Sailfish: Lattice Boltzmann Fluid Simulations with GPUs and Python

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GTC 2012



Let's go back to 2009...

■ Was working with stochastic differental equations on GPUs (google sdepy if you're interested).



- Some previous experience with Smoothed Particle Hydrodynamics on CPUs.
- No prior knowledge of the lattice Boltzmann method.
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This talk

Why did I do that, how it worked out and can you do something similar?

... with some technical details ...

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Fluid simulation

1 Macroscopic scale: continuum, velocity (\vec{v}) , pressure (p), Navier-Stokes equation:

$$\rho \left(\frac{\partial \vec{v}}{\partial t} + \vec{v} \cdot \nabla \vec{v} \right) = -\nabla p + \mu \nabla^2 \vec{v} + \vec{f}$$

Mesoscopic scale: particle ensemble, the lattice Boltzmann method.

$$\frac{\partial f}{\partial t} + \frac{\partial f}{\partial \vec{x}} \cdot \frac{\vec{p}}{m} + \frac{\partial f}{\partial \vec{p}} \cdot \vec{F} = \left. \frac{\partial f}{\partial t} \right|_{\text{coll}}$$

Microscopic scale: invidual molecules and atoms, molecular dynamics.



Fluid simulation

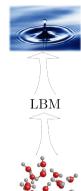
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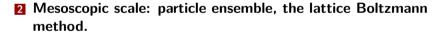
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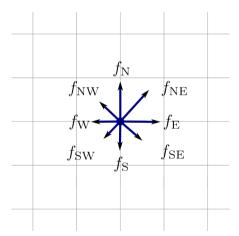


Lattice Boltzmann: the basics

- \blacksquare Discrete, regular, Cartesian grid (i is a node index).
- Mass fractions: f_{α} : $f_{C}, f_{E}, f_{W}, f_{S}, f_{N}, f_{NE}, f_{NW}, f_{SE}, f_{SW}$
- Macroscopic quantities:

$$\rho_i = \sum_{\alpha} f_{\alpha}(\vec{x}_i, t)$$

$$\rho_i \vec{v}_i = \sum_{\alpha} \vec{c}_{\alpha} f_{\alpha}(\vec{x}_i, t)$$



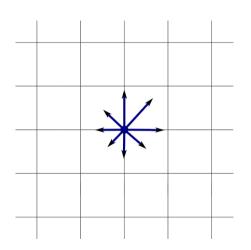
Lattice Boltzmann: the algorithm

1 Collision:

$$f_{\alpha}^{\star}(\vec{x}_i, t) = f_{\alpha}(\vec{x}_i, t) - \frac{f_{\alpha}(\vec{x}_i, t) - f_{\alpha}^{(eq)}(\rho_i, \vec{v}_i)}{\tau}$$

2 Streaming:

$$f_{\alpha}(\vec{x}_i + \vec{c}_{\alpha}, t+1) = f_{\alpha}^{\star}(\vec{x}_i, t)$$



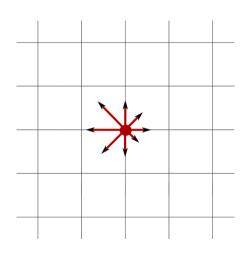
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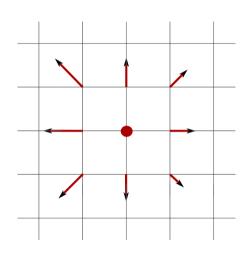
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Why lattice Boltzmann?

- Applicable for low Mach number flows.
- Good for flows in complex domains (e.g. porous materials).
- Extremely well parallelizable (nearest-neighbour interactions).
- Easy to implement.

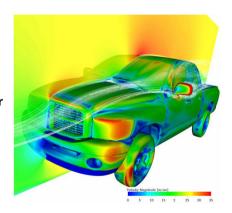


Image credit: EXA Corp.

Lattice Boltzmann: History

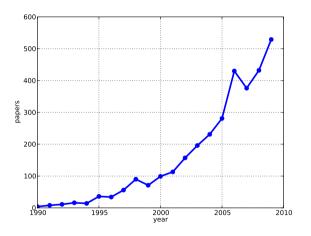


Figure: Papers with "lattice Boltzmann" in the title (source: Scopus)

What is Sailfish?



