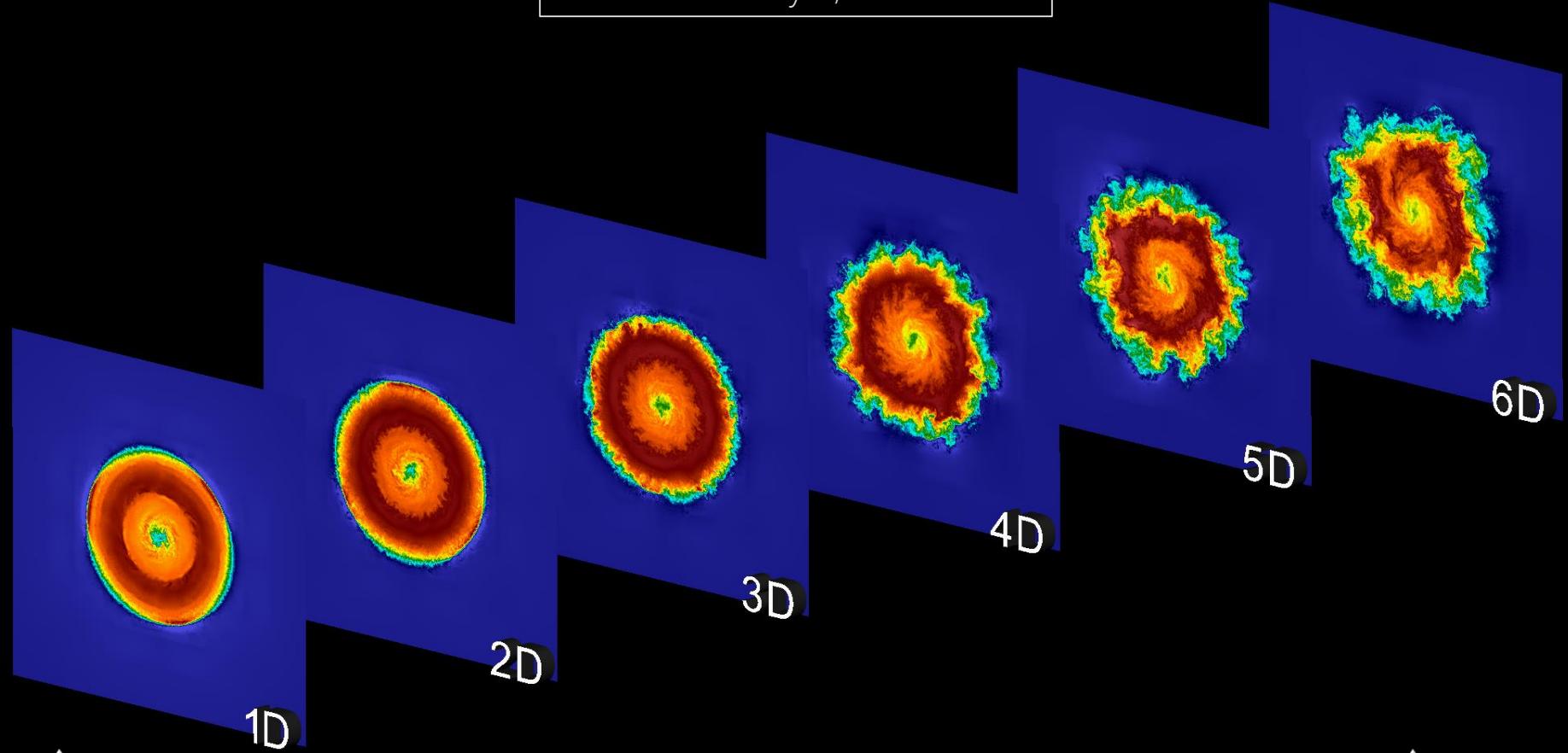


# Enabling High-Order Methods for Extreme-Scale Simulations

February 9, 2018



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# Committee

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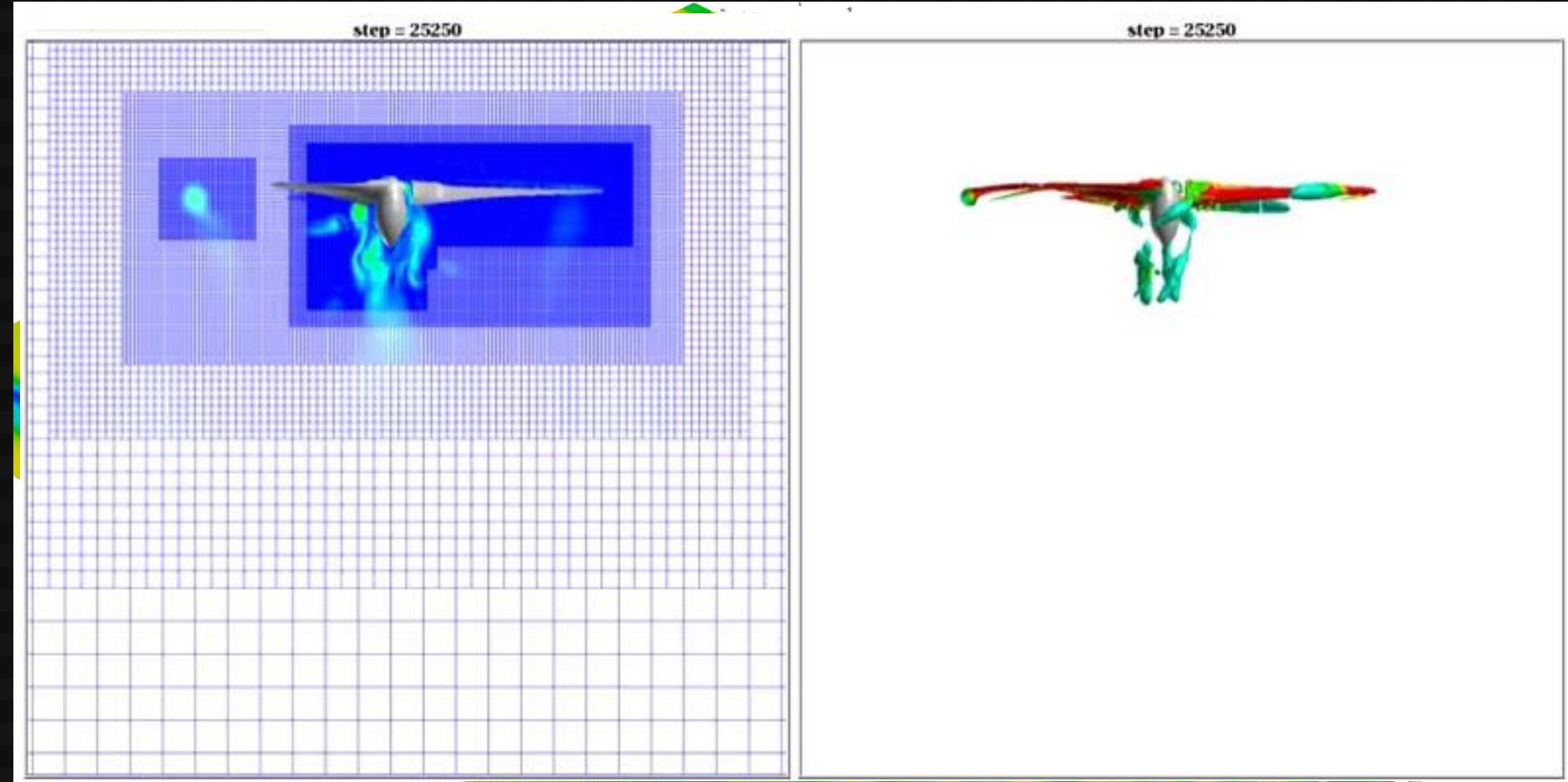
Dr. Marc Spiegelman Columbia University

*To Elizabeth J. Gilbert*  
(1951-2016)

# Motivation

*Can high-order CFD methods be used for extreme-scale simulations?*

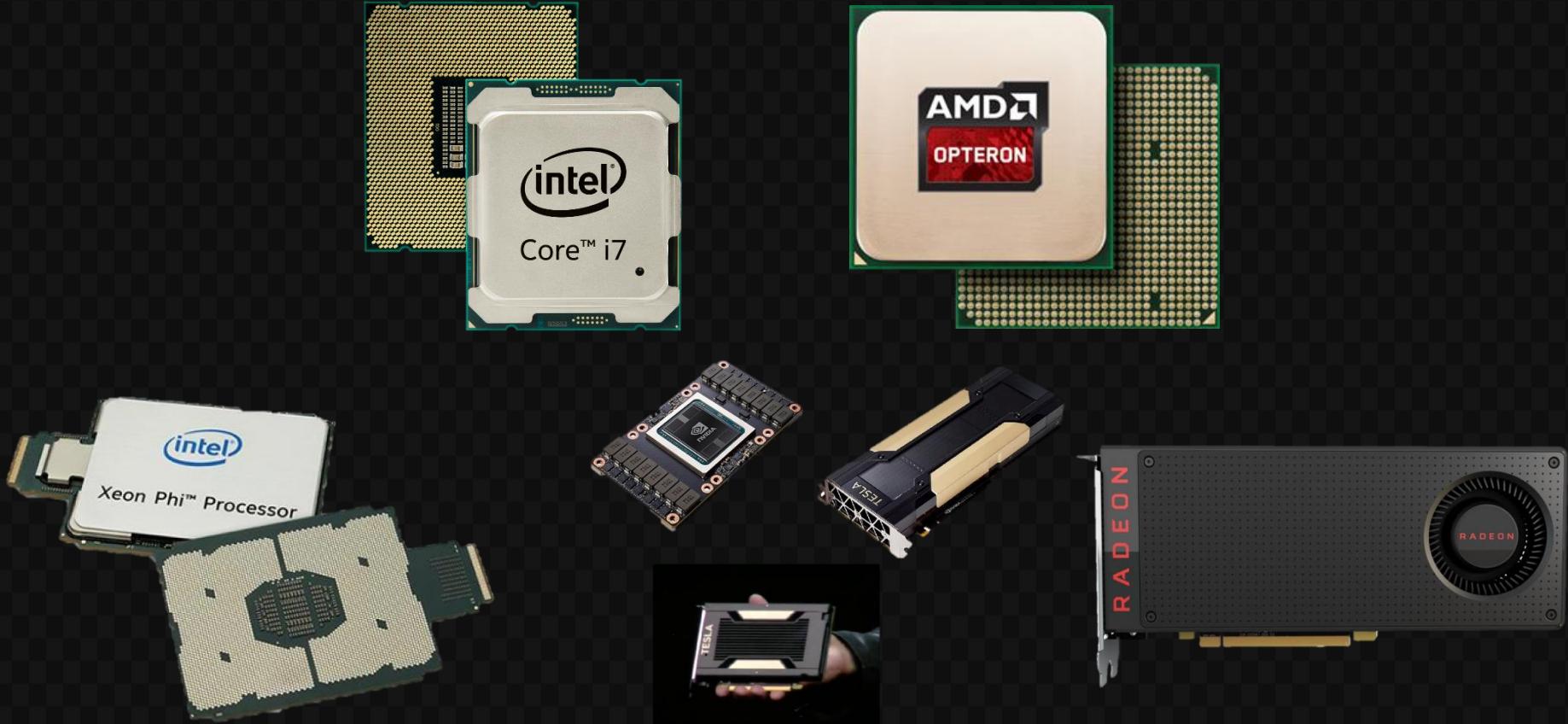
- What do we mean by high-order methods? Why do we need them?
- What do we mean by extreme-scale simulations?



# Motivation

## *Can high-order CFD methods be used for extreme-scale simulations?*

- What do we mean by high-order methods? Why do we need them?
- What do we mean by extreme-scale simulations?



NVIDIA V100  
7.8 TFLOPS Double Precision

# Challenges

## Traditional High-Order Method Challenges

Computationally Costly

general FEM construction

Stability Issues

ad-hoc correction

## Multiscale Challenges

unstructured methods (generally 2<sup>nd</sup> order)

FD, HO FV stencils for AMR

Motivation

Governing Equations

Discretization

Goals

Results

Conclusions

Future Work

# Governing Equations

## Compressible Navier-Stokes Equations

$$\frac{\partial \mathbf{Q}(\mathbf{x}, t)}{\partial t} + \vec{\nabla} \cdot \mathbf{F}(\mathbf{Q}(\mathbf{x}, t)) = 0$$

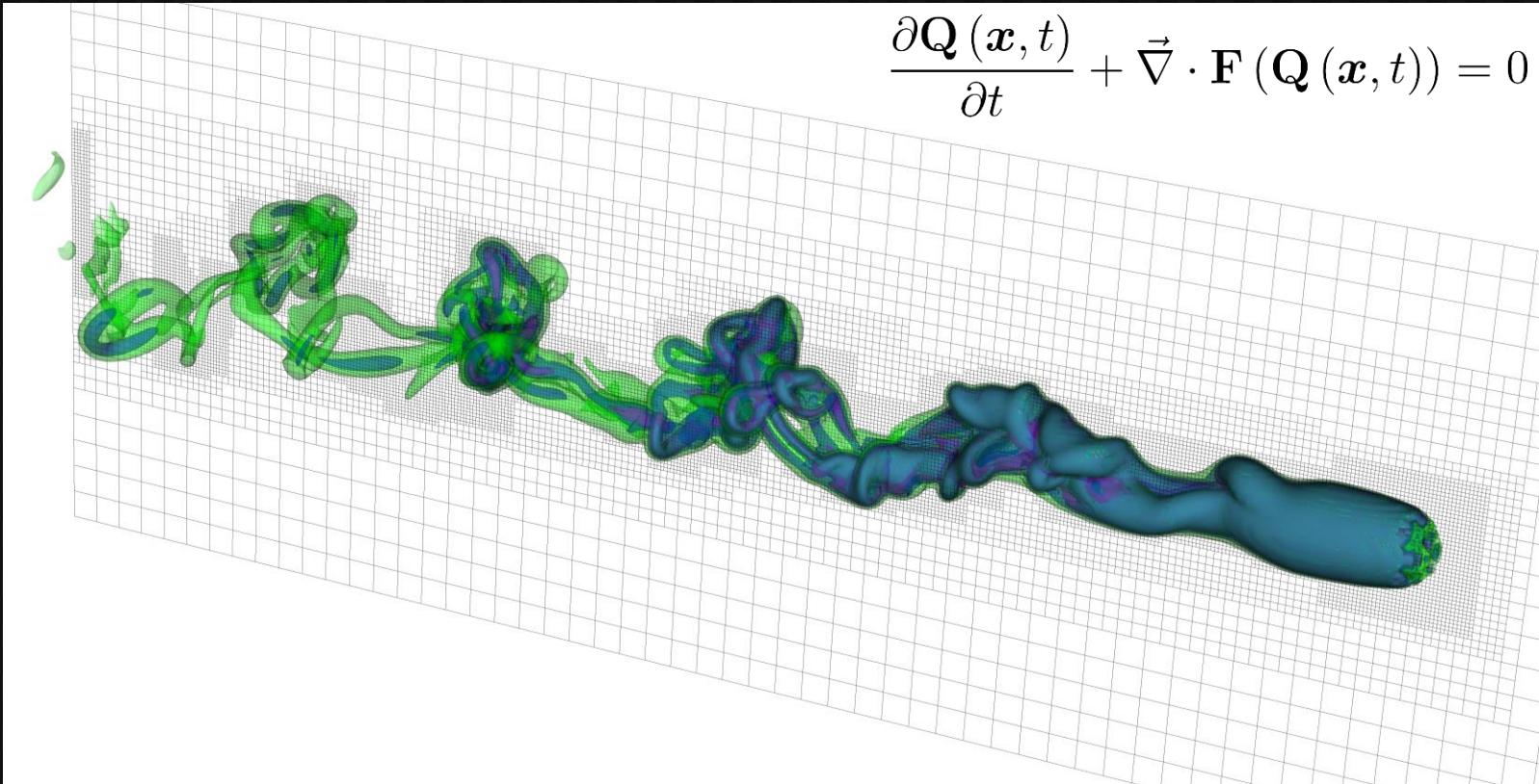
$$\mathbf{Q} = \begin{Bmatrix} \rho \\ \rho u \\ \rho v \\ \rho w \\ \rho E \end{Bmatrix}, \mathbf{F} = \begin{Bmatrix} \underline{\mathbf{F}}^1 \\ \underline{\mathbf{F}}^2 \\ \underline{\mathbf{F}}^3 \end{Bmatrix}$$

$$\begin{aligned}
 \underline{\mathbf{F}}^1 &= \begin{Bmatrix} \rho u \\ \rho u^2 + p - \tau_{11} \\ \rho u v - \tau_{21} \\ \rho u w - \tau_{31} \\ \rho u H + q_1 - \tau_{1j} u_j \end{Bmatrix} \\
 \underline{\mathbf{F}}^2 &= \begin{Bmatrix} \rho v \\ \rho u v - \tau_{12} \\ \rho v^2 + p - \tau_{22} \\ \rho v w - \tau_{23} \\ \rho v H + q_2 - \tau_{2j} u_j \end{Bmatrix} \\
 \underline{\mathbf{F}}^3 &= \begin{Bmatrix} \rho w \\ \rho u w - \tau_{13} \\ \rho v w - \tau_{23} \\ \rho w^2 + p - \tau_{33} \\ \rho w H + q_3 - \tau_{3j} u_j \end{Bmatrix}
 \end{aligned}$$

# Governing Equations

Continuous to Discrete

$$\frac{\partial \mathbf{Q}(\mathbf{x}, t)}{\partial t} + \vec{\nabla} \cdot \mathbf{F}(\mathbf{Q}(\mathbf{x}, t)) = 0$$



Motivation

Governing Equations

Discretization

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# Discretization

$$\frac{\partial \mathbf{Q}(\mathbf{x}, t)}{\partial t} + \vec{\nabla} \cdot \mathbf{F}(\mathbf{Q}(\mathbf{x}, t)) = 0$$

Finite Element Method

$$\boxed{\left( \frac{\partial \mathbf{Q}}{\partial t} + \vec{\nabla} \cdot \mathbf{F} \right) = 0}$$

$$-\int_{\Omega_k} \left( \mathbf{F} \cdot \vec{\nabla} \right) \psi(\mathbf{x}) d\mathbf{x} + \int_{\Gamma_k} (\mathbf{F}^* \cdot \vec{n}) \psi(\mathbf{x}|_{\Gamma_k}) d\Gamma_k$$

**I**

**II**

**III**

- 1.) Multiply by test function
- 2.) Integrate over mesh element
- 3.) Integrate by parts once

- I.** Temporal Derivative Integral
- II.** Weak Form Volume Integral
- III.** Surface Integral

# Discretization

$$\frac{\partial \mathbf{Q}(\mathbf{x}, t)}{\partial t} + \vec{\nabla} \cdot \mathbf{F}(\mathbf{Q}(\mathbf{x}, t)) = 0$$

Finite Element Method

$$\int_{\Omega_k} \left( \frac{\partial \mathbf{Q}}{\partial t} + \vec{\nabla} \cdot \mathbf{F} \right) \psi(\mathbf{x}) d\mathbf{x} = 0$$

$$\mathbf{R}^{\text{Weak}} = \left[ \int_{\Omega_k} \frac{\partial \mathbf{Q}}{\partial t} \psi(\mathbf{x}) d\mathbf{x} \right] - \left[ \int_{\Omega_k} (\mathbf{F} \cdot \vec{\nabla}) \psi(\mathbf{x}) d\mathbf{x} \right] + \left[ \int_{\Gamma_k} (\mathbf{F}^* \cdot \vec{n}) \psi(\mathbf{x}|_{\Gamma_k}) d\Gamma_k \right] = 0$$

**I**

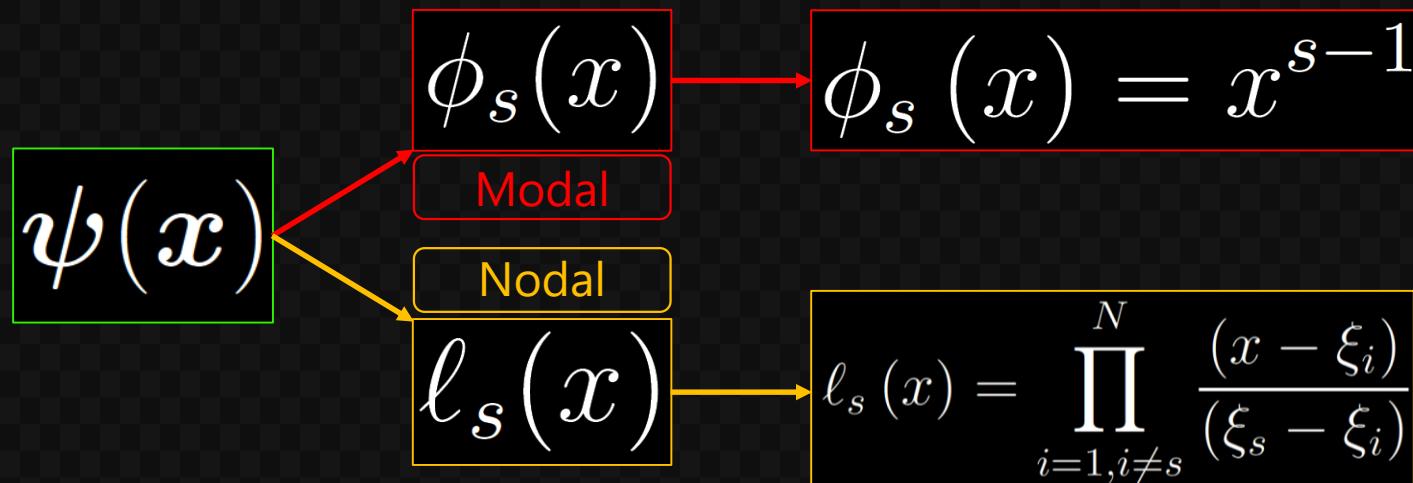
**II**

**III**

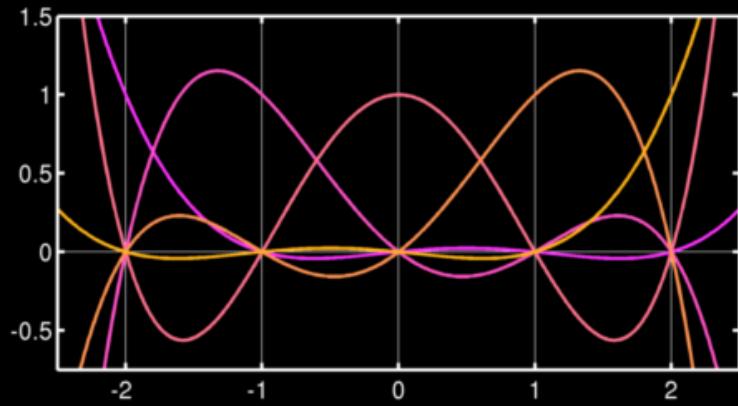
- 1.) Multiply by test function
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- I.** Temporal Derivative Integral
- II.** Weak Form Volume Integral
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# Test and Basis Functions



Lagrange Interpolating Polynomial  
One-Dimensional



$$\ell_s(\xi_i) = \delta_{si} = \begin{cases} 0, & s \neq i \\ 1, & s = i \end{cases}$$

$$\psi(x) = \ell_i(\xi^1) \ell_j(\xi^2) \ell_k(\xi^3)$$

# Solution Expansion

 $\psi(x)$ 

Solution Expansion

$$\ell_s(\xi_i) = \delta_{si} = \begin{cases} 0, & s \neq i \\ 1, & s = i \end{cases}$$

$$\ell_i(\xi_\lambda)\omega_\lambda = \delta_{i\lambda}\omega_\lambda = \omega_i$$

$$u(\xi_i) = \sum_{s=1}^N u_s \ell_s(\xi_i) = \sum_{s=1}^N u_s \delta_{si} = u_i$$

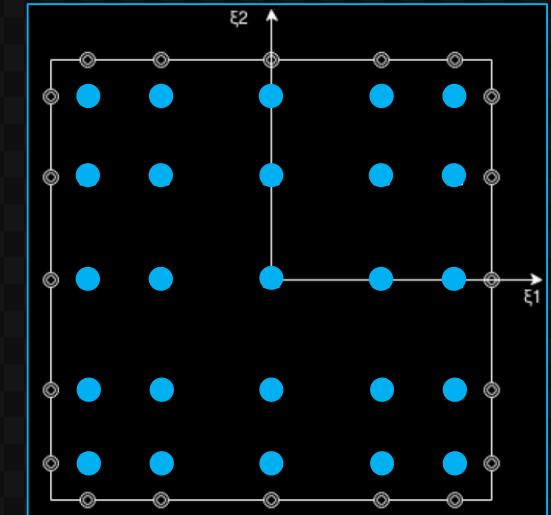
Gauss Legendre

Gauss Lobatto Legendre

$$Q(\xi, t) =$$

=

=



# Solution Expansion

$$\psi(x)$$

$$\ell_s(\xi_i) = \delta_{si} = \begin{cases} 0, & s \neq i \\ 1, & s = i \end{cases}$$

$$\ell_i(\xi_\lambda)\omega_\lambda = \delta_{i\lambda}\omega_\lambda = \omega_i$$

