

# Software-Framework ug 4 - Geometric MultiGrid Scaling

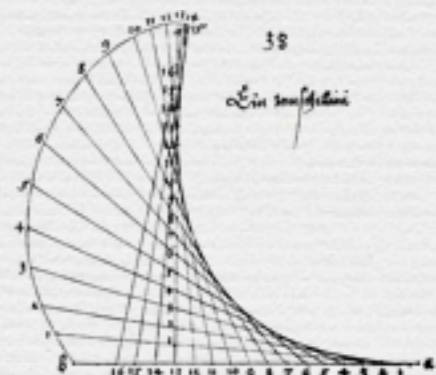
I. Heppner, S. Reiter, **A. Vogel**, G. Wittum

GCSC, Goethe-University of Frankfurt, Germany

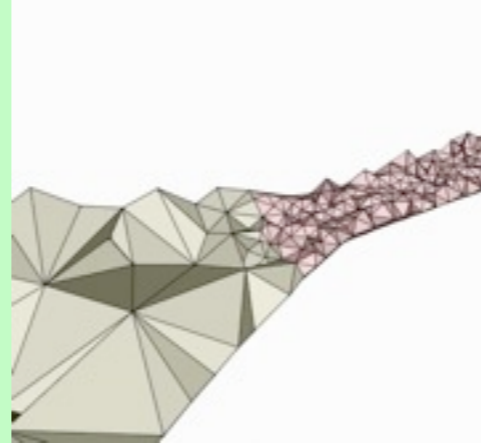
NuSim - Meeting, Darmstadt, 16. April 2012



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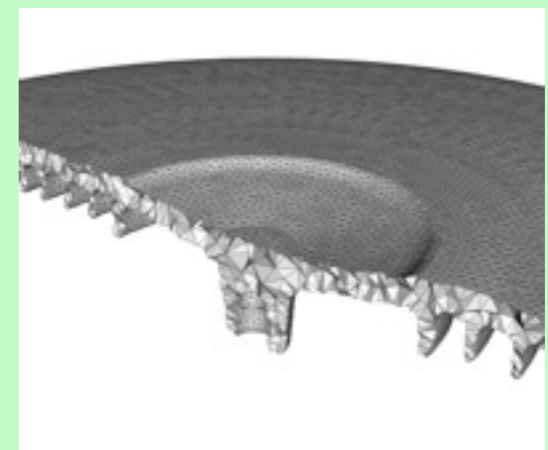
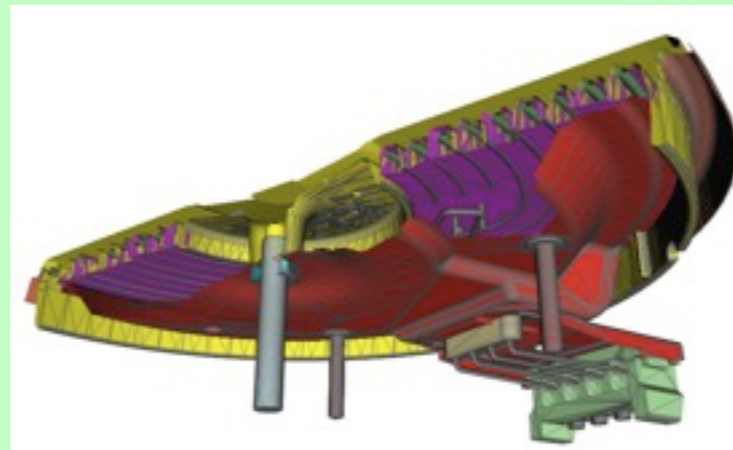
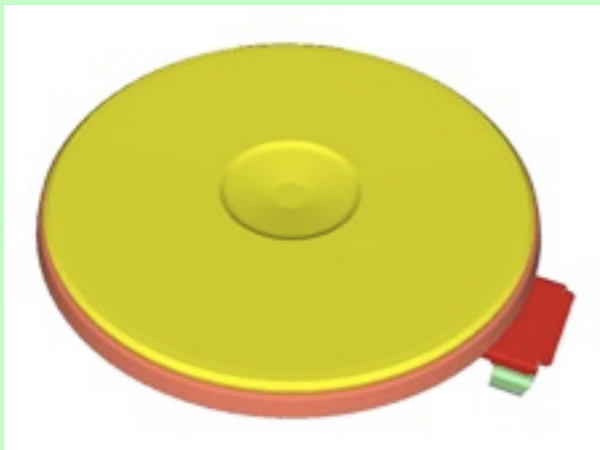


# Motivation



Examples of  
work of our  
group.

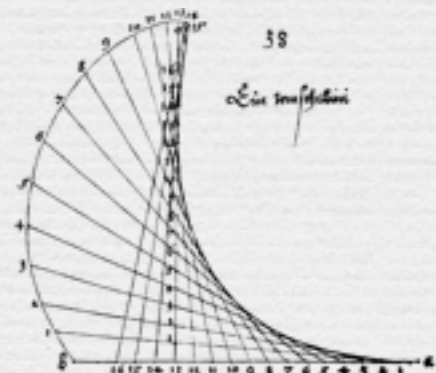
Neuron network and volume geometry.



CAD- and volume geometry of heating plate.



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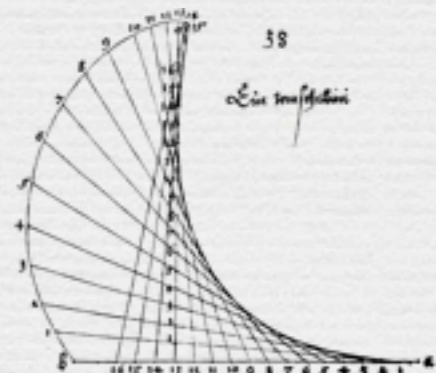


# Outline

- Programm Framework
  - *Parallel Communication Layer (pcl)*
  - *Distributed Grids*
  - *Distributed Algebra for Multigrid*
- Scaling Study
  - Weak scaling of Laplace Problem in 2d
  - Weak scaling of Laplace Problem in 3d
- Real world Problem: Density Driven Flow



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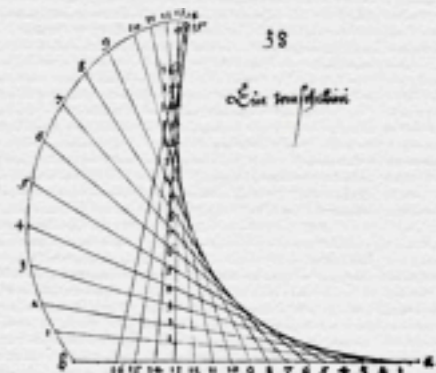


# Software Framework

- Software Framework ug („unstructured grids“) for solution of partial differential equations, general purpose library
- Novel implementation ug 4:
  - Grids and Algebra - completely independent
  - Algebra structures using cache aware storage (CRS)
  - Parallel Communication Layer (pcl) - based on MPI

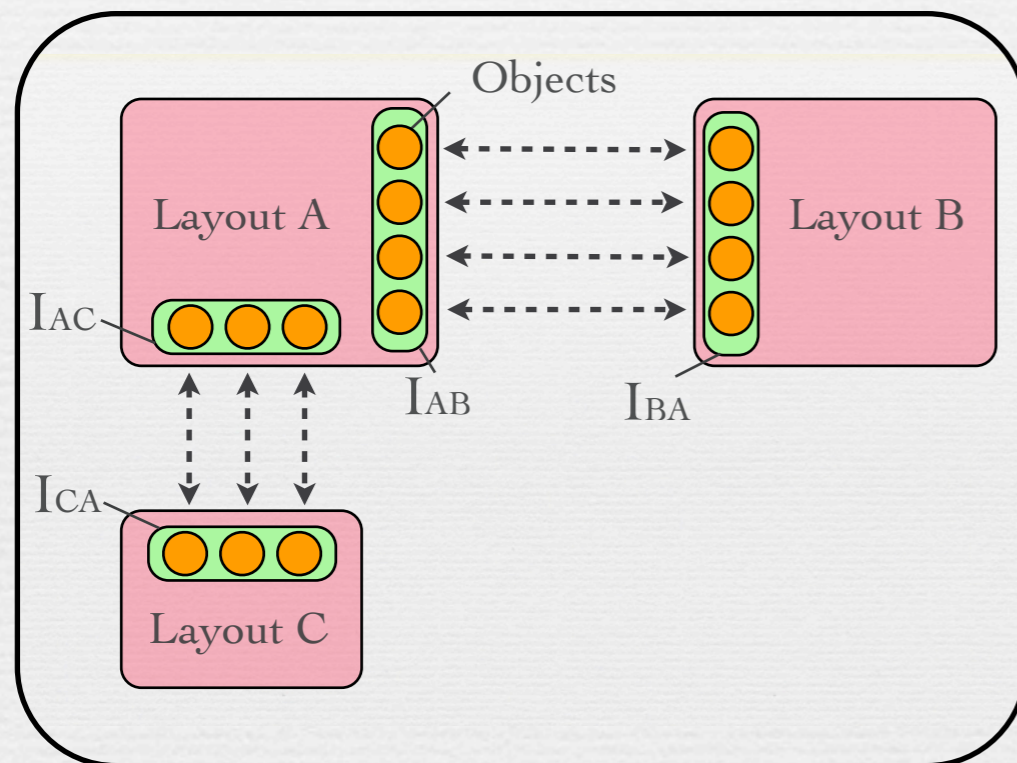


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# Parallel Communication Layer (pcl)

Abstract handling of arbitrary objects (e.g. grid elements, algebra indices) that need connection to copies on other processes

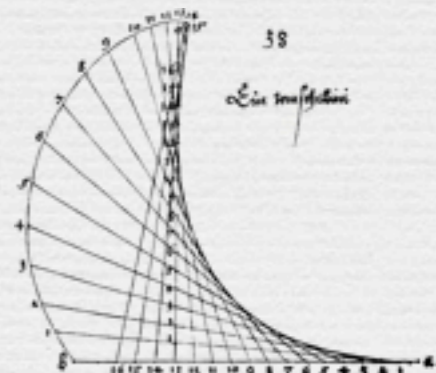


pcl infrastructure

- Objects are grouped in interfaces,
- Interfaces connect groups of elements on different processes,
- Interfaces are grouped in Layouts,
- Communication can be scheduled for interfaces or layouts.



