for broadcast with the number of processors on the x-axis (2, 4, 6, 16) and the timing in y-axis (one curve for array size 8 in each processors, another for 16 and another for 32). Draw another curve for all-to-all exchange. Include both curves in a WORD file.

SUBMISSION: WHAT, WHEN & HOW

(1) This assignment is due on or before April 24, 2018

(2) Send your source programs, including any comments, and the WORD file to the TA (Khalid, Saifullah <saifullah.khalid@mavs.uta.edu>).