

Parallel Implementation of Large Scale Agent-based Models in Economics

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The Computational Science and Engineering Department

- STFC (Science and Technology Facilities Council) has two main Laboratories with around 1500 staff in total:
 - Daresbury Laboratory (near Warrington) and at
 - the Rutherford Appleton Laboratory (near Oxford)
- Computation Science & Engineering has around 100 research and support staff
- Development and application simulation codes
 - Usually collaborating with Universities
 - Emphasis on high performance
- Interests in Science and Engineering





Large Scale Facilities at the Rutherford Appleton Laboratory

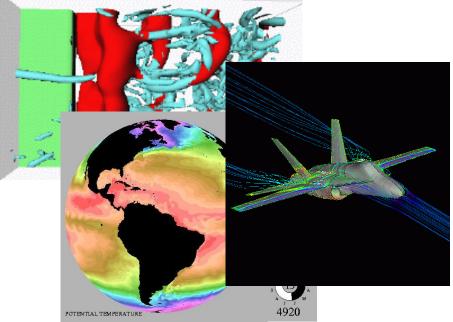
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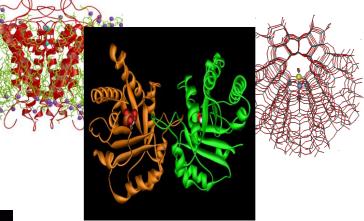




Computational Science & Engineering

- Material Sciences
- Life Sciences
- Systems Biology



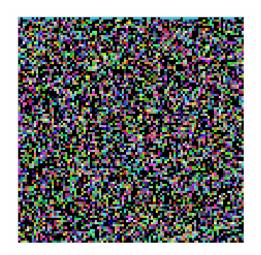


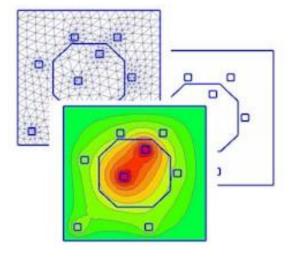
- Computational Engineering
- Ocean/Climate Modelling
- Advanced Algorithms
- Numerical Analysis
- Software Engineering
- Novel Hardware



Software Engineering Group

- Software Engineering Support Programme (SESP)
 - Practical/Pragmatic software engineering methods
 - Development of software engineering tools
 - Education workshop, seminars, tech reports...
- Intelligent Agent Technology
 - Agent-based frameworks and algorithm
 - Biological Systems
 - EURACE EU Economic Modelling





- Applications
 - CFD
 - Heat transfer
 - Electromagnetics
 - Semi-conductors
 - Space detectors
- Parallel Algorithms





Acknowledgements

This research is funded by the European Union via the EURACE project (No 035086) which aimed to build a large scale agent-based model of the European economy to aid economic policy design.

The project required the development of an integrated multi-agent model of economic and financial markets and the development of software techniques and a software platform for large-scale agent-based economic simulations.







Acknowledgements

The EURACE Project Partners:

- Economics/Finance
 - Università degli Studi di Genova (UG) Italy (*Coordinator*)
 - Universitaet Bielefeld (UNIBI) Germany
 - Université de la Méditerranée (GREQAM) France
 - Università Politecnica della Marche (UPM) Italy
- Software Engineering:
 - University of Sheffield (USFD) UK
 - Università degli Studi di Cagliari (UNICA) Italy
 - STFC Computational Science & Engineering Dept (STFC) UK
 - National Research Institute of Electronics and Cryptology (UEKAE) Turkey



Why High Performance Computing?

- Implementing software on an high performance system is difficult and time consuming so there must be a good reasons to embark on the task:
 - Application can not be run on a conventional computing system – insufficient power and/or memory:
 - Agent population to large (m/p)
 - Agents are too complex (m/p)
 - Number of simulations to large (p)
 - → Policy experiments
 - → Validation process
 - → Optimisation



Some Issues in High Performance Computing

- Parallel systems are in constant development
- Their hardware architectures are ever changing
 - simple distributed memory on multiple processors
 - share memory between multiple processors
 - hybrid systems -
 - → clusters of share memory multiple processors
 - → clusters of multi-core systems
 - the processors often have a multi-level cache system



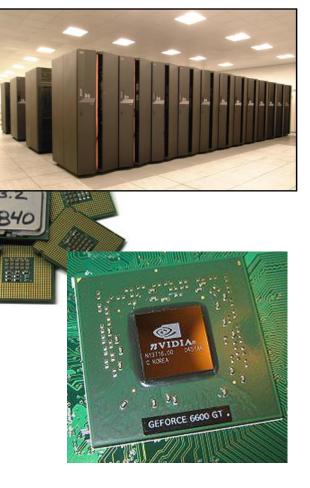
Some More Issues in High Performance Computing

- Most have high speed multi-level communication switches
- Cloud/GRID architectures are now being used for very large simulations
 - many large high-performance systems
 - loosely coupled together over the internet
 - Specialised programming interfaces no standards
- Performance can be improved by optimising to a specific architecture
- Can very easily become architecture dependent
- Cost most serious HPC machines can be very expensive



Computing Systems

- Workstations/Desktop Systems:
 - Multi-core processors (4,8....)
 - Add-on processors (GPGPU..)
- High Performance Computing (HPC) Systems:
 - Large multi-processor system (thousands of processors)
 - Coupled Multi-core systems
 - Complex communications hardware
 - Specialised attached processors (vector units, cells..)



Parallelism does not come for free!!

