

The Problem Finding Out

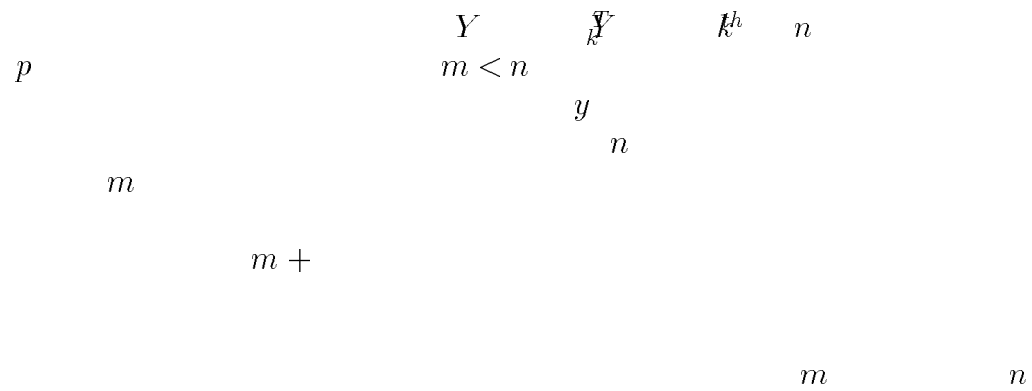
F

2 Minimum Variance Method

V

Detection of outliers is an old problem. Given a set of data (observations) find out which observations are outliers in our ordinary data. For example, a dataset that measures the height of people might have measurements for a basketball player's body weight and color of hair. If we throw two dinosaurs and five fishmen into the experiment we would expect to find the data points to be outliers.

B



3 The Program

V

Since with the available small amplitude data, the algorithm fitted the data from simulated data, the simulated data can be used to no matter the data obtained later on from the real data. This no matter the limitation with variation in Mahalanobis distance of the fitted data.

3 1 General Characteristics

F

B

3 2 Major Data Structures

y

p

nvar

nexp

calibvol

ordis

label

nexp

ifor

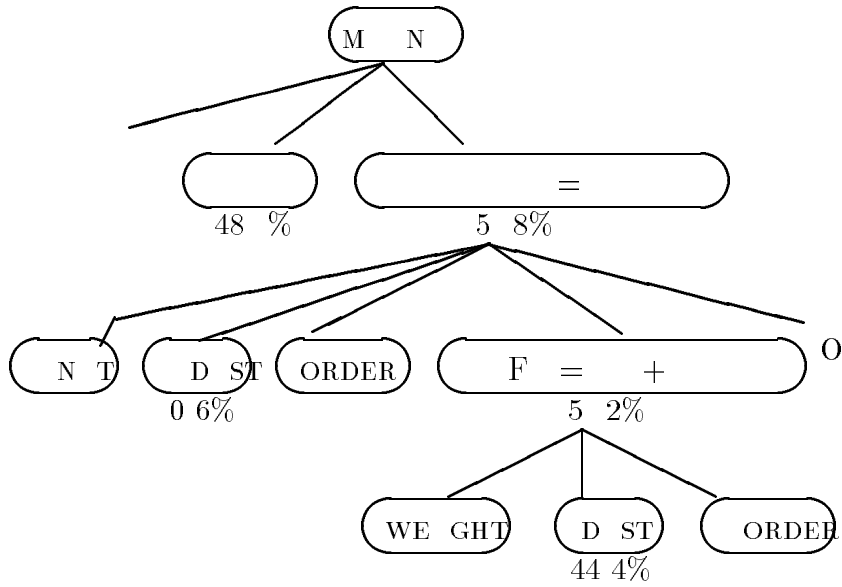
nvar+

nexp;

: wtin(i)
 $\leq i \leq \text{nexp}$

i

3.3 Call Graph



C

F

nvar nexp
nexp

%

F

;

;

F

B

4 Programming

4.1 Execution Timing

Figure 4.1 shows the execution timing of the program. The execution time is measured in seconds. The execution time is approximately 0.1 seconds. The execution time is measured in seconds.

4.2 Getting the Right Results

W
D ST
V

³This data is taken from [4] on the effect of light variables on the composition of 87 different types of milk.