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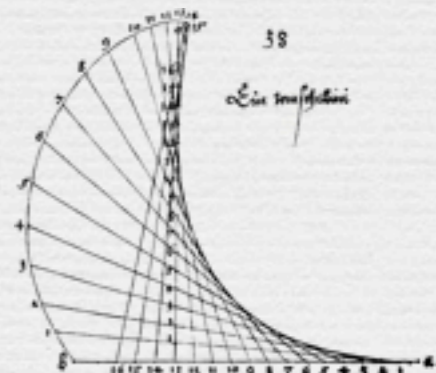


# Parallel Communication Layer (PCL)

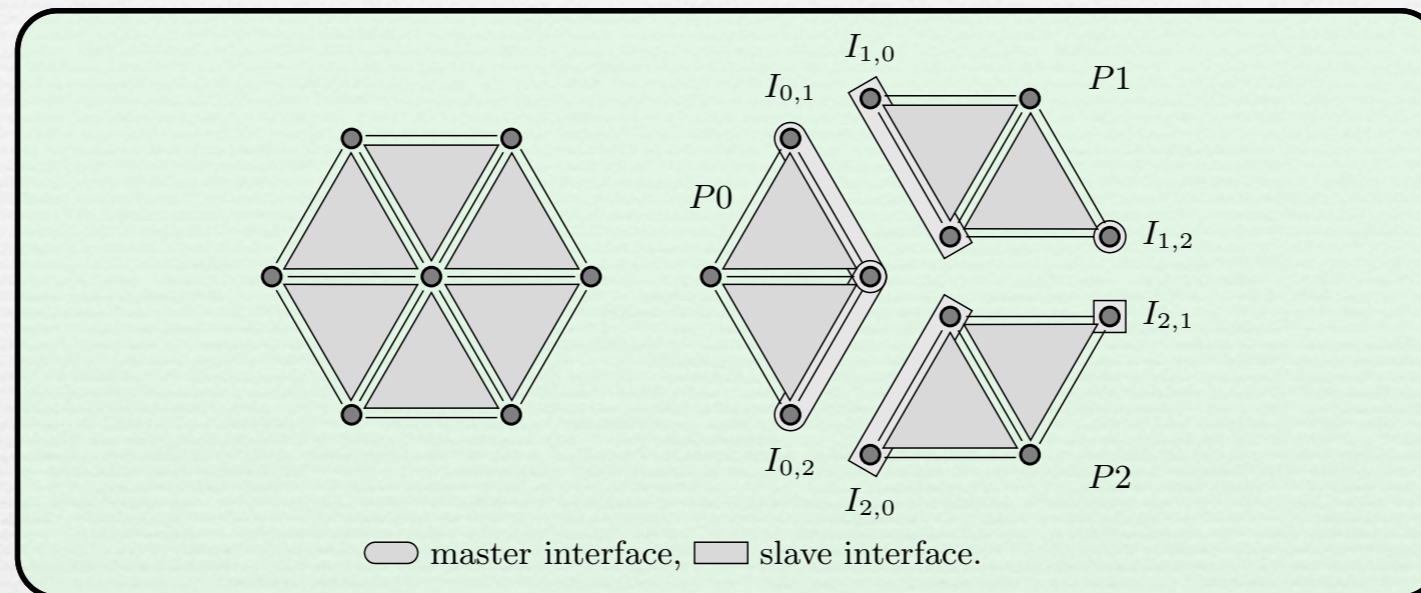
- Template library for point-to-point communication between abstract object sets.
- Highly adoptable to different graph-structures (e.g. grids or algebra).
- Minimal storage overhead - only references to interfacing objects are stored.
- Identification of objects through local order in process-interfaces. No global IDs required - but can still be generated on request.



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# Horizontal Grid Layout

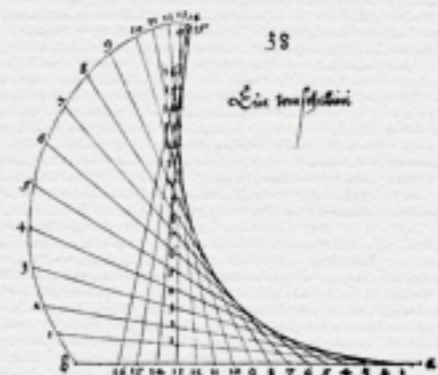


Serial- (left) and distributed-grid (right). Vertex-interfaces are depicted. (S. Reiter)

- Distinction in **master**- and **slave**-interfaces.
- Communication *master*→*slave* or *slave*→*master* (not *slave*→*slave*).
- Separate layouts for **vertices**, **edges**, **faces** and **volumes** on each level.
- Allows communication only within one grid level.

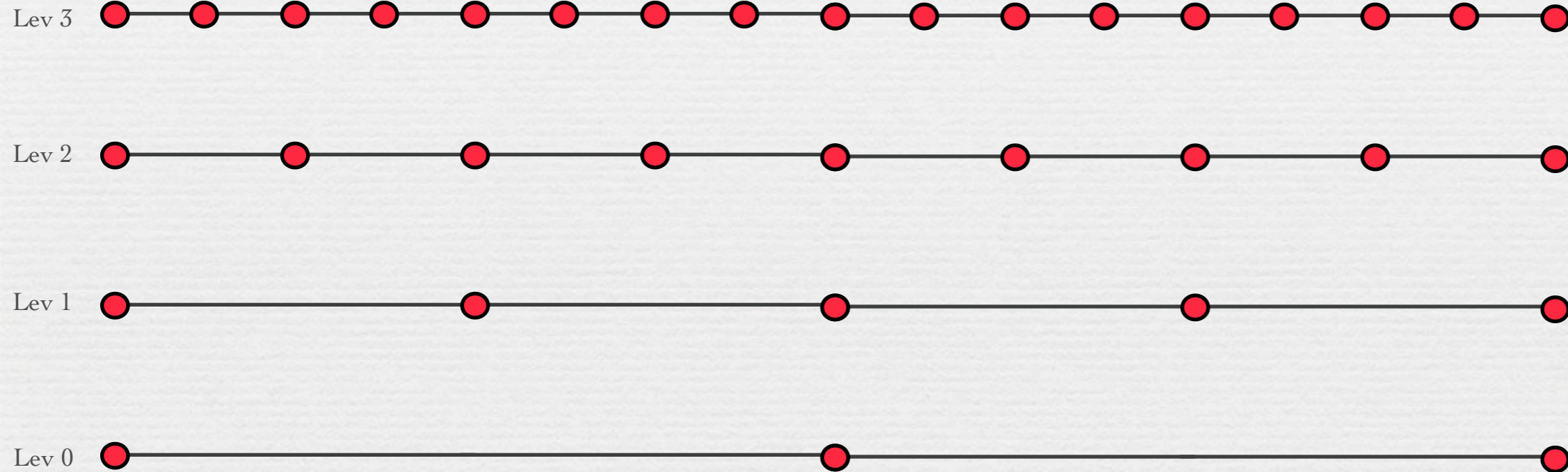


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# MultiGrid Layout Serial

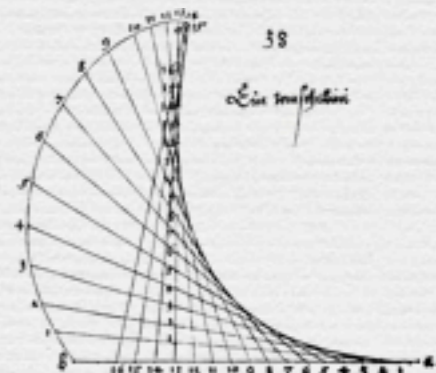
● Degree of Freedom



1D Example: Coarse grid with 2 elements, the grid levels are produced using uniform refinement.