- Cannot magically transform a program to run efficiently on a parallel system
- Algorithm must be suitable for parallelisation

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- There are such things as non-parallelisable algorithms
- Elements of work must localised minimal dependencies on other task!
- Communication and synchronisation between processors significant overheads – so communication between task must be minimised





- An agent-based modelling framework
- Initially developed by Simon Coakley (University of Sheffield). Extended in collaboration with STFC.
- Originally targeted at biological systems
- Developed further under the EURACE project:
 - Now support larger class of models (e.g. economic models)
 - Extension of the X-Machine Markup Language (XMML)
 - Optimised performance (serial and parallel)
 - Ported to various HPC machines (supercomputers) and Operating Systems

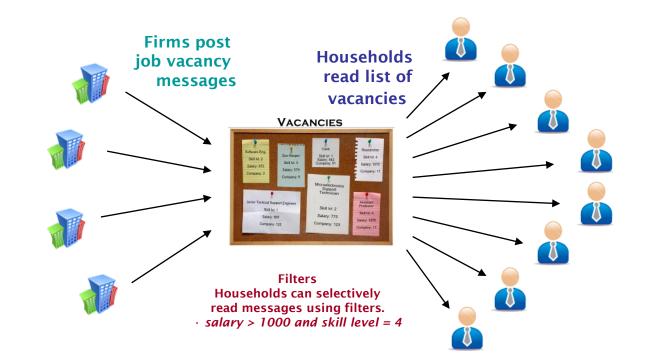


How is FLAME different?

- It is a generic ABM program generator
- It has been design with HPC in mind written in C using MPI to manage communications
- Components are: model parser, a template library and a run-time library
- Uses a model definition written a dialect of XML together with user provided C code for agent functions
- It uses the concept of *Message Boards* for inter-agent communication
- Uses an agent dependency graph to schedule and optmise agent function (state change) activations
- Generates: the application and builder files for serial and parallel execution



Message Boards

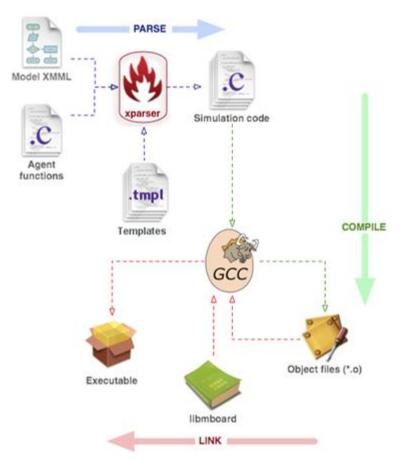


- All inter-agent communications are through messages boards
- There is a message board each message type within the model
- Messages only have two states *read* or *write* (*no read/write*).
- The message board library (libmboard) manages these



The FLAME Process

- Input from the modeller:
 - Model XMML file
 - C-code for functions
- Input from FLAME
 - Template file
 - Header files
- Output from FLAME
 - Applications code
 - State diagram





Creating a model

- What do we need to define:
- Agents
 - Memory
 - Behaviour functions/states/communications
- Messages (information flow between agents)
- Optional extras
 - Environment constants
 - Custom data types
 - Custom time units



Specifying a Model using XMML

- XMML is a dialect of XML (X-Machine Agent Mark-up Language)
- Standard set of XML tags
- Simple editable text file
- File has three main sections: models, environment, agents and messages
- EURACE develop a tool set to help model developers and users



XMML - Overall Structure

```
<xmodel >
  <name>circles</name>
  <models>
    <model>.... </model>
  </models>
  <environment>
    <constants>.... </constants>
    <functionfiles>.... </functionfiles>
    <timeUnits>.... </timeUnits>
  </environment>
  <agents>
    <xagent>.... </xagent>
  <messages>
    <message>.... </message>
  </messages>
</xmodel>
```



Programmers FLAME API

- Interface to agents and Framework
- Sending & receiving messages
 - → get_next_<message name>_message
 - → add_<message name>_message
- Accessing agent memory
 - → get_<variable>
 - → set_<variable>
- Creating & removing agents



Application Programmers Interface

The programmers interface to agent memory and to message board information is through the FLAME Programmers API. *Example 1*: Circle agent with memory of *x*, y, id and *radius* communicating through the *location* message.

int outputdata()

{

}

```
double x, y, radius;
int id;
```

```
x = get_x(); y = get_y();
id = get_id(); radius = get_radius();
```

```
add_location_message(id, (radius * 3), x, y, 0.0);
```

return 0;



Application Programmers Interface

```
Example 2: Circle agent get-ing and set-ing memory values x,
y, fx and fy using API functions.
```

```
int move()
```

{

}

```
double fx, fy;
```

```
fx=get_fx();
fy=get_fy();
```

```
set_x(fx);
set_y(fy);
```

```
return 0;
```



API - MACROS

The FLAME parser generates predefined macros which allow the programmer to generate loops over message boards.

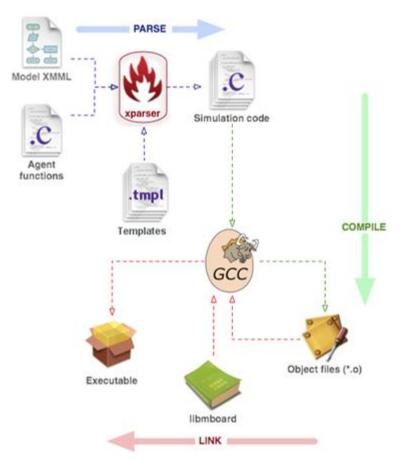
Example 3: A loop to scan over *LOCATION* message board

#define FINISH_LOCATION_MESSAGE_LOOP }



The FLAME Process

- Input from the modeller:
 - Model XMML file
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Two simple models