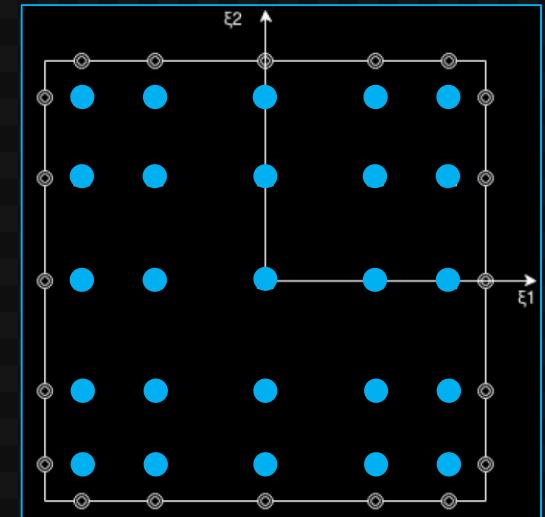
Solution Expansion

$$\begin{aligned}
 \mathbf{Q}(\boldsymbol{\xi}, t) &= \sum_{s=1}^{N^3} \tilde{\mathbf{Q}}_s(t) \psi_s(\boldsymbol{\xi}) \\
 &= \sum_{l=1}^N \ell_l(\xi^3) \left[ \sum_{n=1}^N \ell_n(\xi^2) \left[ \sum_{m=1}^N \mathbf{Q}_{mnl}(t) \ell_m(\xi^1) \right] \right] \\
 &= \sum_{m,n,l=1}^N \mathbf{Q}_{mnl}(t) \ell_m(\xi^1) \ell_n(\xi^2) \ell_l(\xi^3)
 \end{aligned}$$

$$u(\xi_i) = \sum_{s=1}^N u_s \ell_s(\xi_i) = \sum_{s=1}^N u_s \delta_{si} = u_i$$

Gauss Legendre

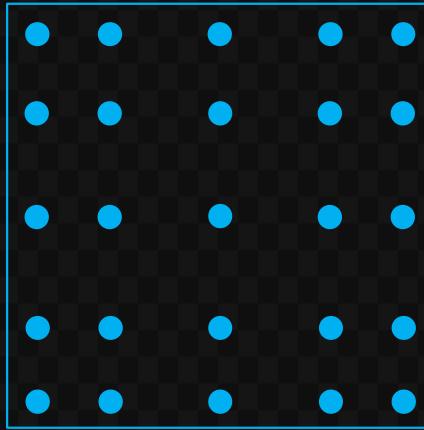
Gauss Lobatto Legendre



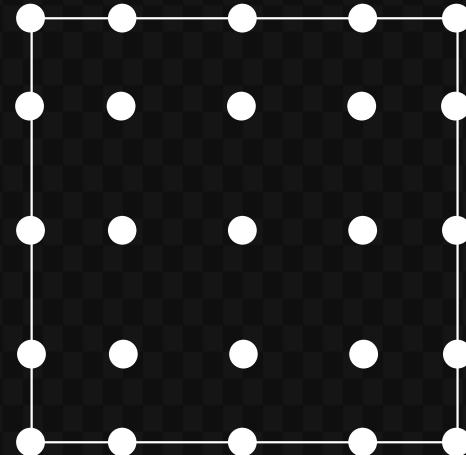
# Numerical Integration

$$\int_{\Omega_k} \frac{\partial Q}{\partial t} \psi(x) dx$$

$$\int_{-1}^1 f(x) dx = \sum_{i=1}^n \omega_i f(\xi_i)$$



Gauss Legendre



Gauss Lobatto Legendre

## Collocation

Solution Points = Integration Points

$$\mathbf{R}^{\text{Weak}} = \boxed{\int_{\Omega_k} \frac{\partial \mathbf{Q}}{\partial t} \psi(\mathbf{x}) d\mathbf{x}} - \boxed{\int_{\Omega_k} \left( \mathbf{F} \cdot \vec{\nabla} \right) \psi(\mathbf{x}) d\mathbf{x}} + \boxed{\int_{\Gamma_k} (\mathbf{F}^* \cdot \vec{n}) \psi(\mathbf{x}|_{\Gamma_k}) d\Gamma_k} = 0$$

I

II

III

# Term I

$$\int_{\Omega_k} \frac{\partial \mathbf{Q}}{\partial t} \psi(\mathbf{x}) d\mathbf{x}$$

$$\int_E \frac{\partial \mathbf{Q}}{\partial t} \psi J(\boldsymbol{\xi}) d\boldsymbol{\xi} = \frac{\partial}{\partial t} \int_E \mathbf{Q} \psi J(\boldsymbol{\xi}) d\boldsymbol{\xi}$$

$$\mathbf{Q}(\boldsymbol{\xi}, t) = \sum_{m,n,l=1}^N \mathbf{Q}_{mnl}(t) \ell_m(\xi^1) \ell_n(\xi^2) \ell_l(\xi^3)$$

$$\psi(\mathbf{x}) = \ell_i(\xi^1) \ell_j(\xi^2) \ell_k(\xi^3)$$

$$\frac{\partial}{\partial t} \int_E \mathbf{Q} \psi J(\boldsymbol{\xi}) d\boldsymbol{\xi} = \frac{\partial}{\partial t} \underbrace{\int_E \left( \sum_{m,n,l=1}^N \mathbf{Q}_{mnl}(t) \ell_m(\xi^1) \ell_n(\xi^2) \ell_l(\xi^3) \right)}_{\mathbf{Q}} \underbrace{\ell_i(\xi^1) \ell_j(\xi^2) \ell_k(\xi^3) J(\boldsymbol{\xi}) d\boldsymbol{\xi}}_{\psi}$$

$$\int_{-1}^1 f(x) dx = \sum_{i=1}^n \omega_i f(\xi_i)$$

$$\approx \frac{\partial}{\partial t} \sum_{\lambda,\mu,\nu=1}^N \left( \sum_{m,n,l=1}^N \mathbf{Q}_{mnl}(t) \ell_m(\xi_\lambda^1) \ell_n(\xi_\mu^2) \ell_l(\xi_\nu^3) \right) \overline{[\ell_i(\xi_\lambda^1) \ell_j(\xi_\mu^2) \ell_k(\xi_\nu^3)]} J(\xi_\lambda^1, \xi_\mu^2, \xi_\nu^3) \omega_\lambda \omega_\mu \omega_\nu$$

$$\ell_s(\xi_i) = \delta_{si} = \begin{cases} 0, & s \neq i \\ 1, & s = i \end{cases}$$

# Term I

$$\int_{\Omega_k} \frac{\partial \mathbf{Q}}{\partial t} \psi(\mathbf{x}) d\mathbf{x}$$

$$\int_E \frac{\partial \mathbf{Q}}{\partial t} \psi J(\boldsymbol{\xi}) d\boldsymbol{\xi} = \frac{\partial}{\partial t} \int_E \mathbf{Q} \psi J(\boldsymbol{\xi}) d\boldsymbol{\xi}$$

$$\frac{\partial}{\partial t} \sum_{\lambda,\mu,\nu=1}^N \left( \sum_{m,n,l=1}^N \mathbf{Q}_{mnl} \underbrace{\ell_m(\xi_\lambda^1) \ell_n(\xi_\mu^2) \ell_l(\xi_\nu^3)}_{\substack{=\delta_{m\lambda} \\ =\delta_{n\mu} \\ =\delta_{l\nu}}} \right) \underbrace{[\ell_i(\xi_\lambda^1) \ell_j(\xi_\mu^2) \ell_k(\xi_\nu^3)]}_{\substack{=\delta_{i\lambda} \\ =\delta_{j\mu} \\ =\delta_{k\nu}}} J(\xi_\lambda^1, \xi_\mu^2, \xi_\nu^3) \omega_\lambda \omega_\mu \omega_\nu$$

$$= \frac{\partial}{\partial t} \sum_{\lambda,\mu,\nu=1}^N \mathbf{Q}_{\lambda\mu\nu} \underbrace{[\ell_i(\xi_\lambda^1) \ell_j(\xi_\mu^2) \ell_k(\xi_\nu^3)]}_{\substack{=\delta_{i\lambda} \\ =\delta_{j\mu} \\ =\delta_{k\nu}}} J(\xi_\lambda^1, \xi_\mu^2, \xi_\nu^3) \omega_\lambda \omega_\mu \omega_\nu$$

by:  $\underbrace{\delta_{m\lambda}}_{m \rightarrow \lambda}, \underbrace{\delta_{n\mu}}_{n \rightarrow \mu}, \underbrace{\delta_{l\nu}}_{l \rightarrow \nu}$

$$= \underbrace{J(\xi_i^1, \xi_j^2, \xi_k^3) \omega_i \omega_j \omega_k}_{\text{by: } \underbrace{\delta_{\lambda i}}_{\lambda \rightarrow i}, \underbrace{\delta_{\mu j}}_{\mu \rightarrow j}, \underbrace{\delta_{\nu k}}_{\nu \rightarrow k}} \frac{\partial \mathbf{Q}_{ijk}}{\partial t}$$

by:  $\underbrace{\delta_{\lambda i}}_{\lambda \rightarrow i}, \underbrace{\delta_{\mu j}}_{\mu \rightarrow j}, \underbrace{\delta_{\nu k}}_{\nu \rightarrow k}$

## Temporal Derivative Integral:

$$\int_{\Omega_k} \frac{\partial \mathbf{Q}}{\partial t} \psi(\mathbf{x}) d\mathbf{x} = \mathbb{M} \frac{\partial \mathbf{Q}_{ijk}}{\partial t}$$

$$\begin{aligned} \mathbb{M} &= M_{ijk} \\ &= J \omega_i \omega_j \omega_k \end{aligned}$$

# Term II

$$\int_{\Omega_k} \left( \mathbf{F} \cdot \vec{\nabla} \right) \psi(\mathbf{x}) d\mathbf{x}$$

$$\int_{\Omega_k} \left( \mathbf{F}(\mathbf{Q}) \cdot \vec{\nabla} \right) \psi(\mathbf{x}) d\mathbf{x} = \sum_{d=1}^3 \int_E \boxed{\mathcal{F}^d(\mathbf{Q}(\boldsymbol{\xi}))} \frac{\partial \psi(\boldsymbol{\xi})}{\partial \xi^d} d\boldsymbol{\xi}$$

$$\mathcal{F}^d(\mathbf{Q}(\boldsymbol{\xi})) = \sum_{m,n,l=1}^N \tilde{\mathcal{F}}_{mnl}^d \ell_m(\xi^1) \ell_n(\xi^2) \ell_l(\xi^3)$$

## Weak Formulation Volume Integral:

$$\int_{\Omega_k} \left( \mathbf{F}(\mathbf{Q}) \cdot \vec{\nabla} \right) \psi(\mathbf{x}) d\mathbf{x} = \omega_j \omega_k \sum_{\lambda=1}^N \overline{D}_{i\lambda} \tilde{\mathcal{F}}_{\lambda jk}^1 \omega_\lambda$$

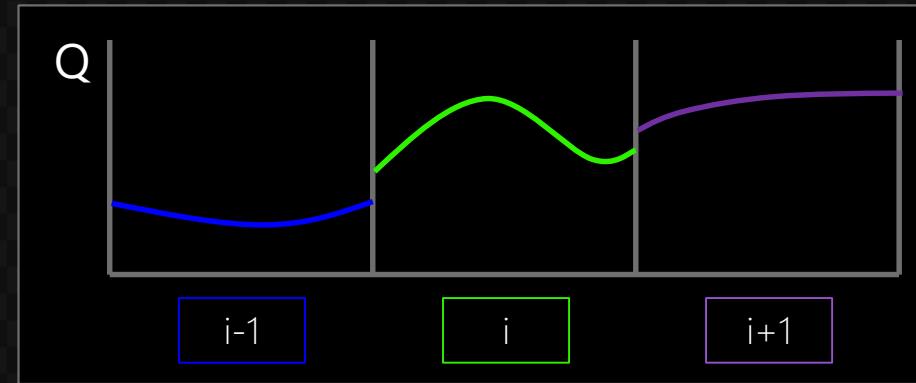
$$+ \omega_i \omega_k \sum_{\mu=1}^N \overline{D}_{j\mu} \tilde{\mathcal{F}}_{i\mu k}^2 \omega_\mu$$

$$+ \omega_i \omega_j \sum_{\nu=1}^N \overline{D}_{k\nu} \tilde{\mathcal{F}}_{ij\nu}^3 \omega_\nu$$

$$\overline{D}_{ij} = \frac{d\ell_i(\xi_j)}{d\xi}, \quad i, j = 0, \dots, N$$

# Term III

$$\int_{\Gamma_k} (\mathbf{F}^* \cdot \vec{n}) \psi(x|_{\Gamma_k}) d\Gamma_k$$



Inviscid Flux  
Lax Friedrichs

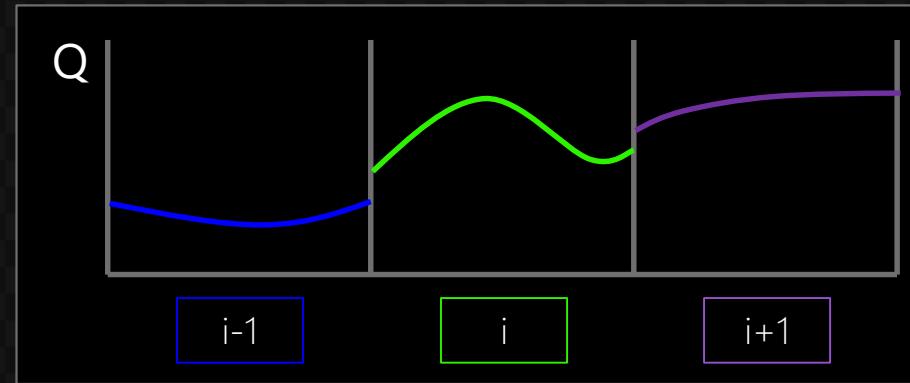
Viscous Flux  
Symmetric Interior  
Penalty

$$F^*(Q_-, Q_+) := F^{\text{Symmetric}}(Q_-, Q_+) - F^{\text{Stab}}(Q_-, Q_+)$$

$$F^{\text{Symmetric}}(Q_-, Q_+) = \frac{1}{2} (F(Q_-) + F(Q_+))$$

$$F^{\text{Stab}}(Q_-, Q_+) = \frac{1}{2} |\lambda| (Q_+ - Q_-)$$

$$\int_{\Gamma_k} (\mathbf{F}^* \cdot \vec{n}) \psi(x|_{\Gamma_k}) d\Gamma_k$$



## Surface Integral:

$$\begin{aligned}
 \int_{\Gamma} (\mathbf{F}^* \cdot \vec{n}) \psi d\Gamma &= \left( \tilde{\mathcal{F}}_{(+1)jk}^* \ell_i(+1) - \tilde{\mathcal{F}}_{(-1)jk}^* \ell_i(-1) \right) \omega_j \omega_k \\
 &\quad + \left( \tilde{\mathcal{F}}_{i(+1)k}^* \ell_j(+1) - \tilde{\mathcal{F}}_{i(-1)k}^* \ell_j(-1) \right) \omega_i \omega_k \\
 &\quad + \left( \tilde{\mathcal{F}}_{ij(+1)}^* \ell_k(+1) - \tilde{\mathcal{F}}_{ij(-1)}^* \ell_k(-1) \right) \omega_i \omega_j
 \end{aligned}$$

# Semi-Discrete Formulation

$$\mathbb{M} \frac{\partial \mathbf{Q}_{ijk}(t)}{\partial t} + \mathbf{R}_{ijk}(\mathbf{Q}) = 0$$
$$\frac{dy}{dt} = f(t, y), \quad y(t_0) = y_0$$

## Explicit Runge-Kutta Methods

2-Stage, 2<sup>nd</sup>-Order SSP-TVD RK2

3-Stage, 3<sup>rd</sup>-Order SSP-TVD RK3

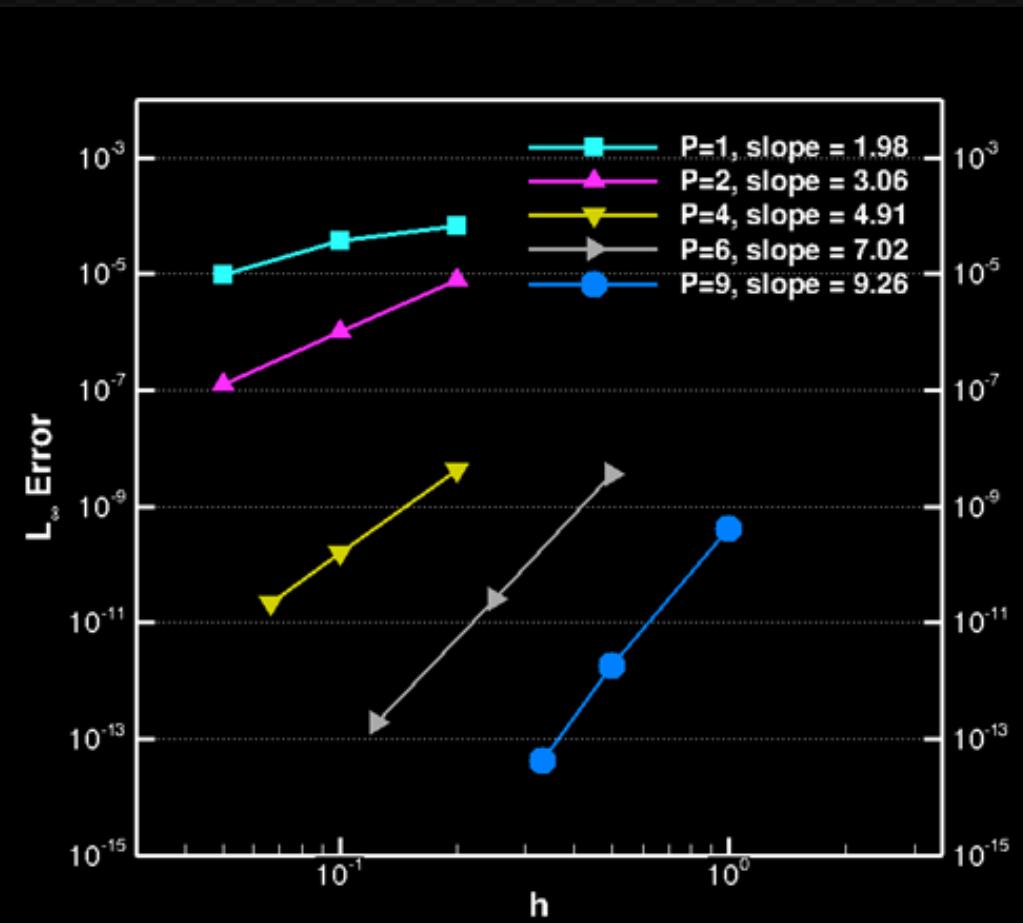
4-Stage, 4<sup>th</sup>-Order RK 3/8-rule

# Verification

## Ringleb Flow

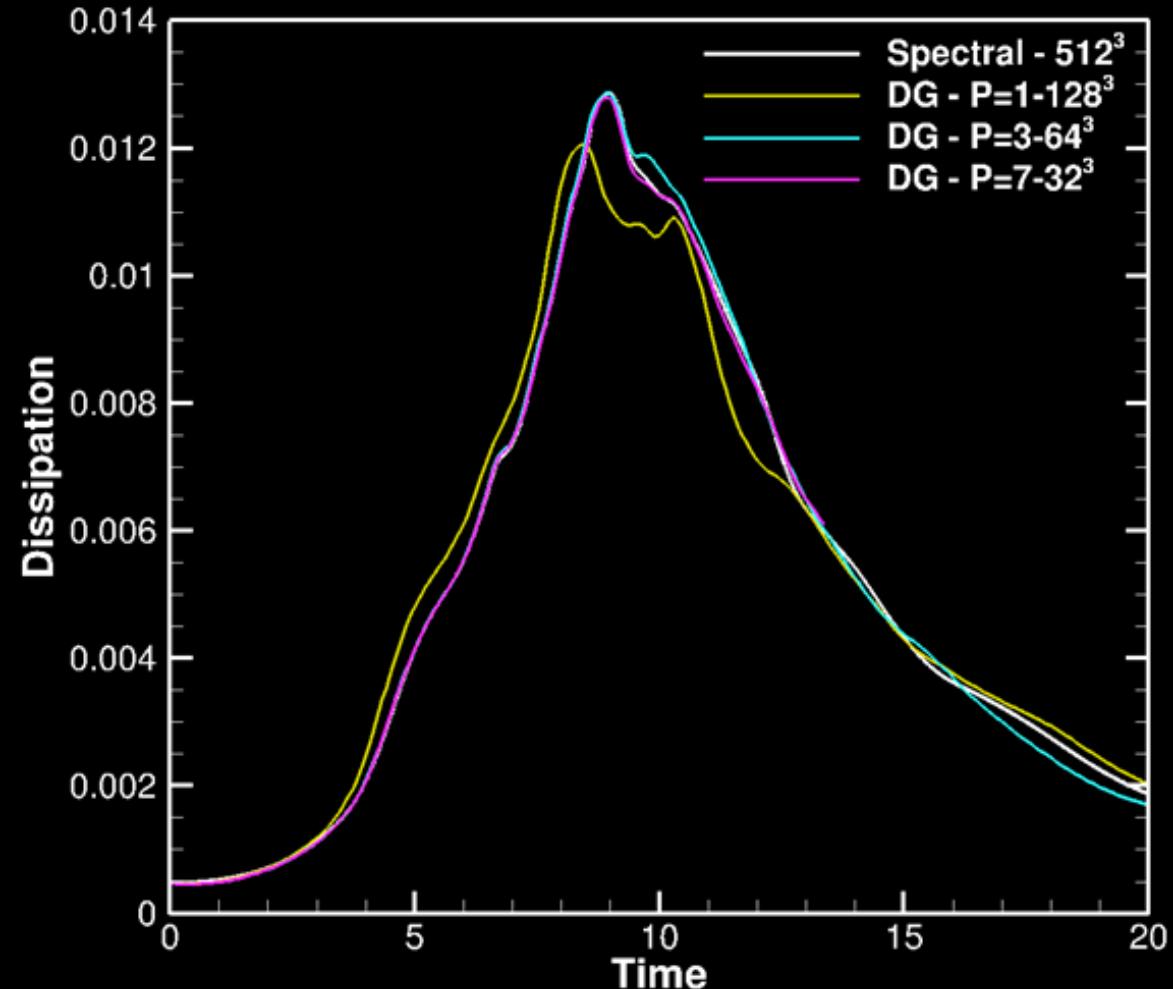
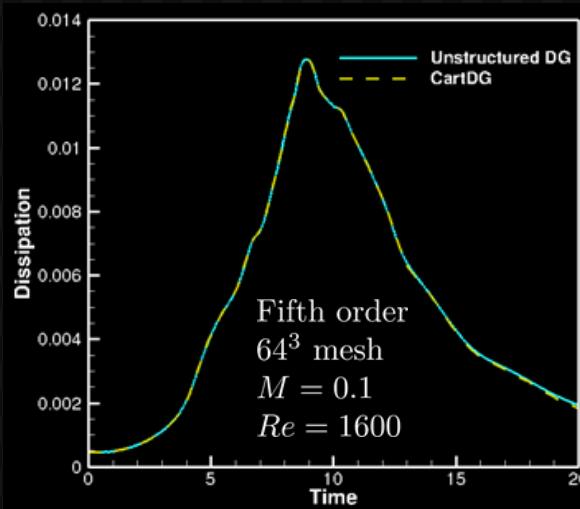
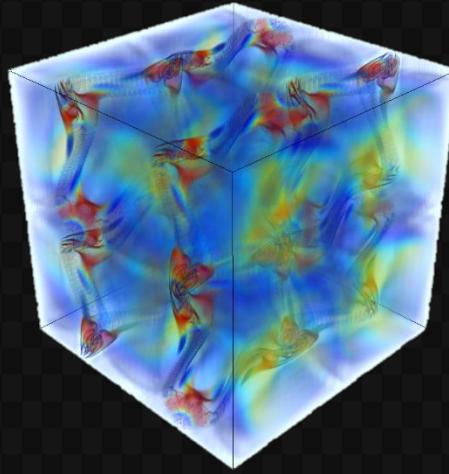
- Exact solution of 2D Inviscid equations
- Asymptotic error reduction

$$Ch^{p+1}$$



# Verification

## Taylor-Green Vortex



Motivation

Governing Equations

Discretization

Goals

Results

Conclusions

Future Work

# Goals

## Develop High-Order CFD Method

Computationally Efficient  
Parallel Scalable  
Robust  
Multiscale  
Real Applications

