SICOPOLIS-AD v2: tangent linear and adjoint modeling framework for ice sheet modeling enabled by automatic differentiation tool Tapenade

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Summary

We present a new framework for generating derivative code, i.e., tangent linear, adjoint, or Hessian models, of the open-source SImulation COde for POLythermal Ice Sheets (SICOPOLIS). These derivative operators are powerful computational engines to efficiently compute comprehensive gradients or sensitivities of scalar-valued model output, including least-squares model-data misfits or important quantities of interest, to high-dimensional model inputs (such as model initial conditions, parameter fields, or boundary conditions). The new version 2 (SICOPOLIS-AD v2) framework is based on the source-to-source automatic differentiation (AD) tool Tapenade which has recently been open-sourced. The switch from a previous AD tool (OpenAD) used in SICOPOLIS-AD version 1 to Tapenade overcomes several limitations outlined here. In addition, we provide several convenient support tools and workflows for code generation, validation, and data analysis. They include GitLab's Continuous Integration feature for code validation, python scripts that support model configuration, invoking AD, code compilation, and model execution. A new documentation and several tutorials help users to get started. The framework is integrated with the SICOPOLIS model's main trunk and is freely available along with Tapenade.

Statement of need

Ice sheets are grounded ice masses of continental size, with an area greater than $50,000 \mathrm{km}^2$. The two contemporary ice sheets, Greenland and Antarctica, are dynamic entities whose evolution is governed by a set of nonlinear partial differential equations (PDEs) that describe the conservation of mass, momentum, and energy, as well as constitutive laws for the material properties of ice. In general, these equations cannot be solved analytically but must be solved numerically. Ice sheet models are a computer representation of these PDEs. They require as input parameters (i) initial conditions of the state of the ice sheet, (ii) surface boundary conditions, such as temperature and precipitation, (iii) basal boundary conditions, such as bed topography and geothermal flux, and (iv) model parametric uncertainties, such as basal friction or flow law parameter. Despite recent advances in numerical modeling of ice sheets, the effects of ad-hoc initialization and the uncertainties in these independent input parameters propagate to the model's output, in particular to quantities of interest (QoI), such as future projections of sea-level rise, which is of economic and societal importance (Schinko et al., 2020).

42 Understanding a system's response to perturbations in its input is at the heart of scientific
43 analysis and understanding. It is thus desirable to evaluate the sensitivities of our QoI to these
44 independent input variables. In the context of ice sheet modeling, sensitivities of model-data
45 misfits or other quantities of interest are a key ingredient for performing model calibration, state
46 estimation, or uncertainty quantification, all of which ultimately guide the improvement of model
47 simulations through PDE-constrained gradient-based optimization. Posterior uncertainties
48 around the optimal set of input variables can be quantified by characterizing them as probability
49 density functions. An approximate approach to efficiently completing such a task requires
50 the set of dominant eigenvalues and eigenvectors of the prior-preconditioned linearized misfit
51 Hessian matrix. Both the gradient and the eigen-characteristics of the Hessian can be evaluated
52 in a matrix-free manner using automatic differentiation (AD) generated adjoint and tangent
53 linear codes.

54 The conventional approach for calculating system sensitivities consists of perturbing each
55 component (e.g., spatially discretized elements of a field) of each input parameter one at
56 a time and evaluating the change in the QoI. For a high dimensional parameter space, the
57 cost of this brute force method is prohibitive, since it requires $\mathcal{O}(N)$ nonlinear forward model
58 evaluations, where N is the dimension of the input parameter space. A more efficient method
59 is to develop an adjoint model, which flows in the reverse sense to our forward model and
60 evaluates the sensitivities for the entire parameter space in a single model run. While the code
61 for the adjoint model can be written manually, this approach becomes cumbersome for a large
62 system of equations. Furthermore, this method suffers from the limitation of having to update
63 the adjoint code manually every time the forward code is updated, which is error-prone and
64 time-consuming.