Image credit: Wikimedia http://sailfish.us.edu.pl

- GPU-based implementation of the lattice Boltzmann method.
- Open source (LGPL v3).
- Implemented using Python and CUDA C / OpenCL.
- Written from scratch.
- Under development for approximately 3 years.

Why Python?

- ✓ Easy to understand.
- ✓ Very expressive (get stuff done quickly).
- ✓ Great support for GPU programming (via PyCUDA/PyOpenCL).
- ✓ Bindings with many system libraries.
- X ... but also too slow for large-scale numerical work.



Python and GPUs

- "The boring stuff" (initialization, I/O, etc) becomes essentially free.
- Use metaprogramming ("programs which write other programs") to:
 - generate optimized code on a case-by-case basis,
 - explore parameter spaces to find optimal solutions,
 - provide isolation from hardware details.
- Possible realizations:
 - Abstract Syntax Trees.
 - Domain-specific languages.
 - Template-based code generation.



Metaprogramming one step further: computer algebra systems

- Numerical code initially described as formulas on paper.
- Computer code often repetitive.
- Write formulas directly in your program and generate code automatically.

New possibilities:

- Consistency checks at the level of mathematics.
- Code is documentation.
- Transform formulas prior to generating compilable code.

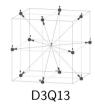
- Many lattice Boltzmann models which differ in:
 - lattice connectivity / dimension



- collision operator
- equilibrium function
- turbulence models
- ...
- Many formulas are independent of (some of) these details.
- RTCG makes it possible to easily experiment with all of these.



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BGK:
$$\frac{|f_i\rangle - |f_i^{eq}\rangle}{ au}$$

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MRT:
$$M^{-1}S\left(M\left|f_{i}\right\rangle - \left|m_{i}^{eq}\right\rangle\right)$$

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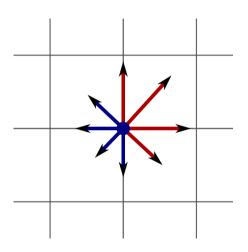
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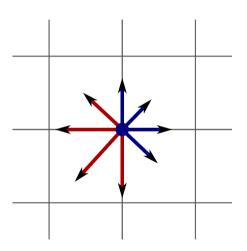
CUDA C code, D2Q9 grid: __device__ inline void bounce_back(Dist * fi) {

```
float t:
t = fi->fE;
fi->fE = fi->fW;
fi->fW = t;
t = fi -> fN;
fi->fN = fi->fS:
fi->fS = t:
t = fi->fNE;
fi->fNE = fi->fSW:
fi->fSW = t:
t = fi->fNW:
fi->fNW = fi->fSE:
fi->fSE = t:
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CUDA C code, D2Q9 grid:

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        t = fi->fNW:
        fi->fNW = fi->fSE:
        fi->fSE = t:
```



```
CUDA C code, D3Q13 grid:
                                                               t = fi -> fTN:
__device__ inline void bounce_back(Dist * fi)
                                                               fi->fTN = fi->fBS:
                                                               fi->fBS = t:
         float t:
                                                               t = fi -> fBN:
         t = fi -> fNE:
                                                               fi->fBN = fi->fTS:
         fi->fNE = fi->fSW:
                                                               fi->fTS = t;
         fi->fSW = t:
         t = fi->fSE;
         fi->fSE = fi->fNW:
         fi->fNW = t:
         t = fi -> fTE:
         fi->fTE = fi->fBW:
         fi->fBW = t:
         t = fi->fBE:
         fi->fBE = fi->fTW:
         fi->fTW = t;
```

Sailfish: symbolic run-time code generation example

Collision step of the LB algorithm:

$$f_{\alpha}^{\star}(\vec{x}_i, t) = f_{\alpha}(\vec{x}_i, t) - \frac{f_{\alpha}(\vec{x}_i, t) - f_{\alpha}^{(eq)}(\rho_i, \vec{v}_i)}{\tau}$$

with

$$f_{\alpha}^{(\text{eq})}(\rho_i, \vec{v}_i) = w_{\alpha} \rho \left(1 + 3\vec{c}_{\alpha} \cdot \vec{v}_i + \frac{9}{2} (\vec{c}_{\alpha} \cdot \vec{v}_i)^2 - \frac{3}{2} \vec{v}_i^2 \right)$$