# Goals

## Develop High-Order CFD Method

Computationally Efficient

Parallel Scalable

Robust

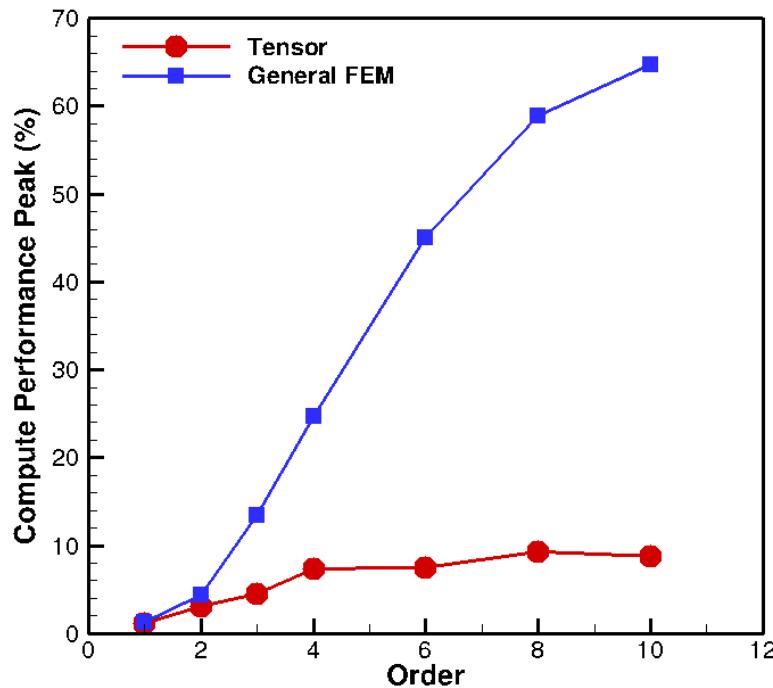
Multiscale

Real Applications

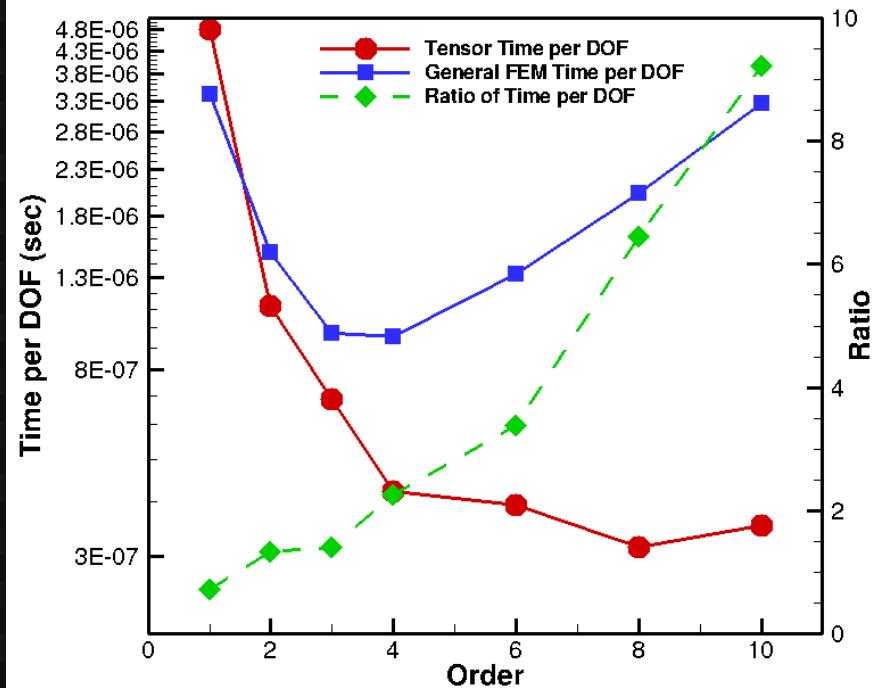
# Computational Efficiency

## General Basis vs Tensor Basis

Peak Performance



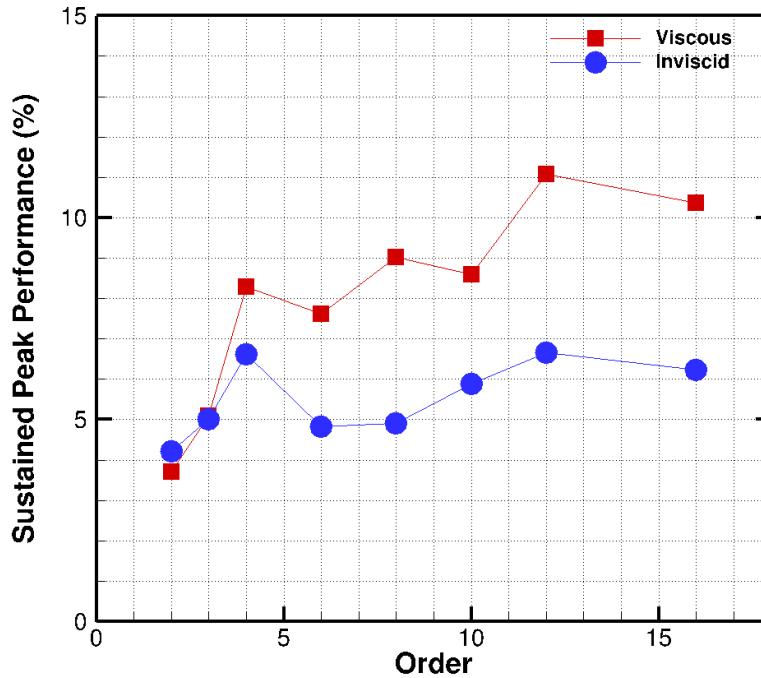
Time Per DOF



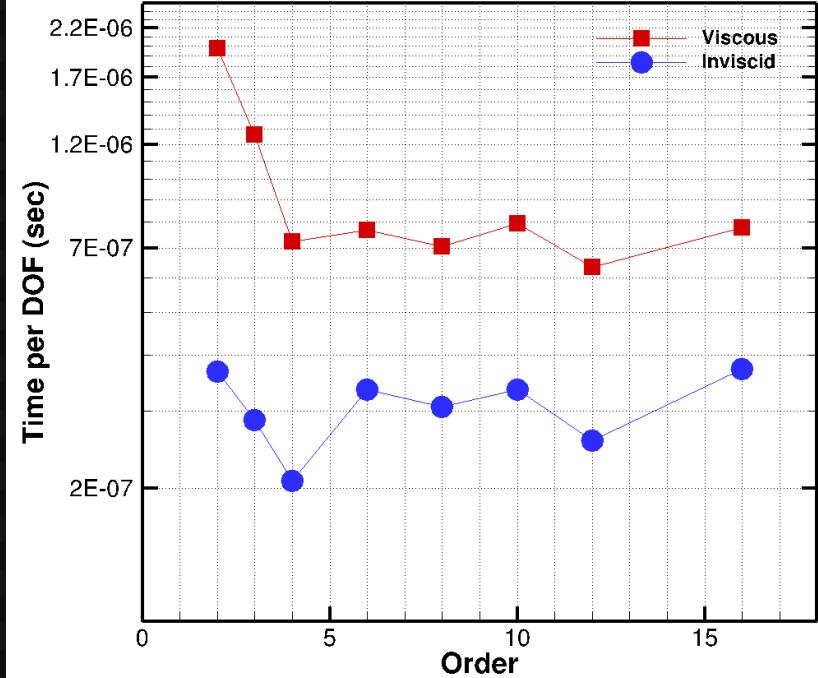
# Computational Efficiency

## Viscous vs Inviscid

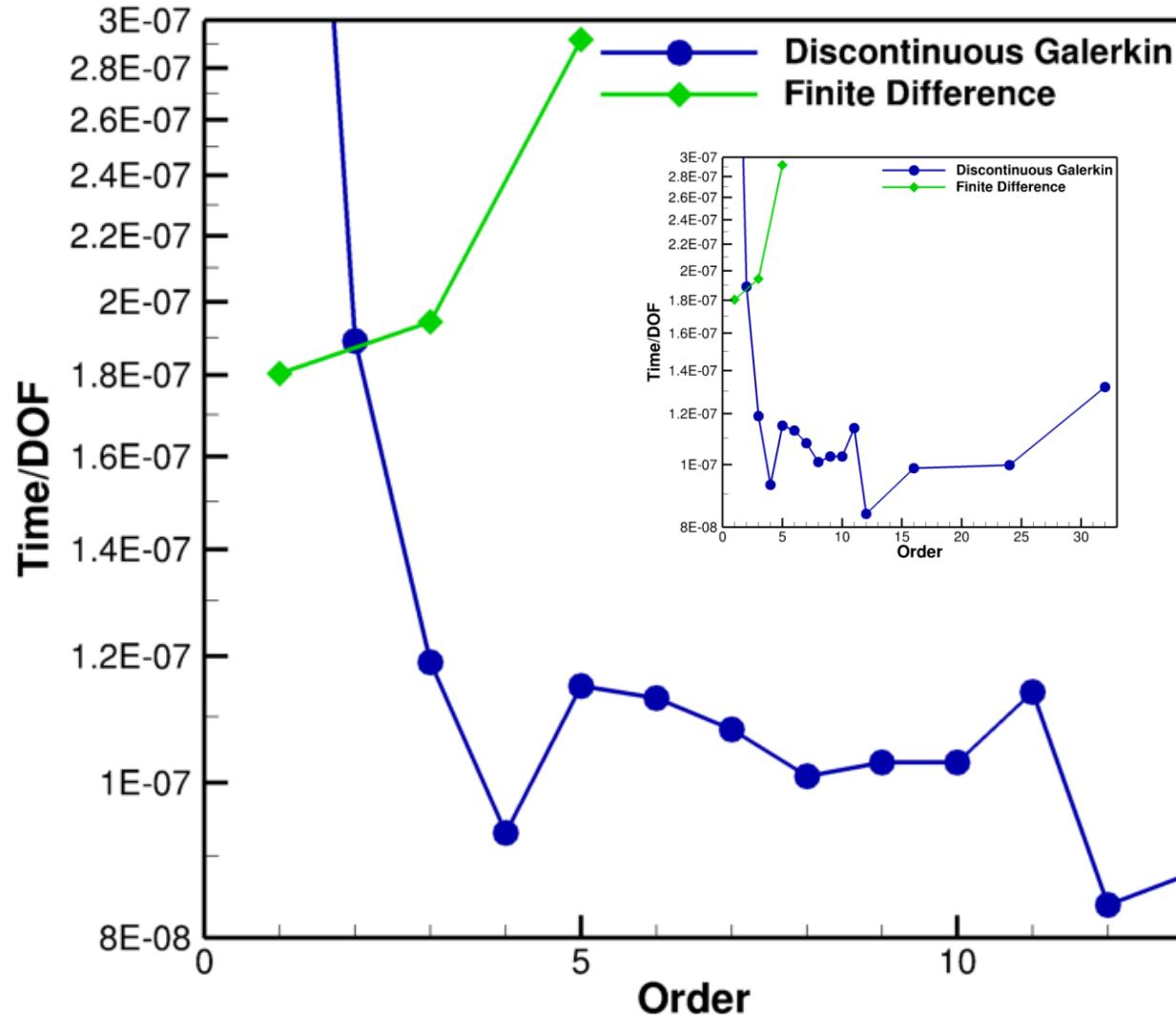
Peak Performance



Time Per DOF



# Discontinuous Galerkin vs Finite Difference



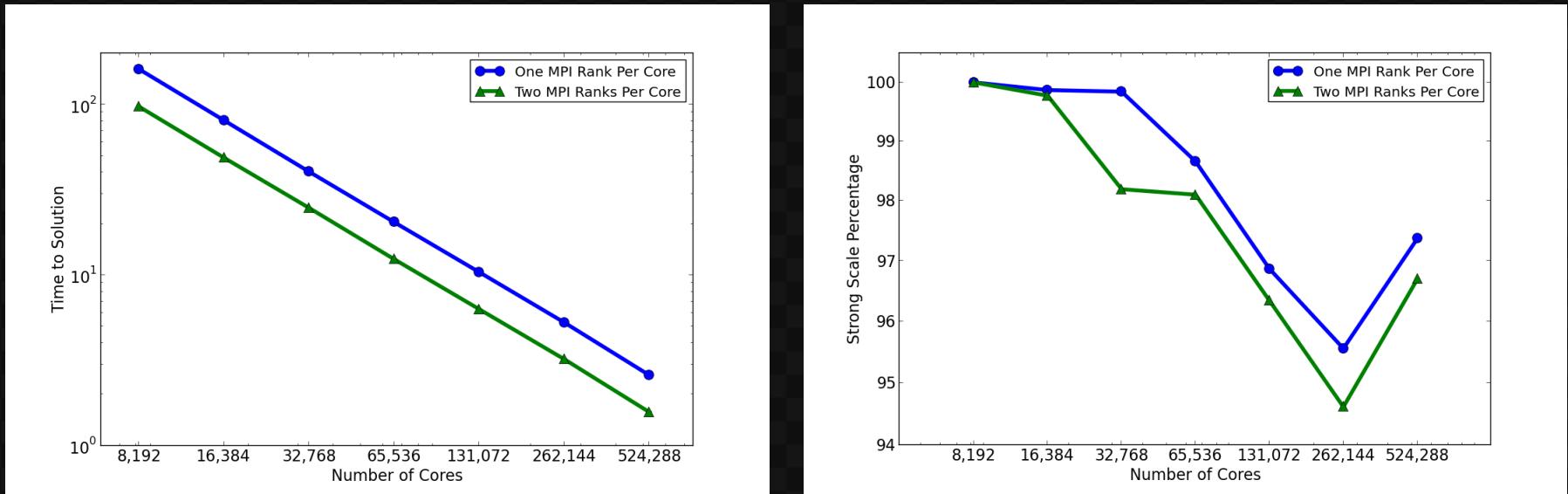
# Goals

Develop High-Order CFD Method

Computationally Efficient  
Parallel Scalable

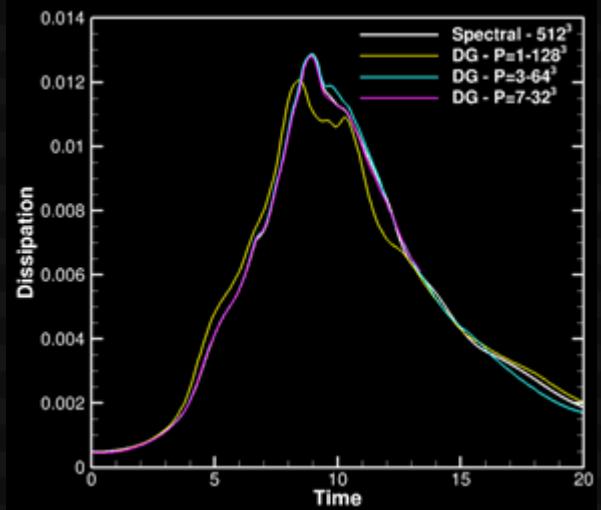
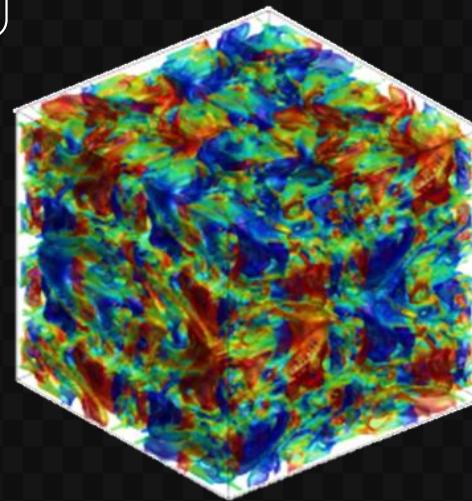
Robust  
Multiscale  
Real Applications

# Parallel Scalability



## Strong Scaling on ANL Mira

- Taylor-Green Vortex
- Fully periodic
- Mesh:  $512 \times 512 \times 512$
- Fifth order:  $p = 4$
- 16.8 Billion DOFs  
83.9 Billion unknowns
- 2 MPI ranks per core  
64% faster



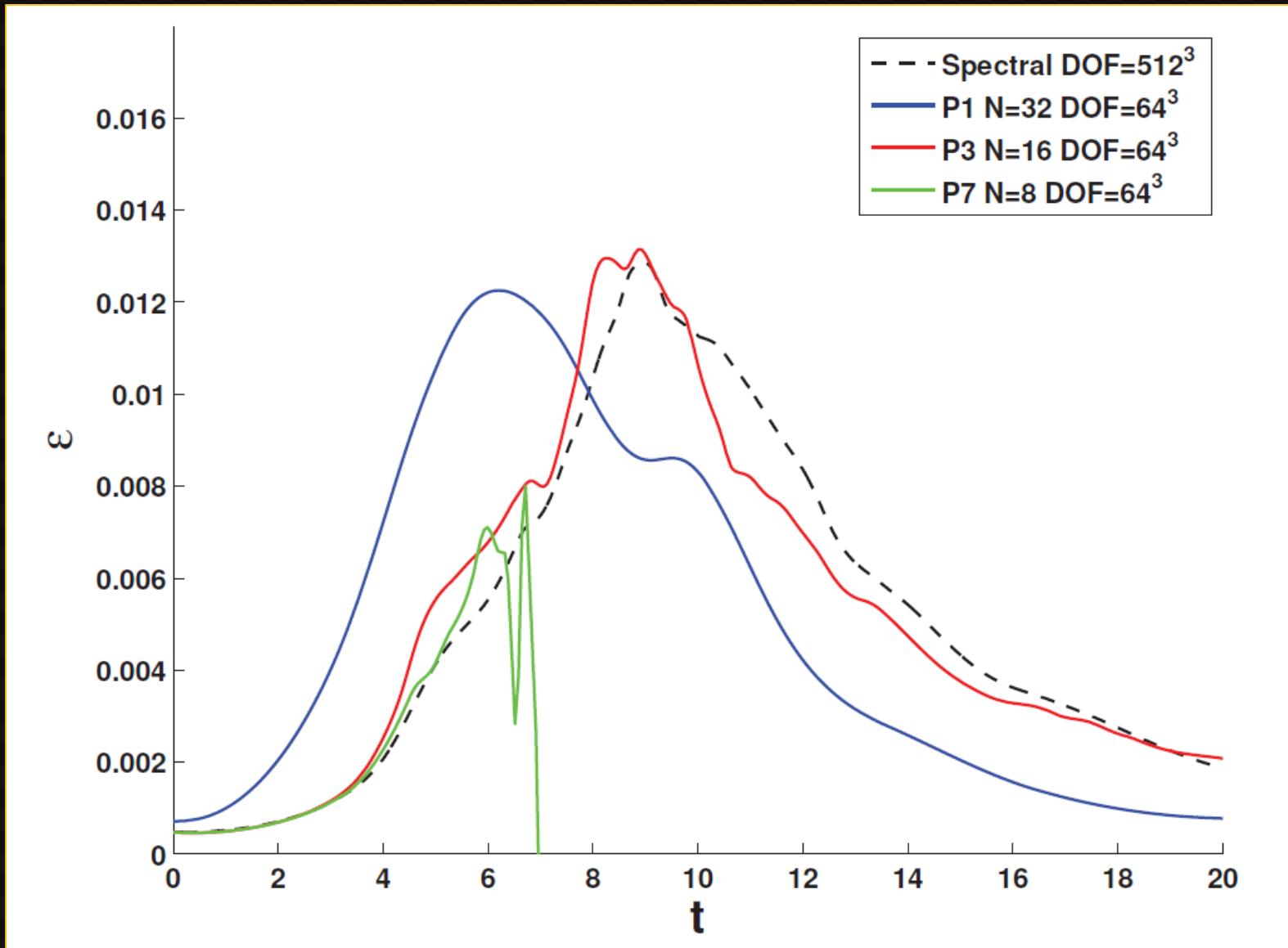
## Develop High-Order CFD Method

Computationally Efficient  
Parallel Scalable

Robust

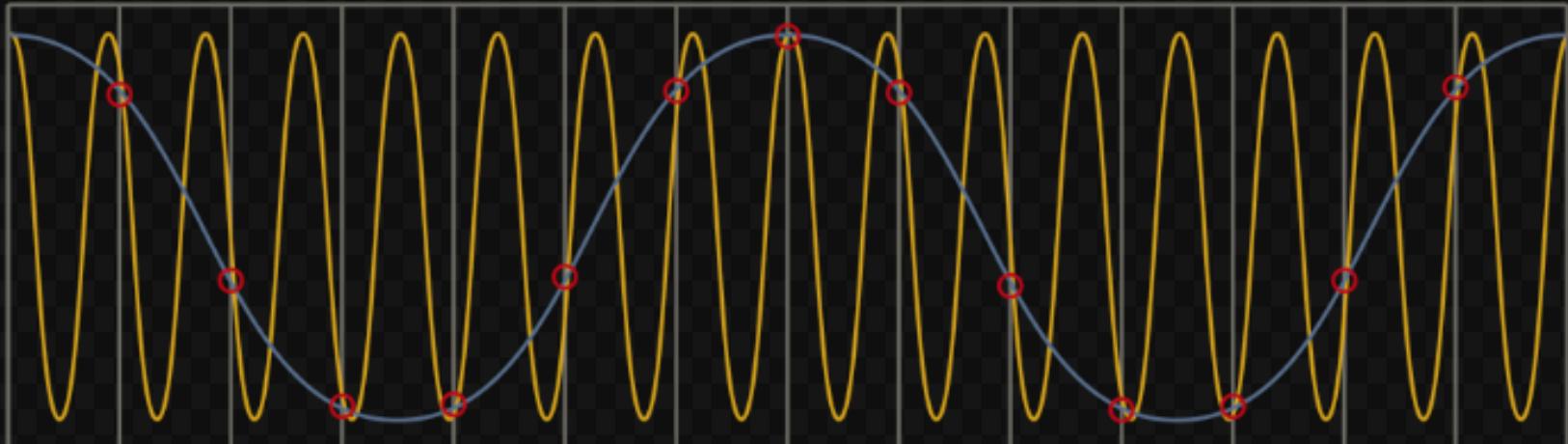
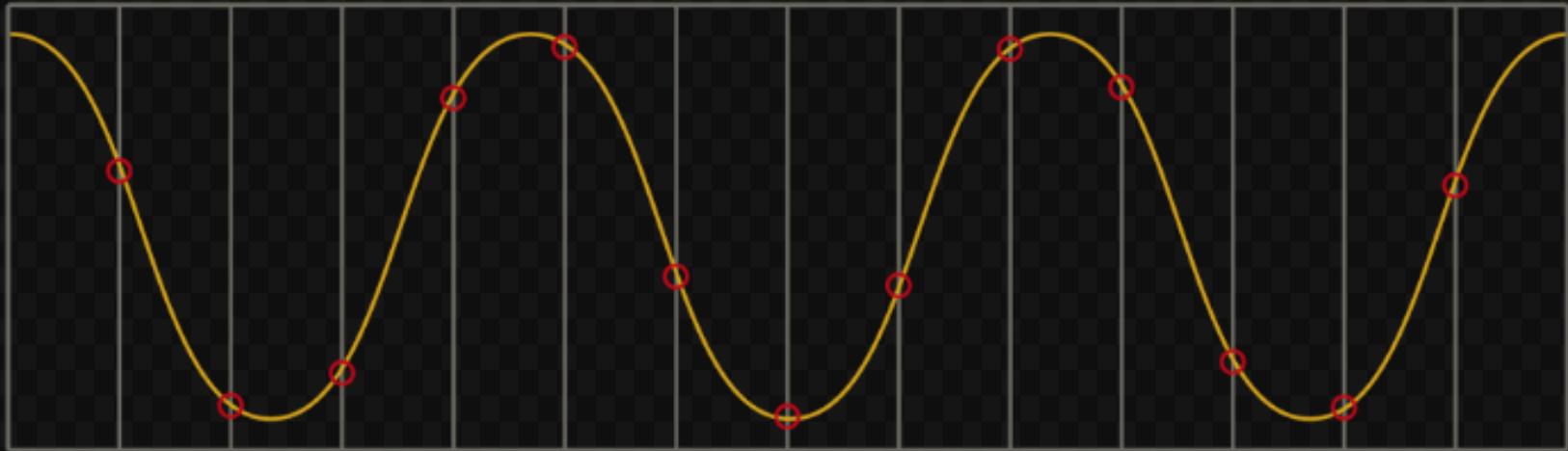
Multiscale  
Real Applications

