physical phenomenon

technical process

discipline

mathematics

computer science

engineering application

Motivation

ПΠ



PD Dr. rer. nat. habil. Ralf-Peter Mundani Computation in Engineering / BGU Scientific Computing in Computer Science / INF

18th International Symposium on Symbolic and Numerical Algorithms for Scientific Computing September 24–27, 2016 Timisoara, Romania

determination of parameters, expression of relations

3. implementation

model discretisation, algorithm development

4. visualisation

software development, parallelisation

5. validation

illustration of abstract simulation results

comparison of results with reality

insertion into working process

6. embedding

2. numerical treatment

Motivation

"High-performance computing must now assume a broader meaning, encompassing not only flops, but also the ability, for example, to efficiently manipulate vast and rapidly increasing quantities of both numerical and non-numerical data." The White House. h-performance-computing KAUST AESOP: 40× 46" NEC panels with total res. of 13,600 \times 3,072 pixels (~42 MPixel) PD Dr. Ralf-Peter Mundani – HPC for Environmental Simulations – SYNASC, Timisoara, Romania, 09/27/2016 2 ТШ Technische Universität München Motivation why parallel programming and HPC? complex problems (especially the so called `grand challenges') demand for more computing power climate or geophysics simulation (tsunami, e.g.) structure or flow simulation (crash test, e.g.) development systems (CAD, e.g.) Iarge data analysis (Large Hadron Collider at CERN, e.g.) military applications (crypto analysis, e.g.) • ...

- performance increase due to
 - faster hardware, more memory (`work harder')
 - more efficient algorithms, optimisation (`work smarter')
 - parallel computing (`get some help')

PD Dr. Ralf-Peter Mundani - HPC for Environmental Simulations - SYNASC, Timisoara, Romania, 09/27/2016

simulation – from phenomena to prediction

1. modelling

ПΠ

Δ

Motivation

- objectives (in case all resources would be available N-times)
 - throughput: compute N problems simultaneously
 - running N instances of a sequential program with different data sets (`embarrassing parallelism'); SETI@home, e.g.
 - *response time*: compute one problem at a fraction (1/N) of time
 - running one instance (i.e. N processes) of a parallel program for jointly solving a problem; finding prime numbers, e.g.
 - problem size: compute one problem with N-times larger data

PD Dr. Ralf-Peter Mundani – HPC for Environmental Simulations – SYNASC, Timisoara, Romania, 09/27/2016

 running one instance (i.e. N processes) of a parallel program, using the sum of all local memories for computing larger problem sizes; iterative solution of SLE, e.g.

6

overview

- geometric and physical modelling
- foundations / parallel architectures
- multigrid methods
- towards massive parallel HPC...
- interactive visual data exploration

PD Dr. Ralf-Peter Mundani – HPC for Environmental Simulations – SYNASC, Timisoara, Romania, 09/27/2016

Technische Universität München

Geometric and Physical Modelling

- spacetrees
 - hierarchical data structure (cf. quadtrees in 2D and octrees in 3D)
 - built via recursive bi-section in every dimension
 → 2^D children / node
 - reduced complexity, i.e. amount of voxels compared to equidistant discretisation O(N³)
 → O(N) in 2D and O(N²) in 3D on average

| quad | ltre | e | |
|------|------|---|--|

ПΠ

5

ПΠ

7

🔲 outside 🔛 border 🗌 inside





PD Dr. Ralf-Peter Mundani – HPC for Environmental Simulations – SYNASC, Timisoara, Romania, 09/27/2016



Geometric and Physical Modelling

complex example



Technische Universität München

ТШ

15

ТШ

Geometric and Physical Modelling

complex example



Geometric and Physical Modelling

complex example



PD Dr. Ralf-Peter Mundani – HPC for Environmental Simulations – SYNASC, Timisoara, Romania, 09/27/2016

Technische Universität München

Geometric and Physical Modelling

level of detail concepts



14

Geometric and Physical Modelling

- level of detail concepts
 - towards multiscale simulations



Geometric and Physical Modelling

bridging worlds and scales: GIS and BIM



Technische Universität München

Geometric and Physical Modelling

- bridging worlds and scales: GIS and BIM
 - coupling with city's sewerage system
 - 3D fluid flows ← → 1D fluid flow
 - water head from 3D simulation as BC for 1D simulation





ПΠ

ТЛП

ТШП

21

ТΠ

23

overview

- geometric and physical modelling
- foundations / parallel architectures
- multigrid methods
- towards massive parallel HPC...
- interactive visual data exploration

Foundations / Parallel Architectures

levels of parallelism



PD Dr. Ralf-Peter Mundani – HPC for Environmental Simulations – SYNASC, Timisoara, Romania, 09/27/2016