C@S Model

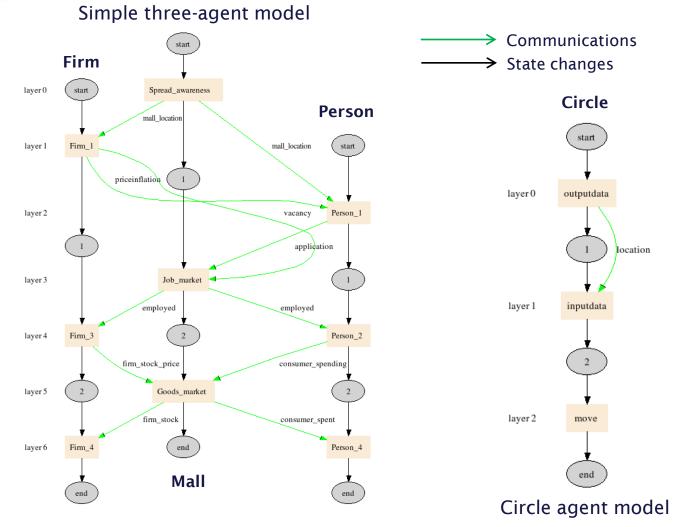
- mix of agents: Malls, Firms, People
- a mixture of state complexities
- all have position data
- agents have range of influence
- 9 message types
- 9 functions

Circles Model

- very simple agent
- all have position data
- x, y, fx, fy, radius in memory
- moves by repulsion from neighbours
- 1 message type
- 3 functions



Dependency Graphs



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Issues with HPC and FLAME

- FLAME is a applications generator
- Parallelism is hidden in the XML model and the modeller provided C-code – this is in term of agent locality or population groupings
- Inter-agent communications captured in XML
 - In agent function descriptions
 - In message descriptions
 - The frequency of messages is not known
- The *agent functions* are the computational load
 - Their weight not known until run time
 - They could be fine or course grained
 - Their activation is irregular not lock stepped

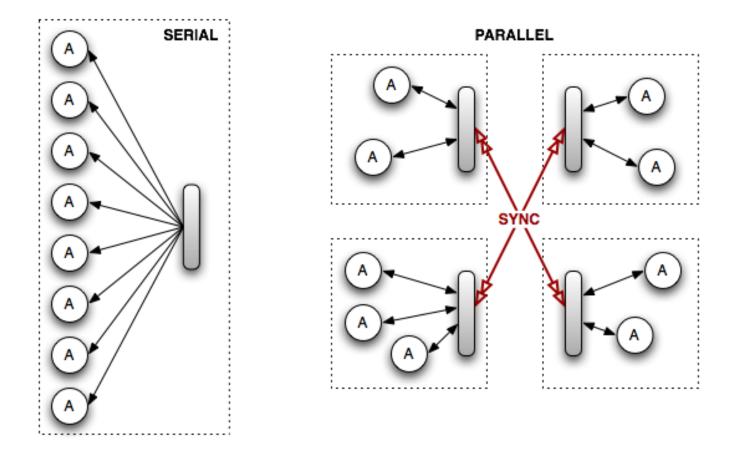


Parallel Implementation

- Based on :
 - the distribution of agents *computational load*
 - distribution of message boards (MB) *data load*
- Agents only communicate via MBs
- Cross-node message information is made available to agents by message board synchronisation
- FLAME uses MPI to manage inter-node communications
- Communication between nodes are minimised
 - Multi-threading on computation and communication
 - Message filtering
 - Domain/group halos



Parallelism in FLAME





Initial Problem Distribution

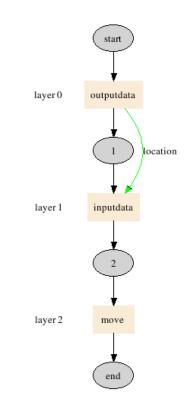
- The goal of using a high performance parallel computer is to minimise the time taken to perform a simulation.
- We must balancing the use of resources available to achieve this
- Some issues:
 - communicating between processors takes time
 - communication must overlap computation
 - the model must contain parallelism
 - the model must be sufficiently large
- Using all the available processors is not the solution



A Very Simple Model

The circle agent is our basic test agent

- Very simple agents zero size points in 2D space
- all have a 2D (x, y) positional data
- all have a *radius* of influence
- values of x, y and radius are in memory
- they move by repulsion from neighbours
- there is only 1 message type
- there are 3 functions



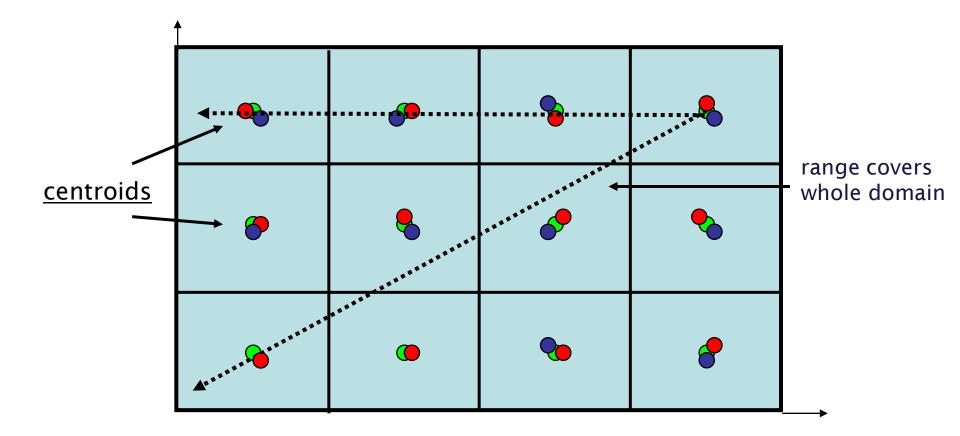


Model Partitioning

- Round-robin: simple agent by agent allocation
 - partitions are given a geometry
 - agents are allocated to partition's centroid
 - agents distributed for load balance
- Geometric: based on prime factors
 - using position as separator
 - partitions are defined uniformly over x and y space
 - for prime numbers x is preferred direction
 - could be used of multi-variable separators