# Robustness



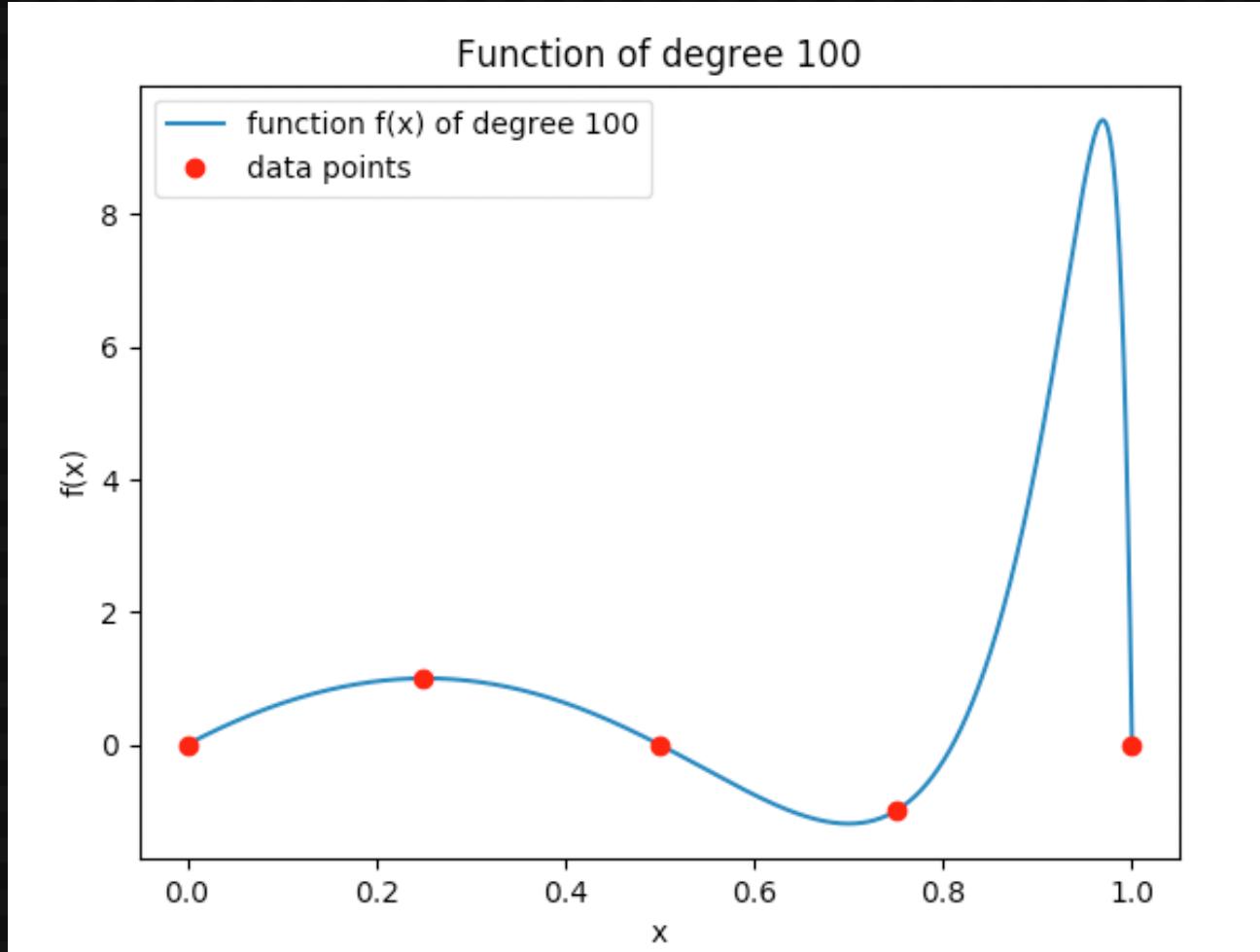
# Robustness

$$\int_{-1}^1 f(x)dx = \sum_{i=1}^n \omega_i f(\xi_i)$$



# Robustness

$$\int_{-1}^1 f(x)dx = \sum_{i=1}^n \omega_i f(\xi_i)$$



# Robustness

Split Formulation with Summation By Parts

# Summation By Parts

$$u(x) : [x_L, x_H] \rightarrow \mathbb{R} \quad v(x) : [x_L, x_H] \rightarrow \mathbb{R}$$

$$\int_{x_L}^{x_H} u(x) \frac{\partial v(x)}{\partial x} dx = \boxed{u(x)v(x) \Big|_{x_L}^{x_H} - \int_{x_L}^{x_H} \frac{\partial u(x)}{\partial x} v(x) dx}$$

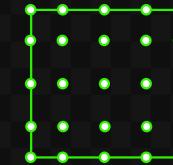

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$$[\mathbf{Q}] := [\mathbf{M}][\mathbf{D}] \quad \text{with} \quad [\mathbf{Q}] + [\mathbf{Q}]^T = [\mathbf{B}] := \text{diag}(-1, 0, \dots, 0, 1)$$

$$[\mathbf{D}] = [\mathbf{M}]^{-1}[\mathbf{Q}] = \boxed{[\mathbf{M}]^{-1}[\mathbf{B}] - [\mathbf{M}]^{-1}[\mathbf{Q}]^T}$$

$[\mathbf{M}]$  - discrete mass matrix

$[\mathbf{D}]$  - discrete derivative matrix



Gauss Lobatto  
Legendre

$$[\mathbf{M}] = \text{diag}(\omega_0, \dots, \omega_N)$$

$$[\mathbf{D}] = D_{ij} = \frac{d\ell_j(\xi_i)}{d\xi}$$

$$([\mathbf{M}][\mathbf{D}]) + ([\mathbf{M}][\mathbf{D}])^T = [\mathbf{B}]$$

Strong Form Differential

# Strong Formulation

$$\frac{\partial \mathbf{Q}(\mathbf{x}, t)}{\partial t} + \vec{\nabla} \cdot \mathbf{F}(\mathbf{Q}(\mathbf{x}, t)) = 0$$

Finite Element Method

$$\int_{\Omega_k} \left( \frac{\partial \mathbf{Q}}{\partial t} + \boxed{\vec{\nabla} \cdot \mathbf{F}} \right) \psi(\mathbf{x}) d\mathbf{x} = 0$$

$$\mathbf{R}^{\text{Weak}} = \int_{\Omega_k} \frac{\partial \mathbf{Q}}{\partial t} \psi(\mathbf{x}) d\mathbf{x} - \boxed{\int_{\Omega_k} (\mathbf{F} \cdot \vec{\nabla}) \psi(\mathbf{x}) d\mathbf{x}} + \int_{\Gamma_k} (\mathbf{F}^* \cdot \vec{n}) \psi(\mathbf{x}|_{\Gamma_k}) d\Gamma_k = 0$$

Integrate By Parts  
Again

$$\mathbf{R}^{\text{Strong}} = \int_{\Omega_k} \frac{\partial \mathbf{Q}}{\partial t} \psi(\mathbf{x}) d\mathbf{x} + \int_{\Omega_k} (\boxed{\vec{\nabla} \mathbf{F}} \cdot \psi(\mathbf{x})) d\mathbf{x} + \int_{\Gamma_k} ((\mathbf{F}^* - \mathbf{F}) \cdot \vec{n}) \psi(\mathbf{x}|_{\Gamma_k}) d\Gamma_k = 0$$

# Volume Integral

$$\int_{\Omega_k} \left( \vec{\nabla} \mathbf{F} \cdot \boldsymbol{\psi}(\mathbf{x}) \right) d\mathbf{x}$$

$$\int_{\Omega_k} \left( \vec{\nabla} \mathbf{F}(\mathbf{Q}) \cdot \boldsymbol{\psi}(\mathbf{x}) \right) d\mathbf{x} = \sum_{d=1}^3 \int_E \left[ \frac{\partial \mathcal{F}^d(\mathbf{Q}(\boldsymbol{\xi}))}{\partial \xi^d} \right] \boldsymbol{\psi}(\boldsymbol{\xi}) d\boldsymbol{\xi}$$

$$\frac{\partial \mathcal{F}^d(\mathbf{Q}(\boldsymbol{\xi}))}{\partial \xi^d} = \sum_{n,n,l=1}^N \tilde{\mathcal{F}}_{mnl}^d \frac{\partial [\ell_m(\xi^1) \ell_n(\xi^2) \ell_l(\xi^3)]}{\partial \xi^d}$$

## Strong Formulation Volume Integral:

$$\int_{\Omega_k} \left( \vec{\nabla} \mathbf{F}(\mathbf{Q}) \cdot \boldsymbol{\psi}(\mathbf{x}) \right) d\mathbf{x} = \omega_i \omega_j \omega_k \sum_{m=1}^N \overline{\overline{D}}_{im} \tilde{\mathcal{F}}_{mjk}^1$$

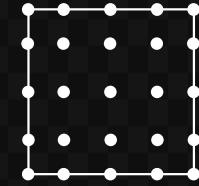
$$+ \omega_i \omega_j \omega_k \sum_{n=1}^N \overline{\overline{D}}_{jn} \tilde{\mathcal{F}}_{ink}^2$$

$$+ \omega_i \omega_j \omega_k \sum_{l=1}^N \overline{\overline{D}}_{kl} \tilde{\mathcal{F}}_{ijl}^3$$

$$\overline{\overline{D}}_{ij} = \frac{d\ell_j(\xi_i)}{d\xi}, \quad i, j = 0, \dots, N$$

# Split Form

$$J \frac{\partial \tilde{\mathbf{Q}}}{\partial t} + \tilde{\vec{\mathcal{L}}}_X(\mathbf{Q}) + \tilde{\vec{\mathcal{L}}}_Y(\mathbf{Q}) + \tilde{\vec{\mathcal{L}}}_Z(\mathbf{Q}) = 0$$



Gauss Lobatto  
Legendre

$$\begin{aligned} \left( \tilde{\vec{\mathcal{L}}}_X(\mathbf{Q}) \right)_{i,j,k} &\approx \frac{1}{\omega_i} \left( \delta_{iN} \left[ \tilde{\mathcal{F}}^* - \tilde{\mathcal{F}} \right]_{Njk} - \delta_{i1} \left[ \tilde{\mathcal{F}}^* - \tilde{\mathcal{F}} \right]_{1jk} \right) + \sum_{m=1}^N \boxed{\mathbf{D}_{im}(\tilde{\mathcal{F}})_{mjk}} \\ \left( \tilde{\vec{\mathcal{L}}}_Y(\mathbf{Q}) \right)_{i,j,k} &\approx \frac{1}{\omega_j} \left( \delta_{jN} \left[ \tilde{\mathcal{G}}^* - \tilde{\mathcal{G}} \right]_{iNk} - \delta_{j1} \left[ \tilde{\mathcal{G}}^* - \tilde{\mathcal{G}} \right]_{i1k} \right) + \sum_{m=1}^N \boxed{\mathbf{D}_{jm}(\tilde{\mathcal{G}})_{imk}} \\ \left( \tilde{\vec{\mathcal{L}}}_Z(\mathbf{Q}) \right)_{i,j,k} &\approx \frac{1}{\omega_k} \left( \delta_{kN} \left[ \tilde{\mathcal{H}}^* - \tilde{\mathcal{H}} \right]_{ijN} - \delta_{k1} \left[ \tilde{\mathcal{H}}^* - \tilde{\mathcal{H}} \right]_{ij1} \right) + \sum_{m=1}^N \boxed{\mathbf{D}_{km}(\tilde{\mathcal{H}})_{ijm}} \end{aligned}$$

$$\sum_{m=1}^N \mathbf{D}_{im}(\tilde{\mathcal{F}})_{mjk} \approx \sum_{m=1}^N 2\mathbf{D}_{im} F^\#(\mathbf{Q}_{ijk}, \mathbf{Q}_{mjk})$$

Interpreted as  
sub-cell volume  
differencing operator

$\boxed{[\mathbf{D}]}$

# Flux Splitting

$$\sum_{m=1}^N \mathbf{D}_{im}(\tilde{\mathcal{F}})_{mjk} \approx \sum_{m=1}^N 2\mathbf{D}_{im} F^\#(\mathbf{Q}_{ijk}, \mathbf{Q}_{mjk})$$

$$\{\!\{a\}\!\} := \frac{1}{2}(a_1 + a_2)$$

$$F^\# (\mathbf{Q}_1, \mathbf{Q}_2) = \{\!\{\rho\}\!\} \, \{\!\{u\}\!\} = \frac{1}{2}(\rho_1 + \rho_2) \cdot \frac{1}{2}(u_1 + u_2)$$

Strong Form

$$F^{\#, \text{standard}} (\mathbf{Q}_{ijk}, \mathbf{Q}_{mjk}) =$$

$$\begin{bmatrix} \{\!\{\rho u\}\!\} \\ \{\!\{\rho uu + p\}\!\} \\ \{\!\{\rho uv\}\!\} \\ \{\!\{\rho uw\}\!\} \\ \{\!\{\rho ue + pu\}\!\} \end{bmatrix}$$

Kennedy & Gruber

$$F^{\#, \text{KG}} (\mathbf{Q}_{ijk}, \mathbf{Q}_{mjk}) =$$

$$\begin{bmatrix} \{\!\{\rho\}\!\} \{\!\{u\}\!\} \\ \{\!\{\rho\}\!\} \{\!\{u\}\!\} \{\!\{u\}\!\} + \{\!\{p\}\!\} \\ \{\!\{\rho\}\!\} \{\!\{u\}\!\} \{\!\{v\}\!\} \\ \{\!\{\rho\}\!\} \{\!\{u\}\!\} \{\!\{w\}\!\} \\ \{\!\{\rho\}\!\} \{\!\{u\}\!\} \{\!\{e\}\!\} + \{\!\{p\}\!\} \{\!\{u\}\!\} \end{bmatrix}$$

Pirozzoli

$$F^{\#, \text{PZ}} (\mathbf{Q}_{ijk}, \mathbf{Q}_{mjk}) =$$

$$\begin{bmatrix} \{\!\{\rho\}\!\} \{\!\{u\}\!\} \\ \{\!\{\rho\}\!\} \{\!\{u\}\!\} \{\!\{u\}\!\} + \{\!\{p\}\!\} \\ \{\!\{\rho\}\!\} \{\!\{u\}\!\} \{\!\{v\}\!\} \\ \{\!\{\rho\}\!\} \{\!\{u\}\!\} \{\!\{w\}\!\} \\ \{\!\{\rho\}\!\} \{\!\{u\}\!\} \{\!\{h\}\!\} \end{bmatrix}$$

# Surface Flux Consistency

$$\mathbf{R}^{\text{Strong}} = \int_{\Omega_k} \frac{\partial \mathbf{Q}}{\partial t} \psi(\mathbf{x}) d\mathbf{x} + \int_{\Omega_k} (\vec{\nabla} \mathbf{F} \cdot \psi(\mathbf{x})) d\mathbf{x} + \int_{\Gamma_k} (([\mathbf{F}^*] - \mathbf{F}) \cdot \vec{n}) \psi(\mathbf{x}|_{\Gamma_k}) d\Gamma_k = 0$$

$$F^* (\mathbf{Q}_-, \mathbf{Q}_+) := F^{\text{Symmetric}} (\mathbf{Q}_-, \mathbf{Q}_+) - F^{\text{Stab}} (\mathbf{Q}_-, \mathbf{Q}_+)$$

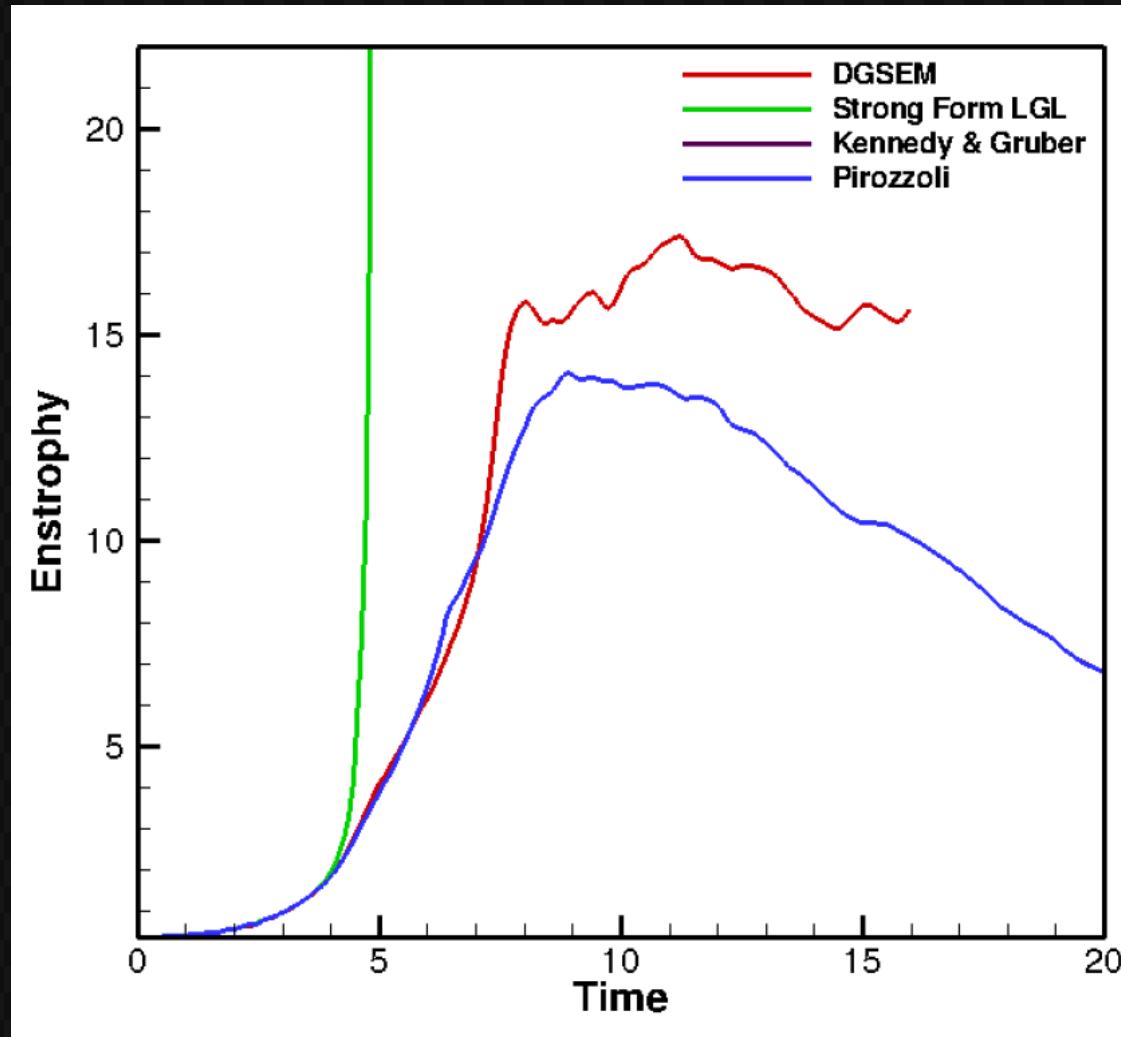
$$F^* (\mathbf{Q}_-, \mathbf{Q}_+) = F^\# (\mathbf{Q}_-, \mathbf{Q}_+) - F^{\text{Stab}} (\mathbf{Q}_-, \mathbf{Q}_+)$$

Kennedy & Gruber

$$F^{\#, \mathbf{KG}} (\mathbf{Q}_{ijk}, \mathbf{Q}_{mjk}) =$$

$$\begin{bmatrix} \{\!\!\{\rho\}\!\!\}\{\!\!\{u\}\!\!\} \\ \{\!\!\{\rho\}\!\!\}\{\!\!\{u\}\!\!\}\{\!\!\{u\}\!\!} + \{\!\!\{p\}\!\!\} \\ \{\!\!\{\rho\}\!\!\}\{\!\!\{u\}\!\!\}\{\!\!\{v\}\!\!} \\ \{\!\!\{\rho\}\!\!\}\{\!\!\{u\}\!\!\}\{\!\!\{w\}\!\!} \\ \{\!\!\{\rho\}\!\!\}\{\!\!\{u\}\!\!\}\{\!\!\{e\}\!\!} + \{\!\!\{p\}\!\!\}\{\!\!\{u\}\!\!} \end{bmatrix}$$

# Robustness Results



16 Fourth-Order Elements

## Develop High-Order CFD Method

Computationally Efficient

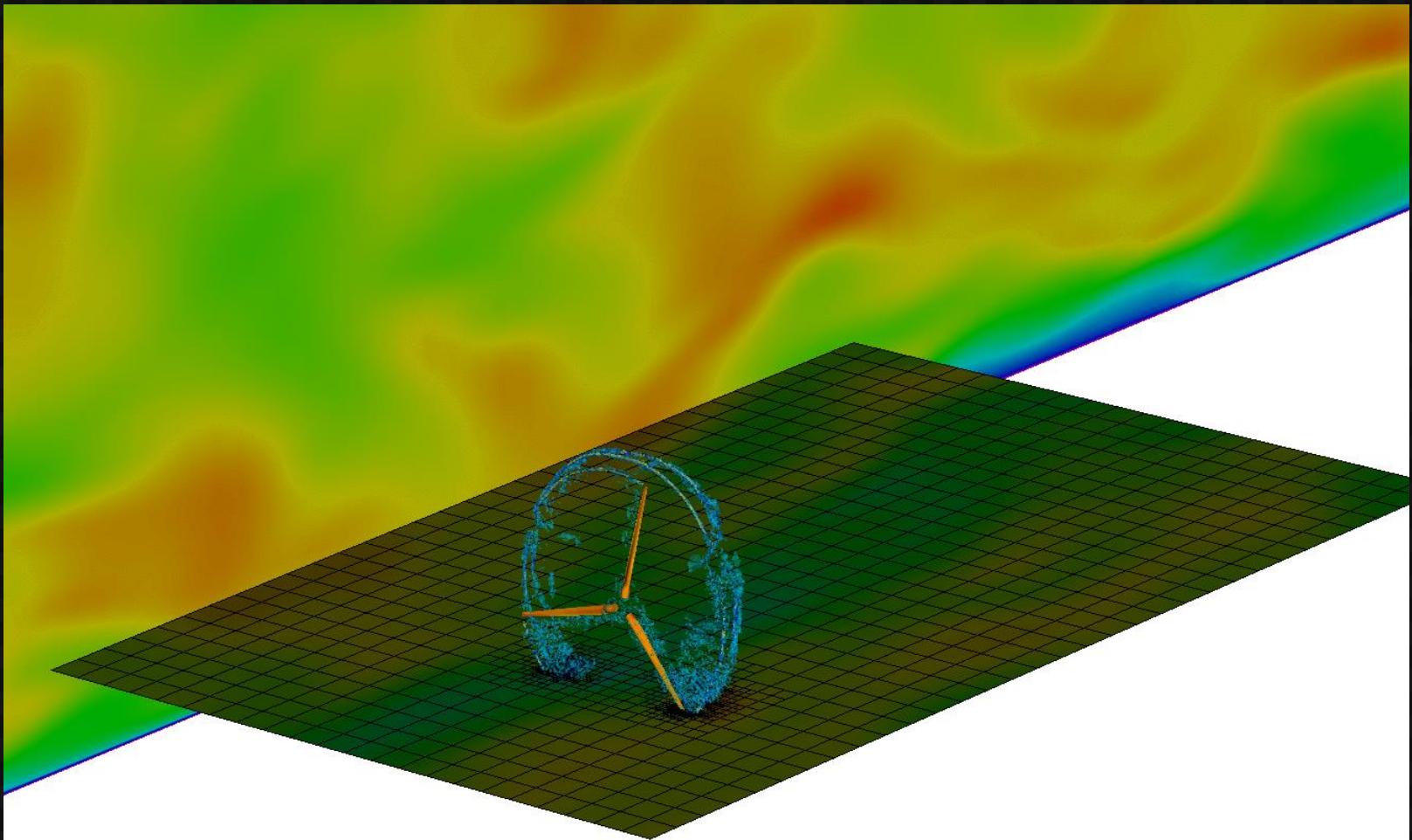
Parallel Scalable

Robust

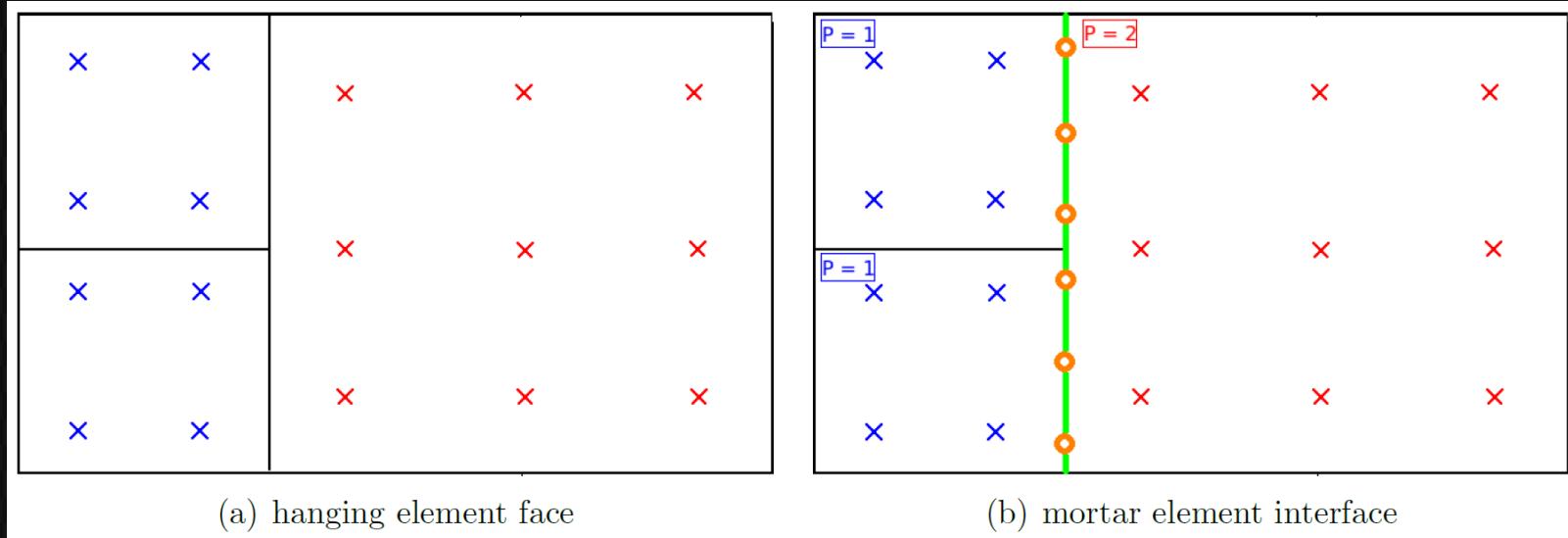
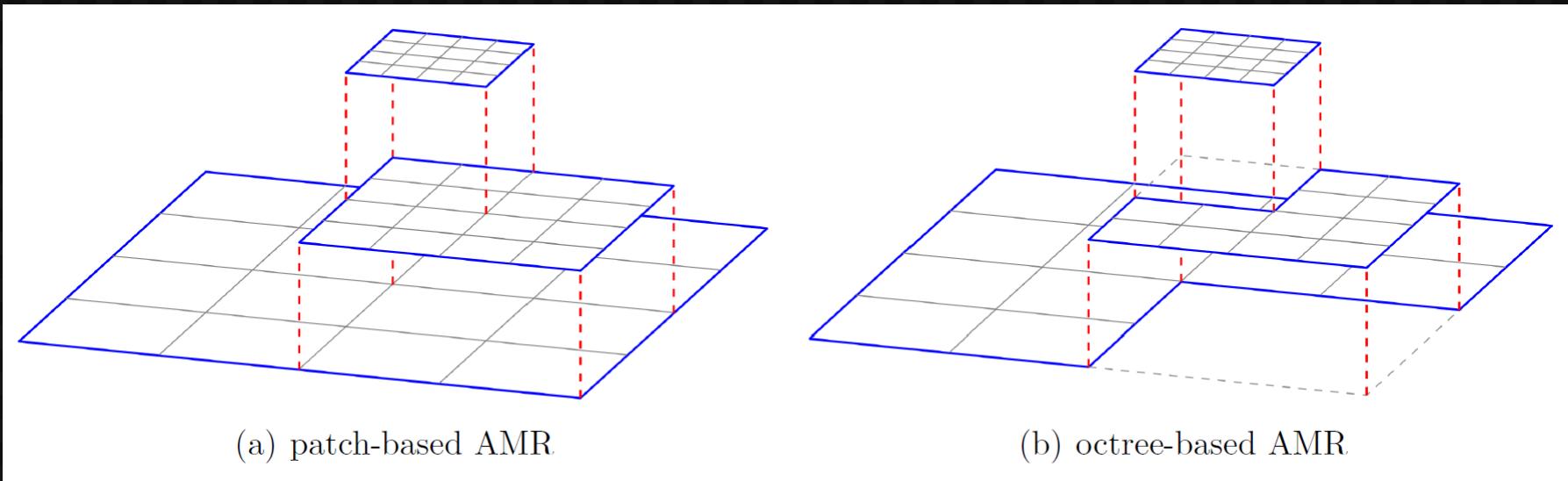
Multiscale