Technische Universität München

Foundations / Parallel Architectures

- a brief history of time: instruction pipelining
 - instruction execution involves several operations

PD Dr. Ralf-Peter Mundani - HPC for Environmental Simulations - SYNASC, Timisoara, Romania, 09/27/2016

- 1. instruction fetch (IF)
- 2. decode (DE)
- 3. fetch operands (OP)
- 4. execute (EX)
- 5. write back (WB)
- which are *executed successively*
- hence, only one part of CPU works at a given moment



Technische Universität München

Foundations / Parallel Architectures

- a brief history of time: instruction pipelining
 - observation: while processing particular stage of instruction, other stages are idle
 - hence, multiple instructions to be overlapped in execution → instruction pipelining (similar to assembly lines)
 - advantage: no additional hardware necessary



22

Foundations / Parallel Architectures

- a brief history of time: superscalar
 - faster CPU throughput due to simultaneously execution of instructions within one clock cycle via redundant functional units (ALU, multiplier, ...)
 - dispatcher decides (during runtime) which instructions read from memory can be executed in parallel and dispatches them to different functional units
 - for instance, PowerPC 970 (4 × ALU, 2 × FPU)



but, performance improvement is limited (intrinsic parallelism)



Technische Universität München

Foundations / Parallel Architectures

INTEL Nehalem Core i7





QPI: QuickPath Interconnect replaces FSB (QPI is a point-to-point interconnection – with a memory controller now on-die – in order to allow both reduced latency and higher bandwidth → up to (theoretically) 25.6 GByte/s data transfer, i.e. 2× FSB)

Foundations / Parallel Architectures

- a brief history of time: vector units
 - simultaneously execution of one instruction on a one-dimensional array of data (= vector)
 - VU first appeared in 1970s and were the basis of most supercomputers in the 1980s and 1990s



- specialised hardware → very expensive
- limited application areas (mostly Computational Fluid Dynamics, Computational Structures Dynamics, ...)

PD Dr. Ralf-Peter Mundani – HPC for Environmental Simulations – SYNASC, Timisoara, Romania, 09/27/2016

Technische Universität München

Foundations / Parallel Architectures

- Intel E5-2600 Sandy-Bridge Series
 - 2 CPUs connected by 2 QPIs (Intel Quick Path Interconnect)
 - Quick Path Interconnect (1 sending and 1 receiving port)
 - 8 GT/s · 16 Bit/T payload · 2 directions / 8 Bit/Byte = 32 GB/s max bandwidth per QPI
 - 2 QPI links → 2 · 32 GB/s = 64 GB/s max bandwidth



26

ТШ

ТΠ

Foundations / Parallel Architectures

- reminder: memory hierarchy
 - memory hierarchy
 - exploitation of program characteristics such as locality
 - compromise between costs and performance
 - components with different speeds and capacities



Foundations / Parallel Architectures

- reminder: memory hierarchy
 - example: SCHOENAUER vector triad benchmark
 - main kernel

double *A, *B, *C, *D

 $\frac{\text{for } i \leftarrow 0 \text{ to } N-1 \text{ do}}{A[i] \leftarrow B[i] + C[i] * D[i]}$ od

- report performance for different N
- kernel is limited by data transfer performance for all memory levels
- using different compilers on Sandy-Bridge architecture
 - Intel Compiler 13.0.0 (icc)
 - GNU Compiler 4.6.3 (gcc)

PD Dr. Ralf-Peter Mundani - HPC for Environmental Simulations - SYNASC, Timisoara, Romania, 09/27/2016

Technische Universität München

ТΠ

ПΠ

Foundations / Parallel Architectures

reminder: memory hierarchy





Technische Universität München

Foundations / Parallel Architectures

- roofline model
 - an optimistic performance model (for node level optimisation)



ПΠ

30

Foundations / Parallel Architectures

- MOORE's law
 - observation of Intel co-founder Gordon E. MOORE, describes important trend in history of computer hardware (1965)



"number of transistors that can be placed on an integrated circuit is increasing exponentially, doubling approximately every two years"

PD Dr. Ralf-Peter Mundani - HPC for Environmental Simulations - SYNASC, Timisoara, Romania, 09/27/2016

Technische Universität München

ТΠ

35

33

ТШ

Foundations / Parallel Architectures

some numbers: Top500 (as of June 2016)



Foundations / Parallel Architectures

some numbers: Top500 (as of June 2016)



PD Dr. Ralf-Peter Mundani – HPC for Environmental Simulations – SYNASC, Timisoara, Romania, 09/27/2016

