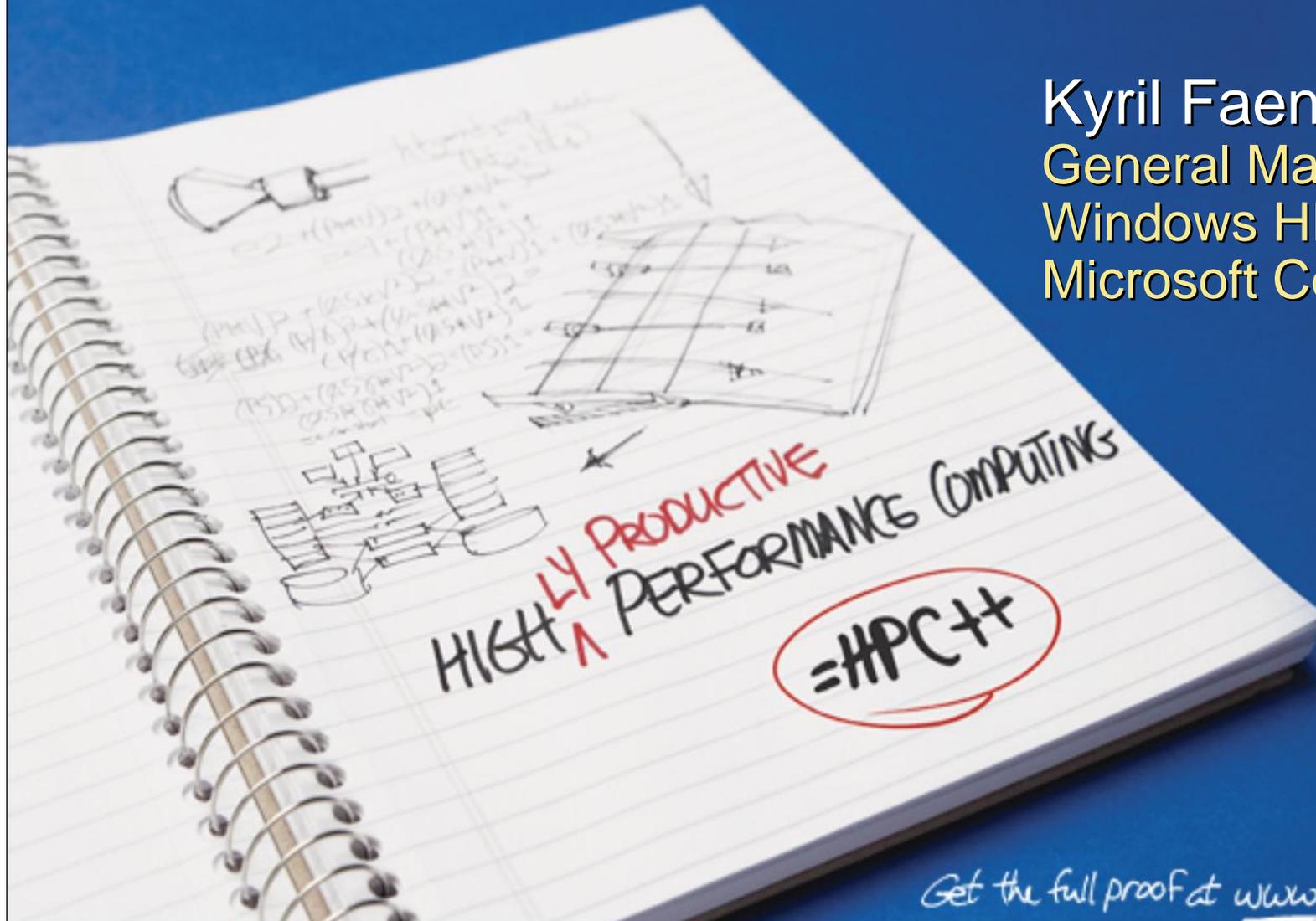


# High Productivity Computing

Kyril Faenov  
General Manager  
Windows HPC  
Microsoft Corporation



Get the full proof at [www.microsoft.com/hpc](http://www.microsoft.com/hpc)

# Accelerating Scientific Process

## 1. Observation



## 2. Analysis



## 4. Validation

## 3. Simulation

- **Thousand years ago:**  
Experimental Science
  - description of natural phenomena
- **Last few hundred years:**  
Theoretical Science
  - Newton's Laws, Maxwell's Equations ...
- **Last few decades:**  
Computational Science
  - simulation of complex phenomena
- **Today:**  
'e-Science' or Data-centric Science
  - unify theory, experiment, and simulation

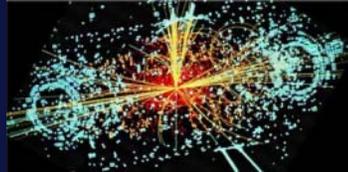


# Explosion of Data

Experiments



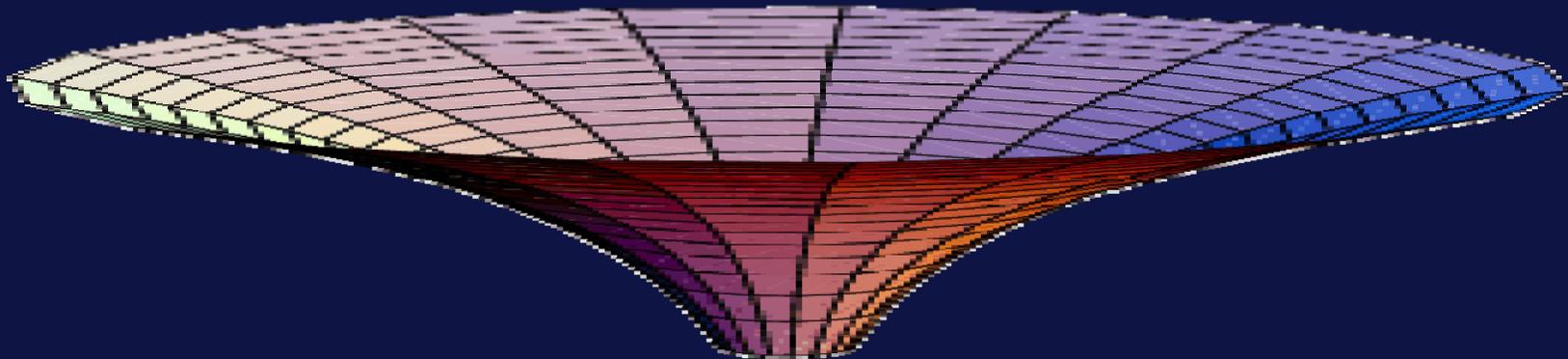
Simulations



Archives



Literature

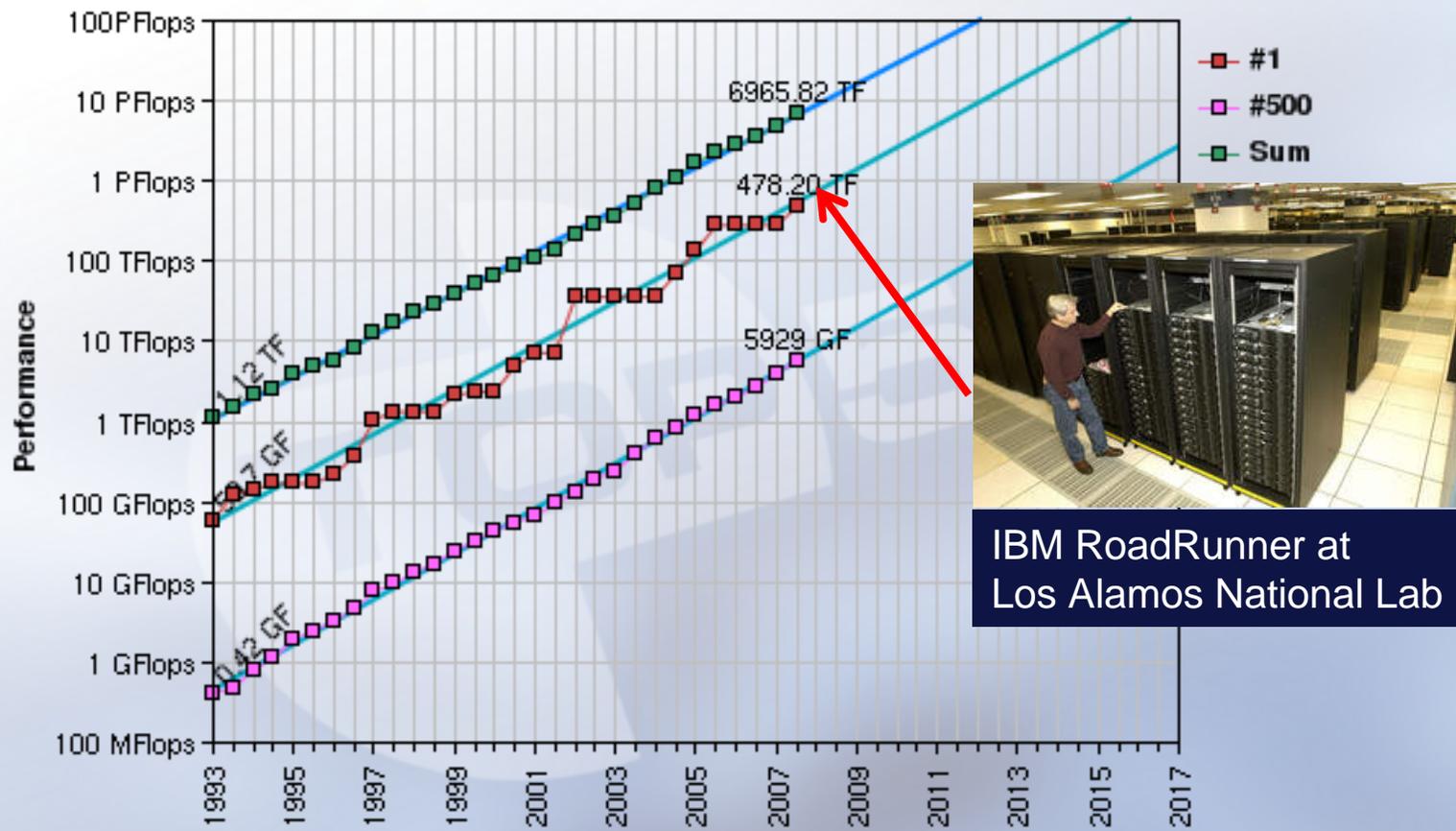


**Petabytes**  
Doubling every  
2 years

# Supercomputing Reached the Petaflop



## Projected Performance Development



08/11/2007

<http://www.top500.org/>

IBM RoadRunner at  
Los Alamos National Lab

# HPC in Every Lab

1991



Cray Y-MP C916

~10 GFlops

\$40,000,000

Government Labs

1998



Sun HPC10000

~10 GFlops

\$1,000,000 (40x drop)

Large Enterprises

2005



X64 Server

~10 GFlops

< \$4,000 (750x drop)

Every Engineer & Scientist

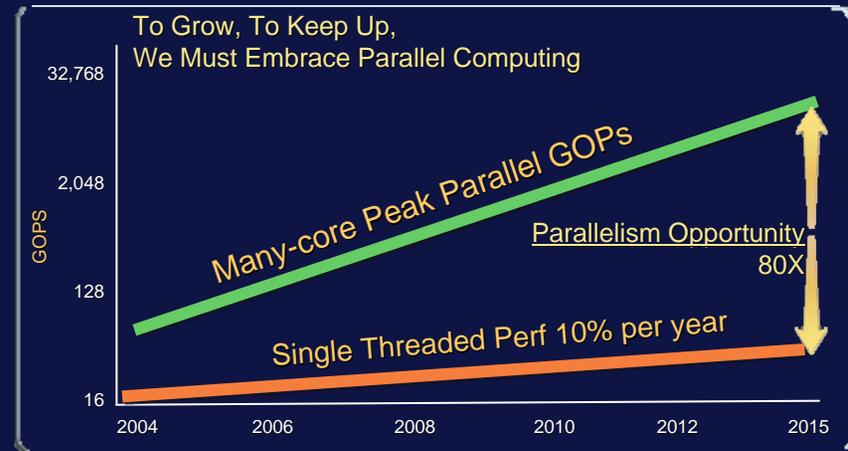
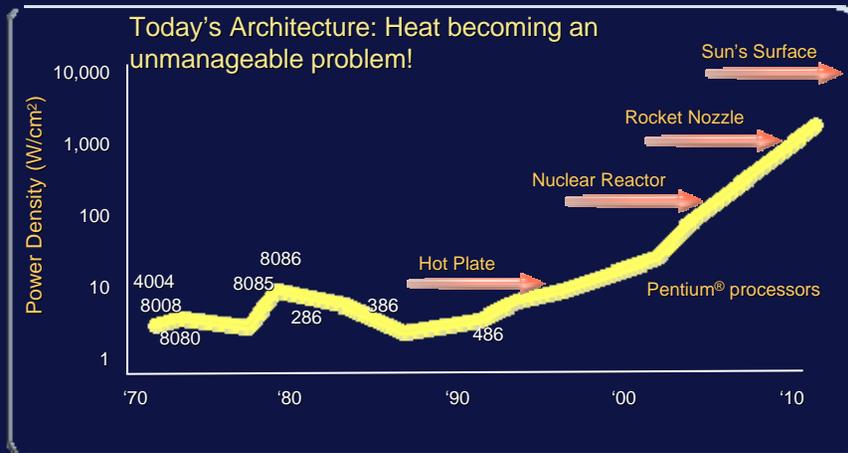
Sample System

Performance

Price

Customers

# Hardware Paradigm Shift



Intel Developer Forum, Spring 2004 - Pat Gelsinger

“... we see a very significant shift in what architectures will look like in the future ... fundamentally the way we've begun to look at doing that is to move from instruction level concurrency to ... multiple cores per die. But we're going to continue to go beyond there. And that just won't be in our server lines in the future; this will permeate every architecture that we build. All will have massively multicore implementations.”

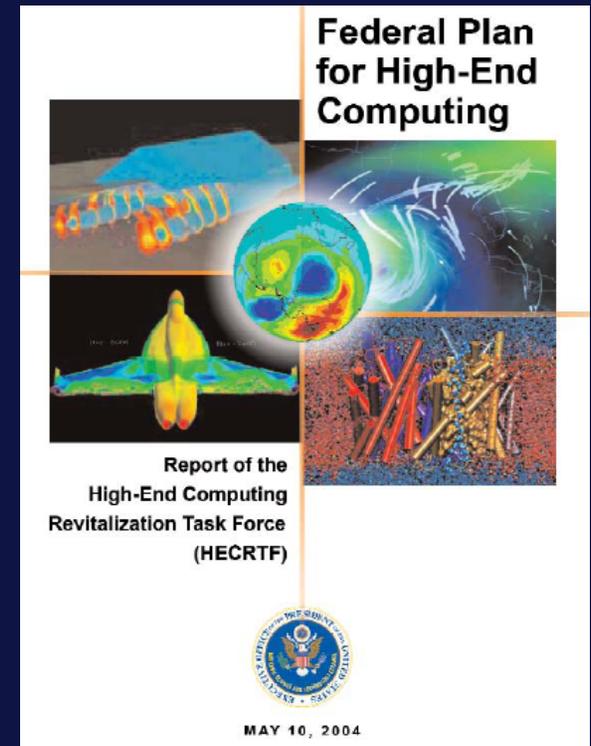
Intel Developer Forum, Spring 2004  
Pat Gelsinger  
Chief Technology Officer, Senior Vice President  
Intel Corporation  
February, 19, 2004

# Challenge: High Productivity Computing

*“Make high-end computing easier and more productive to use.*

*Emphasis should be placed on time to solution, the major metric of value to high-end computing users...*

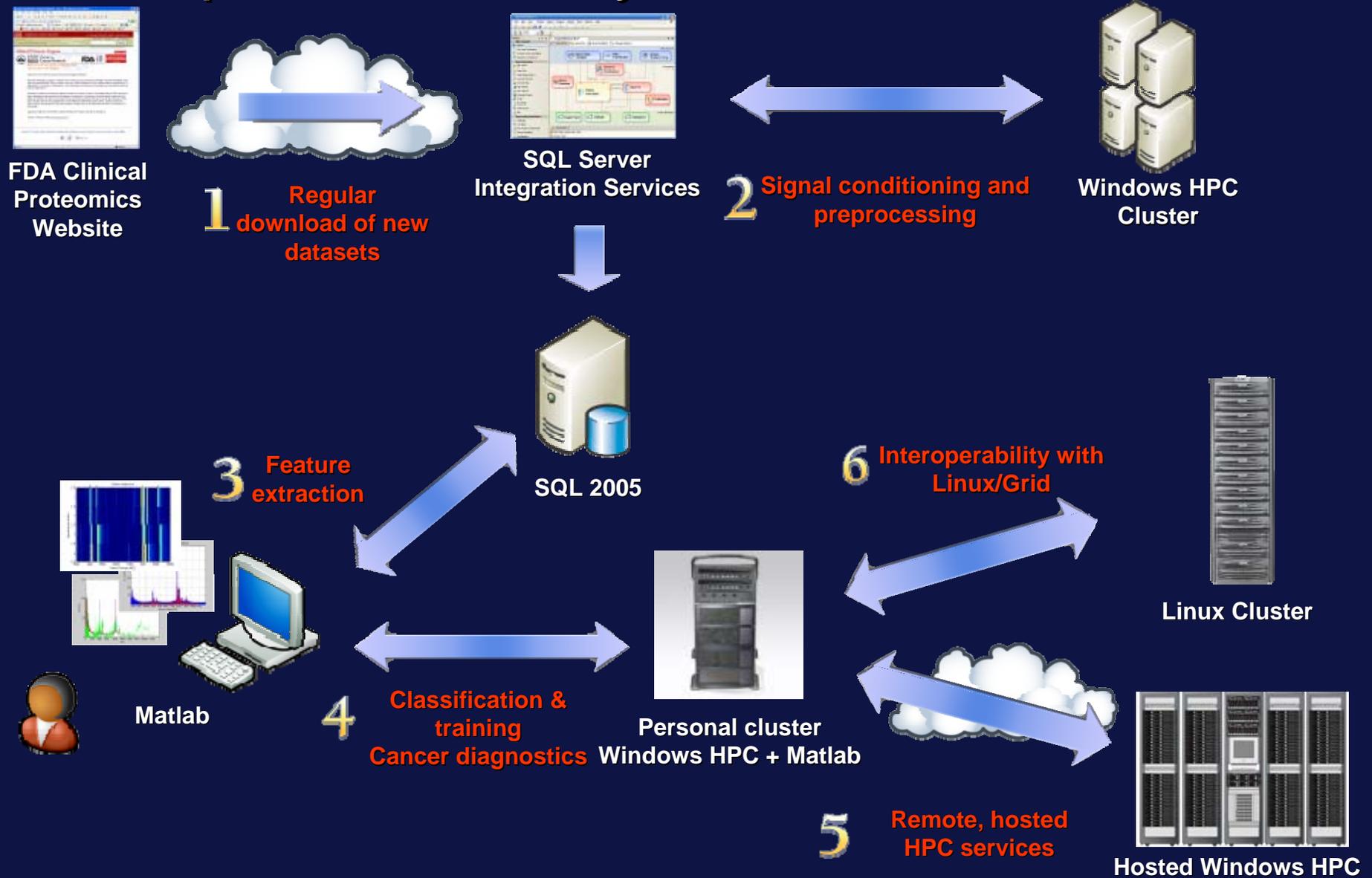
*A common software environment for scientific computation encompassing desktop to high-end systems will enhance productivity gains by promoting ease of use and manageability of systems.”*



