

Assignment #08

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Problem Definition

- Compute

$$\frac{\partial^2 u}{\partial x^2} + \frac{\partial^2 u}{\partial y^2} = \cos[\pi x] \sin[y] + \pi^2 \cos[\pi x] \sin[y]$$

- While

$$0 \leq x \leq 2 \text{ and } 0 \leq y \leq 2$$

- Exact solution

$$u_{exact}(x, y) = \cos[\pi x] \sin[\pi + y]$$

- Using Jacobi method, compute till

$$L_1 \text{ Error} = \sum |u_m^{k+1} - u_m^k| < 10^{-4}$$

- Number of grid nodes are at least 500, more than 5 cases
 - 500, 525, 550, 575, 600
- Plot L2 error vs. Grid node

Pseudo Code

If size == 2

rank	U	displs	counts	U_p
0	0	displs [rank] = 0	counts [rank] = 3	0
	1			1
	2			2
1	3	displs [rank] = 3	counts [rank] = 3	0
	4			1
	5			2

Parallelize Memory Indexing

- 1. N_fix = N * N
- 2. While(N_fix % size)
- 3. N_fix++
- 4. rows_p = N_fix / size
- 5. If(rank == size-1)
- 6. rows_p = N * N - N_fix / size * (size - 1)
- 7. U = memory allocation(N * N)
- 8. U_p = memory allocation(rows_p)
- 9. counts = memory allocation(size)
- 10. displs = memory allocation(size)
- 11. Sum = 0
- 12. for(i, 0 to size - 1)
- 13. counts[i] = N_fix / size
- 14. displs[i] = sum
- 15. sum += counts[i]
- 16. counts[size - 1] = N * N - sum
- 17. displs[size - 1] = sum

Pseudo Code

Boundary Condition

1. for (index, 0 to counts[rank])
2. pos = index + displs[rank]
3. i = pos % N
4. j = pos / N
5. if(pos is not boundary)
6. U_p[pos] = 0.0
7. else if (0,y)
8. U_p[pos] = sin(pi*delta*j)
9. else if (2,y)
10. U_p[pos] = sin(pi*delta*j)
11. else if (x,0)
12. U_p[pos] = 0.0
13. else if (x,2)
14. U_p[pos] = cos(pi*delta*i)*sin(pi+2.0)

