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FINAL TECHNICAL REPORT; "CONCURRENT COMPUTING: NUMERICAL ALGORITHMS and SOME APPLICATIONS," AFOSR Grant #82-0210 Submitted by Virginia C. Klema, Principal Investigator and Project Manager, January 23, 1990.

Throughout the period of AFOSR support we concentrated on research on hardware design, operating system support, mathematical software design, and applications programming for concurrent computing systems. Multiple Instruction Multiple Data computing systems constituted the focus of our attention at the hardware and software levels. At every stage we used hardware that conformed absolutely to the IEEE Standard for Binary Floating Point Arithmetic, P754, IEEE Computer Society.

At first, the hardware that we used was especially constructed seven-processor systems using Intel multi-function boards with the IEEE Standard in hardware on a chip. With these low level systems (the only ones that could be used at the time) we concentrated on minimal operating systems to support concurrent computing applications and built certain utilities to assist debugging operations. The lack of debugging support constituted a major hurdle for research on mathematical software for concurrent computing applications.

Later on, when concurrent computing systems became available from vendors, we moved our research to two specific systems: the Intel 32 node iPSC, and the BBN Butterfly. These are two distinctly different hardware designs. We were aware that hardware designs were certain to change over time, and

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thus research should not be parochial to the design of any particular machine. Until yet it is not possible to achieve portability of applications across different hardware designs. However highly modular operating systems and numerical software greatly assist such portability. In particular, by creating a message passing system for the BBN Butterfly we were able to port applications from the Intel IPSC to and from the BBN Butterfly.

Throughout the period of research we divided the applications among the processing elements. We did not segment any specific algorithms, for example, solution of linear systems or eigen systems. Such segmentation would be useful on computing systems that have very small granularity, say, Single Instruction Multiple Data machines such as the Thinking Machines Connection Machine.

Our applications consisted of, but were not limited to, statistical computations of least squares fits aimed at determining influential observations, and iteratively re-weighted least squares. These and many other statistical computations have inherent parallelism that can be exploited without degradation of the expected speed-up on concurrent systems.

MIT graduate students and undergraduate research assistants were supported by this research. Senior personnel included Elizabeth Ducot who supervised the operating system support group. Patrick Barton supervised hardware configuration and system implementation. The principal investigator supervised the mathematical software and the applications.

We express our appreciation to AFOSR for support for this research.