Real Applications

# Multiscale Problems

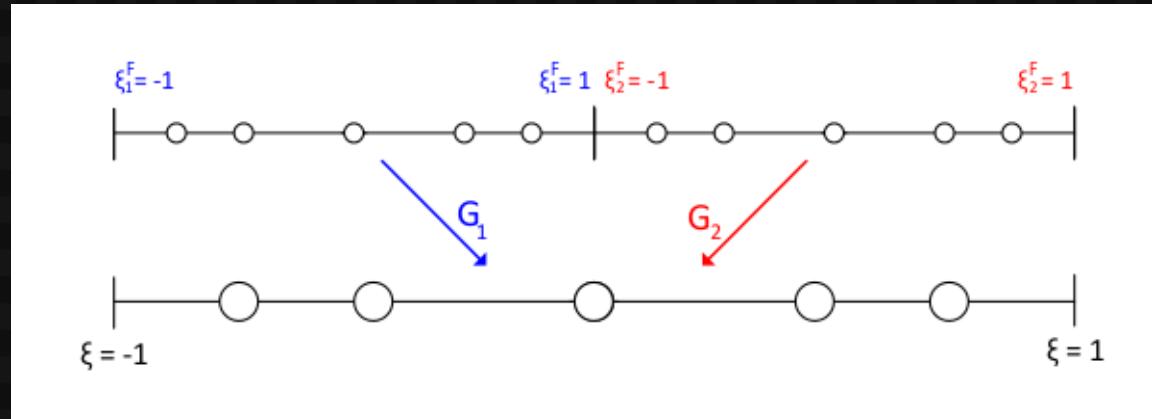
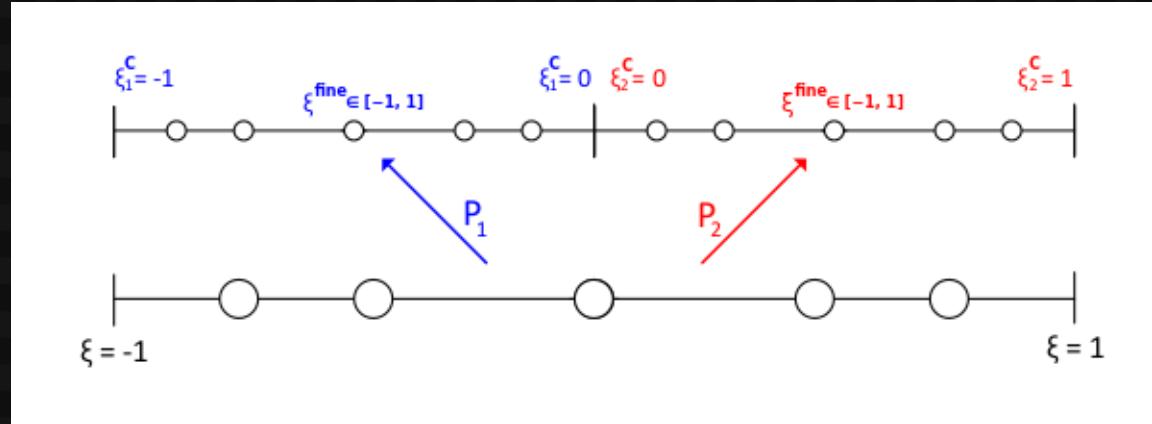


# Adaptive Mesh Refinement



# AMR Operators

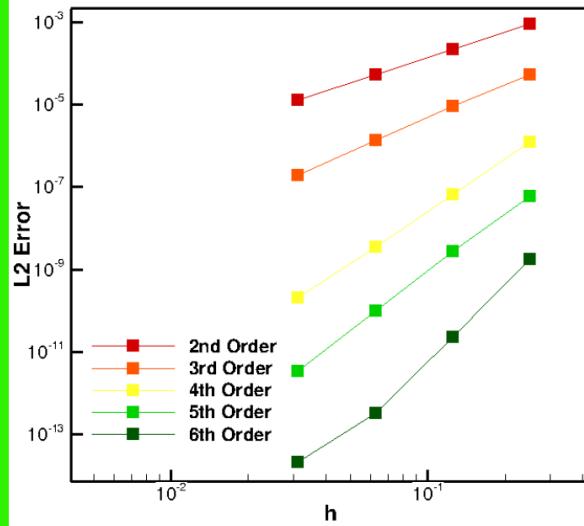
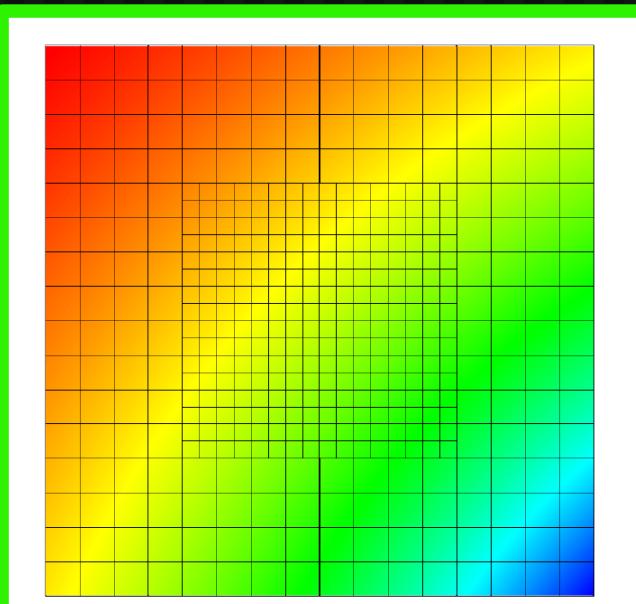
## Projection/Refine



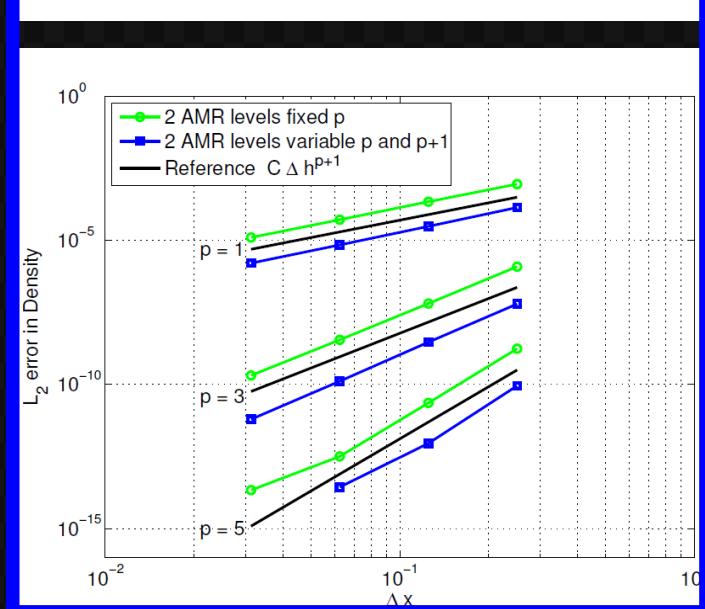
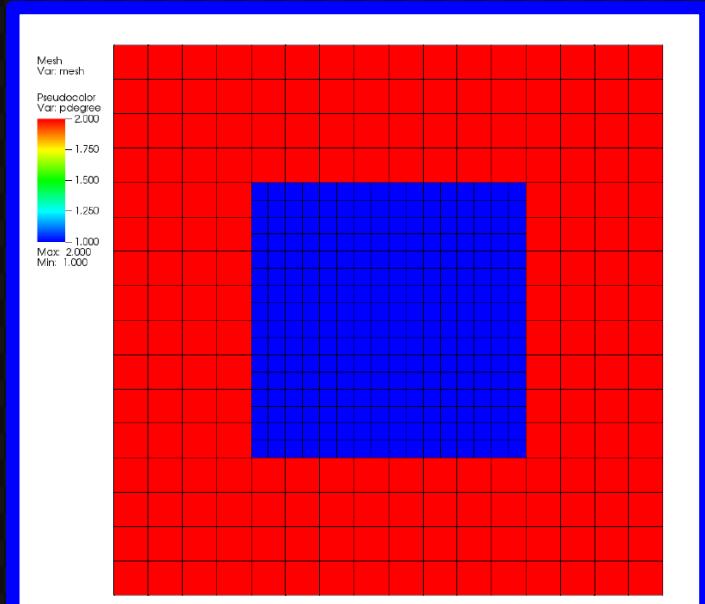
## Restriction/Coarsen

# Verification

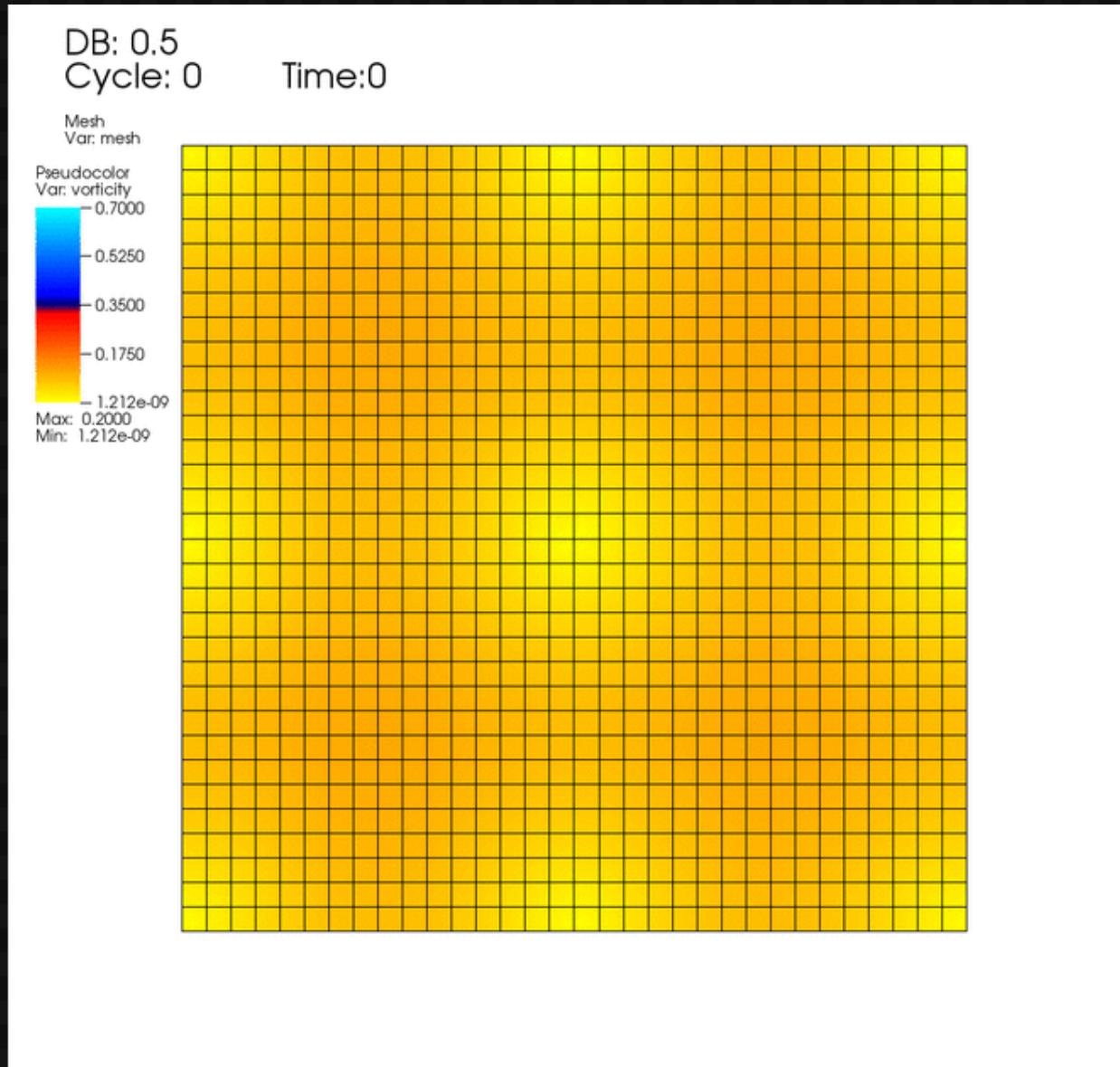
2L1P



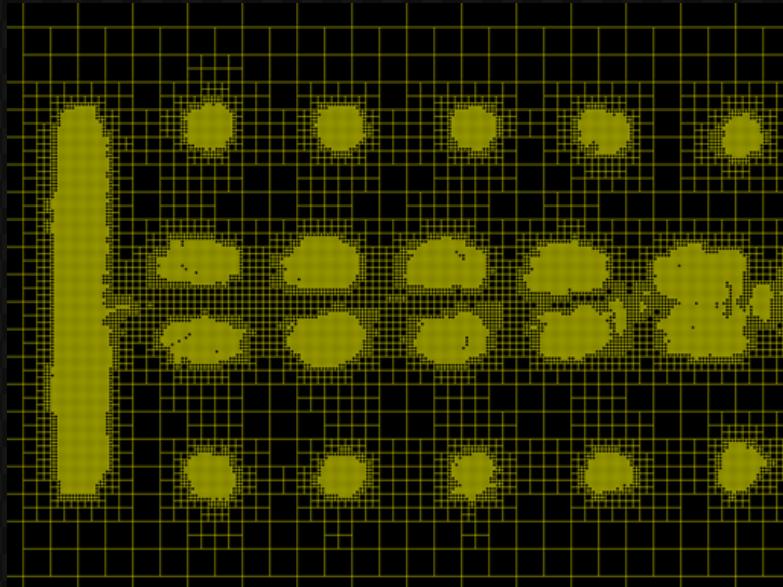
2L2P



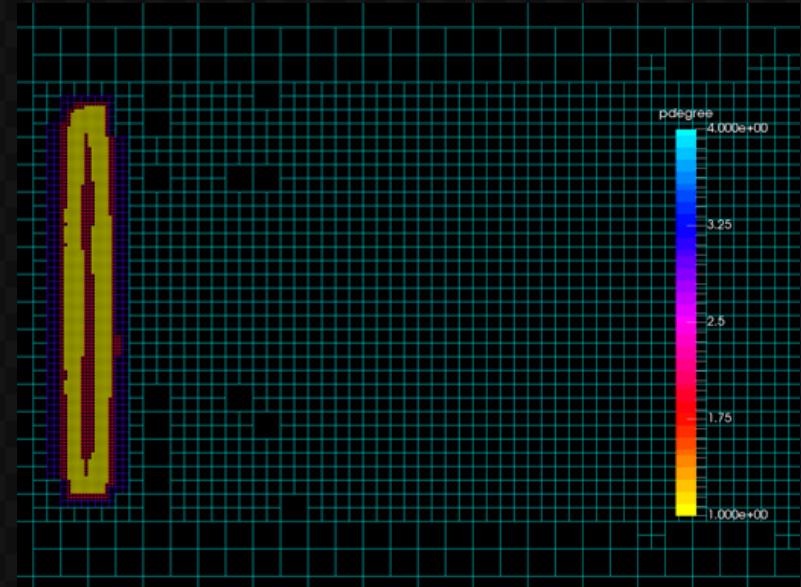
# Feature-Based Tagging



# *hp*-Adaption

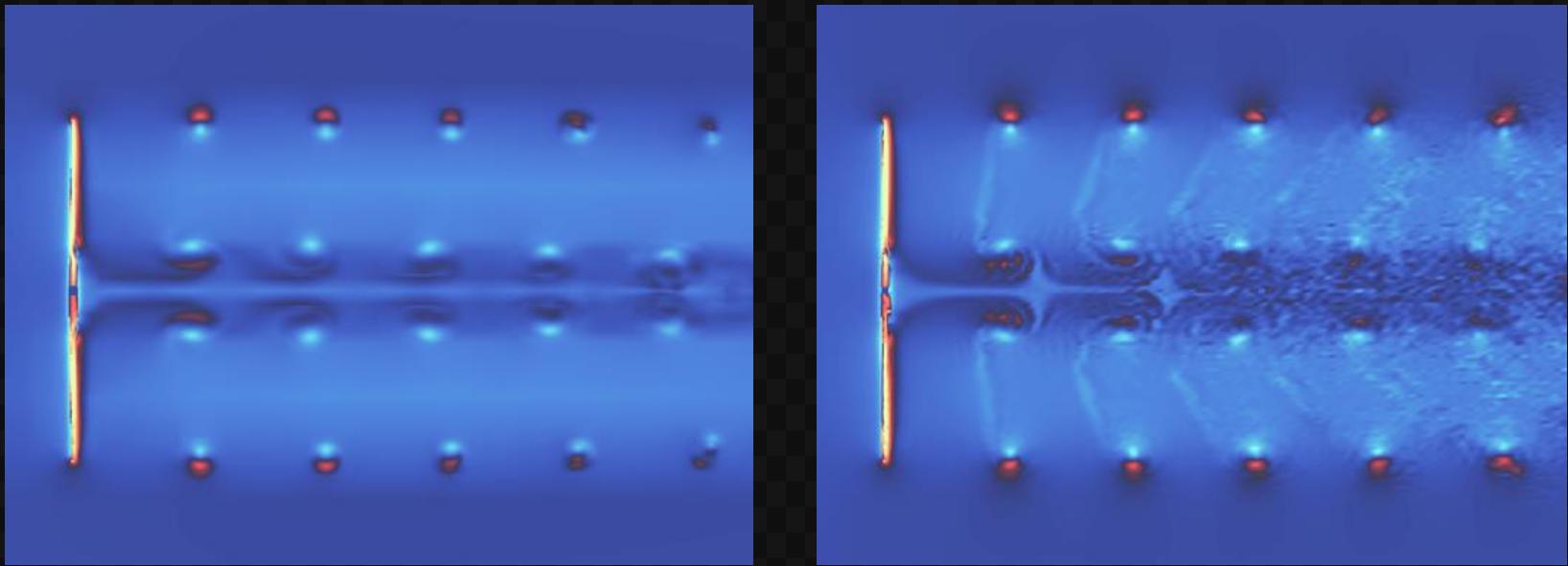


$p=1$   
 $2^{\text{nd}}$ -order



$p=1 - 4$   
 $2^{\text{nd}}$ - to  $5^{\text{th}}$ -order

# *hp*-Adaption



$p=1$   
2<sup>nd</sup>-order

$p=1 - 4$   
2<sup>nd</sup>- to 5<sup>th</sup>-order

# Goals

## Develop High-Order CFD Method

Computationally Efficient

Parallel Scalable

Robust

Multiscale

Real Applications

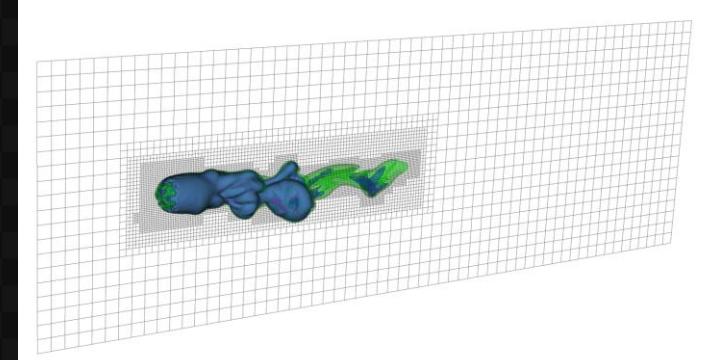
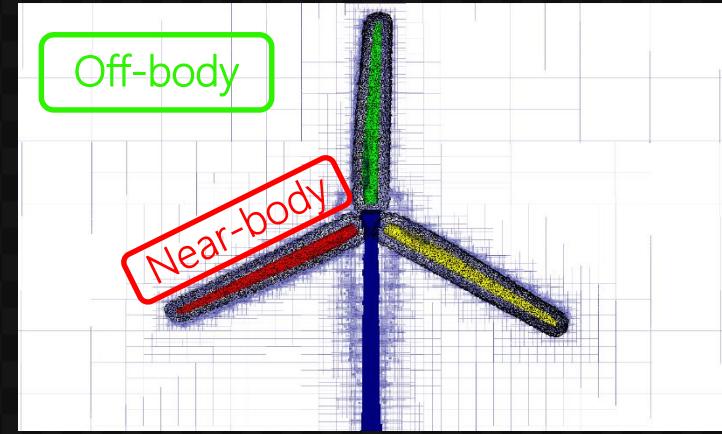
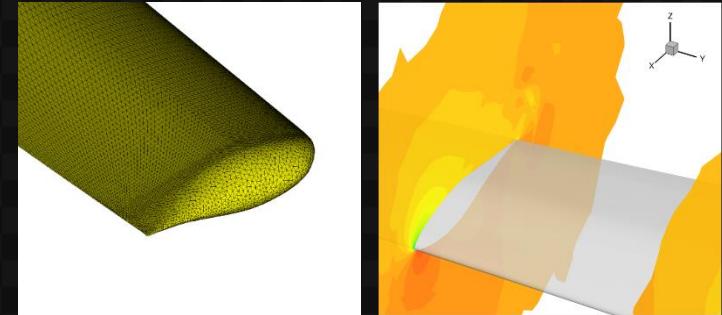
# Overall Strategy

## Wyoming Wind and Aerospace Application Komputation Environment

- Multidisciplinary
  - CFD
  - Atmospheric turbulence
  - Structural dynamics
  - Controls
  - Acoustics
- Multi Mesh-Multi Solver Paradigm
  - **Near-body** unstructured mesh with sub-layer resolution
  - **Off-body** structured/Cartesian high-order discontinuous Galerkin solver
  - Adaptive mesh refinement (p4est)
  - Overset meshes (TIOGA)
- HPC
  - Scalability
  - In-situ visualization/data reduction

