

Intel® Math Kernel Library for Windows* OS

User's Guide

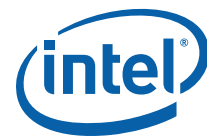
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Version	Version Information	Date
-001	Original issue. Documents Intel® Math Kernel Library (Intel® MKL) 9.1 beta release.	January 2007
-002	Documents Intel® MKL 9.1 gold release. Document restructured. More aspects of ILP64 interface discussed. Section "Selecting Between Static and Dynamic Linking" added to chapter 5; section "Changing the Number of Processors for Threading at Run Time" and details on redefining memory functions added to chapter 6; section "Calling LAPACK, BLAS, and CBLAS Routines from C Language Environments" added to chapter 7. Cluster content is organized into one separate chapter 9 "Working with Intel® Math Kernel Library Cluster Software" and restructured, appropriate links added.	June 2007
-003	Documents Intel® MKL 10.0 Beta release. Layered design model has been described in chapter 3 and the content of the entire book adjusted to the model. New Intel MKL threading controls have been described in chapter 6. The User's Guide for Intel MKL merged with the one for Intel MKL Cluster Edition to reflect consolidation of the respective products.	September 2007
-004	Documents Intel® MKL 10.0 Gold release. Intel® Compatibility OpenMP* runtime compiler library (<code>libiomp</code>) has been described.	October 2007
-005	Documents Intel® MKL 10.1 beta release. Information on dummy libraries in Table "High-level directory structure" has been further detailed. Information on the Intel MKL configuration file removed. Instructions on creation/configuring of a project running an Intel MKL example in the Microsoft Visual Studio* IDE have been added to chapter 4. Section "Support for Boost uBLAS Matrix-Matrix Multiplication" has been added to chapter 7. Chapter "Getting Assistance for Programming in the Microsoft Visual Studio* IDE" has been added.	May 2008
-006	Documents Intel® MKL 10.1 gold release. Linking examples for IA-32 architecture and section "Linking with Computational Libraries" have been added to chapter 5. Integration of DSS/PARDISO into the layered structure has been documented. Two Fortran code examples have been added. Integration of a Microsoft Visual Studio IDE project with Intel MKL has been described.	August 2008
-007	Documents Intel® MKL 10.2 beta release. Prebuilt Fortran 95 interface libraries and modules for BLAS and LAPACK have been described. Support for Intel® Advanced Vector Extensions (Intel® AVX) has been documented. Discontinuation of support for dummy libraries and legacy linking model has been also documented. Chapter 5 has been restructured.	January 2009
-008	Documents Intel® MKL 10.2 gold release. The document has been considerably restructured. The "Getting Started" chapter has been enhanced, as well as the description of the layered model concept. Description of the SP2DP interface has been added to Chapter 3. The Web-based linking advisor has been described and referenced in chapters 2 and 5.	March 2009



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Overview

1

The Intel® Math Kernel Library (Intel® MKL) offers highly optimized, thread-safe math routines for science, engineering, and financial applications that require maximum performance.

Technical Support

Intel provides a support web site, which contains a rich repository of self help information, including getting started tips, known product issues, product errata, license information, user forums, and more. Visit the Intel® MKL support website at <http://www.intel.com/software/products/support/> .

About This Document

The *Intel MKL User's Guide* provides *usage information* for the library. The usage information covers the organization, configuration, performance, and accuracy of Intel MKL, specifics of routine calls in mixed-language programming, linking, and more.

This guide:

- Focuses on the usage information needed to call Intel MKL routines from user's applications running on the Windows* OS.
- Describes OS-specific usage of Intel MKL, along with OS-independent features.
- Contains usage information for all Intel MKL function domains, listed in [Table A-1](#) (in Appendix A).
- Assumes you have completed the installation of Intel MKL on your system. If you have not completed the installation, see the *Intel® Math Kernel Library Installation Guide* (file `Install.htm`).

To reference how to use the library in your application, use this guide in conjunction with the following documents:

- *The Intel MKL Reference Manual*, which provides *reference* information on routine functionalities, parameter descriptions, interfaces, calling syntaxes, and return values.
- The *Intel® Math Kernel Library for Windows* Release Notes*.

This User's Guide is intended to assist you in mastering the usage of Intel MKL on Windows. In particular, it:

- Describes post-installation steps to help you start using the library
- Shows you how to configure the library with your development environment
- Acquaints you with the library structure
- Explains how to link your application to the library and provides simple usage scenarios
- Describes how to code, compile, and run your application with Intel MKL for Windows.

This guide is intended for Windows programmers with beginner to advanced experience in software development.

Document Organization

The document contains the following chapters and appendices:

- | | |
|-----------|--|
| Chapter 1 | Overview . Introduces the Intel MKL usage information and describes this document's notational conventions. |
| Chapter 2 | Getting Started . Describes post-installation steps and gives information needed to start using Intel MKL after its installation. |
| Chapter 3 | Intel® Math Kernel Library Structure . Discusses the structure of the Intel MKL directory after installation. |
| Chapter 4 | Configuring Your Development Environment . Explains how to configure Intel MKL with your development environment. In particular, discusses configuring of a project running an Intel MKL example in the Microsoft Visual Studio* IDE. |
| Chapter 5 | Linking Your Application with the Intel® Math Kernel Library . Explains which libraries should be linked with your application for your particular platform; discusses how to build custom dynamic libraries. |
| Chapter 6 | Managing Performance and Memory . Discusses Intel MKL threading; shows coding techniques and gives hardware configuration tips for improving performance of the library; explains features of the Intel MKL memory management and, in particular, shows how to replace memory functions that the library uses by default with your own ones. |
| Chapter 7 | Language-specific Usage Options . Discusses mixed-language programming and the use of language-specific interfaces. |

Chapter 8	Coding Tips . Presents coding tips that may be helpful to your specific needs.
Chapter 9	Working with the Intel® Math Kernel Library Cluster Software . Discusses usage of ScaLAPACK and Cluster FFTs; in particular, describes linking of your application with these function domains, including C- and Fortran-specific linking examples; gives information on the supported MPI.
Chapter 10	Getting Assistance for Programming in the Microsoft Visual Studio* IDE . Discusses Intel MKL features that software engineers can benefit from when working in the Microsoft Visual Studio* IDE.
Chapter 11	LINPACK and MP LINPACK Benchmarks . Describes the Intel® Optimized LINPACK Benchmark for Windows* and Intel® Optimized MP LINPACK Benchmark for Clusters.
Appendix A	Intel® Math Kernel Library Language Interfaces Support . Summarizes information on language interfaces that Intel MKL provides for each function domain, including the respective header files.
Appendix B	Support for Third-Party Interfaces . Describes some interfaces that Intel MKL supports.

The document also includes an [Index](#).

Term and Notational Conventions

The following term is used to refer to the operating system:

Windows* OS	This term refers to information that is valid on all supported Windows* operating systems.
-------------	--

The following notation is used in reference to Intel MKL directories:

<code><mkd_directory></code>	The main directory where Intel MKL is installed. Replace this placeholder with the specific pathname in the configuring, linking, and building instructions. For more information, see Getting Started .
<code><Intel Compiler Pro directory></code>	The installation directory for the Intel® C++ Compiler Professional Edition or Intel® Visual Fortran Compiler Professional Edition. For more information, see Getting Started .

[Table 1-1](#) lists the other notational conventions:

Table 1-1 Notational Conventions

<i>Italic</i>	Italic is used for emphasis and also indicates document names in body text, for example: see <i>Intel MKL Reference Manual</i>
Monospace lowercase mixed with uppercase	Indicates commands and command-line options, for example: <code>ifort myprog.f mkl_blas95.lib mkl_c.lib libguide40.lib</code> filenames, directory names and pathnames, for example: <code>C:\Program Files\mkl\10.2.0.004</code> C/C++ code fragments, for example: <code>a = new double [SIZE*SIZE];</code>
UPPERCASE MONOSPACE	Indicates system variables, for example, <code>\$MKLPATH</code>
<i>Monospace italic</i>	Indicates a parameter in discussions: routine parameters, for example, <i>lda</i> ; makefile parameters, for example, <i>functions_list</i> ; etc. When enclosed in angle brackets, indicates a placeholder for an identifier, an expression, a string, a symbol, or a value, for example, <i><mkl directory></i> . Substitute one of these items for the placeholder.
[items]	Square brackets indicate that the items enclosed in brackets are optional.
{ item item }	Braces indicate that only one of the items listed between braces should be selected. A vertical bar () separates the items

Getting Started

2

This chapter provides some basic usage information and describes post-installation steps to help you start using the Intel® Math Kernel Library (Intel® MKL) on Windows* OS.

Before You Begin

Before you begin using Intel MKL, learning a few important concepts will help you get off to a good start, as shown in [Table 2-1](#).

Table 2-1 **What You Need to Know Before You Begin**

Target platform	<p>Action: Identify the architecture of your target machine:</p> <ul style="list-style-type: none">• IA-32 or compatible• Intel® 64 or compatible• IA-64 (Itanium® processor family) <p>Reason: Because Intel MKL libraries are located in directories corresponding to your particular architecture (see Architecture Support), you should provide proper paths on your link lines (see Linking Examples). To configure your development environment for the use with Intel MKL, set your environment variables using the script corresponding to your architecture (see Set Environment Variables for details).</p>
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Table 2-1 What You Need to Know Before You Begin (continued)

<p>Mathematical problem</p>	<p>Action: Identify all Intel MKL function domains that you require:</p> <ul style="list-style-type: none"> • BLAS • Sparse BLAS • LAPACK • PBLAS • ScaLAPACK • Sparse Solver routines • Vector Mathematical Library functions • Vector Statistical Library functions • Fourier Transform functions (FFT) • Cluster FFT • Trigonometric Transform routines • Poisson, Laplace, and Helmholtz Solver routines • Optimization (Trust-Region) Solver routines • GMP* arithmetic functions <p>Reason: The function domain you intend to use narrows the search in the <i>Reference Manual</i> for specific routines you need. Additionally, if you are using the Intel MKL cluster software, your link line is function-domain specific (see Working with the Intel® Math Kernel Library Cluster Software). Coding tips may also depend on the function domain (see Tips and Techniques to Improve Performance).</p>
<p>Programming language</p>	<p>Action: Though Intel MKL provides support for both Fortran and C/C++ programming, not all the function domains support a particular language environment, for example, C/C++ or Fortran 90/95. Identify the language interfaces that your function domains support (see Intel® Math Kernel Library Language Interfaces Support).</p> <p>Reason: In case your function domain does not directly support the needed environment, you can use mixed-language programming (see Mixed-language Programming with Intel® MKL).</p> <p>For a list of language-specific interface libraries and modules and an example how to generate them, see also Using Language-Specific Interfaces with Intel® MKL.</p>
<p>Range of integer data</p>	<p>Action: If your system is based on the Intel 64 or IA-64 architecture, identify whether your application performs calculations with huge data arrays (of more than $2^{31}-1$ elements).</p> <p>Reason: To operate on huge data arrays, you need to select the ILP64 interface, where integers are 64-bit; otherwise, use the default, LP64, interface, where integers are 32-bit (see Support for ILP64 Programming).</p>

Table 2-1 What You Need to Know Before You Begin (continued)

Threading model	<p>Action: Identify whether and how your application is threaded:</p> <ul style="list-style-type: none"> • Threaded with the Intel® compiler • Threaded with a third-party compiler • Not threaded <p>Reason: The compiler you use to thread your application determines which threading library you should link with your application. For applications threaded with a third-party compiler you may need to use Intel MKL in the sequential mode (for more information, see Sequential Mode of the Library and Linking with Threading Libraries).</p> <p>Action: Determine the number of threads you want Intel MKL to use.</p> <p>Reason: Intel MKL is based on the OpenMP* threading. By default, the OpenMP* software sets the number of threads that Intel MKL uses. If you need a different number, you have to set it yourself using one of the available mechanisms. For more information, see Using the Intel® MKL Parallelism.</p>
Linking model	<p>Action: Decide which linking model is appropriate for linking your application with Intel MKL libraries:</p> <ul style="list-style-type: none"> • Static • Dynamic <p>Reason: For information on the benefits of each linking model, linking examples, link libraries, and other linking topics, like how to save disk space by creating a custom dynamic library, see Linking Your Application with the Intel® Math Kernel Library.</p>
MPI used	<p>Action: Decide what MPI you will use with the Intel MKL cluster software. You are strongly encouraged to use Intel® MPI 3.x.</p> <p>Reason: To link your application with ScaLAPACK and/or Cluster FFT, the libraries corresponding to your particular MPI should be listed on the link line (see Working with the Intel® Math Kernel Library Cluster Software).</p>

Compiler Support

Intel MKL supports compilers identified in the *Release Notes*. However, the library has been successfully used with other compilers as well.



NOTE. There is currently no support for compilers that require OMF file format.

Although Compaq no longer supports the Compaq Visual Fortran* (CVF) compiler, Intel MKL still preserves the CVF interface in IA-32 architecture implementations. This interface can be used with the Intel® Fortran Compiler by employing the `/GM` compiler option.

There are both `cdecl` (default interface of the Microsoft Visual C* application) and `stdcall` (default CVF interface) versions of the library. The `cdecl` version of Intel MKL can be obtained by linking with interface library `mk1_intel_c.lib` and the `stdcall` version can be obtained by linking with `mk1_intel_s.lib`. The dynamic counterparts of these interface libraries are `mk1_intel_c_dll.lib` and `mk1_intel_s_dll.lib`. Whether you choose to link with `cdecl` or `stdcall`, depends on factors that only you can determine.

Below are compiler-specific recommendations for linking with the `cdecl` or `stdcall` version of the library:

- Using a C compiler
If you are using `mk1_intel_s[_dll].lib`, call Intel MKL routines from C with a statement like

```
extern __stdcall name( <prototype variable1>, <prototype variable2>, .. );
```

where `stdcall` is actually the CVF compiler default compilation, which differs from `stdcall` in how strings are passed to the routine. Because the default CVF format is not identical with `stdcall`, you must handle strings in the calling sequence specially. Dealing with this issue is complex, and you are advised to refer to sections on interfaces in the CVF documentation.
If you are using `mk1_intel_c[_dll].lib`, call the routines with a similar declaration:

```
<type> name( <prototype variable1>, <prototype variable2>, .. );
```
- Using the CVF compiler
Similarly, the CVF compiler will link with `mk1_intel_s[_dll].lib` if routines are compiled with the default interface. However, if you compile with the option `/iface=(cref,nomixed_str_len_arg)`, the compiler will link with `mk1_intel_c[_dll].lib`
- Using the Intel® Fortran compiler
The Intel Fortran compiler will link with `mk1_intel_c[_dll].lib` by default. If the `/Gm` option is used, call `mk1_intel_s[_dll].lib` (`/Gm` enables CVF and Powerstation calling convention compatibility, so does `/iface:cvf`)

Intel MKL provides a set of include files to simplify program development by specifying enumerated values and prototypes for the respective functions (for the list of include files, see [Table A-2](#)). Calling Intel MKL functions from your application without an appropriate include file may lead to incorrect behavior of the functions.

Steps to Get Started

This section helps you to get started with Intel MKL on Windows* OS.

Check Your Installation

After installing Intel MKL, verify that the library has been properly installed and configured.

1. Check that the directory you chose for the installation has been created. The Intel MKL *default* installation directory may be one of the following:
 - C:\Program Files\Intel\MKL\RR.r.y.xxx, where RR.r is the version number, y is the release-update number, and xxx is the package number, for example, C:\Program Files\Intel\MKL\10.2.0.004
 - <Intel Compiler Pro directory>\MKL, for example, C:\Program Files\Intel\Compiler\11.1\015\MKL.
2. If you choose to keep multiple versions of Intel MKL installed on your system, update your build scripts so that they point to the *desired* version.
3. Check that the following three files are placed in the `tools/environment` directory:
mklvars32.bat
mklvarsem64t.bat
mklvars64.bat
You can use these files to set environment variables in the current user shell.
4. To check the high-level and detailed structure of the Intel MKL installation directory, see Chapter 3.

Set Environment Variables

When the installation of Intel MKL for the Windows* OS is complete, you can use files `mklvars32.bat`, `mklvarsem64t.bat`, and `mklvars64.bat` in the `tools\environment` directory to set the environment variables `path`, `lib`, `include`, `LIBRARY_PATH`, `CPATH`, and `FPATH` in the user shell. For further configuring the library, see Chapter 4.

Use a Web-based Linking Advisor

Intel MKL provides a web-based linking advisor to help you choose the libraries and options to specify on a link line for your application.

The tool is available at <http://software.intel.com/en-us/articles/intel-mkl-link-line-advisor>.

The advisor types to a screen the link line depending on your Intel MKL usage scenario, specifically: the operating system, architecture, compiler, static or dynamic linking model, length of integers (32-bit or 64-bit), threaded or sequential mode of Intel MKL operation, and so on.

Copy-paste the output to your link line.

For more information on linking with Intel MKL, see Chapter 5 and specifically [Table 5-1](#) for a list of typical link libraries.

Use Intel MKL Code Examples

Intel MKL package includes code examples, located in the `examples` subdirectory of the Intel MKL installation directory. The examples provide the most direct way for you to find out:

- Whether Intel MKL is working on your system
- How you should call the library
- How to link the library

The examples are grouped in subdirectories mainly by Intel MKL function domains and programming languages. For instance, subdirectory `examples\spblas` contains Sparse BLAS examples, and subdirectory `examples\vm1c` contains VML examples in C. Source code for the examples is in the next level `sources` subdirectory.

To compile, build, and run the examples, use the makefile provided. For information on how to use it, refer to the makefile header.

See also:

[High-level Directory Structure](#)

[Configuring a Project to Run an Intel® MKL Example in the Microsoft Visual Studio* IDE 2008.](#)

Intel® Math Kernel Library Structure

3

The chapter discusses the structure of the Intel® Math Kernel Library (Intel® MKL), including the Intel MKL directory structure, architecture-specific implementations, supported programming interfaces, and more.

Starting with version 10.0, Intel MKL employs a layered model to streamline the library structure, reduce its size, and add usage flexibility.

See also: [Layered Model Concept](#).

High-level Directory Structure

[Table 3-1](#) shows a high-level directory structure of Intel MKL after installation.

Table 3-1 High-level Directory Structure

Directory	Comment
<code><mk1 directory></code>	Intel MKL main directory
<code><mk1 directory>\benchmarks\linpack</code>	Contains a Shared-Memory (SMP) version of the LINPACK benchmark
<code><mk1 directory>\benchmarks\mp_linpack</code>	Contains an MPI version of the LINPACK benchmark
<code><mk1 directory>\doc</code>	Contains documentation for a stand-alone Intel MKL
<code><mk1 directory>\em64t\bin</code>	Contains DLLs for applications running on processors with Intel® 64 architecture (formerly, Intel® EM64T)
<code><mk1 directory>\em64t\lib</code>	Contains static libraries and static interfaces to DLLs for the Intel® 64 architecture
<code><mk1 directory>\examples</code>	A source and data for examples

Table 3-1 High-level Directory Structure (continued)

Directory	Comment
<code><mk1 directory>\help</code>	Contains Help2-format files for integration of the documentation for a stand-alone Intel MKL with the Microsoft Visual Studio* IDE.
<code><mk1 directory>\ia32\bin</code>	Contains DLLs for applications running on processors with the IA-32 architecture
<code><mk1 directory>\ia32\lib</code>	Contains static libraries and static interfaces to DLLs for the IA-32 architecture
<code><mk1 directory>\ia64\bin</code>	Contains DLLs for applications running on processors with the IA-64 architecture
<code><mk1 directory>\ia64\lib</code>	Contains static libraries and static interfaces to DLLs for the IA-64 architecture
<code><mk1 directory>\include</code>	Contains INCLUDE files for the library routines, as well as for tests and examples
<code><mk1 directory>\include\em64t\ilp64</code>	Contains BLAS95 ¹ and LAPACK95 ² .mod files for the Intel® 64 architecture, Intel® Fortran compiler, and ILP64 interface
<code><mk1 directory>\include\em64t\lp64</code>	Contains BLAS95 and LAPACK95 .mod files for the Intel® 64 architecture, Intel® Fortran compiler, and LP64 interface
<code><mk1 directory>\include\ia32</code>	Contains BLAS95 and LAPACK95 .mod files for the IA-32 architecture and Intel® Fortran compiler
<code><mk1 directory>\include\ia64\ilp64</code>	Contains BLAS95 and LAPACK95 .mod files for the IA-64 architecture, Intel® Fortran compiler, and ILP64 interface
<code><mk1 directory>\include\ia64\lp64</code>	Contains BLAS95 and LAPACK95 .mod files for the IA-64 architecture, Intel® Fortran compiler, and LP64 interface
<code><mk1 directory>\interfaces\blas95</code>	Contains Fortran 95 wrappers for BLAS and a makefile to build the library
<code><mk1 directory>\interfaces\fftw2x_cdft</code>	Contains wrappers for MPI FFTW version 2.x to call Intel MKL Cluster FFT interface
<code><mk1 directory>\interfaces\fftw2xc</code>	Contains wrappers for FFTW version 2.x (C interface) to call Intel MKL FFTs
<code><mk1 directory>\interfaces\fftw2xf</code>	Contains wrappers for FFTW version 2.x (Fortran interface) to call Intel MKL FFTs
<code><mk1 directory>\interfaces\fftw3xc</code>	Contains wrappers for FFTW version 3.x (C interface) to call Intel MKL FFTs
<code><mk1 directory>\interfaces\fftw3xf</code>	Contains wrappers for FFTW version 3.x (Fortran interface) to call Intel MKL FFTs

Table 3-1 High-level Directory Structure (continued)

Directory	Comment
<code><mk1 directory>\interfaces\lapack95</code>	Contains Fortran 95 wrappers for LAPACK and a makefile to build the library
<code><mk1 directory>\tests</code>	Contains source and data files for tests
<code><mk1 directory>\tools\builder</code>	Contains tools for creating custom dynamically linkable libraries
<code><mk1 directory>\tools\environment</code>	Contains batch files to set environmental variables in the user shell
<code><Intel Compiler Pro directory>\documentation\en_US\MKL</code>	Contains documentation for Intel MKL included in the Intel® C++ Compiler Professional Edition or Intel® Visual Fortran Compiler Professional Edition.
<code><Intel Compiler Pro directory>\vshelp\1033\intel.mkldocs.en</code>	For Intel MKL included in the Intel® C++ Compiler Professional Edition or Intel® Visual Fortran Compiler Professional Edition, contains Help2-format files for integration of the Intel MKL documentation with the Microsoft Visual Studio* IDE.

1. Fortran 95 interface to BLAS
2. Fortran 95 interface to LAPACK

Layered Model Concept

Starting with release 10.0, Intel MKL employs a layered model.

There are four essential parts of the library:

1. Interface layer
2. Threading layer
3. Computational layer
4. Compiler Support Run-time libraries.

The first part adapts Intel MKL to interface-related issues, for example, whether to use 32-bit or 64-bit integer types, or how different compilers return function values. The second part adapts the library to the OpenMP* implementations used by different threading compilers or to the non-threaded usage mode. The Computational layer is the bulk of the library, which is isolated in a separate part to save space. Rather than generate one library for each of the cases within those parts and thus create a geometric explosion of possibilities, Intel MKL has broken down each part into independent libraries corresponding to those cases. You can combine these libraries to meet your needs. Once the interface library is selected, the threading library you select picks up that interface, and the computational libraries use interfaces and threading chosen in the first two layers.

Interface Layer. This layer provides matching between compiled code of your application and the threading and/or computational parts of the library. This layer provides:

- The cdecl and CVF default interfaces
- The LP64 and ILP64 interfaces (see [Support for ILP64 Programming](#) for details)
- Compatibility with compilers that return function values differently
- A mapping between single-precision names and double-precision names for applications using Cray*-style naming (SP2DP interface)



NOTE. SP2DP interface supports Cray-style naming in applications targeted for the Intel 64 or IA-64 architecture and using the ILP64 interface. SP2DP interface provides a mapping between single-precision names (for both real and complex types) in the application and double-precision names in Intel MKL BLAS and LAPACK. Function names are mapped as shown in the following example for BLAS functions *GEMM:

```
SGEMM -> DGEMM
DGEMM -> DGEMM
CGEMM -> ZGEMM
ZGEMM -> ZGEMM
```

Mind that no changes are made to double-precision names.

Threading Layer. This layer provides:

- A way to link threaded Intel MKL with different threading compilers.
- An ability for the user to link with a threaded or sequential mode of the library.

This layer is compiled for different environments (threaded or sequential) and compilers (from Intel, Microsoft, and so on).

Computational Layer. This layer is the heart of Intel MKL. For any given processor architecture (IA-32, IA-64, or Intel® 64) and OS, this layer has only one computational library to link with, regardless of the Interface and Threading layer. The Computational layer accommodates multiple architectures through identification of architecture features and chooses the appropriate binary code at run time.

Compiler Support Run-time Libraries (RTL, for brevity). This layer provides RTL support. Not all RTLs are delivered with Intel MKL. Except those that are relevant to the Intel MKL cluster software, the only RTLs provided are Intel® compiler RTLs: Intel® Compatibility OpenMP* run-time library (`libiomp`) and Intel® Legacy OpenMP* run-time library

(libguide). To thread using third-party threading compilers, use libraries in the Threading layer or an appropriate compatibility library (for more information, see [Linking with Threading Libraries](#)).

Sequential Mode of the Library

You can use Intel MKL in a sequential (non-threaded) mode. It requires no Compatibility OpenMP* or Legacy OpenMP* run-time library, and does not respond to the environment variable `OMP_NUM_THREADS` or its Intel MKL equivalents. In this mode, Intel MKL runs unthreaded code. However, it is thread-safe¹, which means that you can use it in a parallel region from your own OpenMP* code. You should use the library in the sequential mode only if you have a particular reason not to use Intel MKL threading. The sequential mode may be helpful when using Intel MKL with programs threaded with some non-Intel compilers or in other situations where you may, for various reasons, need a non-threaded version of the library (for instance, in some MPI cases). To obtain Intel MKL running in the sequential mode, in the Threading layer, choose the `*sequential.*` library to link.

See also:

[Directory Structure in Detail](#)

[Using the Intel® MKL Parallelism](#)

[Avoiding Conflicts in the Execution Environment](#)

[Linking Examples](#).