Technische Universität München

Foundations / Parallel Architectures

| • | the 10 fastest | supercompute | rs in t | the w | | (as of June 2016) |
|---|----------------|--------------|---------|-------------|----------|-------------------|
| | Rank Site | System | Cores | (TFlop/s) (| TFlop/sl | (kW) |

| 1 | National Supercomputing Center in Wuxi China | Sunway TaihuLight - Sunway MPP, Sunway SW26010 260C 1.450Hz, Sunway NRCPC | 10,649,600 | 93,014.6 | 125,435.9 15,371 | |
|----|---|--|------------|----------|------------------|------------------------------------|
| 2 | National Super Computer Center In Guangzhou China | Tianha-2 (MilkyWay-2) - TH-IVB-FEP Cluster, Intel Xeon E5-2692 12C 2.200GHz, TH Express-2, Intel Xeon Phi 31S1P NUDT | 3,120,000 | 33,862.7 | 54,902.4 17,808 | Rpeak = theoretical peak performan |
| 3 | D0E/SC/Oak Ridge National Laboratory United States | Titan - Cray XK7, Opteron 6274 16C 2.200BHz, Cray Bernini interconnect, NVIDIA K20x Cray Inc. | 560,640 | 17,590.0 | 27,112.5 8,209 | nnux – sustaineu peuk performu |
| 4 | DOE/NNSA/LLNL United States | Seguota - BlueGene/Q, Power BQC 16C 1.60 GHz, Custom IBM | 1,572,864 | 17,173.2 | 20,132.7 7,890 | |
| 5 | RIKEN Advanced Institute for Computational Science (AICS) Japan | K computer, SPARC64 VIIIfx 2.06Hz, Tofu interconnect Fujitsu | 705,024 | 10,510.0 | 11,280.4 12,660 | |
| 6 | DOE/SC/Argonne National Laboratory United States | Mina - BlueGene/Q, Power BQC 16C 1.60GHz, Custom IBM | 786,432 | 8,586.6 | 10,066.3 3,945 | |
| 7 | DOE/NNSA/LANL/SNL United States | Trinity - Cray XC40, Xeon E5-2698v3 16C 2.30Hz, Aries interconnect Cray Inc. | 301,056 | 8,100.9 | 11,078.9 | |
| 8 | Swize National Supercomputing Centre (CSCS) Switzerland | Plz Daint - Cray XC30, Xaon E5-2670 8C 2,6000Hz, Ariea Interconnect, NVIDIA K20x Cray Inc. | 115,984 | 6,271.0 | 7,788.9 2,325 | |
| 9 | HLRS - Höchstleistungsrechenzentrum Stuttgart Germany | Hazel Hen - Cray XC40, Xeon E5-2680v3 12C 2.5GHz, Aries interconnect Cray Inc. | 185,088 | 5,640.2 | 7,403.5 | |
| 10 | King Abdullah University of Science and Technology Saudi Arabia | Sheheen III - Cray XC40, Xeon E5-2698v3 16C 2.3GHz, Aries Interconnect | 196,608 | 5,537.0 | 7,235.2 2,834 | |

PD Dr. Ralf-Peter Mundani - HPC for Environmental Simulations - SYNASC, Timisoara, Romania, 09/27/2016