### Computational Framework

**W<sup>2</sup>A<sup>2</sup>KE3D**



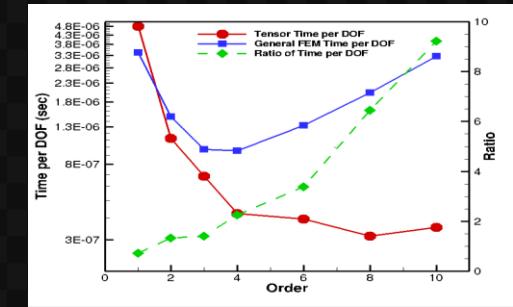
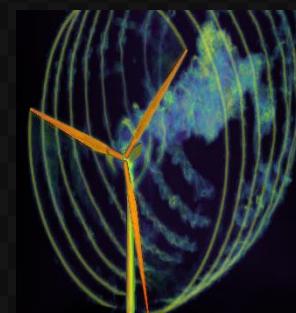
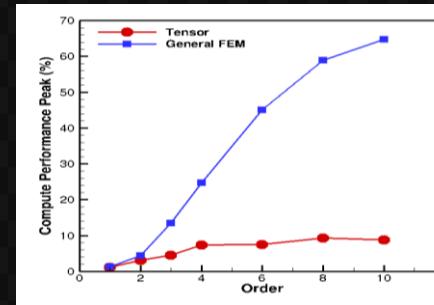
## NSU3D

- High-fidelity viscous RANS analysis
  - Resolves thin boundary layer to wall
  - $O(10^{-6})$  normal spacing
  - Suite of turbulence models available
- Stiff discrete equations to solve
  - Implicit line solver
  - Agglomeration Multigrid acceleration
- High accuracy objective
  - 1 drag count
- Unstructured mixed element grids for complex geometries
- Validated through AIAA Drag/High-Lift Prediction Workshops



## DG4est

- High-order discretization
  - Discontinuous Galerkin method
    - Split form w/ summation-by-parts
- Adaptive mesh refinement
  - p4est AMR framework
  - Dynamic adaption
  - $hp$ -refinement strategy



Motivation

Governing Equations

Discretization

Goals

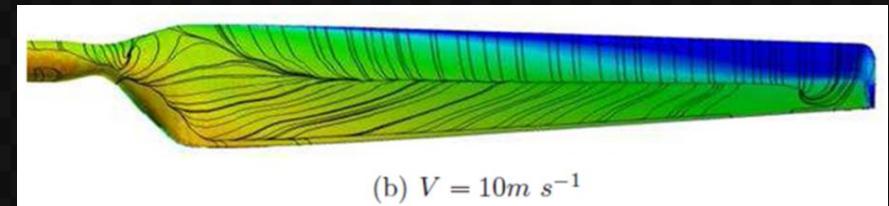
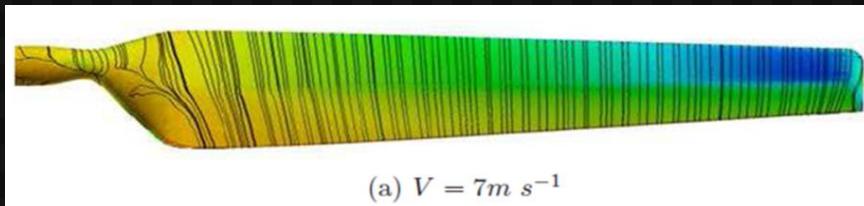
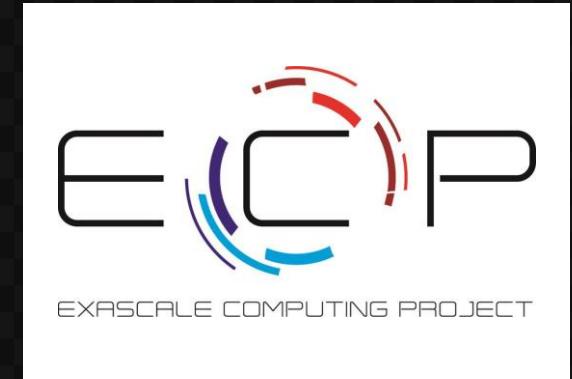
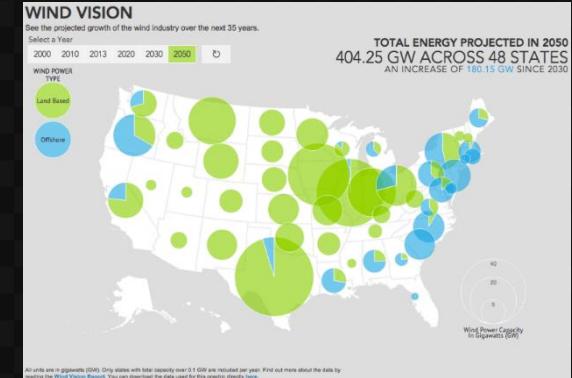
Results

Conclusions

Future Work

# Wind Energy

- Simulation-based analysis, design and optimization and for large wind plant installations
  - Largest gains to be had at the wind plant scale
  - 20% to 30% installed losses
  - Optimization of siting
  - Operational techniques for increased output and life
  - Development of control techniques at high fidelity
- Blade-resolved models enable:
  - Accurate prediction of flow separation/stalling
  - Effect on blade loads, wake structure
  - Interaction with atmospheric turbulence structures
  - Incorporation of additional effects
    - Icing, contamination (transition)
    - Acoustics (FWH methods)



# Results

Mesh Resolution Study

NREL-5MW

Single Long Run-Time Study

NREL WindPACT-1.5MW

Single Baseline Turbine Validation

Siemens SWT-2.3-93

Wind Farm Simulation

Lillgrund 48 Wind Turbine Farm

# Results

Mesh Resolution Study

NREL-5MW

Single Long Run-Time Study

NREL WindPACT-1.5MW

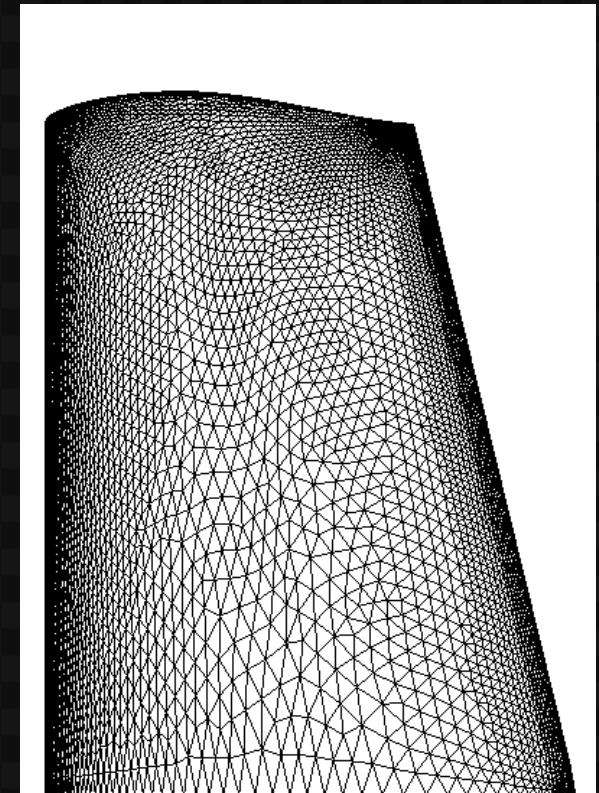
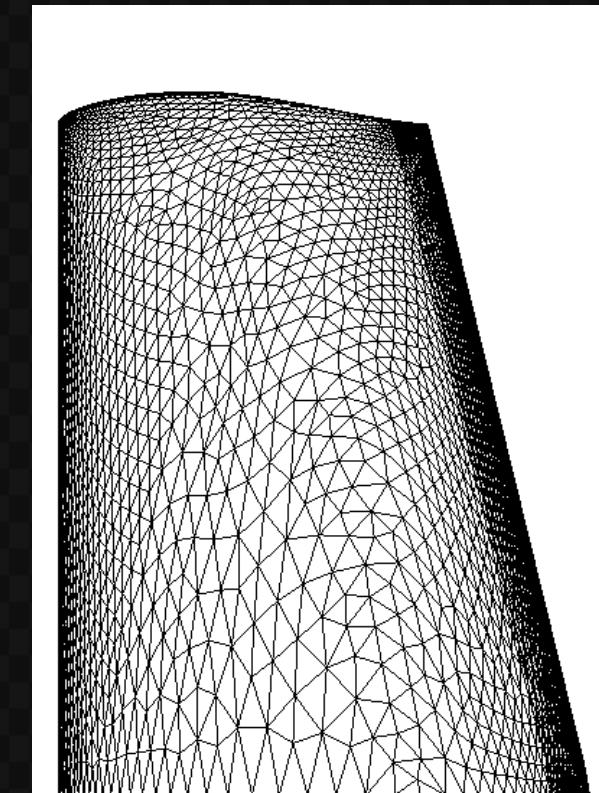
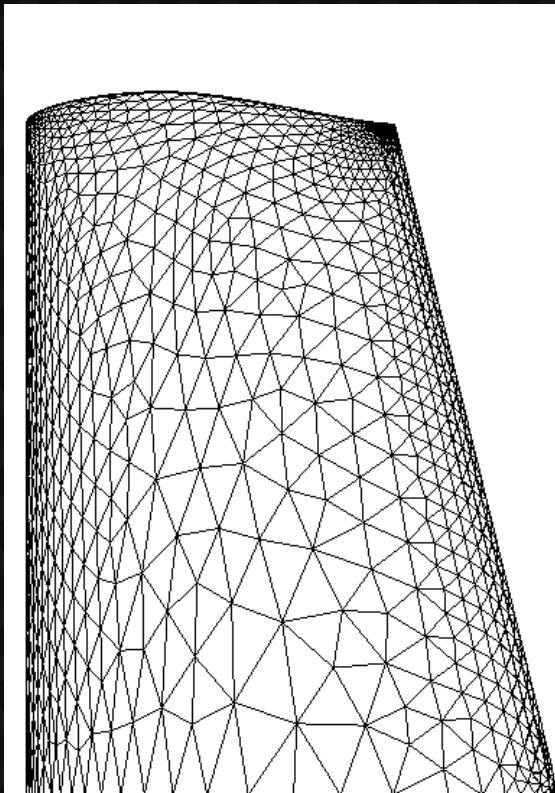
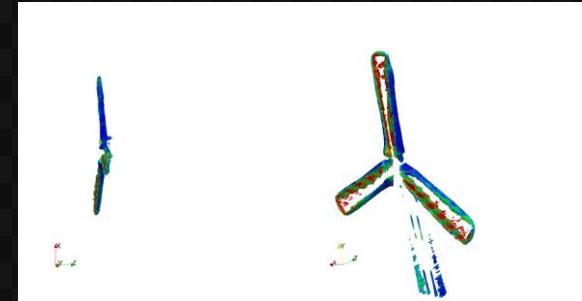
Single Baseline Turbine Validation

Siemens SWT-2.3-93

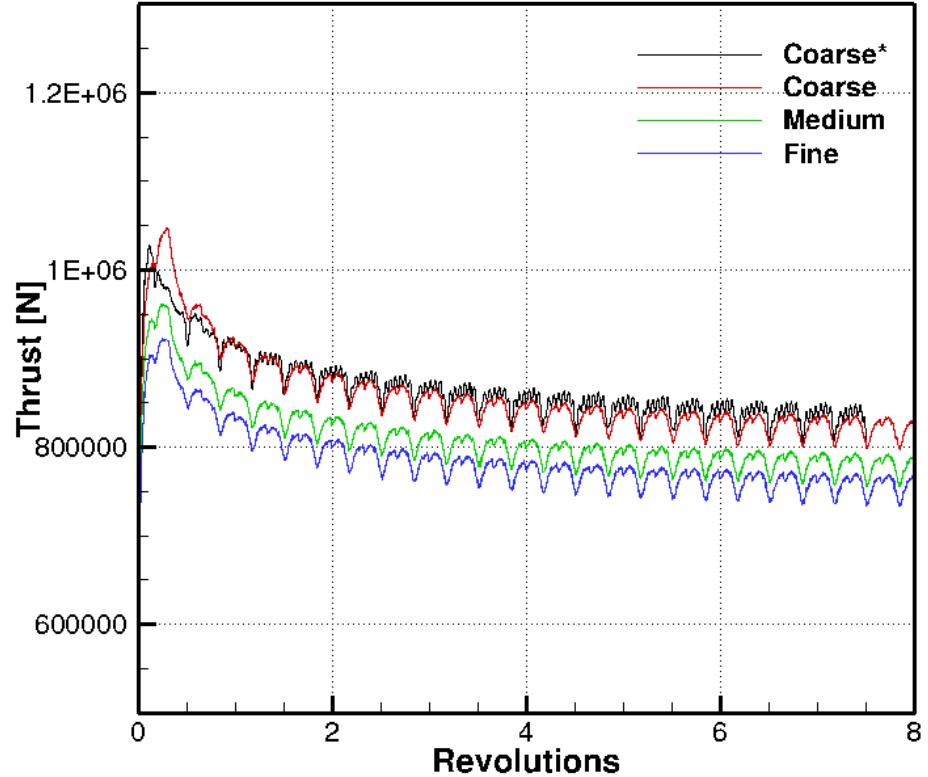
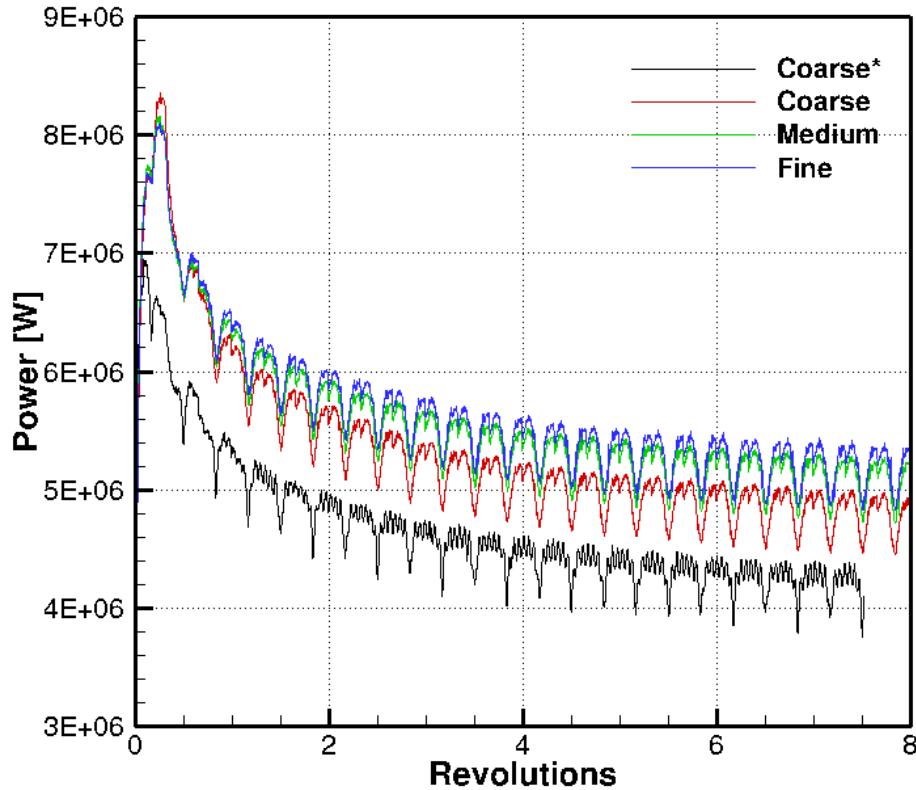
Wind Farm Simulation

Lillgrund 48 Wind Turbine Farm

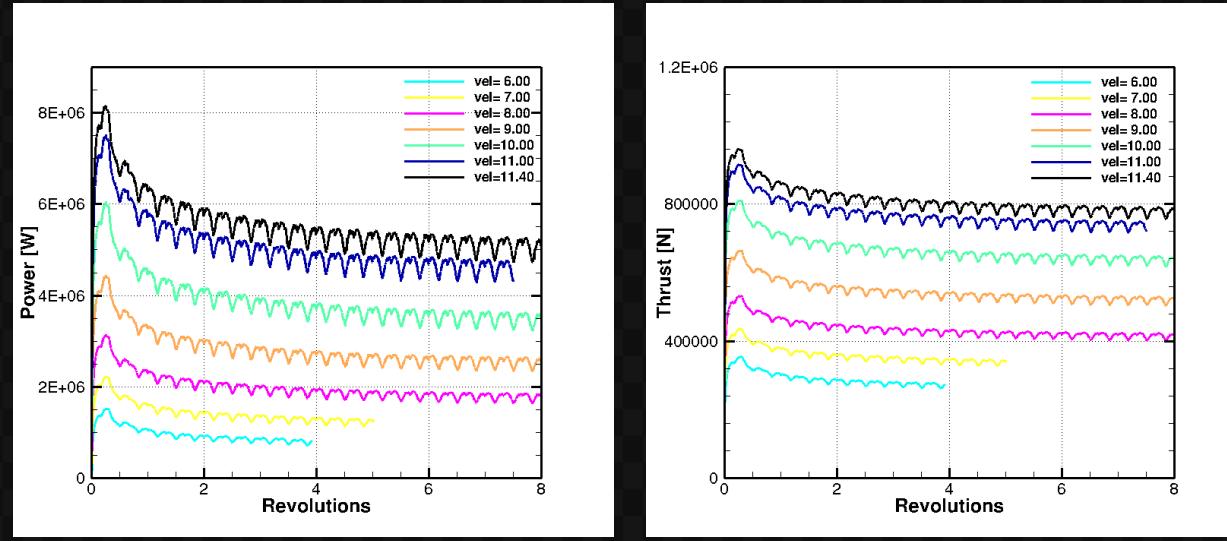
Mesh	Mesh Points
Coarse*	474,383
Coarse	360,148
Medium	927,701
Fine	2,873,862



## Mesh Resolution Study

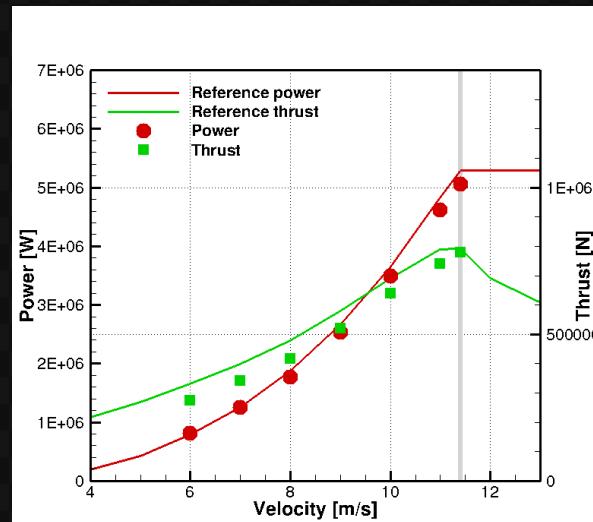


## Inflow Velocity Sweep



$\frac{1}{4}^\circ$  Time Step

Medium Mesh



# Results

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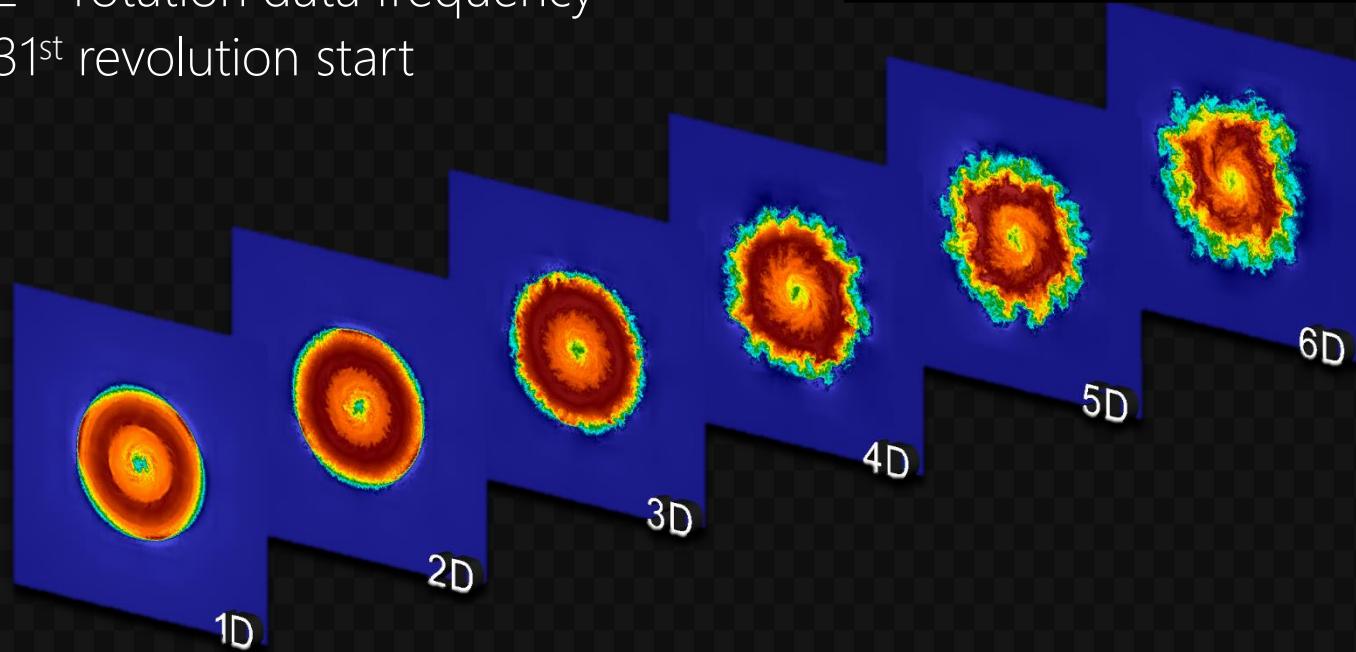
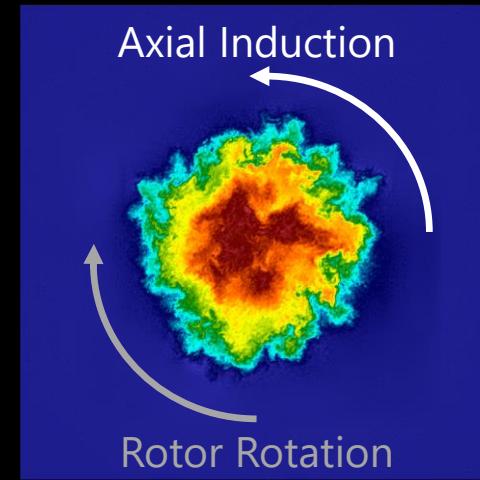
Lillgrund 48 Wind Turbine Farm

## 2D Cross-Wake Stations

- 7 stations
  - 0.5 – 6.0 rotor diameters (D)
- 160 m x 160 m
  - 400 x 400 ( $\Delta x^2$ : 40 cm x 40 cm)

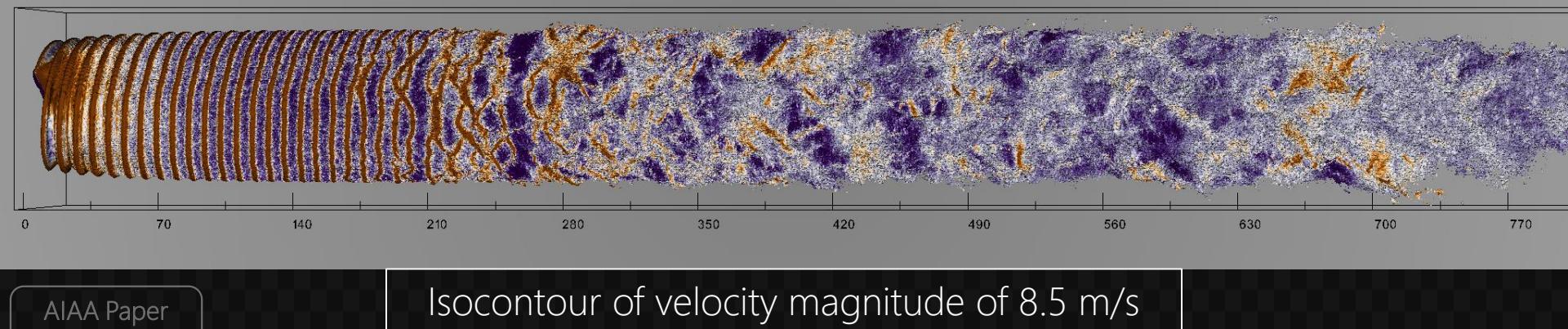
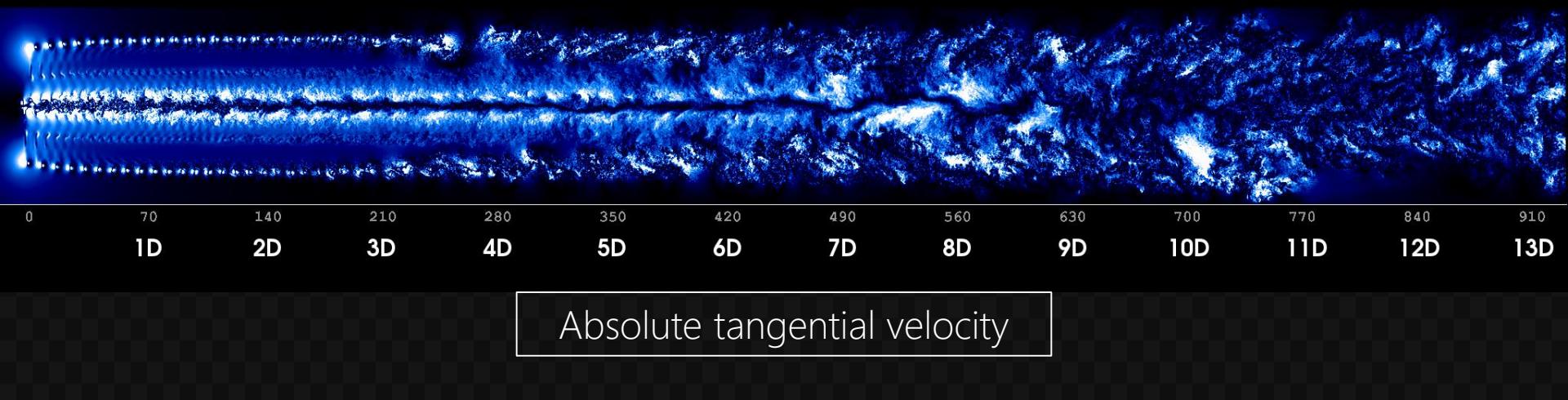
## 2,880 Temporal Samples