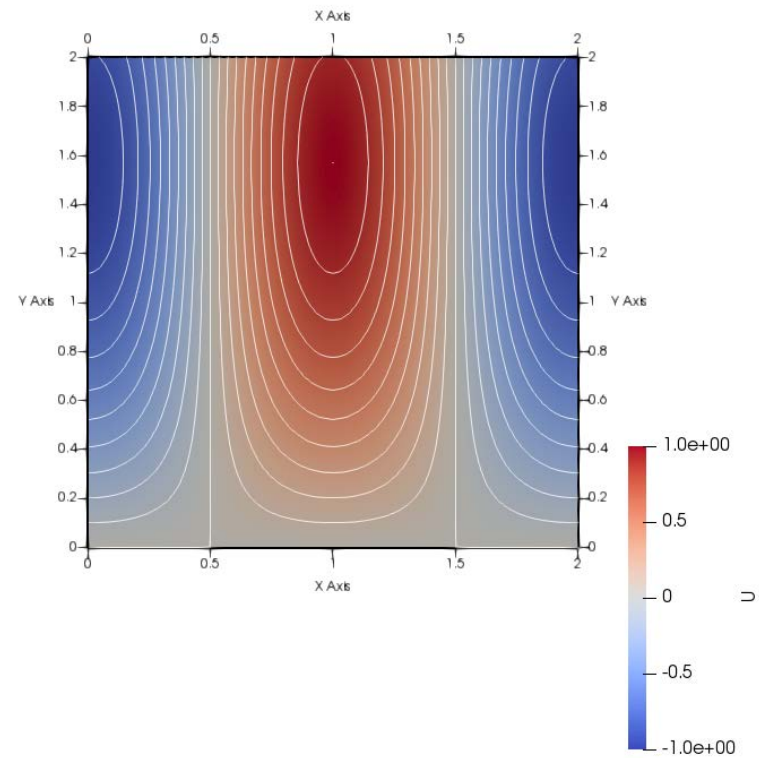
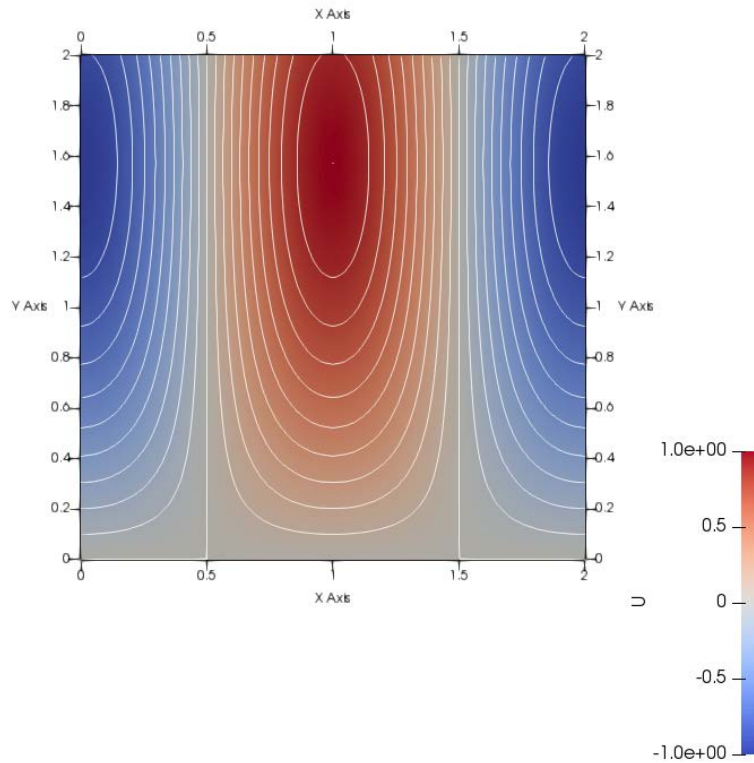
Jacobi Iteration Method

1. Tol = 0.00001
2. error = 1.0
3. repeat
4. MPI_Allgather(U_p to U)
5. for (index, 0 to counts[rank])
6. pos = index + displs[rank]
7. i = pos % N
8. j = pos / N
9. x = delta * i
10. y = delta * j
11. f = cos(pi*x)sin(y)+pi*pi*cos(pi*x)sin(y)
12. if(pos is not boundary)
13. U_p[pos] = (U[pos+1]+U[pos-1]+U[pos+N]+U[pos-N]-delta*delta*f)*0.25
14. error_p = 0.0
15. for (index, 0 to counts[rank])
16. pos = index + displs[rank]
17. error_p = fabs(U_p[index] - U[pos])
18. MPI_Allreduce(error_p to error, sum)
19. until error < Tol