5 Pa a za S a gy

```
DO 11
%
DO 11 W %
```

5.1 The Main Loop

```
4 DO 11
:
```

```
V
iwt
ordis
stanvol *
stanvol
isymb
label
idum
*
```

```
volmin, fmsub, wtin[], det, nlow, ifor, i, vol, j, dism[] iy
:
```

```
idum
```

⁴Pa all li ation A i tanT Tool f om G o gia T h i d i b d in [1]

W

idum

B

```

      wtin(1:nexp)      wtin
nstalac      wtin(1:nexp,1:NNSIM)
      wtin(1:nexp,i)      j      wtin(1:nexp,j)      i
      nexp

```

5 2 A Parallel Random Number Generator

:

$$x_{n+ i} = ax_{n i} + b_i \text{ mod } m$$

F

i b

fl

F

r = prng_next(me)

$\leq me \leq$

5 3 CALIB

F

W

6 R u

6 1 The Effect of I/O

W

;

W

:

#	

A

W

:

F

	: :
	: :

W

:

;

O H E K O W T
;

W

:

fl

Collating Strategy and Total Runtime

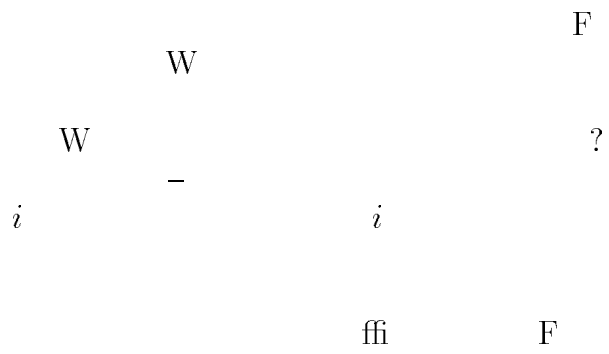
	:	:
	:	:
	:	:

%

nextpl

F

6.2 Private vs Replicated Arrays



	RUN1	RUN2	RUN3
wtin, dsim			
ordis, stanvol			
label, iwt			
	:	:	:
	:	:	:
26			
26	:	:	:
26			
A	:		
	26	26	

6 3 Speedup

		F
	:	
	D ST	
	:	:
	:	:
	:	:
		:
	D ST	

W

11

DO

—

:

- ?
- ?
- ? W
- ?

5

?

?

B

P _ONE_SP_ ONG

6 4 Granularity

P _ONE_SP_ ONG

⁵The figure 1/7 om f om ali ing that a on it ation b gin x ution th y t m i tting up th th ad fo th n xt on Th i not nough al ulation to ov om pa all lov h ad wh n v n it ation fini h b fo th 8th an b t up

!

:

F

S E

:

GR

S E

ff

GR

PS_ONE_SP_ ONG

7 E a g g h App ca

O r n² r n

:

d infini um

F

V

8 mm

T

F P T

;F

P T
P T

D ST

P T

B

F
F ;

det

w s

F
F

F

F

P T F

F

; ;

B

;

W

W

W

;

9 mm h KSR

F

B

F

;