**2004 High-End Computing  
Revitalization Task Force**

**Office of Science and  
Technology Policy,  
Executive Office of the  
President**

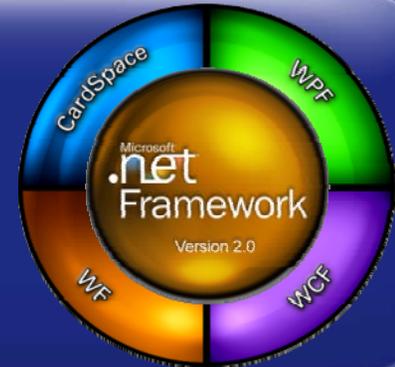
# Example: Productivity in Cancer Research



# Microsoft HPC++ Solution

## Application Benefits

The most productive distributed application development environment



## Cluster Benefits

Complete HPC cluster platform integrated with the rest of the enterprise management infrastructure



## System Benefits

Cost-effective, reliable and high performance server operating system



# Analysis

# SQL Server 2005 Research Intelligence

Microsoft  
**SQL Server 2005**  
Integration Services

- Data acquisition from source systems and integration
- Data transformation and synthesis

Microsoft  
**SQL Server 2005**  
Analysis Services

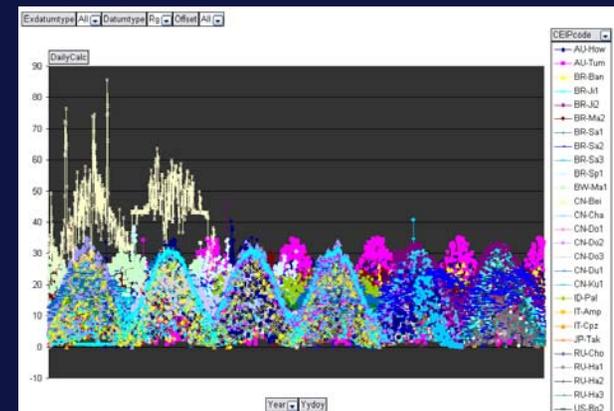
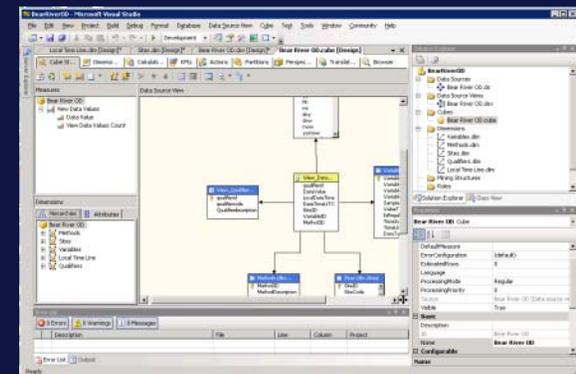
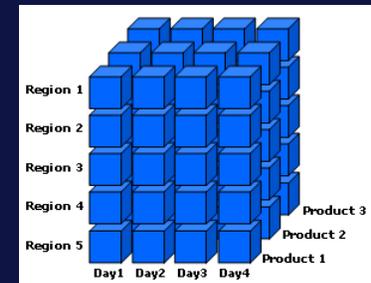
- Data enrichment, with business logic, hierarchical views
- Data discovery via data mining

Microsoft  
**SQL Server 2005**  
Reporting Services

- Data presentation and distribution
- Data access for the masses

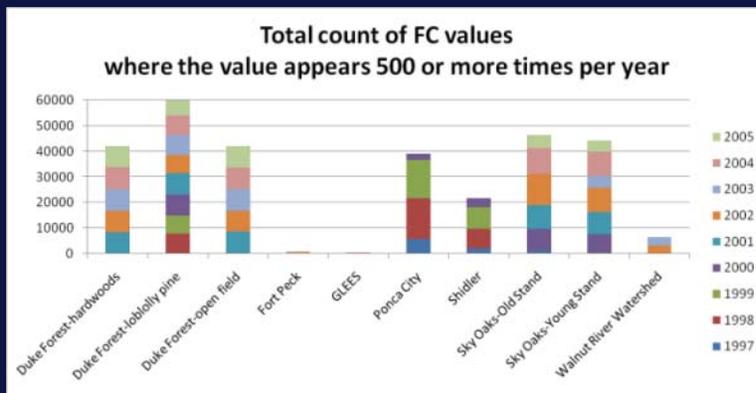
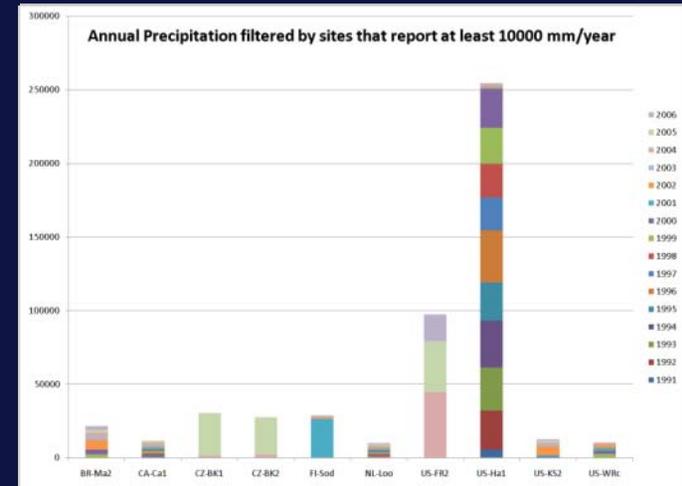
# Data Cube Basics

- A data cube is a database specifically for data mining (OLAP)
  - Initially developed for commercial needs like tracking sales of Oreos and milk
  - Simple aggregations (sum, min, or max) can be pre-computed for speed
  - Hierarchies for simple filtering with drilldown capability
  - Additional calculations (median) can be computed dynamically or pre-computed
  - All operate along dimensions such as time, site, or datatype
  - Constructed from a relational database
- Client tool integration is evolving
  - Excel PivotTables allow simple data viewing
  - More powerful analysis and plotting using Matlab and statistics software



# Browsing for Data Quality

- Data cleaning never ends
  - Running scripts on specific site years often misses the big picture
  - Spike detection and replacement

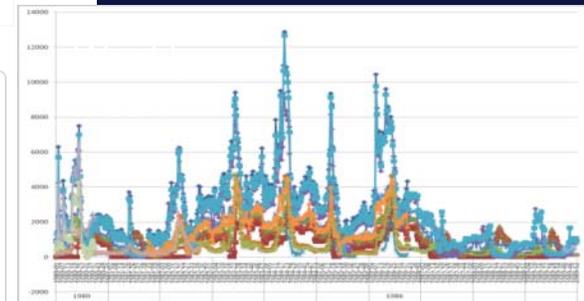
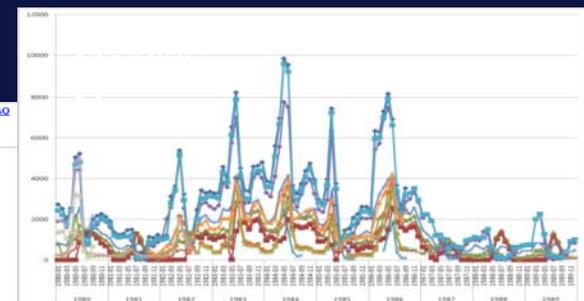
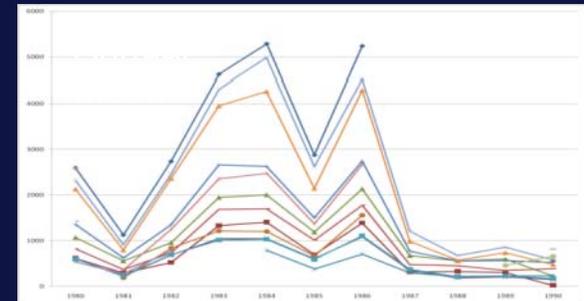
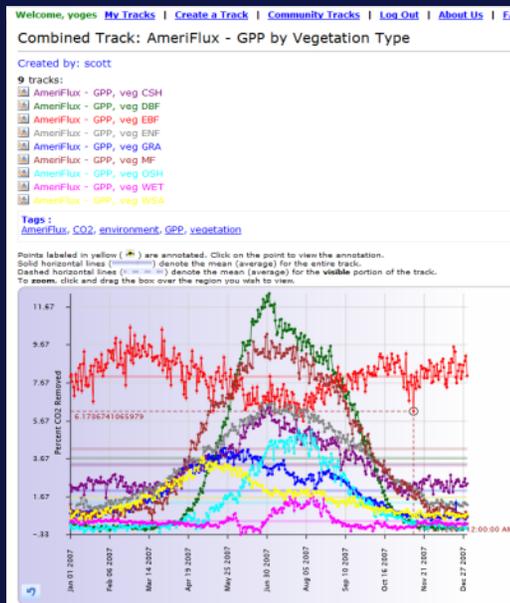
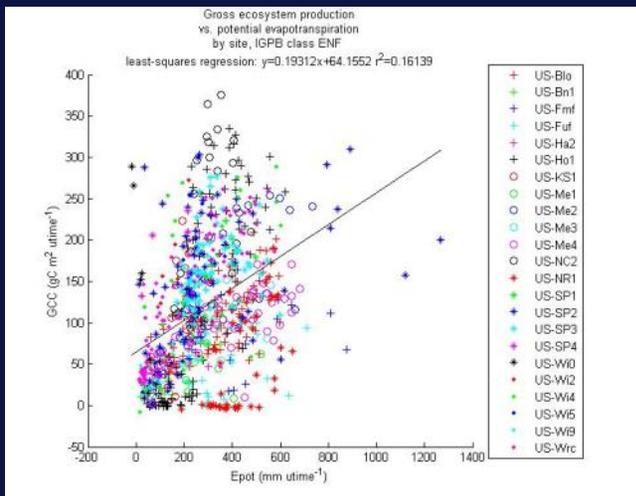


| Data Availability                                            | Low Threshold | High Threshold | FC     | CO2/CO2 | UET    | PAA/RG | TA     | RH/QD  | FC     | CO2/CO2 | UET    | PAA/RG | TA     | RH/QD  |
|--------------------------------------------------------------|---------------|----------------|--------|---------|--------|--------|--------|--------|--------|---------|--------|--------|--------|--------|
| CA - Bidgett Forest                                          | 0.0000        | 0.2241         | 0.4349 | 0.4937  | 0.2443 | 0.4120 | 0.4120 | 0.4120 | 0.0000 | 0.0000  | 0.0000 | 0.0000 | 0.0000 | 0.0000 |
| CA - Merlotus intermediate aged ponderosa pine               | 0.0000        | 0.2241         | 0.4349 | 0.4937  | 0.2443 | 0.4120 | 0.4120 | 0.4120 | 0.0000 | 0.0000  | 0.0000 | 0.0000 | 0.0000 | 0.0000 |
| CA - Merlotus intermediate aged ponderosa pine - Black Hills | 0.0000        | 0.2241         | 0.4349 | 0.4937  | 0.2443 | 0.4120 | 0.4120 | 0.4120 | 0.0000 | 0.0000  | 0.0000 | 0.0000 | 0.0000 | 0.0000 |
| CA - Total Ranch                                             | 0.0000        | 0.2241         | 0.4349 | 0.4937  | 0.2443 | 0.4120 | 0.4120 | 0.4120 | 0.0000 | 0.0000  | 0.0000 | 0.0000 | 0.0000 | 0.0000 |
| CA - Nivert Ridge Forest                                     | 0.0000        | 0.2241         | 0.4349 | 0.4937  | 0.2443 | 0.4120 | 0.4120 | 0.4120 | 0.0000 | 0.0000  | 0.0000 | 0.0000 | 0.0000 | 0.0000 |
| CA - Walker Branch Watershed                                 | 0.0000        | 0.2241         | 0.4349 | 0.4937  | 0.2443 | 0.4120 | 0.4120 | 0.4120 | 0.0000 | 0.0000  | 0.0000 | 0.0000 | 0.0000 | 0.0000 |
| CO - Bonville                                                | 0.0000        | 0.2241         | 0.4349 | 0.4937  | 0.2443 | 0.4120 | 0.4120 | 0.4120 | 0.0000 | 0.0000  | 0.0000 | 0.0000 | 0.0000 | 0.0000 |
| IL - Bonville                                                | 0.0000        | 0.2241         | 0.4349 | 0.4937  | 0.2443 | 0.4120 | 0.4120 | 0.4120 | 0.0000 | 0.0000  | 0.0000 | 0.0000 | 0.0000 | 0.0000 |
| NC - Duke Forest Hardwoods                                   | 0.0000        | 0.2241         | 0.4349 | 0.4937  | 0.2443 | 0.4120 | 0.4120 | 0.4120 | 0.0000 | 0.0000  | 0.0000 | 0.0000 | 0.0000 | 0.0000 |
| OK - Shidler                                                 | 0.0000        | 0.2241         | 0.4349 | 0.4937  | 0.2443 | 0.4120 | 0.4120 | 0.4120 | 0.0000 | 0.0000  | 0.0000 | 0.0000 | 0.0000 | 0.0000 |
| TX - Wind River Crane Site                                   | 0.0000        | 0.2241         | 0.4349 | 0.4937  | 0.2443 | 0.4120 | 0.4120 | 0.4120 | 0.0000 | 0.0000  | 0.0000 | 0.0000 | 0.0000 | 0.0000 |

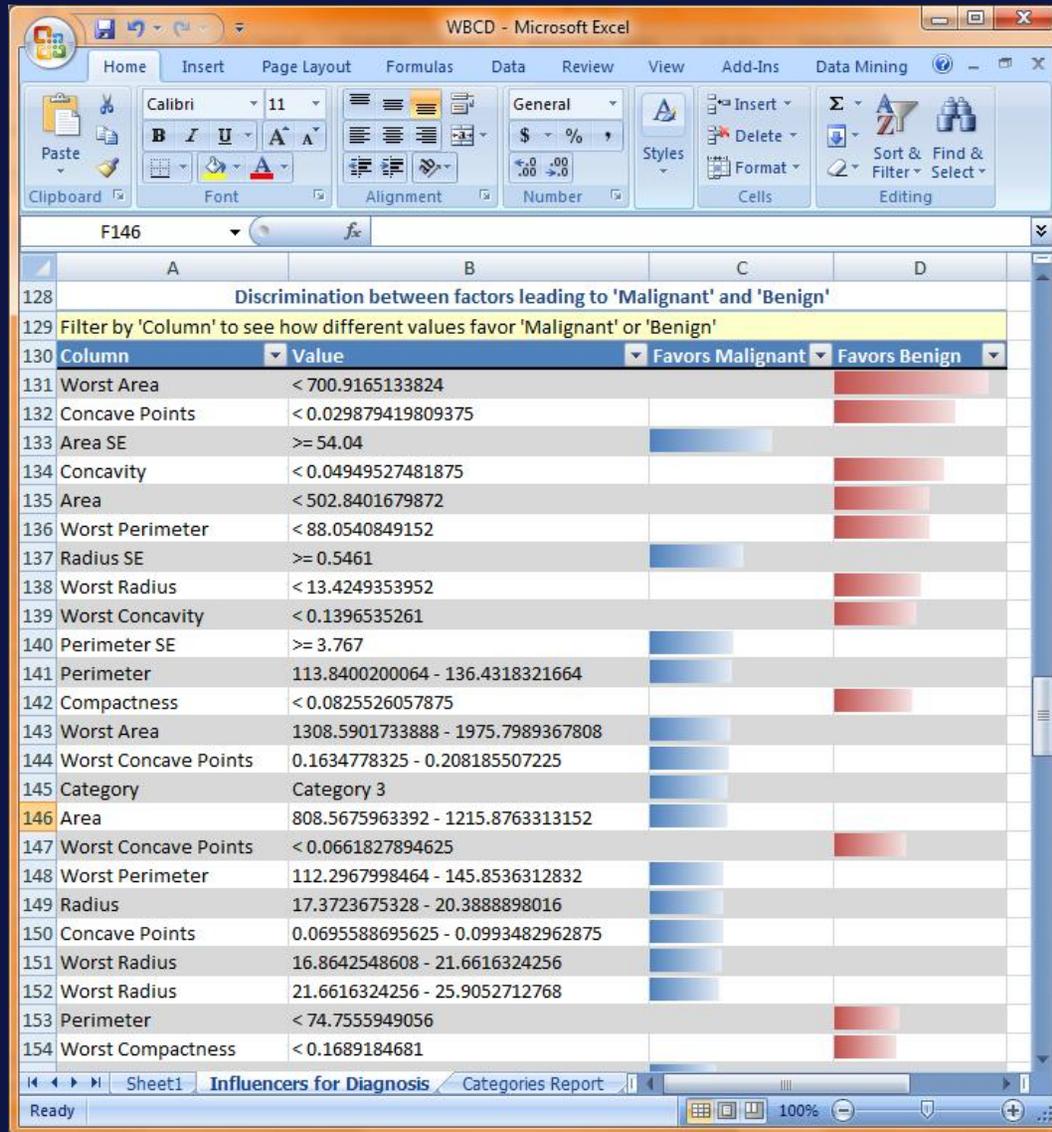
Courtesy Catherine VanIngen, MSR

# Browsing for Data Analysis

- Plotting is the way of visualizing data
  - Most are discarded so scripting matters



