The Use of GPUs for Reservoir Simulation

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Schlumberger Abingdon Tech. Center



Based 8 miles from Oxford, UK

- ~200 employees involved in developing oilfield software
- ~50 people involved in commercial simulator development
 - ECLIPSE*: Established FORTRAN/MPI code focusing on high end physics
 - INTERSECT*: New to market C++/MPI code focusing on scalability and large model workflows



GPU Technology Evaluation

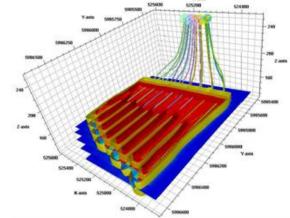


Have been evaluating GPU technology for the past 2+ years, particularly the NVIDIA CUDA architecture

- 1. How can GPUs be used in existing commercial products
- Considerations for algorithm design
- 3. Considerations for software engineering



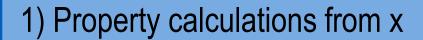
Simulator Overview



- Evolutionary, timesteps from an initial state
- Solves a set of non-linear conservation equations
- Solved implicitly due to fast propagating pressure transients
- Newton iteration requires solution of linear system
- Solution of linear system is critical to performance but not naturally parallel
- Models routinely have 10⁴ 10⁷ grid blocks



Timestep Loop to Find Solution x at $t + \Delta t$



2) Residual and Jacobian assembly

$$r_{comp}(x) = \frac{\partial c_{comp}}{\partial t}(x) - f_{comp}(x) - w_{comp}(x)$$
 Accumulation Flux Source

3) Linear solve to find solution increment

$$\frac{\partial r}{\partial x}\delta x = r, \qquad x = x - \delta x$$

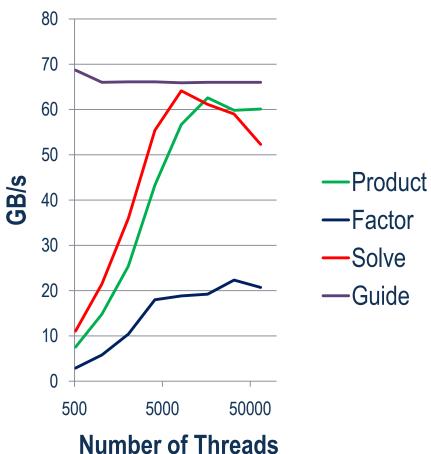
Suitable Components to Migrate to GPU



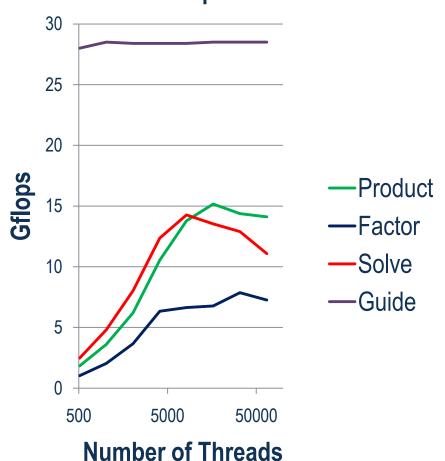
Component	% run time & % code base	Type of algorithm
Property calculations	15-30% run time 15+15% code base Ratio ~ 1	Largely independent cell calculations for fluid properties. Also includes well model. Many branches depending on model
Matrix Assembly	15 – 20% run time 1% code base Ratio ~ 15	Independent assembly of governing equations for each cell
Linear Solver	50 – 70% run time 2% code base Ratio ~ 30	Most potential but also the most sequential part of the code

GPU Linear Solver Components





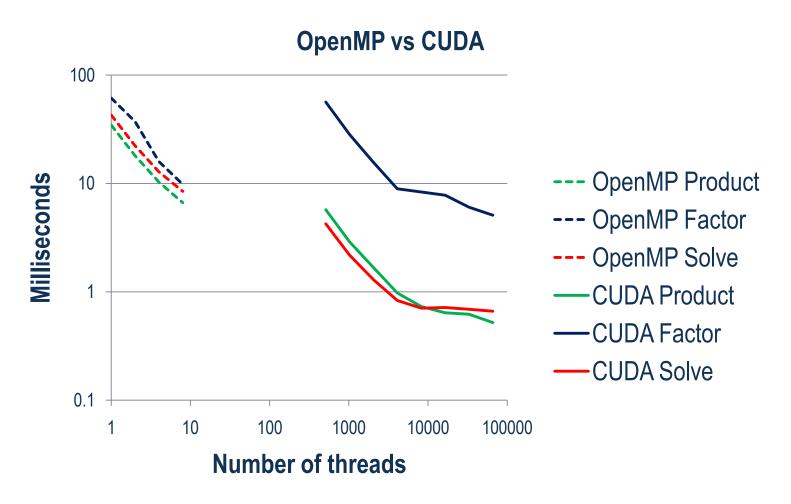
CUDA FP performance



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Should We Write a GPU Linear Solver?