N=500

Solve by Jacobi method

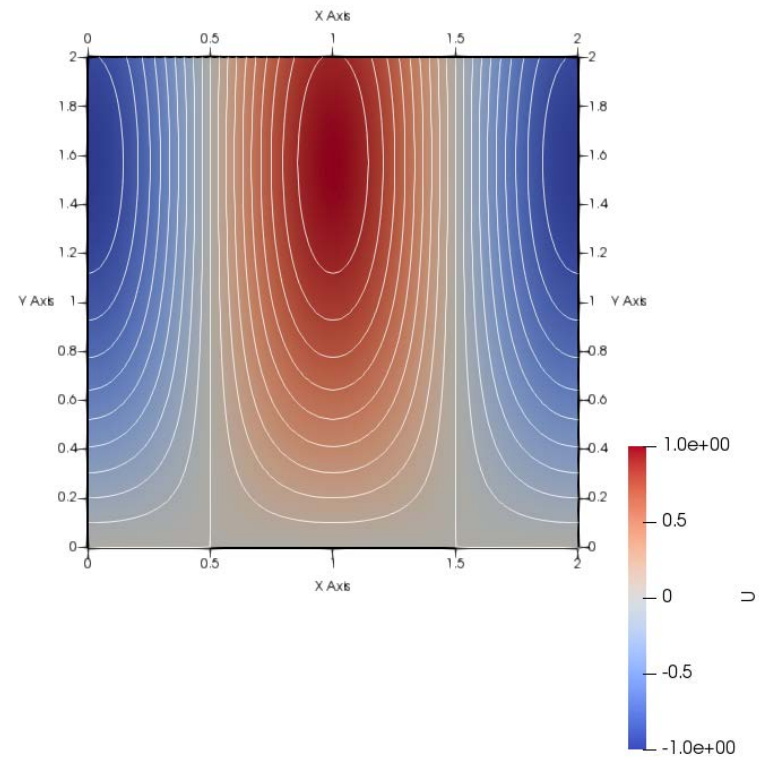
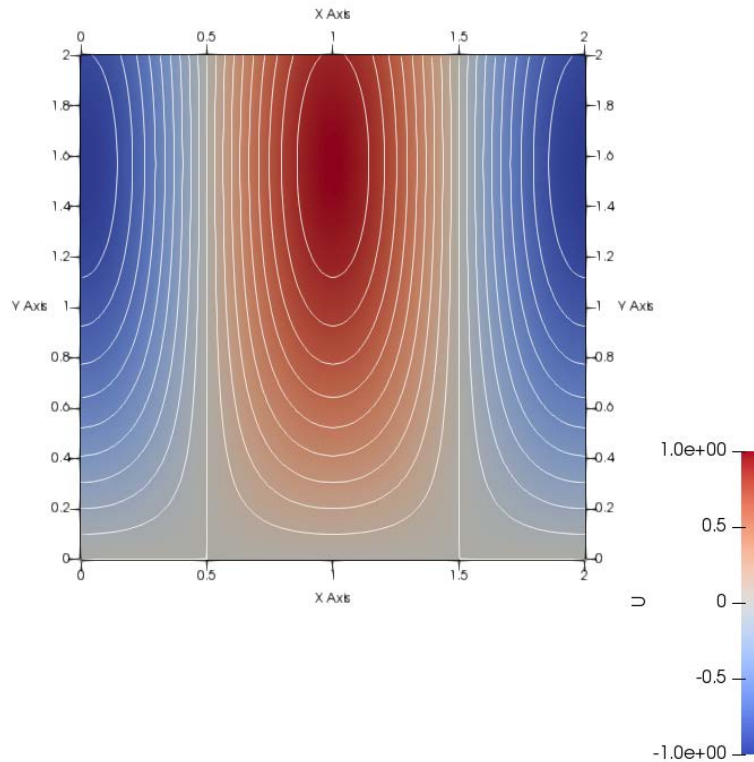
Exact solution