65 Instead, `SICOPOLIS-AD v2` leverages the recently open-sourced automatic differentiation (AD)
66 tool Tapenade (Hascoet & Pascual, 2013) to generate code for the adjoint model of the
67 open-source ice sheet model, SImulation COde for POLythermal Ice Sheets, or `SICOPOLIS`
68 (Greve, 1997; Greve et al., 2011; Greve & Blatter, 2009). Sensitivities can be calculated
69 using a single forward and adjoint model evaluation, instead of the $\mathcal{O}(N)$ forward model
70 evaluations. Empirically, one adjoint model evaluation is about 5-10 times as expensive as
71 a forward model run (this number depends on the specific checkpointing scheme employed
72 to recompute variables required to evaluate nonlinear or control flow expressions). Thus, the
73 adjoint computation is highly efficient for calculating sensitivities when N is large (in our case,
74 $N \sim 10^4 - 10^5$).

75 Finally, the functionality to generate a tangent linear version of the forward model is also
76 included, which was not available in `SICOPOLIS-AD v1`. This is valuable for uncertainty
77 quantification (UQ) of the inferred parameters, as well as uncertainty propagation to QoIs. It
78 can also be used to verify the results of the adjoint model.

79 Let us assume a set of independent parameters $\mathbf{x} \in \mathbb{R}^N$ and dependent scalar-valued output
80 QoI $\mathcal{J} \in \mathbb{R}$ (also known as the cost function or objective function), which depends on another
81 variable $\mathbf{y} \in \mathbb{R}^M$. Mathematically, $\mathcal{J} = \mathcal{J}(\mathbf{y})$, where $\mathbf{y} = A(\mathbf{x})$. Here, A is our nonlinear
82 forward model, represented by the `SICOPOLIS` code. The tangent linear model is given by
83 the Jacobian matrix of operator A, $\mathbf{B}(\mathbf{x})$, such that $d\mathbf{y} = \mathbf{B}(\mathbf{x}) \, d\mathbf{x}$. This matrix is implicitly
84 represented by the Tapenade generated tangent linear code acting on vector $d\mathbf{x}$. The sensitivity
85 of $\mathcal{J}(\mathbf{y}(\mathbf{x}))$ to $\mathbf{x}$ can be shown to be $\nabla_{\mathbf{x}} \mathcal{J}^T = \mathbf{B}^T(\mathbf{x}) \, \nabla_{\mathbf{y}} \mathcal{J}^T$ (for example Errico (1997)). Here,
86 $\mathbf{B}^T(\mathbf{x})$ is the linear adjoint operator, whose action is implicitly represented by the Tapenade
87 generated adjoint code. This is explained in greater detail in Tutorial 1.

Target Audience

89 This package is intended as a resource that enables sensitivity analysis, model calibration,
90 and uncertainty quantification of a continent-scale ice sheet model. Since the numerical
91 discretization scheme in SICOPOLIS is finite differences and it employs the shallow ice

approximation, it is relatively less computationally expensive than the models solving the full Stokes equations using the modern finite element methods. This makes it suitable for simulations over long time scales, i.e. paleoclimate simulations. Its coding structure is modular and amenable to AD source transformation. Thus, our package is also intended to serve as a guide for future work in the application of open-source AD tools for physics-based simulation codes written in `Fortran`.

Features

Source transformation AD tools such as the commercial tool `TAF` and the open-source tool `OpenAD` have been used previously with `SICOPOLIS` (Heimbach & Bugnion, 2009; Logan et al., 2020). `OpenAD` is no longer actively developed because it is based on the `Open64` compiler which ceased development in 2011. The differentiation of `SICOPOLIS`, therefore, must be performed using a different tool. Compared to `OpenAD`, the `Tapenade` enabled implementation has the following advantages:

- It is up-to-date with the latest `SICOPOLIS` code.

- The AD tool `Tapenade` is open-source and actively maintained.

- A new tangent linear code generation capability is introduced.

- The AD-generated codes can accept inputs in the NetCDF format.

- The external Library of Iterative Solvers for Linear Systems (LIS), its tangent linear code, and adjoint code are correctly incorporated which can improve the simulation of Antarctic ice shelves and Greenland outlet glaciers.