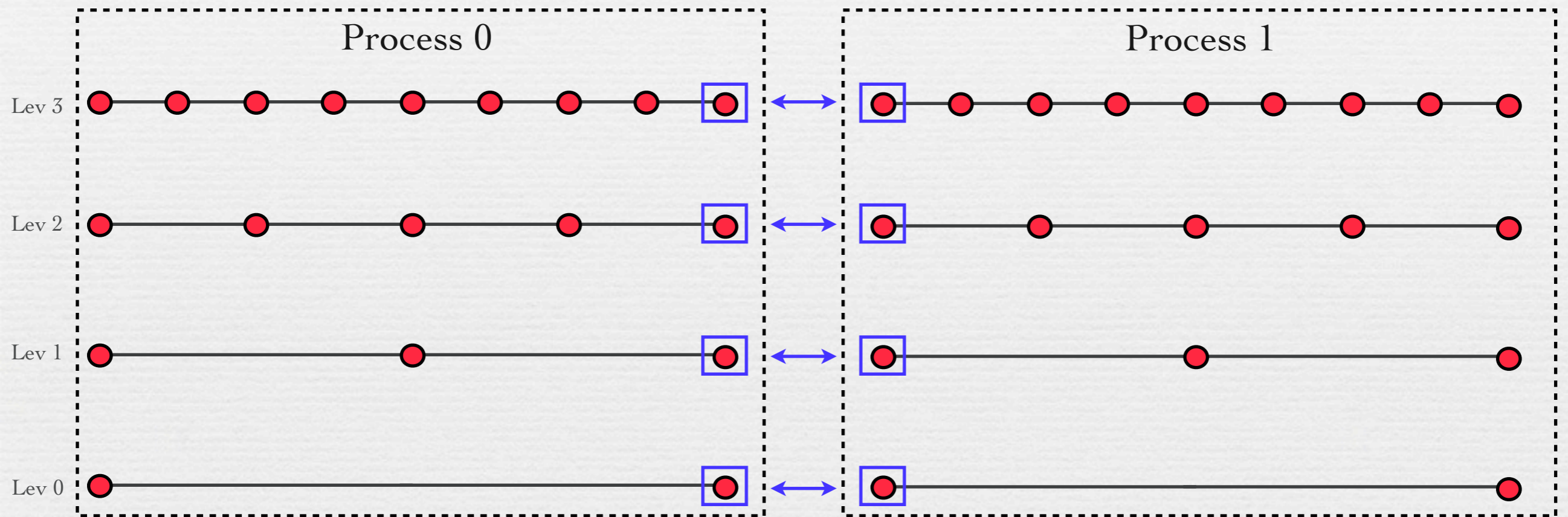
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# MultiGrid Layout\*

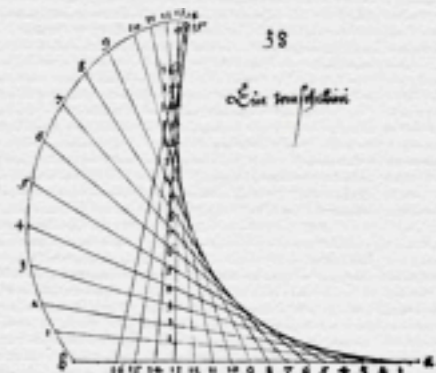
● Degree of Freedom  
□ horizontal Index Interface



1D Example for 2 PE: Starting with one element on each of PE, the grid levels are produced using uniform refinement.

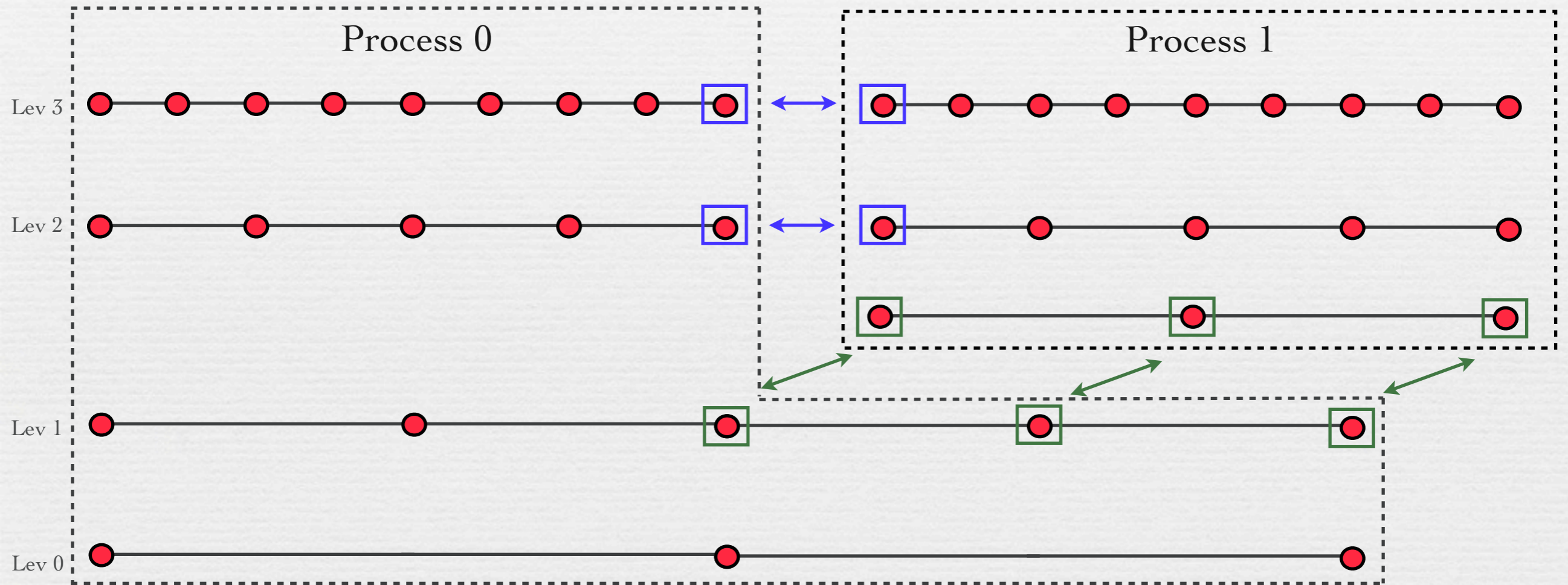


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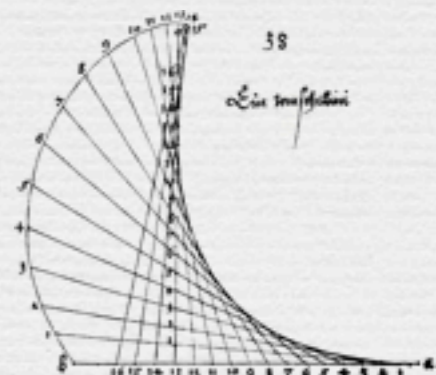


# MultiGrid Layout

- Degree of Freedom
- horizontal Index Interface
- vertical Index Interface



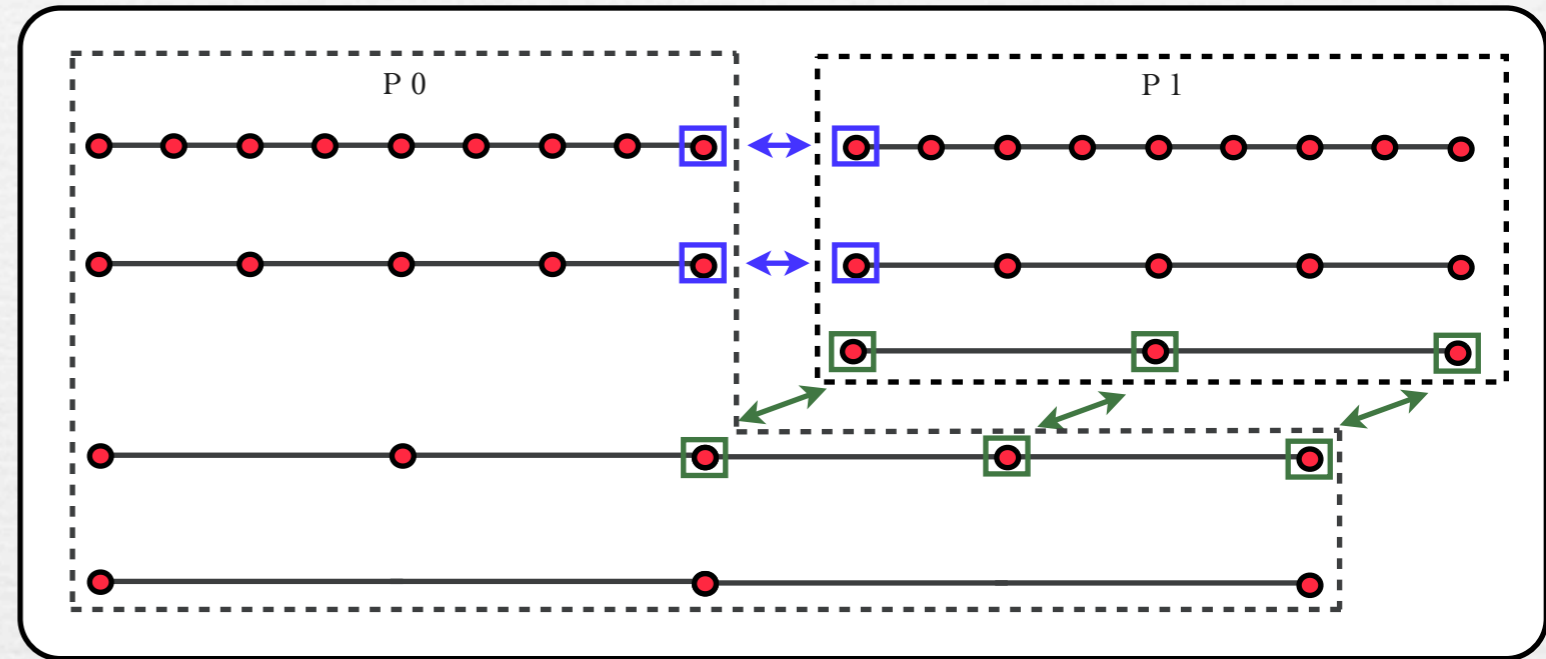
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# Multi-Grid Distribution

- Idea:

- Load coarse grid on 1 proc,
- perform refinement,
- distribute top level,
- perform further refinement,
- solve



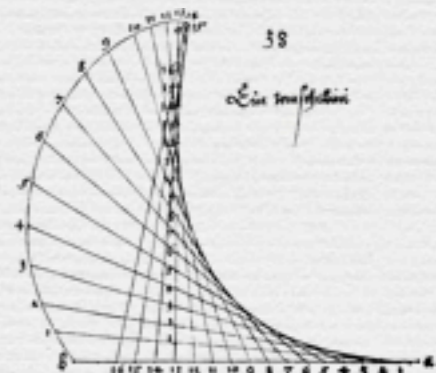
Distribution of a multi-grid

- Observation:

- Involves a *one-to-all* communication of big data chunks during startup.
- Restriction / Prolongation involves *all-to-one* and *one-to-all* communication.