34

| achnische Universität München | ТЛП | Technische Universität München | Ш |
|---|-----|---|----------|
| | | Multigrid Methods | |
| overview | | solvers for linear systems | |
| geometric and physical modelling | | many PDEs result in a system of linear equations A·u = f | |
| foundations / narallel architectures | | solution of such linear systems via | |
| multigrid methods | | direct solvers | |
| towards massive parallel HPC | | iterative solvers | |
| interactive visual data exploration | | typical iterative solvers | |
| | | RICHARDSON method | |
| | | JACOBI method simple / mederate parallelisation offert | |
| | | GAUSS-SEIDEL method | |
| | | relaxation methods | |
| | | CG and derivatives most effective and considered to be SOTA. © | |
| | | multigrid methods | |
| D Dr. Ralf-Peter Mundani – HPC for Environmental Simulations – SYNASC, Timisoara, Romania, 09/27/2016 | 37 | PD Dr. Ralf-Peter Mundani – HPC for Environmental Simulations – SYNASC, Timisoara, Romania, 09/27/2016 | _ |
| Dr. Ralf-Peter Mundani – HPC for Environmental Simulations – SYNASC, Timisoara, Romania, 09/27/2016 | 37 | PD Dr. Ralf-Peter Mundani – HPC for Environmental Simulations – SYNASC, Timisoara, Romania, 09/27/2016 Technische Universität München | Π |
| D Dr. Ralf-Peter Mundani – HPC for Environmental Simulations – SYNASC, Timisoara, Romania, 09/27/2016 chnische Universität München Aultigrid Methods | 37 | PD Dr. Ralf-Peter Mundani – HPC for Environmental Simulations – SYNASC, Timisoara, Romania, 09/27/2016 Technische Universität München Multigrid Methods | π |
| Dr. Ralf-Peter Mundani – HPC for Environmental Simulations – SYNASC, Timisoara, Romania, 09/27/2016 chnische Universität München Aultigrid Methods something about smoother | 37 | PD Dr. Ralf-Peter Mundani – HPC for Environmental Simulations – SYNASC, Timisoara, Romania, 09/27/2016 Technische Universität München Multigrid Methods something about smoother | Π |
| D Dr. Ralf-Peter Mundani – HPC for Environmental Simulations – SYNASC, Timisoara, Romania, 09/27/2016 chnische Universität München Aultigrid Methods something about smoother • model BV problem: $-u'' = 0$ with $u(0) = u(1) = 0 \Rightarrow u = 0$ | 37 | PD Dr. Ralf-Peter Mundani – HPC for Environmental Simulations – SYNASC, Timisoara, Romania, 09/27/2016 Technische Universität München Multigrid Methods something about smoother model BV problem: $-u'' = 0$ with $u(0) = u(1) = 0 \Rightarrow u = 0$ | Π |
| D Dr. Ralf-Peter Mundani – HPC for Environmental Simulations – SYNASC, Timisoara, Romania, 09/27/2016 chnische Universität München Multigrid Methods something about smoother • model BV problem: $-u'' = 0$ with $u(0) = u(1) = 0 \Rightarrow u = 0$ • from the above follows $e = -u$ • orbitrary start values for $u(u)$ with 0, $c = 1$ | 37 | PD Dr. Ralf-Peter Mundani – HPC for Environmental Simulations – SYNASC, Timisoara, Romania, 09/27/2016 Technische Universität München Multigrid Methods something about smoother model BV problem: $-u'' = 0$ with $u(0) = u(1) = 0 \Rightarrow u = 0$ from the above follows $e = -u$ cabitrary start values for $u(u)$ with $0 < u < 1$ | Π |
| chnische Universität München Multigrid Methods something about smoother • model BV problem: $-u'' = 0$ with $u(0) = u(1) = 0 \Rightarrow u = 0$ • from the above follows $e = -u$ • arbitrary start values for $u(x)$ with $0 < x < 1$ • initial error e bighly oscillatory | 37 | PD Dr. Ralf-Peter Mundani - HPC for Environmental Simulations - SYNASC, Timisoara, Romania, 09/27/2016 Technische Universität München Multigrid Methods • something about smoother • model BV problem: $-u'' = 0$ with $u(0) = u(1) = 0 \Rightarrow u = 0$ • from the above follows $e = -u$ • arbitrary start values for $u(x)$ with $0 < x < 1$ • initial error e highly oscillatory | Π |
| D Dr. Ralf-Peter Mundani – HPC for Environmental Simulations – SYNASC, Timisoara, Romania, 09/27/2016 chnische Universität München Aultigrid Methods something about smoother • model BV problem: $-u'' = 0$ with $u(0) = u(1) = 0 \Rightarrow u = 0$ • from the above follows $e = -u$ • arbitrary start values for $u(x)$ with $0 < x < 1$ • initial error e highly oscillatory • now applying a smoother | 37 | PD Dr. Ralf-Peter Mundani - HPC for Environmental Simulations - SYNASC, Timisoara, Romania, 09/27/2016 Technische Universität München Multigrid Methods • something about smoother • model BV problem: $-u'' = 0$ with $u(0) = u(1) = 0 \Rightarrow u = 0$ • from the above follows $e = -u$ • arbitrary start values for $u(x)$ with $0 < x < 1$ • initial error e highly oscillatory • now applying a smoother | Π |