- 16 rotor revolutions of data
- 2° rotation data frequency
- 31<sup>st</sup> revolution start



# Wake Characteristics

## Vortex Generation, Merging & Hopping, Breakdown

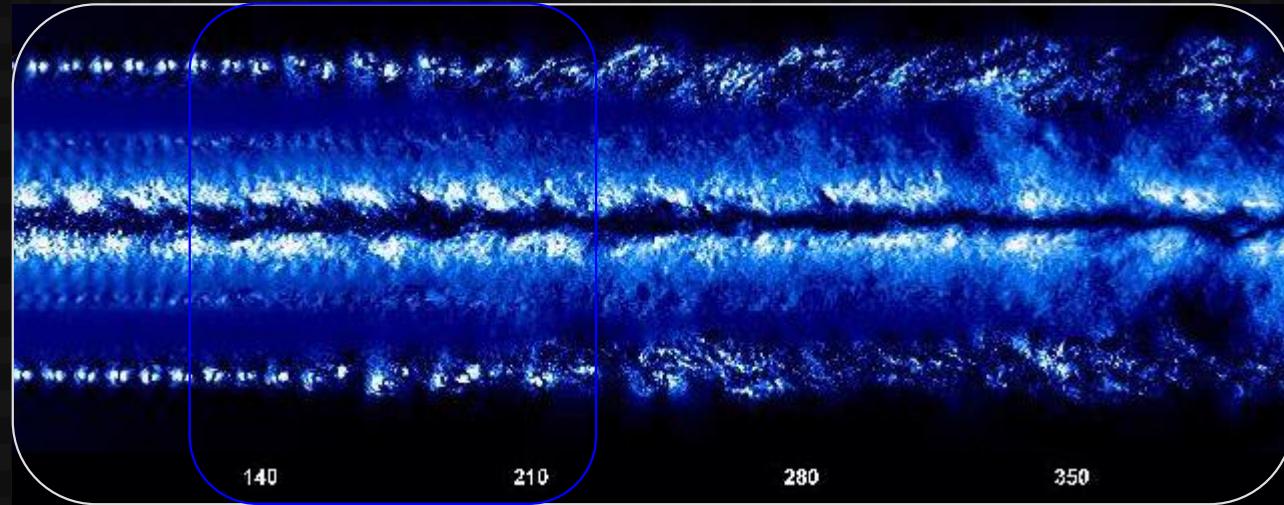
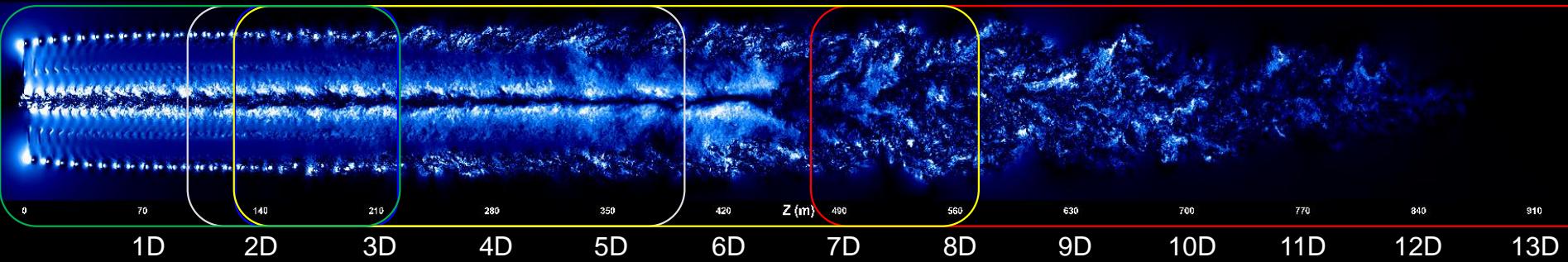


# Wake Breakdown

Near-Wake

Mid-Wake

Far-Wake

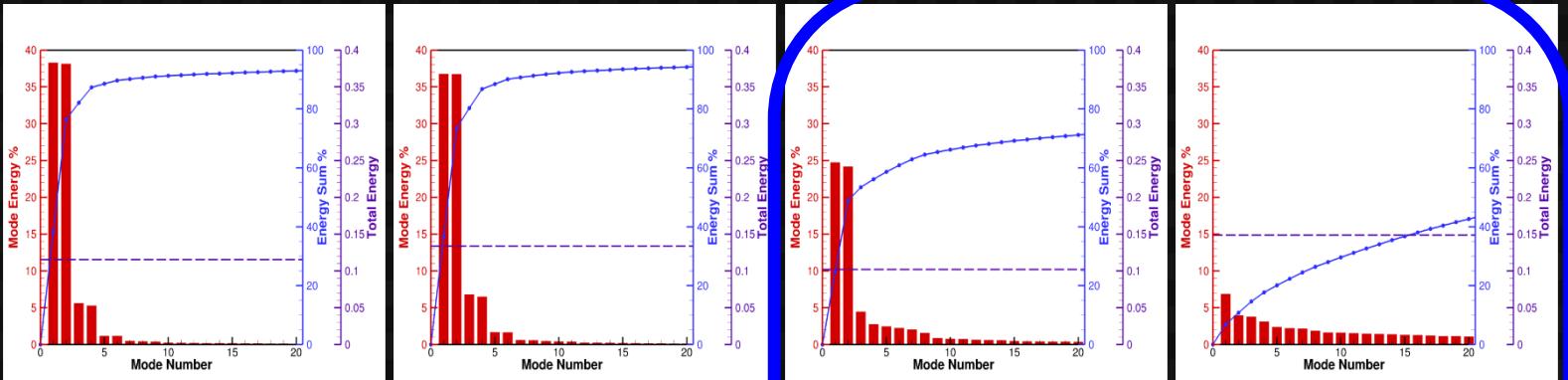


Breakdown Region

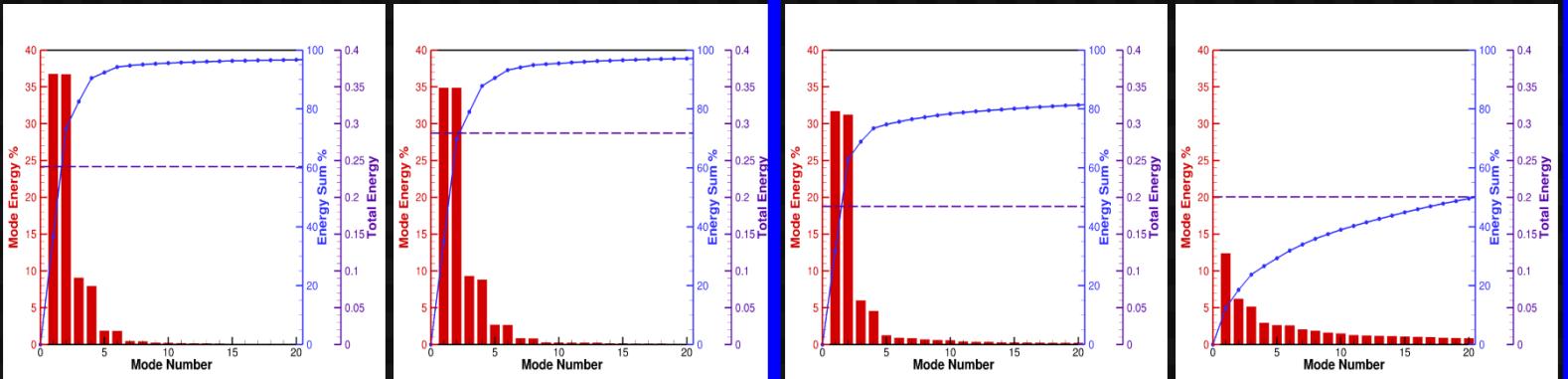
Quantify This Region?

# Proper Orthogonal Decomposition

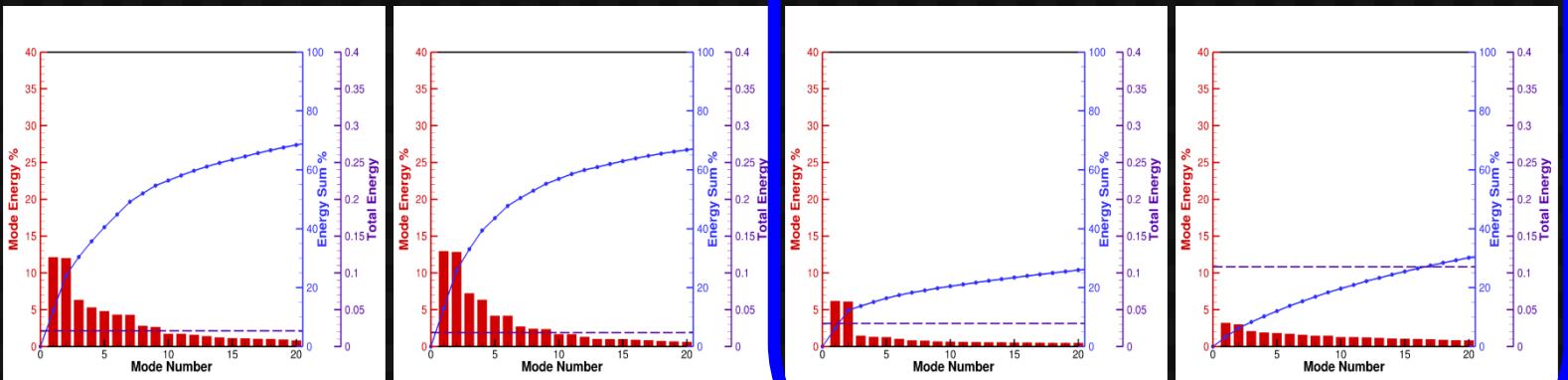
Axial



Radial



Azimuthal



# Results

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Siemens SWT-2.3-93

Wind Farm Simulation

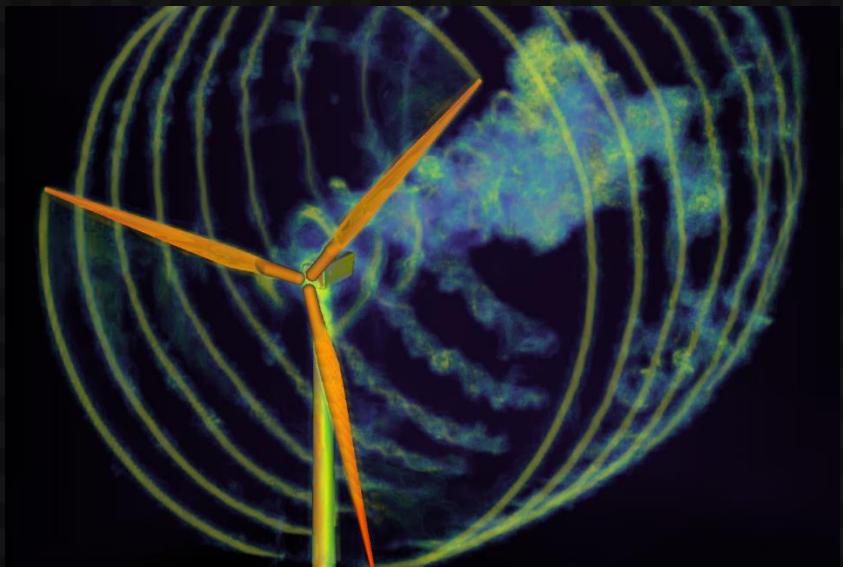
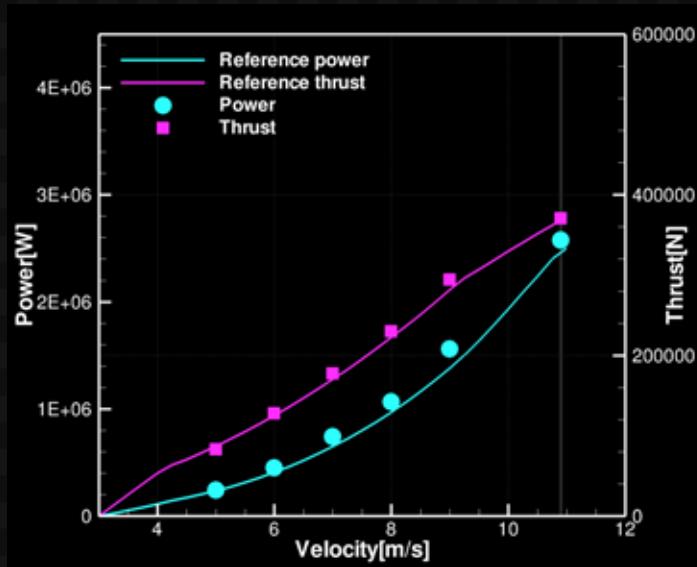
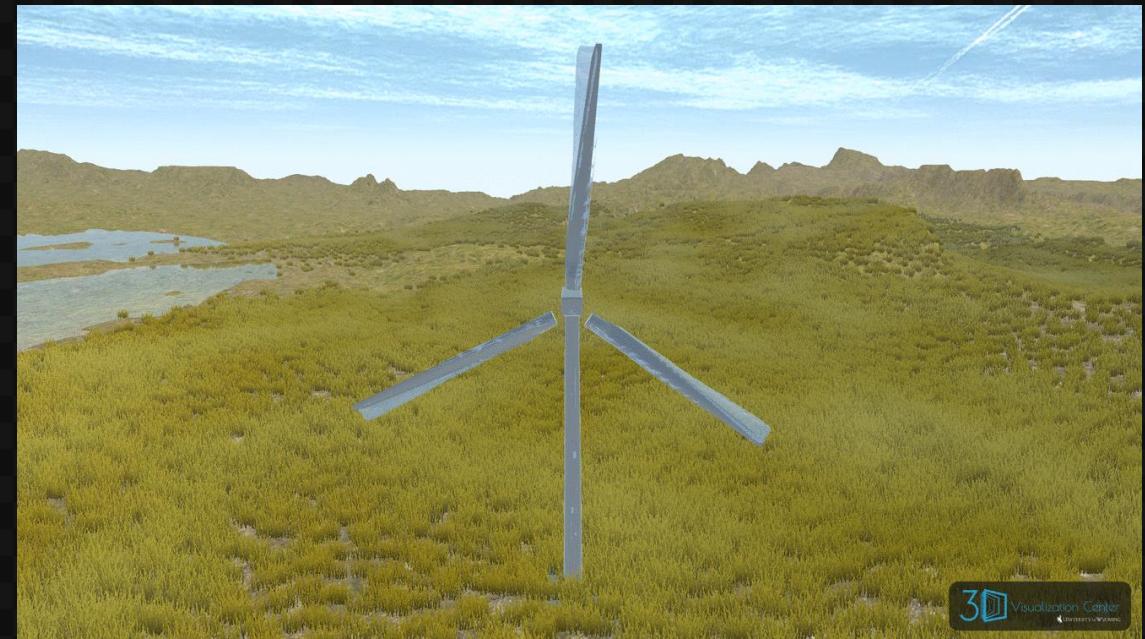
Lillgrund 48 Wind Turbine Farm

# Siemens SWT-2.3-93

2.2M grid points per blade  
0.5M grid points per tower  

- Based on mesh res. study
- Total for Turbine:  
**7.1M grid points**

Used for Wind Farm  
Simulations



# Results

Mesh Resolution Study

NREL-5MW

Single Long Run-Time Study

NREL WindPACT-1.5MW

Single Baseline Turbine Validation

Siemens SWT-2.3-93

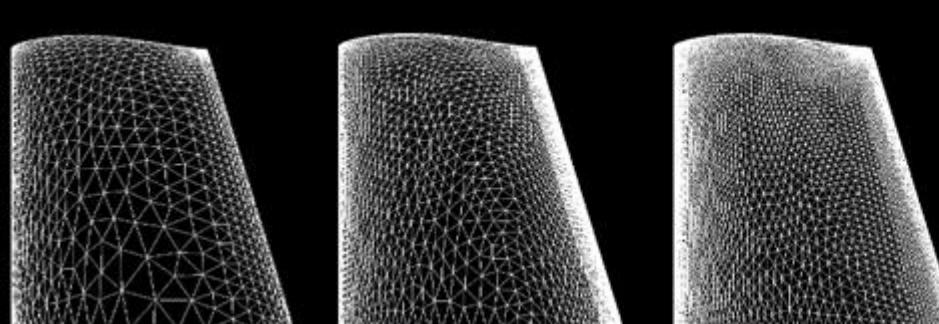
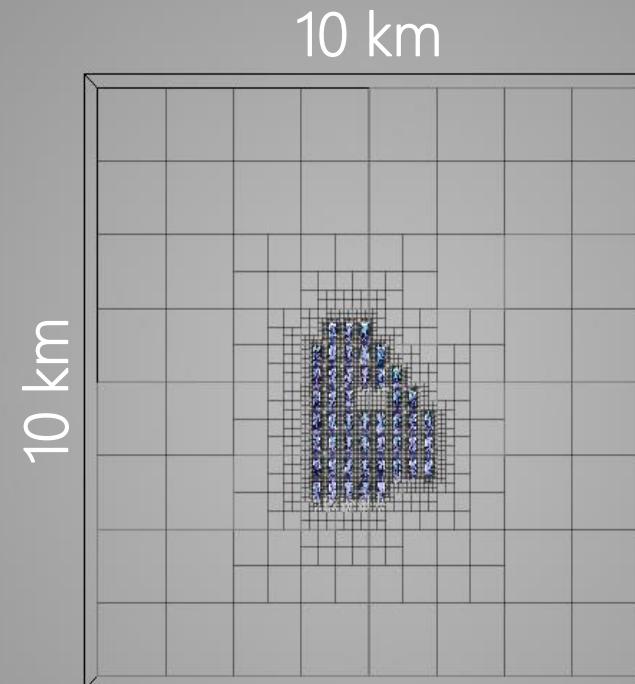
Wind Farm Simulation

Lillgrund 48 Wind Turbine Farm

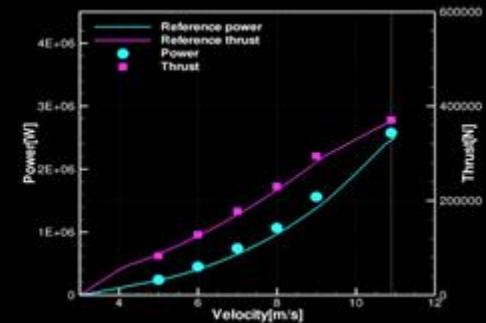
# Lillgrund Wind Farm

## 48 Wind Turbines

- 1.55 billion DOFs
- 22,464 cores
- Domain  
10 km x 10 km
- Smallest element  
in boundary layer  
7E-6 m
- 10 magnitudes of  
spatial scales
- 192 near-body  
grids
- 360 cores  
(Visualization)



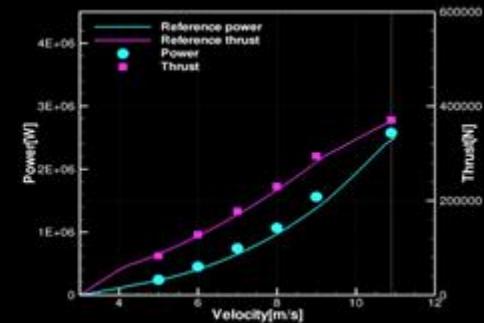
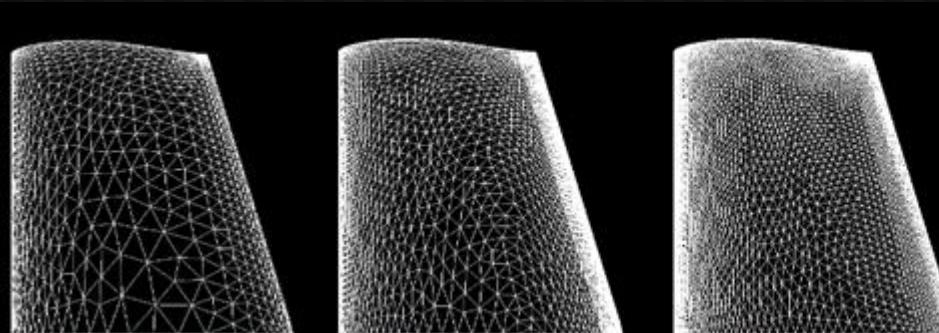
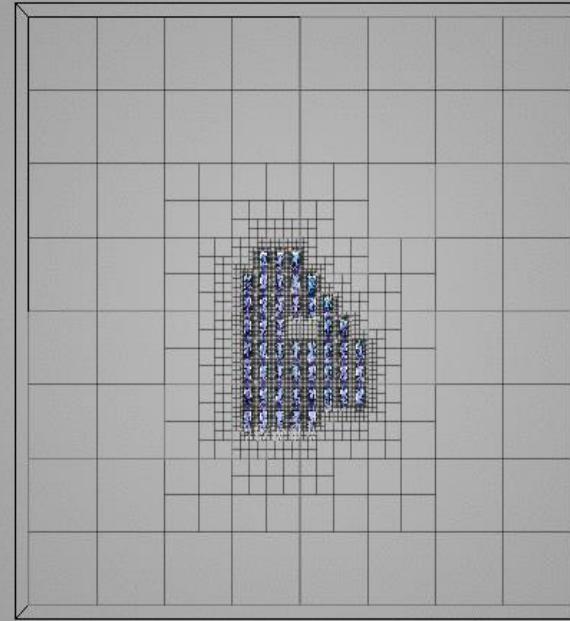
AIAA Paper  
2017-3958



# Lillgrund Wind Farm

## 48 Wind Turbines

- 1.55 billion DOFs
- 22,464 cores
- Domain  
10 km x 10 km
- Smallest element  
in boundary layer  
7E-6 m
- 10 magnitudes of  
spatial scales
- 192 near-body  
grids
- 360 cores  
(Visualization)



Motivation

Governing Equations

Discretization

Goals

Results

Conclusions

Future Work

# Conclusions

Developed DG Method viable for Extreme Scale  
Computational Efficient  
Parallel Scalable  
Robust  
Multiscale  
Real Applications  
Largest Overset Simulation  
Largest Blade-Resolved Wind Farm Simulation  
Enabler of Future CFD Technologies and Research

# Future Work

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Fine-Grain Parallelism  
Split Form Method Development  
Turbulence Model Development  
Error-Based AMR Criterion  
Temporal Discretizations  
AMR Time Step Sub-Cycling  
Atmospheric Boundary Layer Physics

# Acknowledgements

## Committee

Dr. Dimitri Mavriplis (Advisor)

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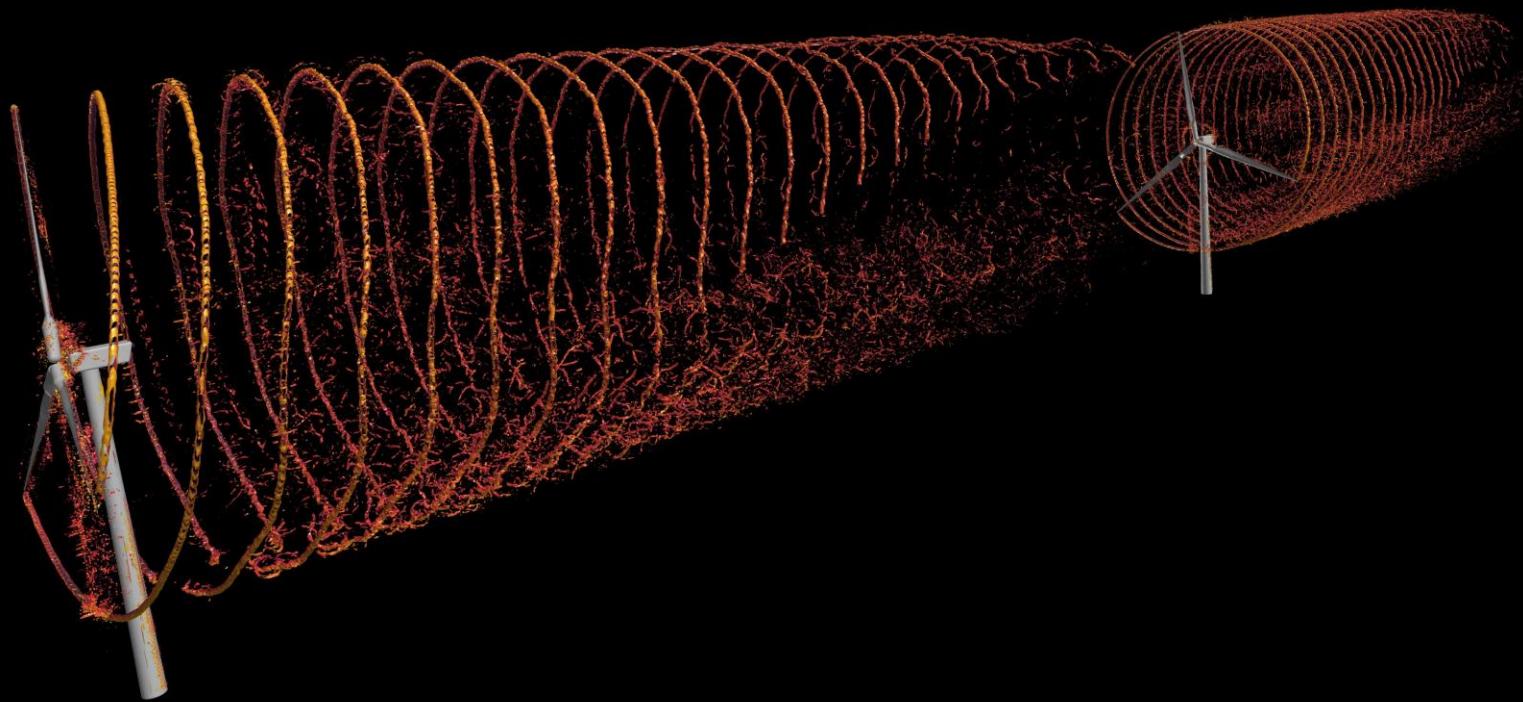
Compute Time  
NCAR ASD Project  
NCAR-Wyoming Alliance  
UWYO ARCC  
NSF Blue Waters

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Thank You  
Questions?