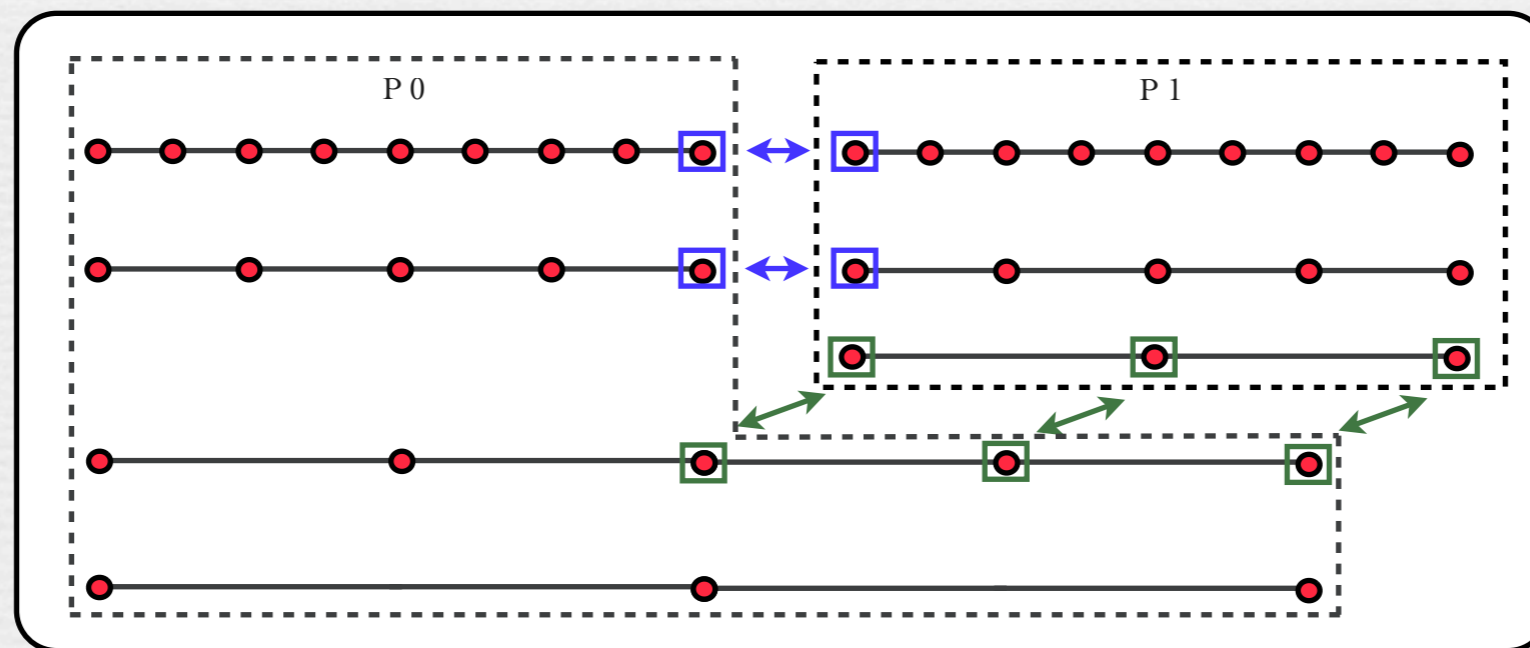


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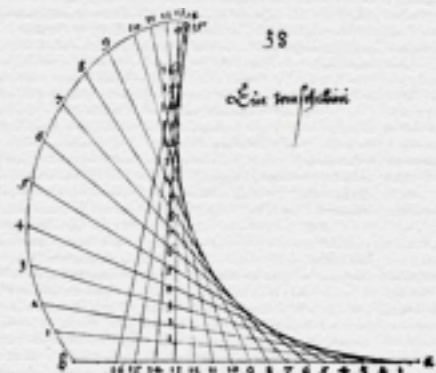


# MultiGrid and Interfaces

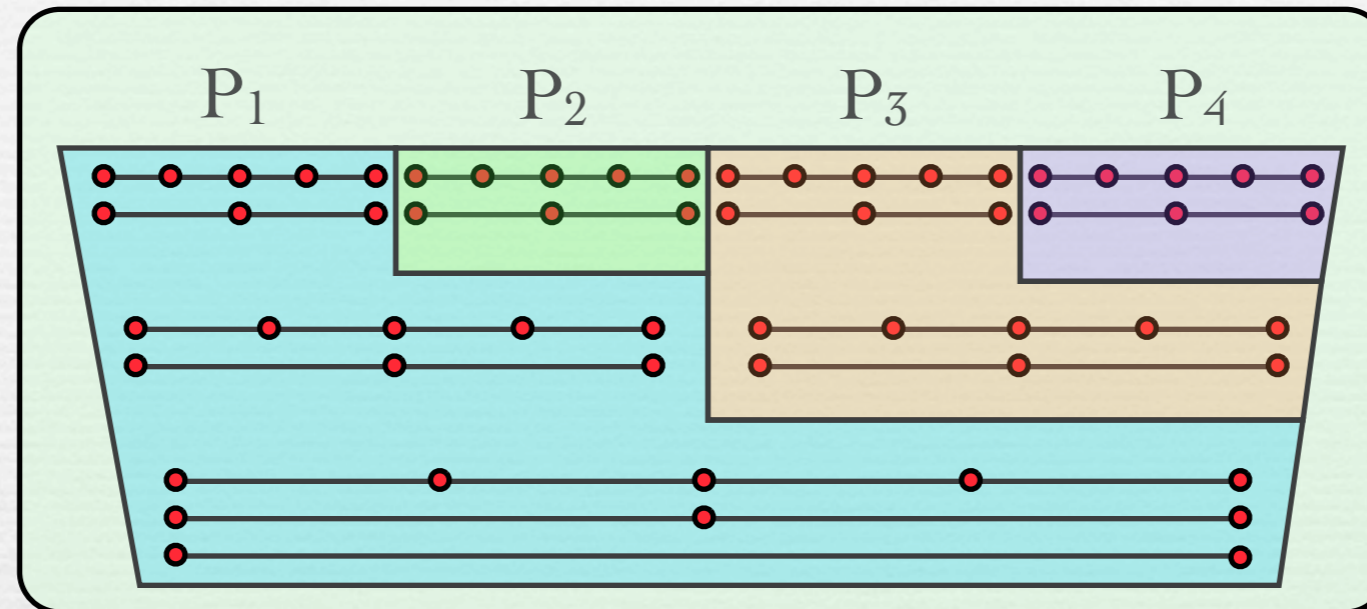
- Vertical interfaces are required to allow distribution of parts of a *multi-grid hierarchy*.
- **Smoothing** using **horizontal** interfaces.
- **Prolongation / Restriction** using **vertical** interfaces.



