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REPORT DOCUMENTATION PAGE

Form Approved
OMB No. 0704-0188

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1. AGENCY USE ONLY (Leave blank)		2. REPORT DATE January 23, 1990	3. REPORT TYPE AND DATES COVERED FINAL REPORT, 15 May 82-14 Jan 89
4. TITLE AND SUBTITLE CONCURRENT COMPUTING: NUMERICAL ALGORITHMS AND SOME APPLICATIONS			5. FUNDING NUMBERS 61102F 2304 A2 AFOSR-82-0210
6. AUTHOR(S) Virginia C. Klema			
7. PERFORMING ORGANIZATION NAME(S) AND ADDRESS(ES) Massachusetts Institute of Technology 77 Massachusetts Avenue Cambridge, MA 02139			8. PERFORMING ORGANIZATION REPORT NUMBER AFOSR-TR-80-0214
9. SPONSORING/MONITORING AGENCY NAME(S) AND ADDRESS(ES) AFOSR/NM Building 410, Bolling AFB DC 20332-6448			10. SPONSORING/MONITORING AGENCY REPORT NUMBER AFOSR-82-0210
11. SUPPLEMENTARY NOTES			
12a. DISTRIBUTION/AVAILABILITY STATEMENT APPROVED FOR PUBLIC RELEASE; DISTRIBUTION IS UNLIMITED.			12b. DISTRIBUTION CODE S FEB 27 1990 D
13. ABSTRACT (Maximum 200 words) 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.			
14. SUBJECT TERMS			15. NUMBER OF PAGES 2
			16. PRICE CODE
17. SECURITY CLASSIFICATION OF REPORT UNCLASSIFIED	18. SECURITY CLASSIFICATION OF THIS PAGE UNCLASSIFIED	19. SECURITY CLASSIFICATION OF ABSTRACT UNCLASSIFIED	20. LIMITATION OF ABSTRACT SAR

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AFOSR-82-0210 .

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.