Numerical Techniques 2022–2023

7. Parallel computing and implications in NWP

Daan Degrauwe daan.degrauwe@meteo.be

Postgraduate Studies in Weather and Climate Modeling

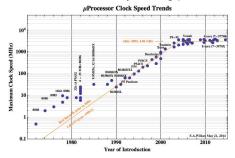
Ghent University

Content

- General aspects of parallel computing:
 - ► Introduction
 - Amdahl's law
 - Shared and distributed memory
- NWP-specificities
 - Design of an NWP model; 'physics' and 'dynamics'
 - Parallelization in physics
 - Parallelization in dynamics
 - ► The future?

Introduction

- We want to run forecasts as quickly as possible. . .
- ullet Until \sim 2003, performance was increased by making processors faster



 It seems that increasing the clock frequency above 3GHz isn't beneficial (power consumption!)

Introduction

- So we'll just use *more* processors instead of faster ones.
- For example: ECMWF's Cray machine



with 260'000 cores, or RMI's machine with 2688 cores

Unparallelizable problems

- Not everything goes faster when you use multiple processors!
- For instance: Newton-Raphson iterative method to find a root of a function f(x):

$$x_{i+1} = x_i - \frac{f(x_i)}{f'(x_i)}$$

 x_i is required for the calculation of x_{i+1} , so the different iterations cannot be performed by different processors.

• IO (Input/Output), i.e. writing and reading to disk is another example.

Amdahl's law

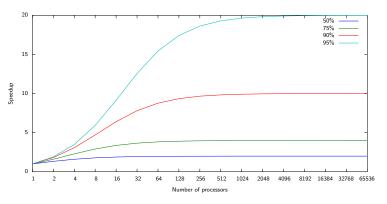
- Consider a program consisting of two parts
 - **①** a part that cannot be parallelized: the *serial* part S. This part is responsible for a fraction σ of the total time T_1 on a single processor.
 - ② a parallelizable part P. This parts is responsible for a fraction $1-\sigma$ of the total time on a single processor.
- \bullet Then in a parallel environment with n processors, the total time will be

$$T_n = \sigma T_1 + \frac{1-\sigma}{n} T_1$$

So the speed-up is

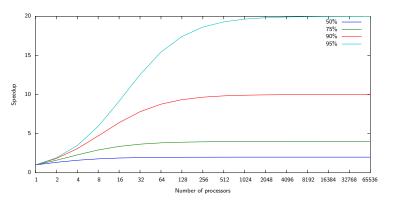
$$\frac{T_1}{T_n} = \frac{1}{\sigma + \frac{1-\sigma}{n}}$$

• Speedup as a function of the number of processors:



• So there's a limit to the speed-up that can be achieved by parallelizing! We call this the *scalability* of a program.

• Speedup as a function of the number of processors:



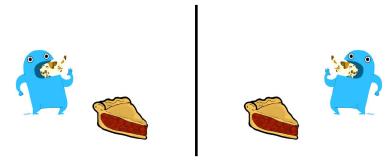
- So there's a limit to the speed-up that can be achieved by parallelizing! We call this the *scalability* of a program.
- But in fact, this isn't even the biggest challenge in NWP/Climate on high-performance systems.

- Memory is the part of a computer where data are stored temporarily, right before/after the numerical operations.
- The most convenient setup is where all processors can access some central memory, and divide the work



- We call this a shared memory environment
- The standard for shared-memory parallelization is *OpenMP*

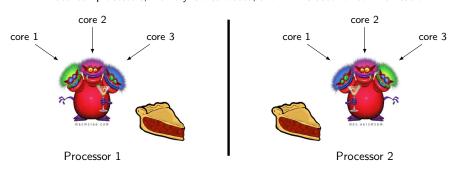
- Due to hardware constraints, shared memory becomes unfeasible for large systems
- In such systems, every processor is attributed his own piece of memory, and other processors cannot access it.