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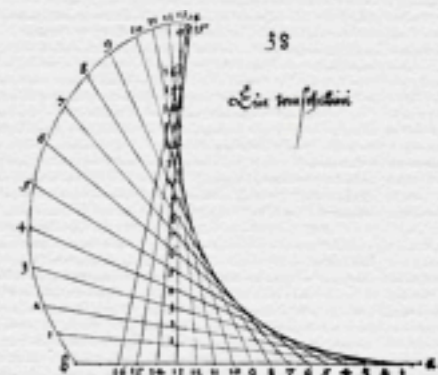
# Hierarchical Redistribution



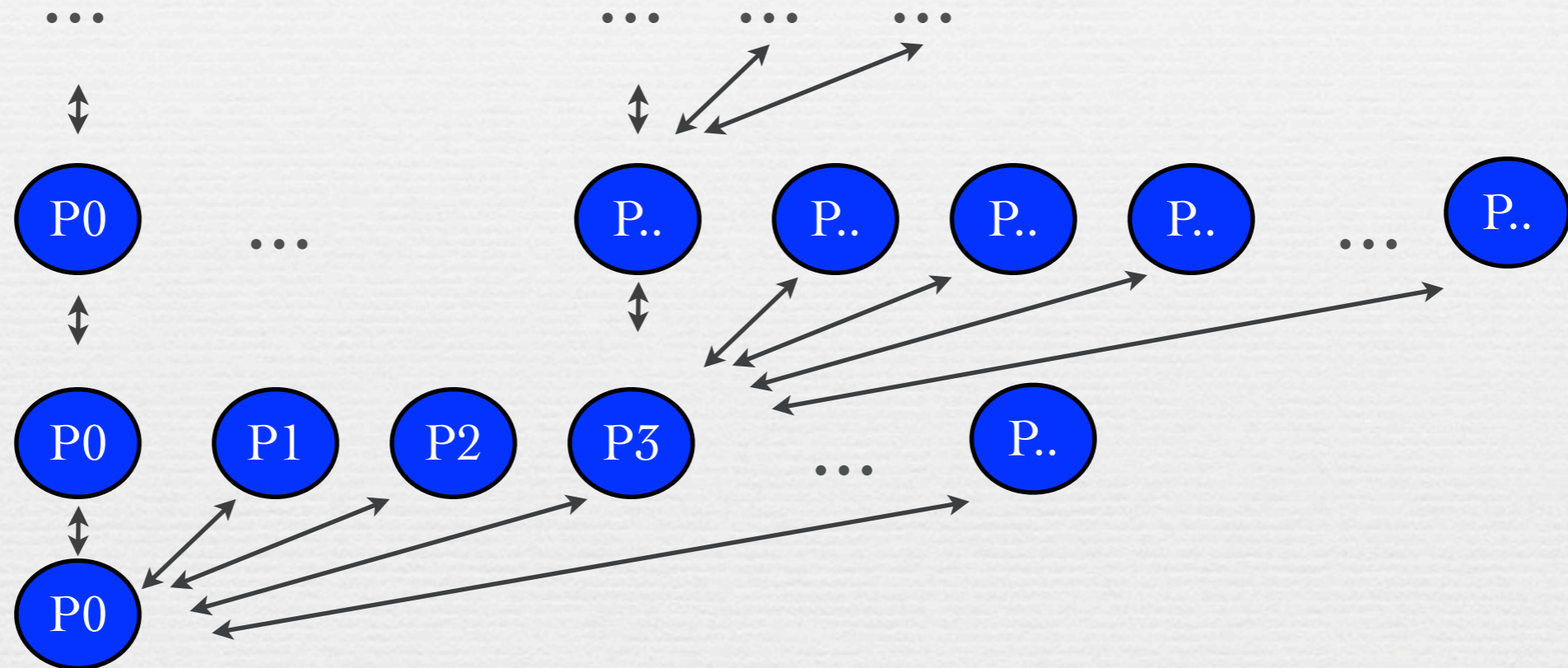
- Idea:
  - load grid on one process,
  - refine grid on all processes, which have a grid,
  - distribute top level to some free processes,
  - iterate...
- Infinitely many vertical interfaces



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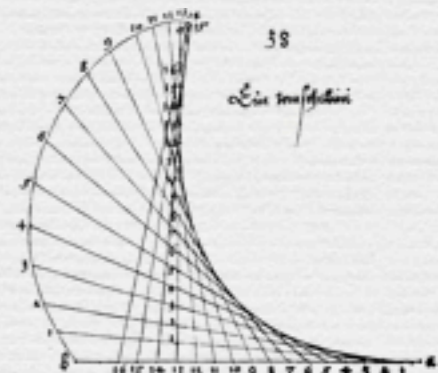
# Hierarchical Redistribution



- Tree of agglomerations of processes



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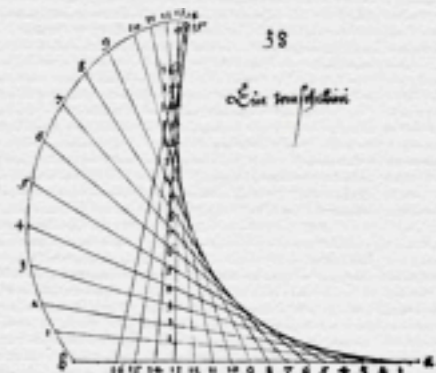


# MultiGrid

- **Geometric Multi - Grid Solver:**
  - Coarse Grid Matrices assembled on coarser grids
  - usual Prolongation / Restriction, taking into account the vertical interfaces
  - Smoother: Jacobi, Gauss-Seidel, ILU, ...
  - Coarse Problem Solver: LU - Factorization or iterative linear solvers

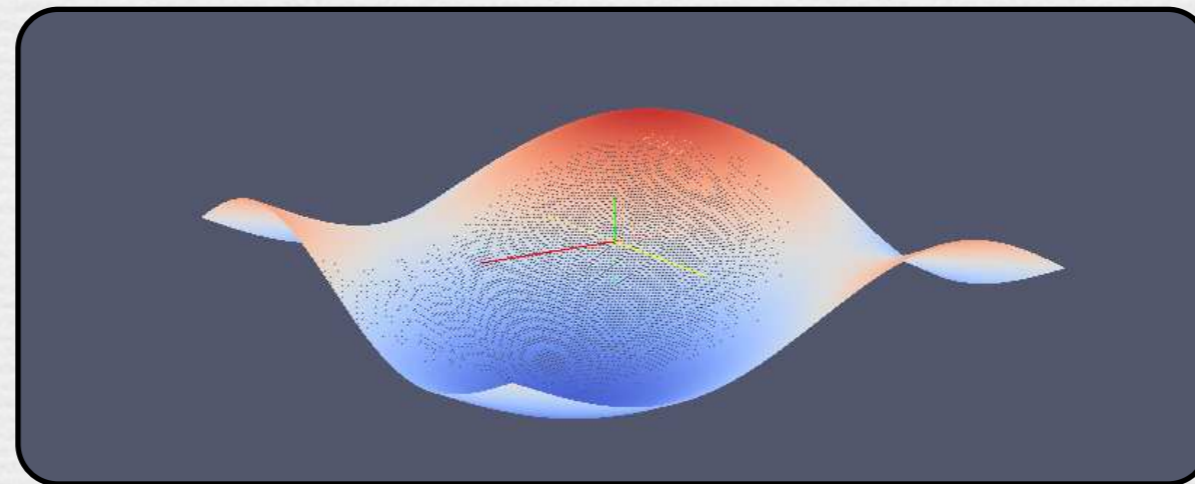


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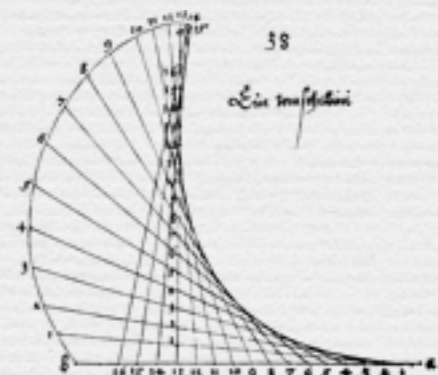


# Scaling Tests

- Model problem:  $-\Delta u = f$  on  $\Omega = [0, 1] \times [0, 1]$ ,
- with  $f(x, y) = (2\pi)^2 (\sin(2\pi x) + \sin(2\pi y))$ ,
- and  $u(x, y) = \sin(2\pi x) + \sin(2\pi y)$  on  $\partial\Omega$ ,
- Analogical for 3d,
- Calculations were performed on *JuGene, FZ Jülich, Germany*,
- Discretization: vertex-centered finite volume,
- Solver: *geometric multi-grid method* with *Jacobi* smoother.



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# Weak scaling 2d

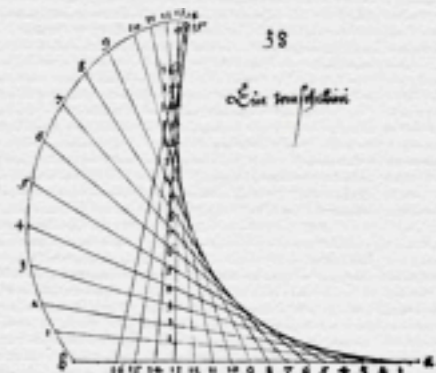
| #PE     | level | #DoF           | T <sub>total</sub> (s) | T <sub>assemble</sub> (s) | T <sub>solver</sub> (s) | T <sub>ass+solve</sub> (s) | Efficiency (%)<br>(ass+solve) | Speedup<br>(ass+solve) | Speedup<br>ideal | Efficiency (%)<br>(solve) | Speedup<br>(solve) |
|---------|-------|----------------|------------------------|---------------------------|-------------------------|----------------------------|-------------------------------|------------------------|------------------|---------------------------|--------------------|
| 4       | 6     | 263,169        | 13.242                 | 2.456                     | 2.608                   | 5.064                      | --                            | --                     | --               | --                        | --                 |
| 16      | 7     | 1,050,625      | 13.305                 | 2.449                     | 2.653                   | 5.102                      | 99.2                          | 4.0                    | 4                | 98.3                      | 3.9                |
| 64      | 8     | 4,198,401      | 13.416                 | 2.443                     | 2.694                   | 5.136                      | 98.6                          | 15.8                   | 16               | 96.8                      | 15.5               |
| 256     | 9     | 16,785,409     | 13.677                 | 2.423                     | 2.752                   | 5.175                      | 97.8                          | 62.6                   | 64               | 94.8                      | 60.6               |
| 1,024   | 10    | 67,125,249     | 16.053                 | 2.416                     | 2.800                   | 5.216                      | 97.1                          | 248.5                  | 256              | 93.1                      | 238.4              |
| 4,096   | 11    | 268,468,225    | 18.724                 | 2.440                     | 2.854                   | 5.294                      | 95.7                          | 979.5                  | 1,024            | 91.4                      | 935.7              |
| 16,384  | 12    | 1,073,807,361  | 20.787                 | 2.427                     | 2.934                   | 5.360                      | 94.5                          | 3,869.6                | 4,096            | 88.9                      | 3,641.5            |
| 65,536  | 13    | 4,295,098,369  | 23.844                 | 2.430                     | 3.023                   | 5.452                      | 92.9                          | 15,216.6               | 16,384           | 86.3                      | 14,136.3           |
| 262,144 | 14    | 17,180,131,329 | 61.612                 | 2.423                     | 3.162                   | 5.585                      | 90.7                          | 59,424.0               | 65,536           | 82.5                      | 54,051.5           |

Scaling study for the weak scaling of the laplace problem on a unit square  $[0,1]^2$ . Initial grid with  $8 \times 8$  quadrilaterals and uniform refinement for each grid level. Solving of the linear equation system is done using a geometric multigrid solver with Jacobi smoother. All computations need 10 iterations until a defect norm of  $10^{-12}$  is reached. No problem specific optimizations have been made. Load per process  $\sim 65,500$  DoFs.