| The problem is the problem initial error e highly oscillatory u(0.75) | 37 | Technische Universität München Multigrid Methods • something about smoother • model BV problem: $-u'' = 0$ with $u(0) = u(1) = 0 \Rightarrow u = 0$ • from the above follows $e = -u$ • arbitrary start values for $u(x)$ with $0 < x < 1$ • initial error e highly oscillatory • now applying a smoother | Π |
| The price of the second secon | 37 | Technische Universität München Multigrid Methods • something about smoother • model BV problem: $-u'' = 0$ with $u(0) = u(1) = 0 \Rightarrow u = 0$ • from the above follows $e = -u$ • arbitrary start values for $u(x)$ with $0 < x < 1$ • initial error e highly oscillatory • now applying a smoother | π |
| D Dr. Ralf-Peter Mundani – HPC for Environmental Simulations – SYNASC, Timisoara, Romania, 09/27/2016 Archnische Universität München Multigrid Methods • something about smoother • model BV problem: $-u'' = 0$ with $u(0) = u(1) = 0 \Rightarrow u = 0$ • from the above follows $e = -u$ • arbitrary start values for $u(x)$ with $0 < x < 1$ • initial error e highly oscillatory • now applying a smoother $u(0.75)$ u(0.25) | 37 | PD Dr. Ralf-Peter Mundani – HPC for Environmental Simulations – SYNASC, Timisoara, Romania, 09/27/2016 Technische Universität München Multigrid Methods • something about smoother • model BV problem: $-u'' = 0$ with $u(0) = u(1) = 0 \Rightarrow u = 0$ • from the above follows $e = -u$ • arbitrary start values for $u(x)$ with $0 < x < 1$ • initial error e highly oscillatory • now applying a smoother • high frequency parts of error are smoothed out by standard solvers such as lacord. Gauss-Stant | Π |
| D Dr. Ralf-Peter Mundani – HPC for Environmental Simulations – SYNASC, Timisoara, Romania, 09/27/2016 while the second structure of the second struc | 37 | PD Dr. Ralf-Peter Mundani – HPC for Environmental Simulations – SYNASC, Timisoara, Romania, 09/27/2015 Technische Universität München • something about smoother • model BV problem: $-u'' = 0$ with $u(0) = u(1) = 0 \Rightarrow u = 0$ • from the above follows $e = -u$ • arbitrary start values for $u(x)$ with $0 < x < 1$ • initial error e highly oscillatory • now applying a smoother • high frequency parts of error are smoothed out by standard solvers such as JACOBI, GAUSS-SEIDEL • on smooth functions above | Π |
| The character of the contrast of the contrest of the contrest of the contrest of the contrest | 37 | PD Dr. Ralf-Peter Mundani – HPC for Environmental Simulations – SYNASC, Timisoara, Romania, 09/27/2015 Technische Universität München • something about smoother • model BV problem: $-u'' = 0$ with $u(0) = u(1) = 0 \Rightarrow u = 0$ • from the above follows $e = -u$ • arbitrary start values for $u(x)$ with $0 < x < 1$ • initial error e highly oscillatory • now applying a smoother • some observations • high frequency parts of error are smoothed out by standard solvers such as JACOBI, GAUSS-SEIDEL • on smooth functions above solvers become ineffective | π |
| D Dr. Ralf-Peter Mundani – HPC for Environmental Simulations – SYNASC, Timisoara, Romania, 09/27/2016 schnische Universität München Yultigrid Methods something about smoother model BV problem: $-u'' = 0$ with $u(0) = u(1) = 0 \Rightarrow u = 0$ from the above follows $e = -u$ arbitrary start values for $u(x)$ with $0 < x < 1$ initial error e highly oscillatory now applying a smoother u(0.75) | 37 | Technische Universität München Duttigrid Methods • something about smoother • model BV problem: $-u'' = 0$ with $u(0) = u(1) = 0 \Rightarrow u = 0$ • from the above follows $e = -u$ • arbitrary start values for $u(x)$ with $0 < x < 1$ • initial error <i>e</i> highly oscillatory • now applying a smoother • some observations • high frequency parts of error are <i>smoothed</i> out by standard solvers such as JACOBI, GAUSS-SEIDEL • on smooth functions above | |
| chrische Universität München Multigrid Methods something about smoother • model BV problem: $-u'' = 0$ with $u(0) = u(1) = 0 \Rightarrow u = 0$ • from the above follows $e = -u$ • arbitrary start values for $u(x)$ with $0 < x < 1$ • initial error <i>e</i> highly oscillatory • now applying a smoother | 37 | Technische Universität München Technische Universität München Something about smoother • model BV problem: $-u'' = 0$ with $u(0) = u(1) = 0 \Rightarrow u = 0$ • from the above follows $e = -u$ • arbitrary start values for $u(x)$ with $0 < x < 1$ • initial error <i>e</i> highly oscillatory • now applying a smoother • some observations • high frequency parts of error are <i>smoothed</i> out by standard solvers such as JACOBI, GAUSS-SEIDEL • on smooth functions above solvers become ineffective | T |