Support for ILP64 Programming

The Intel MKL ILP64 libraries use the 64-bit integer type (necessary for indexing huge arrays, with more than $2^{31}-1$ elements), whereas the LP64 libraries index arrays with the 32-bit integer type.

The LP64 and ILP64 interfaces are supported in the Interface layer (see [Layered Model Concept](#) and [Directory Structure in Detail](#) for more information).

The ILP64 interface is provided for the following two reasons:

- To support huge data arrays (with more than $2^{31}-1$ elements)
- To enable compiling your Fortran code with the `/418` compiler option

1. Except for LAPACK deprecated routines `?lacon`, `?lasq3`, and `?lasq4`.

It is up to you to choose which interface to use. Choose the LP64 interface for compatibility with the previous Intel MKL versions because "LP64" is just a new name for the only interface that the Intel MKL versions lower than 9.1 provided. Choose the ILP64 interface if your application uses Intel MKL for calculations with huge data arrays or the library may be used so in future.

Intel MKL provides the same include directory for the ILP64 and LP64 interfaces.

Compiling for LP64/ILP64

[Table 3-2](#) shows how to compile for the ILP64 and LP64 interfaces:

Table 3-2 Compiling for the ILP64 and LP64 Interfaces

Fortran	
Compiling for ILP64	<code>ifort /418 /I<mk1 drectory>\include ...</code>
Compiling for LP64	<code>ifort /I<mk1 drectory>\include ...</code>
C or C++	
Compiling for ILP64	<code>icl /DMKL_ILP64 /I<mk1 directory>\include ...</code>
Compiling for LP64	<code>icl /I<mk1 directory>\include ...</code>



NOTE. Linking of the application compiled with the /418 or /DMKL_ILP64 option to the LP64 libraries may result in unpredictable consequences and erroneous output.

Coding for ILP64

You do not need to change existing code if you are not using the ILP64 interface.

To migrate to ILP64 or write new code for ILP64, use appropriate types for parameters of the Intel MKL functions and subroutines (see [Table 3-3](#)):

Table 3-3 Integer Types

	Fortran	C or C++
32-bit integers	<code>INTEGER*4</code> or <code>INTEGER(KIND=4)</code>	<code>int</code>
Universal integers for ILP64/LP64:	<code>INTEGER</code>	<code>MKL_INT</code>
• 64-bit for ILP64	without specifying <code>KIND</code>	
• 32-bit otherwise		

Table 3-3 Integer Types (continued)

	Fortran	C or C++
Universal integers for ILP64/LP64:	INTEGER*8 or	MKL_INT64
• 64-bit integers	INTEGER (KIND=8)	
FFT interface integers for ILP64/LP64	INTEGER without specifying KIND	MKL_LONG

Browsing the Intel MKL Include Files

Given a function with integer parameters, the *Reference Manual* does not explain which parameters become 64-bit and which remain 32-bit for ILP64, and you are encouraged to browse the include files, examples, and tests for the ILP64 interface details. For their location, see [Table 3-1](#).

You are encouraged to start with browsing the include files, listed in [Table A-2](#).

Some function domains that support only a Fortran interface (see [Table A-1](#)), provide header files for C/C++ in the include directory. Such *.h files enable using a Fortran binary interface from C/C++ code. These files can also be used to understand the ILP64 usage.

Limitations

All Intel MKL function domains support ILP64 programming with the following exceptions:

- FFTW interfaces to Intel MKL:
 - FFTW 2.x wrappers do not support ILP64.
 - FFTW 3.2 wrappers support ILP64 by a dedicated set of functions `plan_guru64`.
- GMP* arithmetic functions do not support ILP64.

Architecture Support

Intel MKL for Windows* OS provides three architecture-specific implementations. [Table 3-4](#) lists the supported architectures and directories where each architecture-specific implementation is located.

Table 3-4 Architecture-specific Implementations

Architecture	Location
IA-32 or compatible	<mk1 directory>\ia32
Intel® 64 or compatible	<mk1 directory>\em64t
IA-64	<mk1 directory>\ia64

See a detailed structure of these directories in [Table 3-5](#), [Table 3-6](#), and [Table 3-7](#).

Directory Structure in Detail

The information in the tables below shows a detailed structure of the Intel MKL architecture-specific directories. For the list of additional interface libraries that can be generated in these directories using makefiles in the `interfaces` directory, see [Using Language-Specific Interfaces with Intel® MKL](#). For the contents of the `doc` directory, see [Contents of the Documentation Directory](#). For the contents of subdirectories in the `benchmarks` directory, see [LINPACK and MP LINPACK Benchmarks](#). Note that in MKL 10.2, libraries that provided link line compatibility with the Intel MKL versions 9.x and lower were removed.

Table 3-5 Detailed Structure of the IA-32 Architecture-specific Directory ia32

File	Contents
Static Libraries	
<i>Interface layer</i>	
lib\mkl_blas95.lib	Fortran 95 interface library for BLAS for the Intel® Fortran compiler
lib\mkl_intel_c.lib	cdecl interface library
lib\mkl_intel_s.lib	CVF default interface library
lib\mkl_lapack95.lib	Fortran 95 interface library for LAPACK for the Intel® Fortran compiler
<i>Threading layer</i>	
lib\mkl_intel_thread.lib	Threading library for the Intel® compilers
lib\mkl_pgi_thread.lib	Threading library for the PGI* compiler
lib\mkl_sequential.lib	Sequential library
<i>Computational layer</i>	
lib\mkl_cdft_core.lib	Cluster version of FFTs
lib\mkl_core.lib	Kernel library for IA-32 architecture
lib\mkl_scalapack_core.lib	ScaLAPACK routines
lib\mkl_solver.lib	Iterative Sparse Solver, Trust Region Solver, and GMP routines
lib\mkl_solver_sequential.lib	Sequential version of Iterative Sparse Solver and Trust Region Solver routine library
<i>RTL</i>	
lib\libguide.lib	Intel® Legacy OpenMP* run-time library for static linking
lib\libiomp5mt.lib	Intel® Compatibility OpenMP* run-time library for static linking
lib\mkl_blacs_intelmpi.lib	BLACS routines supporting Intel MPI
lib\mkl_blacs_mpich2.lib	BLACS routines supporting MPICH2

Table 3-5 Detailed Structure of the IA-32 Architecture-specific Directory ia32
(continued)

File	Contents
Dynamic Libraries	
<i>Interface layer</i>	
lib\mkl_intel_c_dll.lib	cdecl interface library for dynamic linking
lib\mkl_intel_s_dll.lib	CVF default interface library for dynamic linking
<i>Threading layer</i>	
bin\mkl_intel_thread.dll	Dynamic threading library for the Intel compilers
bin\mkl_pgi_thread.dll	Dynamic threading library for the PGI* compiler
bin\mkl_sequential.dll	Dynamic sequential library
lib\mkl_intel_thread_dll.lib	Threading library for dynamic linking with the Intel compilers
lib\mkl_pgi_thread_dll.lib	Threading library for dynamic linking with the PGI* compiler
lib\mkl_sequential_dll.lib	Sequential library for dynamic linking

Table 3-5 Detailed Structure of the IA-32 Architecture-specific Directory ia32
(continued)

File	Contents
<i>Computational layer</i>	
bin\libimalloc.dll	Dynamic library to support renaming of memory functions
bin\mkl_cdft_core.dll	Cluster FFT dynamic library
bin\mkl_def.dll	Default kernel (Intel® Pentium®, Pentium® Pro, Pentium® II, and Pentium® III processors)
bin\mkl_lapack.dll	LAPACK and DSS/PARDISO routines and drivers
bin\mkl_p4.dll	Pentium® 4 processor kernel
bin\mkl_p4m.dll	Kernel for processors based on the Intel® Core™ microarchitecture (except Intel® Core™ Duo and Intel® Core™ Solo processors for which mkl_p4p.dll is intended)
bin\mkl_p4m3.dll	Kernel for the Intel® Core™ i7 processors
bin\mkl_p4p.dll	Kernel for the Intel® Pentium® 4 processor with Streaming SIMD Extensions 3 (SSE3)
bin\mkl_scalapack_core.dll	ScaLAPACK routines
bin\mkl_vml_def.dll	VML/VSL part of default kernel for old Intel® Pentium® processors
bin\mkl_vml_ia.dll	VML/VSL default kernel for newer Intel® architecture processors
bin\mkl_vml_p4.dll	VML/VSL part of Pentium® 4 processor kernel
bin\mkl_vml_p4m.dll	VML/VSL for processors based on the Intel® Core™ microarchitecture (except Intel® Core™ Duo and Intel® Core™ Solo processors for which mkl_vml_p4p.dll is intended).
bin\mkl_vml_p4m2.dll	VML/VSL for 45nm Hi-k Intel® Core™2 and Intel Xeon® processor families
bin\mkl_vml_p4m3.dll	VML/VSL for the Intel® Core™ i7 processors
bin\mkl_vml_p4p.dll	VML/VSL for Pentium® 4 processor with Streaming SIMD Extensions 3 (SSE3)
lib\mkl_cdft_core_dll.lib	Cluster FFT library for dynamic linking
lib\mkl_core_dll.lib	Library dispatcher for dynamic load of processor-specific kernel library
lib\mkl_scalapack_core_dll.lib	ScaLAPACK routine library for dynamic linking

Table 3-5 Detailed Structure of the IA-32 Architecture-specific Directory ia32
(continued)

File	Contents
RTL	
bin\libguide40.dll	Intel® Legacy OpenMP* run-time dynamic library
bin\libiomp5md.dll	Intel® Compatibility OpenMP* run-time dynamic library
bin\mkl_blacs.dll	BLACS routines
bin\mkl_blacs_intelmpi.dll	BLACS routines supporting Intel MPI
bin\mkl_blacs_mpich2.dll	BLACS routines supporting MPICH2
bin\1033\mkl_msg.dll	Catalog of Intel MKL messages in English
bin\1041\mkl_msg.dll	Catalog of Intel MKL messages in Japanese
lib\libguide40.lib	Intel® Legacy OpenMP* run-time library for dynamic linking
lib\libiomp5md.lib	Intel® Compatibility OpenMP* run-time library for dynamic linking
lib\mkl_blacs_dll.lib	BLACS interface library for dynamic linking

Table 3-6 Detailed Structure of the Intel® 64 Architecture-specific Directory em64t

File	Contents
Static Libraries	
<i>Interface layer</i>	
lib\mkl_blas95_ilp64.lib	Fortran 95 interface library for BLAS for the Intel® Fortran compiler. Supports the ILP64 interface
lib\mkl_blas95_lp64.lib	Fortran 95 interface library for BLAS for the Intel® Fortran compiler. Supports the LP64 interface
lib\mkl_intel_ilp64.lib	ILP64 interface library for the Intel compilers
lib\mkl_intel_lp64.lib	LP64 interface library for the Intel compilers
lib\mkl_lapack95_ilp64.lib	Fortran 95 interface library for LAPACK for the Intel® Fortran compiler. Supports the ILP64 interface
lib\mkl_lapack95_lp64.lib	Fortran 95 interface library for LAPACK for the Intel® Fortran compiler. Supports the LP64 interface
<i>Threading layer</i>	
lib\mkl_intel_thread.lib	Threading library for the Intel compilers
lib\mkl_pgi_thread.lib	Threading library for the PGI* compiler
lib\mkl_sequential.lib	Sequential library

Table 3-6 Detailed Structure of the Intel® 64 Architecture-specific Directory em64t (continued)

File	Contents
Computational layer	
lib\mkl_cdft_core.lib	Cluster version of FFTs
lib\mkl_core.lib	Kernel library for the Intel® 64 architecture
lib\mkl_scalapack_ilp64.lib	ScaLAPACK routine library supporting the ILP64 interface
lib\mkl_scalapack_lp64.lib	ScaLAPACK routine library supporting the LP64 interface
lib\mkl_solver_ilp64.lib	Iterative Sparse Solver and Trust Region Solver routine library supporting the ILP64 interface
lib\mkl_solver_ilp64_sequential.lib	Sequential version of Iterative Sparse Solver and Trust Region Solver routine library supporting the ILP64 interface
lib\mkl_solver_lp64.lib	Iterative Sparse Solver, Trust Region Solver, and GMP routine library supporting the LP64 interface
lib\mkl_solver_lp64_sequential.lib	Sequential version of Iterative Sparse Solver, Trust Region Solver, and GMP routine library supporting the LP64 interface
RTL	
lib\libguide.lib	Intel® Legacy OpenMP* run-time library for static linking
lib\libiomp5mt.lib	Intel® Compatibility OpenMP* run-time library for static linking
lib\mkl_blacs_intelmpi_ilp64.lib	ILP64 version of BLACS routines supporting Intel MPI
lib\mkl_blacs_intelmpi_lp64.lib	LP64 version of BLACS routines supporting Intel MPI
lib\mkl_blacs_mpich2_ilp64.lib	ILP64 version of BLACS routines supporting MPICH2
lib\mkl_blacs_mpich2_lp64.lib	LP64 version of BLACS routines supporting MPICH2
lib\mkl_blacs_msmapi_ilp64.lib	ILP64 version of BLACS routines supporting Microsoft* MPI
lib\mkl_blacs_msmapi_lp64.lib	LP64 version of BLACS routines supporting Microsoft* MPI

Table 3-6 Detailed Structure of the Intel® 64 Architecture-specific Directory em64t (continued)

File	Contents
Dynamic Libraries	
<i>Interface layer</i>	
lib\mkl_intel_ilp64_dll.lib	ILP64 interface library for dynamic linking with the Intel compilers
lib\mkl_intel_lp64_dll.lib	LP64 interface library for dynamic linking with the Intel compilers
<i>Threading layer</i>	
bin\mkl_intel_thread.dll	Dynamic threading library for the Intel compilers
bin\mkl_pgi_thread.dll	Dynamic threading library for the PGI* compiler
bin\lib\mkl_sequential.dll	Dynamic sequential library
lib\mkl_intel_thread_dll.lib	Threading library for dynamic linking with the Intel compilers
lib\mkl_pgi_thread_dll.lib	Threading library for dynamic linking with the PGI* compiler
lib\mkl_sequential_dll.lib	Sequential library for dynamic linking

Table 3-6 Detailed Structure of the Intel® 64 Architecture-specific Directory em64t (continued)

File	Contents
Computational layer	
bin\libimalloc.dll	Dynamic library to support renaming of memory functions
bin\mkl_avx.dll	Kernel optimized for the Intel® Advanced Vector Extensions (Intel® AVX).
bin\mkl_cdft_core.dll	Cluster FFT dynamic library
bin\mkl_def.dll	Default kernel for the Intel® 64 architecture
bin\mkl_lapack.dll	LAPACK and DSS/PARDISO routines and drivers
bin\mkl_mc.dll	Kernel for processors based on the Intel® Core™ microarchitecture
bin\mkl_mc3.dll	Kernel for the Intel® Core™ i7 processors
bin\mkl_p4n.dll	Kernel for the Intel® Xeon® processor using the Intel® 64 architecture
bin\mkl_scalapack_ilp64.dll	ScaLAPACK routine library supporting the ILP64 interface
bin\mkl_scalapack_lp64.dll	ScaLAPACK routine library supporting the LP64 interface
bin\mkl_vml_avx.dll	VML/VSL optimized for the Intel® Advanced Vector Extensions (Intel® AVX).
bin\mkl_vml_def.dll	VML/VSL part of default kernel
bin\mkl_vml_mc.dll	VML/VSL for processors based on the Intel® Core™ microarchitecture
bin\mkl_vml_mc2.dll	VML/VSL for 45nm Hi-k Intel® Core™2 and Intel Xeon® processor families
bin\mkl_vml_mc3.dll	VML/VSL for the Intel® Core™ i7 processors
bin\mkl_vml_p4n.dll	VML/VSL for the Intel® Xeon® processor using the Intel® 64 architecture
lib\mkl_cdft_core_dll.lib	Cluster FFT library for dynamic linking
lib\mkl_core_dll.lib	Library dispatcher for dynamic load of processor-specific kernel library
lib\mkl_scalapack_ilp64_dll.lib	ScaLAPACK routine library for dynamic linking supporting the ILP64 interface
lib\mkl_scalapack_lp64_dll.lib	ScaLAPACK routine library for dynamic linking supporting the LP64 interface

Table 3-6 Detailed Structure of the Intel® 64 Architecture-specific Directory em64t (continued)

File	Contents
RTL	
bin\libguide40.dll	Intel® Legacy OpenMP* run-time dynamic library
bin\libiomp5md.dll	Intel® Compatibility OpenMP* run-time dynamic library
bin\mkl_blacs_ilp64.dll	ILP64 version of BLACS routines
bin\mkl_blacs_intelmpi_ilp64.dll	ILP64 version of BLACS routines supporting Intel MPI
bin\mkl_blacs_intelmpi_lp64.dll	LP64 version of BLACS routines supporting Intel MPI
bin\mkl_blacs_lp64.dll	LP64 version of BLACS routines
bin\mkl_blacs_mpich2_ilp64.dll	ILP64 version of BLACS routines supporting MPICH2
bin\mkl_blacs_mpich2_lp64.dll	LP64 version of BLACS routines supporting MPICH2
bin\mkl_blacs_msmapi_ilp64.dll	ILP64 version of BLACS routines supporting Microsoft* MPI
bin\mkl_blacs_msmapi_lp64.dll	LP64 version of BLACS routines supporting Microsoft* MPI
bin\1033\mkl_msg.dll	Catalog of Intel MKL messages in English
bin\1041\mkl_msg.dll	Catalog of Intel MKL messages in Japanese
lib\libguide40.lib	Intel® Legacy OpenMP* run-time library for dynamic linking
lib\libiomp5md.lib	Intel® Compatibility OpenMP* run-time library for dynamic linking
lib\mkl_blacs_ilp64_dll.lib	ILP64 version of BLACS interface library for dynamic linking
lib\mkl_blacs_lp64_dll.lib	LP64 version of BLACS interface library for dynamic linking

Table 3-7 Detailed Structure of the IA-64 Architecture-specific Directory ia64

File	Contents
Static Libraries	
<i>Interface layer</i>	
lib\mkl_blas95_ilp64.lib	Fortran 95 interface library for BLAS for the Intel® Fortran compiler. Supports the ILP64 interface
lib\mkl_blas95_lp64.lib	Fortran 95 interface library for BLAS for the Intel® Fortran compiler. Supports the LP64 interface
lib\mkl_intel_ilp64.lib	ILP64 interface library for the Intel compilers
lib\mkl_intel_lp64.lib	LP64 interface library for the Intel compilers
lib\mkl_lapack95_ilp64.lib	Fortran 95 interface library for LAPACK for the Intel® Fortran compiler. Supports the ILP64 interface
lib\mkl_lapack95_lp64.lib	Fortran 95 interface library for LAPACK for the Intel® Fortran compiler. Supports the LP64 interface
<i>Threading layer</i>	
lib\mkl_intel_thread.lib	Threading library for the Intel compilers
lib\mkl_sequential.lib	Sequential library

Table 3-7 Detailed Structure of the IA-64 Architecture-specific Directory ia64
(continued)

File	Contents
Computational layer	
lib\mkl_cdft_core.lib	Cluster version of FFTs
lib\mkl_core.lib	Kernel library for the IA-64 architecture
lib\mkl_scalapack_ilp64.lib	ScaLAPACK routine library supporting the ILP64 interface
lib\mkl_scalapack_lp64.lib	ScaLAPACK routine library supporting the LP64 interface
lib\mkl_solver_ilp64.lib	Iterative Sparse Solver and Trust Region Solver routine library supporting the ILP64 interface
lib\mkl_solver_ilp64_sequential.lib	Sequential version of Iterative Sparse Solver and Trust Region Solver routine library supporting the ILP64 interface
lib\mkl_solver_lp64.lib	Iterative Sparse Solver, Trust Region Solver, and GMP routine library supporting the LP64 interface
lib\mkl_solver_lp64_sequential.lib	Sequential version of Iterative Sparse Solver, Trust Region Solver, and GMP routine library supporting the LP64 interface
RTL	
lib\libguide.lib	Intel® Legacy OpenMP* run-time library for static linking
lib\libiomp5mt.lib	Intel® Compatibility OpenMP* run-time library for static linking
lib\mkl_blacs_mpich2_ilp64.lib	ILP64 version of BLACS routines supporting MPICH2
lib\mkl_blacs_mpich2_lp64.lib	LP64 version of BLACS routines supporting MPICH2

Table 3-7 Detailed Structure of the IA-64 Architecture-specific Directory ia64
(continued)

File	Contents
Dynamic Libraries	
<i>Interface layer</i>	
lib\mkl_intel_ilp64_dll.lib	ILP64 interface library for dynamic linking with the Intel compilers
lib\mkl_intel_lp64_dll.lib	LP64 interface library for dynamic linking with the Intel compilers
<i>Threading layer</i>	
bin\mkl_intel_thread.dll	Dynamic threading library for the Intel compilers
bin\mkl_sequential.dll	Dynamic sequential library
lib\mkl_intel_thread_dll.lib	Threading library for dynamic linking with the Intel compilers
lib\mkl_sequential_dll.lib	Sequential library for dynamic linking
<i>Computation layer</i>	
bin\libimalloc.dll	Dynamic library to support renaming of memory functions
bin\mkl_cdft_core.dll	Cluster FFT dynamic library
bin\mkl_i2p.dll	Kernel library for the IA-64 architecture
bin\mkl_lapack.dll	LAPACK and DSS/PARDISO routines and drivers
bin\mkl_scalapack_ilp64.dll	ScaLAPACK routine library supporting the ILP64 interface
bin\mkl_scalapack_lp64.dll	ScaLAPACK routine library supporting the LP64 interface
bin\mkl_vml_i2p.dll	VML part of processor kernel for the IA-64 architecture
lib\mkl_cdft_core_dll.lib	Cluster FFT library for dynamic linking
lib\mkl_core_dll.lib	Library dispatcher for dynamic load of processor-specific kernel library
lib\mkl_scalapack_ilp64_dll.lib	ScaLAPACK routines for dynamic linking supporting the ILP64 interface
lib\mkl_scalapack_lp64_dll.lib	ScaLAPACK routines for dynamic linking supporting the LP64 interface

Table 3-7 Detailed Structure of the IA-64 Architecture-specific Directory ia64
(continued)

File	Contents
RTL	
bin\libguide40.dll	Intel® Legacy OpenMP* run-time dynamic library
bin\libiomp5md.dll	Intel® Compatibility OpenMP* run-time dynamic library
bin\mkl_blacs_ilp64.dll	ILP64 version of BLACS routines
bin\mkl_blacs_lp64.dll	LP64 version of BLACS routines
bin\1033\mkl_msg.dll	Catalog of Intel MKL messages in English
bin\1041\mkl_msg.dll	Catalog of Intel MKL messages in Japanese
lib\libguide40.lib	Intel® Legacy OpenMP* run-time library for dynamic linking
lib\libiomp5md.lib	Intel® Compatibility OpenMP* run-time library for dynamic linking
lib\mkl_blacs_ilp64_dll.lib	ILP64 version of BLACS interface library for dynamic linking
lib\mkl_blacs_lp64_dll.lib	LP64 version of BLACS interface library for dynamic linking

Contents of the Documentation Directory

[Table 3-8](#) shows the contents of the doc subdirectory in the Intel MKL installation directory:

Table 3-8 Contents of the doc Directory

File name	Comment
Install.htm	Intel MKL Installation Guide
mkl_documentation.htm	Overview and links for the Intel MKL documentation
mklEULA.rtf	Intel MKL end user license
mklman.chm	HTML Help version of the Intel MKL Reference Manual
mklman.pdf	Intel MKL Reference Manual
mklman90_j.pdf	Intel MKL Reference Manual in Japanese
mklsupport.txt	Information on package number for customer support reference
redist.txt	List of redistributable files
Release_Notes.pdf	Intel MKL Release Notes
userguide.pdf	Intel MKL User's Guide, this document.

Configuring Your Development Environment

4

This chapter explains how to configure your development environment, namely, the Intel® Visual Fortran compiler, Microsoft Visual C++* IDE, and a Microsoft Visual Studio* IDE project, for the use with the Intel® Math Kernel Library (Intel® MKL).

Chapter 2 explains how to set environment variables `path`, `lib`, `include`, `LIBRARY_PATH`, `CPATH`, and `FPATH`.

For information on how to set up environment variables for threading, see [Setting the Number of Threads Using OpenMP* Environment Variable](#).

Configuring the Microsoft Visual C/C++* Development System to Link with Intel® MKL

To configure the Microsoft Visual C++*.NET 2003, Visual C++* 2005, or Visual C++* 2008 development system to link with Intel MKL, perform the following steps. Though some menu items mentioned below may slightly differ for different versions of Visual C++, the fundamental configuring steps are applicable to all these versions.

1. Select **View** > **Solution Explorer** (and make sure this window is active).
2. Select **Tools** > **Options** > **Projects** > **VC++ Directories** > **Show directories for:** > **Include Files**. Add the directory for the Intel MKL include files, that is, `<mk1 directory>\include`.
3. Select **Tools** > **Options** > **Projects** > **VC++ Directories** > **Show directories for:** > **Library Files**. Add the directory for the Intel MKL library files, for example, `"<mk1 directory>\ia32\lib"`.
4. Select **Tools** > **Options** > **Projects** > **VC++ Directories** > **Show directories for:** > **Executable Files**. Add the directory for the Intel MKL executable files, for example, `"<mk1 directory>\ia32\bin"`.

5. Select **Project > Properties > Configuration Properties > Linker > Input > Additional Dependencies**. Add the libraries required (for example, `mkl_intel_c.lib` `mkl_intel_thread.lib` `mkl_core.lib` `libiomp5md.lib`). To learn how to choose the libraries, see [Selecting Libraries to Link](#).

Configuring Intel® Visual Fortran to Link with Intel® MKL

To ensure that Intel® Visual Fortran (IVF) works correctly with Intel MKL, perform the following steps:

1. Select **Project > Properties > Linker > General > Additional Library Directories**. Add the architecture-specific `lib` folder, for example, `<mkl directory>\ia32\lib`.
2. Select **Project > Properties > Linker > Input > Additional Dependencies**. Insert `mkl_intel_c.lib` `mkl_intel_thread.lib` `mkl_core.lib` `libiomp5md.lib`.