- Gitlab-CI, a customized Docker, and the pytest framework are leveraged for Continuous Integration (CI) to track changes in the trunk that change the output or "break" the AD-based code generation.

- The entire code is parsed by Tapenade, including the initialization subroutines, thus preventing cumbersome manual maintenance of subroutines to initialize the adjoint runs.

- Convenient and easy-to-use Python scripts are provided for quick setup of the compilation, I/O, and execution processes based on the metadata the user provides in a `JSON` file.

- The entire setup is well-documented, along with tutorials.

  - Tutorial 1 is an exercise in writing an adjoint code by hand, in Python. This can be helpful for users looking to delve deeper into AD-generated codes and for debugging purposes.

  - Tutorial 2 describes the use of Tapenade to get the sensitivities in the case of a simple, but realistic mountain glacier model, based on (**Oerlemans1981?**) (see also Van der Veen (2013)). It also explains how the user can get a smaller memory footprint, which is beneficial for very large systems, by using binomial checkpointing (Griewank, 1992). A smaller memory footprint, however, comes at a higher computation cost.

  - Tutorial 3 is a simple validation exercise for the adjoint and tangent linear values using finite differences computed with SICOPOLIS. We use the header file `v5_gr l16_bm4_ss25ka`, which is one of the regression tests provided with the standard `SICOPOLIS` distribution. It describes a steady state run for Greenland Ice Sheet with modern climate conditions. We evaluate the sensitivity of the total ice volume to time-invariant geothermal flux. This is also discussed in the example below.

Software requirements and external usage

SICOPOLIS-AD v2 is built on top of the SICOPOLIS ice sheet model, an open-source code written in Fortran. It uses Tapenade, a recently open-sourced AD tool, to differentiate this code. Therefore, all the prerequisites of using SICOPOLIS and Tapenade need to be satisfied, and both need to be installed correctly. A Python installation is needed to use the convenient automation functions in test_ad/tapenade_config.py.

Implementation

The code for SICOPOLIS-AD v2 is kept mostly independent from the base SICOPOLIS code, allowing non-AD users to avoid it completely. All of the AD-related support routines and data files can be found in src/subroutines/tapenade. Similarly, all utilities and testing files for AD simulations are stored in the test_ad directory. A separate Makefile is provided for AD purposes - src/MakefileTapenade.

SICOPOLIS-AD v2 can be run directly by interacting with the Makefile and the Fortran code. The user has to prepare a suitable header file for the base SICOPOLIS code and add a few more preprocessing directives to run the adjoint code with the same header file. This header file, along with a set of dependent and independent variables, is given to the Makefile. The Makefile executes the workflow for differentiating and compiling the code depending on the mode selected by the user (tangent linear, adjoint, finite differences, code coverage evaluation). The user must then insert the I/O statements in the Tapenade-generated code depending on what they wish to analyze. This is followed by recompilation and execution of the code.

Alternatively, the user can use the functions in test_ad/tapenade_config.py to automatically customize the setup. These functions are written for automated sensitivity studies. They can be easily modified to serve other purposes such as model calibration and UQ.