Multigrid Methods

- a more analytical approach
 - one smoothing step to be represented as

 $\boldsymbol{u}_1 = \boldsymbol{R} \cdot \boldsymbol{u}_0 + \boldsymbol{g}$

with **R** denoting the iteration matrix of the smoother; furthermore, the exact solution \hat{u} is a fixed-pointed of the iteration, that means

 $\hat{u} = R \cdot \hat{u} + g$

• with $\boldsymbol{e} = \boldsymbol{\hat{u}} - \boldsymbol{u}$ subtracting the last two expressions yields

 $\boldsymbol{e}_1 = \boldsymbol{R} \cdot \boldsymbol{e}_0$

repeating this, after m smoothing steps the error is given by

 $\boldsymbol{e}_m = \boldsymbol{R}^m \cdot \boldsymbol{e}_0$

with ρ(R) < 1, the error is forced to zero as the iteration proceeds

PD Dr. Ralf-Peter Mundani – HPC for Environmental Simulations – SYNASC, Timisoara, Romania, 09/27/2016

Technische Universität München

Multigrid Methods

- towards multigrid
 - how do smooth components look like on coarser grids?
 - consider some fine (Ω^h) and coarse (Ω^{2h}) grid with double grid spacing
 - given some smooth wave on Ω^h with n = 13 points
 - Ω^{2h} representation with n = 7 points via direct projection



Multigrid Methods

- a more analytical approach
 - let w_k denoted the k-th eigenvector of R, then it is possible to expand e₀ as

$$\boldsymbol{e}_0 = \sum_{k=1}^{n-1} c_k \cdot \boldsymbol{w}_k$$

with coefficients $c_k \in \mathbb{R}$ denoting weighting factors for each \boldsymbol{w}_k in the error

using

$$\boldsymbol{e}_m = \boldsymbol{R}^m \cdot \boldsymbol{e}_0$$

and the eigenvector expansion for \boldsymbol{e}_0 , we get

$$\boldsymbol{e}_{m} = \boldsymbol{R}^{m} \cdot \boldsymbol{e}_{0} = \sum_{k=1}^{n-1} c_{k} \cdot \boldsymbol{R}^{m} \cdot \boldsymbol{w}_{k} = \sum_{k=1}^{n-1} c_{k} \cdot \lambda_{k}(\boldsymbol{R})^{m} \cdot \boldsymbol{w}_{k}$$

 from above expansion we see that small eigenvalues (≅ 0) corresponding to high frequency parts of the error diminish faster than large eigenvalues (≅ 1) corresponding to low frequency parts of the error

PD Dr. Ralf-Peter Mundani – HPC for Environmental Simulations – SYNASC, Timisoara, Romania, 09/27/2016

Technische Universität München

ТШ

42

Multigrid Methods

- towards multigrid
 - idea: when relaxation begins to stall, signalling the predominance of smooth error modes, move to a coarser grid as smooth error modes appear oscillatory there
 - basic two-grid correction scheme

relax on $\mathbf{A} \cdot \mathbf{u} = \mathbf{f}$ on Ω^h to obtain an approximation \mathbf{v}^h

compute residual $r = f - A \cdot v^h$

relax on $\mathbf{A} \cdot \mathbf{e} = \mathbf{r}$ on Ω^{2h} to obtain an approximation to the error \mathbf{e}^{2h}

correct $\mathbf{v}^h \leftarrow \mathbf{v}^h + \mathbf{e}^{2h}$ on Ω^h with error estimate \mathbf{e}^{2h} obtained on Ω^{2h}

• question: how to transfer residual \mathbf{r}^h from Ω^h to Ω^{2h} (called restriction) and how to transfer the error estimate \mathbf{e}^{2h} back from Ω^{2h} to Ω^h (called interpolation or prolongation)?

ТШП

ТЛП

43

Multigrid Methods

- towards multigrid
 - prolongation operator \mathbf{I}_{2h}^{h}
 - \rightarrow produces fine-grid vectors from coarse ones according to $\mathbf{I}_{2b}^{h} \mathbf{v}^{2h} = \mathbf{v}^{h}$
 - simplest approach: linear prolongation



Technische Universität München

Multigrid Methods

- two-grid correction scheme
 - now using well-defined ways to transfer vectors between grids
 - parameters v_1 , v_2 control number of relaxation steps and are in practice often 1, 2, or 3



Multigrid Methods

- towards multigrid
 - restriction operator \mathbf{I}_{h}^{2h}
 - → produces coarse-grid vectors from fine ones according to $\mathbf{I}_{h}^{2h}\mathbf{v}^{h} = \mathbf{v}^{2h}$
 - typical approach: full weighting



with

$$v_{j}^{2h} \;\;=\;\; rac{1}{4} \left(v_{2j-1}^{h} + 2 v_{2j}^{h} + v_{2j+1}^{h}
ight) \;\;\;$$
 , $0 \;\leq\, j \;\leq\; rac{n}{2} - 1$

PD Dr. Ralf-Peter Mundani – HPC for Environmental Simulations – SYNASC, Timisoara, Romania, 09/27/2016

Technische Universität München

ТШ

46

Multigrid Methods

- two-grid correction scheme
 - example (u = 0) with overlay of FOURIER modes m_{16} and m_{40} as initial guess



ПΠ

45

Multigrid Methods

- V-cycle scheme
 - why restricting approach to two grids only?
 - idea: recursive algorithm



Technische Universität München

Multigrid Methods

- V-cycle scheme
- $\mathbf{v}^k \leftarrow \mathsf{MG}_v(\mathbf{v}^k, \mathbf{f}^k)$
- 1. relax v_1 times on $\mathbf{A}^k \cdot \mathbf{v}^k = \mathbf{f}^k$ with initial guess \mathbf{v}^k
- 2. if Ω^k = coarsest grid, then go to step 4

else





PD Dr. Ralf-Peter Mundani – HPC for Environmental Simulations – SYNASC, Timisoara, Romania, 09/27/2016

Technische Universität München

ТП

50

ТШ

overview

- geometric and physical modelling
- foundations / parallel architectures
- multigrid methods
- towards massive parallel HPC...
- interactive visual data exploration

Towards Massive Parallel HPC...