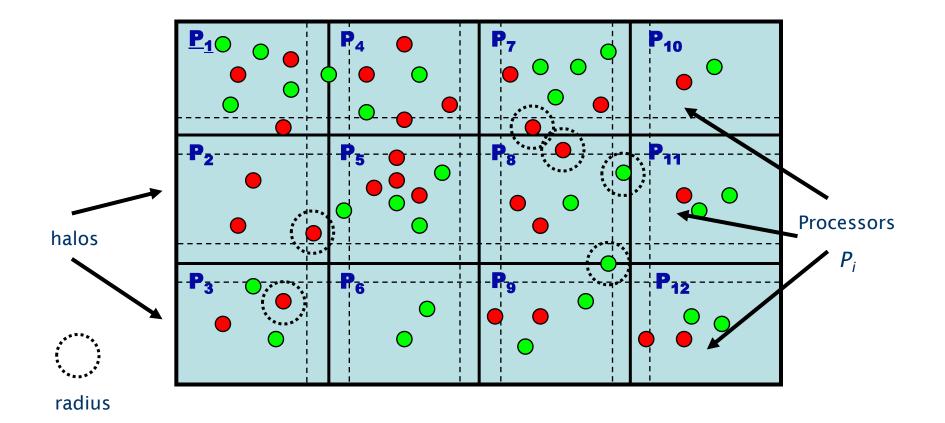


Round-Robin Partitioning





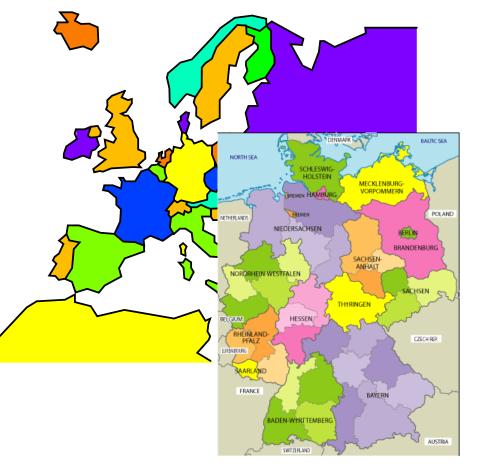
Geometric Partitioning





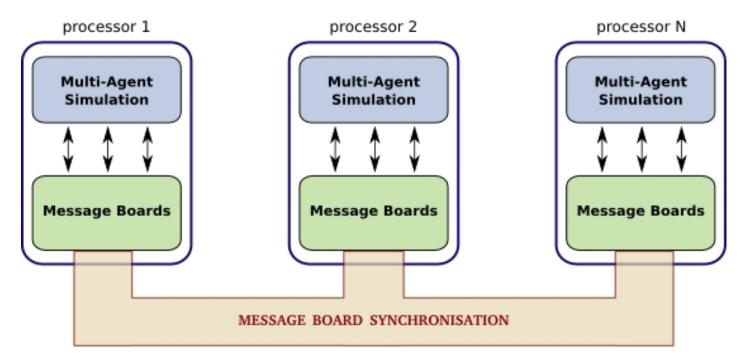
Partitioning by Region

- For economics geographical regions seem to be natural
- We still need to understand the agent interaction the work they perform – the communication and computation load
- Very difficult in unsteady multi-agent systems
- Multiple agent weights
- Start with a static analysis!





Parallelism in FLAME



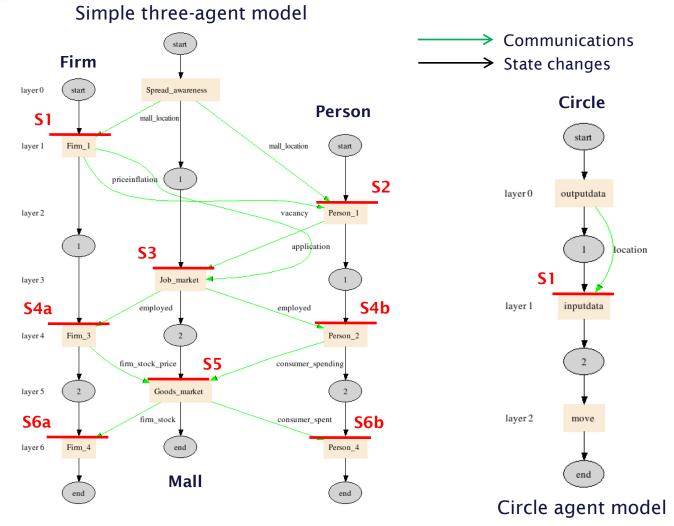
Parallel agents grouped on parallel nodes.

Messages synchronised across nodes as necessary

Message board library allows both serial and parallel versions to work



Dependency Graphs





Message Filtering

 The XMML *filter* provides a way of selecting only the required data is transferred

<function><name>inputdata</name>

<currentState>1</currentState>

<nextState>2</nextState>

<inputs><input>

<messageName>location</messageName>

<filter>

<lh>><value>a.id</value></lh>>

<op>NEQ</op>

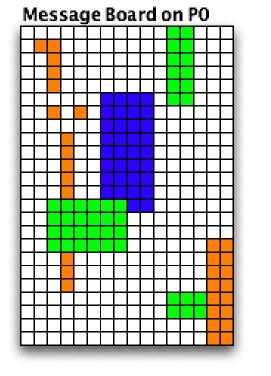
<rhs><value>m.id</value></rhs>

</filter>

</input></inputs>

</function>

- Used to control scanning loops
- Used in message board synchronisation







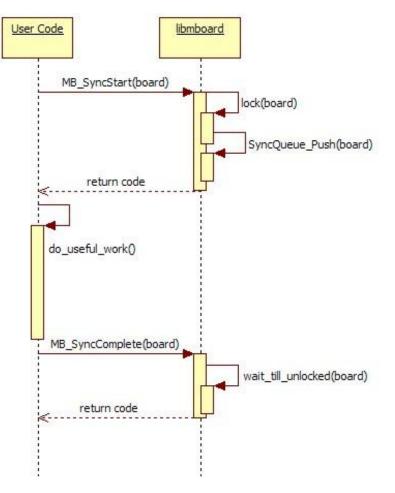
Message Board Synchronisation

- At these critical points we need to synchronise the message information
- To continue every agent must have in place the information it needs before the simulation can continue
- Local message boards must be updated with necessary current information
- In its simplest form synchronisation by full replication of all messages within each node – cannot be done in large populations – insufficient memory
- We only transfer the information required as defined in the model XMML.



