

PENN STATE UNIVERSITY  
Department of Economics

Econ 597D Sec 001 Computational Economics  
Project Suggestion 9  
Due Dec 8, 2015

Gallant  
Fall 2015

Use the code in `src/cblas` to find the best strategy for matrix multiplication on `argux0`. Experiment with different unrolling numbers, e.g. 4, 8, 16, 32, and different matrix size combinations. There will definitely be matrix sizes below which `src/cblas_dgemm` is not the best. There may be other size combinations where some of the other methods are the best. The matrix multiplication methods in `libsclcb` try not to use `src/cblas_dgemm` for matrices that are too small but cutoff points are machine and compiler specific. See if the cutoff in `libsclcb` is reasonable for your machine. It can be changed by changing `cblas_dgemm_size` in `scltypes`