# Datamining with SQL and Excel



WBCD - Microsoft Excel

Home Insert Page Layout Formulas Data Review View Add-Ins Data Mining

Clipboard Font Alignment Number Cells Editing

F146

Discrimination between factors leading to 'Malignant' and 'Benign'

Filter by 'Column' to see how different values favor 'Malignant' or 'Benign'

| Column               | Value                             | Favors Malignant | Favors Benign |
|----------------------|-----------------------------------|------------------|---------------|
| Worst Area           | < 700.9165133824                  |                  |               |
| Concave Points       | < 0.029879419809375               |                  |               |
| Area SE              | >= 54.04                          |                  |               |
| Concavity            | < 0.04949527481875                |                  |               |
| Area                 | < 502.8401679872                  |                  |               |
| Worst Perimeter      | < 88.0540849152                   |                  |               |
| Radius SE            | >= 0.5461                         |                  |               |
| Worst Radius         | < 13.4249353952                   |                  |               |
| Worst Concavity      | < 0.1396535261                    |                  |               |
| Perimeter SE         | >= 3.767                          |                  |               |
| Perimeter            | 113.8400200064 - 136.4318321664   |                  |               |
| Compactness          | < 0.0825526057875                 |                  |               |
| Worst Area           | 1308.5901733888 - 1975.7989367808 |                  |               |
| Worst Concave Points | 0.1634778325 - 0.208185507225     |                  |               |
| Category             | Category 3                        |                  |               |
| Area                 | 808.5675963392 - 1215.8763313152  |                  |               |
| Worst Concave Points | < 0.0661827894625                 |                  |               |
| Worst Perimeter      | 112.2967998464 - 145.8536312832   |                  |               |
| Radius               | 17.3723675328 - 20.3888898016     |                  |               |
| Concave Points       | 0.0695588695625 - 0.0993482962875 |                  |               |
| Worst Radius         | 16.8642548608 - 21.6616324256     |                  |               |
| Worst Radius         | 21.6616324256 - 25.9052712768     |                  |               |
| Perimeter            | < 74.7555949056                   |                  |               |
| Worst Compactness    | < 0.1689184681                    |                  |               |

Sheet1 Influencers for Diagnosis Categories Report

Ready 100%

## Integrated algorithms

- Text Mining
- Neural Nets
- Naïve Bayes
- Time Series
- Sequent Clustering
- Decision Trees
- Association Rules

# Language Integrated Query

```
using ...

public partial class DataDemos_1_HelloWorld : System.Web.UI.Page
{
    protected void Page_Load(object sender, EventArgs e)
    {
        AdventureWorks db = new AdventureWorks();

        var query = from person in db.SalesPeople
                    where person.HireDate > new DateTime(2002, 1, 1)
                    select person;

        DataList1.DataSource = query;
        DataList1.DataBind();
    }
}
```

Query is created against relevant entity data model

Query in terms of the model and programming language (VB and C#)

Results are .NET objects, strongly typed, support data binding

EntityLINQDemos - Microsoft Visual Studio

File Edit View Refactor Website Build Debug Tools Window Community Help

Debug Mixed Platforms salesperson

1\_DataQueryDemo...HelloWorld.aspx

Solution Explorer - Solution 'EntityLINQDemos'

EntityLINQDemos (3 projects)

AdventureWorksModel

AdventureWorksEntities

AdventureWorksEntities.config

AdventureWorksStore

AdventureWorksEntities.config

App.Config

awstore.edm

C:\websites\EntityLINQDemos\

1\_DataQueryDemos

1\_HelloWorld.aspx

1\_HelloWorld.aspx.cs

2\_ForEachLoop.aspx

2\_ForEachLoop.aspx.cs

3\_DataListLoop.aspx

3\_DataListLoop.aspx.cs

Loop.aspx.cs

Loop.aspx

Properties.aspx.cs

Properties.aspx

Item(s) Saved

Ln 20 Col 30 Ch 30 INS

EntityLINQDemos - ... Deming 101 [Com... ADO.NET Entity Fram... Inbox - Microsoft O... Linq to ADO.NET En... Microsoft PowerPoi...

10:43 PM

# Simulation

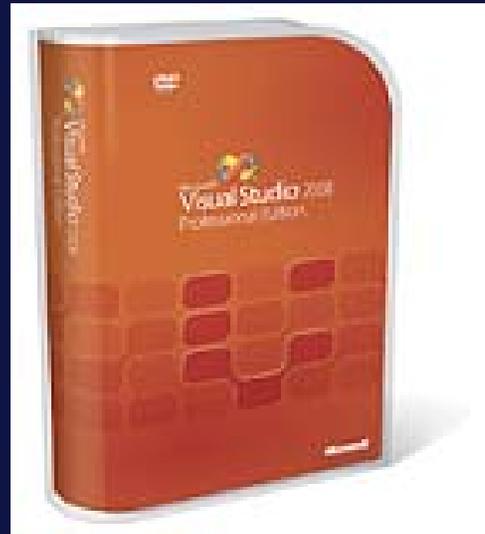
# High Productivity Modeling with Visual Studio

## Languages/Runtimes

- C++, C#, VB
- F#, Python, Ruby, Jscript
- Fortran (Intel, PGI)
- OpenMP, MPI

## Team Development

- Team portal: version control, scheduled build, bug tracking
- Test and stress generation
- Code analysis, Code coverage
- Performance analysis



## .Net Framework

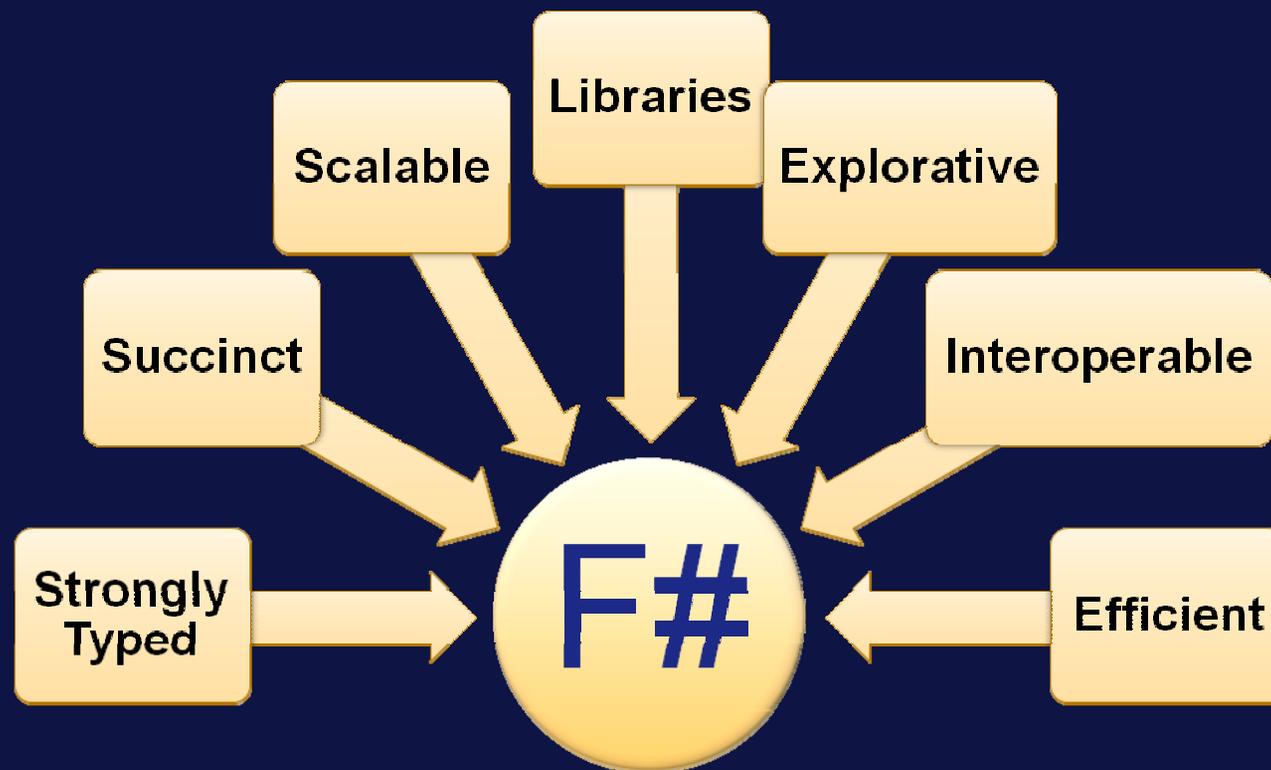
- LINQ: language integrated query
- Dynamic Language Runtime
- Fx/JIT/GC improvements
- Native support for Web Services

## IDE

- Rapid application development
- Parallel debugging
- Multiprocessor builds
- Work flow design

# F# is...

...a **functional, object-oriented, imperative and explorative** programming language for .NET



# Interactive F# Shell

```
C:\fsharpv2>bin\fsi
```

```
MSR F# Interactive, (c) Microsoft Corporation, All Rights Reserved  
F# Version 1.9.2.9, compiling for .NET Framework Version v2.0.50727
```

```
NOTE:
```

```
NOTE: See 'fsi --help' for flags
```

```
NOTE:
```

```
NOTE: Commands: #r <string>; reference (dynamically load) the given DLL.
```

```
NOTE: #I <string>; add the given search path for referenced DLLs.
```

```
NOTE: #use <string>; accept input from the given file.
```

```
NOTE: #load <string> ...<string>;
```

```
NOTE: load the given file(s) as a compilation unit.
```

```
NOTE: #time;; toggle timing on/off.
```

```
NOTE: #types;; toggle display of types on/off.
```

```
NOTE: #quit;; exit.
```

```
NOTE:
```

```
NOTE: Visit the F# website at http://research.microsoft.com/fsharp.
```

```
NOTE: Bug reports to fsbugs@microsoft.com. Enjoy!
```

```
> let rec f x = (if x < 2 then x else f (x-1) + f (x-2));;
```

```
val f : int -> int
```

```
> f 6;;
```

```
val it = 8
```

```
val it : int
```

# Example: Taming Asynchronous I/O

```
using System;
using System.IO;
using System.Threading;

public class BulkImageProcAsync
{
    public const String ImageBaseName = "image";
    public const int numImages = 200;
    public const int numPixels = 512;

    // ProcessImage has a simple O(N)
    // of times you repeat that loop
    // bound or more IO-bound.
    public static int processImageReps = 10;

    // Threads must decrement NumImagesToFinish
    // their access to it through a
    public static int NumImagesToFinish;
    public static Object[] NumImages;
    // WaitObject is signalled when
    public static Object[] WaitObjects;
    public class ImageStateObject
    {
        public byte[] pixels;
        public int imageNum;
        public FileStream fs;
    }
}
```

```
public static void ReadInImageCallback(IAsyncResult asyncResult)
{
    ImageStateObject state = (ImageStateObject)asyncResult.AsyncState;
    Stream stream = state.fs;
    int bytesRead = stream.EndRead(asyncResult);
    if (bytesRead != numPixels)
        throw new Exception(String.Format(
            "In ReadInImageCallback, got the wrong number of
            bytes from the image: {0}.", bytesRead));
    ProcessImage(state.pixels, state.imageNum);
    stream.Close();

    // Now write out the image.
    // Using asynchronous I/O here appears not to be the best idea.
    // It ends up swamping the threadpool, because the threads
    // threads are blocked on I/O requests that were in
    // the threadpool.
    FileStream fs = new FileStream(ImageBaseName + state.imageNum +
        ".done", FileMode.Create, FileAccess.Write, FileShare.None,
        4096, false);
    fs.Write(state.pixels, 0, numPixels);
    fs.Close();

    // This application model uses too much memory.
    // Releasing memory as soon as possible is a good idea,
    // especially global state.
    state.pixels = null;
    fs = null;
    // Record that an image is finished now.
    lock (NumImagesMutex)
    {
        NumImagesToFinish--;
        if (NumImagesToFinish == 0)
        {
            Monitor.Enter(WaitObject);
            Monitor.Pulse(WaitObject);
            Monitor.Exit(WaitObject);
        }
    }
}
```

```
public static void ProcessImagesInBulk()
{
    Console.WriteLine("Processing images... ");
    long t0 = Environment.TickCount;
    NumImagesToFinish = numImages;
    AsyncCallback readImageCallback = new
        AsyncCallback(ReadInImageCallback);
    for (int i = 0; i < numImages; i++)
    {
        ImageStateObject state = new ImageStateObject();
        state.pixels = new byte[numPixels];
        state.imageNum = i;
        // Very large items are read only once, so you can make the
        // buffer on the FileStream very small to save memory.
        FileStream fs = new FileStream(ImageBaseName + i + ".tmp",
            FileMode.Open, FileAccess.Read, FileShare.Read, 1, true);
        state.fs = fs;
        fs.BeginRead(state.pixels, 0, numPixels, readImageCallback,
            state);
    }

    // Determine whether all images are done being processed.
    // If not, block until all are finished.
    bool mustBlock = false;
    lock (NumImagesMutex)
    {
        if (NumImagesToFinish > 0)
            mustBlock = true;
    }
    if (mustBlock)
    {
        Console.WriteLine("All work done. Blocking until they complete. numLeft: {0}",
            NumImagesToFinish);
        Monitor.Enter(WaitObject);
        Monitor.Wait(WaitObject);
        Monitor.Exit(WaitObject);
    }
    long t1 = Environment.TickCount;
    Console.WriteLine("Total time processing images: {0}ms",
        (t1 - t0));
}
```

**Processing  
200 images in  
parallel**

# Example: Taming Asynchronous I/O

Equivalent F#  
code  
(same perf)

Open the file,  
synchronously

Read from the  
file,  
asynchronously

```
let ProcessImageAsync(i) =  
    async {  
        let inStream = File.OpenRead(sprintf "source%d.jpg" i)  
        let! pixels = inStream.ReadAsync(numPixels)  
        let pixels' = TransformImage(pixels, i)  
        let outStream = File.OpenWrite(sprintf "result%d.jpg" i)  
        do! outStream.WriteAsync(pixels')  
        do Console.WriteLine "done!" }  
    }
```

This object  
coordinates

Write the result,  
asynchronously

```
let ProcessImagesAsync() =  
    Async.Run (Async.Parallel  
        [ for i in 1 .. numImages -> ProcessImageAsync(i) ])
```

“!”  
= “asynchronous”

Generate the  
tasks and queue  
them in parallel

# Parallel Extensions to .NET

- Declarative data parallelism (PLINQ)

```
var q = from n in names.AsParallel()  
        where n.Name == queryInfo.Name &&  
              n.State == queryInfo.State &&  
              n.Year >= yearStart &&  
              n.Year <= yearEnd  
        orderby n.Year ascending  
        select n;
```

- Imperative data and task parallelism (TPL)

```
Parallel.For(0, n, i => {  
    result[i] = compute(i);  
});
```

- Data structures and coordination constructs

# Example: Tree Walk

## Sequential

```
static void ProcessNode<T>(Tree<T>
tree, Action<T> action) {
    if (tree == null) return;

    ProcessNode(tree.Left, action);
    ProcessNode(tree.Right, action);
    action(tree.Data);
}
```

## Thread Pool

```
static void ProcessNode<T>(Tree<T> tree, Action<T> action) {
    if (tree == null) return;

    Stack<Tree<T>> nodes = new Stack<Tree<T>>();
    Queue<T> data = new Queue<T>();

    nodes.Push(tree);
    while (nodes.Count > 0) {
        Tree<T> node = nodes.Pop();
        data.Enqueue(node.Data);
        if (node.Left != null) nodes.Push(node.Left);
        if (node.Right != null) nodes.Push(node.Right);
    }

    using (ManualResetEvent mre = new ManualResetEvent(false)) {
        int waitCount = Environment.ProcessorCount;

        WaitCallback wc = delegate {
            bool gotItem;
            do {
                T item = default(T);
                lock (data) {
                    if (data.Count > 0) {
                        item = data.Dequeue();
                        gotItem = true;
                    }
                    else gotItem = false;
                }
                if (gotItem) action(item);
            } while (gotItem);

            if (Interlocked.Decrement(ref waitCount) == 0) mre.Set();
        };

        for (int i = 0; i < Environment.ProcessorCount - 1; i++) {
            ThreadPool.QueueUserWorkItem(wc);
        }

        wc(null);
        mre.WaitOne();
    }
}
```