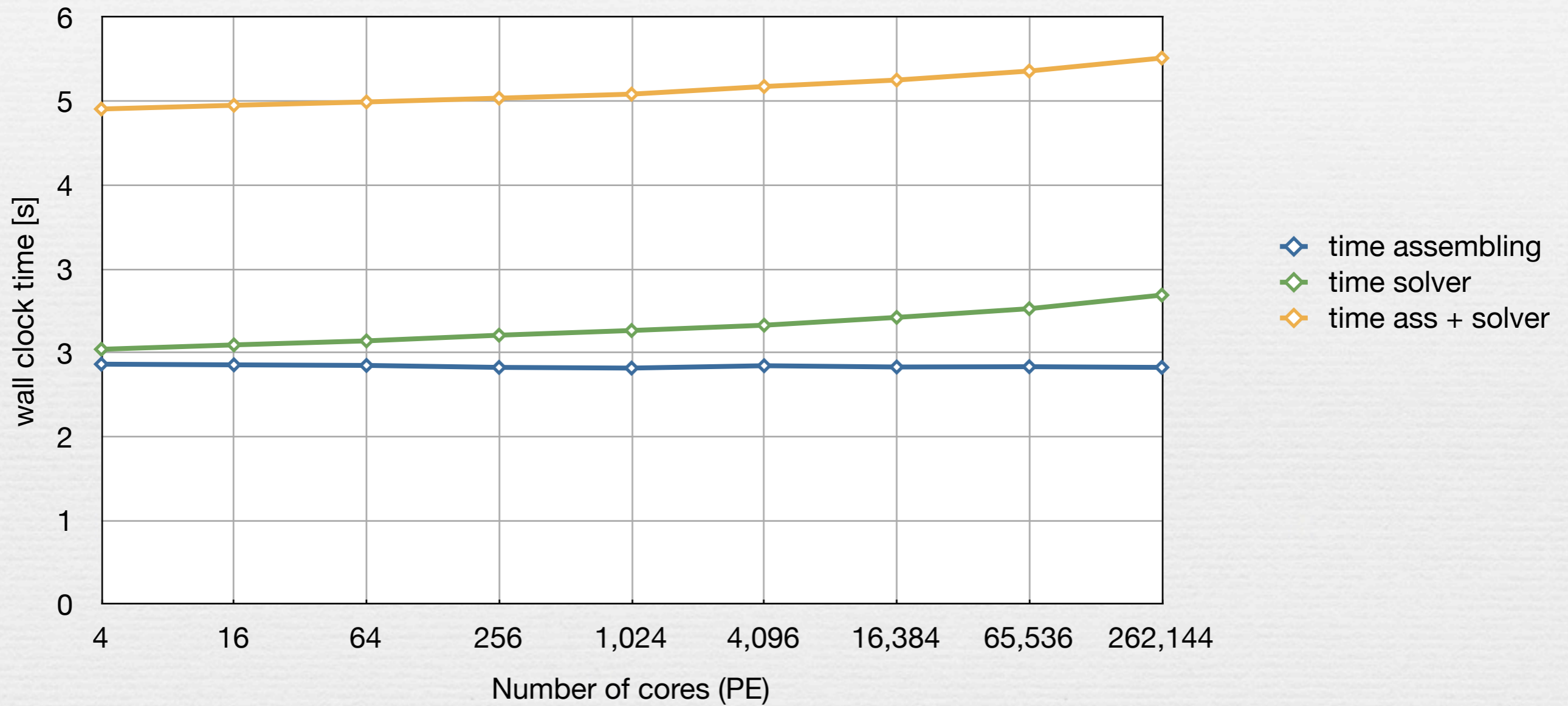
(Abbreviations are: PE = Processing entities (cores), DoF = Degrees of Freedom;  $T_{total}$  = total run time,  $T_{assemble}$  = time for assembling of system matrix and coarse grid matrices,  $T_{solver}$  = time for solver; parallel Speedup  $S(P_4, P_i) = (T_4 \cdot P_i) / (T_i \cdot P_4)$ , Efficiency  $E = T_4 / T_i$ ).



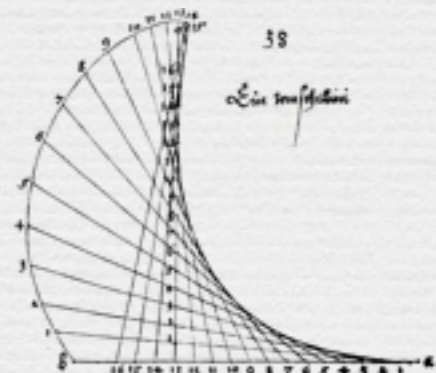
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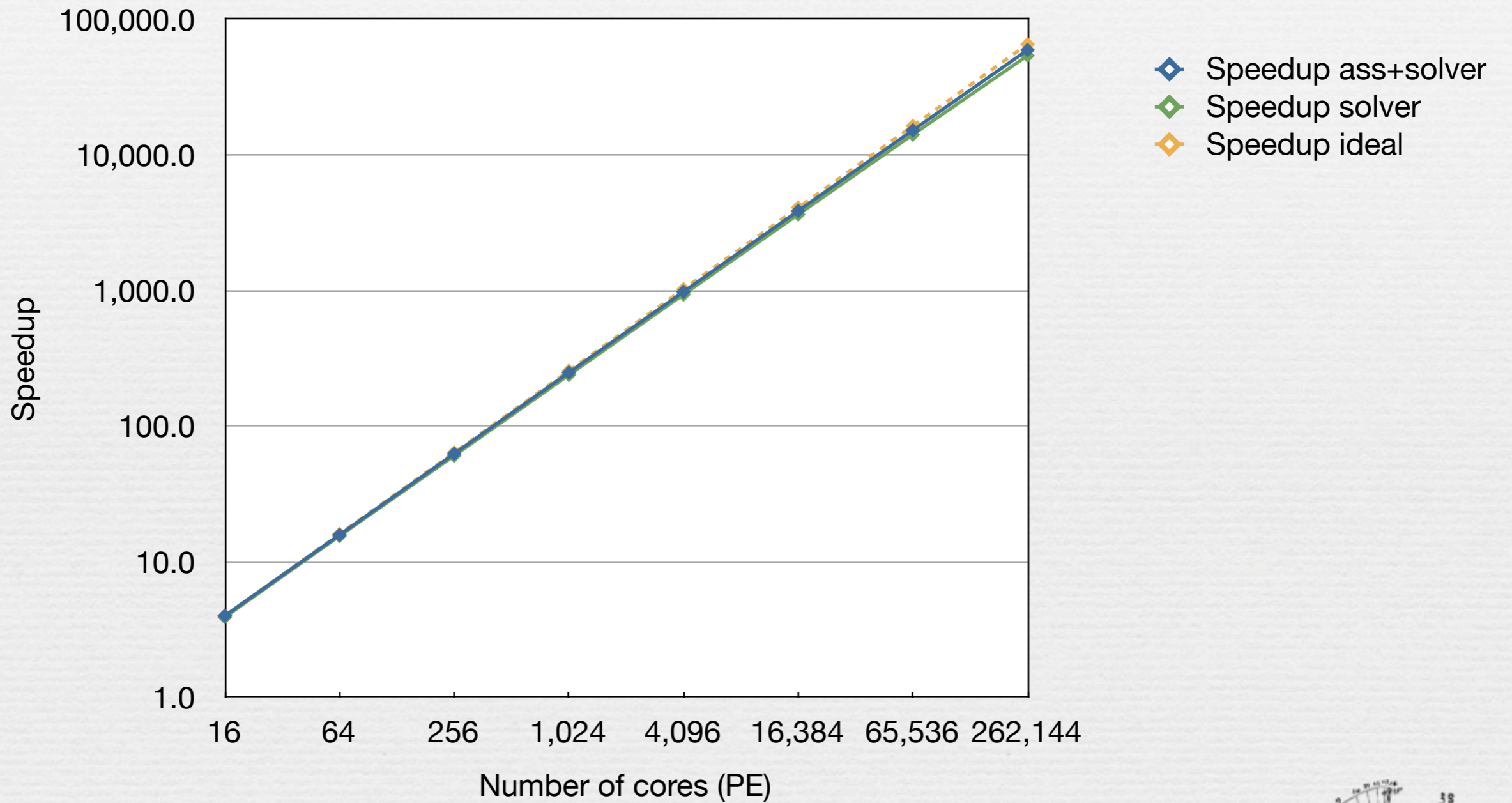
# Weak scaling 2d