Intel Xeon X5482 & NVIDIA Tesla C1060



Potential Demonstrated

- Ideas evolved into the Massively Parallel Nested Factorization (MPNF) algorithm
- Presented at the 2011 SPE RSS
 - Accelerating Reservoir Simulators using GPU Technology, John R. Appleyard and Jeremy D. Appleyard, Polyhedron Software, and Mark A. Wakefield and Arnaud L. Desitter, Schlumberger (SPE-141402-PP)
- Results generated on an Intel Xeon X5550 with a NVIDIA Tesla C2050



Iterative Linear Solver Essentials

Solve Mx = r, constructing the solution in terms of a small number of basis vectors (v)

$$\widetilde{\mathbf{x}} = \sum \alpha_{i} v_{i} \qquad \|M\widetilde{\mathbf{x}} - r\| < \varepsilon$$

Performance depends on the ability to generate good v's Preconditioner N is an easy to invert approximation to M

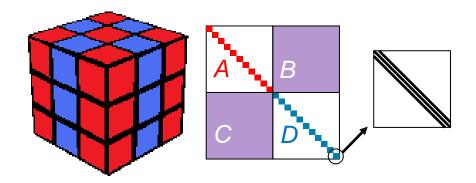
Error in
$$x$$

$$N^{-1}$$
Error in r

N often a factorization (LU) which is essentially a serial algorithm Innovate. For the Long Run. **Schlumberger**

A GPU Based Preconditioner

Color order grid so that columns are independent



All columns in a color can be factored in parallel. Solve Ny=r as

$$\begin{bmatrix} A \\ C \end{bmatrix} \begin{bmatrix} S_R \\ S_B \end{bmatrix} = \begin{bmatrix} r_R \\ r_B \end{bmatrix}$$

$$\begin{bmatrix} A \\ C \end{bmatrix} \begin{bmatrix} s_R \\ s_B \end{bmatrix} = \begin{bmatrix} r_R \\ r_B \end{bmatrix} \qquad \begin{bmatrix} I & A^{-1}B \\ I - E \end{bmatrix} \begin{bmatrix} y_R \\ y_B \end{bmatrix} = \begin{bmatrix} s_R \\ s_B \end{bmatrix}$$



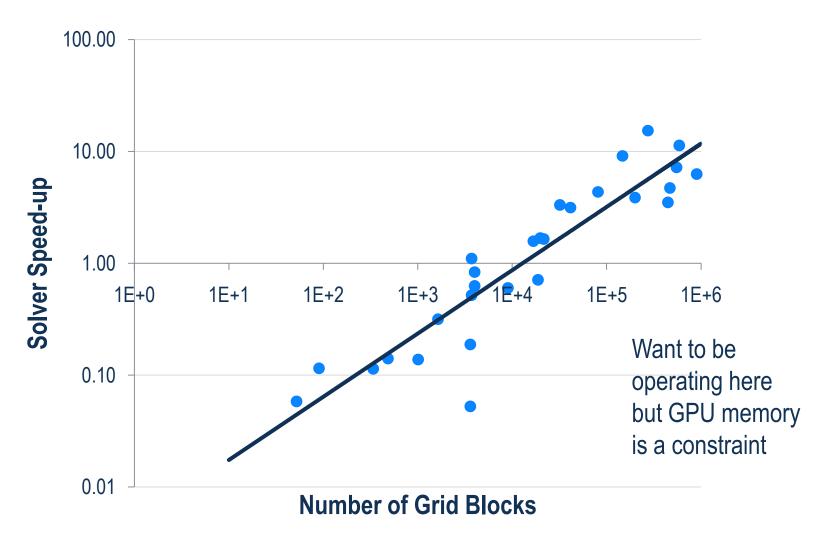
GPU Linear Solver Performance

Compared with serial CPU solver on a suite of 30 models with up to 900k grid blocks

- All models ran to completion with comparable results
- 50% more linear iterations
- 10% non-linear iterations & 10% more timesteps
- Due to trade off between parallelization and accuracy of preconditioner.