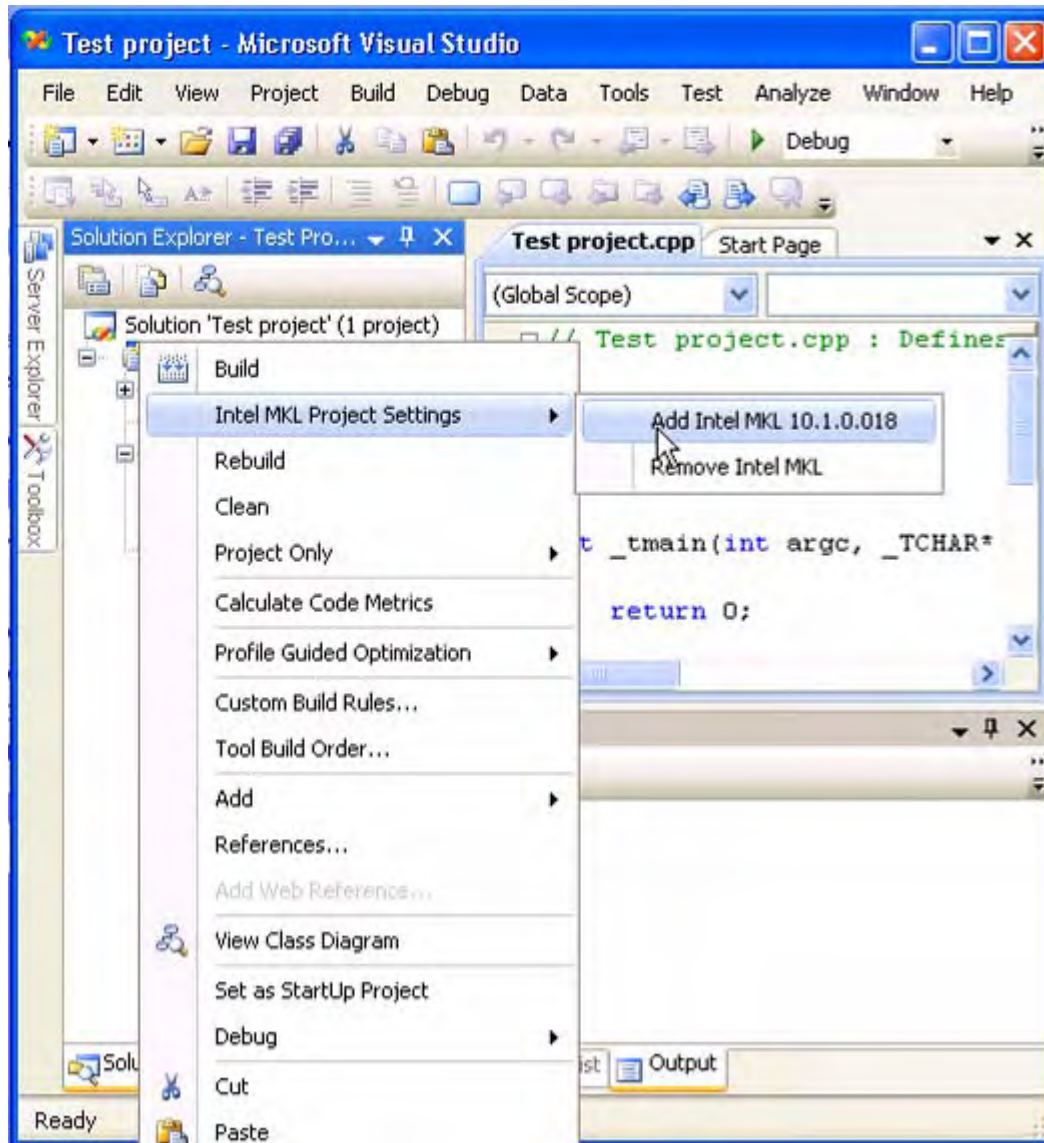
Automatically Configuring a Microsoft Visual Studio* IDE Project with Intel® MKL

Intel MKL enables you to automatically configure Microsoft Visual Studio* IDE projects with the library. This feature supports Microsoft Visual Studio* IDE versions 2005 or higher. To enable automatic configuring, select the **Microsoft Visual Studio ... environment integration add-in** component during Intel MKL installation. The component is selected during the default installation.

To automatically configure your C++ project with Intel MKL,

1. Open **Solution Explorer**
2. Select `<project name>` > **Intel MKL Project Settings > Add Intel MKL <version>** (see [Figure 4-1](#)).
The message informs you that the configuring is complete.

Figure 4-1 Automatically configuring a Microsoft Visual Studio* IDE project with Intel® MKL



The configuring updates the project settings with the Intel MKL libraries and paths needed for programming in Microsoft Visual Studio* on your system. In particular:

- The **<project name> > Properties > Configuration Properties > C++ > General > Additional Include Directories** setting is appended with `<mkl directory>\include`.
- The **<project name> > Properties > Configuration Properties > Linker > General > Additional Library Directories** setting is appended with a path to Intel MKL libraries, for example, `<mkl directory>\ia32\lib` for IA-32 architecture.
- The **<project name> > Properties > Configuration Properties > Linker > Input > Additional Dependencies** setting is appended with a set of Intel MKL link libraries required for your architecture, for example, `mkl_intel_c.lib mkl_intel_thread.lib mkl_core.lib libiomp5md.lib` for IA-32 architecture.
- The **<project name> > Properties > Configuration Properties > Debugging > Environment** setting contains the `PATH` environment variable appended with the path to the `bin` directory depending on your architecture, for example, `PATH=<mkl directory>\ia32\bin\$(PATH)` for IA-32 architecture.

To remove the project settings related to Intel MKL, select **<project name> > Intel MKL Project Settings > Remove Intel MKL**.

A message informs you of removing Intel MKL-related settings.

Configuring a Project to Run an Intel® MKL Example in the Microsoft Visual Studio* IDE 2008

This section provides hints for creating projects with the Intel MKL examples in Microsoft Visual Studio* 2008. To run the Intel MKL C examples in Microsoft Visual Studio 2008, it is recommended to have the Intel® C/C++ Compiler installed and integrated into Visual Studio. It is also possible to run C examples using Microsoft Visual C++* 2008 Compiler integrated into Visual Studio*. To run the Intel MKL Fortran examples in Microsoft Visual Studio 2008, you must have the Intel® Visual Fortran Compiler installed and integrated into Visual Studio. Integration of the compiler into Visual Studio is performed automatically during the default installation, provided that Visual Studio is installed on your system. If not, request Visual Studio integration when prompted.

The instructions provided assume standard configuration of mouse buttons. If you are using reversed mouse buttons, properly adjust the instructions, for example, read "right-click" as "left-click". For Intel MKL examples where the instructions do not work, see [Known Limitations](#).

Creating and Configuring the Intel® C/C++ and/or Microsoft Visual C++* 2008 Project

This section demonstrates how to create a Visual C/C++ project using an Intel MKL example in Microsoft Visual Studio 2008.



NOTE. The instructions below creates a Win32/Debug project running one Intel MKL example in a Console window. For details on creation of different kinds of Microsoft Visual Studio projects, refer to MSDN Visual Studio documentation at <http://www.microsoft.com>.

To create and configure a Win32/Debug project running an Intel MKL C example with the Intel C/C++ Compiler integrated into Visual Studio and/or Microsoft Visual C++* 2008, perform the following steps:

1. Creating a C Project:
 - a. Open Visual Studio 2008.
 - b. On the main menu, select **File > New > Project**, which opens the **New Project** window.
 - c. In the **New Project** window, select **Visual C++ > Win32 in Project Types:**, then select **Win32 Console Application** in **Templates:**. Type *<project name>* in the **Name:** field, for example, `MKL_CBLAS_CAXPYIX`, and click **OK**. This closes the **New Project** window and opens the **Win32 Application Wizard - <project name>** window.
 - d. In the **Win32 Application Wizard - <project name>** window, select **Next**, then select **Application Settings**, check **Empty project** in **Additional options:**, and click **Finish**, which closes the **Win32 Application Wizard - <project name>** window.

The next steps are performed inside the **Solution Explorer** window. To open it, select **View > Solution Explorer** from the main menu.

2. (optional) To switch to the Intel C/C++ project, right-click **<project name>** and select **Convert to use Intel® C++ Project System** from the drop-down menu. (The menu item is available if the Intel® C/C++ Compiler is integrated into Visual Studio.).
3. Adding sources of the Intel MKL example to the project:

- a. Right-click the **Source Files** folder under **<project name>** and select **Add > Existing Item...** from the drop-down menu, which opens the **Add Existing Item - <project name>** window.
- b. In the **Add Existing Item - <project name>** window, go to the Intel MKL examples directory, that is, "*<mkl_directory>\examples*". Next go to the subdirectory that contains the example you want to run, for instance, *\cblas\source*. Select the example file and supporting files with extension ".c" (C sources), for example, select files *cblas_caxpyix.c* and *common_func.c*. For the list of supporting files in each example directory, see [Support Files for Intel MKL Examples](#). Click **Add**, which closes the **Add Existing Item - <project name>** window and causes selected files to appear in the **Source Files** folder in Solution Explorer.

The next steps adjust the properties of the project.

4. Select **<project name>**.
5. On the main menu, select **Project > Properties**, which opens the **<project name> Property Pages** window.
6. Setting Intel MKL Include dependencies:
 - a. In the **<project name> Property Pages** window, select **Configuration Properties > C/C++ > General**. In the right-hand part of the window, select **Additional Include Directories > ...** (the button with dots ...), which opens the **Additional Include Directories** window.
 - b. In the **Additional Include Directories** window, click the New Line button (the first button in the uppermost row). When the new line appears in the window, click the button with dots, which opens the **Select Directory** window.
 - c. In the **Select Directory** window, navigate to the Intel MKL include directory, that is, *<mkl_directory>\include*". When the name "include" appears in the **Folder:** field, click **OK**, which closes the **Select Directory** window and causes the full path to the Intel MKL include directory to appear in the **Additional Include Directories** window.
 - d. In the **Additional Include Directories** window, click **OK**, which closes the **Additional Include Directories** window.
7. Setting library dependencies:
 - a. In the **<project name> Property Pages** window, select **Configuration Properties > Linker > General**. In the right-hand part of the window, select **Additional Library Directories > ...** (the button with dots ...), which opens the **Additional Library Directories** window.
 - b. In the **Additional Library Directories** window, click the New Line button (the first button in the uppermost row). When the new line appears in the window, click the button with dots, which opens the **Select Directory** window.

- c. In the **Select Directory** window, go to the directory with the Intel MKL libraries, that is, "`<mkld_directory>\<architecture>\lib`", where `<architecture>` is one of `{ia32, em64t, ia64}`, which indicates the architecture of your computer, for example: "`<mkld_directory>\ia32\lib`". Usually, for laptop and desktop computers, `<architecture>` is `ia32`. When the name "lib" appears in the **Folder:** field, click **OK**, which closes the **Select Directory** window and causes the full path to the Intel MKL libraries to appear in the **Additional Library Directories** window.
- d. In the **Additional Library Directories** window, click **OK**, which closes the **Additional Library Directories** window.
- e. In the `<project name>` **Property Pages** window, select **Configuration Properties > Linker > Input**. In the right-hand part of the window, select **Additional Dependencies > ...** (the button with dots ...), which opens the **Additional Dependencies** window.
- f. In the **Additional Dependencies** window, type the libraries required, for example, for `<architecture>=ia32`, type `mkld_intel_c.lib` `mkld_intel_thread.lib` `mkld_core.lib` `libiomp5md.lib`. For more details, see [Selecting Libraries to Link](#).
- g. In the **Additional Dependencies** window, click **OK**, which closes the **Additional Dependencies** window.

If the Intel MKL example directory does not contain a data directory, skip the next step.

8. Setting data dependencies for the Intel MKL example:
 - a. In the '`<project name>` **Property Pages** window, select **Configuration Properties > Debugging**. In the right-hand part of the window, select **Command Arguments > ▼ > <Edit...>**, which opens the **Command Arguments** window.
 - b. In the **Command Arguments** window, type the path to the proper data file in quotes. The name of the data file is the same as the name of the example file, but the extension is different, for example, "`<mkld_directory>\examples\cblas\data\cblas_caxpyix.d`".
 - c. In the **Command Arguments** window, click **OK**, which closes the **Command Arguments** window.
9. In the `<project name>` **Property Pages** window, click **OK**, which closes the `<project name>` **Property Pages** window.
10. Certain examples do not pause before the end of execution. To see the results printed in the Console window, set a breakpoint at the very last `'return 0;'` statement or add a statement like a call to `'getchar();'` before the last `'return 0;'` statement.
11. To build the solution, select **Build > Build Solution**.



NOTE. You may see warnings about unsafe functions and variables. To get rid of these warnings, go to **Project > Properties**, and when the **<project name> Property Pages** window opens, go to **Configuration Properties > C/C++ > Preprocessor**. In the right-hand part of the window, select **Preprocessor Definitions**, add `_CRT_SECURE_NO_WARNINGS`, and click **OK**.

12. To run the example, select **Debug > Start Debugging**, which opens the Console window.
13. You can see the results of the example in the Console window. If you used the `'getchar () ;'` statement to pause execution of the program, press **Enter** to complete the run. If you used a breakpoint to pause execution of the program, select **Debug > Continue**, which closes the Console window.

Creating and Configuring the Intel® Visual Fortran Project

This section demonstrates how to create an Intel Visual Fortran project running an Intel MKL example in Microsoft Visual Studio 2008.



NOTE. The instructions below create a Win32/Debug project running one Intel MKL example in a Console window. For details on creation of different kinds of Microsoft Visual Studio projects, refer to MSDN Visual Studio documentation at <http://www.microsoft.com>.

To create and configure a Win32/Debug project running an Intel MKL Fortran example with the Intel Visual Fortran Compiler integrated into Visual Studio, perform the following steps:

1. Creating a Visual Fortran Project:
 - a. Open Visual Studio 2008.
 - b. On the main menu, select **File > New > Project**, which opens the **New Project** window.

- c. In the **New Project** window, select **Intel® Fortran > Console Application** in **Project Types:**, then select **Empty Project** in **Templates:**. When done, type `<project name>` in **Name:**, for example, `MKL_PDETTF_D_TRIG_TRANSFORM_BVP`, and click **OK**, which closes the **New Project** window.

The next steps are performed inside the Solution Explorer window. To open it, select **View > Solution Explorer** from the main menu.

2. Adding sources of Intel MKL example to the project:
 - a. Right-click the **Source Files** folder under `<project name>` and select **Add > Existing Item...** from the drop-down menu, which opens the **Add Existing Item - <project name>** window.
 - b. In the **Add Existing Item - <project name>** window, go to the Intel MKL examples directory, that is, "`<mkl_directory>\examples`". Next go to the subdirectory that contains an example you want to run, for instance, `\pdettf\source`. Select the example file and supporting files with extension ".f" or ".f90" (Fortran sources). For example, select the `d_trig_tforms_bvp.f90` file. For the list of supporting files in each example directory, see [Support Files for Intel MKL Examples](#). Click **Add**, which closes the **Add Existing Item - <project name>** window and causes the selected files to appear in the **Source Files** folder in Solution Explorer.

Certain examples with the "use" statements require the next two steps.

- c. Right-click the **Header Files** folder under `<project name>` and select **Add > Existing Item...** from the drop-down menu, which opens the **Add Existing Item - <project name>** window.
- d. In the **Add Existing Item - <project name>** window, go to the Intel MKL include directory, that is, `<mkl_directory>\include`". Select the header files that appear in the "use" statements. For example, select the `mk1_dfti.f90` and `mk1_trig_transforms.f90` files. Click **Add**, which closes the **Add Existing Item - <project name>** window and causes the selected files to appear in the **Header Files** folder in Solution Explorer.

The next steps adjust the properties of the project:

3. Select the `<project name>`.
4. On the main menu, select **Project > Properties**, which opens the `<project name> Property Pages` window.
5. Setting the Intel MKL Include dependencies:

- a. In the **<project name> Property Pages** window, select **Configuration Properties > Fortran > General**. In the right-hand part of the window, select **Additional Include Directories > ▼ > <Edit...>**, which opens the **Additional Include Directories** window.
- b. In the **Additional Include Directories** window, type the Intel MKL include directory in quotes, that is, is "`<mkl_directory>\include`". Click **OK**, which closes the **Additional Include Directories** window.
6. In the **<project name> Property Pages** window, select **Configuration Properties > Fortran > Preprocessor**. In the right-hand part of the window, select **Preprocess Source File > Yes** (default is **No**). This step is recommended because certain examples require preprocessing.
7. Setting library dependencies:
 - a. In the **<project name> Property Pages** window, select **Configuration Properties > Linker > General**. In the right-hand part of the window, select **Additional Library Directories > ▼ > <Edit...>**, which opens the **Additional Library Directories** window.
 - b. In the **Additional Library Directories** window, type the directory with the Intel MKL libraries in quotes, that is, "`<mkl_directory>\<architecture>\lib`", where `<architecture>` is one of {`ia32`, `em64t`, `ia64`}, which indicates the architecture of your computer, for example: "`<mkl_directory>\ia32\lib`". Usually, for laptop and desktop computers `<architecture>` is `ia32`. Click **OK**, which closes the **Additional Library Directories** window.
 - c. In the **<project name> Property Pages** window, select **Configuration Properties > Linker > Input**. In the right-hand part of the window, select **Additional Dependencies** and type the libraries required, for example, for `<architecture>=ia32`, type `mkl_intel_c.lib mkl_intel_thread.lib mkl_core.lib libiomp5md.lib`.
8. In the **<project name> Property Pages** window, click **OK**, which closes the **Property Pages** window.
9. Certain examples do not pause before the end of execution. To see the results printed in the Console window, set a breakpoint at the very end of the program or add the `'pause'` statement before the last `'end'` statement.
10. To build the solution, select **Build > Build Solution**.
11. To run the example, select **Debug > Start Debugging**, which opens the Console window.
12. You can see the results of the example in the Console window. If you used `'pause'` statement to pause execution of the program, press **Enter** to complete the run. If you used a breakpoint to pause execution of the program, select **Debug > Continue**, which closes the Console window.

Support Files for Intel MKL Examples

Below is the list of support files that have to be added to the project for respective examples:

```
examples\cblas\source: common_func.c
```

```
examples\dftc\source: dfti_example_status_print.c dfti_example_support.c
```

Known Limitations

It is not possible to create a Visual Studio* project using the above instructions for examples from the following directories:

```
examples\blas
```

```
examples\blas95
```

```
examples\cdftc
```

```
examples\cdftf
```

```
examples\dftf
```

```
examples\fftw2x_cdft
```

```
examples\fftw2xc
```

```
examples\fftw2xf
```

```
examples\fftw3xc
```

```
examples\fftw3xf
```

```
examples\java
```

```
examples\lapack
```

```
examples\lapack95
```

Configuring the Out-of-Core (OOC) DSS/PARDISO* Solver

When using the configuration file for the OOC DSS/PARDISO* Solver, be aware that the maximum length of the path lines in the file is 1000 characters.

For more information, see the "Sparse Solver Routines" chapter in the *Intel MKL Reference Manual*.

Linking Your Application with the Intel® Math Kernel Library

5

This chapter discusses linking your applications with the Intel® Math Kernel Library (Intel® MKL) for the Windows* OS. The chapter provides information on the libraries that should be linked with your application, presents linking examples, and explains building of custom DLL.

To link with Intel MKL, which employs the layered linking model, choose one library from the Interface layer, one library from the Threading layer, the library from the Computational layer, and, if necessary, add run-time libraries. [Table 5-1](#) lists typical sets of libraries that suffice to link with Intel MKL.

Table 5-1 Typical Link Libraries

	Interface layer	Threading layer	Computational layer	RTL
IA-32 architecture, static linking	mkl_intel_c.lib	mkl_intel_thread.lib	mkl_core.lib	libiomp5md.lib
IA-32 architecture, dynamic linking	mkl_intel_c_dll.lib	mkl_intel_thread_dll.lib	mkl_core_dll.lib	libiomp5md.lib
Intel® 64 and IA-64 architectures, static linking	mkl_intel_lp64.lib	mkl_intel_thread_lp64.lib	mkl_core.lib	libiomp5md.lib
Intel® 64 and IA-64 architectures, dynamic linking	mkl_intel_lp64_dll.lib	mkl_intel_thread_lp64_dll.lib	mkl_core_dll.lib	libiomp5md.lib

For exceptions and alternatives to the libraries listed above, see [Selecting Libraries to Link](#).

Selecting Libraries to Link

This section recommends which libraries to link depending on your Intel MKL usage scenario and provides details of the linking in subsections:

[Linking with Fortran 95 Interface Libraries](#)

[Linking with Threading Libraries](#)

[Linking with Computational Libraries](#)

[Linking with Compiler Support RTLs](#)

[Linking with System Libraries](#)

[Linking Examples](#)

Linking with Fortran 95 Interface Libraries

The `mkl_blas95.lib`, `mkl_blas95_lp64.lib`, `mkl_blas95_ilp64.lib`, `mkl_lapack95.lib`, `mkl_lapack95_lp64.lib`, and `mkl_lapack95_ilp64.lib` libraries contain Fortran 95 interfaces for BLAS and LAPACK, respectively, which are compiler-dependent. In the Intel MKL package, they are prebuilt for the Intel® Fortran compiler. If you are using a different compiler, build these libraries before using the interface. (See [Fortran 95 Interfaces to LAPACK and BLAS](#) and [Compiler-dependent Functions and Fortran 90 Modules](#) for details on building the libraries and on why *source code* is distributed in this case.)

Linking with Threading Libraries

Several compilers that Intel MKL supports use the OpenMP* threading technology. Starting with version 10.0, Intel MKL supports the implementations of OpenMP* that those compilers provide. If an application using OpenMP* and compiled with such a compiler calls Intel MKL 10.0 or lower, which is threaded with Intel® compilers, performance issues and even failures may arise because threading libraries from different compilers are not compatible. Starting with Intel MKL 10.0, solutions for these issues are provided from the Threading Layer and the Compiler Support Run-time Libraries (RTL).

Threading Layer. Because of the internal structure of the library, threading represents a small amount of code. This code is compiled by different compilers (Intel and PGI* compilers on Windows*), and you should link in the appropriate threading library.

RTL. This layer includes run-time libraries of the Intel compiler: the Intel® Compatibility OpenMP* run-time library `libiomp` and Intel® Legacy OpenMP* run-time library `libguide`. The Compatibility library `libiomp` is an extension of `libguide` that provides support for one additional threading compiler on Windows (Microsoft Visual C++*). That is,

a program threaded with Microsoft Visual C++ can safely be linked with Intel MKL and `libiomp` and execute efficiently and effectively. So, you are encouraged to use `libiomp` rather than `libguide`.

[Table 5-2](#) shows different scenarios, depending on the threading compiler used, and the possibilities for each scenario to choose the threading libraries and RTL when using Intel MKL (static cases only):

Table 5-2 **Selecting Threading Libraries**

Compiler	Application Threaded?	Threading Layer	RTL Recommended	Comment
Intel	Does not matter	<code>mkl_intel_thread.lib</code>	<code>libiomp5md.lib</code>	
PGI	Yes	<code>mkl_pgi_thread.lib</code> or <code>mkl_sequential.lib</code>	PGI* supplied	Use of <code>mkl_sequential.lib</code> removes threading from Intel MKL calls.
PGI	No	<code>mkl_intel_thread.lib</code>	<code>libiomp5md.lib</code>	
PGI	No	<code>mkl_pgi_thread.lib</code>	PGI* supplied	
PGI	No	<code>mkl_sequential.lib</code>	None	
Microsoft	Yes	<code>mkl_intel_thread.lib</code>	<code>libiomp5md.lib</code>	If the application is threaded with the OpenMP* library of the Microsoft Visual Studio* IDE version 2005 or later.
Microsoft	Yes	<code>mkl_sequential.lib</code>	None	If the application is threaded using Win32 threading.
Microsoft	No	<code>mkl_intel_thread.lib</code>	<code>libiomp5md.lib</code>	
other	Yes	<code>mkl_sequential.lib</code>	None	
other	No	<code>mkl_intel_thread.lib</code>	<code>libiomp5md.lib</code>	



NOTE. To use threaded Intel MKL, it is highly recommended to compile your code with the `/MT` option. The compiler driver will pass the option to the linker and the latter will load multi-thread (MT) run-time libraries.

Linking with Computational Libraries

Typically, with the layered linking model, you must link your application with only one computational library. However, certain Intel MKL function domains require several computational link libraries.

For each Intel MKL function domain, [Table 5-3](#) lists computational libraries that you must include in the link line. For more information on linking with ScaLAPACK and Cluster FFTs, see also [Linking with ScaLAPACK and Cluster FFTs](#).

Table 5-3 Computational Libraries to Link, by Function Domain

Function domain	IA-32 Architecture		Intel® 64 or IA-64 Architecture	
	Static	Dynamic	Static	Dynamic
BLAS, CBLAS, Sparse BLAS, LAPACK, VML, VSL, FFT, Trigonometric Transform Functions, Poisson Library	<code>mkl_core.lib</code>	<code>mkl_core._dll.lib</code>	<code>mkl_core.lib</code>	<code>mkl_core._dll.lib</code>
Iterative Sparse Solvers, Trust Region Solver, and GMP routines	<code>mkl_solver.lib</code> or <code>mkl_solver_sequential.lib</code> <code>mkl_core.lib</code>	n/a	See below	n/a
Iterative Sparse Solvers, Trust Region Solver, and GMP routines, LP64 interface	n/a	n/a	<code>mkl_solver_lp64.lib</code> or <code>mkl_solver_lp64_sequential.lib</code> <code>mkl_core.lib</code>	n/a

Table 5-3 Computational Libraries to Link, by Function Domain (continued)

Function domain	IA-32 Architecture		Intel® 64 or IA-64 Architecture	
	Static	Dynamic	Static	Dynamic
Iterative Sparse Solvers, Trust Region Solver, and GMP routines, ILP64 interface	n/a	n/a	mkl_solver_ilp64.lib or mkl_solver_ilp64_sequential.lib mkl_core.lib	n/a
Direct Sparse Solver/PARDISO* Solver	mkl_core.lib	mkl_core.dll.lib	mkl_core.lib	mkl_core.dll.lib
ScaLAPACK ¹	mkl_scalapack_core.lib mkl_core.lib	mkl_scalapack_core_dll.lib mkl_core_dll.lib	See below	See below
ScaLAPACK, LP64 interface ¹	n/a	n/a	mkl_scalapack_lp64.lib mkl_core.lib	mkl_scalapack_lp64_dll.lib mkl_core_dll.lib
ScaLAPACK, ILP64 interface ¹	n/a	n/a	mkl_scalapack_ilp64.lib mkl_core.lib	mkl_scalapack_ilp64_dll.lib mkl_core_dll.lib
Cluster Fourier Transform Functions ¹	mkl_cdft_core.lib mkl_core.lib	mkl_cdft_core_dll.lib mkl_core_dll.lib	mkl_cdft_core.lib mkl_core.lib	mkl_cdft_core_dll.lib mkl_core_dll.lib

1. Add also the library with BLACS routines corresponding to the used MPI. For details, see [Linking with ScaLAPACK and Cluster FFTs](#).