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```
def bgk_equilibrium(grid, rho=None):
   out = []
   if rho is None:
       rho = S.rho
   for i, ei in enumerate(grid.basis):
       t = (grid.weights[i] * rho * (1 +
                        3*ei.dot(grid.v) +
                        Rational(9, 2) * (ei.dot(grid.v))**2 -
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       out.append(t)
   return out
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```
feq0.fC = 4 * rho / 9 + 4 * rho * (-3 * v0[0] * v0[0] / 2 - 3 * v0[1] * v0[1] / 2) / 9;
feq0.fE = rho / 9 + rho * (3 * v0[0] * (1 + v0[0]) - 3 * v0[1] * v0[1] / 2) / 9;
feq0.fN = rho / 9 + rho * (3 * v0[1] * (1 + v0[1]) - 3 * v0[0] * v0[0] / 2) / 9;
feq0.fW = rho / 9 + rho * (-3 * v0[0] * (1 - v0[0]) - 3 * v0[1] * v0[1] / 2) / 9;
feq0.fS = rho / 9 + rho * (-3 * v0[1] * (1 - v0[1]) - 3 * v0[0] * v0[0] / 2) / 9;
feq0.fNE = rho / 36 + rho * (3 * v0[0] * (1 + v0[0]) + 3 * v0[1] * (1 + v0[1] + 3 * v0[0])) / 36;
feq0.fNW = rho / 36 + rho * (-3 * v0[0] * (1 - v0[0]) + 3 * v0[1] * (1 + v0[1] - 3 * v0[0])) / 36;
feq0.fSW = rho / 36 + rho * (-3 * v0[0] * (1 - v0[0]) - 3 * v0[1] * (1 - v0[1] - 3 * v0[0])) / 36;
feq0.fSE = rho / 36 + rho * (-3 * v0[1] * (1 - v0[1] + 3 * v0[0]) * (1 + v0[0])) / 36;
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```
 \begin{array}{l} \text{feq0.fC} = \text{rho} \ / \ 3 + \text{rho} * \ (-3 * \text{vO[0]} * \text{vO[0]} \ / \ 2 - 3 * \text{vO[1]} * \text{vO[1]} \ / \ 2 - 3 * \text{vO[2]} * \text{vO[2]} \ / \ 2) \ / \ 3; \\ \text{feq0.fE} = \text{rho} \ / \ 18 + \text{rho} * \ (3 * \text{vO[0]} * \ (1 + \text{vO[0]}) - 3 * \text{vO[1]} * \text{vO[1]} \ / \ 2 - 3 * \text{vO[2]} * \text{vO[2]} \ / \ 2) \ / \ 18; \\ \text{feq0.fW} = \text{rho} \ / \ 18 + \text{rho} * \ (-3 * \text{vO[0]}) + (1 + \text{vO[0]}) - 3 * \text{vO[1]} * \text{vO[1]} \ / \ 2 - 3 * \text{vO[2]} * \text{vO[2]} \ / \ 2) \ / \ 18; \\ \text{feq0.fN} = \text{rho} \ / \ 18 + \text{rho} * \ (3 * \text{vO[1]} * \ (1 + \text{vO[1]}) - 3 * \text{vO[0]} * \text{vO[0]} \ / \ 2 - 3 * \text{vO[2]} * \text{vO[2]} \ / \ 2) \ / \ 18; \\ \text{feq0.fS} = \text{rho} \ / \ 18 + \text{rho} * \ (-3 * \text{vO[1]} * \ (1 + \text{vO[1]}) - 3 * \text{vO[0]} * \text{vO[0]} \ / \ 2 - 3 * \text{vO[1]} * \text{vO[2]} \ / \ 2) \ / \ 18; \\ \text{feq0.fB} = \text{rho} \ / \ 18 + \text{rho} * \ (-3 * \text{vO[2]} * \ (1 + \text{vO[2]}) - 3 * \text{vO[0]} * \text{vO[0]} \ / \ 2 - 3 * \text{vO[1]} * \text{vO[1]} \ / \ 2) \ / \ 18; \\ \text{feq0.fNE} = \text{rho} \ / \ 36 + \text{rho} * \ (-3 * \text{vO[0]} * \ (1 + \text{vO[0]}) + 3 * \text{vO[1]} * \ (1 + \text{vO[1]} + 3 * \text{vO[0]}) - 3 * \text{vO[1]} * \ vO[2] \ / \ 2) \ / \ 36; \\ \text{feq0.fNE} = \text{rho} \ / \ 36 + \text{rho} * \ (-3 * \text{vO[0]} * \ (1 + \text{vO[0]}) + 