Multi-threading

- Synchronisation is a potential bottleneck as the simulation must wait for inter-node communication
- To reduce this problem libmboard runs multiple threads:
 - one for communication data transfer
 - one for computation doing agent based work
- MB_SyncStar and MB_SyncComplete control this process





Parallel Platforms

- The FLAME framework has been successfully ported to various HPC systems:
 - SCARF 360x2.2 GHz AMD Opteron cores, 1.3TB total memory
 - HAPU 128x2.4 GHz Opteron cores, 2GB memory / core
 - NW-Grid 384x2.4 GHz Opteron cores, 2 or 4 GB memory/core
 - HPCx 2560x1.5GHz Power5 cores, 2GB memory / core
 - Legion (Blue Gene/P) 1026xPowerPC 850 MHz; 4,096 cores
 - HECToR (Cray XT4) 1416xQuad Core Opterons, 2GB / core, 22,656 cores
 - Leviathan (UNIBI) 3xIntel Xeon E5355 (Quad Core), 24 cores

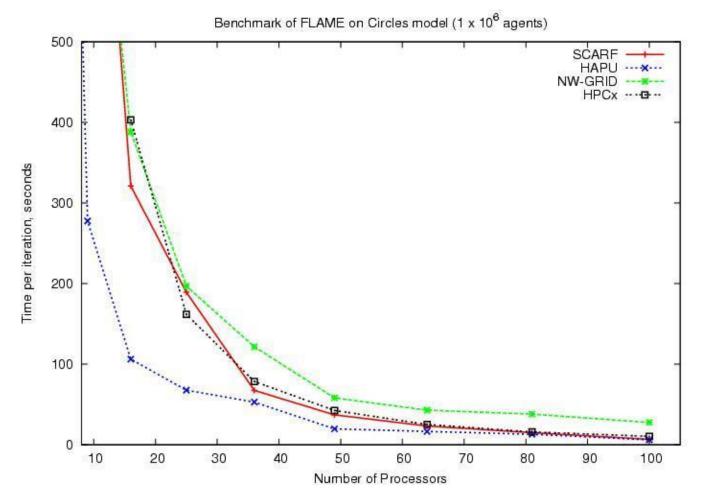


Verification and Validation

- It is important to ensure that applications generated by the FLAME framework execute correctly in both their serial and parallel modes.
- A set of simple test models and problems have been developed based on the Circles agent:
 - Test 1: single Circles agent type; Initial population of no agents.
 - Test 2: single Circles agent type; Initial population of one agent at (0,0).
 - Test 3: Two Circles agent type; Initial population of agents at (-1,0) and (+,0).
 - Test 4: Four Circles agent type; Initial population of one agent at (+/-1,+/-1).
 - Test 5: Four Circles agent type; Initial population of one agent at (0,+/-1) and (+/-1,0).
 - Test 6: Four Circles agent type; Initial population of one agent at random positions.
- In each of these models the expected results can be specified and they can provide a very simple check of the correctness serial and parallel implementations.



Circles Model (1 Million Agents)

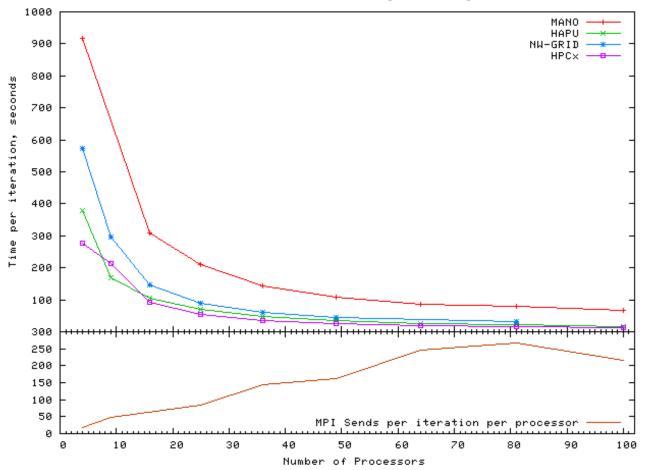


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C@S Model (124,000 agents)

Benchmark of C@S model using 124,000 agents





What we don't know!

- Size of agent population agent could be created and/or destroyed
- Granularity of agents
 - Is there a large computational load
 - How often do they communicate
- Inherent parallelism (locality) in model
 - Are the agents in groups
 - Do they have short range communication