See also:

[Linking with Compiler Support RTLs](#).

Linking with Compiler Support RTLs

You are strongly encouraged to dynamically link in the Intel Compatibility OpenMP* run-time library `libiomp` or Intel Legacy OpenMP* run-time library `libguide`. Linking to static OpenMP* run-time library is not recommended because it is very easy with complex software to link in more than one copy of the library. This causes performance problems (too many threads) and may cause correctness problems if more than one copy is initialized.

You are advised to link with `libiomp` and `libguide` dynamically even if other libraries are linked statically.

However, if you link with `libiomp/libguide` statically, the version of `libiomp/libguide` you link with depends on which compiler you use:

- If you use the Intel compiler, link in the `libiomp/libguide` version that comes with the compiler, that is, use the `-openmp` option.
- If you do not use the Intel compiler, link in the `libiomp/libguide` version that comes with Intel MKL.

If you link with dynamic versions of `libiomp/libguide` (recommended), make sure `PATH` is defined correctly. See [Set Environment Variables](#) for details.

Linking with System Libraries

If your system is based on the Intel® 64 or IA-64 architecture, note that new Microsoft SDKs starting with 1289 include an additional library `bufferoverflow.lib` to resolve external references `_security_cookie`. Makefiles for examples and tests contain this library with `"BUF_LIB=bufferoverflow.lib"` macro. For older SDKs, leave this macro empty `"BUF_LIB="` or remove it from the linkage string.

Linking Examples

The section provides specific linking examples that use Intel® compilers on systems based on the IA-32, Intel® 64, and IA-64 architectures. See also examples on linking with ScaLAPACK and Cluster FFT in Chapter 9.

The following examples use the `.f` Fortran source file. C/C++ users should instead specify a `.cpp` (C++) or `.c` (C) file and change the `ifort` linker to `icc`.

For assistance in finding the right link line, use the Web-based linking advisor available from <http://software.intel.com/en-us/articles/intel-mkl-link-line-advisor>.

Linking on Systems Based on the IA-32 Architecture

1. Static linking of `myprog.f` and parallel Intel MKL supporting cdecl interface:

```
ifort myprog.f mkl_intel_c.lib mkl_intel_thread.lib mkl_core.lib
libiomp5md.lib
```
2. Dynamic linking of `myprog.f` and parallel Intel MKL supporting cdecl interface:

```
ifort myprog.f mkl_intel_c_dll.lib mkl_intel_thread_dll.lib
mkl_core_dll.lib libiomp5md.lib
```
3. Static linking of `myprog.f` and sequential version of Intel MKL supporting cdecl interface:

```
ifort myprog.f mkl_intel_c.lib mkl_sequential.lib mkl_core.lib
```
4. Dynamic linking of `myprog.f` and sequential version of Intel MKL supporting cdecl interface:

```
ifort myprog.f mkl_intel_c_dll.lib mkl_sequential_dll.lib
mkl_core_dll.lib
```
5. Static linking of user code `myprog.f` and parallel Intel MKL supporting stdcall interface:

```
ifort myprog.f mkl_intel_s.lib mkl_intel_thread.lib mkl_core.lib
libiomp5md.lib
```
6. Dynamic linking of user code `myprog.f` and parallel Intel MKL supporting stdcall interface:

```
ifort myprog.f mkl_intel_s_dll.lib mkl_intel_thread_dll.lib
mkl_core_dll.lib libiomp5md.lib
```
7. Static linking of `myprog.f`, Fortran 95 LAPACK interface¹, and parallel Intel MKL supporting cdecl interface:

```
ifort myprog.f mkl_lapack95.lib mkl_intel_c.lib mkl_intel_thread.lib
mkl_core.lib libiomp5md.lib
```
8. Static linking of `myprog.f`, Fortran 95 BLAS interface¹, and parallel Intel MKL supporting cdecl interface:

```
ifort myprog.f mkl_blas95.lib mkl_intel_c.lib mkl_intel_thread.lib
mkl_core.lib libiomp5md.lib
```
9. Static linking of `myprog.f`, parallel version of an iterative sparse solver, and parallel Intel MKL supporting cdecl interface:

```
ifort myprog.f mkl_solver.lib mkl_intel_c.lib mkl_intel_thread.lib
mkl_core.lib libiomp5md.lib
```

1. See [Fortran 95 Interfaces to LAPACK and BLAS](#) for information on how to build Fortran 95 LAPACK and BLAS interface libraries.

10. Static linking of `myprog.f`, sequential version of an iterative sparse solver, and sequential Intel MKL supporting `cdecl` interface:

```
ifort myprog.f mkl_solver_sequential.lib mkl_intel_c.lib  
mkl_sequential.lib mkl_core.lib
```

Linking on Systems Based on the Intel® 64 and IA-64 Architectures

1. Static linking of `myprog.f` and parallel Intel MKL supporting LP64 interface:

```
ifort myprog.f mkl_intel_lp64.lib mkl_intel_thread.lib mkl_core.lib  
libiomp5md.lib
```

2. Dynamic linking of `myprog.f` and parallel Intel MKL supporting LP64 interface:

```
ifort myprog.f mkl_intel_lp64_dll.lib mkl_intel_thread_dll.lib  
mkl_core_dll.lib libiomp5md.lib
```

3. Static linking of `myprog.f` and sequential version of Intel MKL supporting LP64 interface:

```
ifort myprog.f mkl_intel_lp64.lib mkl_sequential.lib mkl_core.lib
```

4. Dynamic linking of `myprog.f` and sequential version of Intel MKL supporting LP64 interface:

```
ifort myprog.f mkl_intel_lp64_dll.lib mkl_sequential_dll.lib  
mkl_core_dll.lib
```

5. Static linking of `myprog.f` and parallel Intel MKL supporting ILP64 interface:

```
ifort myprog.f mkl_intel_ilp64.lib mkl_intel_thread.lib mkl_core.lib  
libiomp5md.lib
```

6. Dynamic linking of `myprog.f` and parallel Intel MKL supporting ILP64 interface:

```
ifort myprog.f mkl_intel_ilp64_dll.lib mkl_intel_thread_dll.lib  
mkl_core_dll.lib libiomp5md.lib
```

7. Static linking of `myprog.f`, Fortran 95 LAPACK interface¹, and parallel Intel MKL supporting LP64 interface:

```
ifort myprog.f mkl_lapack95_lp64.lib mkl_intel_lp64.lib  
mkl_intel_thread.lib mkl_core.lib libiomp5md.lib
```

8. Static linking of `myprog.f`, Fortran 95 BLAS interface¹, and parallel Intel MKL supporting LP64 interface:

```
ifort myprog.f mkl_blas95_lp64.lib mkl_intel_lp64.lib  
mkl_intel_thread.lib mkl_core.lib libiomp5md.lib
```

9. Static linking of `myprog.f`, parallel version of an iterative sparse solver, and parallel Intel MKL supporting LP64 interface:

1. See [Fortran 95 Interfaces to LAPACK and BLAS](#) for information on how to build Fortran 95 LAPACK and BLAS interface libraries.

```
ifort myprog.f mkl_solver_lp64.lib mkl_intel_lp64.lib
mkl_intel_thread.lib mkl_core.lib libiomp5md.lib
```

10. Static linking of `myprog.f`, sequential version of an iterative sparse solver, and sequential Intel MKL supporting LP64 interface:

```
ifort myprog.f mkl_solver_lp64_sequential.lib
mkl_intel_lp64.libmkl_sequential.lib mkl_core.lib
```

Building a Custom DLL

Custom DLL enable reducing the collection of functions available in Intel MKL libraries to those required to solve your particular problems, which helps to save disk space and build your own dynamic libraries for distribution.

Intel MKL Custom DLL Builder

Custom DLL builder enables creation of a dynamic library containing the selected functions and located in the `tools/builder` directory. The builder contains a makefile and a definition file with the list of functions. The makefile has three targets: `ia32`, `ipf`, and `em64t`. Use the `ia32` target for processors the use the IA-32 architecture; use `ipf` for processors that use the IA-64 architecture; and use `em64t` for processors that use the Intel® 64 architecture.

Specifying Makefile Parameters

There are several macros (parameters) for the makefile:

`interface=cdecl/stdcall`

Defines the interface only for the IA-32 architecture. The default value is `cdecl`.

`export=functions_list`

Specifies the full name of the file that contains the list of entry-point functions to be included in the dll. The default name is `functions_list` (no extension).

`name=mkl_custom`

Specifies the name of the dll and interface library to be created. By default, the names of the created libraries are `mkl_custom.dll` and `mkl_custom.lib`.

`xerbla=user_xerbla.obj`

Specifies the name of the object file that contains the user's error handler. This error handler will be added to the library and used instead of the default Intel MKL error handler `xerbla`. If you omit this parameter, the native Intel MKL `xerbla` is used. See the description of the `xerbla` function in the *Intel MKL Reference Manual* on how to

develop your own error handler. Please note that for the IA-32 architecture, the object file should be in the appropriate interface (cdecl or stdcall) according to the interface macro.

`MKLROOT=<MKL_directory>`

Specifies the location of Intel MKL libraries used to build the custom DLL. The installation directory for the current Intel MKL release is used by default.

`manifest`

Manages the creation of a Microsoft manifest for the custom DLL:

- if `manifest=yes`, the manifest file with the name defined by the name parameter above and the "manifest" extension will be created,
- if `manifest=no`, the manifest file will not be created,
- if `manifest=embed`, the manifest will be embedded into the DLL,
- if `manifest` is not specified (default), no special action regarding the manifest will be taken.



CAUTION. Because manifest files were introduced in Microsoft Visual Studio* 2005, do not specify the manifest parameter if you are using Microsoft Visual Studio* 2003.

All parameters are optional.

In the simplest case, the command line is `nmake ia32`, and the missing parameters have default values. This command creates the `mk1_custom.dll` and `mk1_custom.lib` libraries with the `cdecl` interface for processors using the IA-32 architecture. The command takes the list of functions from the `functions_list` file and uses the native Intel MKL error handler `xerbla`.

An example of a more complex case follows:

```
nmake ia32 interface=stdcall export=my_func_list.txt name=mk1_small
xerbla=my_xerbla.obj
```

In this case, the command creates the `mk1_small.dll` and `mk1_small.lib` libraries with the `stdcall` interface for processors using the IA-32 architecture. The command takes the list of functions from `my_func_list.txt` file and uses the user's error handler `my_xerbla.obj`.

The process is similar for processors using the Intel® 64 or IA-64 architecture.

Specifying a List of Functions

Adjust entry points in the *functions_list* file to the required interface. For example, you can list the cdecl entry points as follows:

```
DGEMM
DTRSM
DDOT
DGETRF
DGETRS
cblas_dgemm
cblas_ddot
```

Examples of entry points for the stdcall interface follow:

```
__DGEMM@60
__DDOT@20
__DGETRF@24
```

Managing Performance and Memory

6

This chapter features different ways to obtain the best performance with the Intel® Math Kernel Library (Intel® MKL): primarily, it discusses threading (see [Using the Intel® MKL Parallelism](#)), then shows coding techniques and gives hardware configuration tips for improving performance. The chapter also discusses the Intel MKL memory management and shows how to redefine memory functions used by the library.

Using the Intel® MKL Parallelism

Intel MKL is threaded in a number of places:

- Direct sparse solver.
- LAPACK
 - Linear equations, computational routines:
 - factorization: *getrf, *gbtrf, *potrf, *pptrf, *sytrf, *hetrf, *sptrf, *hptrf
 - solving: *gbtrs, *gttrs, *pptrs, *pbtrs, *pttrs, *sytrs, *sptrs, *hptrs, *tptrs, *tbtrs.
 - Orthogonal factorization, computational routines:
*geqrf, *ormqr, *unmqr, *ormlq, *unmlq, *ormql, *unmql, *ormrq, *unmrq.
 - Singular Value Decomposition, computational routines: *gebrd, *bdsqr.
 - Symmetric Eigenvalue Problems, computational routines:
*sytrd, *hetrd, *sptrd, *hptrd, *stegr, *stedc.

Note that a number of other LAPACK routines, which are based on threaded LAPACK or BLAS routines, make effective use of parallelism: *gesv, *posv, *gels, *gesvd, *syev, *heev, etc.

- Level1 and Level2 BLAS functions:
 - Level1 BLAS: *axpy, *copy, *swap, ddot/sdot, drot/srot
 - Level2 BLAS: *gemv, *trmv, dsyr/ssyr, dsyr2/ssyr2, dsymv/ssymvNote that these functions are threaded only for:
 - Intel® 64 architecture
 - Intel® Core™2 Duo and Intel® Core™ i7 processors
- All Level 3 BLAS and all Sparse BLAS routines except Level 2 triangular solvers.
- VML.
- FFT.

Because it is designed for multi-threaded programming, Intel MKL is *thread-safe*, which means that all Intel MKL functions¹ work correctly during simultaneous execution by multiple threads. In particular, any chunk of threaded Intel MKL code provides access for multiple threads to the same shared data, while permitting only one thread at any given time to access a shared piece of data. Due to thread-safety, you can call Intel MKL from multiple threads and not worry about the function instances interfering with each other.

The library uses OpenMP* threading software, so you can use the environmental variable `OMP_NUM_THREADS` to specify the number of threads to use. There are different means to set the number of threads. In Intel MKL releases earlier than 10.0, you could use the environment variable `OMP_NUM_THREADS` (see [Setting the Number of Threads Using OpenMP* Environment Variable](#) for details) or the equivalent OpenMP run-time function calls (detailed in section [Changing the Number of Threads at Run Time](#)). Starting with version 10.0, Intel MKL also offers variables that are independent of OpenMP, such as `MKL_NUM_THREADS`, and equivalent Intel MKL functions for thread management (see [Using Additional Threading Control](#) for details). The Intel MKL variables are always inspected first, then the OpenMP variables are examined, and if neither are used, the OpenMP software chooses the default number of threads. This is a change from the Intel MKL versions 9.x or lower.



NOTE. Starting with Intel MKL 10.0, the OpenMP* software determines the default number of threads. The default number of threads is equal to the number of logical processors in your system for Intel OpenMP* libraries.

To achieve higher performance, set the number of threads to the number of real processors or physical cores, as summarized in [Techniques to Set the Number of Threads](#).

1. Except LAPACK deprecated routines ?lacon, ?lasq3, and ?lasq4.

See also:

[Managing Multi-core Performance](#).

Techniques to Set the Number of Threads

You can employ different techniques to change the number of threads to use in Intel MKL:

- Set one of the OpenMP or Intel MKL environment variables:
 - `OMP_NUM_THREADS`
 - `MKL_NUM_THREADS`
 - `MKL_DOMAIN_NUM_THREADS`
- Call one of the OpenMP or Intel MKL functions:
 - `omp_set_num_threads()`
 - `mkl_set_num_threads()`
 - `mkl_domain_set_num_threads()`

When choosing the appropriate technique, take into account the following rules:

- The Intel MKL threading controls take precedence over the OpenMP techniques.
- A function call takes precedence over any environment variables. The exception, which is a consequence of the previous rule, is the OpenMP subroutine `omp_set_num_threads()`, which does not have precedence over Intel MKL environment variables, such as `MKL_NUM_THREADS`.
- The environment variables cannot be used to change run-time behavior in the course of the run, because they are read only once at the first call to Intel MKL.

Avoiding Conflicts in the Execution Environment

Certain situations can cause conflicts in the execution environment that make the use of threads in Intel MKL problematic. First, this section briefly discusses why the problems exist.

If you thread the program using OpenMP directives and compile the program with Intel® compilers, Intel MKL and the program will both use the same threading library. Intel MKL tries to determine if it is in a parallel region in the program, and if it is, it does not spread its operations over multiple threads unless the user specifically requests Intel MKL to do so via the `MKL_DYNAMIC` functionality (see [Using Additional Threading Control](#) for details). However, Intel MKL can be aware that it is in a parallel region only if the threaded program

and Intel MKL are using the same threading library. If the user's program is threaded by some other means, Intel MKL may operate in multithreaded mode and the performance may suffer due to overuse of the resources.

Here are several cases with recommendations depending on the threading model you employ:

Table 6-1 How to Avoid Conflicts in the Execution Environment for Your Threading Model

Threading model	Discussion
You thread the program using OS threads (Win32* threads on the Windows* OS).	If more than one thread calls Intel MKL, and the function being called is threaded, it may be important that you turn off Intel MKL threading. Set the number of threads to one by any of the available means (see Techniques to Set the Number of Threads).
You thread the program using OpenMP directives and/or pragmas and compile the program using a compiler other than a compiler from Intel.	This is more problematic because setting of the OMP_NUM_THREADS environment variable affects both the compiler's threading library and libiomp (libguide). In this case, choose the threading library that matches the layered Intel MKL with the OpenMP compiler you employ (see Linking Examples on how to do this). If this is not possible, use Intel MKL in the sequential mode. To do this, you should link with the appropriate threading library: <code>mkl_sequential.lib</code> or <code>mkl_sequential.dll</code> (see High-level Directory Structure).
There are multiple programs running on a multiple-cpu system, for example, a parallelized program that runs using MPI for communication in which each processor is treated as a node.	The threading software will see multiple processors on the system even though each processor has a separate MPI process running on it. In this case, one of the solutions is to set the number of threads to one by any of the available means (see Techniques to Set the Number of Threads). Section Intel® Optimized MP LINPACK Benchmark for Clusters discusses another solution for a Hybrid (OpenMP* + MPI) mode.

Note also that to use threaded Intel MKL, it is highly recommended to compile your code with the /MT option.

See also:

[Linking with Compiler Support RTLs.](#)

Setting the Number of Threads Using OpenMP* Environment Variable

You can set the number of threads using the environment variable `OMP_NUM_THREADS`. To change the number of threads, in the command shell in which the program is going to run, enter:

```
set OMP_NUM_THREADS=<number of threads to use> .
```

Some shells require the variable and its value to be exported:

```
export OMP_NUM_THREADS=<number of threads to use>
```

You can alternatively assign value to the environment variable using Microsoft* Windows* Control Panel.

Note that you will not benefit from setting this variable on Microsoft* Windows* 98 or Windows* ME because multiprocessing is not supported.

See [Using Additional Threading Control](#) on how to set the number of threads using Intel MKL environment variables, for example, `MKL_NUM_THREADS`.

Changing the Number of Threads at Run Time

You cannot change the number of threads during run time using the environment variables. However, you can call OpenMP API functions from your program to change the number of threads during run time. The following sample code shows how to change the number of threads during run time using the `omp_set_num_threads()` routine. See also [Techniques to Set the Number of Threads](#).

The following example shows both C and Fortran code examples. To run this example in the C language, use the `omp.h` header file from the Intel® compiler package. If you do not have the Intel compiler but wish to explore the functionality in the example, use Fortran API for `omp_set_num_threads()` rather than the C version.

Example 6-1 Changing the Number of Threads

```
// ***** C language *****  
  
#include "omp.h"  
#include "mkl.h"  
#include <stdio.h>  
  
#define SIZE 1000  
  
void main(int args, char *argv[]){
```

Example 6-1 Changing the Number of Threads (continued)

```

double *a, *b, *c;
a = new double [SIZE*SIZE];
b = new double [SIZE*SIZE];
c = new double [SIZE*SIZE];

double alpha=1, beta=1;
int m=SIZE, n=SIZE, k=SIZE, lda=SIZE, ldb=SIZE, ldc=SIZE, i=0, j=0;
char transa='n', transb='n';
for( i=0; i<SIZE; i++){
    for( j=0; j<SIZE; j++){
        a[i*SIZE+j]= (double)(i+j);
        b[i*SIZE+j]= (double)(i*j);
        c[i*SIZE+j]= (double)0;
    }
}
cblas_dgemm(CblasRowMajor, CblasNoTrans, CblasNoTrans,
            m, n, k, alpha, a, lda, b, ldb, beta, c, ldc);
printf("row\ta\tc\n");
for ( i=0;i<10;i++){
    printf("%d:\t%f\t%f\n", i, a[i*SIZE], c[i*SIZE]);
}

omp_set_num_threads(1);

for( i=0; i<SIZE; i++){
    for( j=0; j<SIZE; j++){
        a[i*SIZE+j]= (double)(i+j);
        b[i*SIZE+j]= (double)(i*j);
        c[i*SIZE+j]= (double)0;
    }
}
cblas_dgemm(CblasRowMajor, CblasNoTrans, CblasNoTrans,
            m, n, k, alpha, a, lda, b, ldb, beta, c, ldc);

printf("row\ta\tc\n");
for ( i=0;i<10;i++){
    printf("%d:\t%f\t%f\n", i, a[i*SIZE], c[i*SIZE]);
}
omp_set_num_threads(2);
for( i=0; i<SIZE; i++){
    for( j=0; j<SIZE; j++){
        a[i*SIZE+j]= (double)(i+j);
        b[i*SIZE+j]= (double)(i*j);
        c[i*SIZE+j]= (double)0;
    }
}
cblas_dgemm(CblasRowMajor, CblasNoTrans, CblasNoTrans,
            m, n, k, alpha, a, lda, b, ldb, beta, c, ldc);

printf("row\ta\tc\n");
for ( i=0;i<10;i++){

```

Example 6-1 Changing the Number of Threads (continued)

```

        printf("%d:\t%f\t%f\n", i, a[i*SIZE],
c[i*SIZE]);
    }

    delete [] a;
    delete [] b;
    delete [] c;
}

// ***** Fortran language *****

PROGRAM DGEMM_DIFF_THREADS

INTEGER      N, I, J
PARAMETER   (N=1000)

REAL*8      A(N,N),B(N,N),C(N,N)
REAL*8      ALPHA, BETA

INTEGER*8    MKL_MALLOC
integer      ALLOC_SIZE

integer      NTHRS

ALLOC_SIZE = 8*N*N
A_PTR = MKL_MALLOC(ALLOC_SIZE,128)
B_PTR = MKL_MALLOC(ALLOC_SIZE,128)
C_PTR = MKL_MALLOC(ALLOC_SIZE,128)

ALPHA = 1.1
BETA = -1.2

DO I=1,N
DO J=1,N
    A(I,J) = I+J
    B(I,J) = I*j
    C(I,J) = 0.0
END DO
END DO

CALL DGEMM( 'N', 'N', N,N,N,ALPHA,A,N,B,N,BETA,C,N)

print *, 'Row          A          C'
DO i=1,10
    write(*, '(I4,F20.8,F20.8)') I, A(1,I),C(1,I)
END DO

CALL OMP_SET_NUM_THREADS(1);

DO I=1,N
```

Example 6-1 Changing the Number of Threads (continued)

```
DO J=1,N
  A(I,J) = I+J
  B(I,J) = I*j
  C(I,J) = 0.0
END DO
END DO

CALL DGEMM( 'N', 'N', N,N,N, ALPHA, A, N, B, N, BETA, C, N)

print *, 'Row          A          C'
DO i=1,10
  write(*, '(I4,F20.8,F20.8)') I, A(1,I), C(1,I)
END DO

CALL OMP_SET_NUM_THREADS(2);

DO I=1,N
DO J=1,N
  A(I,J) = I+J
  B(I,J) = I*j
  C(I,J) = 0.0
END DO
END DO

CALL DGEMM( 'N', 'N', N,N,N, ALPHA, A, N, B, N, BETA, C, N)

print *, 'Row          A          C'
DO i=1,10
  write(*, '(I4,F20.8,F20.8)') I, A(1,I), C(1,I)
END DO

STOP
END
```

Using Additional Threading Control

Intel MKL has new optional threading controls, that is, the new environment variables and service functions. They behave similar to their OpenMP equivalents, but take precedence over them. By using these controls along with OpenMP variables, you can thread the part of the application that does not call Intel MKL and the library independently from each other.

These controls enable you to specify the number of threads for Intel MKL independently of the OpenMP settings. Although Intel MKL may actually use a different number of threads from the number suggested, the controls will also enable you to instruct the library to try using the suggested number when the number used in the calling application is unavailable.



NOTE. Intel MKL does not always have a choice on the number of threads for certain reasons, such as system resources.

Use of the Intel MKL threading controls in your application is optional. If you do not use them, the library will mainly behave the same way as Intel MKL 9.1 in what relates to threading with the possible exception of a different default number of threads.

Section "Number of User Threads" in the "Fourier Transform Functions" chapter of the *Intel MKL Reference Manual* shows how the Intel MKL threading controls help to set the number of threads for the FFT computation.

[Table 6-2](#) lists the Intel MKL environment variables for threading control, their equivalent functions, and OMP counterparts:

Table 6-2 Environment Variables for Threading Controls

Environment Variable	Service Function	Comment	Equivalent OpenMP* Environment Variable
MKL_NUM_THREADS	<code>mkl_set_num_threads</code>	Suggests the number of threads to use.	OMP_NUM_THREADS
MKL_DOMAIN_NUM_THREADS	<code>mkl_domain_set_num_threads</code>	Suggests the number of threads for a particular function domain.	
MKL_DYNAMIC	<code>mkl_set_dynamic</code>	Enables Intel MKL to dynamically change the number of threads.	OMP_DYNAMIC



NOTE. The functions take precedence over the respective environment variables.

In particular, if in your application, you want Intel MKL to use a given number of threads and do not want users of your application to change this via environment variables, set this number of threads by a call to `mkl_set_num_threads()`, which will have full precedence over any environment variables being set.

The example below illustrates the use of the Intel MKL function `mkl_set_num_threads()` to mimic the Intel MKL 9.x default behavior, that is, running on one thread.