3 * \text{vO[0]} * \ (1 + \text{vO[0]}) - 3 * \text{vO[0]} - 3 * \text{vO[0]} - 3 * \text{vO[0]} \ / \ 2) \ / \ 36; \\ \text{feq0.fSE} = \text{rho} \ / \ 36 + \text{rho} * \ (-3 * \text{vO[0]} * \ (1 - \text{vO[0]}) + 3 * \text{vO[0]} * \ (1 + \text{vO[0]}) - 3 * \text{vO[0]} - 3 * \text{vO[2]} * \text{vO[2]} \ / \ 2) \ / \ 36; \\ \text{feq0.fSE} = \text{rho} \ / \ 36 + \text{rho} * \ (-3 * \text{vO[0]} * \ (1 - \text{vO[0]}) - 3 * \text{vO[0]} * \ (1 + \text{vO[0]}) - 3 * \text{vO[0]} - 3 * \text{vO[0]} - 3 * \text{vO[0]} \ / \ 2) \ / \ 36; \\ \text{feq0.fSE} = \text{rho} \ / \ 36 + \text{rho} * \ (-3 * \text{vO[0]} * \ (1 - \text{vO[0]}) - 3 * \text{vO[0]} * \ (1 - \text{vO[0]}) - 3 * \text{vO[0]} * \ (1 - \text{vO[0]}) - 3 * \text{vO[0]} * \ (1 - \text{vO[0]}) - 3 * \text{vO[0]} * \ (1 - \text{vO[0]}) - 3 * \text{vO[0]} * \ (1 - \text{vO[0]}) - 3 * \text{vO[0]} * \ (1 - \text{vO[0]}) - 3 * \text{vO[0]} * \ (1 - \text{vO[0]}) - 3 * \text{vO[0]} * \ (1 - \text{vO[0]}) - 3 * \text{vO[0]} * \ (1 - \text{vO[0]}) - 3 * \text{vO[0]} * \
```

Sailfish: Run-Time Code Generation

Sailfish uses template-based Run-Time Code Generation (RTCG).

- Code is readable (education!)
- Code is optimized for specific simulation cases.
- Many formulas stored in symbolic form (SymPy expressions) instead of executable code.
 - Prevents developers from making silly mistakes.
 - Easier to read.
 - Automated consistency checks.
- Possibility to auto-tune.
- Think: flexibility of Mathematica with the performance of C.





Sailfish: Summary of basic ideas

Primary ideas of the project:

- Use Run-Time Code Generation to automatically generate optimized code.
- Allow for fast calculations using Python (no performance compromises!)
- Encourage experimentation.
- Eliminate sources of error.
- Minimize the use of programmer time.

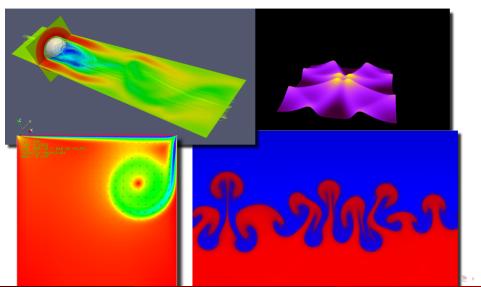


Sailfish: Results

Sailfish currently supports:

- Distributed multi-GPU simulations.
- Single and double precision calculations.
- Multiple LB models (2D, 3D; BGK, MRT, entropic; single fluid, binary fluids, ...)
- Multiple output formats (NumPy, MatLab, VTK, . . .)
- CUDA and OpenCL backends.

Sample simulations



How it all works: defining a simulation

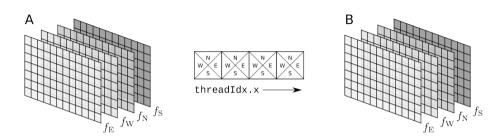
```
class RayleighTaylorDomain(Subdomain2D):
    def boundary conditions(self. hx. hv):
        self.set node(np.logical or(hy == 0, hy == self.gy - 1),
                self.NODE WALL)
    def initial conditions(self, sim, hx, hy):
        sim.rho[:] = np.random.rand(*sim.rho.shape) / 100.0
        sim.phi[:] = np.random.rand(*sim.phi.shape) / 100.0
        sim.rho[(hv \le self.gv / 2)] += 1.0
        sim.phi[(hv \le self.gv / 2)] = 1e-4
        sim.rho[(hv > self.gv / 2)] = 1e-4
        sim.phi[(hv > self.gv / 2)] += 1.0
. . .
```