# Example: Tree Walk

## Parallel Extensions (with Task)

```
static void ProcessNode<T>(Tree<T> tree, Action<T> action) {
    if (tree == null) return;

    Task t = Task.Create(delegate { ProcessNode(tree.Left, action); });
    ProcessNode(tree.Right, action);
    action(tree.Data);
    t.Wait();
}
```

## Parallel Extensions (with Parallel)

```
static void ProcessNode<T>(Tree<T> tree, Action<T> action) {
    if (tree == null) return;

    Parallel.Do(
        () => ProcessNode(tree.Left, action),
        () => ProcessNode(tree.Right, action),
        () => action(tree.Data) );
}
```

## Parallel Extensions (with PLINQ)

```
static void ProcessNode<T>(Tree<T> tree, Action<T> action) {
    tree.AsParallel().ForAll(action);
}
```

# MPI.NET

- Supports all .NET languages (C#, C++, F#, ..., even Visual Basic!)
- Natural expression of MPI in C#

```
if (world.Rank == 0)
    world.Send("Hello, World!", 1, 0);
else
    string msg = world.Receive<string>(0, 0);
```

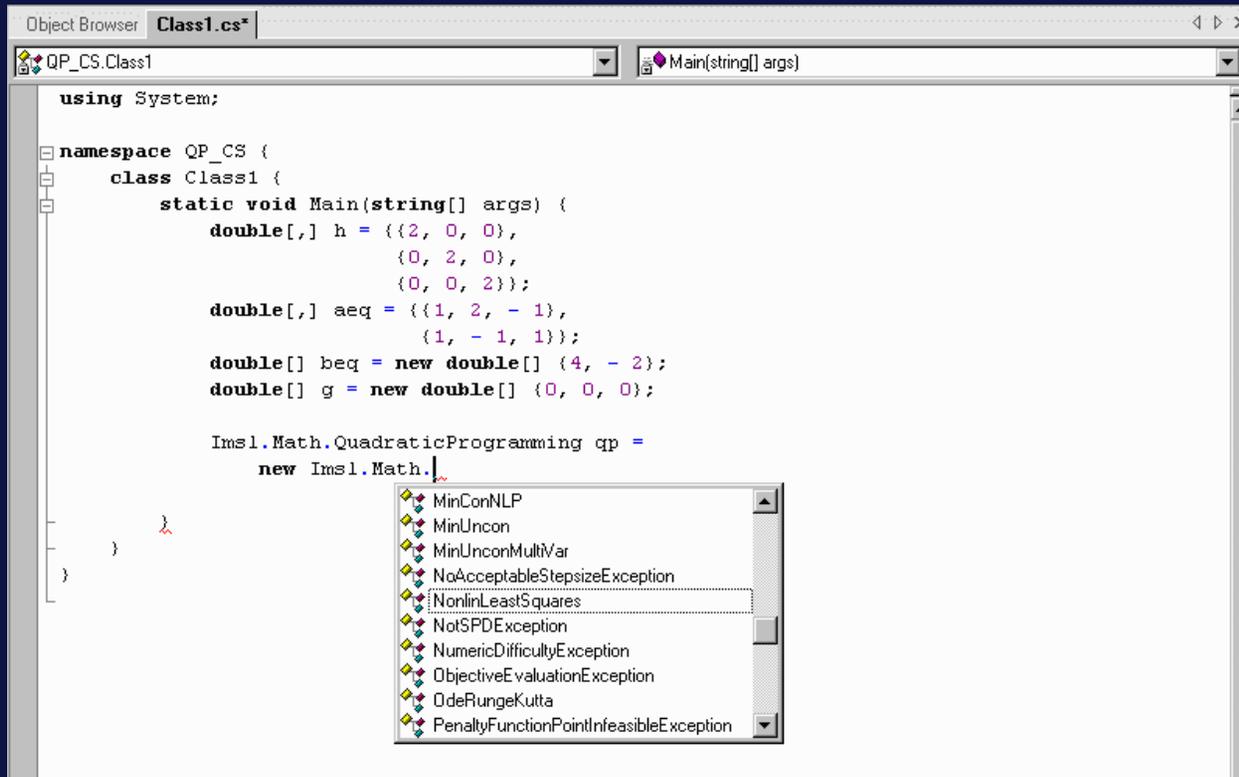
```
string[] hostnames =
comm.Gather(MPI.Environment.ProcessorName, 0);

double pi = 4.0*comm.Reduce(dartsInCircle,(x, y) =>
return x + y, 0) / totalDartsThrown;
```

- Negligible overhead (relative to C) over TCP

# Visual Numerics .NET IMSL Library

- Linear Algebra
- Eigensystems
- Interpolation and Approximation
- Quadrature
- Differential Equations
- Transforms
- Nonlinear Equations
- Optimization
- Basic Statistics
- Nonparametric Tests
- Goodness of Fit
- Regression
- Variances, Covariances and Correlations
- Multivariate Analysis
- Analysis of Variance
- Time Series and Forecasting
- Distribution Functions
- Random Number Generation



```
Object Browser Class1.cs*
QP_CS.Class1
Main(string[] args)

using System;

namespace QP_CS {
    class Class1 {
        static void Main(string[] args) {
            double[,] h = {{2, 0, 0},
                          {0, 2, 0},
                          {0, 0, 2}};

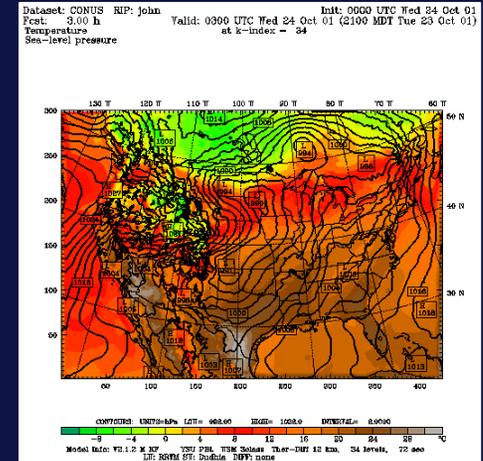
            double[,] aeq = {{1, 2, -1},
                            {1, -1, 1}};

            double[] beq = new double[] {4, -2};
            double[] g = new double[] {0, 0, 0};

            Imsl.Math.QuadraticProgramming qp =
                new Imsl.Math.
                    MinConNLP
                    MinUncon
                    MinUnconMultiVar
                    NoAcceptableStepsizeException
                    NonlinLeastSquares
                    NotSPDException
                    NumericDifficultyException
                    ObjectiveEvaluationException
                    OdeRungeKutta
                    PenaltyFunctionPointInfeasibleException
        }
    }
}
```

# Porting With Subsystem for Unix Applications

- Subsystem for Unix applications
  - Subsystem for POSIX applications
  - Complete SVR-5 and BSD UNIX environment with 300 commands, utilizes, shell scripts, compilation tools
  - Visual Studio extensions for debugging POSIX applications
  - Support for 32 and 64-bit applications
- Recent port of WRF V2.1.2
  - ~1/3 million lines, Fortran 90 and some C using MPI, OpenMP
  - Traditionally developed for Unix HPC systems
  - Two dynamical cores, full range of physics options
  - Rapid community growth - more than 3,000 registered users
- Porting experience
  - Of 360K lines, fewer than 750 changed to compile and link under Services for Unix
  - Largest number of changes involved the WRF build mechanism (Makefiles, scripts)
  - Level of effort and nature of tasks was not unlike porting to any new version of UNIX
  - Performance on par with the Linux systems



# Using Excel to Drive Linpack

Linpack Tukwila - V0.xlsx - Microsoft Excel

Table Tools

Home Insert Page Layout Formulas Data Review View Developer Add-Ins Design

B175 24000

1

2 **Ping Pong - capture lowest latency and highest bandwidth values**

3 **Interconnect Latency Bandwidth**

4 **GigE**

5 **IB/WSD** 12,1 954401830

6 **Linpack - Gflops per core = (instructions cycles)\*frequency**

7 **Frequency (Ghz)** 1,86

8 **flop/cycle** 4 core/node 8

9 **Max GF / core** 7,44 **Max GF/node** 59,52

10 **Intel Optimized Linpack results**

11 **Max GF / node** 43,89 **Efficiency** 73,74%

12 **Nodeperf - capture one node**

13 **Gflops/Core** 6,6 **Efficiency** 88,71%

14

15 **hpl parameters**

16 **Estimation data**

17 **Actual Results**

18 **Instructions:**

19 Set Max/proc GF value to the theoretical max per processor based on its clock rate and architecture

20 Set NB, Bcast, P, Q and Nodes values for a row. PxQ should be equal to the total number of processors.

21 Set N to define the problem size and watch Mem MB (mem usage per-node) change

22 Set Exp Eff value and watch Exp Time in seconds be calculated

23 **Rules of thumb:**

24 NB should fit in the cache line

25 N should generate memory usage per node of 100+ MB and less than (total memory - 700MB)

26 P should be roughly quarter of Q value

27 Expected efficiency is 60%+ for GigE, 70%+ for IPoB and close to 80% for IB with WSD - for large values of N

16 **N** **NB** **BCAST** **P** **Q** **Nodes** **Mem M** **Target Efficiency** **Expected Runtin** **Cluster Per** **Gflops** **Runtin** **Efficien** **MPI\_HPL\_PARAMS**

175 24000 96 1 2 8 2 2197 50% 144 59,52 54,18 170 45,5% -env MPICH\_SOCKET\_SBUFFER\_SIZE 0

176 24000 96 1 2 8 2 2197 50% 144 59,52 47,09 196 39,6% -env MPICH\_SOCKET\_SBUFFER\_SIZE 0 -env M

177 24000 96 0 2 8 2 2197 50% 144 59,52 53,75 171 45,2% -env MPICH\_SOCKET\_SBUFFER\_SIZE 0

178 24000 96 1 2 8 2 2197 50% 144 59,52 47,00 196 39,5% -env MPICH\_SOCKET\_SBUFFER\_SIZE 0 -env M

179 24000 96 1 2 8 2 2197 50% 144 59,52 54,14 170 45,5% -env MPICH\_SOCKET\_SBUFFER\_SIZE 0

180 24000 96 1 2 8 2 2197 50% 144 59,52 49,76 185 41,8% -env MPICH\_SOCKET\_SBUFFER\_SIZE 0 -env O

181 24000 96 1 2 8 2 2197 50% 144 59,52 49,94 185 42,0% -env MPICH\_SOCKET\_SBUFFER\_SIZE 0 -env O

182 24000 96 1 2 8 2 2197 50% 144 59,52 57,83 159 48,6% -env MPICH\_SOCKET\_SBUFFER\_SIZE 0 -env O

183 24000 96 1 2 8 2 2197 50% 144 59,52 64,91 142 54,5% -env MPICH\_SOCKET\_SBUFFER\_SIZE 0

188 24000 96 1 2 8 2 2197 50% 144 59,52 54,17 170 45,5% -env MPICH\_SOCKET\_SBUFFER\_SIZE 0 -env M

189 40000 96 1 2 8 2 6104 60% 556 71,424 71,38 598 60,0% -env MPICH\_SOCKET\_SBUFFER\_SIZE 0

194 24000 96 1 2 8 2 2197 60% 120 71,424 66,21 139 55,6% -env MPICH\_SOCKET\_SBUFFER\_SIZE 0

195 40000 96 1 2 8 2 6104 60% 556 71,424 72,96 585 61,3% -env MPICH\_SOCKET\_SBUFFER\_SIZE 0

198 32000 96 1 2 8 2 3906 60% 285 71,424 69,66 314 58,5% -env MPICH\_SOCKET\_SBUFFER\_SIZE 0

199 32000 96 1 2 8 2 3906 60% 285 71,424 68,70 318 57,7% -env MPICH\_SOCKET\_SBUFFER\_SIZE 0

200 32000 96 1 2 8 2 3906 60% 285 71,424 64,60 338 54,3% -env MPICH\_SOCKET\_SBUFFER\_SIZE 0 -env O

201 32000 96 1 2 8 2 3906 60% 285 71,424 64,66 338 54,3% -env MPICH\_SOCKET\_SBUFFER\_SIZE 0 -env O

202 32000 96 1 2 8 2 3906 60% 285 71,424 69,01 317 58,0% -env MPICH\_SOCKET\_SBUFFER\_SIZE 0

203 32000 96 1 2 8 2 3906 60% 285 71,424 70,00 312 58,8% -env MPICH\_SOCKET\_SBUFFER\_SIZE 0

205 32000 96 1 2 8 2 3906 60% 285 71,424 62,96 347 52,9% -env MPICH\_SOCKET\_SBUFFER\_SIZE 0 -env O

208 32000 96 1 2 8 2 3906 60% 285 71,424 62,96 347 52,9% -env MPICH\_SOCKET\_SBUFFER\_SIZE 0 -env O

227 32000 96 2 2 8 2 3906 60% 285 71,424 67,72 323 56,9% -env MPICH\_SOCKET\_SBUFFER\_SIZE 0

228 32000 96 2 2 8 2 3906 60% 285 71,424 66,89 327 56,2% -env MPICH\_SOCKET\_SBUFFER\_SIZE 0

229 32000 96 3 2 8 2 3906 60% 285 71,424 67,72 323 56,9% -env MPICH\_SOCKET\_SBUFFER\_SIZE 0

230 32000 96 3 2 8 2 3906 60% 285 71,424 68,65 318 57,7% -env MPICH\_SOCKET\_SBUFFER\_SIZE 0

231 32000 96 4 2 8 2 3906 60% 285 71,424 68,01 321 57,1% -env MPICH\_SOCKET\_SBUFFER\_SIZE 0

232 32000 96 4 2 8 2 3906 60% 285 71,424 66,56 328 55,9% -env MPICH\_SOCKET\_SBUFFER\_SIZE 0

Ready Filter Mode

90%

Linpack Parameters

HPL Input tabPage2

Select the range of HPL input then click on the button below

Save HPL inputs

Select cells for which you want to submit a job

Submit Job

Query Status

Select the cells for which you want to read the linpack result

Read Results

# Windows HPC Server 2008

- Rapid large scale deployment and built-in diagnostics suite
- Integrated monitoring, management and reporting
- Familiar UI and rich scripting interface

Systems Management

- Integrated security via Active Directory
- Support for batch, interactive and service-oriented applications
- High availability scheduling
- Interoperability via OGF's HPC Profile

Job Scheduling

- Access to SQL, Windows and Unix file servers
- Key parallel file server vendor support (GPFS, Lustre, Panasas)
- In-memory caching options

Storage

- MS-MPI stack based on MPICH2 reference implementation
- Performance improvements for RDMA networking and multi-core shared memory
- MS-MPI integrated with Windows Event Tracing

MPI



# Ease of deployment

The screenshot displays the 'Cluster KYRILFL - HPC Cluster Manager' application window. The interface is divided into a left-hand navigation pane and a main content area. The navigation pane includes a 'To-do List' section with sub-items: Network, Node Templates, Images, Job Templates, and Users. Below this are buttons for Configuration, Node Management, Job Management, Diagnostics, and Charts and Reports. The main content area is titled 'To-do List' and contains several sections:

- To-do List**: A list of four completed configuration steps, each marked with a green checkmark:
  - Configure your network**: Choose one of five network topologies for your cluster.
  - Provide installation credentials**: Specify the user name and password to use for system configuration and when adding compute nodes.
  - Configure the naming of new nodes**: Specify the naming convention to use when generating names automatically for new compute nodes.
  - Create a node template**: Create a template that defines the steps to follow when configuring a compute node.
- Add an operating system image**: Create a new image or load an existing image to use with your node templates when deploying compute nodes.
- Add or remove users**: Add or remove users or administrators for your cluster.
- Add compute nodes**: Add compute nodes to the cluster by choosing one of three supported options.
- Manage drivers**: Add device drivers to the operating system images.
- Join the Customer Experience Improvement Program**: Help Microsoft identify which HPC features to improve.

On the right side of the main content area, there are three sections with icons and links:

- Node Management (Help)**:
  - [Change the role of the head node](#): Assign additional functionality for the head node.
  - [View operations](#): See a list of current and past node operations.
  - [Open the remote desktop tool](#): Access your compute nodes from a single terminal window.
- Job Management (Help)**:
  - [Create a job template](#): Job templates help simplify and constrain the job submission process.
  - [Configure job scheduler policies and settings](#): Customize policies, error handling and filters for your cluster.
- Diagnostics (Help)**:
  - [Validate your cluster](#): Run tests to validate cluster functionality or troubleshoot failures.

At the bottom right, there is a **Learn more** section with a question mark icon and two links:

- [Overview of Windows HPC Server](#)
- [Online Resources for Windows HPC Server](#)

# Ease of Deployment

The screenshot displays the 'Cluster KYRILFL - HPC Cluster Manager' application window. The interface is divided into several sections:

- Configuration Panel (Left):** A sidebar with a 'To-do List' containing 'Network', 'Node Templates', 'Images', 'Job Templates', and 'Users'. Below this is a navigation menu with icons for 'Configuration', 'Node Management', 'Job Management', 'Diagnostics', and 'Charts and Reports'.
- Network Section (Center):**
  - Topology 2:** Described as 'All nodes on enterprise and private networks.' It features a diagram with a yellow circle (Head Node) and three blue triangles (Compute Nodes). Solid blue lines represent the 'Enterprise Network', and dashed green lines represent the 'Private Network'.
  - Legend:** A yellow circle for 'Head Node', a blue triangle for 'Compute Node', a solid blue line for 'Enterprise Network', and a dashed green line for 'Private Network'.
  - Description:** 'As with topology 1, communication between nodes, including deployment, management, and application traffic, is all carried on the private network, but in this configuration the enterprise network is attached to all cluster nodes.'
  - Network adapters:** A list of two network adapters:
    - Local\_Area\_Connection:** Device name: Intel(R) PRO/1000 PL Network Connection; IP address: (blank); Subnet mask: (blank); Domain: redmond.corp.microsoft.com; Link speed: 1 Gbps; Status: Offline; MAC address: 00-16-D3-37-77-F6; NetworkDirect: False; Bound to network: (blank).
    - Enterprise:** Device name: Intel(R) PRO/Wireless 3945ABG Network Connection; IP address: 128.141.225.34; Subnet mask: 255.255.0.0; Domain: cem.ch; Link speed: 24 Mbps; Status: Online; MAC address: 00-19-D2-44-65-87.
- Actions Panel (Right):** A sidebar with 'Network Actions' (Configure Network..., Save Report...) and 'Help Resources' (Configuration, Network Configuration, Node Templates, Job Templates, Managing Cluster Users).