Example 6-2 Setting the Number of Threads to One

```
// ***** C language *****
#include <omp.h>
#include <mkl.h>
...
mkl_set_num_threads ( 1 );

// ***** Fortran language *****
...
call mkl_set_num_threads( 1 )
```

The section further explains the Intel MKL environment variables for threading control. See the *Intel MKL Reference Manual* for the detailed description of the threading control functions, their parameters, calling syntax, and more code examples.

MKL_DYNAMIC

The default value of `MKL_DYNAMIC` is `TRUE`, regardless of `OMP_DYNAMIC`, whose default value may be `FALSE`.

`MKL_DYNAMIC` being `TRUE` means that Intel MKL will always try to pick what it considers the best number of threads, up to the maximum specified by the user.

`MKL_DYNAMIC` being `FALSE` means that Intel MKL will normally try not to deviate from the number of threads the user requested. However, setting `MKL_DYNAMIC=FALSE` does not ensure that Intel MKL will use the number of threads that you request mainly because the library may have no choice on this number for such reasons as system resources. Moreover, the library may examine the problem and pick a different number of threads than the value suggested. For example, if you attempt to do a size 1 matrix-matrix multiply across 8 threads, the library may instead choose to use only one thread because it is impractical to use 8 threads in this event.

Note also that if Intel MKL is called in a parallel region, it will use only one thread by default. If you want the library to use nested parallelism, and the thread within a parallel region is compiled with the same OpenMP compiler as Intel MKL is using, you may experiment with setting `MKL_DYNAMIC` to `FALSE` and manually increasing the number of threads.

In general, you should set `MKL_DYNAMIC` to `FALSE` only under circumstances that Intel MKL is unable to detect, for example, when nested parallelism is desired where the library is called already from a parallel section.

MKL_DYNAMIC being TRUE, in particular, provides for optimal choice of the number of threads in the following cases:

- If the requested number of threads exceeds the number of physical cores (perhaps because of hyper-threading), and MKL_DYNAMIC is not changed from its default value of TRUE, Intel MKL will scale down the number of threads to the number of physical cores.
- If you are able to detect the presence of MPI, but cannot determine if it has been called in a thread-safe mode (it is impossible to detect this with MPICH 1.2.x, for instance), and MKL_DYNAMIC has not been changed from its default value of TRUE, Intel MKL will run one thread.

MKL_DOMAIN_NUM_THREADS

MKL_DOMAIN_NUM_THREADS accepts a string value *<MKL-env-string>*, which must have the following format:

```

<MKL-env-string> ::= <MKL-domain-env-string> { <delimiter>
<MKL-domain-env-string> }
<delimiter> ::= [ <space-symbol>* ] ( <space-symbol> | <comma-symbol> |
<semicolon-symbol> | <colon-symbol> ) [ <space-symbol>* ]
<MKL-domain-env-string> ::= <MKL-domain-env-name> <uses>
<number-of-threads>
<MKL-domain-env-name> ::= MKL_ALL | MKL_BLAS | MKL_FFT | MKL_VML
<uses> ::= [ <space-symbol>* ] ( <space-symbol> | <equality-sign> |
<comma-symbol>) [ <space-symbol>* ]
<number-of-threads> ::= <positive-number>
<positive-number> ::= <decimal-positive-number> | <octal-number> |
<hexadecimal-number>
    
```

In the syntax above, MKL_BLAS indicates the BLAS function domain, MKL_FFT indicates non-cluster FFTs, and MKL_VML indicates the Vector Mathematics Library.

For example,

```

MKL_ALL 2 : MKL_BLAS 1 : MKL_FFT 4
MKL_ALL=2 : MKL_BLAS=1 : MKL_FFT=4
MKL_ALL=2, MKL_BLAS=1, MKL_FFT=4
MKL_ALL=2; MKL_BLAS=1; MKL_FFT=4
MKL_ALL = 2 MKL_BLAS 1 , MKL_FFT 4
MKL_ALL,2: MKL_BLAS 1, MKL_FFT,4 .
    
```

The global variables `MKL_ALL`, `MKL_BLAS`, `MKL_FFT`, and `MKL_VML`, as well as the interface for the Intel MKL threading control functions, can be found in the `mk1.h` header file.

[Table 6-3](#) illustrates how values of `MKL_DOMAIN_NUM_THREADS` are interpreted.

Table 6-3 Interpretation of MKL_DOMAIN_NUM_THREADS Values

Value of <code>MKL_DOMAIN_NUM_THREADS</code>	Interpretation
<code>MKL_ALL=4</code>	All parts of Intel MKL are suggested to try using 4 threads. The actual number of threads may be still different because of the <code>MKL_DYNAMIC</code> setting or system resource issues. The setting is equivalent to <code>MKL_NUM_THREADS = 4</code> .
<code>MKL_ALL=1, MKL_BLAS=4</code>	All parts of Intel MKL are suggested to use 1 thread, except for BLAS, which is suggested to try 4 threads.
<code>MKL_VML = 2</code>	VML is suggested to try 2 threads. The setting affects no other part of Intel MKL.



NOTE. The domain-specific settings take precedence over the overall ones. For example, the "`MKL_BLAS=4`" value of `MKL_DOMAIN_NUM_THREADS` suggests trying 4 threads for BLAS, regardless of later setting `MKL_NUM_THREADS`, and a function call "`mkl_domain_set_num_threads (4, MKL_BLAS);`" suggests the same, regardless of later calls to `mkl_set_num_threads()`. However, pay attention to that a function call with input "`MKL_ALL`", such as "`mkl_domain_set_num_threads (4, MKL_ALL);`" is equivalent to "`mkl_set_num_threads(4)`", and thus it will be overwritten by later calls to `mkl_set_num_threads`. Similarly, the environment setting of `MKL_DOMAIN_NUM_THREADS` with "`MKL_ALL=4`" will be overwritten with `MKL_NUM_THREADS = 2`.

Whereas the `MKL_DOMAIN_NUM_THREADS` environment variable enables you set several variables at once, for example, "`MKL_BLAS=4, MKL_FFT=2`", the corresponding function does not take string syntax. So, to do the same with the function calls, you may need to make several calls, which in this example are as follows:

```
mkl_domain_set_num_threads ( 4, MKL_BLAS );
mkl_domain_set_num_threads ( 2, MKL_FFT );
```

Setting the Environment Variables for Threading Control

To set the environment variables used for threading control, in the command shell in which the program is going to run, enter:

```
set <VARIABLE NAME>=<value>
```

For example,

```
set MKL_NUM_THREADS=4
set MKL_DOMAIN_NUM_THREADS="MKL_ALL=1, MKL_BLAS=4"
set MKL_DYNAMIC=FALSE
```

Some shells require the variable and its value to be exported:

```
export <VARIABLE NAME>=<value>
```

For example:

```
export MKL_NUM_THREADS=4
export MKL_DOMAIN_NUM_THREADS="MKL_ALL=1, MKL_BLAS=4"
export MKL_DYNAMIC=FALSE
```

You can alternatively assign values to the environment variables using Microsoft* Windows* Control Panel.

Dispatching Intel® Advanced Vector Extensions (Intel® AVX)

Intel MKL 10.2 introduced optimized kernels for Intel® AVX. To have the Intel AVX instructions dispatched on Intel AVX-enabled hardware (or simulation), use the Intel MKL service function `mkl_enable_instructions()`. This function enables dispatching *new* Intel AVX instructions. Call this function before any other Intel MKL function call. For the function description, see the *Intel MKL Reference Manual*.



NOTE. Successful execution of this function does not guarantee new instructions to be dispatched. Dispatching of a particular instruction depends on whether the hardware is Intel AVX-enabled and whether the function is already optimized to dispatch this instruction. However, if you do not call this function, new instructions will not be dispatched.

As the Intel AVX instruction set is evolving, the behavior of `mkl_enable_instructions()` may change with future Intel MKL releases. Refer to the *Release Notes* for release-specific details of the function behavior.

Tips and Techniques to Improve Performance

To obtain the best performance with Intel MKL, follow the recommendations given in the subsections below.

Coding Techniques

To obtain the best performance with Intel MKL, ensure the following data alignment in your source code:

- Align arrays at 16-byte boundaries.
- Make sure leading dimension values (`n*element_size`) of two-dimensional arrays are divisible by 16.
- For two-dimensional arrays, avoid leading dimension values divisible by 2048.

LAPACK Packed Routines

The routines with the names that contain the letters HP, OP, PP, SP, TP, UP in the matrix type and storage position (the second and third letters respectively) operate on the matrices in the packed format (see LAPACK "*Routine Naming Conventions*" sections in the *Intel MKL Reference Manual*). Their functionality is strictly equivalent to the functionality of the unpacked routines with the names containing the letters HE, OR, PO, SY, TR, UN in the same positions, but the performance is significantly lower.

If the memory restriction is not too tight, use an unpacked routine for better performance. In this case, you need to allocate $N^2/2$ more memory than the memory required by a respective packed routine, where N is the problem size (the number of equations).

For example, to speed up solving a symmetric eigenproblem with an expert driver by using an unpacked routine:

```
call dsyevx(jobz, range, uplo, n, a, lda, vl, vu, il, iu, abstol, m, w, z, ldz, work, lwork, iwork, ifail, info),
```

where a is the dimension lda -by- n , which is at least N^2 elements, instead of

```
call dspevx(jobz, range, uplo, n, ap, vl, vu, il, iu, abstol, m, w, z, ldz, work, iwork, ifail, info),
```

where ap is the dimension $N*(N+1)/2$.

FFT Functions

Additional conditions can improve performance of the FFT functions.

Applications based on the IA-32 or Intel® 64 architecture. The addresses of the first elements of arrays and the leading dimension values, in bytes ($n \times \text{element_size}$), of two-dimensional arrays should be divisible by cache line size, which equals:

- 32 bytes for the Intel® Pentium® III processors
- 64 bytes for the Intel® Pentium® 4 processors and processors using Intel® 64 architecture

Applications based on the IA-64 architecture. Leading dimension values, in bytes ($n \times \text{element_size}$), of two-dimensional arrays are not a power of two.

Hardware Configuration Tips

Dual-Core Intel® Xeon® processor 5100 series systems. To get the best Intel MKL performance on Dual-Core Intel® Xeon® processor 5100 series systems, enable the *Hardware DPL (streaming data) Prefetcher* functionality of this processor. To configure this functionality, use the appropriate BIOS settings where, as described in your BIOS documentation.

The use of Hyper-Threading Technology. Hyper-Threading Technology (HT Technology) is especially effective when each thread is performing different types of operations and when there are under-utilized resources on the processor. However, Intel MKL fits neither of these criteria because the threaded portions of the library execute at high efficiencies using most of the available resources and perform identical operations on each thread. You may obtain higher performance by disabling *HT Technology*. See [Using the Intel® MKL Parallelism](#) for information on the default number of threads, changing this number, and other relevant details.

If you run with HT enabled, performance may be especially impacted if you run on fewer threads than physical cores. Moreover, if, for example, there are two threads to every physical core, the thread scheduler may assign two threads to some cores and ignore the other ones altogether. If you are using the OpenMP* library of the Intel Compiler, read the respective User Guide on how to best set the thread affinity interface to avoid this situation. For Intel MKL, you are recommended to set `KMP_AFFINITY=granularity=fine,compact,1,0`.

Managing Multi-core Performance

You can obtain best performance on systems with multi-core processors by requiring that threads do not migrate from core to core. To do this, bind threads to the CPU cores by setting an affinity mask to threads. You can do it using any of the following options:

- OpenMP facilities (recommended, if available), for instance, the `KMP_AFFINITY` environment variable using the Intel OpenMP library
- A system function, as in the example below

Suppose:

- The system has two sockets with two cores each, for a total of 4 cores (CPUs).
- Performance of the four-thread parallel application using the Intel MKL LAPACK happens to be unstable

The C code presented in [Example 6-3](#) solves the problem. The code example calls the system function `SetThreadAffinityMask` to bind the threads to appropriate cores, thus preventing migration of the threads. After that the Intel MKL LAPACK routine is called.

Compile your application with the Intel compiler using the following command:

```
icl /Qopenmp test_application.c
```

where `test_application.c` is the filename for the application.

Build the application. Run it in 4 threads, for example, by using the environment variable to set the number of threads:

```
set OMP_NUM_THREADS=4
test_application.exe
```

Example 6-3 Setting An affinity Mask by Operating System Means Using the Intel® Compiler

```
// Set affinity mask
#include <windows.h>
#include <omp.h>

int main(void) {

    #pragma omp parallel default(shared)

    {
        int tid = omp_get_thread_num();

        // 2 packages x 2 cores/pkg x 1 threads/core (4 total cores)
        DWORD_PTR mask = (1 << (tid == 0 ? 0 : 2));
        SetThreadAffinityMask( GetCurrentThread(), mask );
    }
}
```

Example 6-3 Setting An affinity Mask by Operating System Means Using the Intel® Compiler
(continued)

```
// Call Intel MKL LAPACK routine
return 0;
}
```

See Windows API documentation at <http://msdn.microsoft.com/> for the restrictions on the usage of Windows API routines and particulars of the `SetThreadAffinityMask` function used in the above example.

Operating on Denormals

The IEEE 754-2008 standard, "An IEEE Standard for Binary Floating-Point Arithmetic", defines *denormal* (or *subnormal*) numbers as non-zero numbers smaller than the smallest possible normalized numbers for a specific floating-point format. Floating-point operations on denormals are slower than on normalized operands because denormal operands and results are usually handled through a software assist mechanism rather than directly in hardware. This software processing causes Intel MKL functions that consume denormals to run slower than with normalized floating-point numbers.

You can mitigate this performance issue by setting the appropriate bit fields in the MXCSR floating-point control register to flush denormals to zero (FTZ) or to replace any denormals loaded from memory with zero (DAZ). Check your compiler documentation to determine whether it has options to control FTZ and DAZ. Note that these compiler options may slightly affect accuracy.

FFT Optimized Radices

You can improve the performance of Intel MKL FFT if the length of your data vector permits factorization into powers of optimized radices.

In Intel MKL, the optimized radices are 2, 3, 5, 7, and 11.

Using the Intel® MKL Memory Management

Intel MKL has memory management software that controls memory buffers for the use by the library functions. New buffers that the library allocates when your application calls certain functions (Level 3 BLAS or FFT) are not deallocated until the program ends. To get the amount of memory allocated by the memory management software, call the

`mkl_mem_stat()` function. If your program needs to free memory, call `mkl_free_buffers()`. If another call is made to a library function that needs a memory buffer, the memory manager will again allocate the buffers and they will again remain allocated until either the program ends or the program deallocates the memory.

This behavior facilitates better performance. However, some tools may report this behavior as a memory leak. In addition to calling the `mkl_free_buffers()` function, you can release (free) memory in your program by setting an environment variable.

The memory management software is turned on by default, which leaves memory allocated by calls to Level 3 BLAS and FFT until the program ends. To disable this behavior of the memory management software, set the `MKL_DISABLE_FAST_MM` environment variable to any value, which will cause memory to be allocated and freed from call to call. Disabling this feature will negatively impact performance of routines such as the level 3 BLAS, especially for small problem sizes.

Using one of these methods to release memory will not necessarily stop programs from reporting memory leaks, and, in fact, may increase the number of such reports in case you make multiple calls to the library, thereby requiring new allocations with each call. Memory not released by one of the methods described previously will be released by the system when the program ends.

Redefining Memory Functions

C/C++ users of Intel MKL can replace memory functions that the library uses by default with their own ones. The *memory renaming* feature enables this replacement.

Memory Renaming

Intel MKL memory management by default uses standard C run-time memory functions to allocate or free memory. These functions can be replaced using memory renaming.

Intel MKL accesses the memory functions by pointers `i_malloc`, `i_free`, `i_calloc`, and `i_realloc`, which are visible at the application level. These pointers initially hold addresses of the standard C run-time memory functions `malloc`, `free`, `calloc`, and `realloc`, respectively. You can programmatically redefine values of these pointers to the addresses of your application's memory management functions.

Redirecting the pointers is the only correct way to use your own set of memory management functions. If you call your own memory functions without redirecting the pointers, the memory will get managed by two independent memory management packages, which may cause unexpected memory issues.

How to Redefine Memory Functions

To redefine memory functions, use the following procedure:

If you are using the statically linked Intel MKL,

1. Include the `i_malloc.h` header file in your code. This header file contains all declarations required for an application developer to replace the memory allocation functions. The header file also describes how memory allocation can be replaced in those Intel libraries that support this feature.
2. Redefine values of pointers `i_malloc`, `i_free`, `i_calloc`, `i_realloc` prior to the first call to MKL functions:

Example 6-4 Redefining Memory Functions

```
#include "i_malloc.h"
. . .
i_malloc = my_malloc;
i_calloc = my_calloc;
i_realloc = my_realloc;
i_free   = my_free;
. . .
// Now you may call Intel MKL functions
```

If you are using the dynamically linked Intel MKL,

1. Include the `i_malloc_dll.h` header file in your code.
2. Redefine values of pointers used in the previous example as well as similar pointers to be used in dlls (their names have the `_dll` suffix) prior to the first call to MKL functions:

Example 6-5 Redefining Memory Functions for Dynamically Linked Intel® MKL

```
#include "i_malloc_dll.h"

. . .
i_malloc  = my_malloc;
i_calloc  = my_calloc;
i_realloc = my_realloc;
i_free    = my_free;
i_malloc_dll  = my_malloc;
i_calloc_dll  = my_calloc;
i_realloc_dll = my_realloc;
i_free_dll    = my_free;

. . .
// Now you may call Intel MKL functions
```

Language-specific Usage Options

7

The Intel® Math Kernel Library (Intel® MKL) provides broad support for Fortran and C/C++ programming. However, not all function domains support both Fortran and C interfaces (see [Table A-1](#) in Appendix A). For example, LAPACK has no C interface. You can call functions comprising such domains from C using mixed-language programming.

If you want to use LAPACK or BLAS, which support Fortran, in the Fortran 95 environment, additional effort may be initially required to build compiler-specific interface libraries and modules from the source code provided with Intel MKL.

This chapter mainly focuses on mixed-language programming and the use of language-specific interfaces. It expands upon the use of Intel MKL in C language environments for function domains that provide only Fortran interfaces, as well as explains usage of language-specific interfaces, specifically the Fortran 95 interfaces to LAPACK and BLAS. The chapter also discusses compiler-dependent functions to explain why Fortran 90 modules are supplied as sources. A separate section guides you through the process of running examples to invoke Intel MKL functions from Java*.

Using Language-Specific Interfaces with Intel® MKL

You can create the following interface libraries and modules using the respective makefiles located in the interfaces directory.

Table 7-1 Interface Libraries and Modules

File name	Contains
Libraries, in Intel MKL architecture-specific directories	
<code>mk1_blas95.lib¹</code>	Fortran 95 wrappers for BLAS (BLAS95) for IA-32 architecture.
<code>mk1_blas95_ilp64.lib¹</code>	Fortran 95 wrappers for BLAS (BLAS95) supporting LP64 interface.

Table 7-1 Interface Libraries and Modules (continued)

File name	Contains
<code>mk1_blas95_lp64.lib¹</code>	Fortran 95 wrappers for BLAS (BLAS95) supporting ILP64 interface.
<code>mk1_lapack95.lib¹</code>	Fortran 95 wrappers for LAPACK (LAPACK95) for IA-32 architecture.
<code>mk1_lapack95_lp64.lib¹</code>	Fortran 95 wrappers for LAPACK (LAPACK95) supporting LP64 interface.
<code>mk1_lapack95_ilp64.lib¹</code>	Fortran 95 wrappers for LAPACK (LAPACK95) supporting ILP64 interface.
<code>fftw2xc_intel.lib¹</code>	Interfaces for FFTW version 2.x (C interface for Intel® compiler) to call Intel MKL FFTs.
<code>fftw2xc_ms.lib</code>	Contains interfaces for FFTW version 2.x (C interface for Microsoft compiler) to call Intel MKL FFTs.
<code>fftw2xf_intel.lib</code>	Interfaces for FFTW version 2.x (Fortran interface for Intel compiler) to call Intel MKL FFTs.
<code>fftw3xc_intel.lib²</code>	Interfaces for FFTW version 3.x (C interface for Intel compiler) to call Intel MKL FFTs.
<code>fftw3xc_ms.lib</code>	Interfaces for FFTW version 3.x (C interface for Microsoft compiler) to call Intel MKL FFTs.
<code>fftw3xf_intel.lib²</code>	Interfaces for FFTW version 3.x (Fortran interface for Intel compiler) to call Intel MKL FFTs.
<code>fftw2x_cdf_t_SINGLE.lib</code>	Single-precision interfaces for MPI FFTW version 2.x (C interface) to call Intel MKL cluster FFTs.
<code>fftw2x_cdf_t_DOUBLE.lib</code>	Double-precision interfaces for MPI FFTW version 2.x (C interface) to call Intel MKL cluster FFTs.
Modules, in architecture- and interface-specific subdirectories of the Intel MKL include directory	
<code>blas95.mod¹</code>	Fortran 95 interface module for BLAS (BLAS95).
<code>lapack95.mod¹</code>	Fortran 95 interface module for LAPACK (LAPACK95).
<code>f95_precision.mod¹</code>	Fortran 95 definition of precision parameters for BLAS95 and LAPACK95.
<code>mk195_blas.mod¹</code>	Fortran 95 interface module for BLAS (BLAS95), identical to <code>blas95.mod</code> . To be removed in one of the future releases.
<code>mk195_lapack.mod¹</code>	Fortran 95 interface module for LAPACK (LAPACK95), identical to <code>lapack95.mod</code> . To be removed in one of the future releases.
<code>mk195_precision.mod¹</code>	Fortran 95 definition of precision parameters for BLAS95 and LAPACK95, identical to <code>f95_precision.mod</code> . To be removed in one of the future releases.

1. Prebuilt for the Intel® Fortran compiler

2. FFTW3 interfaces are integrated with Intel MKL. Look into `<mkl_directory>\interfaces\fftw3x*\makefile` for options defining how to build and where to place the standalone library with the wrappers.

See [Fortran 95 Interfaces to LAPACK and BLAS](#), which shows by example how to generate these libraries and modules.

See *Appendix G in the Intel MKL Reference Manual* for details of FFTW to Intel MKL wrappers.

Fortran 95 Interfaces to LAPACK and BLAS

Fortran 95 interfaces are compiler-dependent. Intel MKL provides the interface libraries and modules precompiled with the Intel® Fortran compiler. Additionally, the Fortran 95 interfaces and wrappers are delivered as sources. (For more information, see [Compiler-dependent Functions and Fortran 90 Modules](#)). If you are using a different compiler, build the appropriate library and modules with your compiler and link the library as a user's library:

1. Go to the respective directory `<mkl_directory>\interfaces\blas95` or `<mkl_directory>\interfaces\lapack95`
2. Type one of the following commands:

<code>nmake lib32 install_dir=<user_dir></code>	for the IA-32 architecture.
<code>nmake libem64t [interface=lp64 ilp64] install_dir=<user_dir></code>	for the Intel® 64 architecture.
<code>nmake lib64 [interface=lp64 ilp64] install_dir=<user_dir></code>	for the IA-64 architecture.



NOTE. Parameter `install_dir` is required.

As a result, the required library will be built and installed in the `<user_dir>\<arch>\lib` directory, and the `.mod` files will be built and installed in the `<user_dir>\include\<arch>[\{lp64 | ilp64\}]` directory, where `<arch>` is one of `{ia32, em64t, ia64}`.

By default, the `ifort` compiler is assumed. You may change the compiler command name with an additional parameter of `nmake`: `FC=<compiler>`.

For example, command

```
nmake libem64t FC=f95 install_dir=<user_f95_dir> interface=lp64
```

builds the required library and `.mod` files and installs them in subdirectories of `<user_f95_dir>`.

There is also a way to use the interfaces without building the libraries.

To delete the library from the building directory, use the following commands:

<code>nmake clean32 install_dir=<user_dir></code>	for the IA-32 architecture.
<code>nmake cleanem64t install_dir=<user_dir></code>	for the Intel® 64 architecture.
<code>nmake clean64 install_dir=<user_dir></code>	for the IA-64 architecture.
<code>nmake clean install_dir=<user_dir></code>	for all the architectures.



NOTE. Setting `install_dir=..\..` or `install_dir=<mkl_directory>` in a build or clean command above will replace or delete the Intel MKL prebuilt Fortran 95 library and modules. Though this is possible only if you have administrative rights, you are strongly discouraged from doing this.

Compiler-dependent Functions and Fortran 90 Modules

Compiler-dependent functions occur whenever the compiler places into the object code function calls that are resolved in its run-time library (RTL). Linking of such code without the appropriate RTL will result in undefined symbols. Intel MKL has been designed to minimize RTL dependencies.

Where dependencies occur, a supporting RTL is shipped with Intel MKL. The only examples of such RTLs, except those that are relevant to the Intel MKL cluster software, are `libiomp` and `libguide`, which are the libraries for the OpenMP* code compiled with an Intel® compiler. Both `libiomp` and `libguide` support the threaded code in Intel MKL.

In other cases where RTL dependencies might arise, the functions are delivered as source code and you need to compile the code with whatever compiler you are using for your application.

In particular, Fortran 90 modules result in the compiler-specific code generation requiring RTL support, so, Intel MKL delivers these modules as source code.

Mixed-language Programming with Intel® MKL

Appendix A lists the programming languages supported for each Intel MKL function domain. However, you can call Intel MKL routines from different language environments. This section explains how to do this using mixed-language programming.

Calling LAPACK, BLAS, and CBLAS Routines from C Language Environments

Not all Intel MKL function domains support both C and Fortran environments. To use Intel MKL Fortran-style functions in C/C++ environments, you should observe certain conventions, which are discussed for LAPACK and BLAS in the subsections below.