```
class RayleighTaylorSCSim(LBBinaryFluidShanChen, LBForcedSim):
    subdomain = RayleighTaylorDomain
   Oclassmethod
   def update defaults(cls, defaults):
       defaults.update({
           'lat nx': 640,
           'lat nv': 400.
           'grid': 'D2Q9'.
           'G': 1.2.
           'visc': 1.0 / 6.0.
           'periodic_x': True})
   Oclassmethod
   def modify config(cls, config):
       config.tau phi = svm.relaxation time(config.visc)
   def init (self, config):
       super(RavleighTavlorSCSim, self). init (config)
       self.add body force((0.0, -0.15 / config.lat nv), grid=1)
if name == ' main ':
   ctrl = LBSimulationController(RayleighTaylorSCSim, LBGeometry2D)
   ctrl.run()
```

How it all works: simulation setup and code generation

- 1 Start a controller process.
- Decompose domain into subdomains (cuboids).
- **3** Start a **master** process on each computational node.
- 4 Start **subdomain handlers** on each computational node (one process per domain).
- **5** Each handler:
 - sets initial conditions via macroscopic fields (numpy arrays),
 - generates CUDA code based on the features used in its subdomain,
 - executes the main loop.

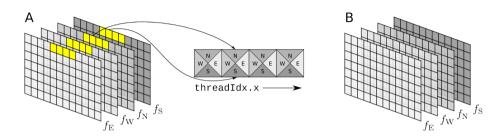
How it all works: LBM implementation on the GPU



- Store mass fractions in a structure of arrays in global memory. Two lattices (A and B).
- 1 node 1 GPU thread, arranged in 1D block:
 - Aligned memory access as mass fractions are loaded into registers from lattice A.
 - Relaxation fully local using registers.
 - Write data to lattice B in global memory.
- In the next iteration the role of A and B is reversed.



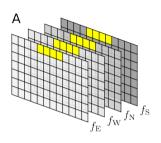
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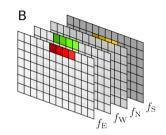
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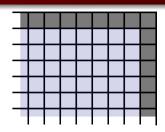


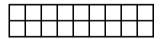
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Idea: Overlap network I/O and GPU computation.

- Split domain into **boundary** and **bulk**.
- Run simulation in the boundary first.
- Run kernels to collect data into a continuous memory block
- Run simulation in the bulk area.
 - Copy data to be transferred from the GPU to the host.
 - Send data to remote nodes.
 - Receive data from remote nodes
 - Copy data from the host to the GPU
- Run kernels to distribute data from remote nodes to the correct locations in global memory.



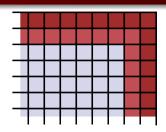


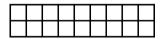
GPU buffer in global mem.



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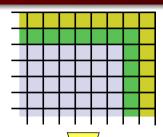


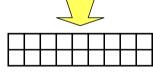


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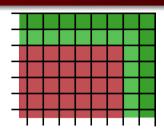
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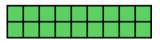




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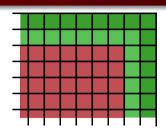


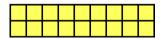


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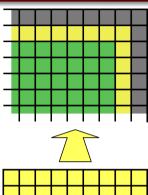


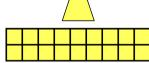


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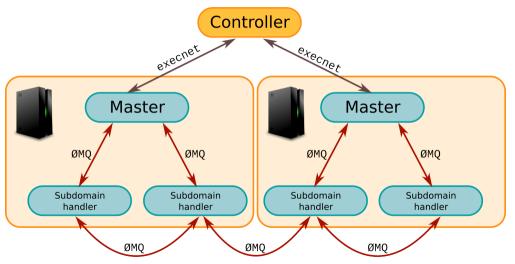




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How it all works: node-node communication



- Use the right tool for the job: Python + GPUs.
- RTCG based on symbolic expressions is a powerful tool for building code quickly and reliably.
- Programmer time more important than computer time.
- With GPUs this does not necessarily mean a need to compromise on performance.



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Thanks

Thanks for your attention. Questions?