# Single Management Console

Cluster LOCALHOST

File View Actions Options Go Help

Back Forward Navigation Pane Actions Column Chooser

### Node Management

- Nodes (5)
  - Group
    - HeadNodes
    - ComputeNodes
    - WcfBrokerNodes
    - Rack1
    - Rack2
  - Status
  - Node Template
    - WunderApp Node Template
    - Default ComputeNode Template without image
    - Default ComputeNode Template
    - Default ComputeNode Template
    - HeadNodeTemplate
  - Operations
    - Archived
    - Committed
    - Executing
    - Failed

Configurations

Node Management

Job Management

Diagnostics

Charts and Reports

### ComputeNodes (5)

List Heat Map Search nodes by name

| Netbios Name  | State   | Node Template                 | Location          |
|---------------|---------|-------------------------------|-------------------|
| CPALMER-HN1   | Online  | HeadNodeTemplate              | Chassis 1, Rack 1 |
| MYCLUSTER5003 | Online  | Default ComputeNode Templa... | Chassis 2, Rack 1 |
| MYCLUSTER5004 | Online  | Default ComputeNode Templa... | Chassis 1, Rack 2 |
| MYCLUSTER5005 | Online  | Default ComputeNode Templa... | Chassis 2, Rack 2 |
| MYCLUSTER5006 | Offline |                               | Chassis 3, Rack 2 |

#### Node MYCLUSTER5003 Executing operations: 0

Properties Network Metrics Operations

| Last Updated         | State     | Name                                                     |
|----------------------|-----------|----------------------------------------------------------|
| 2/7/2008 4:20:19 PM  | Committed | 02/07/2008 16:20:19                                      |
| 2/7/2008 4:19:50 PM  | Committed | Adding nodes to group Rack1                              |
| 2/7/2008 4:19:24 PM  | Committed | Removing nodes from group Rack2                          |
| 2/7/2008 4:18:53 PM  | Committed | Removing nodes from group Rack1                          |
| 2/7/2008 4:12:47 PM  | Committed | 02/07/2008 16:12:47                                      |
| 2/7/2008 4:09:17 PM  | Committed | Updating the configuration of HPCDEV\MYCLUSTER5003       |
| 2/7/2008 3:24:39 PM  | Committed | 02/07/2008 15:24:39                                      |
| 2/7/2008 3:24:08 PM  | Committed | Updating the configuration of HPCDEV\MYCLUSTER5003       |
| 2/7/2008 3:14:57 PM  | Committed | 02/07/2008 15:14:56                                      |
| 2/7/2008 11:17:16 AM | Committed | Bringing nodes online                                    |
| 2/6/2008 10:17:10 PM | Committed | Discovering the configuration of node 'HPCDEV\MYCLUST... |
| 2/6/2008 10:12:07 PM | Committed | Discovering the configuration of node 'HPCDEV\MYCLUST... |
| 2/6/2008 10:07:04 PM | Committed | Discovering the configuration of node 'HPCDEV\MYCLUST... |
| 2/6/2008 10:02:01 PM | Committed | Discovering the configuration of node 'HPCDEV\MYCLUST... |
| 2/6/2008 9:56:58 PM  | Committed | Discovering the configuration of node 'HPCDEV\MYCLUST... |
| 2/6/2008 9:51:55 PM  | Committed | Discovering the configuration of node 'HPCDEV\MYCLUST... |
| 2/6/2008 9:46:52 PM  | Committed | Discovering the configuration of node 'HPCDEV\MYCLUST... |
| 2/6/2008 9:41:49 PM  | Committed | Discovering the configuration of node 'HPCDEV\MYCLUST... |
| 2/6/2008 9:36:46 PM  | Committed | Discovering the configuration of node 'HPCDEV\MYCLUST... |
| 2/6/2008 9:31:42 PM  | Committed | Discovering the configuration of node 'HPCDEV\MYCLUST... |
| 2/6/2008 9:26:39 PM  | Committed | Discovering the configuration of node 'HPCDEV\MYCLUST... |

### Actions

Node

- Take Online
- Take Offline
- Force Offline
- Reboot
- Run Command
- Add Node
- Re-image
- Patch
- Change Role...
- Delete
- Reject
- Approve
- Assign Node Template
- Edit
- Export Node XML
- Run Diagnostics
- View Performance Charts
- Open Event Viewer

Tutorial Help

Pivot To

- Jobs for the node
- Diagnostics for the node
- Operations for the node

Data updated: 2/7/2008 4:20:23 PM.

# Integrated Monitoring

The screenshot displays the 'Cluster LOCALHOST' monitoring interface. The main window is titled 'State/Offline (212)' and shows a grid of nodes with varying shades of blue representing CPU usage. A red box highlights a specific node in the top right corner of the grid. The interface includes a navigation pane on the left with categories like 'Overview', 'All Nodes', 'Custom Tags', and 'State'. The 'State' category is expanded, showing options like 'Online', 'Offline', 'Unknown', etc. The 'Actions' pane on the right provides a list of operations such as 'Add', 'Edit', 'Delete', 'Remote Desktop', 'Open Event Viewer', 'Take Online', 'Take Offline', 'Start Up', 'Reboot', 'Shut Down', 'Reject node', 'Assign Template', and 'Re-image'. The bottom status bar indicates 'Data updated: 8/21/2007 8:23:34 AM.'

Cluster LOCALHOST

File View Go Node Help

Back Forward Navigation Pane Actions

Node Management

- Overview
- All Nodes
- Custom Tags
  - New Tag Name
- State
  - Online
  - Offline
  - Unknown
  - Provisioning
  - Starting
  - Draining
  - Removing
  - Rejected
- Templates
- Job Profiles

Configurations

Node Management

Operations

Diagnostics

Job Management

Reports

State/Offline (212)

List Heat Map Metric: Cpu Usage

Actions

Node

- Add
- Edit
- Delete
- Remote Desktop
- Open Event Viewer
- Take Online
- Take Offline
- Start Up
- Reboot
- Shut Down
- Reject node
- Assign Template
- Re-image

Filter

- New
- Edit
- Delete

Data updated: 8/21/2007 8:23:34 AM.

# Comprehensive Diagnostics Suite

The screenshot displays the 'Cluster LOCALHOST' interface with a menu bar (File, View, Actions, Options, Go, Help) and navigation buttons (Back, Forward, Navigation Pane, Actions). The left sidebar shows a tree view under 'Diagnostics' with categories: Tests (Scheduler, Services, Connectivity, System Configuration, Performance), Test Results (Running, Success, Warning, Failure, FailedToRun, Complete), Configurations, Node Management, Job Management, Diagnostics, and Charts and Reports.

The main window is titled 'Test Results (6)' and contains a table with the following data:

| Name                        | Result  | Test Suite           | Target        | Last Run             |
|-----------------------------|---------|----------------------|---------------|----------------------|
| FirewallConfigurationReport | Success | System Configuration | MYCLUSTER5003 | 2/7/2008 9:40:00 PM  |
| MpiPingPongTest             | Running | Performance          | 2 nodes       | 2/7/2008 9:28:07 PM  |
| SimpleSchedulerTest         | Running | Scheduler            | MYCLUSTER5001 | 2/6/2008 11:26:25 AM |
| SimpleSchedulerTest         | Running | Scheduler            | MYCLUSTER5000 | 2/4/2008 11:18:02 PM |
| ActiveDirectoryTest         | Success | Connectivity         | 3 nodes       | 2/4/2008 11:16:10 PM |

Below the table, a summary for 'MYCLUSTER5003' shows '20 Succeeded' with a close button (X). A list item indicates 'The firewall is enabled'.

A detailed table lists network-related test results:

| Name                                                                       | Ports | Application     |
|----------------------------------------------------------------------------|-------|-----------------|
| Windows Communication Foundation Net.TCP Listener Adapter (TCP-In)         | 808   | NetTcpActivator |
| Core Networking - Destination Unreachable (ICMPv6-In)                      |       | System          |
| Core Networking - Destination Unreachable Fragmentation Needed (ICMPv4-In) |       | System          |
| Core Networking - Dynamic Host Configuration Protocol (DHCP-In)            | 68    | dhcp            |
| Core Networking - Internet Group Management Protocol (IGMP-In)             |       | System          |
| Core Networking - IPv6 (IPv6-In)                                           |       | System          |
| Core Networking - Multicast Listener Done (ICMPv6-In)                      |       | System          |
| Core Networking - Multicast Listener Query (ICMPv6-In)                     |       | System          |

Data updated: 2/7/2008 9:44:21 PM.

# Built-in Reporting

Cluster LOCALHOST

File View Options Go Help

Back Forward Navigation Pane Actions

Charts and Reports

Monitoring Charts

Reports

- Job Resource Usage
- Job Throughput**
- Job Turnaround
- Node Availability
- Cluster Utilization

Job Throughput

Duration Day Group By User View Report

Date 2/5/2008 Filter

User Project Service Template % Find Next

Group

Total Number of Users: 3

**Job Throughput Groups**  
(Sorted by # of Total Jobs in descending order)

Expand to see data

| User                 | # of Finished Jobs | % of Finished Jobs | # of Failed Jobs | % of Failed Jobs | # of Canceled Jobs | % of Canceled Jobs | # of Total Jobs |
|----------------------|--------------------|--------------------|------------------|------------------|--------------------|--------------------|-----------------|
| HPCDEV\administrator | 216                | 100.00 %           | 0                | 0.00 %           | 0                  | 0.00 %             | 216             |
| HPCDEV\cpalmer       | 3                  | 100.00 %           | 0                | 0.00 %           | 0                  | 0.00 %             | 3               |
| NT AUTHORITY\SYSTEM  | 2                  | 66.67 %            | 1                | 33.33 %          | 0                  | 0.00 %             | 3               |
| <b>Total</b>         | <b>221</b>         | <b>99.55 %</b>     | <b>1</b>         | <b>0.45 %</b>    | <b>0</b>           | <b>0.00 %</b>      | <b>222</b>      |

All dates and times and shown in Pacific Standard Time Page 4 of 4

Configurations

Node Management

Job Management

Diagnostics

Charts and Reports

Spring 2008, NCSA, ~#20  
9472 cores, 68.5 TF, 77.7%

Spring 2008, Umea, ~#50  
5376 cores, 46 TF, 85.5%



30% efficiency  
improvement

Fall 2007, Microsoft, #116  
2048 cores, 11.8 TF, 77.1%

Spring 2007, Microsoft  
2048 cores, 9 TF, #106

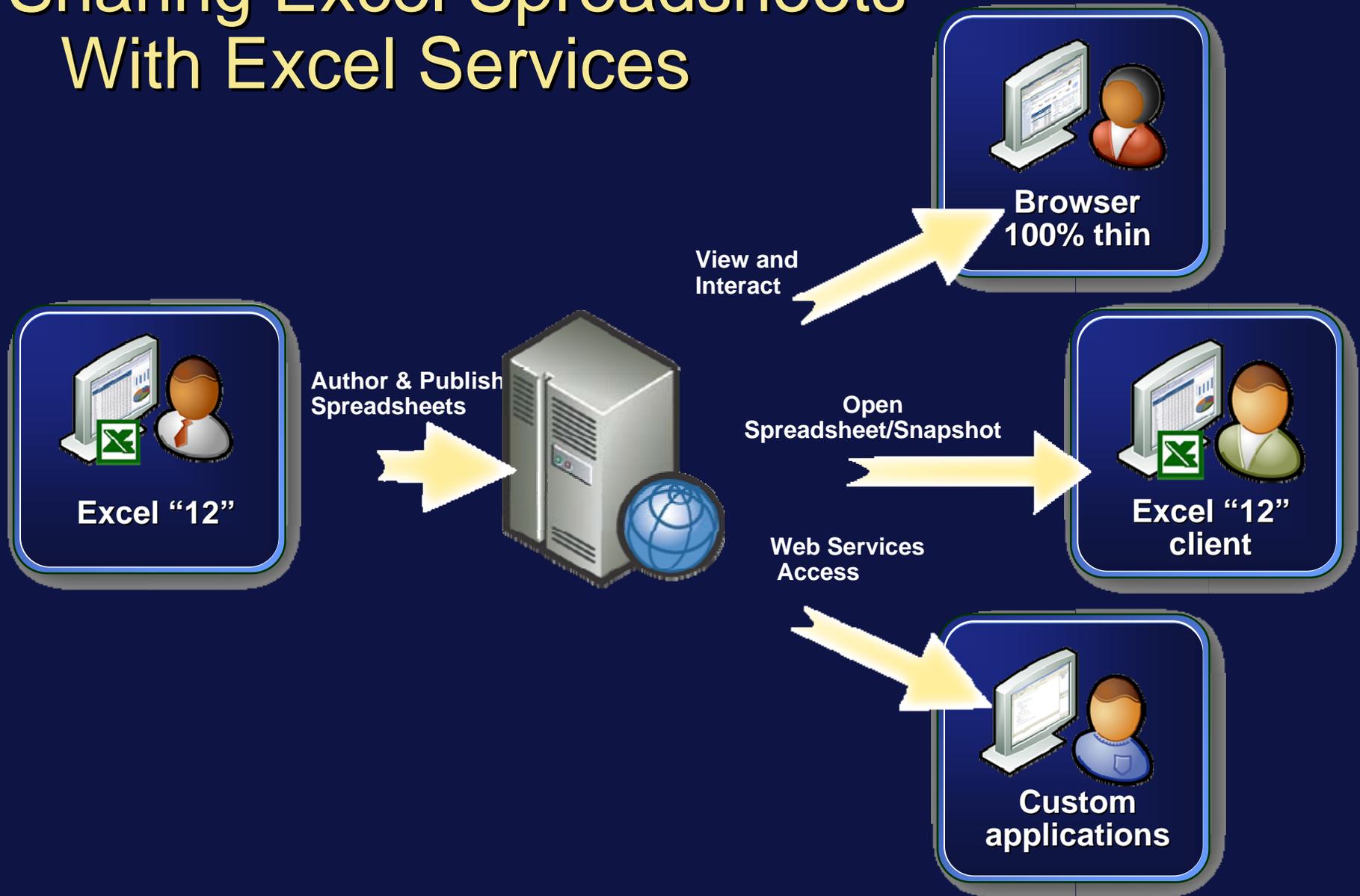


Spring 2006, NCSA, #130  
896 cores, 4.1 TF



# Collaboration

# Sharing Excel Spreadsheets With Excel Services



# Server-based Spreadsheets

View and interact with spreadsheets in the browser

The screenshot shows a browser window titled "Excel Web Access" displaying a spreadsheet with columns E through L and rows 10 through 19. The spreadsheet data is as follows:

|    | E        | F            | G | H           | I            | J            | K            | L            |
|----|----------|--------------|---|-------------|--------------|--------------|--------------|--------------|
| 10 |          |              |   | Memphis     |              |              |              |              |
| 11 | \$395.60 | \$8,135.73   |   | Nashua      | \$0.00       | \$363,526.82 | \$541,178.39 | \$198,665.25 |
| 12 | \$475.29 | \$44,970.98  |   | Houston     | \$106,521.28 | \$336,718.41 | \$310,743.00 | \$133,380.23 |
| 13 | \$563.29 | \$62,737.64  |   | Tooele      | \$88,003.66  | \$247,559.40 | \$361,627.85 | \$179,916.29 |
| 14 | \$489.77 | -\$18,468.62 |   | San Antonio | \$80,209.81  | \$330,503.43 | \$330,376.64 | \$135,435.68 |
| 15 | \$394.55 | \$64,288.92  |   | Loveland    | \$70,086.30  | \$185,953.25 | \$373,004.50 | \$187,309.20 |
| 16 | \$435.06 | -\$35,760.49 |   | Bellingham  | \$0.00       | \$181,591.25 | \$364,651.89 | \$201,959.57 |
| 17 | \$590.69 | -\$24,512.87 |   | Lacey       | \$67,451.77  | \$190,638.51 | \$294,930.72 | \$187,964.84 |
| 18 |          |              |   |             |              |              |              |              |
| 19 |          |              |   |             |              |              |              |              |

Below the spreadsheet is a line chart titled "Top 10 Cities Sales over Time". The chart displays sales data for ten cities from CY 2001 to CY 2004. The Y-axis represents sales from \$0.00 to \$600,000.00. The legend includes Seattle, Garland, Memphis, Nashua, Houston, Tooele, San Antonio, Loveland, Bellingham, and Lacey. The chart shows a general upward trend in sales for most cities, peaking in CY 2003, followed by a decline in CY 2004.

Excellent visual fidelity including all new conditional formatting

100% HTML and script no client components

Server side charting

# Reusable Business Logic

## Incorporate Excel models in business applications

Calculate spreadsheet and set and get values

The screenshot shows a web browser window titled "Mortgage Calculator - Microsoft Internet Explorer". The page is divided into three main sections: a "Web Part" for user input, a "Source Workbook" showing an Excel spreadsheet, and a "Code" section with C# code.

**Web Part:** Contains input fields for "Mortgage Amount" (250,000 dollars), "Mortgage Length" (30 years), and "Interest Rate" (6.00 %). A "Calculate" button is present, and the "Total Payment" is displayed as "\$1,498.88 month".