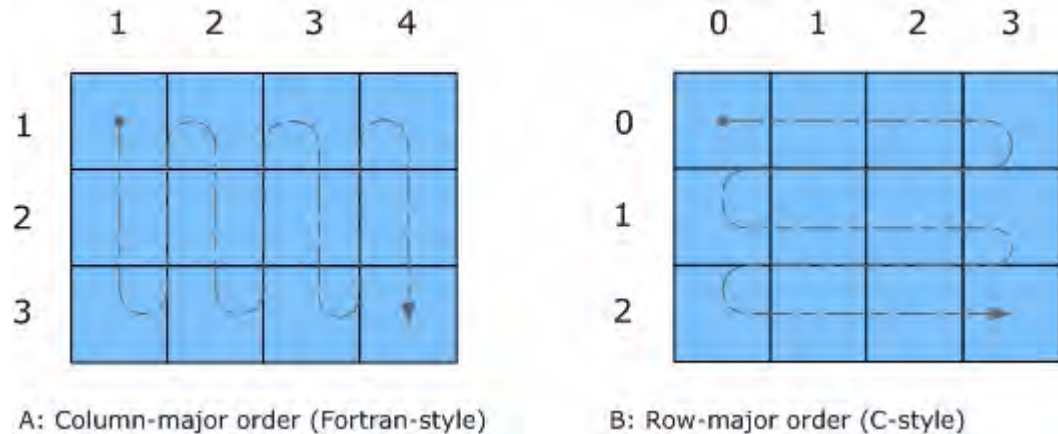
WARNING. Avoid calling BLAS95/LAPACK95 from C/C++. Such calls require skills in manipulating the descriptor of a deferred-shape array, which is the Fortran 90 type. Moreover, BLAS95/LAPACK95 routines contain links to a Fortran RTL.

LAPACK

Because LAPACK routines are Fortran-style, when calling them from C-language programs, make sure that you follow the Fortran-style calling conventions:

- Pass variables by *address* as opposed to pass by *value*.
Function calls in [Example 7-2](#) and [Example 7-3](#) illustrate this.
- Store your data in Fortran style, that is, column-major rather than row-major order.
With row-major order, adopted in C, the last array index changes most quickly and the first one changes most slowly when traversing the memory segment where the array is stored. With Fortran-style column-major order, the last index changes most slowly whereas the first one changes most quickly (as illustrated by [Figure 7-1](#) for a two-dimensional array).

Figure 7-1 Column-major Order versus Row-major Order



For example, if a two-dimensional matrix A of size $m \times n$ is stored densely in a one-dimensional array B , you can access a matrix element like this:

$$A[i][j] = B[i*n+j] \text{ in C} \quad (i=0, \dots, m-1, j=0, \dots, n-1)$$

$$A(i,j) = B(j*m+i) \text{ in Fortran} \quad (i=1, \dots, m, j=1, \dots, n).$$

When calling LAPACK routines from C, be aware that because the Fortran language is case-insensitive, the LAPACK routine names can be both upper-case or lower-case, with or without the trailing underscore. For example, these names are equivalent: `dgetrf`, `DGETRF`, `dgetrf_`, `DGETRF_`.

BLAS

BLAS routines are Fortran-style routines. If you call BLAS routines from a C-language program, you must follow the Fortran-style calling conventions:

- Pass variables by *address* as opposed to passing by *value*
- Store data in Fortran style, that is, column-major rather than row-major order

Refer to the [LAPACK](#) section for details of these conventions. See [Example 7-2](#) on how to call BLAS routines from C.

When calling BLAS routines from C, be aware that because the Fortran language is case-insensitive, the BLAS routine names can be both upper-case and lower-case, with or without the trailing underscore. For example, these names are equivalent: `dgemm`, `DGEMM`, `dgemm_`, `DGEMM_`.

CBLAS

Instead of calling BLAS routines from a C-language program, you can use the CBLAS interface.

CBLAS is a C-style interface to the BLAS routines. You can call CBLAS routines using regular C-style calls. When using the CBLAS interface, the header file `mk1.h` will simplify the program development because it specifies enumerated values as well as prototypes of all the functions. The header determines if the program is being compiled with a C++ compiler, and if it is, the included file will be correct for use with C++ compilation.

[Example 7-3](#) illustrates the use of the CBLAS interface.

Using Complex Types in C/C++

As described in the *Building Applications document for the Intel® Visual Fortran Compiler*, C/C++ does not directly implement the Fortran types `COMPLEX(4)` and `COMPLEX(8)`. However, you can write equivalent structures. The type `COMPLEX(4)` consists of two 4-byte floating-point numbers. The first of them is the real-number component, and the second one is the imaginary-number component. The type `COMPLEX(8)` is similar to `COMPLEX(4)` except that it contains two 8-byte floating-point numbers.

Intel MKL provides complex types `MKL_Complex8` and `MKL_Complex16`, which are structures equivalent to the Fortran complex types `COMPLEX(4)` and `COMPLEX(8)`, respectively. These types are defined in the `mk1_types.h` header file. You can use these types to define complex data. You can also redefine the types with your own types before including the `mk1_types.h` header file. The only requirement is that the types must be compatible with the Fortran complex layout, that is, the complex type must be a pair of real numbers for the values of real and imaginary parts.

For example, you can use the following definitions in your C++ code:

```
#define MKL_Complex8 std::complex<float>
```

and

```
#define MKL_Complex16 std::complex<double> .
```

See [Example 7-2](#) for details. You can also define these types in the command line:

```
-DMKL_Complex8="std::complex<float>"
```

```
-DMKL_Complex16="std::complex<double>"
```

Calling BLAS Functions that Return the Complex Values in C/C++ Code

You must be careful when handling a call from C to a BLAS function that returns complex values. The problem arises because BLAS comprises Fortran functions, and complex values they return are handled quite differently for C and Fortran. However, in addition to normal function calls, Fortran enables calling functions as though they were subroutines, which provides a mechanism for returning the complex value correctly when the function is called from a C program. When a Fortran function is called as a subroutine, the return value is the first parameter in the calling sequence. This feature can be used by the C programmer.

The following example shows how this works.

Normal Fortran function call: `result = cdotc(n, x, 1, y, 1)`.

A call to the function as a

subroutine: `call cdotc(result, n, x, 1, y, 1)`.

A call to the function from C

(notice that the hidden

parameter gets exposed): `cdotc(&result, &n, x, &one, y, &one)`.



NOTE. Intel MKL has both upper-case and lower-case entry points in the Fortran-style (case-insensitive) BLAS, with or without the trailing underscore. So, all these names are equivalent and acceptable: `cdotc`, `CDOTC`, `cdotc_`, `CDOTC_`.

The above example shows one of the ways to call several level 1 BLAS functions that return complex values from your C and C++ applications. An easier way is to use the CBLAS interface. For instance, you can call the same function using the CBLAS interface as follows:

```
cblas_cdotu( n, x, 1, y, 1, &result )
```



NOTE. The complex value comes last on the argument list in this case.

The following examples show use of the Fortran-style BLAS interface from C and C++, as well as the CBLAS (C language) interface.

The example below illustrates a call from a C program to the complex BLAS Level 1 function `zdotc()`. This function computes the dot product of two double-precision complex vectors.

In this example, the complex dot product is returned in the structure `c`.

Example 7-1 Calling a Complex BLAS Level 1 Function from C

```
#include "mkl.h"
#define N 5
void main()
{
    MKL_int n = N, inca = 1, incb = 1, i;
    MKL_Complex16 a[N], b[N], c;
    for( i = 0; i < n; i++ ){
        a[i].re = (double)i; a[i].im = (double)i * 2.0;
        b[i].re = (double)(n - i); b[i].im = (double)i * 2.0;
    }
    zdotc( &c, &n, a, &inca, b, &incb );
    printf( "The complex dot product is: ( %6.2f, %6.2f)\n", c.re, c.im );
}
```

Below is the C++ implementation:

Example 7-2 Calling a Complex BLAS Level 1 Function from C++

```
#include <complex>
#include <iostream>
#define MKL_Complex16 std::complex<double>
#include "mkl.h"

#define N 5

int main()
{
    int n, inca = 1, incb = 1, i;
    std::complex<double> a[N], b[N], c;

    n = N;
    for( i = 0; i < n; i++ ){
        a[i] = std::complex<double>(i,i*2.0);
        b[i] = std::complex<double>(n-i,i*2.0);
    }
    zdotc(&c, &n, a, &inca, b, &incb );
    std::cout << "The complex dot product is: " << c << std::endl;
    return 0;
}
```

The example below uses CBLAS:

Example 7-3 Using CBLAS Interface Instead of Calling BLAS Directly from C

```
#include "mkl.h"
typedef struct{ double re; double im; } complex16;

extern "C" void cblas_zdotc_sub ( const int , const complex16 *,
    const int , const complex16 *, const int, const complex16*);

#define N 5

void main()
{

int n, inca = 1, incb = 1, i;

complex16 a[N], b[N], c;
n = N;
for( i = 0; i < n; i++ ){

a[i].re = (double)i; a[i].im = (double)i * 2.0;
b[i].re = (double)(n - i); b[i].im = (double)i * 2.0;
}
cblas_zdotc_sub(n, a, inca, b, incb,&c );
printf( "The complex dot product is: ( %6.2f, %6.2f)\n", c.re, c.im );
}
```

Support for Boost uBLAS Matrix-matrix Multiplication

If you are used to uBLAS, you can perform BLAS matrix-matrix multiplication in C++ using Intel MKL substitution of Boost uBLAS functions. uBLAS pertains to the Boost C++ open-source libraries and provides BLAS functionality for dense, packed, and sparse

matrices. The library uses an expression template technique for passing expressions as function arguments, which enables evaluating vector and matrix expressions in one pass without temporary matrices. uBLAS provides two modes:

- Debug (safe) mode, default.
Type and conformance checking is performed.
- Release (fast) mode.
Enabled by the `NDEBUG` preprocessor symbol.

The documentation for the Boost uBLAS is available at www.boost.org/.

Intel MKL provides overloaded `prod()` functions for substituting uBLAS *dense* matrix-matrix multiplication with the Intel MKL `gemm` calls. Though these functions break uBLAS expression templates and introduce temporary matrices, the performance advantage can be considerable for matrix sizes that are not too small (roughly, over 50).

You do not need to change your source code to use the functions. To call them:

- Include the header file `mkl_boost_ublas_matrix_prod.hpp` in your code (from the Intel MKL include directory).
- Add appropriate Intel MKL libraries to the link line (see [Linking Your Application with the Intel® Math Kernel Library](#)).

Only the following expressions are substituted:

```
prod( m1, m2 )
prod( trans(m1), m2 )
prod( trans(conj(m1)), m2 )
prod( conj(trans(m1)), m2 )
prod( m1, trans(m2) )
prod( trans(m1), trans(m2) )
prod( trans(conj(m1)), trans(m2) )
prod( conj(trans(m1)), trans(m2) )
prod( m1, trans(conj(m2)) )
prod( trans(m1), trans(conj(m2)) )
prod( trans(conj(m1)), trans(conj(m2)) )
prod( conj(trans(m1)), trans(conj(m2)) )
prod( m1, conj(trans(m2)) )
prod( trans(m1), conj(trans(m2)) )
prod( trans(conj(m1)), conj(trans(m2)) )
```

```
prod( conj(trans(m1)), conj(trans(m2)) )
```

These expressions are substituted in the *release* mode only (with `NDEBUG` preprocessor symbol defined). Supported uBLAS versions are Boost 1.34.1, 1.35.0, 1.36.0, and 1.37.0. To get them, visit www.boost.org.

A code example provided in the

`<mkl_directory>\examples\ublas\source\sylvester.cpp` file illustrates usage of the Intel MKL uBLAS header file for solving a special case of the Sylvester equation.

To run the Intel MKL ublas examples, specify the `boost_root` parameter in the `nmake` command, for instance, when using Boost version 1.37.0:

```
nmake lib32 boost_root=<your_path>\boost_1_37_0
```

Intel MKL ublas examples on default Boost uBLAS configuration support only:

- Microsoft Visual C++* compiler versions 2003, 2005, and 2008
- Intel C++ compiler 10.1 and 11.x with Microsoft Visual Studio IDE 2003, 2005, and 2008

Invoking Intel® MKL Functions from Java* Applications

This section describes examples that are provided with the Intel MKL package and illustrate calling the library functions from Java.

Intel MKL Java Examples

Java was positioned by its inventor, the Sun Microsystems Corporation as a "Write Once Run Anywhere" (WORA) language. Intel MKL may help to speed-up Java applications, while partially supporting the WORA philosophy, because Intel MKL editions are intended for a wide variety of operating systems and processors including most kinds of laptops and desktops, as well as many workstations and servers.

To demonstrate binding with Java, Intel MKL includes the set of Java examples found in the following directory:

```
<mkl_directory>\examples\java .
```

The examples are provided for the following MKL functions:

- `?gemm`, `?gemv`, and `?dot` families from CBLAS
- The complete set of non-cluster FFT functions
- ESSL¹-like functions for one-dimensional convolution and correlation
- VSL Random Number Generators (RNG), except user-defined ones and file subroutines

1. IBM Engineering Scientific Subroutine Library (ESSL*).

- VML functions, except `GetErrorCallBack`, `SetErrorCallBack`, and `ClearErrorCallBack`

You can see the example sources in the following directory:

```
<mkl_directory>\examples\java\examples .
```

The examples are written in Java. They demonstrate usage of the MKL functions with the following variety of data:

- 1- and 2-dimensional data sequences
- real and complex types of the data
- single and double precision

However, note that the wrappers, used in the examples, do not:

- Demonstrate the use of huge arrays (>2 billion elements)
- Demonstrate processing of arrays in native memory
- Check correctness of function parameters
- Demonstrate performance optimizations

To bind with Intel MKL, the examples use the Java Native Interface (JNI* developer framework). The JNI documentation is available from <http://java.sun.com/javase/6/docs/technotes/guides/jni/> .

The Java example set includes JNI wrappers that perform the binding. The wrappers do not depend on the examples and may be used in your Java applications. The wrappers for CBLAS, FFT, VML, VSL RNG, and ESSL-like convolution and correlation functions do not depend on each other.

To build the wrappers, just run the examples (see [Running the Examples](#) for details). The makefile builds the wrapper binaries. After running the makefile, you can run the examples, which will determine whether the wrappers were built correctly. As a result of running the examples, the following directories will be created in

```
<mkl_directory>\examples\java:
```

- docs
- include
- classes
- bin
- _results

The directories `docs`, `include`, `classes`, and `bin` will contain the wrapper binaries and documentation; the directory `_results` will contain the testing results.

For a Java programmer, the wrappers look like the following Java classes:

- `com.intel.mkl.CBLAS`

- `com.intel.mkl.DFTI`
- `com.intel.mkl.ESSL`
- `com.intel.mkl.VML`
- `com.intel.mkl.VSL`

Documentation for the particular wrapper and example classes will be generated from the Java sources while building and running the examples. To browse the documentation, open the index file in the `docs` directory (created by the build script):

```
<mk1 directory>\examples\java\docs\index.html .
```

The Java wrappers for CBLAS, VML, VSL RNG, and FFT establish the interface that directly corresponds to the underlying native functions, so you can refer to the Intel MKL Reference Manual for their functionality and parameters. Interfaces for the ESSL-like functions are described in the generated documentation for the `com.intel.mkl.ESSL` class.

Each wrapper consists of the interface part for Java and JNI stub written in C. You can find the sources in the following directory:

```
<mk1 directory>\examples\java\wrappers .
```

Both Java and C parts of the wrapper for CBLAS and VML demonstrate the straightforward approach, which you may use to cover additional CBLAS functions.

The wrapper for FFT is more complicated because it needs to support the lifecycle for FFT descriptor objects. To compute a single Fourier transform, an application needs to call the FFT software several times with the same copy of the native FFT descriptor. The wrapper provides the handler class to hold the native descriptor, while the virtual machine runs Java bytecode.

The wrapper for VSL RNG is similar to the one for FFT. The wrapper provides the handler class to hold the native descriptor of the stream state.

The wrapper for the convolution and correlation functions mitigates the same difficulty of the VSL interface, which assumes a similar lifecycle for "task descriptors". The wrapper utilizes the ESSL-like interface for those functions, which is simpler for the case of 1-dimensional data. The JNI stub additionally encapsulates the MKL functions into the ESSL-like wrappers written in C and so "packs" the lifecycle of a task descriptor into a single call to the native method.

The wrappers meet the JNI Specification versions 1.1 and 5.0 and should work with virtually every modern implementation of Java.

The examples and the Java part of the wrappers are written for the Java language described in "*The Java Language Specification (First Edition)*" and extended with the feature of "inner classes" (this refers to late 1990s). This level of language version is supported by all versions of the Sun Java Development Kit* (JDK*) developer toolkit and compatible implementations starting from version 1.1.5, or by all modern versions of Java.

The level of C language is "Standard C" (that is, C89) with additional assumptions about integer and floating-point data types required by the Intel MKL interfaces and the JNI header files. That is, the native `float` and `double` data types must be the same as JNI `jfloat` and `jdouble` data types, respectively, and the native `int` must be 4 bytes long.

Running the Examples

The Java examples support all the C and C++ compilers that the Intel MKL does. The makefile intended to run the examples also needs the `nmake` utility, which is typically provided with the C/C++ compiler package.

To run Java examples, the JDK* developer toolkit is required for compiling and running Java code. A Java implementation must be installed on the computer or available via the network. You may download the JDK from the vendor website.

The examples should work for all versions of JDK. However, they were tested only with the following Java implementations:

- J2SE* SDK 1.4.2, JDK 5.0 and 6.0 from Sun Microsystems, Inc. (<http://sun.com>)
- JRockit* JDK 1.4.2 and 5.0 from BEA Systems, Inc. (<http://bea.com>)



NOTE. The implementations from the Sun Microsystems Corporation supports only processors using the IA-32 and Intel® 64 architectures. JRockit* JDK from BEA Systems supports Intel® Itanium® 2 processors as well.

Also note that the Java run-time environment* (JRE*) system, which may be pre-installed on your computer, is not enough. You need the JDK* developer toolkit that supports the following set of tools:

- `java`
- `javac`
- `javah`
- `javadoc`

To make these tools available for the examples makefile, set the `JAVA_HOME` environment variable and add the JDK binaries directory to the system `PATH`, for example:

```
SET JAVA_HOME=C:\Program Files\Java\jdk1.5.0_09
SET PATH=%JAVA_HOME%\bin;%PATH%
```

You may also need to clear the `JDK_HOME` environment variable, if it is assigned a value:

```
SET JDK_HOME=
```

To start the examples, use the makefile found in the Intel MKL Java examples directory:

```
nmake {d1132|d11em64t|d1164|lib32|libem64t|lib64} [function=...]  
[compiler=...]
```

If you type the make command and omit the target (d1132), the makefile prints the help info, which explains the targets and parameters.

For the examples list, see the `examples.lst` file in the Java examples directory.

Known Limitations

There are three kinds of limitations:

- Functionality
- Performance
- Known bugs

Functionality. It is possible that some MKL functions will not work if called from the Java environment by using a wrapper, like those provided with the Intel MKL Java examples. Only those specific CBLAS, FFT, VML, VSL RNG, and the convolution/correlation functions listed in the [Intel MKL Java Examples](#) section were tested with the Java environment. So, you may use the Java wrappers for these CBLAS, FFT, VML, VSL RNG, and convolution/correlation functions in your Java applications.

Performance. The functions from Intel MKL must work faster than similar functions written in pure Java. However, the main goal of these wrappers is to provide code examples, not maximum performance. So, an Intel MKL function called from a Java application will probably work slower than the same function called from a program written in C/C++ or Fortran.

Known bugs. There are a number of known bugs in Intel MKL (identified in the Release Notes), as well as incompatibilities between different versions of JDK. The examples and wrappers include workarounds for these problems, so most of the examples work anyway. The source code in the examples and wrappers include comments that describe the workarounds.

This chapter discusses programming with the Intel® Math Kernel Library (Intel® MKL) to provide coding tips that meet certain, specific needs, such as numerical stability. Similarly, Chapter 7 focuses on general language-specific programming options, and Chapter 6 provides tips relevant to performance and memory management.

Aligning Data for Numerical Stability

If linear algebra routines (LAPACK, BLAS) are applied to input data that are bit-for-bit identical but the arrays are aligned differently or the computations are performed either on different platforms or with different numbers of threads, the output may not be bit-for-bit identical, though they will deviate within the appropriate error bounds. The Intel MKL version may also affect numerical stability of the output, as the routines may be implemented differently in different versions. With a given Intel MKL version, the outputs will be bit-for-bit identical provided all the following conditions are met:

- the outputs are obtained on the same platform
- the inputs are bit-for-bit identical
- the input arrays are aligned identically at 16-byte boundaries
- Intel MKL is run in the sequential mode

Unlike the first two conditions, which are under the users' control, the alignment of arrays, by default, is not. For instance, arrays dynamically allocated using `malloc` are aligned at 8-byte boundaries, not 16-byte boundaries. If you need numerically identical outputs, use `mkl_malloc()` to get the properly aligned workspace, as shown below:

Example 8-1 Aligning Addresses at 16-byte Boundaries

```
// ***** C language *****  
...  
#include <stdlib.h>  
...  
void *darray;  
int workspace;  
...  
// Allocate workspace aligned on 16-bit boundary  
darray = mkl_malloc( sizeof(double)*workspace, 16 );  
...  
// call the program using MKL  
mkl_app( darray );  
...  
// Free workspace  
mkl_free( darray );  
  
! ***** Fortran language *****  
...  
double precision darray  
pointer (p_wrk,darray(1))  
integer workspace  
...  
! Allocate workspace aligned on 16-bit boundary  
p_wrk = mkl_malloc( 8*workspace, 16 )  
...  
! call the program using MKL  
call mkl_app( darray )  
...  
! Free workspace  
call mkl_free(p_wrk)
```

Working with the Intel® Math Kernel Library Cluster Software

9

This chapter discusses the usage of the Intel® Math Kernel Library (Intel® MKL) ScaLAPACK and Cluster FFTs, mainly describing linking your application with these domains and including C- and Fortran-specific linking examples. Information on the supported MPI is also discussed.

The current version of ScaLAPACK and Cluster FFTs contains both static and dynamic libraries.

See Chapter 3 for details about the Intel MKL directory structure, including the available documentation in the `doc` directory.

For information on MP LINPACK Benchmark for Clusters, see Chapter 11.

MPI support

Intel MKL ScaLAPACK and Cluster FFTs support MPI implementations identified in the *Intel MKL Release Notes*.

To link applications with ScaLAPACK and Cluster FFTs, additional configuring is needed depending on your MPI implementation.

If you are using MPICH2, do the following:

1. Add `mpich2\include` to the include path.
2. Add `mpich2\lib` to the library path.
3. Add `mpi.lib` to user's link command.
4. Add `fmpich2.lib` to user's Fortran link command.
5. Add `cxx.lib` to user's Release target link command and `cxxd.lib` to user's Debug target link command for C++ programs.

If you are using a Microsoft MPI, do the following:

1. Make certain that `Microsoft Compute Cluster Pack\include` was added to the include path.
2. Make certain that `Microsoft Compute Cluster Pack\Lib\AMD64` was added to the library path.
3. Add `mampi.lib` to user's link command.

If you are using an Intel MPI, do the following:

1. Make certain that the following string was added to the include path:
`%ProgramFiles%\Intel\MPI\ ,
 where <ver> is the directory for a particular MPI version and <arch> is ia32 or em64t, for example, %ProgramFiles%\Intel\MPI\3.1b\em64t\include.`
2. Make certain that the following string was added to the library path:
`%ProgramFiles%\Intel\MPI\, for example,
%ProgramFiles%\Intel\MPI\3.1b\em64t\lib.`
3. Add `impi.lib` and `impicxx.lib` to your link command.

To link a program that calls ScaLAPACK and/or Cluster FFTs, you need to know how to link an MPI application first. For this information, see manuals *on* MPICH2, Microsoft Windows Compute Cluster Pack SDK, and Intel MPI.

Linking with ScaLAPACK and Cluster FFTs

To link with the Intel MKL ScaLAPACK and/or Cluster FFTs, basically use the following general form:

```
set lib = <path to libraries from Cluster MKL>;<path to MPI
libraries>;%lib%
<linker> <files to link> <Cluster MKL Libraries> <BLACS> <MKL Core
Libraries> <MPI Libraries>
```

where:

`<linker>` is one of `icl`, `ifort`, `xilink`.

`<MKL Cluster Library>` is one of ScaLAPACK or Cluster FFT libraries for the appropriate architecture, which are listed in [Table 3-5](#), [Table 3-6](#), and [Table 3-7](#). For example, for the IA-32 architecture, it is one of `mkl_scalapack_core.lib` or `mkl_cdft_core.lib`.

`<BLACS>` is one of `mkl_blacs_mpich2.lib`, `mkl_blacs_mampi.lib`, `mkl_blacs_intelmpi.lib` in case of static linking or `mkl_blacs_dll.lib` in case of dynamic linking.

`<MKL Core Libraries>` is any Intel MKL library other than ScaLAPACK or Cluster FFTs.

Note that `<BLACS>` library should correspond to the MPI version. For instance, if it is MPICH2 then you have to use `mk1_blacs_mpich2.lib`.

For information on linking with Intel® MKL libraries, see [Linking Your Application with the Intel® Math Kernel Library](#).

Setting the Number of Threads

The OpenMP* software responds to the environmental variable `OMP_NUM_THREADS`. Intel MKL also has other mechanisms to set the number of threads, such as `MKL_NUM_THREADS` or `MKL_DOMAIN_NUM_THREADS` (see [Using Additional Threading Control](#)). Make sure that the relevant environment variables have the same and correct values on all the nodes. The Intel MKL versions 10.0 and higher also no longer set the default number of threads to one, but depend on the OpenMP libraries used with the compiler to set the default number. For the threading layer based on the Intel® compiler (`mk1_intel_thread.lib`), this value is the number of CPUs according to the OS. Be cautious to avoid over-prescribing the number of threads, which may occur, for instance, when the number of MPI ranks per node and the number of threads per node are both greater than one.

Considering, for example, the `OMP_NUM_THREADS` variable, it is recommended that `OMP_NUM_THREADS` be set equal to the number of real processors or cores of node. If Hyper-Threading technology is enabled on the node, it is recommended to use only half number of the processors that are visible on Windows. The best way to set this variable for MPICH2 or Intel MPI is to use `-env`, `-genv`, `-genvlist` keys of `mpiexec`. See the following examples on how to do it for MPICH2:

```
mpiexec -genv OMP_NUM_THREADS 2 ...
mpiexec -genvlist OMP_NUM_THREADS ...
mpiexec -n 1 -host first -env OMP_NUM_THREADS 2 test.exe : -n 1 -host
second -env OMP_NUM_THREADS 3 test.exe ...
```

Using MPICH2, you may, however, have problems with getting global environment, such as `MKL_BLACS_MPI`, by the `-genvlist` key. In this case, set up user or system environments on each node. Go to the **Start** menu and select **Settings > Control Panel > System > Advanced > Environment Variables**.