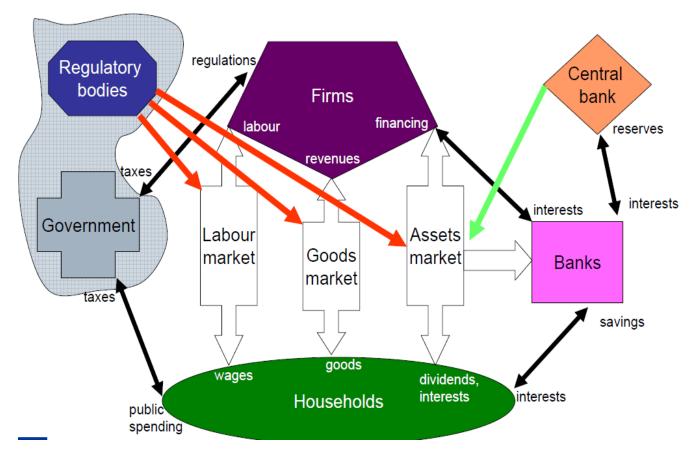


The EURACE Model

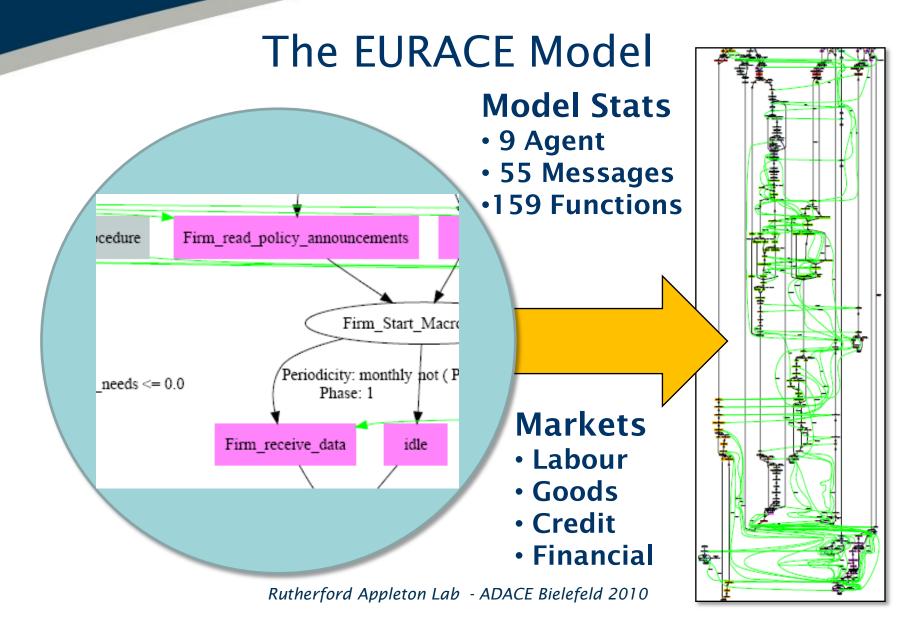
- The main goal of EURACE was to develop:
 - an agent-based software platform for European economic policy design with heterogeneous interacting agents
 - discover new insights from a bottom up approach to economic modeling and simulation.
 - multi-agent
 - multi-market
 - regional and global effects



EURACE markets and their interactions









EURACE Agent Populations

- Default unit of population
- 5 fixed national agents
- 4 regional agent groups
- Larger populations are cloned using the this basic population unit and replicating the regional agents

Agent type	Number of agents
National	
Government	1
Central_Bank	1
Clearinghouse	1
Eurostat	1
IGFirm	1
Regional	
Mall	1
Bank	2
Firm	80
Household	1600



Performance analysis tools

 Two types of analysis tools have been developed for FLAME generated applications: *static* and *dynamic*. Static analysis tools process the model XMML and the C-code. The dynamic analysis tools provide information on the code during execution.

• Static Analysis Tools:

- Analyses_model.py : a static analysis of the FLAME model which gives detailed information on the components of a model: agent, function and messages types, number and sizes, a static communications table, a weighted communications table.
- Check_message_consistency.py : a static consistency checker which compares the XMML definition with C code and ensures that the number and usage of messages is consistent.



Performance analysis tools

• Dynamic Analysis Tools:

- The MM Package : The MM package is a dynamic to monitor message tracing in the simulation. It is a set additional directives included in the FLAME Templates which embedded in the application code that monitor all message tracing and outputs to an SQL data base. The data base can be post processed by the developed to assess the message tracing in the model.
- The Time Package : The Timer package is a collection of timing utilities which allow detailed timing analysis of any FLAME generated application. The Timer package has been used to measure elapsed CPU time for functions and message board synchronisations.



Tools for Performance Analysis

- We need to assess the performance overhead of the FLAME Framework: message management; iterator creation and use; data input and output.
- The Timer Package is used to monitor the main message board activities.
- A FLAME uses multiple threads for computation and communication. FLAME attempts to overlap computational and communication. We test non-overlapped and overlapping overheads.



Static Analysis

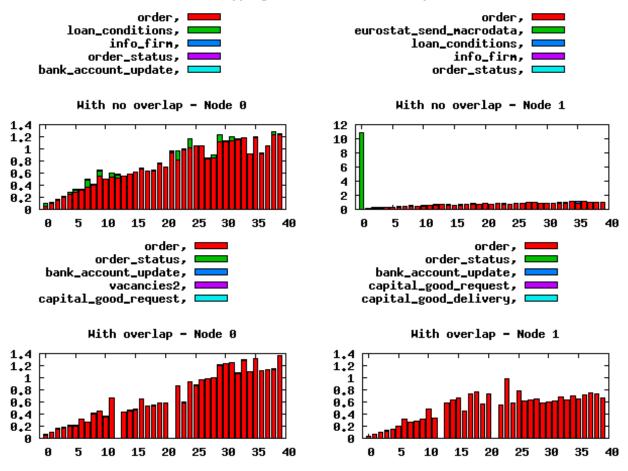
		0	1	2	3	4	5	6	7	8
Firm	0	0.000	0.000	2.857	1.429	1.464	10.000	2.143	1.464	4.286
Central_Bank	1	0.000	0.000	0.000	0.000	0.036	0.000	0.000	0.000	0.036
Clearinghouse	2	2.143	0.000	0.000	0.000	1.429	0.714	0.000	0.000	0.000
IGFirm	3	1.429	0.000	0.000	0.000	0.036	0.714	0.000	0.000	0.714
Government	4	0.714	2.143	1.429	0.714	0.000	1.464	0.000	0.000	0.714
Household	5	6.464	0.000	0.714	0.000	2.179	0.000	1.429	0.036	0.714
Mall	6	0.714	0.000	0.000	0.000	0.000	2.857	0.000	0.036	0.000
Eurostat	7	0.036	0.036	0.000	0.000	0.714	0.000	0.000	0.000	0.000
Bank	8	1.429	1.429	0.000	0.000	0.036	0.714	0.000	0.000	0.000