**Source Workbook:** Shows an Excel spreadsheet with a "Simple Calculator" table:

|   | A | B          | C            | D |
|---|---|------------|--------------|---|
| 1 |   |            |              |   |
| 2 |   |            |              |   |
| 3 |   |            |              |   |
| 4 |   | Principal: | \$250,000.00 |   |
| 5 |   | Interest:  | 6.00         |   |
| 6 |   | Length:    | 30           |   |
| 7 |   | Total:     | \$1,498.88   |   |
| 8 |   |            |              |   |

**Code:** Shows C# code for a web service. A blue arrow points from the "Calculate" button in the Web Part to the `CalculateUsingWebService()` method in the code. The code includes comments and logic for initializing an Excel server, opening a workbook, and setting cell values.

```
/// <summary>
/// Calculate the workbook by calling the Excel Server Web Service API remotely
/// </summary>
/// <remarks>
/// The Web Service will be called at ExcelServerWebServiceUrl.
/// </remarks>

private void CalculateUsingWebService()
{
    Status[] status;
    string sessionId = null;

    // initialize the excel server
    XI MortgageCalcWebPart.Es.ExcelService es = new
    XI MortgageCalcWebPart.Es.ExcelService();
    es.Url = this.ExcelServerWebServiceUrl;
    es.Credentials = System.Net.CredentialCache.DefaultCredentials;

    // open the workbook
    sessionId = es.OpenWorkbook(this.MortgageCalculatorWorkbookUrl, "en-US",
    "en-US", out status);

    // set the values from the form
    es.SetCellA1(sessionId, "SimpleCalculator", "MortgageAmount",
```

Reusable web-rendered UI

Cross platform web services interface

# Reusable Business Logic

## Incorporate Excel models in business applications

Excel Server M0 Demo - Microsoft Internet Explorer

Address: <http://danbatt08/webclient/BSOptions.aspx>

Microsoft Office System  
**Excel Server**

**Inputs**

Asset Price

Exercise Price

Risk Free Rate

Volatility ( $\beta$ )

Years to Exp.

Dividend Yield

**Outputs**

Call Value 20.1998

Call Value (w/Div) 20.0332

Put Value

Put Value (w/Div)

Microsoft®

Call Service Cancel

Done Local intranet

# Workflow Design for Sharepoint

The screenshot displays the Microsoft Visual Studio environment for designing a workflow. The main workspace shows a **Sequential Workflow** diagram with the following components:

- Start:** A green circle with a downward arrow indicating the start of the workflow.
- Event:** An **onWorkflowActivated1** event trigger.
- Loop:** A **whileActivity1** loop containing a **codeActivity1**.
- Code:** A **codeActivity2** following the loop.
- End:** A red circle with a rightward arrow indicating the end of the workflow.

The **Toolbox** on the left lists various workflow activities such as **ConditionedActivityGroup**, **Delay**, **EventDriven**, **EventHandlingScope**, **FaultHandler**, **HandleExternalEvent**, **IfElse**, **InvokeWebService**, **InvokeWorkflow**, **Listen**, **Parallel**, **Policy**, **Replicator**, **Sequence**, **Suspend**, **SynchronizationScope**, **Terminate**, **Throw**, **TransactionScope**, **CompensatableTransactionS...**, **WebServiceInput**, **WebServiceOutput**, **WebServiceFault**, **While**, and **OnWorkflowActivated**.

The **Solution Explorer** on the right shows the project structure with references to **Microsoft.SharePoint**, **Microsoft.SharePoint.portal**, **Microsoft.SharePoint.WorkflowActiv...**, **System**, **System.Data**, **System.Design**, **System.Drawing**, **System.Drawing.Design**, **System.Transactions**, **System.Web**, **System.Web.Services**, **System.Workflow.Activities**, **System.Workflow.ComponentMode**, and **System.Workflow.Runtime**.

The **Properties** window at the bottom right shows the **Workflow1.cs** file properties:

| Workflow1.cs File Properties |                              |
|------------------------------|------------------------------|
| <b>Advanced</b>              |                              |
| Build Action                 | Compile                      |
| Copy to Output Direct        | Do not copy                  |
| Custom Tool                  |                              |
| Custom Tool Namespace        |                              |
| <b>Misc</b>                  |                              |
| File Name                    | Workflow1.cs                 |
| Full Path                    | C:\Projects\JupiterMediaW... |
| <b>Advanced</b>              |                              |

The status bar at the bottom indicates "Ready".

# Workflow Tracing

Poc.Workflow.Fisher - Workflow Monitor

File View Monitor

Workflow Status From 01/01/200C Until 26/10/200E Activity Name Property Value Workflow Instance ID 00000C

New Workflow... Edit this Workflow... 100%

Workflows - 185 records

| Id  | Name                | Status     |
|-----|---------------------|------------|
| 306 | Poc.Workflow.Fisher | Completed  |
| 307 | Poc.Workflow.Fisher | Completed  |
| 308 | Poc.Workflow.Fisher | Completed  |
| 309 | Poc.Workflow.Fisher | Terminated |
| 310 | Poc.Workflow.Fisher | Completed  |
| 311 | Poc.Workflow.Fisher | Completed  |
| 312 | Poc.Workflow.Fisher | Completed  |
| 313 | Poc.Workflow.Fisher | Completed  |
| 314 | Poc.Workflow.Fisher | Completed  |
| 315 | Poc.Workflow.Fisher | Completed  |
| 316 | Poc.Workflow.Fisher | Terminated |
| 317 | Poc.Workflow.Fisher | Completed  |
| 318 | Poc.Workflow.Fisher | Completed  |
| 319 | Poc.Workflow.Fisher | Completed  |
| 320 | Poc.Workflow.Fisher | Completed  |
| 321 | Poc.Workflow.Fisher | Completed  |
| 322 | Poc.Workflow.Fisher | Completed  |
| 323 | Poc.Workflow.Fisher | Completed  |
| 324 | Poc.Workflow.Fisher | Running    |

Activities

- CreateWorkingDirectory ( Closed) - 25/10/2006 - 10:34
- CopyGene ( Executing) - 25/10/2006 - 10:34
- CopyGene ( Closed) - 25/10/2006 - 10:34
- CopyCase ( Executing) - 25/10/2006 - 10:34
- CopyCase ( Closed) - 25/10/2006 - 10:34
- CopyPerm ( Executing) - 25/10/2006 - 10:34
- CopyPerm ( Closed) - 25/10/2006 - 10:34
- CopyIncl ( Executing) - 25/10/2006 - 10:34
- CopyIncl ( Closed) - 25/10/2006 - 10:34
- CopyMap ( Executing) - 25/10/2006 - 10:34
- CopyMap ( Closed) - 25/10/2006 - 10:34
- CopyExe ( Executing) - 25/10/2006 - 10:34
- CopyExe ( Closed) - 25/10/2006 - 10:34
- NotifyCopied ( Executing) - 25/10/2006 - 10:34
- NotifyCopied ( Closed) - 25/10/2006 - 10:34
- Fisher1 ( Executing) - 25/10/2006 - 10:34
- Fisher1 ( Executing) - 25/10/2006 - 10:34
- Fisher1 ( Executing) - 25/10/2006 - 10:34

```
graph TD; ExecuteClusterJobs --> CCS_Fisher["CCS Fisher  
'Fisher1'"]; CCS_Fisher --> Notify_SPS["Notify the SPS workflow  
'NotifyJobFinished'"]; Notify_SPS --> LoadResultsData; LoadResultsData --> singlepass; LoadResultsData --> interaction2; singlepass --> Run_dtsx_db_pkg["Run dtsx database package  
'LoadOneWay'"]; interaction2 --> Run_dtsx_db["Run dtsx database  
'LoadTwoWa'"]; Run_dtsx_db_pkg --> Merge; Run_dtsx_db --> Merge; Merge --> End;
```

Connected to: sql/WorkflowTracking Monitoring

Home - Liver - Microsoft Internet Explorer provided by MTC Thames Valley

File Edit View Favorites Tools Help

Back Forward Stop Home Search Favorites Refresh Print Mail Print Preview

Address <http://hp01dual4:31696/personal/paul/Liver/default.aspx> Go Links >>

Paul Appleby Welcome Paul Appleby | My Site | My Links |

**Liver** This Site: Liver Site Actions

Big Project ARC Analysis RHA **Liver**

View All Site Content

**Results Viewer**

**Documents**

- Shared Documents
- Association Wiki

**Lists**

- Tasks
- Association Analysis
- Workflow Tasks

**Discussions**

- Team Discussion

**Sites**

**People and Groups**

Recycle Bin

Paul Appleby > Liver

Welcome to the site. From here you can:

- [upload new data](#);
- find what data has been uploaded;
- preprocess data in preparation for association analyses;
- [run association analysis jobs](#);
- monitor the state of jobs you are running;
- view the results of current and past analyses.

**RSS Viewer**

**Genetics current issue**

[Perspectives] [Learning the Common Language of Genetics](#)

[Review] [Sometimes the Result Is Not the Answer: The Truths and the Lies That Come From Using the Complementation Test](#)

[Genome integrity and transmission] [Discovery and Mapping of Wheat Ph1 Suppressors](#)

[Genome integrity and transmission] [A Sequence-Tagged Linkage Map of Brassica rapa](#)

[Genome integrity and transmission] [Different Mating-Type-Regulated Genes Affect the DNA Repair Defects of Saccharomyces RAD51, RAD52 and RAD55 Mutants](#)

**Links**

- Ensembl
- NIBHI
- Add new link

**Tasks**

Title  Assigned To

[Prepare Gene & Case File](#) !NEW

[Prepare permutation file](#) !NEW

[Upload Data Files](#) !NEW

- Add new item

**Page maintainer**

- Peter Crowther

<http://hp01dual4:31696/personal/paul/Liver/internals/upload.aspx> Local intranet

- View All Site Content
- Results Viewer**
- Documents**
  - Shared Documents
  - Association Wiki
- Lists**
  - Tasks
  - Association Analysis
  - Workflow Tasks
- Discussions**
  - Team Discussion
- Sites**
- People and Groups**
- Recycle Bin**

Paul Appleby > Liver > Association Analysis

# Association Analysis

Use this list to manage you association analysis jobs

New Actions Settings View: **All Items**

**Association analysis**  
 A specification of a regression test of measures against cases/controls

Association Analysis

Association Analysis" list. To create a new item, click "New" above.

Paul Appleby > Liver > Association Analysis > New Item

## Association Analysis: New Item

OK Cancel

Attach File | Spelling... \* indicates a required field

|                                         |                                                  |
|-----------------------------------------|--------------------------------------------------|
| Title *                                 | <input type="text" value="Liver tel"/>           |
| Compressed Measures (.gene) File Name * | <input type="text" value="affy100k.10000.perm"/> |
| Case/Control (.case) File Name *        | <input type="text" value="affy100k.10000.perm"/> |
| Permutation (.perm) File Name *         | <input type="text" value="affy100k.10000.perm"/> |
| Included Measures (.incl) File Name *   | <input type="text" value="affy100k.10000.perm"/> |
| Genome Map (.map) File Name *           | <input type="text" value="affy100k.10000.perm"/> |
| Operation Name *                        | <input type="text"/>                             |
| P-Value Threshold (example: 1e-6) *     | <input type="text"/>                             |

OK Cancel

Paul Appleby

Welcome Paul Appleby | My Site | My Links

Liver

This Site: Liver

Big Project ARC Analysis RHA **Liver**

Site Actions

Paul Appleby > Liver > Association Analysis > Liver test for marker XYZ

## Association Analysis: Liver test for marker XYZ

Close

New Item Edit Item Delete Item Manage Permissions **Workflows** Alert Me

|                                              |                           |
|----------------------------------------------|---------------------------|
| <b>Title</b>                                 | Liver test for marker XYZ |
| <b>Compressed Measures (.gene) File Name</b> | affy100k.gene             |
| <b>Case/Control (.case) File Name</b>        | affy100k.case             |
| <b>Permutation (.perm) File Name</b>         | affy100k.10000.perm       |
| <b>Included Measures (.incl) File Name</b>   | affy100k.incl             |
| <b>Genome Map (.map) File Name</b>           | affy100k.map              |
| <b>Operation Name</b>                        | singlepass                |
| <b>P-Value Threshold (example: 1e-6)</b>     | 0.0001                    |

Content Type: Association analysis  
Created at 25/10/2006 11:07 by Paul Appleby  
Last modified at 25/10/2006 11:07 by Paul Appleby

Close

Inbox - Microsoft Outlook

File Edit View Go Tools Actions Help

New Reply Reply to All Forward Send/Receive Search address books

Type a question for help

**Mail**

**Favorite Folders**

- Inbox (1)
- Unread Mail
- Sent Items

**Mail Folders**

All Mail Items

- Mailbox - Peter Crowther
- Deleted Items (1)
- Drafts
- Inbox (1)
- Junk E-mail
- Outbox
- RSS Feeds
- Sent Items
- Search Folders
- SharePoint Lists

Mail

Calendar

Contacts

Tasks

**Inbox**

Search Inbox

Click here to enable Instant Search

Arranged By: Date Newest on top

Today

**Liver** 11:14

Workflow Tasks - Liver test for ma...

Create Rule... Edit this task...

**Workflow Tasks - Liver test for marker XYZ has been assigned to you**

Liver [workflow@mtcpoc.net]

Sent: Wed 25/10/2006 11:11

To: Peter Crowther

Task assigned by Paul Appleby on 10/25/2006.

Workflow for Liver test for marker XYZ

To complete this task:

1. Review [Liver test for marker XYZ](#).
2. Perform the specific activities required for this task.
3. Use the **Edit this task** button to mark the task as completed. (If you cannot update this task, you might not have access to it. Click [here](#) to request access.)

**To-Do Bar**

October 2006

| M  | T  | W  | T  | F  | S  | S  |
|----|----|----|----|----|----|----|
| 25 | 26 | 27 | 28 | 29 | 30 | 1  |
| 2  | 3  | 4  | 5  | 6  | 7  | 8  |
| 9  | 10 | 11 | 12 | 13 | 14 | 15 |
| 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| 23 | 24 | 25 | 26 | 27 | 28 | 29 |
| 30 | 31 | 1  | 2  | 3  | 4  | 5  |

No upcoming appointments.

Arranged By: Due Date

Type a new task

There are no items to show in this view.

1 Item All folders are up to date. Connected to Microsoft Exchange

Inbox - Workflow Tasks - Liver test for marker XYZ has been assigned to you - Message (HTML)

Message

Mail

Favorite F

Inb

Unr

Sen

Mail Folders

All Mail

Mail

Share

Mail

Calendar

Contacts

Tasks

1 Item

File Edit

New

Edit this Task Open

Reply Reply to All Forward Respond

Delete Move to Folder Create Rule Other Actions

Block Sender Not Junk Junk E-mail

Safe Lists

Categorize Follow Up Mark as Unread Options

Find Related Select Find

From: Liver [workflow@mtcpoc.net] Sent: Wed 25/10/2006 11:11

To: Peter Crowther

Cc:

Subject: Workflow Tasks - Liver test for marker XYZ has been assigned to you

Task assigned

Workflow for Liver test for mar

To complete this task:

1. Review [Liver test for n](#)
2. Perform the specific ac
3. Use the **Edit this task**

Liver test for marker XYZ

Approve Cluster Job

Comment Field:

This looks fine,|

Reject Hold Approve

st access.)

Workflow Status - Microsoft Internet Explorer provided by MTC Thames Valley

File Edit View Favorites Tools Help

Back Search Favorites

Address http://hp01dual4:31696/personal/paul/Liver/\_layouts/WrkStat.aspx?List=%7b45265758%2d5BD8%2d4C22%2d8473%2d6382F55AD3BE%7d&WorkflowInstanceID=%7b Go Links >>

**Liver**

Big Project ARC Analysis RHA **Liver**

Paul Appleby > Liver > Association Analysis > Workflow Status

## Workflow Status: Association Analysis

### Workflow Information

|                   |                  |                |                           |
|-------------------|------------------|----------------|---------------------------|
| <b>Initiator:</b> | Paul Appleby     | <b>Item:</b>   | Liver test for marker XYZ |
| <b>Started:</b>   | 25/10/2006 11:08 | <b>Status:</b> | In Progress               |
| <b>Last run:</b>  | 25/10/2006 11:15 |                |                           |

If an error occurs or this workflow stops responding, it can be terminated. Terminating the workflow will set its status to Canceled and will delete all data associated with the workflow.

▣ [Terminate this workflow now.](#)

### Tasks

The following tasks have been assigned to the participants in this workflow. Click a task to edit it. You can also view these tasks in the list [Workflow Tasks](#).

| Assigned To    | Title                                | Due Date | Status      |
|----------------|--------------------------------------|----------|-------------|
| Peter Crowther | Liver test for marker XYZ <b>NEW</b> |          | In Progress |

### Workflow History

The following events have occurred in this workflow.

| Date Occurred    | Event Type         | User ID        | Description           |
|------------------|--------------------|----------------|-----------------------|
| 25/10/2006 11:08 | Workflow Initiated | System Account | Workflow Started      |
| 25/10/2006 11:08 | Task Created       | System Account | Workflow Task Created |
| 25/10/2006 11:15 | Comment            | System Account |                       |
| 25/10/2006 11:15 | Comment            | System Account |                       |

[workflow@mtcpoc.net](mailto:workflow@mtcpoc.net)

Liver test for marker XYZ

Your job has finished running on the cluster and the results are being processed <end>

Done Local intranet

Workflow Status - Microsoft Internet Explorer provided by MTC Thames Valley

File Edit View Favorites Tools Help

Back Forward Stop Home Search Favorites

Address http://hp01dual4:31696/personal/paul/Liver/\_layouts/WrkStat.aspx?List=%7b45265758%2d5BD8%2d4C22%2d8473%2d6382F55AD3BE%7d&WorkflowInstanceID=%7b Go Links >>

**Liver**

Big Project ARC Analysis RHA **Liver**

Paul Appleby > Liver > Association Analysis > Workflow Status

## Workflow Status: Association Analysis

---

### Workflow Information

|                   |                  |                |                           |
|-------------------|------------------|----------------|---------------------------|
| <b>Initiator:</b> | Paul Appleby     | <b>Item:</b>   | Liver test for marker XYZ |
| <b>Started:</b>   | 25/10/2006 11:08 | <b>Status:</b> | In Progress               |
| <b>Last run:</b>  | 25/10/2006 11:16 |                |                           |

If an error occurs or this workflow stops responding, it can be terminated. Terminating the workflow will set its status to Canceled and will delete all data associated with the workflow.

