PENN STATE UNIVERSITY
Department of Economics

Econ 597D Sec 001 Computational Economics — Gallant
Project Suggestion 2 — Fall 2015
Due Dec 8, 2015

Code a parallel implementation of the particle filter example `particle_fast` in directory `svlag2fac` at the course website using MPI, Pthreads, or OpenMP.

The obvious parallelization strategy is to use a manager/worker (master/slave) design where each of the M workers generates N particles starting with a different seed. The manager then combines the worker's particles into a bundle of MN particles.

Verify that you have improved performance by submitting the job using `time prog`, assuming that you named your program `prog`, because parallelization often causes the `clock` and `time` functions to give misleading results.