Weighted Communications Matrix



Effects of multi-threading

Effect of overlapping Communication and Computation





Information from MM Package

Writing					
Message Name	Counts				
order	57,557				
bank_account_update	1,551				
job_application	666				
job_application2	552				
order_status	337				
accepted_consumption_1	274				
consumption_request_1	274				
tax_payment	62				
hh_subsidy_notification	60				
hh_transfer_notification	60				

Reading					
Message Name	Counts				
order	2,935,407				
quality_price_info_1	13,700				
info_firm	7,850				
accountInterest	6,000				
dividend_per_share	3,000				
bank_account_update	1,551				
job_application	666				
vacancies	666				
job_application2	552				
vacancies2	552				



Serial Performance

Function	Time (s)	%
ClearingHouse_receive_orders_and_run	82.81	72.00
Household_stock_beliefs_formation	25.32	22.00
Household_send_orders	2.06	1.70
Household_bond_beliefs_formation	0.44	0.38
Household_rank_and_buy_goods_1	0.42	0.36
Firm_read_job_applications_send_job_offer_or_rejection	0.37	0.32
Household_update_its_portfolio	0.16	0.14
Household_receive_dividends	0.11	<0.10
Household_receive_info_interest_from_bank	0.09	<0.10
Household_send_account_update	0.09	<0.10

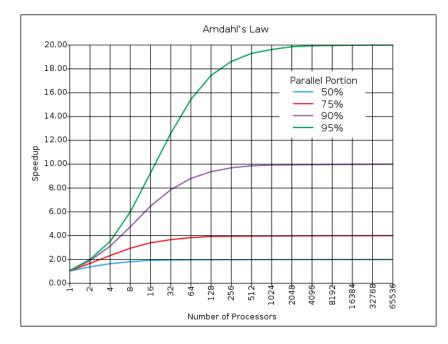
Initial performance analysis

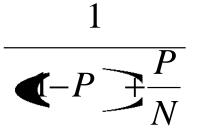
Function	Time (s)	%
Household_stock_beliefs_formation	245.78	61.00
Household_send_orders	46.44	11.00
ClearingHouse_receive_orders_and_run	41.76	10.00
Household_bond_beliefs_formation	4.98	1.20
Household_update_its_portfolio	1.48	0.30
Household_rank_and_buy_goods_1	1.04	0.28
Household_rank_and_buy_goods_2	0.90	0.22
Household_receive_dividends	0.80	0.20
Household_receive_info_interest_from_bank	0.79	0.20
Firm_read_job_applications_send_job_offer_or_rejection	0.62	0.15

Performance analysis after initial optimisation



Amdahl's Law





Where *N* is the number of processors and *P* the fraction of the code that can be parallelised.

As $N \rightarrow \infty P/N \rightarrow 0$ and the (1-P) term dominates. The proportion of serial code dominates the parallel performance.

Parallel Performance

	Function	Time (s)	%
	Household_send_orders	2083.30	14.2
	Household_stock_beliefs_formation	211.14	1.4
	order	137.02	0.9
Node 0: Performance analysis of agent functions	Household_receive_dividends	104.89	0.7
	Household_receive_data	43.66	0.3
	Household_receive_info_interest_from_bank	37.16	0.3
	Household_update_its_portfolio	34.56	0.2
	Firm_read_stock_transactions	17.74	0.1
	Household_rank_and_buy_goods_1	16.10	0.1

Function	Time (s)	%
ClearingHouse_receive_orders_and_run	5125.29	35.0
Household_send_orders	2067.41	14.1
Household_stock_beliefs_formation	222.10	1.5
Household_receive_dividends	104.26	0.7
order	75.31	0.5
Household_receive_data	43.50	0.3
Household_receive_info_interest_from_bank	37.06	0.3
Household_update_its_portfolio	34.41	0.2
Household_rank_and_buy_goods_1	16.49	0.1

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Node 1: Performance analysis of agent functions



Gustafson's Law

 Gustafson's law addresses scaling to match availability of computing power as the machine size increases.

$$S(N) = N - \alpha \bullet (N - 1)$$

where α is the serial fraction and *N* the number of processors.

 It removes the fixed problem size or fixed computation load on the parallel processors: instead, he proposed a fixed time concept which leads to scaled speed up for larger problem sizes (i.e. weak or soft scaling).



Parallel Performance

Model	Regions per Processor	No. of Agents	Time (0.02)	Time (0.01)	Time (0.005)	Time (0.0)
10R_10P	1	16,844	9.790	3.716	1.840	0.232
20R_10P	2	33,684	61.712	33.914	9.671	0.682
30R_10P	3	50,524	453.321	144.203	59.872	1.344
40R_10P	4	67,364	854.781	254.785	107.772	1.707
50R_10P	5	84,204	2083.108	578.451	305.411	2.605
60R_10P	6	101,044		262.061	107.489	3.535
70R_10P	7	117,884		101.094	55.440	4.504
80R_10P	8	134,724		76.171	30.587	5.739
90R_10P	9	151,564		73.339	41.525	6.660
100R_10P	10	168,404		97.151	96.784	8.174
200R_10P	20	336,804			361.985	25.716
300R_10P	30	504,712				64.041

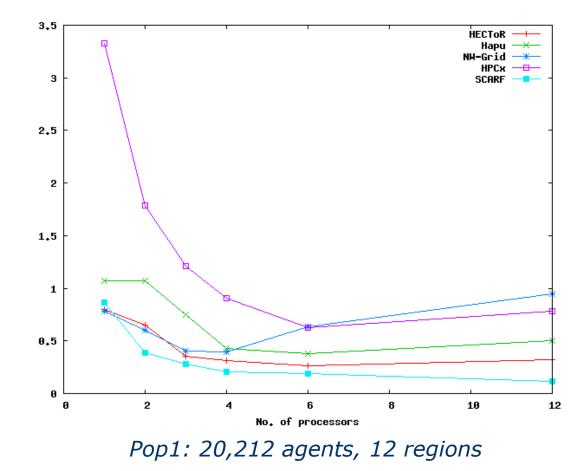


Serious Parallel Performance

- We have used two test models each with two different populations in our testing:
 - Population 1:
 - → 20,212 agents, 12 regions
 - → Run on 1, 2, 3, 4, 6 and 12 processors
 - Population 2:
 - → 101,044 agents, 60 regions
 - → Run on 5, 10, 15, 20, 30 and 60 processors
- The value of *trading_activity* also been varied.