Example

To illustrate the use of our tool using a simple example, we use the header file v5_grl16_bm 4_ss25ka provided as a reference template in SICOPOLIS. It describes a steady state run for Greenland Ice Sheet with modern climate conditions. We shorten the total integration time to 100 simulated years to keep the computational cost of the tangent linear and finite differences reasonable. Our QoI (i.e., dependent variable) is the total volume of the ice sheet at the end of the run (fc). The sensitivity is evaluated with respect to the geothermal heat flux, q_geo (independent variable), a 19,186-dimensional field. The results are shown in Figure 1.
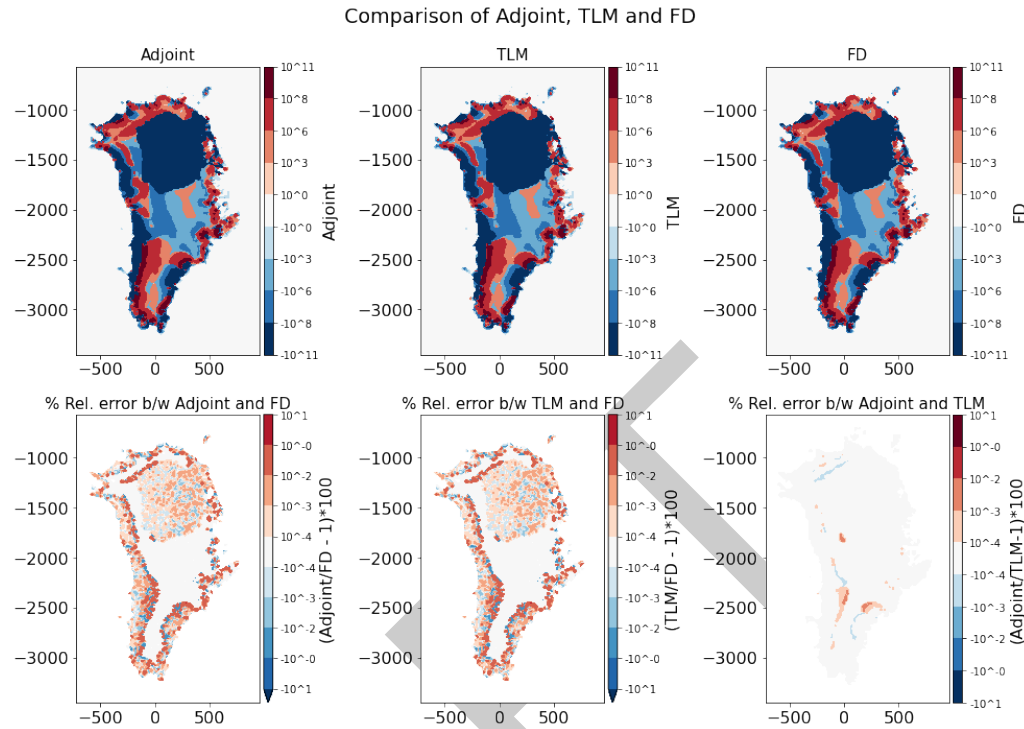
Figure 1: Validation exercise for adjoint (ADM) and tangent linear (TLM) models using the finite differences (FD) results for the sensitivity of `fc` with respect to `q_geo`. The upper row shows the sensitivities computed using the adjoint model (reverse-mode AD), tangent linear (forward-mode AD), and finite differences, respectively. The bottom run illustrates the relative error between (ADM, FD), (TLM, FD), and (ADM, TLM) respectively. For the bottom row, note that the values of relative error are only shown for points where the value of the gradient is "significant", i.e. within 4 orders of magnitude of the maximum absolute value of the gradient.

The results show good agreement between all three modes used to evaluate this sensitivity. The error is less than 4.5% between AD-generated (adjoint/tangent linear codes) and finite differences at all but one points with "significant" gradient values, i.e. within 4 orders of magnitude of the maximum absolute value of the finite differences gradient. The relative error between the AD-generated adjoint and tangent linear models is less than 0.004% at all points with values within 4 orders of magnitude of the maximum absolute value of the finite differences gradient. However, the adjoint model is much faster than the other two, as shown in Table 1, because the number of evaluations of the tangent linear model and finite differences scales linearly with the parameter dimension ($\sim\mathcal{O}(N)$), unlike the adjoint. Thus, the discrepancy will be even larger if a finer mesh is used.

Table 1: Comparison of the time taken by various methods for gradient calculation to evaluate the gradient for a scalar objective function with respect to a 19,186-dimensional 2D field (16 km mesh) in a typical SICOPOLIS run. Model initialization and I/O times are not included. The runs are performed on Intel Xeon CPU E5-2695 v3 nodes (2.30 GHz clock rate, 35.84 MB L3 cache, 63.3 GB memory).

Gradient calculation method	Time (in seconds) for 16 km mesh
Finite Differences	1.645×10^5
Tangent Linear Model	2.140×10^4
Adjoint Model	2.113×10^1

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