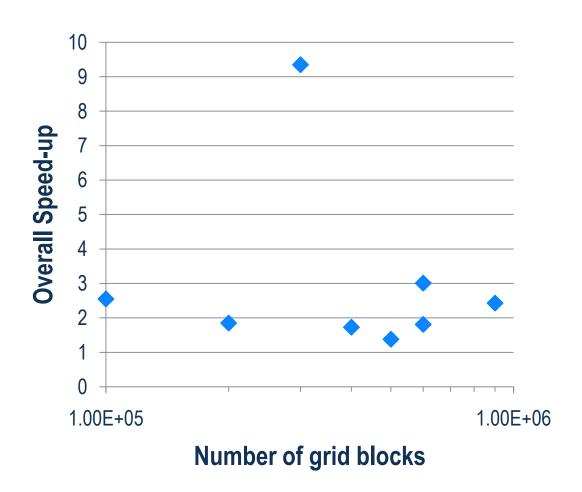


Speed-up for Linear Solver Only



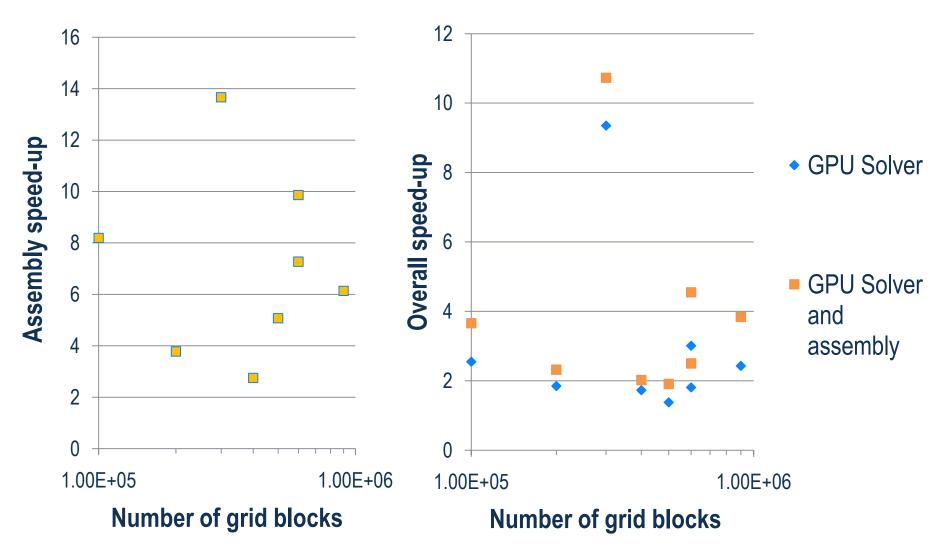


Overall Speed-up with GPU Linear Solver





Next Step – Assembly on the GPU



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GPU Technology Evaluation Conclusions

- 1. How can GPUs be used in existing commercial products
 - With modest effort we can achieve a ~3x speed-up

Considerations for algorithm design

3. Considerations for development/architecture frameworks



Algorithm Design - Linear Solver Scalability (I)

Problem size fixed, increase number of GPUs

MPNF is algorithmically unchanged by a domain decomposition layer:

- Process same color simultaneously across all domains
- corrections between colors are passed both within and between domains
- Same iteration count whether on one machine, or a cluster
- Under exploration



Algorithm Design - Linear Solver Scalability (II)

Problem size increasing, fixed number of GPUs

- MPNF has shown good scalability but GPU memory is a constraint on testing
- MPNF is not as recursive as a multi-grid algorithm.
- SLB currently working on massively parallel recursive algorithms that might exhibit better scalability on very large problems



Software Engineering – Past Experiences

- Scientific code can have a long life time
 - Clients still run old versions & models
- Working with non-proprietary standards has enabled ECLIPSE* to adapt to:
 - OS changes
 - Hardware changes
 - Interconnect changes



Software Engineering - Past Experiences

- Simulator developers are not generally Computer Scientists so need an effective environment where performance comes naturally
- Developers swap projects need a productive environment

Continue to explore pros/cons of other solutions:

Alternative hardware targets - Intel ArBB

Platform neutral approaches - Oxford Parallel Library (OP2)

Higher level implementations - CUDA Thrust



GPU Technology Evaluation Conclusions

- 1. How can GPUs be used in existing commercial products
 - With modest effort we can achieve a ~3x speed-up

- Considerations for algorithm design
 - Have demonstrated that existing algorithms can be adapted.
 Massively parallel algorithms still an area of internal research.

- Considerations for software engineering
 - Not yet obvious but we know the cores are coming!