[Terminate this workflow now.](#)

---

### Tasks

The following tasks have been assigned to the participants in this workflow. Click a task to edit it. You can also view these tasks in the list [Workflow Tasks](#).

| Assigned To    | Title                                                            | Due Date | Status      |
|----------------|------------------------------------------------------------------|----------|-------------|
| Peter Crowther | Liver test for marker XYZ <span style="color: green;">NEW</span> |          | In Progress |

---

### Workflow History

The following events have occurred in this workflow.

| Date Occurred    | Event Type         | User ID        | Description                       |
|------------------|--------------------|----------------|-----------------------------------|
| 25/10/2006 11:08 | Workflow Initiated | System Account | Workflow Started                  |
| 25/10/2006 11:08 | Task Created       | System Account | Workflow Task Created             |
| 25/10/2006 11:15 | Comment            | System Account | Workflow Job Approved             |
| 25/10/2006 11:15 | Comment            | System Account | Files Copied & Cluster Job Queued |
| 25/10/2006 11:16 | Comment            | System Account | Cluster Job completed             |

Done Local intranet

internals - Results - Microsoft Internet Explorer provided by MTC Thames Valley

File Edit View Favorites Tools Help

Back Forward Stop Home Search Favorites

Address <http://hp01dual4:31696/personal/paul/Liver/internals/Results.aspx> Go Links

Home Report Builder

- Report1
- resultsbyregion
- resultsbyMArker
- Single-pass measures for experiment
- resultsbyPathway
- Two-way measures for experiment

**Report Viewer**

Experiment: Fisher Workflow run ended 2006-10-25 11:19:55 Minimum Chi-squared: 15 View Report

1 of 6 100% Find | Next Select a format Export

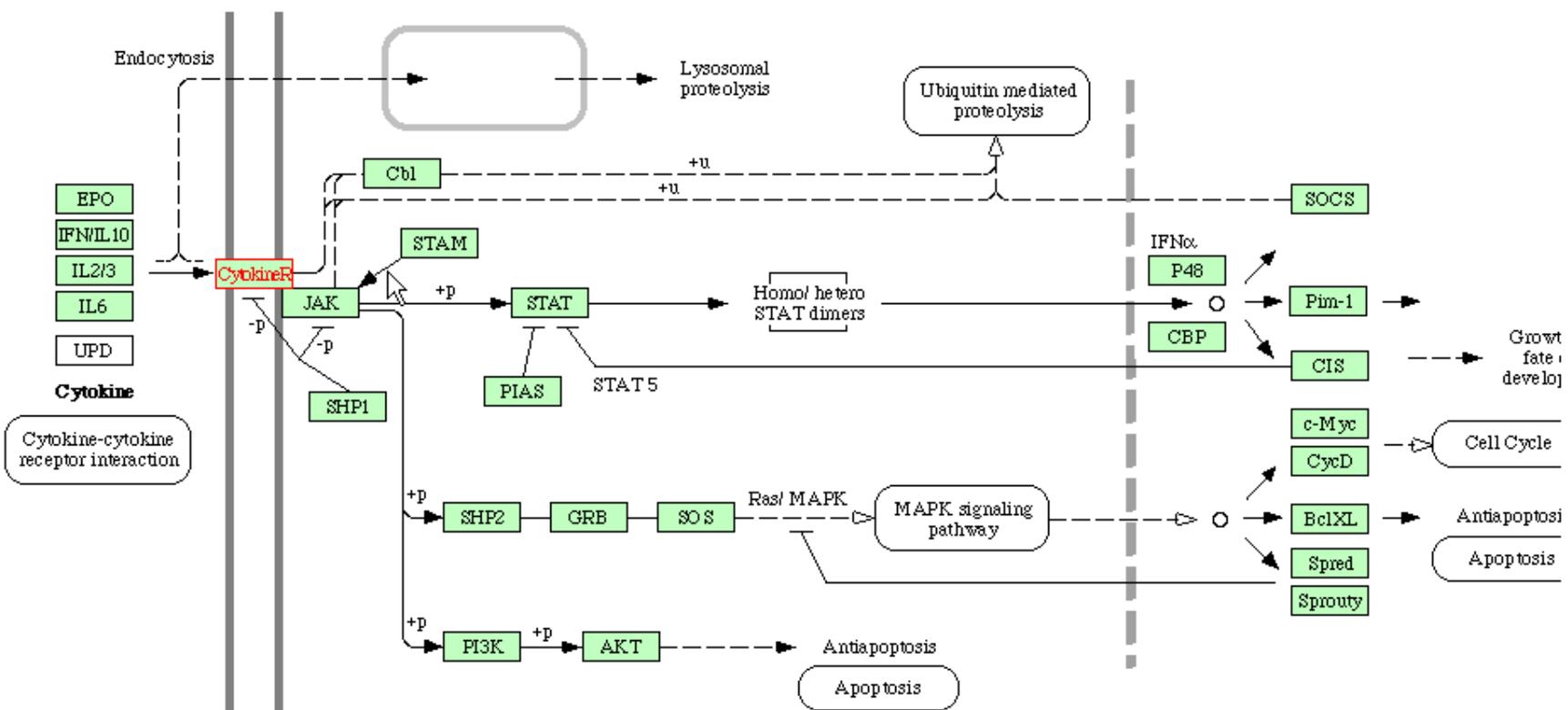
## Single-pass measures for experiment

| Chromosome | Marker          | Chi Square | Empirical p-Value |
|------------|-----------------|------------|-------------------|
| 9          | rs1227458       | 158.844    | 9.999E-05         |
| 20         | rs978768        | 107.888    | 9.999E-05         |
| 7          | rs2734062       | 106.556    | 9.999E-05         |
| 8          | rs1025928       | 103.784    | 9.999E-05         |
| 6          | rs4128536       | 85.2886    | 9.999E-05         |
| 12         | rs10506822      | 78.0319    | 9.999E-05         |
| 8          | rs10504421      | 76.5693    | 9.999E-05         |
| 1          | <b>rs629760</b> | 70.3255    | 9.999E-05         |
| 3          | rs10511117      | 68.9063    | 9.999E-05         |
| 6          | rs2789013       | 67.9387    | 9.999E-05         |
| 11         | rs963960        | 62.8091    | 9.999E-05         |
| 13         | rs10507507      | 58.5796    | 9.999E-05         |
| 16         | rs10500567      | 56.8849    | 9.999E-05         |
| 15         | rs10518943      | 56.7858    | 9.999E-05         |
| 6          | rs6930406       | 56.0217    | 9.999E-05         |
| 18         | rs10515057      | 52.7862    | 0.000E-05         |

Done Local intranet

Homo sapiens (human) Go Current selection Select

### JAK-STAT SIGNALING PATHWAY



04630 1/5/06

# HPC++ Scenario



## Microsoft HPC++ Labs



### Microsoft HPC++ CompFin Lab

The Microsoft HPC++ CompFin Lab integrates Microsoft Windows HPC Server, a central market data database and Microsoft productivity products to provide university courses with an online service to publish, execute and manage computational finance models.

#### Lab Details:

- |                                 |                                                                                                                                                                                                                                                     |
|---------------------------------|-----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|
| <b>Computing Resources:</b>     | <ul style="list-style-type: none"><li>■ 256 core/64 node compute cluster</li><li>■ 5 TB disk space</li><li>■ Low latency interconnect</li></ul>                                                                                                     |
| <b>Rich User Interface:</b>     | <ul style="list-style-type: none"><li>■ SharePoint 2007 portal to publish, browse and monitor models</li><li>■ Excel 2007 as the user interface for models and results</li><li>■ Model execution workflow with status email notifications</li></ul> |
| <b>Central Market Database:</b> | <ul style="list-style-type: none"><li>■ 5 year tick data for S&amp;P500</li><li>■ Daily &amp; fundamental data for 10,000 stocks</li><li>■ Mortgage Backed Securities pool data</li></ul>                                                           |
| <b>Simplified Modeling:</b>     | <ul style="list-style-type: none"><li>■ .NET platform with Linq for SQL data access</li><li>■ SOA framework for parameter sweep models</li><li>■ Local model development and test environment</li></ul>                                             |

### Microsoft HPC++ Labs

Microsoft HPC++ Labs is an incubation effort within the Microsoft Windows HPC Server product team whose goals include:

- Demonstrate end-to-end integrated HPC solutions using Microsoft Windows HPC Server 2008 with Microsoft productivity and developer products
- Develop expertise in operating end user focused compute and data intensive HPC services
- Incubate Microsoft product extensions required to support HPC++ scenarios "out of the box" on customer premises

[HPC++ Labs is Hiring!](#)

#### Next Steps

[Request Enrollment](#)

[Watch Demonstration](#)

[Read Our Blog](#)

Who Can Participate?

- View All Site Content
- Documents**
  - My Models Library
  - Published Models Library
  - Class Wiki
- Lists**
  - Job List
- Discussions**
  - Team Discussion
- Sites**
- People and Groups**
- 

Home > UW

**Course Announcements**

---

**Get Started Microsoft Financial Computing!** 10/28/2007 5:32 AM  
 by hpc\_richi@microsofthpc.net   
 Microsoft Financial Computing helps you to be more effective in doing your financial calculations!

- Course Materials**
- Department of Economics, University of Washington
  - Scott Payseur
  - Eric Zivot
  - Scott Payseur's Realized Variance Library
  - Athena Job Queue

**Course Calendar**

New | Actions | Settings

← → **November, 2007** Expand All Collapse All |

| Sunday | Monday | Tuesday                               | Wednesday | Thursday | Friday | Saturday |
|--------|--------|---------------------------------------|-----------|----------|--------|----------|
| 28     | 29     | 30<br>2:00 PM<br><b>Class Lecture</b> | 31        | 1        | 2      | 3        |
| 4      | 5      | 6<br>2:00 PM<br><b>Class Lecture</b>  | 7         | 8        | 9      | 10       |



My Models Library - Windows Internet Explorer

https://portal.microsofthpc.net/uw/My%20Models%20Library/Forms/My%20Models%20View.aspx

My Models Library

Welcome hpc\_richi@microsofthpc.net

Home Document Center News Project Reports Search Sites **UW**

All Sites Advanced Search Site Actions

Home > UW > My Models Library

# My Models Library

View All Site Content

**Documents**

- My Models Library
- Published Models Library
- Class Wiki

**Lists**

- Job List

**Discussions**

- Team Discussion

**Sites**

**People and Groups**

Recycle Bin

New Upload Actions Settings

View: **My Models View**

|                                                             | Modified           | Modified By  | Created By                 |
|-------------------------------------------------------------|--------------------|--------------|----------------------------|
| <b>Document</b><br>Create a new document.                   | 10/29/2007 8:04 PM | Rich Ciapala | hpc_richi@microsofthpc.net |
| <b>RealizedCovariance</b><br>Create a new document.         | 11/2/2007 7:15 PM  | Rich Ciapala | hpc_richi@microsofthpc.net |
| <b>Folder</b><br>Add a new folder to this document library. |                    |              |                            |

Done

Trusted sites | Protected Mode: Off 100%

RealizedCovariance\_Tech\_14.xlsx [Read-Only] - Microsoft Excel

Home Insert Page Layout Formulas Data Review View Developer Compute Cluster

Cut Copy Paste Format Painter Clipboard

Calibri 11 Font

Wrap Text Alignment

General Number

Conditional Formatting as Table Styles

Format Cell Styles

Insert Delete Format Cells

AutoSum Fill Clear Sort & Find & Filter Select Editing

D14 XNYS:CA

|    | A | B | C | D                                            | E           | F | G                 | H         | I | J | K | L | M | N | O |
|----|---|---|---|----------------------------------------------|-------------|---|-------------------|-----------|---|---|---|---|---|---|---|
| 1  |   |   |   |                                              |             |   |                   |           |   |   |   |   |   |   |   |
| 2  |   |   |   |                                              |             |   |                   |           |   |   |   |   |   |   |   |
| 3  |   |   |   | <b>University of Washington</b>              |             |   |                   |           |   |   |   |   |   |   |   |
| 4  |   |   |   | <b>Realized Covariance &amp; Correlation</b> |             |   |                   |           |   |   |   |   |   |   |   |
| 5  |   |   |   |                                              |             |   |                   |           |   |   |   |   |   |   |   |
| 6  |   |   |   | <b>Iterations</b>                            | 10          |   | <b>Adjustment</b> | False     |   |   |   |   |   |   |   |
| 7  |   |   |   |                                              |             |   |                   |           |   |   |   |   |   |   |   |
| 8  |   |   |   | <b>Kernel Type</b>                           | Rectangular |   |                   |           |   |   |   |   |   |   |   |
| 9  |   |   |   |                                              |             |   |                   |           |   |   |   |   |   |   |   |
| 10 |   |   |   | <b>Instruments</b>                           | XNAS:AAPL   |   | <b>Period</b>     | 1         |   |   |   |   |   |   |   |
| 11 |   |   |   |                                              | XNYS:AMD    |   |                   |           |   |   |   |   |   |   |   |
| 12 |   |   |   |                                              | XNAS:AMZN   |   | <b>Start Date</b> | 1/9/2006  |   |   |   |   |   |   |   |
| 13 |   |   |   |                                              | XNYS:ATI    |   |                   |           |   |   |   |   |   |   |   |
| 14 |   |   |   |                                              | XNYS:CA     |   | <b>End Date</b>   | 1/13/2006 |   |   |   |   |   |   |   |
| 15 |   |   |   |                                              | XNAS:C      |   |                   |           |   |   |   |   |   |   |   |
| 16 |   |   |   |                                              | XNAS:D      |   |                   |           |   |   |   |   |   |   |   |
| 17 |   |   |   |                                              | XNAS:E      |   |                   |           |   |   |   |   |   |   |   |
| 18 |   |   |   |                                              | XNYS:E      |   |                   |           |   |   |   |   |   |   |   |
| 19 |   |   |   |                                              | XNYS:IE     |   |                   |           |   |   |   |   |   |   |   |
| 20 |   |   |   |                                              | XNYS:G      |   |                   |           |   |   |   |   |   |   |   |

**Instrument**  
 An instrument, in the format of "Exchange:Symbol" that the covariance model will be executed for.  
 NOTE: New York Stock Exchange is Exchange XNYS.  
 Example: XNYS:F