- data structure / grid layout
 - nested non-overlapping block-structured orthogonal grids
 - management (i.e. neighbourhood server) hidden from application
 - each logical cell links to a computational grid surrounded by halo
 - redundant grids not to be discarded



PD Dr. Ralf-Peter Mundani - HPC for Environmental Simulations - SYNASC, Timisoara, Romania, 09/27/2016

Technische Universität München

ТΠ

ПΠ

Towards Massive Parallel HPC...

- data flow between grids
 - time for one full processing, i.e. bottom-up + horizontal + top-down communication between all grids (no computation done)



Technische Universität München

Towards Massive Parallel HPC...

- data structure / grid layout
 - nested non-overlapping block-structured orthogonal grids
 - management (i.e. neighbourhood server) hidden from application
 - each logical cell links to a computational grid surrounded by halo

data flow

- vertical communication (aggregation / prolongation of values)
- horizontal communication (update of ghost layers)





logical grid hierarchy (neighbourhood server)

PD Dr. Ralf-Peter Mundani - HPC for Environmental Simulations - SYNASC. Timisoara, Romania, 09/27/2016

Technische Universität München

Towards Massive Parallel HPC...

- space-filling curves (SFC)
 - continuous, surjective mapping $f: [0, 1] \rightarrow [0, 1]^{D}$
 - advantage: preserving neighbourhood relations
 - typical representatives (generator or 'Leitmotiv')



SFC due to recursive approach starting with one 'Leitmotiv' above

ПΠ

54

ПΠ Technische Universität München Technische Universität München **Towards Massive Parallel HPC... Towards Massive Parallel HPC...** space-filling curves (SFC) space-filling curves (SFC) • continuous, surjective mapping $f: [0, 1] \rightarrow [0, 1]^{D}$ advantage: preserving neighbourhood relations typical representatives (generator or 'Leitmotiv') idea: bitwise interleaving of coordinate values 6 5 $x = 6 \rightarrow 110$ $y = 4 \rightarrow 100$ 3 2 **110100** \rightarrow 52 = Z 1 → simple conversion (6, 4) \leftrightarrow 52, 0 3333428 49466 17282 11.11/6 SFCodlietrotivesursive approaches the first with early a second state of the second st more than one source point) 57 PD Dr. Ralf-Peter Mundani – HPC for Environmental Simulations – SYNASC, Timisoara, Romania, 09/27/2016 ПΠ Technische Universität München Technische Universität München **Towards Massive Parallel HPC... Towards Massive Parallel HPC...** space-filling curves (SFC) grid distribu

- Ioad distribution / balancing
 - assign some iteration of SFC to points in 2D-space
 - Inearise data according to SFC
 - simple partition of data (preserving locality) to processors possible



- for load distribution inverse function f^{-1} : $[0, 1]^{D} \rightarrow [0, 1]$ necessary
- simple conversion of Z-index in case of LEBESGUE's SFC possible



PD Dr. Ralf-Peter Mundani – HPC for Environmental Simulations – SYNASC, Timisoara, Romania, 09/27/2016



¹ Integrated Performance Monitoring, http://ipm-hpc.sourceforge.net/

58

Towards Massive Parallel HPC...

- grid distribution / load balancing
 - example: temperature distribution grid migration



PD Dr. Ralf-Peter Mundani – HPC for Environmental Simulations – SYNASC, Timisoara, Romania, 09/27/2016

Technische Universität München

ПΠ

61

ПΠ

Towards Massive Parallel HPC...

- parallel multigrid(-like) solver
 - comparison: vertical communication vs. multigrid transfer functions



Towards Massive Parallel HPC...