B

0 Ack w dg m

B F Y F
F

R f c

B :
IEEE Sof w r - J
D An ysis nd Robus n ss J -J
B

S is ics nd Compu ing
J
S is ics : -

Journ of P r nd Dis ribu d Compu ing : -

B Z
Journ Am ric n S is ic Associ ion

Appendix A: Abbreviated Symbol Table

Variable =====	Scope =====	Size =====	Comments =====
aa	Task Local		For original Ran. # Gen.
calib:calibvol output->	Parameter	100	See calibvol
calib:idum <-in/out->	Parameter		See idum
calib:med <-input	Parameter		
calib:nexp <-input	Parameter		
calib:nvar <-input	Parameter		
calib:sumdis	Local	100	Accumulates shortest sits
calib:volmin output->	Parameter		
calib:y	Local	1000	Random data points
calibvol	Local	100	Calibrated volume/size
det	Task Local		Unused
dism	Local	100	Distances for
dist:det output->	Parameter		current subset
dist:dism output->	Parameter	100	See dism
dist:fmsub <-input	Parameter		Size of subset
dist:nexp <-input	Parameter		See nexp
dist:nvar <-input	Parameter		See nvar
dist:wtin <-input	Parameter	10	Subset membership
dist:y <-input	Parameter	1000	See y
fmsub	Task Local		Size of current starting subset
gasdev:idum	Parameter		See idum
gaussj:a <-in/out->	Parameter	100	
gaussj:ifault output->	Parameter		
gaussj:n <-input	Parameter		
gaussj:pivinv	Local		
idat	Task Local		Which data set to process
idum	Task Local		"seed" for Rand. # Gen.
ifor	Task Local		Current sete size (nlow..nexp)
init:idum <-in/out->	Parameter		Random No. seed
init:nexp <-input	Parameter		See nexp
init:nvar <-input	Parameter		See nvar
init:wtin output->	Parameter	100	Subset membership
isymb	Task Local	100	0 if point is close, 1 if far
iwt	Task Local	100	

label		Task Local	100	Original pos. of points
ludcmp:a	<-input	Parameter	100	See y
ludcmp:d	output->	Parameter		
ludcmp:indx	<-input	Parameter	10	See nvar
ludcmp:n	<-input	Parameter		See nexp
med		Task Local		# points in 1/2 volume ellipsoid
milkin:nexp	output->	Parameter		Large data set
milkin:nvar	output->	Parameter		"
milkin:y	output->	Parameter	1000	"
nexp		Task Local		Number of observations
nlow		Task Local		One more than prev sample size
nnsim		Local		Parameter: # simulations to run
nsim		Task Local		Used by Ran # Gen to initialize
nstalac		Task Local		Which run, 1:100
nvar		Task Local		Variables/observation
order:label	<-in/out->	Parameter	100	Index of orig. pos.
order:nobs	<-input	Parameter		# of data (nexp)
order:ordt	output->	Parameter	100	Sorted distances
order:t	<-input	Parameter	100	Unsorted data
ordis		Local	100	Ordered distances
ran2:idum		Parameter		See idum
stout:dism	<-input	Parameter	100	See dism
stout:idat	<-input	Parameter		Whether small or large data used
stout:ifor	<-input	Parameter		See ifor
stout:isymb	output->	Parameter	100	See isymb
stout:nexp	<-input	Parameter		See nexp
volmin		Task Local		Min vol calculated so far
weight:ifor	<-input	Parameter		Subset size (m)
weight:label	<-input	Parameter	100	Li=1 if i-th distance
weight:nexp		Parameter		is one of minimum ones
weight:wtin	output->	Parameter	100	New sample, memb. func.
woodin:nexp	output->	Parameter	--	The smaller dataset
woodin:nvar	output->	Parameter		"
woodin:y	output->	Parameter	1000	"
wtin		Local	100	Subset membership function
y		Local		1000 The input data

Appendix B: Static Call Graph and Loop Listing

MAIN 114 lines MAIN calls:

```
1 call(s) to read      (ask user which data set to use)
1 call(s) to woodin   (routine to input small data set)
1 call(s) to milkin   (routine to input large data set)
1 call(s) to ran2     ("prime" the random number generator)
1 call(s) to calib    (calculate estimated mean distance for sample sizes)
  2 call(s) to write
  2 call(s) to order
  2 call(s) to dist
  1 call(s) to weight
  1 call(s) to init
  1 call(s) to gasdev
  2 call(s) to ran2
1 call(s) to init     (find the initial subset of nvar+1 datapoints)
  1 call(s) to ran2   (do it randomly)
3 call(s) to order    (sort the M. distances)
3 call(s) to dist     (compute M. distances for all nexpt points)
  1 call(s) to ludcmp (LU decomposition)
  1 call(s) to write
  1 call(s) to gaussj (Gaussian elimination)
1 call(s) to weight   (get the m+1 minimum distances)
1 call(s) to stout    (output a stalactite)
  1 call(s) to write
6 call(s) to write    (various outputs from main routine)
```