All the above ways of setting the number of threads are also applicable for the Microsoft MPI if the Microsoft SMPD process managers are running in debug mode on all nodes in the cluster. However, the best way for the Microsoft MPI users is to use the Job Scheduler with the help of the Microsoft Management Console and/or the Command Line Interface (CLI) for submitting a job and passing environment variables. For more information about Microsoft Management Console (MMC) and Command Line Interface (CLI), see the Microsoft Help and Support page at the Microsoft Web site (<http://www.microsoft.com/>).

Using DLLs

All needed DLLs must be visible on all the nodes at run time and the user should install Intel MKL on each node of the cluster in this case. Instead of manually installing Intel MKL on each node you can use Remote Installation Services (RIS) provided by Microsoft to remotely install the library on each of the compute nodes that are part of your cluster. The best way to make DLL libraries visible is to point these libraries in `PATH` environment variable. You can set the `PATH` environment variable the same way as `OMP_NUM_THREADS`.

Note that the ScaLAPACK DLLs for IA-32 and Intel® 64 architectures (`em64t\bin` and `ia32\bin` subdirectories, respectively) use MPI dispatching mechanism. The MPI dispatching is based on the `MKL_BLACS_MPI` environment variable. BLACS DLL uses `MKL_BLACS_MPI` for choosing the needed MPI libraries. [Table 9-1](#) lists possible values of the variable.

Table 9-1 Possible Values of MKL_BLACS_MPI

Value	Comment
MPICH2	Default value. MPICH2 1.0.x for Microsoft Windows will be used for message passing
MSMPI	Microsoft MPI will be used for message passing
INTELMPI	Intel MPI will be used for message passing

Note also that if non-default MPI is used, `MKL_BLACS_MPI` should be assigned the same appropriate value on *all* nodes. You can set `MKL_BLACS_MPI` environment variable in the same way as setting `PATH`, `OMP_NUM_THREADS`, and other environment variables but the best and simplest way for passing the value of `MKL_BLACS_MPI` to all nodes is to use `-env`, `-genv`, `-genvlist` keys for `mpiexec`. See the following examples on how to do it for `INTELMPI`:

```
mpiexec -genv MKL_BLACS_MPI INTELMPI ...
mpiexec -genvlist MKL_BLACS_MPI ...
mpiexec -n 1 -host first -env MKL_BLACS_MPI INTELMPI test.exe : -n 1
-host second -env MKL_BLACS_MPI INTELMPI test.exe .
```

ScaLAPACK Tests

To build NetLib ScaLAPACK tests:

- For the IA-32 architecture, add `mkl_scalapack_core.lib` to your link command.
- For the IA-64 and Intel® 64 architectures, add `mkl_scalapack_lp64.lib` or `mkl_scalapack_ilp64.lib`, depending upon the desired interface.

Examples for Linking with ScaLAPACK and Cluster FFT

For the detailed information on the structure of the Intel MKL architecture-specific directories and the names of the cluster libraries to link, see [Directory Structure in Detail](#).

Examples for Linking a C Application

Suppose the following conditions are met:

- MPICH2 1.0.x installed in `c:\mpich2x64`.
- You use the Intel® C++ Compiler 9.1 or higher and the main module is in C.

To link with ScaLAPACK using LP64 interface for a cluster of Intel® 64 architecture based systems, use the following:

```
set lib=c:\mpich2x64\lib;<mkl_directory>\em64t\lib;%lib%
icl <user files to link> mkl_scalapack_lp64.lib mkl_blacs_mpich2_lp64.lib
mkl_intel_lp64.lib mkl_intel_thread.lib mkl_core.lib libiomp5md.lib
mpi.lib cxx.lib bufferoverflowu.lib
```

To link with Cluster FFT using LP64 interface for a cluster of Intel® 64 architecture based systems, use the following:

```
set lib=c:\mpich2x64\lib;<mkl_directory>\em64t\lib;%lib%
icl <user files to link> mkl_cdft_core.lib mkl_blacs_mpich2_lp64.lib
mkl_intel_lp64.lib mkl_intel_thread.lib mkl_core.lib libiomp5md.lib
mpi.lib cxx.lib bufferoverflowu.lib
```

Examples for Linking a Fortran Application

Suppose the following conditions are met:

- Microsoft Windows Compute Cluster Pack SDK installed in `c:\MS CCP SDK`.
- You use the Intel® Fortran Compiler 9.1 or higher and the main module is in Fortran.

To link with ScaLAPACK using LP64 interface for a cluster of Intel® 64 architecture based systems, use the following:

```
set lib="c:\MS CCP SDK\Lib\AMD64";<mkl_directory>\em64t\lib;%lib%
ifort <user files to link> mkl_scalapack_lp64.lib mkl_blacs_mpich2_lp64.lib
mkl_lapack.lib mkl_intel_lp64.lib mkl_intel_thread.lib mkl_core.lib
libiomp5md.lib msmapi.lib bufferoverflowu.lib
```

To link with Cluster FFTs using LP64 interface for a cluster of Intel® 64 architecture based systems, use the following:

```
set lib="c:\MS CCP SDK\Lib\AMD64";<mkl_directory>\em64t\lib;%lib%  
ifort <user files to link> mkl_cdft_core.lib mkl_blacs_mpich2_lp64.lib  
mkl_intel_lp64.lib mkl_intel_thread.lib mkl_core.lib libiomp5md.lib  
msmpi.lib bufferoverflowu.lib
```

A binary linked with ScaLAPACK runs in the same way as any other MPI application (refer to the documentation that comes with the MPI implementation).

For further linking examples, see the support website for Intel products at <http://www.intel.com/software/products/support/>.

Getting Assistance for Programming in the Microsoft Visual Studio IDE*

10

This chapter discusses features of the Intel® Math Kernel Library (Intel® MKL) which software engineers can benefit from when working in the Microsoft Visual Studio* IDE.

The following features assist programming in Visual Studio .Net 2003, Visual Studio (VS) 2005, and 2008 (Orcas):

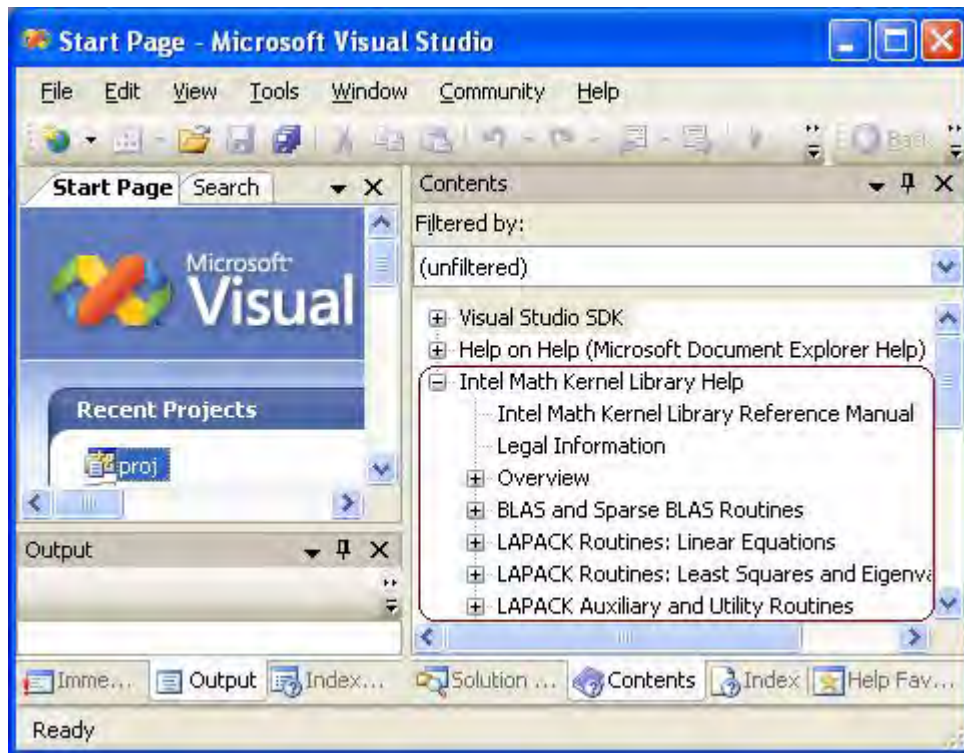
- The Intel MKL documentation viewable from within the IDE
- Context-sensitive help in the VS Code Editor
- Microsoft Intellisense* capability

Viewing Intel® MKL Documentation in Visual Studio

To get access to the Intel MKL documentation in the Visual Studio IDE (VS),

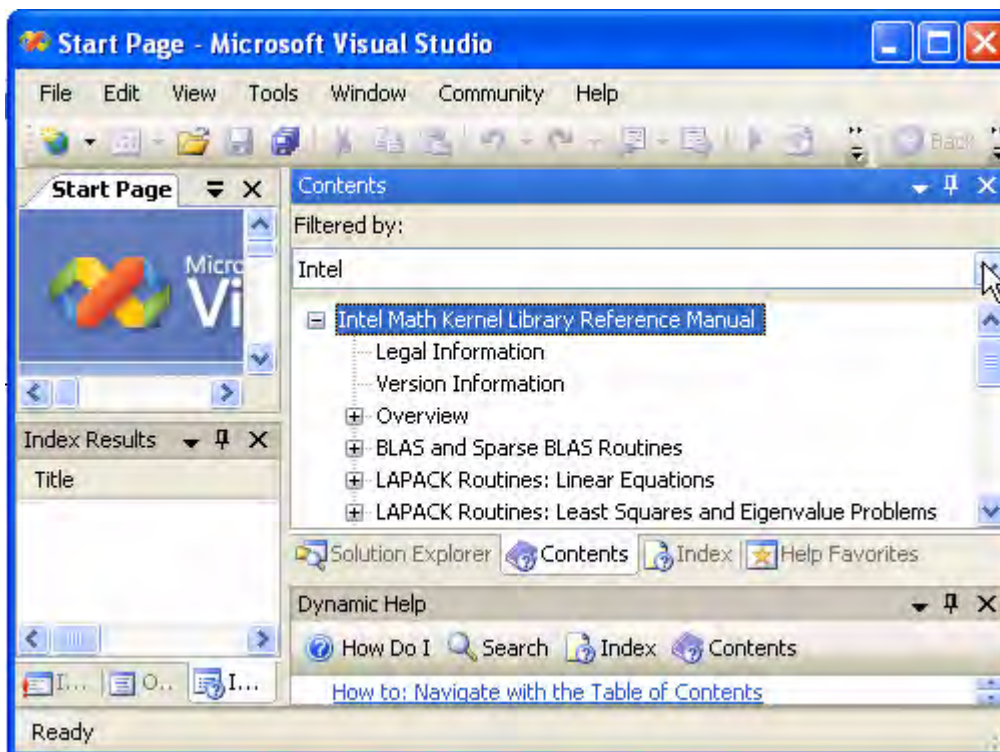
1. Select **Help>Contents** from the menu.
This displays the list of VS Help collections.
2. Click **Intel Math Kernel Library Help**
3. In the Help tree that expands, click **Intel MKL Reference Manual** (see [Figure 10-1](#)).

The Intel MKL documentation index is incorporated in the VS Help index. To open the index, select **Help>Index** from the menu. The library documentation is also included in the VS Help search. To open the search page, select **Help>Search** from the menu.

Figure 10-1 Intel® MKL Help in the Microsoft Visual Studio* IDE

You can filter Visual Studio Help collections so that only collections from Intel are shown. To do this, select "Intel" from the **Filtered by** list (see [Figure 10-2](#)). This hides the contents and index entries for all collections that do not refer to Intel.

Figure 10-2 Help Collections filtered by the "Intel" filter



Using Context-Sensitive Help

When typing your code in the VS Code Editor, you can get context-sensitive help using the F1 Help and Dynamic Help features.



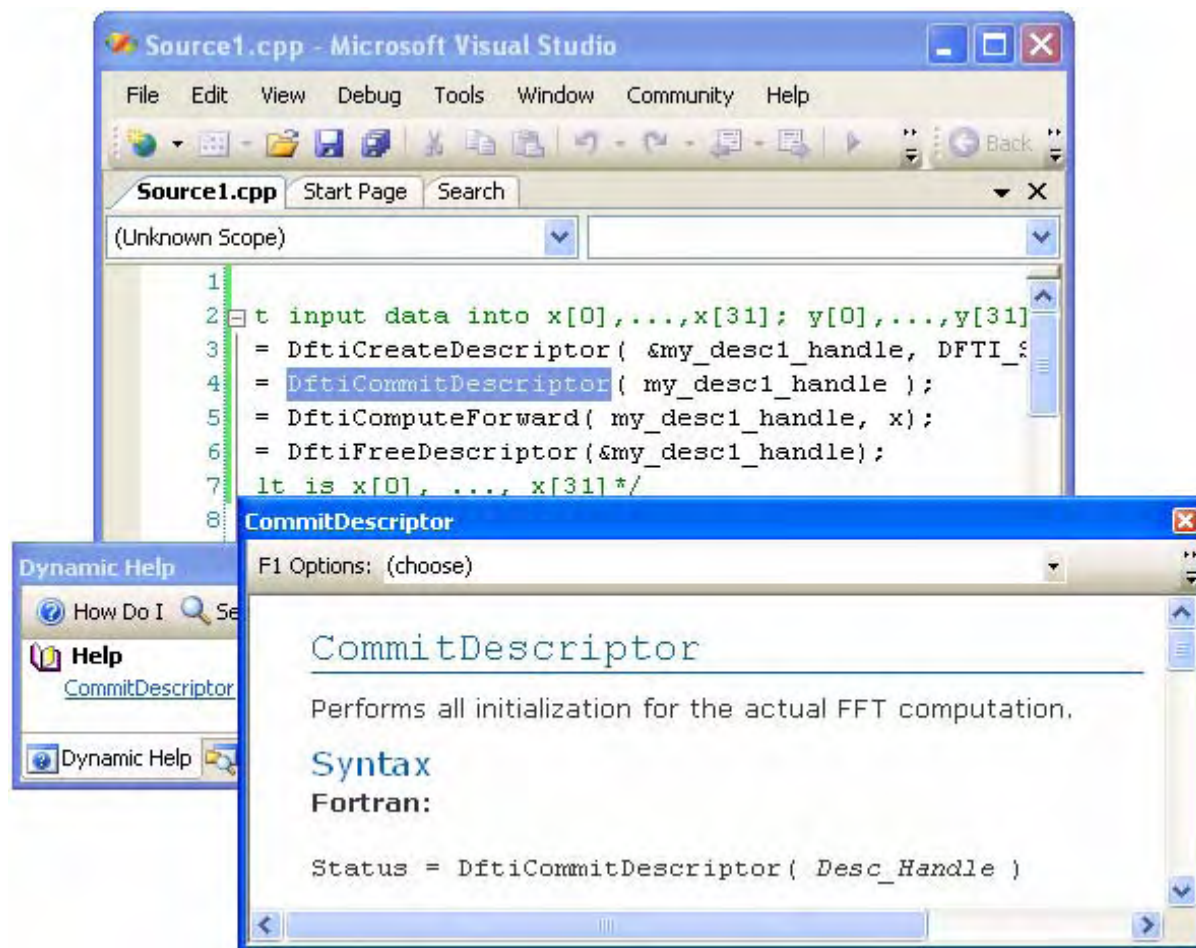
NOTE. To use F1 Help in Microsoft Visual Studio .Net 2003, install Microsoft Visual Studio .Net 2003 Help files.

F1 Help

F1 Help opens the Help topic relevant to the current selection upon pressing F1.

In particular, to open the Intel MKL Help topic describing the Intel MKL function called in your code, select the function name and press F1. The topic with the function description opens in the window that displays search results (see [Figure 10-3](#)).

Figure 10-3 Context-Sensitive Help for Intel® MKL in the Microsoft Visual Studio* IDE



Dynamic Help

Dynamic Help also provides access to topics relevant to the current selection or to the text being typed. Links to all relevant topics are displayed in the Dynamic Help window.

To get the list of relevant topics each time you select the Intel MKL function name or as you type it in your code, open the Dynamic Help window by selecting **Help>Dynamic Help** from the menu.

To open a topic from the list, click the appropriate link in the Dynamic Help window (see [Figure 10-3](#)). Typically only one link corresponds to each Intel MKL function.



NOTE. All the VS windows in [Figure 10-3](#) are floating, whereas the default windows layout is different.

Using the IntelliSense* Capability

IntelliSense is a set of native VS features that make language references easily accessible.

The user programming with Intel MKL in the VS Code Editor can employ two IntelliSense features: Parameter Info and Complete Word.



NOTE. Both features use header files. Therefore, to benefit from IntelliSense, make sure the path to the include files is specified in the VS or solution settings. For example, see [Configuring the Microsoft Visual C/C++* Development System to Link with Intel® MKL](#) on how to do this.

Parameter Info

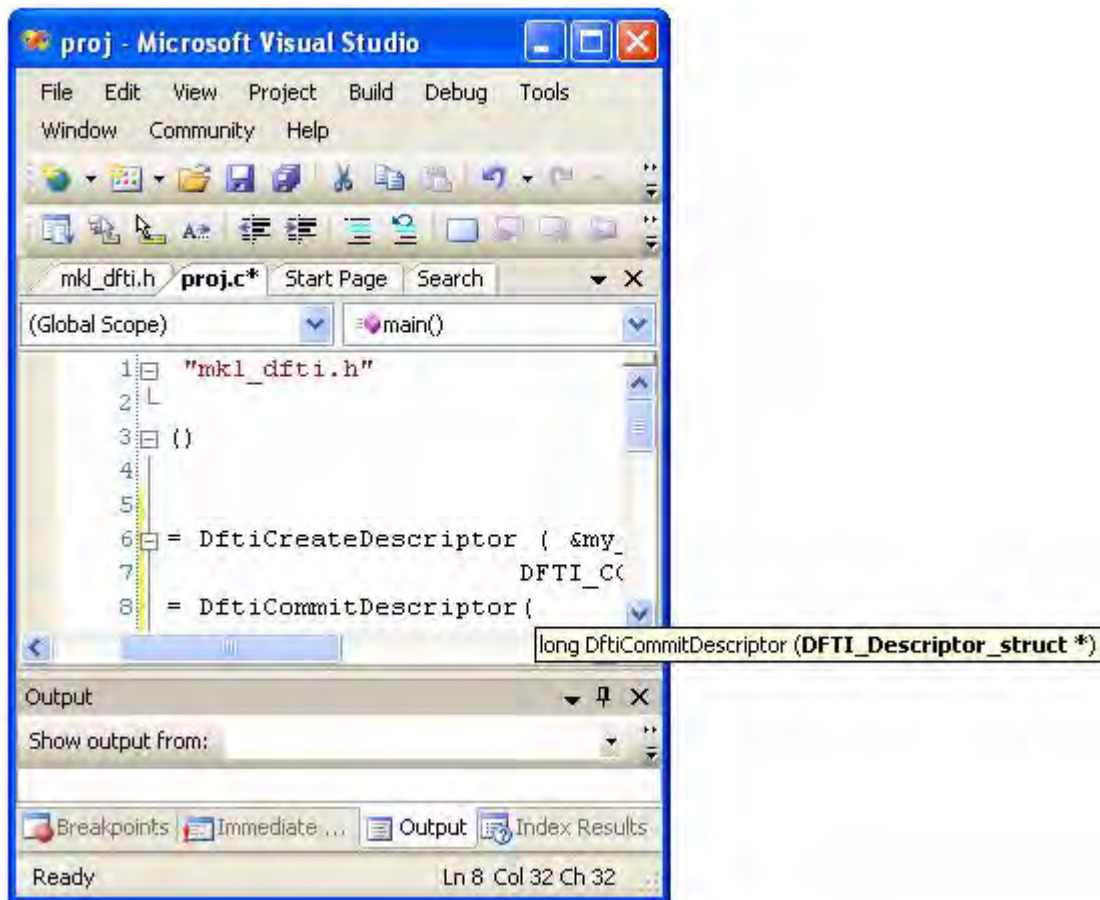
The Parameter Info feature displays the parameter list for a function to give information on the number and types of parameters.

Provided your C/C++ code contains the `include` statement with the appropriate Intel MKL header file, to get the list of parameters of a function specified in the header file,

1. Type the function name.
2. Type the opening parenthesis.

This makes the tooltip with the list of the function parameters pop up (see [Figure 10-4](#)).

Figure 10-4 IntelliSense* Parameter Info

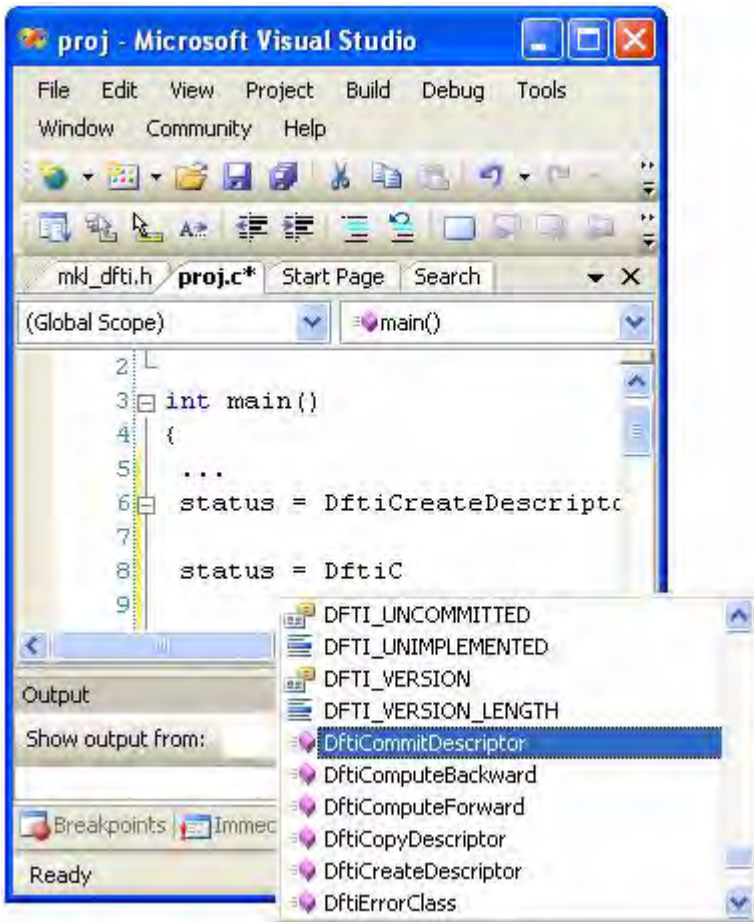


Complete Word

For a software library, the Complete Word feature types or prompts for the rest of the name defined in the header file once the first few characters of the name are typed in your code.

Provided your C/C++ code contains the include statement with the appropriate Intel MKL header file, to complete the name of the function or named constant specified in the header file,

1. Type the first few characters of the name.
2. Press Alt+RIGHT ARROW or Ctrl+SPACEBAR.
If you have typed enough characters to disambiguate the name, the rest of the name is typed automatically. Otherwise, the pop-up list of the names specified in the header file opens (see [Figure 10-5](#)).
3. Select the name from the list, if needed.

Figure 10-5 IntelliSense* Complete Word

LINPACK and MP LINPACK Benchmarks

11

This chapter describes the Intel® Optimized LINPACK Benchmark for the Windows* OS (for shared memory systems) and Intel® Optimized MP LINPACK Benchmark for Clusters (for distributed memory systems).

Intel® Optimized LINPACK Benchmark for Windows OS*

Intel® Optimized LINPACK Benchmark is a generalization of the LINPACK 1000 benchmark. It solves a dense (real*8) system of linear equations ($Ax=b$), measures the amount of time it takes to factor and solve the system, converts that time into a performance rate, and tests the results for accuracy. The generalization is in the number of equations (N) it can solve, which is not limited to 1000. It uses partial pivoting to assure the accuracy of the results.

This benchmark should not be used to report LINPACK 100 performance, as that is a compiled-code only benchmark. This is a shared memory (SMP) implementation which runs on a single platform. Do not confuse this benchmark with:

- MP LINPACK, which is a distributed memory version of the same benchmark.
- LINPACK, the library, which has been expanded upon by the LAPACK library.

Intel provides optimized versions of the LINPACK benchmarks to help you obtain high LINPACK benchmark results on your systems based on genuine Intel® processors more easily than with the High Performance Linpack (HPL) benchmark. Use this package to benchmark your SMP machine.

Additional information on this software as well as other Intel® software performance products is available at <http://www.intel.com/software/products/>.

Contents

The Intel Optimized LINPACK Benchmark for Windows* contains the following files, located in the `.\benchmarks\linpack\` subdirectory in the Intel MKL directory (see [Table 3-1](#)):

Table 11-1 Contents of the LINPACK Benchmark

.\benchmarks\linpack\	
linpack_itanium.exe	The 64-bit program executable for a system based on Intel® Itanium® 2 processor.
linpack_xeon32.exe	The 32-bit program executable for a system based on Intel® Xeon® processor or Intel® Xeon® processor MP with or without Streaming SIMD Extensions 3 (SSE3).
linpack_xeon64.exe	The 64-bit program executable for a system with Intel® Xeon® processor using Intel® 64 architecture.
runme_itanium.bat	A sample shell script for executing a pre-determined problem set for linpack_itanium.exe. OMP_NUM_THREADS set to 8 processors.
runme_xeon32.bat	A sample shell script for executing a pre-determined problem set for linpack_xeon32.exe. OMP_NUM_THREADS set to 2 processors.
runme_xeon64.bat	A sample shell script for executing a pre-determined problem set for linpack_xeon64.exe. OMP_NUM_THREADS set to 4 processors.
lininput_itanium	Input file for pre-determined problem for the runme_itanium script.
lininput_xeon32	Input file for pre-determined problem for the runme_xeon32 script.
lininput_xeon64	Input file for pre-determined problem for the runme_xeon64 script.
win_itanium.txt	Result of the runme_itanium script execution.
win_xeon32.txt	Result of the runme_xeon32 script execution.
win_xeon64.txt	Result of the runme_xeon64 script execution.
help.lpk	Simple help file.
xhelp.lpk	Extended help file.