N=525

Solve by Jacobi method

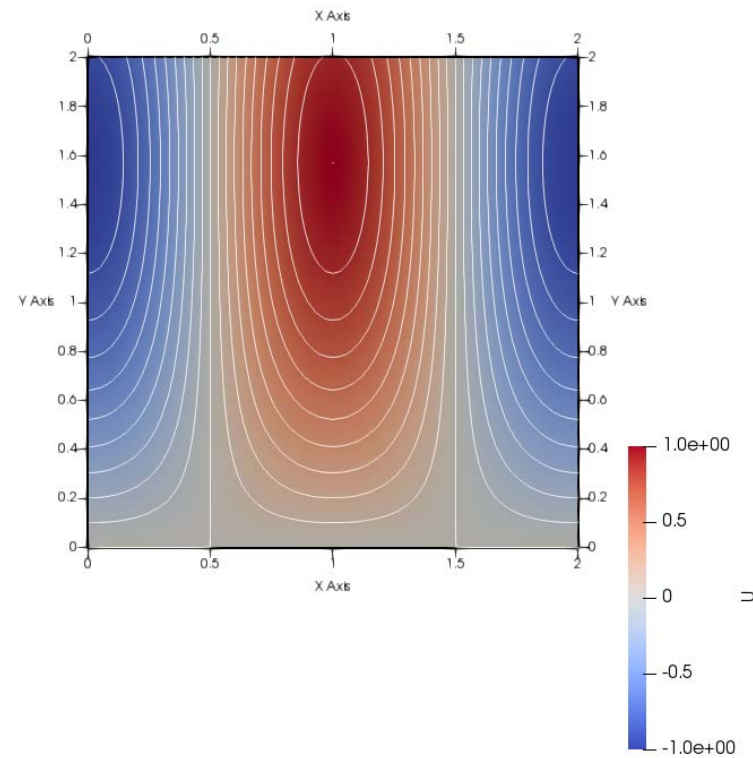
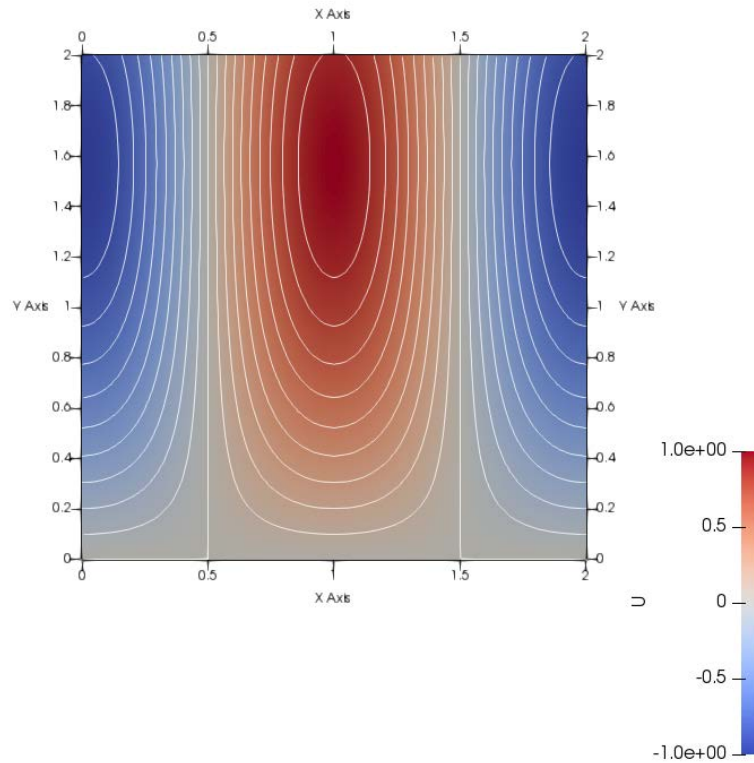
Exact solution



N=550

Solve by Jacobi method

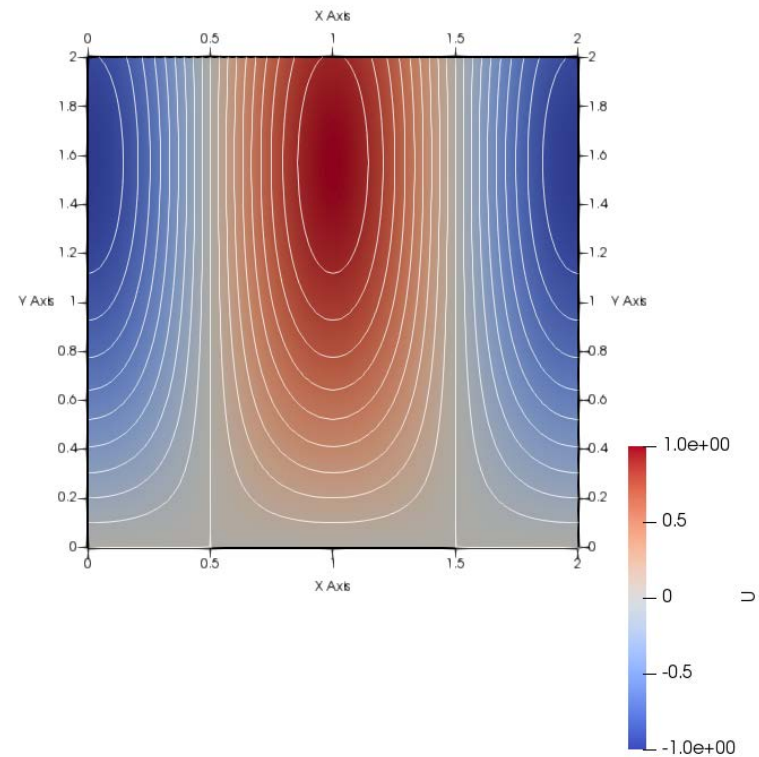
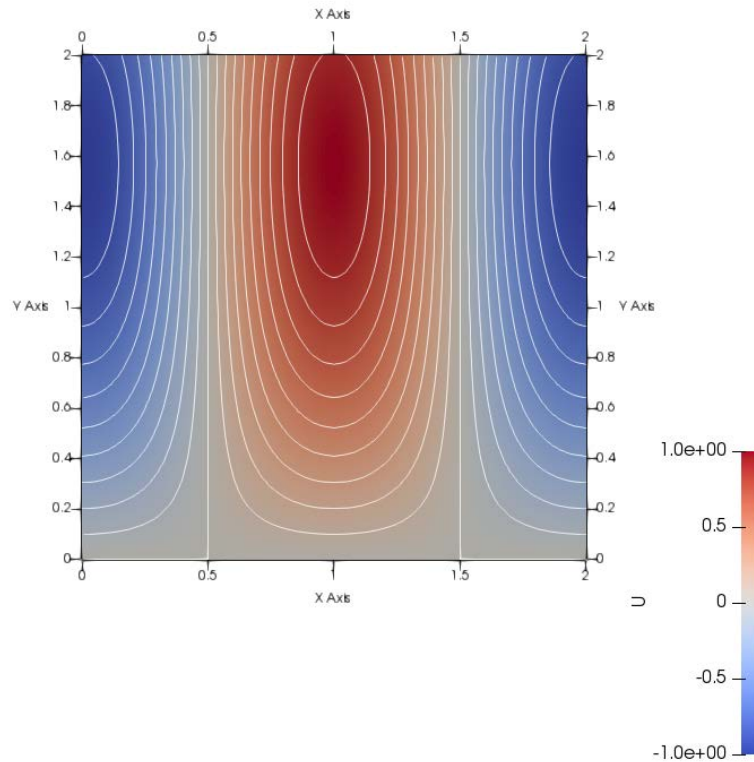
Exact solution