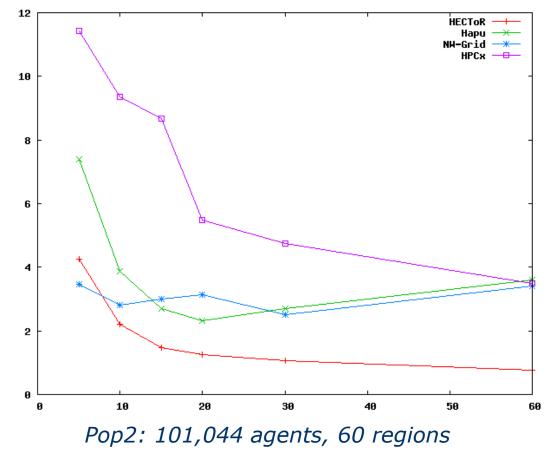


EURACE Results – Pop1





EURACE Results – Pop2



Rutherford Appleton Lab - ADACE Bielefeld 2010



Some observations

- We do get limited improvement of performance
- The performance is very model dependent
 - the serial component of the model
 - the *weight* of each agent task
- Performance is very architecture dependent
 - the speed of the processors
 - the speed of the interconnect
 - the size of the available memory
- It is difficult for modellers to express the parallelism in their applications



Research Issues

A short list of research subjects:

- definition and use of message filtering
- optimisation of scheduling from task graph
- generating communications overlap
- maintaining load balance over the system
- detecting serialism in the model and transforming
- coupling models with computational steering
- Use of multi-core processors and GPUs using OpenMP or OpenCL/CUDA
- Verification and Validation methods and tools
- Use of in-complete data try to carry on regardless!



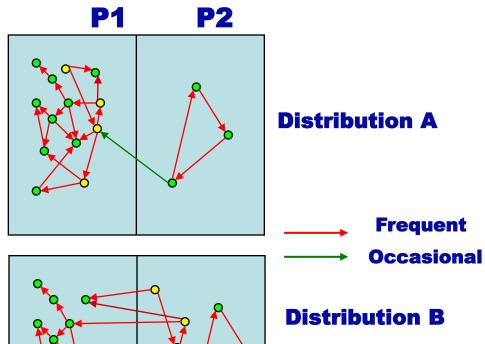
Dynamic Load Balancing

- Goal to move agents between compute nodes:
 - reduce overall elapsed time
 - increase parallel efficiency
- There is an interaction between computational efficiency and overall elapsed time
- The requirements of communications and load may conflict!



Balance - Load vs. Communication

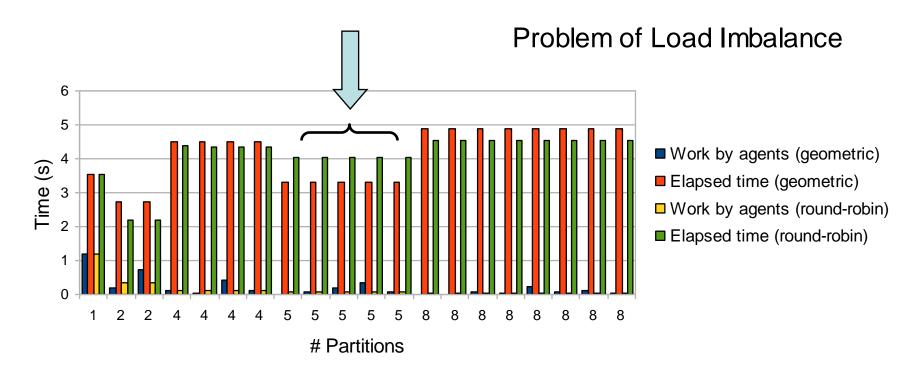
- Distribution A
 - P1: 13 agents
 - P2: 3 agents
 - P2 <--> P1: 1 channel
- Distribution B
 - P1: 9 agents
 - P2: 7 agents
 - P1 <--> P2: 6 channels





Moving Wrong Agents

Moving wrong agents could increase elapsed time





Conclusions

- FLAME has proven to be a very versatile program generator for agent-based applications
- The FLAME overhead in both the serial and parallel implementations of FLAME applications is acceptably small - ~5% of total elapsed time
- The parallel performance of the FLAME application is very dependent of the inherent locality expressed in the model and the architecture of the target hardware
- By using parallelisation techniques we have successfully run populations of 500,000 agents
- To gain the best possible performance the modeller must understand and exploit the nature of parallel computing



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Based on Publications/Reports

- C. Greenough, DJ Worth, LS Chin: An approach to the parallel implementation for multi-agent systems, Rutherford Appleton Laboratory Technical Report, Jul 2010
- C. Greenough, DJ Worth, LS Chin: **Parallel Optimisation of the EURACE**
- Agent-Based Economic Model, Rutherford Appleton Laboratory Technical Report, Jul 2010
- C. Greenough, DJ Worth, LS Chin, M. Holcome and S Coakley, Exploitation of High Performance Computing in the FLAME Agent-Based Simulation Framework (CCEF 2008), Rutherford Appleton Laboratory Technical Report RAL-TR-2009-022, Jul 2009
- C. Greenough, DJ Worth, LS Chin: Porting of agent models to parallel computers, Deliverable D1.4, EURACE Project, 2006
- C. Greenough, DJ Worth, LS Chin: Porting of agent models to parallel computers, Deliverable D8.4, EURACE Project, 2009