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## Intel<sup>®</sup> Software Development Products for Intel Platforms and Technologies Intel<sup>®</sup> Math Kernel Library (Intel<sup>®</sup> MKL)

#### Overview

The Intel<sup>®</sup> Math Kernel Library (Intel<sup>®</sup> MKL) is composed of highly optimized functions for math, engineering, scientific, and financial applications that require high performance on Intel platforms. The functional areas of the library include linear algebra consisting of LAPACK and BLAS, discrete Fourier Transforms (DFT), vector transcendental functions (vector math library/ VML) and vector statistical library (VSL) functions.

# What's New in the Intel Math Kernel Library

- Intel Math Kernel Library continues to excel by delivering improved performance and additional numerics functionality to meet the demands of today's applications and simulation workloads on Intel processorbased desktops, workstations and servers.
- The DFT extends the FFT coverage of Intel Math Kernel Library, providing onedimensional and multi-dimensional routines (up to the order of 7) with transform lengths of other than powers of 2 (mixed radix support).
- The vector statistical library offers highperformance random number generators that are hand assembled, tuned, and vectorized. These pseudorandom number-generator

#### Features and Benefits

- High Performance Floating-point Math
- Linear algebra with LAPACK (solvers and eigensolvers) plus BLAS Levels 1, 2, 3 (vector, vector-matrix, matrix-matrix) operations
- 1D, and up to 7D Discrete Fourier Transforms with complex-to-complex, real-to-complex, complex-to-real and conjugate even types
- Vector Math Library (VML) provides a set of highly optimized implementations of certain computationally expensive core mathematical functions, including power, trigonometric, exponential and hyperbolic, providing vector transcendental functions offering speed over scalar versions
- Vector statistical library (VSL) offers vectorized random number generators for improved performance
- Multi-threading support using OpenMP\* plus a fully thread-safe library
- High performance on Intel Pentium<sup>®</sup> 4, Intel<sup>®</sup> Xeon<sup>™</sup>, Intel Itanium<sup>®</sup> 2 processors and Pentium M processor component of Intel<sup>®</sup> Centrino<sup>™</sup> mobile technology<sup>1</sup>
- Trial version available

subroutines provide both basic continuous and discrete distributions.

### Intel Math Kernel Library Features Optimize your Code

- Focus your development time on building value-add features using the highly-optimized library functions of Intel Math Kernel Library, to help you get your optimized applications to market faster.
- Write once to the Intel MKL application programming interface (API) and yield performance benefits across the range of Intel microprocessors, saving you time.
- Parallelism Built-in Many functions in Intel Math Kernel Library are threaded, providing the advantages of parallelism, including excellent scaling for applications with none of the work.



#### **DGEMM Performance**

This graph compares DGEMM performance in billions of floating-point operations per second (GFLOPS) with a single processor and with dual processors using an Intel Xeon processor-based platform at 2.8 GHz with 512 KB of L2 cache running a Windows .NET\* server. The matrix scales on the graph show a combination of small and large matrix sizes. As the matrix dimensions M and K change, the resultant GFLOPS performance is indicated, with color bands showing performance ranges. On a multi-processor system, Intel MKL uses additional available processors to accelerate performance and complete tasks, with almost linear scaling occurring as more processors are added.2

#### Intel<sup>®</sup> software development products



#### **DFT Function Optimizations**

This graph shows the performance in millions of floating-point operations per second (MFLOPS) of a two-dimensional DFT function over a range of matrix sizes, using single precision complex data. The built-in threading of Intel MKL takes advantage of the multiple processors. This illustrates the high performance of these DFT function optimizations and scaling as delivered by Intel MKL on this four-way Itanium 2-based platform, 900 MHz with 1.5 MB L3 cache, and 16 GB of memory running Red Hat Linux 7.2 kernel 2.4.18.<sup>2</sup>

#### Performance Improvements Linear Algebra and DGEMM

Matrix multiplication is a cubic operation; doubling the sizes of the matrices to be multiplied increases the number of operations by a factor of 8. Double-precision general matrix-matrix multiply (DGEMM) is the workhorse routine for dense linear algebra. In many applications that are heavily dependent on the solution of large systems of equations, the performance of properly-written solvers depends directly on DGEMM performance.

#### PERFORMANCE Powerful Computing on Your Desktop

The various functional areas of Intel MKL (LAPACK, BLAS, DFTs, VML and VSL) provide optimized performance for the latest features and capabilities of the Intel<sup>®</sup> Pentium<sup>®</sup> 4, Intel<sup>®</sup> Xeon<sup>™</sup>, Intel Itanium<sup>®</sup> 2 processors and Pentium M processor component of Intel<sup>®</sup> Centrino<sup>™</sup> mobile technology<sup>1</sup>. Many functions in Intel MKL have been threaded to provide greater performance on symmetric multiprocessing (SMP) systems. This provides the advantages of parallelism, including excellent scaling for applications, with none of the work.

# Applications Optimized for Intel Processor-based Systems

The Intel Math Kernel Library is compatible with Windows and Linux environments, including Windows 2000, Millennium Edition, and XP. Linux support includes Linux distributions with 2.4x kernels or later. Intel MKL runs with Intel Fortran Compiler 6.0 or later, Compaq Visual Fortran\* 6.0, Intel C++ Compiler 6.0 or later, and Microsoft Visual C++\* Compiler 6.0 or later. Whether you program in Fortran or C, on Windows or Linux, Intel MKL optimizes the performance. Both Fortran and C interfaces exist for the basic linear algebra subroutines (BLAS); the C interface for the BLAS is also referred to as CBLAS. The LAPACK functions are available with a Fortran interface. Fortran and C interfaces are available for all of the Discrete Fourier Transform functions, the vector math library (VML) functions and the vector statistical library (VSL) functions.

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#### REQUIREMENTS Hardware and Software

Refer to Intel<sup>®</sup> Software Development Products Web site for details on system requirements for Intel Math Kernel Library at www.intel.com/software/products/mkl

<sup>1</sup> Wireless connectivity requires additional software, services or external hardware that may need to be purchased separately. Availability of public wireless access points is limited. System performance, battery life and functionality will vary depending on your specific hardware and software.

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Intel provides both the tools and support to enhance the performance, functionality and efficiency of software applications.

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