N=575

Solve by Jacobi method

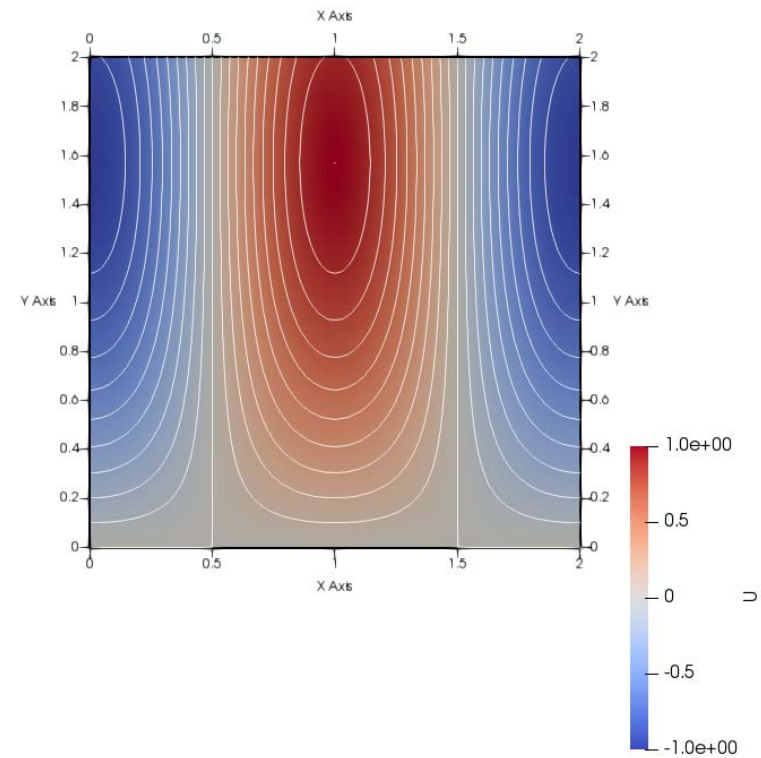
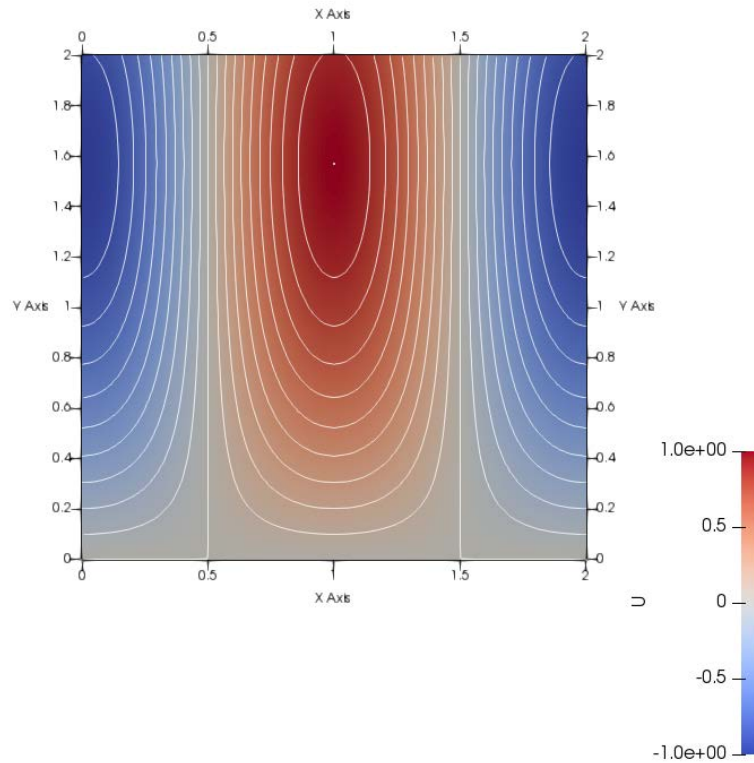
Exact solution