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# Backup Slides

# Explicit Runge-Kutta Methods

$\frac{dy}{dt} = f(t, y)$	$y_{n+1} = y_n + h \sum_{j=1}^s b_j k_j$	0	Butcher Tableau					
$k_1 = f(t_n, y_n),$		$c_2$	$a_{21}$					
$k_2 = f(t_n + c_2 h, y_n + h(a_{21} k_1)),$		$c_3$	$a_{31}$	$a_{32}$				
$k_3 = f(t_n + c_3 h, y_n + h(a_{31} k_1 + a_{32} k_2)),$		$\vdots$	$\vdots$					
$\vdots$		$c_s$	$a_{s1}$	$a_{s2}$	$\cdots$		$a_{s,s-1}$	
$k_s = f(t_n + c_s h, y_n + h(a_{s1} k_1 + a_{s2} k_2 + \cdots + a_{s,s-1} k_{s-1}))$			$b_1$	$b_2$	$\cdots$	$b_{s-1}$	$b_s$	

0	0	0	0	0
1	1	1	1	1
1/2	1/4	1/4	1/3	1/3
1/2	1/6	1/6	-1/3	-1/3
1/2	2/3		1	1

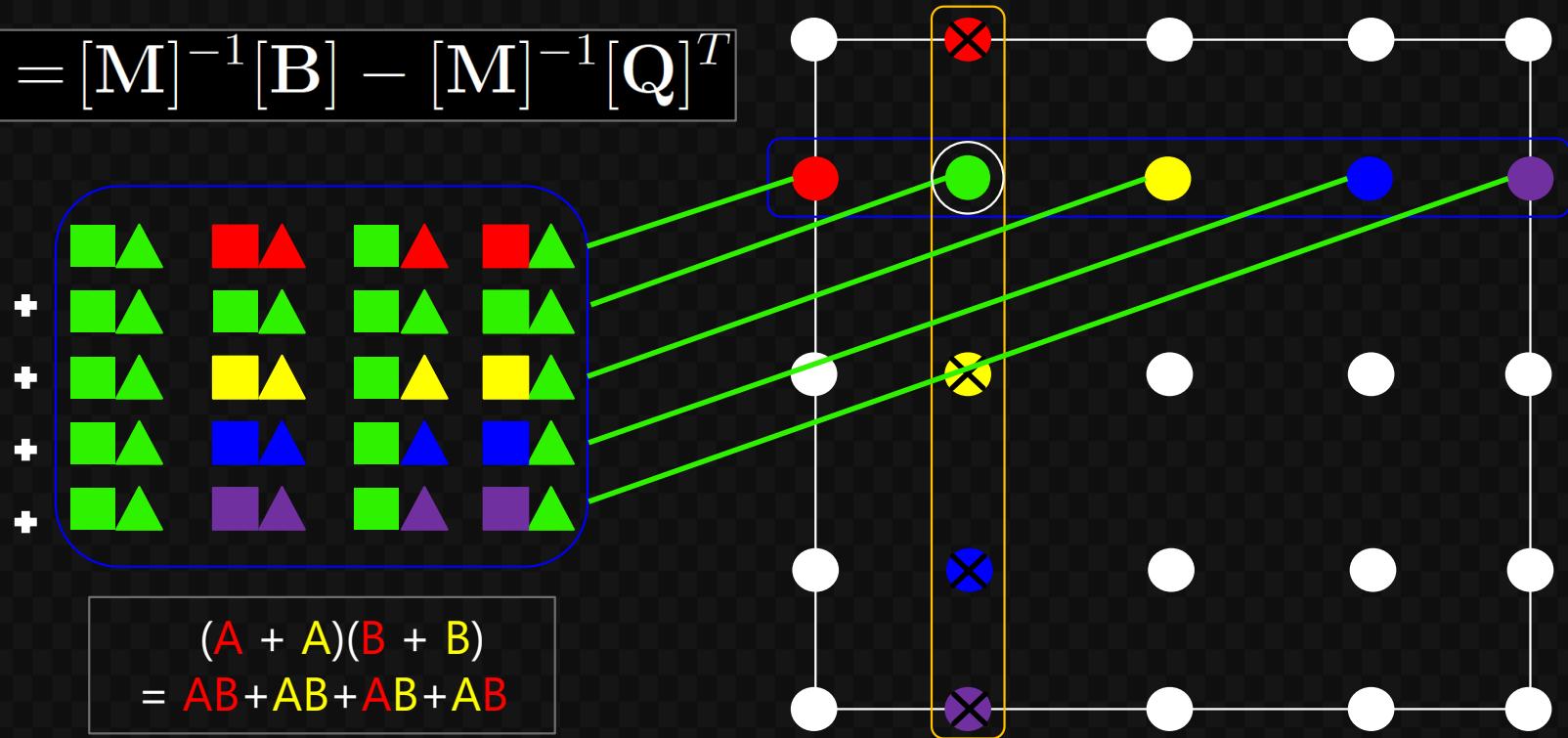
(a) SSP-TVD RK2      (b) SSP-TVD RK3      (c) RK 3/8-rule

# Split Form Action

$$\sum_{m=1}^N 2\mathbf{D}_{im} F^\#(\mathbf{Q}_{ijk}, \mathbf{Q}_{mjk})$$

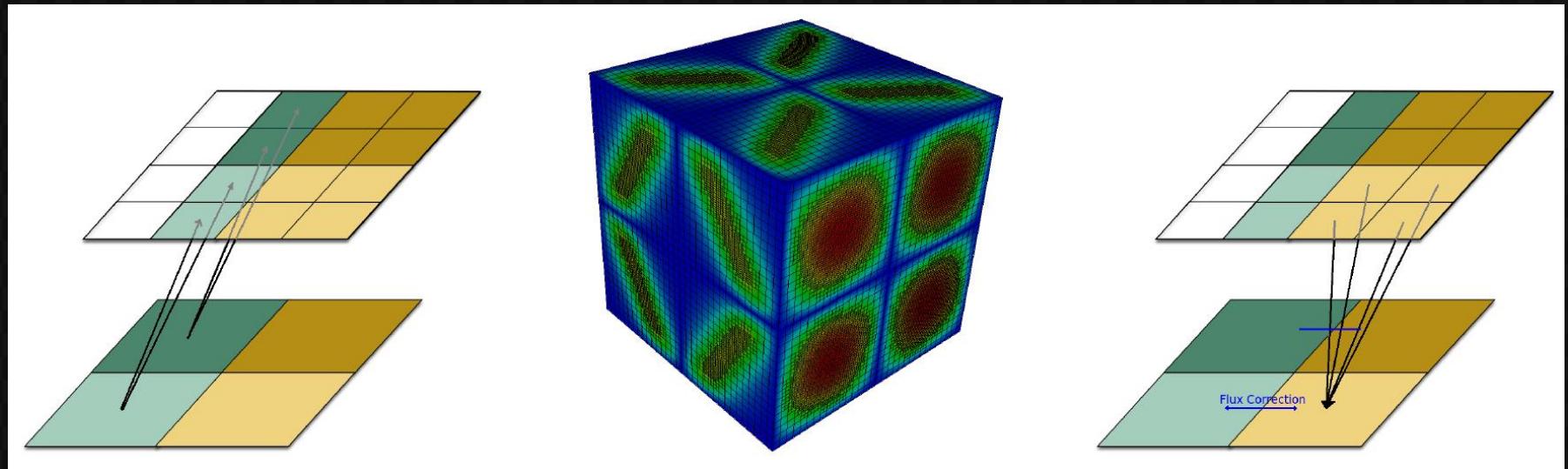
$$F^{\#,1}(\mathbf{Q}_{ijk}, \mathbf{Q}_{mjk}) = \{\!\{\rho\}\!\} \{\!\{u\}\!\} := \frac{1}{2} (\rho_{ijk} + \rho_{mjk}) \cdot \frac{1}{2} (u_{ijk} + u_{mjk})$$

$$[\mathbf{D}] = [\mathbf{M}]^{-1} [\mathbf{B}] - [\mathbf{M}]^{-1} [\mathbf{Q}]^T$$



$$(A + A)(B + B)(C + C)  
= ABC + ABC$$

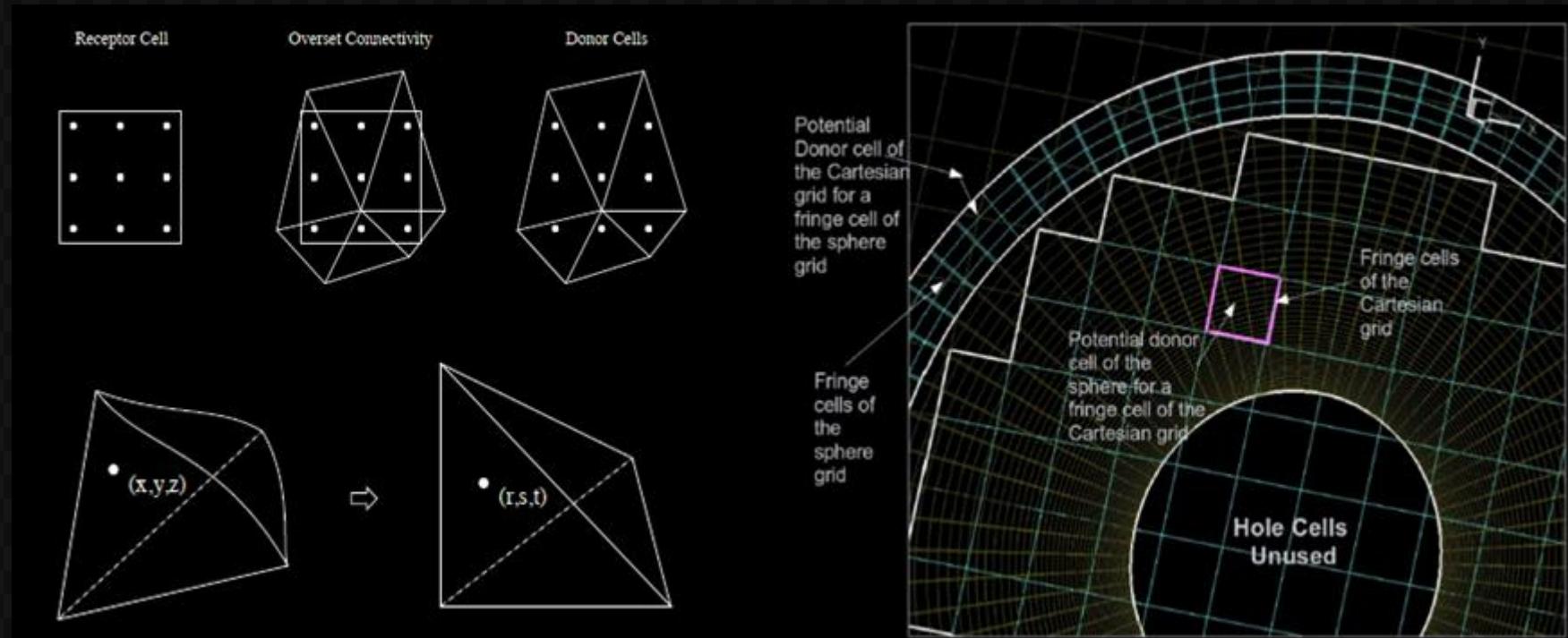
# Patch-Based AMR



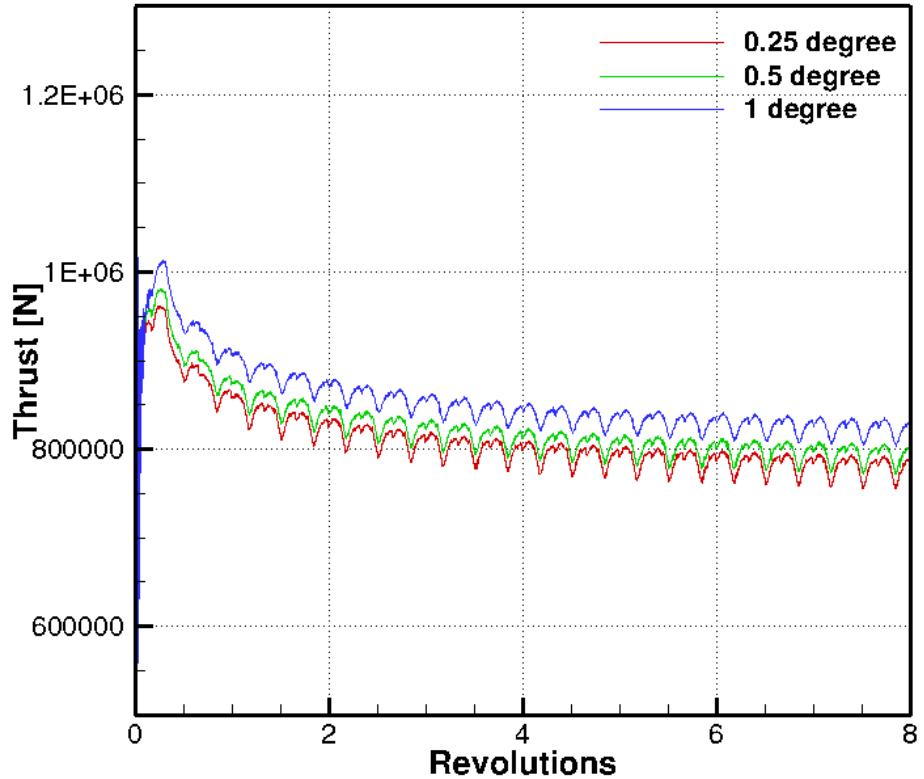
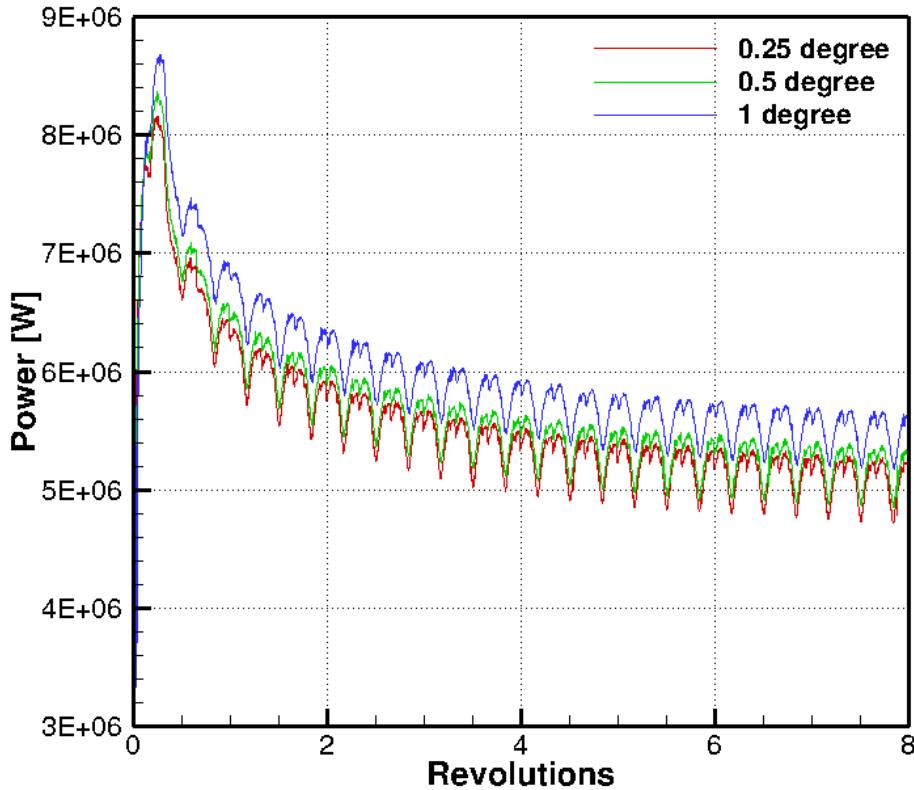
# Overset

## TIOGA-Topology Independent Overset Grid Assembler

- High-Order interpolation
- Parallel enclosing cell search (donor-receptor) bases on ADT
  - Modified for high-order curved cells
- Interpolation types supported
  - HO FEM to HO FEM
  - HO FVM to HO FEM
  - 2<sup>nd</sup>-Order FVM to HO FEM
  - 2<sup>nd</sup>-Order FVM to 2<sup>nd</sup>-Order FVM



# Time Refinement Study



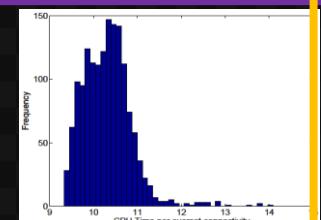
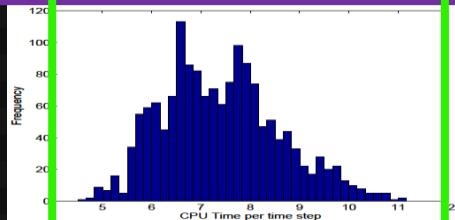
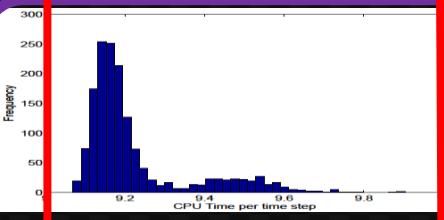
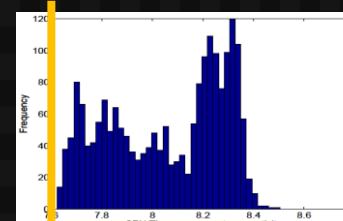
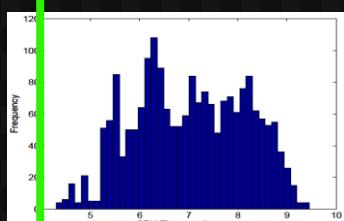
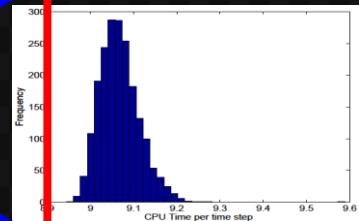
# WAKE3D Scalability

Turbine Count	Efficiency	Revs	Near-Body Cores	Off-Body Cores	Total Cores
6	1.0000	1.374	2,088	720	2,808
12	0.9874	1.360	4,176	1,440	5,616
24	0.9682	1.331	8,352	2,880	11,232
48	0.9333	1.283	16,704	5,760	22,464
96	0.8686	1.194	33,408	11,520	44,928

Near-Body

Off-Body

Overset



Near-body  
CPU time

Off-body  
CPU time

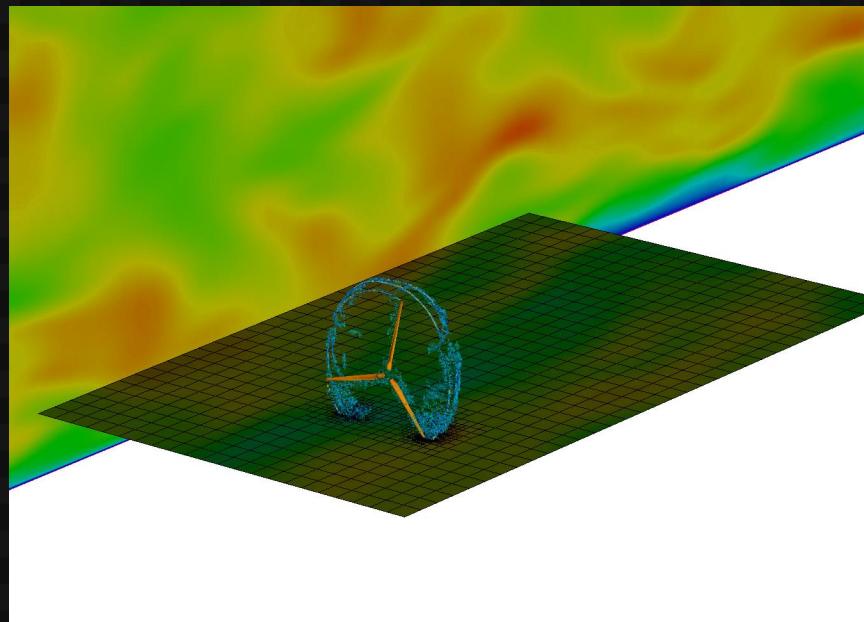
Overset  
CPU time

6 Turbines

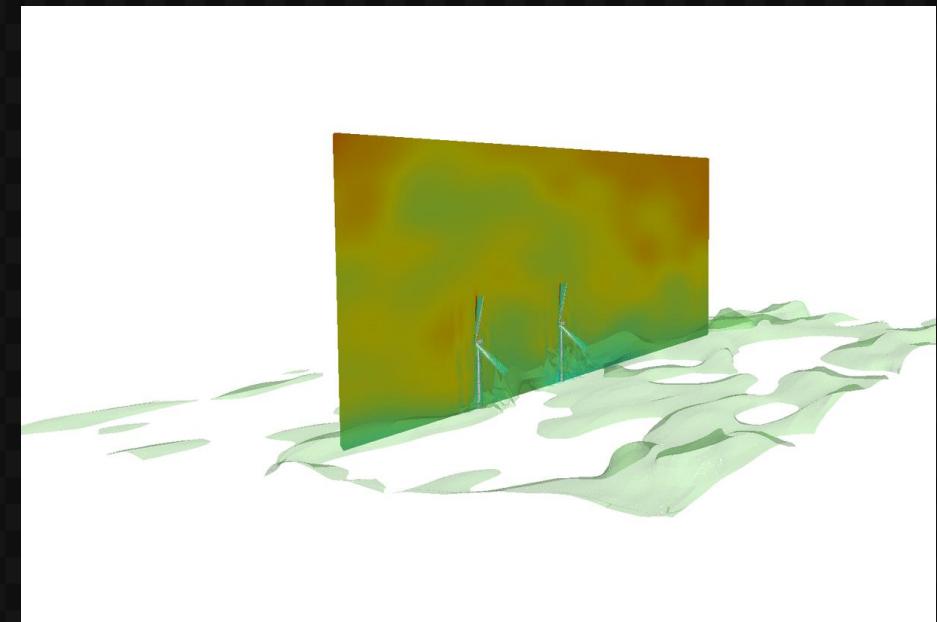
96 Turbines

# Atmospheric Inflow Conditions

NCAR WRF



NREL SOWFA



# Time Step Sub-Cycling

