Taming Monte Carlo with Intel FPGA Libraries

Intel Programmable Solutions Group (PSG)

Monte Carlo is Used to Solve Many Problems



Monte Carlo accounts for greater than 70% of compute in Finance

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The Strengths and Weaknesses of Monte Carlo

Strengths

- 1. Simple and flexible
- 2. Parallelizable
- 3. Solves high dimensional problems

Weaknesses

- 1. Inefficient compared to other approaches
- 2. Requires extreme heterogeneity of models, applications and platforms





Intel's Approach to Overcome Monte Carlo Weaknesses



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