N=600

Solve by Jacobi method

Exact solution



Result

Elliptic, N=500, Exact

Elliptic, N=500, L2=0.0000000391478, np=1, t=4555.590961, Jacobi
 Elliptic, N=500, L2=0.0000000391478, np=2, t=2383.236201, Jacobi
 Elliptic, N=500, L2=0.0000000391478, np=3, t=1703.346945, Jacobi
 Elliptic, N=500, L2=0.0000000391478, np=4, t=1290.001672, Jacobi
 Elliptic, N=500, L2=0.0000000391478, np=5, t=1086.956939, Jacobi
 Elliptic, N=500, L2=0.0000000391478, np=6, t=954.962086, Jacobi

Elliptic, N=525, Exact

Elliptic, N=525, L2=0.0000000382156, np=1, t=5476.488216, Jacobi
 Elliptic, N=525, L2=0.0000000382156, np=2, t=2950.183918, Jacobi
 Elliptic, N=525, L2=0.0000000382156, np=3, t=2062.157977, Jacobi
 Elliptic, N=525, L2=0.0000000382156, np=4, t=1570.662798, Jacobi
 Elliptic, N=525, L2=0.0000000382156, np=5, t=1317.836718, Jacobi
 Elliptic, N=525, L2=0.0000000382156, np=6, t=1169.407257, Jacobi

Elliptic, N=550, Exact

Elliptic, N=550, L2=0.0000000372543, np=1, t=6655.835934, Jacobi
 Elliptic, N=550, L2=0.0000000372543, np=2, t=3568.105374, Jacobi
 Elliptic, N=550, L2=0.0000000372543, np=3, t=2486.185437, Jacobi
 Elliptic, N=550, L2=0.0000000372543, np=4, t=1902.978690, Jacobi
 Elliptic, N=550, L2=0.0000000372543, np=5, t=1596.473933, Jacobi
 Elliptic, N=550, L2=0.0000000372543, np=6, t=1434.189380, Jacobi