Loop listing for the Main Routine (* = trivially parallelizable)

```
-----
(lines 41-42) *      do 20 isim=1,nsim
  1 call(s) to ran2
(lines 48-99)       do 11 nstalac=1,maxstal
  4 call(s) to write
  1 call(s) to init
  2 call(s) to dist
  2 call(s) to order
  1 call(s) to weight
  1 call(s) to stout
```

```

(lines 64-86)          do 10 ifor=nlow,nexp
    1 call(s) to weight
    1 call(s) to dist
    1 call(s) to stout
    1 call(s) to order
    1 call(s) to write
    (lines 70-71) *      do 18 i=1,nexp
    (lines 82-83) *      do 12 j=1,nexp
(lines 104-106)        do 13 i=1,nexp
(lines 110-112) *      do 14 i=nlow,nexp
7 simple loop(s)

```

Loop listing for CALIB (78 lines)

```

-----
(lines 145-146) *      do 15,i=1,nexp
(lines 147-194)        do 11 nstalac=1,ncalib
    1 call(s) to write
    1 call(s) to init
    2 call(s) to dist
    2 call(s) to order
    1 call(s) to weight
    1 call(s) to gasdev
    (lines 151-154)      do 1 i=1,nexp
        1 call(s) to gasdev
        (lines 152-154) *      do 1 j=1,nvar
            1 call(s) to gasdev
    (lines 165-186)      do 10 ifor=nlow,nexp
        1 call(s) to weight
        1 call(s) to dist
        1 call(s) to order
        (lines 174-176)      do 17 ix=1,nexp
        (lines 182-183) *      do 12 j=1,nexp
    (lines 189-193) *      do 3 i=nlow,nexp
(lines 198-201) *      do 16 i=nlow,nexp
(lines 202-205) *      do 18 i=nlow,nexp
    1 call(s) to write
10 simple loop(s)

```

Loop listing for DIST (55 lines)

```
(lines 298-301)      do 2 i=1,nvar
  (lines 300-301) *   do 2 j=1,nvar
(lines 302-307)      do 3 ix=1,nexp
  (lines 303-306)     do 4 i=1,nvar
    (lines 305-306) *   do 4 j=1,nvar
(lines 308-311)      do 5 i=1,nvar
  (lines 310-311) *   do 5 j=1,nvar
(lines 315-318)      do 8 i=1,nvar
  (lines 316-318) *   do 8 j=1,nvar
(lines 326-334)      do 6 ix=1,nexp
  (lines 328-330)     do 7 i=1,nvar
    (lines 329-330) *   do 7 j=1,nvar
(lines 340-342)      do 1,i=1,nvar
13 simple loop(s)
```