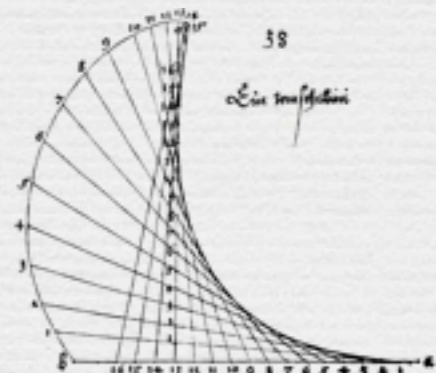
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# Weak scaling 2d



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# Weak scaling 3d

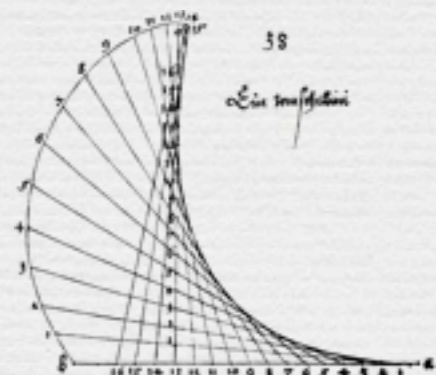
| #PE     | level | #DoF          | T <sub>total</sub> (s) | T <sub>assemble</sub> (s) | T <sub>solver</sub> (s) | T <sub>ass+solve</sub> (s) | Efficiency (%)<br>(ass+solve) | Speedup<br>(ass+solve) | Speedup<br>ideal | Efficiency (%)<br>(solve) | Speedup<br>(solve) |
|---------|-------|---------------|------------------------|---------------------------|-------------------------|----------------------------|-------------------------------|------------------------|------------------|---------------------------|--------------------|
| 1       | 4     | 35,937        | 14.568                 | 4.451                     | 2.516                   | 6.967                      | --                            | --                     | --               | --                        | --                 |
| 8       | 5     | 274,625       | 16.311                 | 4.711                     | 2.657                   | 7.368                      | 94.6                          | 7.6                    | 8                | 94.7                      | 7.6                |
| 64      | 6     | 2,146,689     | 19.584                 | 4.705                     | 2.835                   | 7.540                      | 92.4                          | 59.1                   | 64               | 88.8                      | 56.8               |
| 512     | 7     | 16,974,593    | 18.810                 | 4.691                     | 2.935                   | 7.626                      | 91.4                          | 467.7                  | 512              | 85.7                      | 438.8              |
| 4,096   | 8     | 135,005,697   | 23.129                 | 4.720                     | 2.956                   | 7.676                      | 90.8                          | 3,717.6                | 4,096            | 85.1                      | 3,485.9            |
| 32,768  | 9     | 1,076,890,625 | 24.980                 | 4.686                     | 3.215                   | 7.900                      | 88.2                          | 28,897.9               | 32,768           | 78.3                      | 25,647.7           |
| 262,144 | 10    | 8,602,523,649 | 52.422                 | 4.713                     | 3.073                   | 7.786                      | 89.5                          | 234,575.1              | 262,144          | 81.9                      | 214,661.2          |

Scaling study for the weak scaling of the laplace problem on a unit cube  $[0,1]^3$ . Initial grid with  $2 \times 2 \times 2$  hexahedrons and uniform refinement for each grid level. Solving of the linear equation system is done using a geometric multigrid solver with Jacobi smoother until a defect norm of  $10^{-12}$  is reached. No problem specific optimizations have been made.

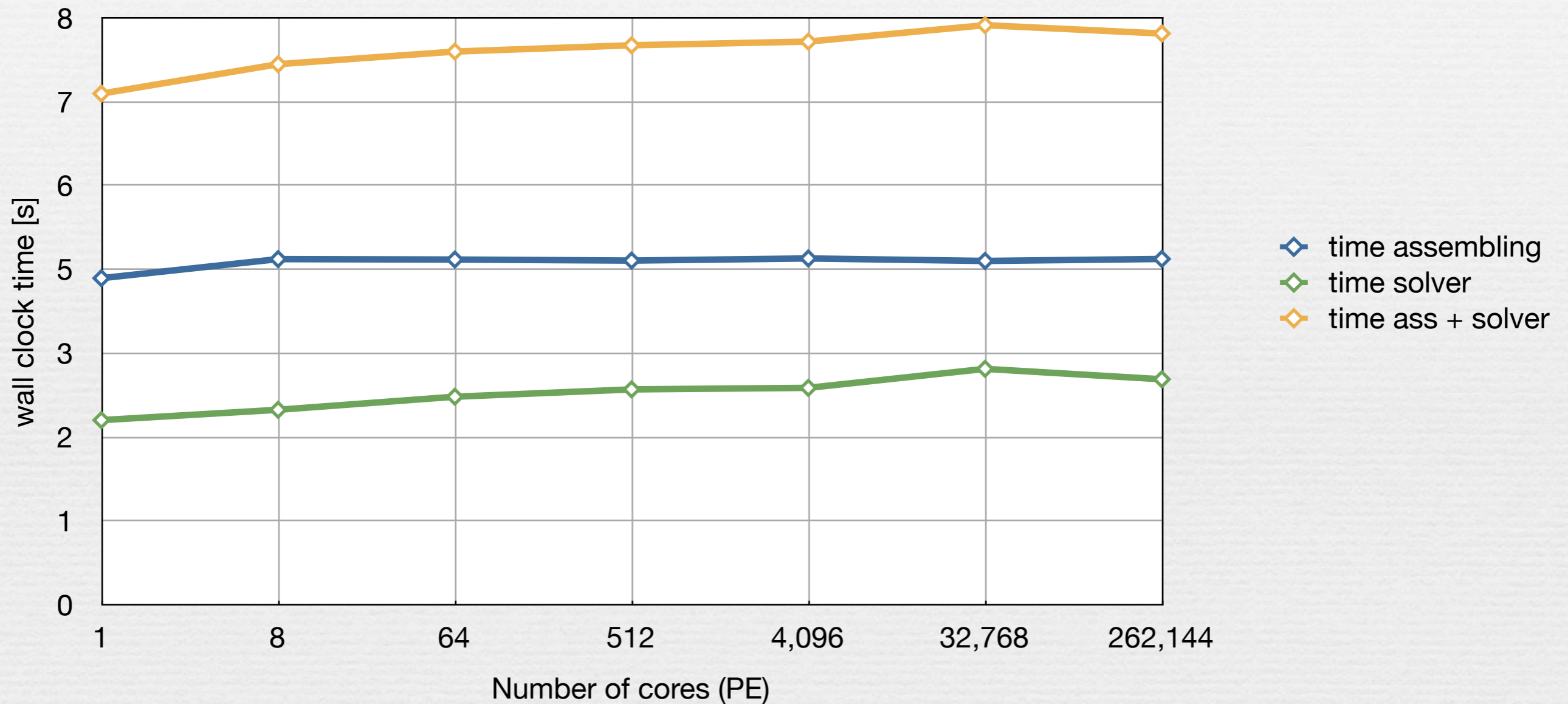
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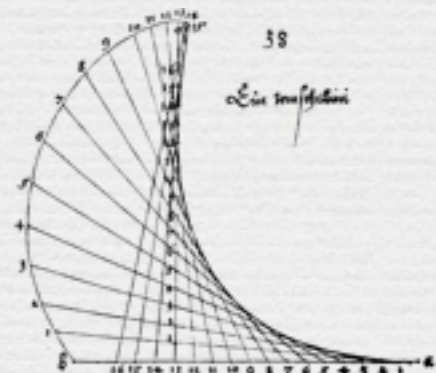
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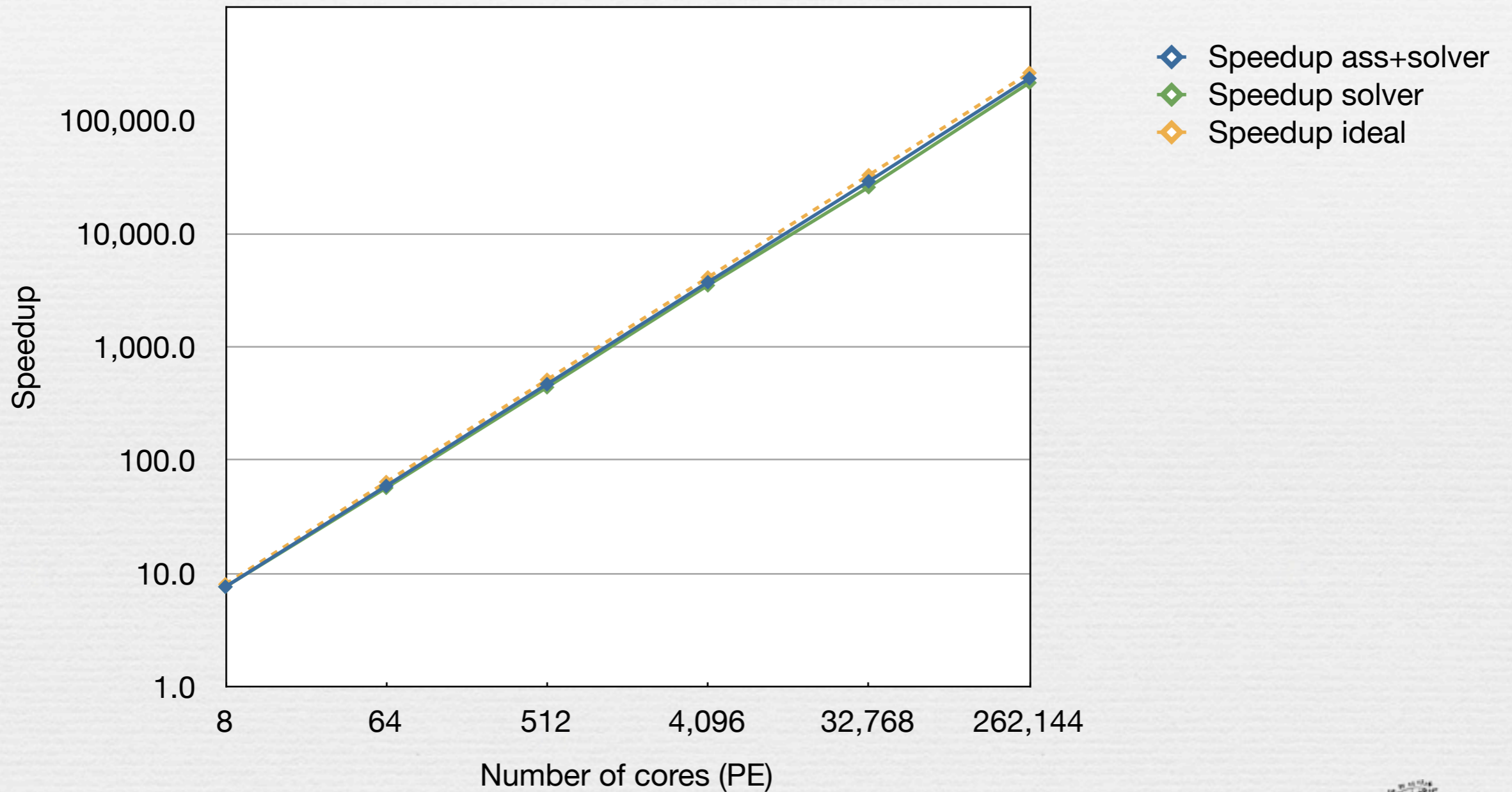
# Weak scaling 3d