Submit Job

**You cannot submit this workbook because it is currently running.**

Sheet Input Ranges

**Current Sheet**

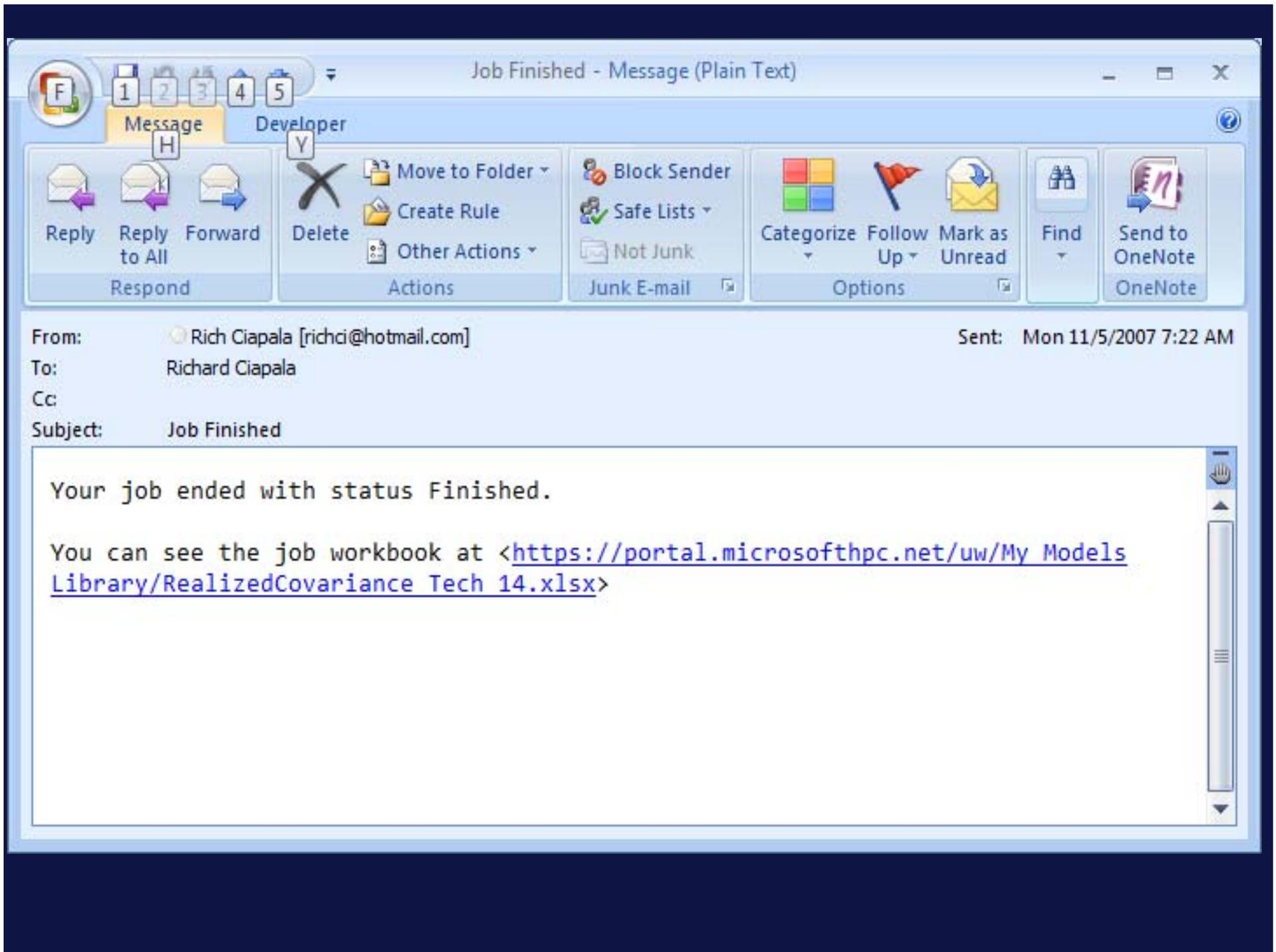
**Job Running...**

Processor Count 4

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B4 XNAS:AAPL

| Results   |           |            |            |             |  | Error   |        | Exception |         |       |
|-----------|-----------|------------|------------|-------------|--|---------|--------|-----------|---------|-------|
| SymbolA   | SymbolB   | DateTime   | Covariance | Correlation |  | Message | NodeID | Type      | Message | Stack |
| XNAS:AAPL | XNAS:AAPL | 2006-01-09 | 0.00013473 | 100.0000%   |  |         |        |           |         |       |
| XNAS:AAPL | XNAS:AAPL | 2006-01-10 | 0.00148047 | 100.0000%   |  |         |        |           |         |       |
| XNAS:AAPL | XNAS:AAPL | 2006-01-11 | 0.00055431 | 100.0000%   |  |         |        |           |         |       |
| XNAS:AAPL | XNAS:AAPL | 2006-01-12 | 0.00041653 | 100.0000%   |  |         |        |           |         |       |
| XNAS:AAPL | XNYS:AMD  | 2006-01-09 | 0.00004261 | 28.9055%    |  |         |        |           |         |       |
| XNAS:AAPL | XNYS:AMD  | 2006-01-10 | 0.00034918 | 32.1566%    |  |         |        |           |         |       |
| XNAS:AAPL | XNYS:AMD  | 2006-01-11 | 0.00007747 | 21.1803%    |  |         |        |           |         |       |
| XNAS:AAPL | XNYS:AMD  | 2006-01-12 | 0.00032495 | 55.7433%    |  |         |        |           |         |       |
| XNAS:AAPL | XNAS:AMZN | 2006-01-09 | 0.00013152 | 60.8821%    |  |         |        |           |         |       |
| XNAS:AAPL | XNAS:AMZN | 2006-01-10 | 0.00013419 | 18.5009%    |  |         |        |           |         |       |
| XNAS:AAPL | XNAS:AMZN | 2006-01-11 | 0.00005776 | 12.6053%    |  |         |        |           |         |       |
| XNAS:AAPL | XNAS:AMZN | 2006-01-12 | 0.00010372 | 23.2622%    |  |         |        |           |         |       |
| XNAS:AAPL | XNYS:ATI  | 2006-01-09 | 0.00005825 | 40.4805%    |  |         |        |           |         |       |
| XNAS:AAPL | XNYS:ATI  | 2006-01-10 | 0.00018489 | 25.1277%    |  |         |        |           |         |       |
| XNAS:AAPL | XNYS:ATI  | 2006-01-11 | 0.00002105 | 6.3636%     |  |         |        |           |         |       |
| XNAS:AAPL | XNYS:ATI  | 2006-01-12 | 0.00008094 | 34.6323%    |  |         |        |           |         |       |
| XNYS:AMD  | XNAS:AAPL | 2006-01-09 | 0.00004253 | 28.8523%    |  |         |        |           |         |       |
| XNYS:AMD  | XNAS:AAPL | 2006-01-10 | 0.00036403 | 33.5237%    |  |         |        |           |         |       |
| XNYS:AMD  | XNAS:AAPL | 2006-01-11 | 0.00002009 | 5.4933%     |  |         |        |           |         |       |
| XNYS:AMD  | XNAS:AAPL | 2006-01-12 | 0.00027874 | 47.8163%    |  |         |        |           |         |       |
| XNYS:AMD  | XNYS:AMD  | 2006-01-09 | 0.00016129 | 100.0000%   |  |         |        |           |         |       |
| XNYS:AMD  | XNYS:AMD  | 2006-01-10 | 0.00079647 | 100.0000%   |  |         |        |           |         |       |
| XNYS:AMD  | XNYS:AMD  | 2006-01-11 | 0.00024136 | 100.0000%   |  |         |        |           |         |       |
| XNYS:AMD  | XNYS:AMD  | 2006-01-12 | 0.00081583 | 100.0000%   |  |         |        |           |         |       |

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Sheet Input Ranges

**Current Sheet**

**Job Complete, See Results**

Processor Count: 4

Runtime (minutes): 30  Infinite

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B8 XNYS:AMD

|    |                        | XNAS:AAPL | XNYS:AMD   | XNAS:AMZN | XNYS:ATI | XNYS:CA | XNAS:CSCO | XNAS:DELL | XNAS:EBAY | XNYS:EMC |
|----|------------------------|-----------|------------|-----------|----------|---------|-----------|-----------|-----------|----------|
| 1  |                        |           |            |           |          |         |           |           |           |          |
| 2  | Filter                 |           |            |           |          |         |           |           |           |          |
| 3  | DateTime               |           | 2006-01-09 |           |          |         |           |           |           |          |
| 4  |                        |           |            |           |          |         |           |           |           |          |
| 5  | Average of Correlation |           |            |           |          |         |           |           |           |          |
| 6  |                        |           |            |           |          |         |           |           |           |          |
| 7  | XNAS:AAPL              | 100.00%   | 28.91%     | 60.88%    | 40.48%   | -4.39%  | 30.55%    | 11.92%    | 63.40%    | 35.02%   |
| 8  | XNYS:AMD               | 28.85%    | 100.00%    | 43.57%    | 5.38%    | -8.21%  | 45.14%    | 43.45%    | 50.43%    | 88.93%   |
| 9  | XNAS:AMZN              | 27.53%    | 27.70%     | 100.00%   | 9.69%    | -4.01%  | 21.50%    | 29.89%    | 56.80%    | 14.88%   |
| 10 | XNYS:ATI               | 62.56%    | 39.74%     | 31.08%    | 100.00%  | 53.40%  | 27.27%    | 19.85%    | 46.78%    | 53.58%   |
| 11 | XNYS:CA                | -8.73%    | 22.50%     | -1.04%    | 55.91%   | 100.00% | 12.81%    | 23.87%    | -6.53%    | 19.11%   |
| 12 | XNAS:CSCO              | 19.55%    | 29.16%     | 17.78%    | 10.54%   | 7.72%   | 100.00%   | 30.76%    | 3.64%     | -0.38%   |
| 13 | XNAS:DELL              | 15.37%    | 35.24%     | 0.30%     | 12.43%   | 30.59%  | -9.09%    | 100.00%   | -8.10%    | 6.23%    |
| 14 | XNAS:EBAY              | 73.62%    | 49.45%     | 51.76%    | 13.15%   | 15.23%  | 23.12%    | 4.10%     | 100.00%   | 53.38%   |
| 15 | XNYS:EMC               | 49.89%    | 81.99%     | 19.40%    | 14.33%   | -26.38% | 29.63%    | 4.20%     | 82.83%    | 100.00%  |
| 16 | XNYS:IBM               | 26.59%    | -10.44%    | 41.74%    | 19.63%   | -20.26% | 9.92%     | 26.90%    | 41.08%    | 63.63%   |
| 17 | XNYS:GLW               | 11.48%    | 9.38%      | 42.82%    | 37.99%   | 37.54%  | 17.25%    | 3.89%     | 0.73%     | -2.16%   |
| 18 | XNAS:GOOG              | 30.88%    | 55.21%     | 18.57%    | 45.53%   | 19.20%  | -4.93%    | 51.57%    | 38.53%    | 31.13%   |
| 19 | XNAS:MSFT              | 31.98%    | 4.79%      | 6.08%     | 24.00%   | -3.50%  | -15.98%   | 59.02%    | 33.07%    | 0.00%    |
| 20 | XNAS:YHOO              | 48.98%    | 79.05%     | 42.86%    | 40.60%   | 54.14%  | 45.56%    | 56.75%    | 66.95%    | 38.58%   |
| 21 |                        |           |            |           |          |         |           |           |           |          |
| 22 |                        |           |            |           |          |         |           |           |           |          |
| 23 |                        |           |            |           |          |         |           |           |           |          |
| 24 |                        |           |            |           |          |         |           |           |           |          |
| 25 |                        |           |            |           |          |         |           |           |           |          |
| 26 |                        |           |            |           |          |         |           |           |           |          |
| 27 |                        |           |            |           |          |         |           |           |           |          |

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Sheet Input Ranges

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Processor Count 4

Runtime (minutes) 30  Infinite

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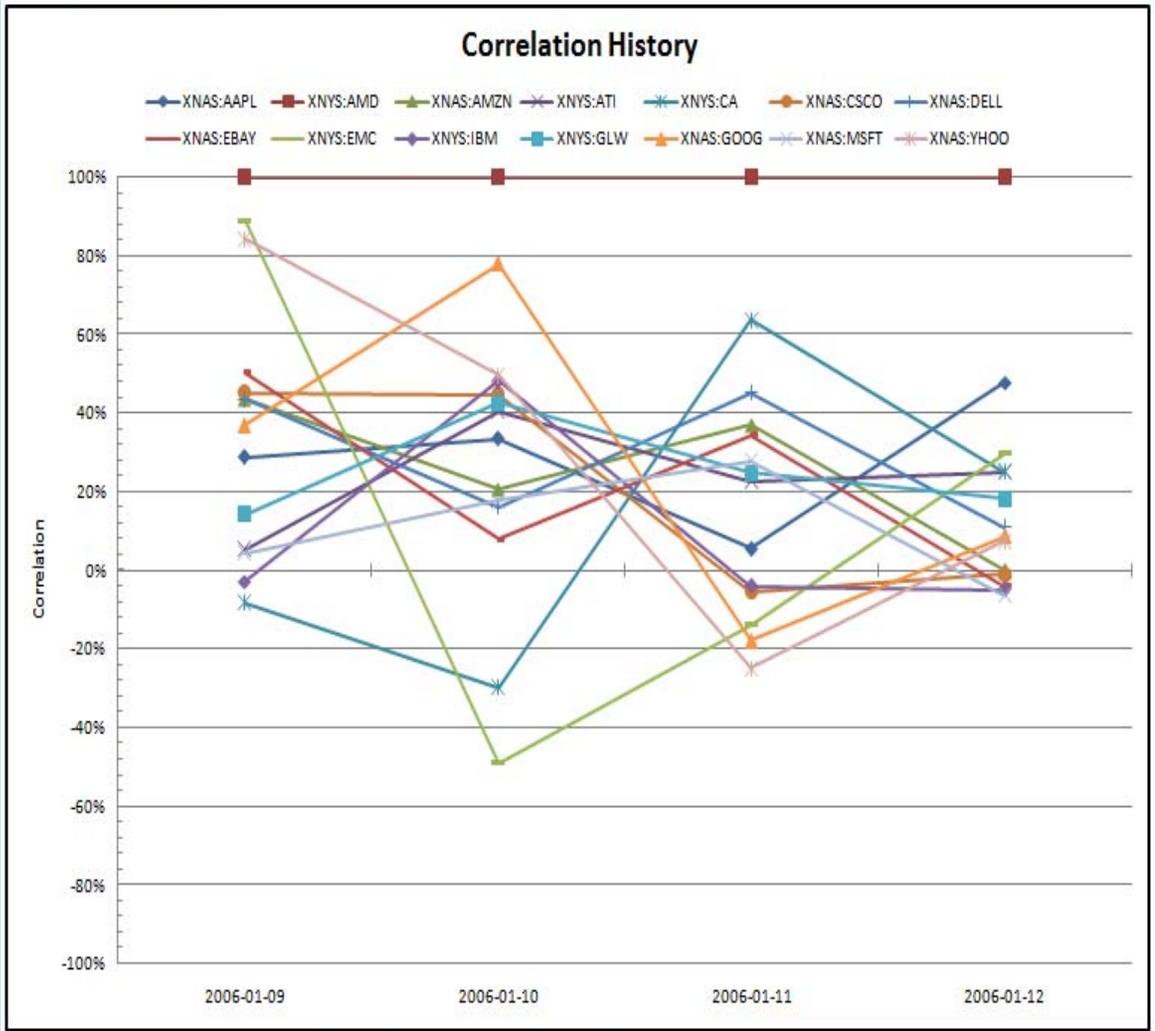
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|    | A | B | C                                     | D           | E  | F               | G              | H | I | J | K | L | M | N | O |
|----|---|---|---------------------------------------|-------------|----|-----------------|----------------|---|---|---|---|---|---|---|---|
| 1  |   |   |                                       |             |    |                 |                |   |   |   |   |   |   |   |   |
| 2  |   |   |                                       |             |    |                 |                |   |   |   |   |   |   |   |   |
| 3  |   |   | <b>University of Was</b>              |             |    |                 |                |   |   |   |   |   |   |   |   |
| 4  |   |   | <b>Realized Covariance &amp; Corr</b> |             |    |                 |                |   |   |   |   |   |   |   |   |
| 5  |   |   |                                       |             |    |                 |                |   |   |   |   |   |   |   |   |
| 6  |   |   | <b>Iterations</b>                     |             | 10 |                 | <b>Adjustm</b> |   |   |   |   |   |   |   |   |
| 7  |   |   |                                       |             |    |                 |                |   |   |   |   |   |   |   |   |
| 8  |   |   | <b>Kernel Type</b>                    | Rectangular |    |                 |                |   |   |   |   |   |   |   |   |
| 9  |   |   |                                       |             |    |                 |                |   |   |   |   |   |   |   |   |
| 10 |   |   | <b>Instruments</b>                    | XNAS:AAPL   |    | <b>Period</b>   |                |   |   |   |   |   |   |   |   |
| 11 |   |   |                                       | XNYS:AMD    |    |                 |                |   |   |   |   |   |   |   |   |
| 12 |   |   |                                       | XNAS:AMZN   |    | <b>Start Da</b> |                |   |   |   |   |   |   |   |   |
| 13 |   |   |                                       | XNYS:ATI    |    |                 |                |   |   |   |   |   |   |   |   |
| 14 |   |   |                                       | XNYS:CA     |    | <b>End Date</b> | 1/13/2006      |   |   |   |   |   |   |   |   |
| 15 |   |   |                                       | XNAS:CSCO   |    |                 |                |   |   |   |   |   |   |   |   |
| 16 |   |   |                                       | XNAS:DELL   |    |                 |                |   |   |   |   |   |   |   |   |
| 17 |   |   |                                       | XNAS:EBAY   |    |                 |                |   |   |   |   |   |   |   |   |
| 18 |   |   |                                       | XNYS:EMC    |    |                 |                |   |   |   |   |   |   |   |   |
| 19 |   |   |                                       | XNYS:IBM    |    |                 |                |   |   |   |   |   |   |   |   |
| 20 |   |   |                                       | XNYS:GLW    |    |                 |                |   |   |   |   |   |   |   |   |

Versions saved for RealizedCovariance\_Tech\_14.xlsx

Versions saved to: <https://portal.microsofthpc.net/uw/My Models Library/>

| No.  | Modified           | Modified By               | Size     | Comments                   |
|------|--------------------|---------------------------|----------|----------------------------|
| 14.0 | 11/5/2007 7:22 AM  | MICROSOFTHPC\hpc_richi    | 132 KB   | Model execution complet... |
| 13.0 | 11/2/2007 7:15 PM  | MICROSOFTHPC\hpc_richi    | 132 KB   | Model execution complet... |
| 12.0 | 11/2/2007 1:33 PM  | membershipadprovider:h... | 102.8 KB |                            |
| 11.0 | 11/2/2007 1:33 PM  | MICROSOFTHPC\hpc_richi    | 132 KB   | Model execution complet... |
| 10.0 | 11/1/2007 5:42 PM  | MICROSOFTHPC\hpc_richi    | 132 KB   | Model execution complet... |
| 9.0  | 11/1/2007 5:32 PM  |                           |          |                            |
| 8.0  | 11/1/2007 5:17 PM  |                           |          |                            |
| 7.0  | 11/1/2007 5:06 PM  |                           |          |                            |
| 6.0  | 10/31/2007 5:55 PM |                           |          |                            |
| 5.0  | 10/31/2007 5:46 PM |                           |          |                            |

**Check In Comments**

Date and time: 11/5/2007 7:22 AM  
 Modified by: MICROSOFTHPC\hpc\_richi  
 Comments on version:  
 Model execution complete: status - Finished

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Processor Count: 4

Runtime (minutes): 30  Infinite

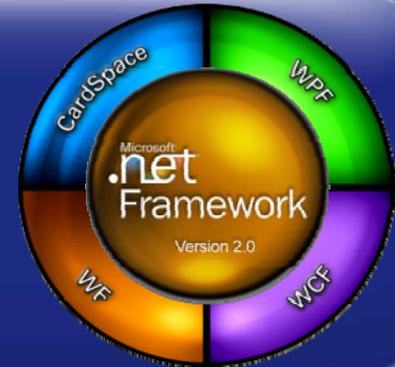
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# Microsoft HPC++ Solution

## Application Benefits

The most productive distributed application development environment



## Cluster Benefits

Complete HPC cluster platform integrated with the rest of the enterprise management infrastructure



## System Benefits

Cost-effective, reliable and high performance server operating system



# Resources

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Thank you!