Elliptic, N=575, Exact

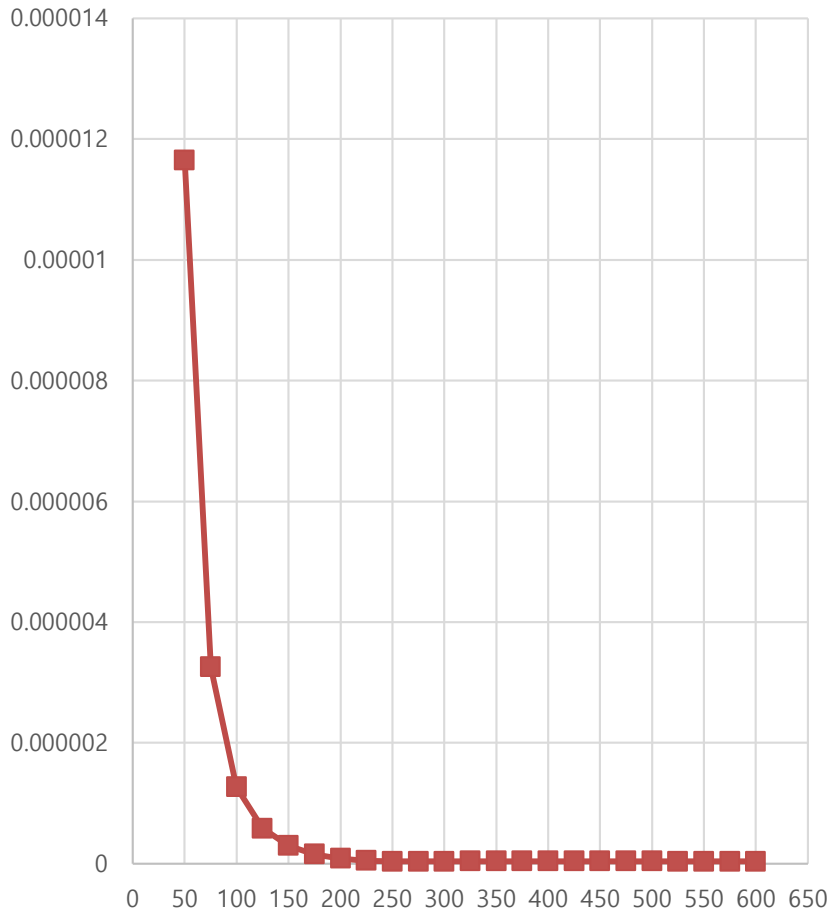
Elliptic, N=575, L2=0.0000000362858, np=1, t=7971.567872, Jacobi
 Elliptic, N=575, L2=0.0000000362858, np=2, t=4261.728387, Jacobi
 Elliptic, N=575, L2=0.0000000362858, np=3, t=2976.539548, Jacobi
 Elliptic, N=575, L2=0.0000000362858, np=4, t=2282.359113, Jacobi
 Elliptic, N=575, L2=0.0000000362858, np=5, t=1923.139598, Jacobi
 Elliptic, N=575, L2=0.0000000362858, np=6, t=1741.285618, Jacobi

Elliptic, N=600, Exact

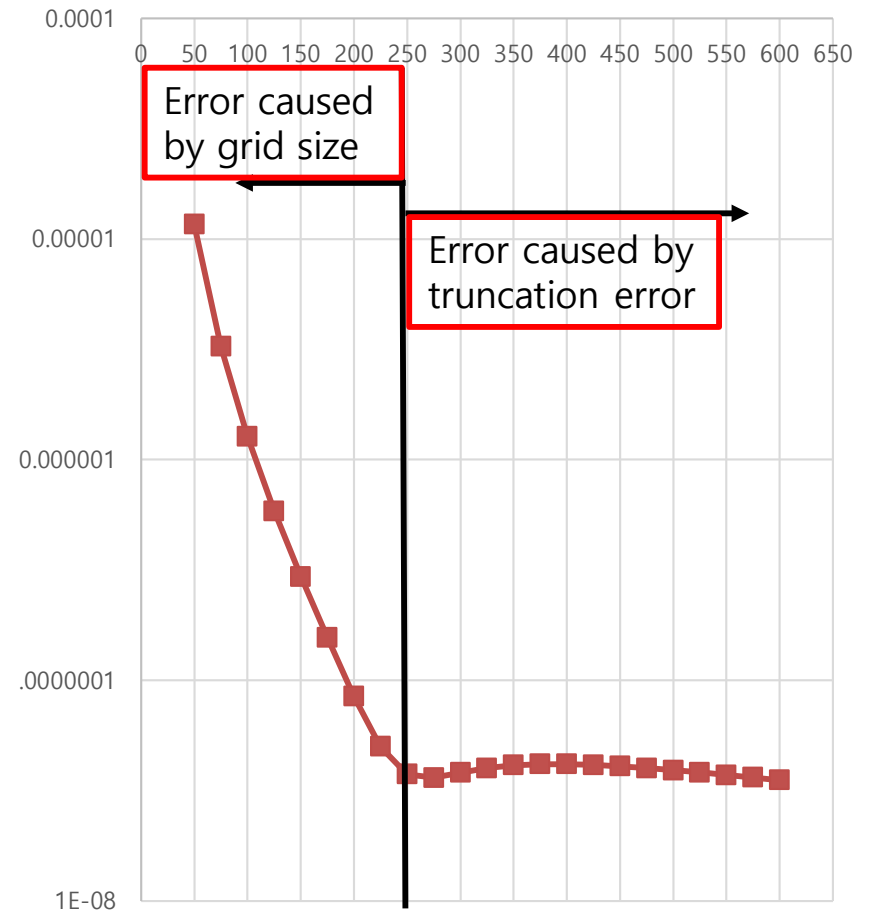
Elliptic, N=600, L2=0.0000000353238, np=1, t=9247.522723, Jacobi
 Elliptic, N=600, L2=0.0000000353238, np=2, t=5080.173374, Jacobi
 Elliptic, N=600, L2=0.0000000353238, np=3, t=3598.920527, Jacobi
 Elliptic, N=600, L2=0.0000000353238, np=4, t=2773.763258, Jacobi
 Elliptic, N=600, L2=0.0000000353238, np=5, t=2351.110034, Jacobi
 Elliptic, N=600, L2=0.0000000353238, np=6, t=2152.320612, Jacobi