Running the Software

To obtain results for the pre-determined sample problem sizes on a given system, type one of the following, as appropriate:

```
runme_itanium.bat
```

```
runme_xeon32.bat
```

```
runme_xeon64.bat
```

To run the software for other problem sizes, please refer to the extended help included with the program. Extended help can be viewed by running the program executable with the `-e` option:

```
linpack_itanium.exe -e
```

```
linpack_xeon32.exe -e
```

```
linpack_xeon64.exe -e .
```

The pre-defined data input files `lininput_itanium`, `lininput_xeon32`, and `lininput_xeon64` are provided merely as examples. Different systems have different number of processors or amount of memory and thus require new input files. The extended help can be used for insight into proper ways to change the sample input files.

Each input file requires at least the following amount of memory:

```
lininput_itanium    16 GB
```

```
lininput_xeon32     2 GB
```

```
lininput_xeon64     16 GB
```

If the system has less memory than the above sample data input requires, you may need to edit or create your own data input files, as explained in the extended help.

Each sample script, in particular, uses the `OMP_NUM_THREADS` environment variable to set the number of processors it is targeting. To optimize performance on a different number of physical processors, change that line appropriately. If you run the Intel Optimized LINPACK Benchmark without setting the number of threads, it will default to the number of cores according to the OS. You can find the settings for this environment variable in the `runme_*` sample scripts. If the settings do not already match the situation for your machine, edit the script.

Known Limitations

The following limitations are known for the Intel Optimized LINPACK Benchmark for Windows*:

- Intel Optimized LINPACK Benchmark is threaded to effectively use multiple processors. So, in multi-processor systems, best performance will be obtained with Hyper-Threading technology turned off, which ensures that the operating system assigns threads to physical processors only.
- If an incomplete data input file is given, the binaries may either hang or fault. See the sample data input files and/or the extended help for insight into creating a correct data input file.

Intel® Optimized MP LINPACK Benchmark for Clusters

The Intel® Optimized MP LINPACK Benchmark for Clusters is based on modifications and additions to HPL 2.0 from Innovative Computing Laboratories (ICL) at the University of Tennessee, Knoxville (UTK). The Intel Optimized MP LINPACK Benchmark for Clusters can be used for Top 500 runs (see <http://www.top500.org>). To use the benchmark you need be intimately familiar with the HPL distribution and usage. The Intel Optimized MP LINPACK Benchmark for Clusters provides some additional enhancements and bug fixes designed to make the HPL usage more convenient, as well as explain Intel® MPI settings that may enhance performance. The `.\benchmarks\mp_linpack` directory adds techniques to minimize search times frequently associated with long runs.

The Intel® Optimized MP LINPACK Benchmark for Clusters is an implementation of the Massively Parallel MP LINPACK benchmark by means of HPL code. It solves a random dense ($real * 8$) system of linear equations ($Ax=b$), measures the amount of time it takes to factor and solve the system, converts that time into a performance rate, and tests the results for accuracy. You can solve any size (N) system of equations that fit into memory. The benchmark uses full row pivoting to ensure the accuracy of the results.

Use the Intel Optimized MP LINPACK Benchmark for Clusters on a distributed memory machine. On a shared memory machine, use the Intel Optimized LINPACK Benchmark.

Intel provides optimized versions of the LINPACK benchmarks to help you obtain high LINPACK benchmark results on your systems based on genuine Intel® processors more easily than with the HPL benchmark. Use the Intel® Optimized MP LINPACK Benchmark to benchmark your cluster. The prebuilt binaries require that you first install Intel® MPI 3.x be installed on the cluster. The run-time version of Intel MPI is free and can be downloaded from www.intel.com/software/products/cluster.

The Intel package includes software developed at the University of Tennessee, Knoxville, Innovative Computing Laboratories and neither the University nor ICL endorse or promote this product. Although HPL 2.0 is redistributable under certain conditions, this particular package is subject to the Intel MKL license.

Intel MKL has introduced a new functionality into MP LINPACK, which is called a hybrid build, while continuing to support the older version. The term "*hybrid*" refers to special optimizations added to take advantage of mixed OpenMP*/MPI parallelism. If you want to use one MPI process per node and to achieve further parallelism by means of OpenMP, use the hybrid build. In general, the hybrid build is useful when the number of MPI processes per core is less than one. If you want to rely exclusively on MPI for parallelism and use one MPI per core, use the non-hybrid build.



NOTE. The hybrid version of MP LINPACK is available only for IA-32 and Intel® 64 architectures.

In addition to supplying certain hybrid prebuilt binaries, Intel MKL supplies some hybrid prebuilt libraries to take advantage of the additional OpenMP* optimizations.



NOTE. You can use the prebuilt hybrid libraries only with Intel® MPI.

If you wish to use an MPI version other than Intel MPI, you can do so by using the MP LINPACK source provided. You can use the source to build a non-hybrid version that may be used in a hybrid mode, but it would be missing some of the optimizations added to the hybrid version.

Non-hybrid builds are the default of the source code makefiles provided. In some cases, the use of the hybrid mode is required for external reasons. If there is a choice, the non-hybrid code may be faster, although that may change in future releases. To use the non-hybrid code in a hybrid mode, use the threaded version of Intel MKL BLAS, link with a thread-safe MPI, and call function `MPI_init_thread()` so as to indicate a need for MPI to be thread-safe.

Contents

The Intel Optimized MP LINPACK Benchmark for Clusters (MP LINPACK Benchmark) includes the HPL 2.0 distribution in its entirety as well as the modifications, delivered in the files listed in [Table 11-2](#) and located in the `.\benchmarks\mp_linpack\` subdirectory in the Intel MKL directory (see [Table 3-1](#)):

Table 11-2 Contents of the MP LINPACK Benchmark

.\benchmarks\mp_linpack\	
testing\ptest\HPL_pctest.c	HPL 2.0 code modified to display captured DGEMM information in <code>ASYOUGO2_DISPLAY</code> (see details in the New Features section) if it was captured.
src\blas\HPL_dgemm.c	HPL 2.0 code modified to capture DGEMM information if desired from <code>ASYOUGO2_DISPLAY</code> .
src\grid\HPL_grid_init.c	HPL 2.0 code modified to do additional grid experiments originally not in HPL 2.0.
src\pgev\HPL_pdgesvK2.c	HPL 2.0 code modified to do <code>ASYOUGO</code> and <code>ENDEARLY</code> modifications.
src\pgev\HPL_pdgesv0.c	HPL 2.0 code modified to do <code>ASYOUGO</code> , <code>ASYOUGO2</code> , and <code>ENDEARLY</code> modifications.
testing\ptest\HPL.dat	HPL 2.0 sample <code>HPL.dat</code> modified.

Table 11-2 Contents of the MP LINPACK Benchmark

<code>.\benchmarks\mp_linpack\</code>	
<code>makes</code>	All the makefiles in this directory have been rebuilt in the Windows distribution.
<code>testing\ptimer\</code>	Some files in here have been modified in the Windows distribution.
<code>testing\timer\</code>	Some files in here have been modified in the Windows distribution.
<code>Make</code>	(New) Sample architecture makefile for nmake utility to be used on processors based on the IA-32, Intel® 64, and IA-64 architectures and Windows.
<code>bin_intel\ia32\xhpl_ia32.exe</code>	(New) Prebuilt binary for the IA-32 architecture, Windows* OS, and Intel® MPI.
<code>bin_intel\em64t\xhpl_em64t.exe</code>	(New) Prebuilt binary for the Intel® 64 architecture, Windows* OS, and Intel MPI.
<code>lib_hybrid\ia32\libhpl_hybrid.lib</code>	(New) Prebuilt library with the hybrid version of MP LINPACK for the IA-32 architecture and Intel MPI.
<code>lib_hybrid\em64t\libhpl_hybrid.lib</code>	(New) Prebuilt library with the hybrid version of MP LINPACK for the Intel® 64 architecture and Intel MPI.
<code>bin_intel\ia32\xhpl_hybrid_ia32.exe</code>	(New) Prebuilt hybrid binary for the IA-32 architecture, Windows* OS, and Intel MPI.
<code>bin_intel\em64t\xhpl_hybrid_em64t.exe</code>	(New) Prebuilt hybrid binary for the Intel® 64 architecture, Windows* OS, and Intel MPI.
<code>nodeperf.c</code>	(New) Sample utility that tests the DGEMM speed across the cluster.

Building the MP LINPACK

There are a few included sample architecture makefiles. It is recommended that you edit them to fit your specific configuration. In particular:

- Set `TOPdir` to the directory that MP LINPACK is being built in.
- Set MPI variables, that is, `MPdir`, `MPinc`, and `MPlib`.
- Specify the location of Intel MKL and of files to be used (`LAdir`, `LAinc`, `LAlib`).
- Adjust compiler and compiler/linker options.
- Specify the version of MP LINPACK you are going to build (hybrid or non-hybrid) by setting the version parameter for the `nmake` command, for example:

```
nmake arch=em64t mpi=intelmpi version=hybrid install .
```

For some sample cases, the makefiles contain values that must be common. However, you need to be familiar with building an HPL and picking appropriate values for these variables.

New Features

The toolset is basically identical with the HPL 2.0 distribution. There are a few changes that are optionally compiled in and disabled until you specifically request them. These new features are:

ASYOUGO: Provides non-intrusive performance information while runs proceed. There are only a few outputs and this information does not impact performance. This is especially useful because many runs can go hours without any information.

ASYOUGO2: Provides slightly intrusive additional performance information because it intercepts every `DGEMM`.

ASYOUGO2_DISPLAY: Displays the performance of all the significant `DGEMMs` inside the run.

ENDEARLY: Displays a few performance hints and then terminates the run early.

FASTSWAP: Inserts the LAPACK-optimized `DLASWP` into HPL's code. This may yield a benefit for Itanium® 2 processor. You can experiment with this to determine best results.

HYBRID: Establishes the Hybrid OpenMP/MPI mode of MP LINPACK, providing the possibility to use threaded Intel MKL and prebuilt MP LINPACK hybrid libraries.



WARNING. Use this option only with an Intel compiler and the Intel® MPI library version 3.1 or higher. You are also recommended to use the compiler version 10.0 or higher.

Benchmarking a Cluster

To benchmark a cluster, follow the sequence of steps below (some of them are optional). Pay special attention to the iterative steps 3 and 4. They make a loop that searches for HPL parameters (specified in `HPL.dat`) that enable you to reach the top performance of your cluster.

1. Install HPL and make sure HPL is functional on all the nodes.
2. You may run `nodeperf.c` (included in the distribution) to see the performance of DGEMM on all the nodes.

Compile `nodeperf.c` with your MPI and Intel MKL. For example:

```
icl /Za /O3 /w /D_WIN_ /I"<Home directory of MPI>\include" "<Home
directory of MPI libraries>\<MPI library>"
"<mkl directory>\em64t\lib\mkl_core.lib"
"<mkl directory>\em64t\lib\libiomp5md.lib" nodeperf.c ,
```

where *<MPI library>* is `mssmpi.lib` in the case of Microsoft* MPI and `mpi.lib` in the case of MPICH.

Launching `nodeperf.c` on all the nodes is especially helpful in a very large cluster. Indeed, there may be a stray job on a certain node, for example, 738, which is running 5% slower than the rest. MP LINPACK will then run as slow as the slowest node. In this case, `nodeperf` enables quick identification of the potential problem spot without numerous small MP LINPACK runs around the cluster in search of the bad node. It is common that after a bunch of HPL runs, there may be zombie processes and `nodeperf` facilitates finding the slow nodes. It goes through all the nodes, one at a time, and reports the performance of DGEMM followed by some host identifier. Therefore, the higher the DGEMM performance, the faster that node was performing.

3. Edit `HPL.dat` to fit your cluster needs.
Read through the HPL documentation for ideas on this. However, you should try on at least 4 nodes.
4. Make an HPL run, using compile options such as `ASYOUGO` or `ASYOUGO2` or `ENDEARLY` to aid in your search (These options enable you to gain insight into the performance sooner than HPL would normally give this insight.)

When doing so, follow these recommendations:

- Use MP LINPACK, which is a patched version of HPL, to save time in the search.
Using a patched version of HPL should not hinder your performance. That's why features that could be performance intrusive are compile-optional (and it is explained below) in MP LINPACK. That is, if you do not use the new options explained in section [Options to Reduce Search Time](#), then these changes are disabled. The primary purpose of the additions is to assist you in finding solutions. HPL requires a long time to search for many different parameters. In the MP LINPACK, the goal is to get the best possible number.
Given that the input is not fixed, there is a large parameter space you must search over. In fact, an exhaustive search of all possible inputs is improbably large even for a powerful cluster.
This patched version of HPL optionally prints information on performance as it proceeds, or even terminates early depending on your desires.

- Save time by compiling with `-DENDEARLY -DASYOUGO2` (described in the [Options to Reduce Search Time](#) section) and using a negative threshold (do not to use a negative threshold on the final run that you intend to submit as a Top500 entry). You can set the threshold in line 13 of the HPL 2.0 input file `HPL.dat`.
 - If you are going to run a problem to completion, do it with `-DASYOUGO` (see [Options to Reduce Search Time](#)).
5. Using the quick performance feedback, return to step 3 and iterate until you are sure that the performance is as good as possible.

Options to Reduce Search Time

Running huge problems to completion on large numbers of nodes can take many hours. The search space for MP LINPACK is also huge: not only can you run any size problem, but over a number of block sizes, grid layouts, lookahead steps, using different factorization methods, etc. It can be a large waste of time to run a huge problem to completion only to discover it ran 0.01% slower than your previous best problem.

There are 3 options you might want to experiment with to reduce the search time:

- `-DASYOUGO`
- `-DENDEARLY`
- `-DASYOUGO2`

Use `-DASYOUGO2` cautiously because it does have a marginal performance impact. To see DGEMM internal performance, compile with `-DASYOUGO2` and `-DASYOUGO2_DISPLAY`. These options provide a lot of useful DGEMM performance information at the cost of around 0.2% performance loss.

If you want to use the old HPL, simply omit these options and recompile from scratch (try `"nmake arch=<arch> clean_arch_all"`).

-DASYOUGO: Gives performance data as the run proceeds. The performance always starts off higher and then drops because this actually happens in LU decomposition. The `ASYOUGO` performance estimate is usually an overestimate (because LU slows down as it goes), but it gets more accurate as the problem proceeds. The greater the lookahead step, the less accurate the first number may be. `ASYOUGO` tries to estimate where one is in the LU decomposition that MP LINPACK performs and this is always an overestimate as compared to `ASYOUGO2`, which measures actually achieved DGEMM performance. Note that the `ASYOUGO` output is a subset of the information that `ASYOUGO2` provides. So, refer to the description of the `-DASYOUGO2` option below for the details of the output.

-DENDEARLY: Terminates the problem after a few steps, so that you can set up 10 or 20 HPL runs without monitoring them, see how they all do, and then only run the fastest ones to completion. `-DENDEARLY` assumes `-DASYOUGO`. You do not need to define both, although it doesn't hurt. Because the problem terminates early, it is recommended setting the

"threshold" parameter in `HPL.dat` to a negative number when testing `ENDEARLY`. There is no point in doing a residual check if the problem ended early. It also sometimes gives a better picture to compile with `-DASYOUGO2` when using `-DENDEARLY`.

Usage notes on `-DENDEARLY` follow:

- `-DENDEARLY` stops the problem after a few iterations of `DGEMM` on the blocksize (the bigger the blocksize, the further it gets). It prints only 5 or 6 "updates", whereas `-DASYOUGO` prints about 46 or so output elements before the problem completes.
- Performance for `-DASYOUGO` and `-DENDEARLY` always starts off at one speed, slowly increases, and then slows down toward the end (because that is what LU does). `-DENDEARLY` is likely to terminate before it starts to slow down.
- `-DENDEARLY` terminates the problem early with an HPL Error exit. It means that you need to ignore the missing residual results, which are wrong, as the problem never completed. However, you can get an idea what the initial performance was, and if it looks good, then run the problem to completion without `-DENDEARLY`. To avoid the error check, you can set HPL's threshold parameter in `HPL.dat` to a negative number.
- Though `-DENDEARLY` terminates early, HPL treats the problem as completed and computes Gflop rating as though the problem ran to completion. Ignore this erroneously high rating.
- The bigger the problem, the more accurately the last update that `-DENDEARLY` returns will be close to what happens when the problem runs to completion. `-DENDEARLY` is a poor approximation for small problems. It is for this reason that you are suggested to use `ENDEARLY` in conjunction with `ASYOUGO2`, because `ASYOUGO2` reports actual `DGEMM` performance, which can be a closer approximation to problems just starting.

The best known compile options for Itanium® 2 processor are with the Intel® compiler:

```
-O2 -ipo -ipo_obj -ftz -IPF_fltacc -IPF_fma -unroll -w -tpp2
```

-DASYOUGO2: Gives detailed single-node `DGEMM` performance information. It captures all `DGEMM` calls (if you use Fortran BLAS) and records their data. Because of this, the routine has a marginal intrusive overhead. Unlike `-DASYOUGO`, which is quite non-intrusive, `-DASYOUGO2` is interrupting every `DGEMM` call to monitor its performance. You should beware of this overhead, although for big problems, it is, for sure, less than 1/10th of a percent.

Here is a sample `ASYOUGO2` output (the first 3 non-intrusive numbers can be found in `ASYOUGO` and `ENDEARLY`), so it suffices to describe these numbers here:

```
Col=001280 Fract=0.050 Mflops=42454.99 (DT= 9.5 DF= 34.1  
DMF=38322.78).
```

The problem size was $N=16000$ with a blocksize of 128. After 10 blocks, that is, 1280 columns, an output was sent to the screen. Here, the fraction of columns completed is $1280/16000=0.08$. Only up to 40 outputs are printed, at various places through the matrix decomposition: *fractions*

```
0.005 0.010 0.015 0.020 0.025 0.030 0.035 0.040 0.045 0.050 0.055 0.060 0.065
0.070 0.075 0.080 0.085 0.090 0.095 0.100 0.105 0.110 0.115 0.120 0.125 0.130
0.135 0.140 0.145 0.150 0.155 0.160 0.165 0.170 0.175 0.180 0.185 0.190 0.195
0.200 0.205 0.210 0.215 0.220 0.225 0.230 0.235 0.240 0.245 0.250 0.255 0.260
0.265 0.270 0.275 0.280 0.285 0.290 0.295 0.300 0.305 0.310 0.315 0.320 0.325
0.330 0.335 0.340 0.345 0.350 0.355 0.360 0.365 0.370 0.375 0.380 0.385 0.390
0.395 0.400 0.405 0.410 0.415 0.420 0.425 0.430 0.435 0.440 0.445 0.450 0.455
0.460 0.465 0.470 0.475 0.480 0.485 0.490 0.495 0.515 0.535 0.555 0.575 0.595
0.615 0.635 0.655 0.675 0.695 0.795 0.895.
```

However, this problem size is so small and the block size so big by comparison that as soon as it prints the value for 0.045, it was already through 0.08 fraction of the columns. On a really big problem, the fractional number will be more accurate. It never prints more than the 112 numbers above. So, smaller problems will have fewer than 112 updates, and the biggest problems will have precisely 112 updates.

The *Mflops* is an estimate based on 1280 columns of LU being completed. However, with lookahead steps, sometimes that work is not actually completed when the output is made. Nevertheless, this is a good estimate for comparing identical runs.

The 3 numbers in parenthesis are intrusive *ASYOUGO2* addins. The *DT* is the total time processor 0 has spent in *DGEMM*. The *DF* is the number of billion operations that have been performed in *DGEMM* by one processor. Hence, the performance of processor 0 (in Gflops) in *DGEMM* is always DF/DT . Using the number of *DGEMM* flops as a basis instead of the number of LU flops, you get a lower bound on performance of our run by looking at *DMF*, which can be compared to *Mflops* above (It uses the global LU time, but the *DGEMM* flops are computed under the assumption that the problem is evenly distributed amongst the nodes, as only HPL's node (0,0) returns any output.)

Note that when using the above performance monitoring tools to compare different *HPL.dat* input data sets, you should beware that the pattern of performance drop off that LU experiences is sensitive to some input data. For instance, when you try very small problems, the performance drop off from the initial values to end values is very rapid. The larger the problem, the less the drop off, and it is probably safe to use the first few performance values to estimate the difference between a problem size 700000 and 701000, for instance. Another factor that influences the performance drop off is the grid dimensions (P and Q). For big problems, the performance tends to fall off less from the first few steps when P and Q are roughly equal in value. You can make use of a large number of parameters, such as broadcast types, and change them so that the final performance is determined very closely by the first few steps.

Using these tools will greatly assist the amount of data you can test.

Intel® Math Kernel Library

Language Interfaces

Support



[Table A-1](#) shows language interfaces that Intel® Math Kernel Library (Intel® MKL) provides for each function domain, and [Table A-2](#) lists the respective header files. However, Intel MKL routines can be called from other languages using mixed-language programming. For example, see [Mixed-language Programming with Intel® MKL](#) on how to call Fortran routines from C/C++.

Table A-1 Language Interfaces Support

Function Domain	FORTRAN 77 interface	Fortran 90/95 interface	C/C++ interface
Basic Linear Algebra Subprograms (BLAS)	Yes	Yes	via CBLAS
BLAS-like extension transposition routines	Yes		Yes
Sparse BLAS Level 1	Yes	Yes	via CBLAS
Sparse BLAS Level 2 and 3	Yes	Yes	Yes
LAPACK routines for solving systems of linear equations	Yes	Yes	†
LAPACK routines for solving least-squares problems, eigenvalue and singular value problems, and Sylvester's equations	Yes	Yes	†
Auxiliary and utility LAPACK routines	Yes		†
Parallel Basic Linear Algebra Subprograms (PBLAS)	Yes		
ScaLAPACK routines	Yes		†
DSS/PARDISO* solvers	Yes	Yes	Yes
Other Direct and Iterative Sparse Solver routines	Yes	Yes	Yes
Vector Mathematical Library (VML) functions	Yes	Yes	Yes
Vector Statistical Library (VSL) functions	Yes	Yes	Yes
Fourier Transform functions (FFT)		Yes	Yes
Cluster FFT functions		Yes	Yes

Table A-1 Language Interfaces Support (continued)

Function Domain	FORTRAN 77 interface	Fortran 90/95 interface	C/C++ interface
Trigonometric Transform routines		Yes	Yes
Fast Poisson, Laplace, and Helmholtz Solver (Poisson Library) routines		Yes	Yes
Optimization (Trust-Region) Solver routines	Yes	Yes	Yes
GMP* arithmetic functions			Yes
Service routines (including memory allocation)			Yes

† Supported using a mixed language programming call. See [Table A-2](#) for the respective header file.

[Table A-2](#) lists available header files for all Intel MKL function domains.

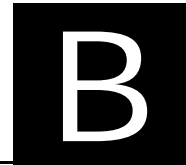
Table A-2 Include Files

Function domain	Include files	
	Fortran	C or C++
All function domains	<code>mkl.fi</code>	<code>mkl.h</code>
BLAS Routines	<code>blas.f90</code> <code>mkl_blas.fi</code>	<code>mkl_blas.h</code>
BLAS-like Extension Transposition Routines	<code>mkl_trans.fi</code>	<code>mkl_trans.h</code>
CBLAS Interface to BLAS		<code>mkl_cblas.h</code>
Sparse BLAS Routines	<code>mkl_splblas.fi</code>	<code>mkl_splblas.h</code>
LAPACK Routines	<code>lapack.f90</code> <code>mkl_lapack.fi</code>	<code>mkl_lapack.h</code>
ScaLAPACK Routines		<code>mkl_scalapack.h</code>
All Sparse Solver Routines	<code>mkl_solver.f90</code>	<code>mkl_solver.h</code>
• PARDISO	<code>mkl_pardiso.f77</code> <code>mkl_pardiso.f90</code>	<code>mkl_pardiso.h</code>
• DSS Interface	<code>mkl_dss.f77</code> <code>mkl_dss.f90</code>	<code>mkl_dss.h</code>
• RCI Iterative Solvers	<code>mkl_rci.fi</code>	<code>mkl_rci.h</code>
• ILU Factorization		
Optimization Solver Routines	<code>mkl_rci.fi</code>	<code>mkl_rci.h</code>
Vector Mathematical Functions	<code>mkl_vml.f77</code> <code>mkl_vml.fi</code>	<code>mkl_vml.h</code>

Table A-2 Include Files (continued)

Function domain	Include files	
	Fortran	C or C++
Vector Statistical Functions	mkl_vml.f77 mkl_vs1.fi	mkl_vs1.h
Fourier Transform Functions	mkl_dfti.f90	mkl_dfti.h
Cluster Fourier Transform Functions	mkl_cdft.f90	mkl_cdft.h
Partial Differential Equations Support Routines		
• Trigonometric Transforms	mkl_trig_transforms.f90	mkl_trig_transforms.h
• Poisson Solvers	mkl_poisson.f90	mkl_poisson.h
GMP interface		mkl_gmp.h
Service routines		mkl_service.h
Memory allocation routines		i_malloc.h
MKL examples interface		mkl_example.h

Support for Third-Party Interfaces



This appendix describes in brief certain interfaces that Intel® Math Kernel Library (Intel® MKL) supports.

GMP* Functions

Intel MKL implementation of GMP* arithmetic functions includes arbitrary precision arithmetic operations on integer numbers. The interfaces of such functions fully match the GNU Multiple Precision* (GMP) Arithmetic Library. For specifications of these functions, please see <http://www.intel.com/software/products/mkl/docs/gnump/WebHelp/>.

If you currently use the GMP* library, you need to modify `INCLUDE` statements in your programs to `mk1_gmp.h`.

FFTW Interface Support

Intel MKL offers two collections of wrappers being the FFTW interface (www.fftw.org) superstructure to be used for calling the Intel MKL Fourier transform functions. These collections correspond to the FFTW versions 2.x and 3.x and the Intel MKL versions 7.0 and later.

These wrappers enable developers whose programs currently use FFTW to gain performance with the Intel MKL Fourier transforms without changing the program source code. See the *"FFTW to Intel® MKL Wrappers"* appendix in the *Intel MKL Reference Manual* for details on the use of the wrappers.

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