Appendix C: FORGE Timing Data

Viewing APR/aca2/aca.t

>PSRTIM 20 Timing Profile for Routine aca

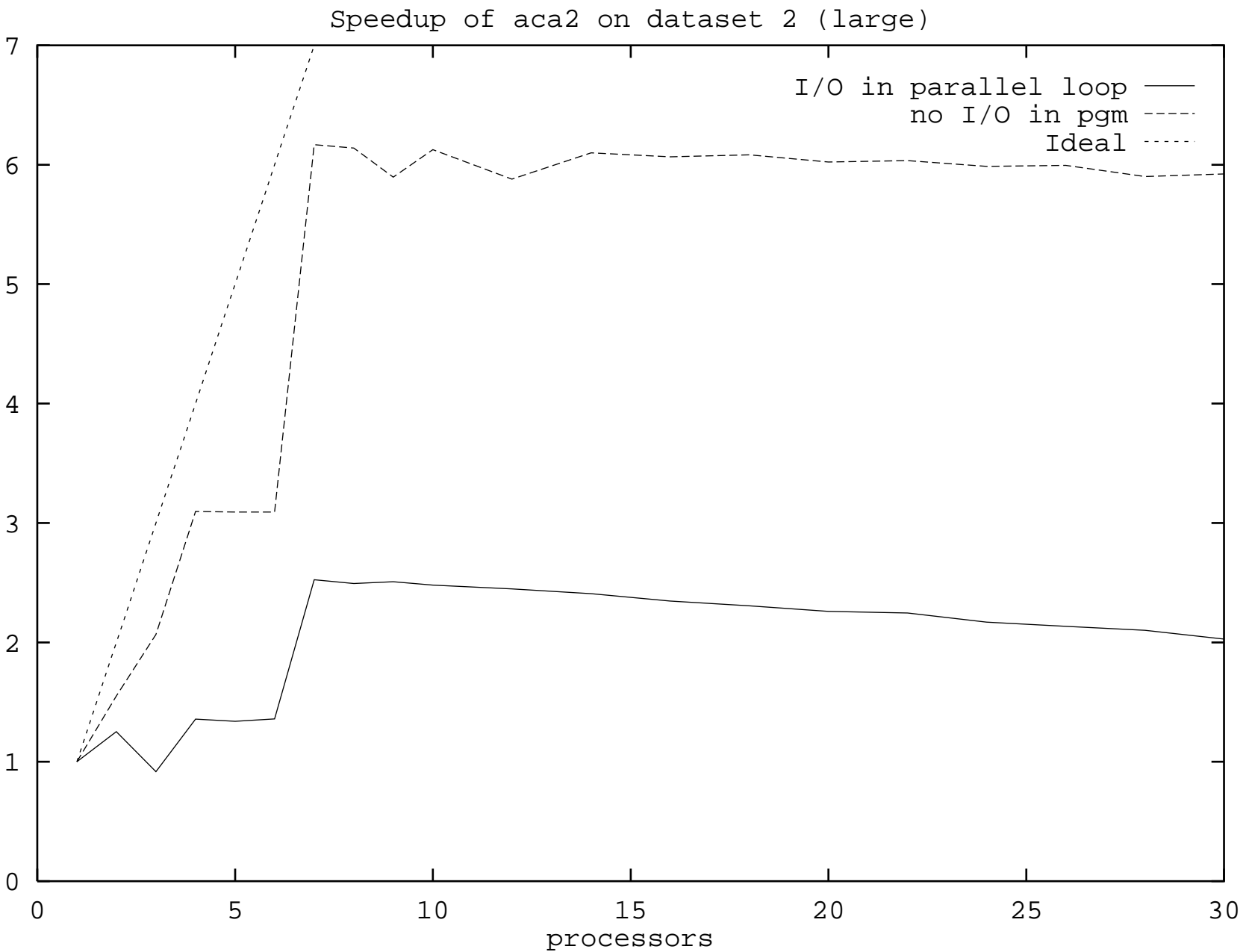
NEST	LOOP OR SUBPROG	INCLUSIVE %JOB:%ROUTNE	EXCLUSIVE %JOB:%ROUTNE	DO-LOOP-LENGTH COUNT
	ACA	100.0:100.0	0.0: 0.0	1
1	MILKIN	0.0: 0.0	0.0: 0.0	1
1	DO 20 ISIM	0.0: 0.0	0.0: 0.0	1
2	RAN2	0.0: 0.0	0.0: 0.0	97
1	CALIB	48.1: 48.1	0.3: 0.3	1
1	DO 11 NSTALAC	51.8: 51.8	0.0: 0.0	1
2	INIT	0.0: 0.0	0.0: 0.0	100
2	DIST	0.6: 0.6	0.5: 0.5	100
2	ORDER	0.0: 0.0	0.0: 0.0	100
2	DO 10 IFOR	51.2: 51.2	1.3: 1.3	100
3	WEIGHT	0.1: 0.1	0.1: 0.1	7700
3	DIST	44.4: 44.4	39.5: 39.5	7700
3	DO 18 I	0.2: 0.2	0.2: 0.2	7700
3	STOUT	2.4: 2.4	2.4: 2.4	7700
3	ORDER	2.9: 2.9	2.9: 2.9	7700
3	DO 12 J	0.0: 0.0	0.0: 0.0	2713
1	DO 13 I	0.0: 0.0	0.0: 0.0	1
1	DIST	0.0: 0.0	0.0: 0.0	1
1	ORDER	0.0: 0.0	0.0: 0.0	1
1	DO 14 I	0.0: 0.0	0.0: 0.0	1

Appendix D: Binary Optimization

F

ROUT NE	STEP1	STEP2	STEP3	STEP4	STEP5	STEP6
RESU TS:		B	B			

B : D ST



Effect of Tuning Loop Tiling -- Speedup