Result

L2 error vs # of grid nodes

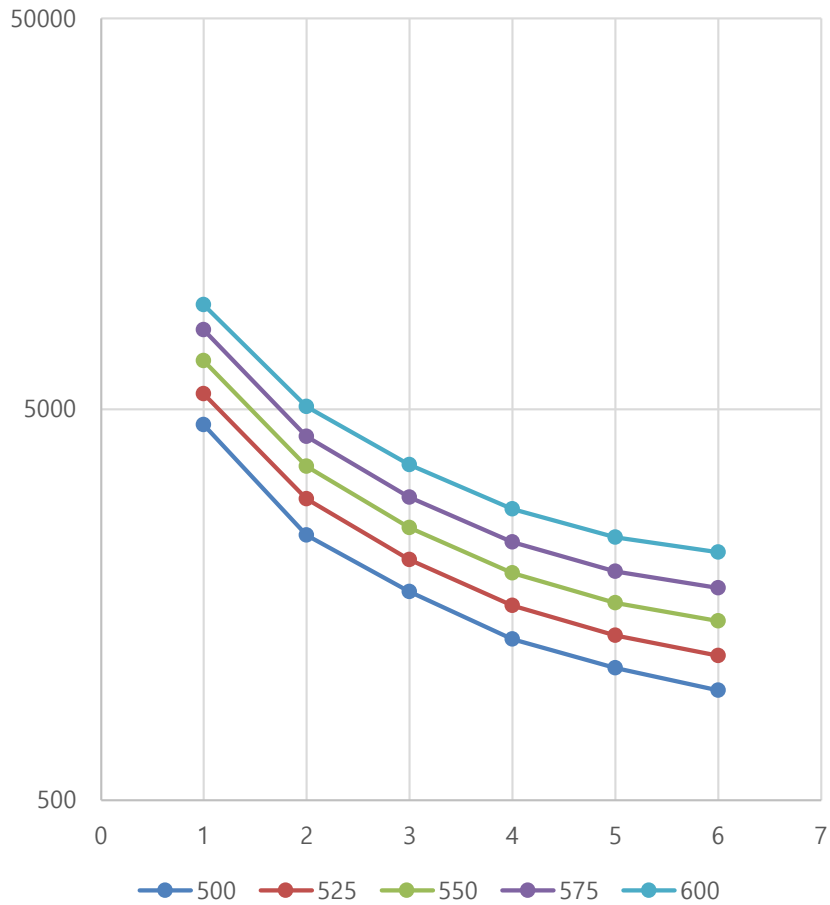


Log(L2 error) vs # of grid nodes



Result

Log(Time) vs NP



Speedup

