FFTW

- •
- •

Copyright (c) 2013 Young W. Lim.

Permission is granted to copy, distribute and/or modify this document under the terms of the GNU Free Documentation License, Version 1.2 or any later version published by the Free Software Foundation; with no Invariant Sections, no Front-Cover Texts, and no Back-Cover Texts. A copy of the license is included in the section entitled "GNU Free Documentation License".

Please send corrections (or suggestions) to youngwlim@hotmail.com.

This document was produced by using OpenOffice and Octave.

Young Won Lim 02/02/2013

Representation of Problems

I/O dimension	d = (n, i, o)
I/O tensor	$t = (d_{1}, d_{2}, \cdots, d_{p})$
Rank	$\rho = t $

(length, input stride, output stride) A set of I/O dimensions

d = (n, i, o)

DFT (1)

$$Y[k] = \sum_{j=0}^{n-1} X[j] \omega_n^{jk} \quad \omega_n = e^{-j2\pi/n} \quad n = n_1 n_2 \quad 0 \le k < n \quad 0 \le j < n$$

$$k = k_1 + k_2 n_1 \quad 0 \le k_1 < n_1 \quad 0 \le k_2 < n_2$$

$$j = j_1 n_2 + j_2 \quad 0 \le j_1 < n_1 \quad 0 \le j_2 < n_2$$

$$Y[k_{1} + k_{2}n_{1}] = \sum_{j_{2}=0}^{n_{2}-1} \sum_{j_{1}=0}^{n_{1}-1} X[j_{1}n_{2} + j_{2}] \omega_{n_{1}n_{2}}^{(k_{1} + k_{2}n_{1})(j_{1}n_{2} + j_{2})}$$

$$(k_{1} + k_{2}n_{1})(j_{1}n_{2} + j_{2}) = k_{1}j_{1}n_{2} + k_{2}j_{1}n_{1}n_{2} + k_{1}j_{2} + k_{2}j_{2}n_{1}$$

$$\omega_{n_{1}n_{2}}^{(k_{1} + k_{2}n_{1})(j_{1}n_{2} + j_{2})} = \omega_{n_{1}n_{2}}^{k_{1}j_{1}n_{2}} \cdot \omega_{n_{1}n_{2}}^{k_{2}j_{2}n_{1}}$$

$$= \omega_{n_{1}n_{2}}^{k_{1}j_{1}} \cdot 1 \cdot \omega_{n}^{k_{1}j_{2}} \cdot \omega_{n_{2}}^{k_{2}j_{2}n_{1}}$$

$$Y[k_{1} + k_{2}n_{1}] = \sum_{j_{2}=0}^{n_{2}-1} \left[\left(\sum_{j_{1}=0}^{n_{1}-1} X[j_{1}n_{2} + j_{2}] \omega_{n_{1}}^{k_{1}j_{1}} \right) \omega_{n}^{k_{1}j_{2}} \right] \omega_{n_{2}}^{k_{2}j_{2}}$$

FFTW

Young Won Lim 02/02/2013

$$Y[k_{1} + k_{2}n_{1}] = \sum_{j_{2}=0}^{n_{2}-1} \left[\left[\sum_{j_{1}=0}^{n_{1}-1} X[j_{1}n_{2} + j_{2}]\omega_{n_{1}}^{k_{1}j_{1}} \right] \omega_{n_{2}}^{k_{2}j_{2}} \right] \omega_{n_{2}}^{k_{2}j_{2}}$$

$$n_{2} \text{ DFT of size } n_{1} \text{ } n_{1} \text{ DFT of size } n_{2}$$

Message Aggregation

References

- [1] http://en.wikipedia.org/
- [2] http://static.msi.umn.edu/tutorial/scicomp/general/MPI/mpi_coll_new.html
- [3] https://computing.llnl.gov/tutorials/mpi/
- [4] https://computing.llnl.gov/tutorials/mpi/
- [5] Hager & Wellein, Introduction to High Performance Computing for Scientists and Engineers
- [6] http://www.mpi-forum.org/docs/mpi-11-html