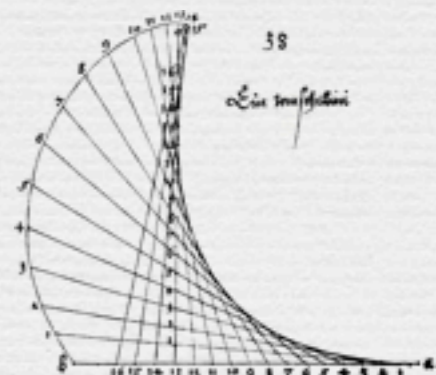
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# Weak scaling 3d



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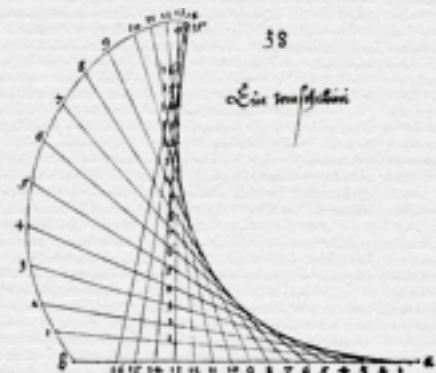


# Observations

- Number of target processes during vertical distribution is crucial
- At most 512 target processes allows to hide the „one to many“ communication during prolongation / restriction
- In run for 256Ki cores 3 levels of hierarchical distribution necessary
- Usage of shared libraries are possible on Jugene (Jülich, Germany). But for very large number of processes the start up time increases dramatically.
- Using statically build binaries is recommendable



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# Density Driven Flow

## Transport of saltwater in porous media

[cf. Bear '91, Leijnse '92, Holzbecher '98, ...]

Governing equations: Two nonlinear, coupled PDE

$$\partial_t(\phi\rho) + \nabla \cdot (\rho\mathbf{q}) = 0$$

$$\partial_t(\phi\rho\omega) + \nabla \cdot (\rho\omega\mathbf{q} - \rho D(\mathbf{q}) \cdot \nabla\omega) = 0$$

$$\mathbf{q} = -\frac{\mathbf{K}}{\mu} \cdot (\nabla p - \rho\mathbf{g})$$

Unknowns:

$\omega$  = Mass fraction of brine

$p$  = Pressure

Material laws:

$\rho(\omega)$  = Density

$\mu(\omega)$  = Viscosity

Parameters:

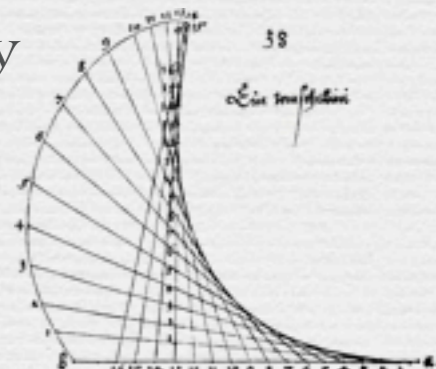
$\phi$  = Porosity

$\mathbf{K}$  = Permeability

$\mathbf{g}$  = Gravity




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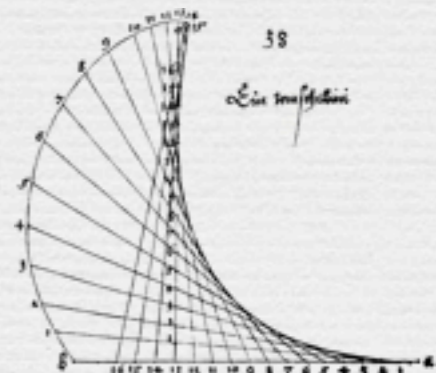


# Elder Problem

- Boundary Conditions: 
- Model: Boussinesq - Approximation
- Discretization: vertex-centered finite volume
- Upwinding: exponential
- Time-stepping: fully implicit
- Newton-Method with assembled Jacobian
- Solver: BiCGStab with GMG Preconditioner with ILU Smoother



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# Density Driven Flow

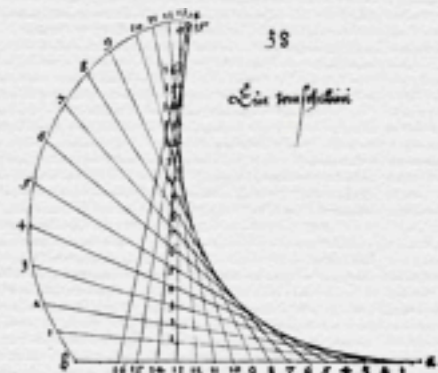
| #PE   | Level | #TimeSteps | # DoF      | T <sub>assemble</sub> [s] | T <sub>linSolver (Total)</sub> [s] | Avg Lin Iters | T <sub>gmng (each)</sub> [s] |
|-------|-------|------------|------------|---------------------------|------------------------------------|---------------|------------------------------|
| 64    | 9     | 20         | 8398850    | 497.28                    | 571.81                             | 7.24          | 3.95                         |
| 256   | 10    | 20         | 33574914   | 476.00                    | 593.36                             | 7.90          | 3.76                         |
| 1024  | 11    | 20         | 134258690  | 474.44                    | 991.08                             | 13.40         | 3.70                         |
| 4096  | 12    | 20         | 536952834  | 475.97                    | 2787.01                            | 37.25         | 3.74                         |
| 16384 | 13    | 20         | 2147647490 | 476.85                    | 1033.36                            | 13.68         | 3.78                         |

Scaling study for the weak scaling of the elder problem in 2d. Initial grid with 8x2 quadrilaterals and uniform refinement for each grid level. Solution of the non-linear problem using Newton-iteration. Linearized problems are solved using a BiCGStab solver with geometric multigrid preconditioner and ilu smoother.

(Abbreviations are: PE = Processing entities (cores), DoF = Degrees of Freedom; T<sub>assemble</sub> = time for assembling of system matrix and coarse grid matrices, T<sub>linSolver</sub> = time for linear solver within newton iteration)



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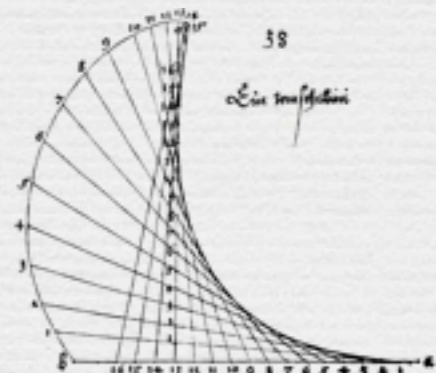


# Summary

- GMG with hierarchical splitting of processors and gathering during coarsening is suited for large scale computations.
- Tested for 262144 processes.
- Nice scaling behavior if *one-to-many* communication for more than  $10^3$  target processes is avoided.



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Thank you for your attention.



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