- computational kernel
 - NS equations, FV for spatial, Adams-Bashforth (2nd order FD) for temporal discretisation
 - fractional step (Chorin's projection) for solving time-dependent incompressible flow equations, i.e. iterative procedure between velocity and pressure during one time step
 - thermal coupling realised by Boussinesq approximation (modified body term in NSE momentum equation)

$$\begin{split} \nabla \cdot \vec{u} &= 0\\ \frac{\partial \rho_{\infty} u_i}{\partial t} + \nabla \cdot (\rho_{\infty} u_i \vec{u}) = \nabla \cdot (\mu \nabla u_i) - \nabla \cdot (p \vec{e_i}) - \rho_{\infty} \cdot \beta \cdot (T - T_{\infty}) g_i \quad \text{, with } i \in \{x, y, z\}\\ \frac{\partial T}{\partial t} + \nabla \cdot (T \vec{u}) - \nabla \cdot (\alpha \nabla T) - \frac{q_{int}}{\rho_{\infty} \cdot c_p} = 0 \end{split}$$

PD Dr. Ralf-Peter Mundani – HPC for Environmental Simulations – SYNASC, Timisoara, Romania, 09/27/2016

Technische Universität München

Towards Massive Parallel HPC...

parallel multigrid(-like) solver



solving $\Delta u = 0$ for 3D domain with 19'173'961 grids and resolution 4096×4096×4096 (i.e. approx. 707B DOFs); times obtained on SuperMUC and Shaheen (IBM Blue Gene/P)

62

ТШ

Towards Massive Parallel HPC...

- parallel multigrid(-like) solver
 - time to solution for one time step (repeated V-cyles with adaptive relaxation steps (and secret scaling factor ^(C)) until convergence)



depth 6: layout with 2×2×2 refinement and 16×16×16 blocks up to 16'384 procs.

ПΠ

depth 7: layout with $2 \times 2 \times 2$ refinement and 16×16×16 blocks up to 65'536 procs.

depth 8: layout with 2×2×2 refinement and 16×16×16 blocks up to 147'456 procs.

depth 8: 4096×4096×4096 (total of 80B computing cells; 707B degrees of freedom)

PD Dr. Ralf-Peter Mundani - HPC for Environmental Simulations - SYNASC, Timisoara, Romania, 09/27/2016

ТΠ Technische Universität München HPC... uid flow ulation as BC for full fact o Pasing Arcaden source: www Mu

67

65

Technische Universität München

Towards Massive Parallel HPC...

multiscale flood simulation





Towards Massive Parallel HPC...

- parallel multigrid(-like) solver
 - time to solution for one time step (repeated V-cyles with adaptive relaxation steps (and secret scaling factor ⁽ⁱⁱⁱ⁾) until convergence)



depth 6: layout with 2×2×2 refinement and 16×16×16 blocks up to 16'384 procs.

depth 7: layout with $2 \times 2 \times 2$ refinement and 16×16×16 blocks up to 65'536 procs.

depth 8: layout with 2×2×2 refinement and 16×16×16 blocks up to 147'456 procs.

depth 8: 4096×4096×4096 (total of 80B computing cells; 707B degrees of freedom)

PD Dr. Ralf-Peter Mundani – HPC for Environmental Simulations – SYNASC, Timisoara, Romania, 09/27/2016

66

ТШ



ТΠ

ТШ

overview

- geometric and physical modelling
- foundations / parallel architectures
- multigrid methods
- towards massive parallel HPC...
- interactive visual data exploration

Interactive Visual Data Exploration

sliding window

Technische Universität München

Surf

. 6 6 h # 9 0 0 0 0 0 0 0 0 0 0 0

sliding window concept

Interactive Visual Data Exploration

simple part: what happens on the front-end...

**** X G 41 14 14 41 14 14 17 C 6 C

idea: online navigation through details



PD Dr. Ralf-Peter Mundani – HPC for Environmental Simulations – SYNASC, Timisoara, Romania, 09/27/2016

70

ТШ

ПΠ

Technische Universität München

ПΠ

69

Interactive Visual Data Exploration

- sliding window concept
 - problem: high resolutions hinder interactive exploration

PD Dr. Ralf-Peter Mundani - HPC for Environmental Simulations - SYNASC, Timisoara, Romania, 09/27/2016

- solution: user moves / sizes 'window' through domain for data exploration
 amount of details increases seamlessly
- constant bandwidth of data transmission → simple postprocessing



71

ParaView plug-in for setting window's size and location

Interactive Visual Data Exploration

- sliding window concept
 - complex part: what happens on the back-end...
 - collector node handles queries and 'fills' data stream top-down



Technische Universität München

Interactive Visual Data Exploration

interactive 3D data exploration: size does matter!



Interactive Visual Data Exploration

- sliding window concept
 - geometric model: power plant (BREP with 12,748,510 faces)
 - user selects window for details interactively during runtime





entire domain

detailed study

PD Dr. Ralf-Peter Mundani – HPC for Environmental Simulations – SYNASC, Timisoara, Romania, 09/27/2016

Technische Universität München

ТШТ

76

74



contact: mundani@tum.de

acknowledgements



тлп

ПΠ