• We call this a distributed memory environment

- In a distributed memory environment, communication between processors has to be coded explicitly through messages.
- For instance:
 - Processor 1 reads some data from a file;
 - 2 Processor 1 sends (pieces of) the data to the other processors 2 n;
 - **9** Processors 1 n process their piece of data;
 - 1 Processors 2 n send their result back to processor 1;
 - Processor 1 writes the results to a file.
- The standard for distributed memory parallelization is MPI (Message Passing Interface).
- The cost of communications (slowly) increases with the number of processors:
 - number of messages increases
 - message sizes decrease
 - processors are further apart

- Multicore processors allow for hybrid systems:
 - within a processor (i.e. between different cores of the same processor), memory is shared, and OpenMP is used for parallelization
 - between processors, memory is distributed, and MPI is used for communication

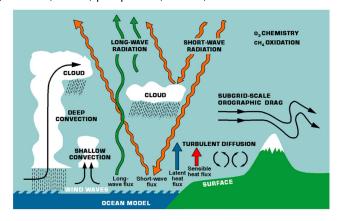


Design of an NWP model

- Almost all NWP models consist of a 'dynamical part' and a 'physical part'.
- Dynamics (3D) are conservation of mass, energy, momentum; perfect gas law.
- The dynamics of the ALADIN/ARPEGE/IFS model are
 - spectral
 - semi-implicit
 - semi-Lagrangian
 - for LAM: Davies coupling to global model (ARPEGE/IFS)
 - terrain-following hybrid pressure coordinate
 - hydrostatic and nonhydrostatic

Design of an NWP model

• The physics part models the *unresolved* or *subscale* phenomena: turbulence, radiation, diffusion, clouds, precipitation, surface, . . .



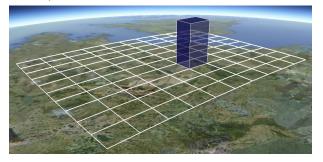
Design of an NWP model

A single timestep of the spectral ALADIN model looks like:

- calculate derivatives in spectral space
- apply explicit part of dynamics
- Fourier transform to gridpoint space
- semi-Lagrangian interpolations and nonlinear dynamical terms
- a calculate physics contributions to energy and momentum equations
- apply boundary conditions
- Fourier transform to spectral space
- solve implicit operator (dynamics)

Parallelization in the physics

- Most physics phenomena act mainly in the vertical (e.g. precipitation, stability, ...)
- The physics are computed in vertical columns



- There's no interaction (so no communication!) between the columns
- So the physics scale very well (quasi-perfectly!).
- (the column-approach may become problematic for very high resolutions)

Dynamics parallelization: spectral dynamics

- The spectral dynamics are parallelized by distributing the wavelengths over the processors.
- The Fourier transforms are quite communication-intensive!

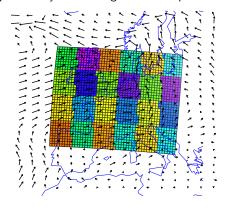
$$f(x_j) = \sum_{k=-N/2}^{k=N/2} \alpha_k \exp(ikx_j)$$
$$\alpha_k = \frac{1}{N} \sum_{i=1}^{N} f(x_i) \exp(-ikx_j)$$

So a wave amplitude depends on *all* gridpoints, and vice versa; a gridpoint value is the combination of *all* composing waves.

- We say that the Fourier transform is not local (as opposed to finite differences)
- Note: this nonlocality is also the key to the high accuracy of spectral methods.

Dynamics parallelization: semi-Lagrangian advection

• Semi-Lagrangian calculations require interaction with nearby processors: the trajectory departure points may well belong to another processor.



Dynamics parallelization: implicit timestepping

- Implicit timestepping is also not local, even when using finite differences.
- For example, the trapezium scheme for the advection equation

$$\frac{\phi_{j}^{n+1} - \phi_{j}^{n}}{\Delta t} + \frac{c}{2} \left(\frac{\phi_{j+1}^{n+1} - \phi_{j-1}^{n+1}}{2\Delta x} + \frac{\phi_{j+1}^{n} - \phi_{j-1}^{n}}{2\Delta x} \right) = 0$$

leads to a tridiagonal linear system that needs to be solved every timestep:

$$\mathsf{T}\phi^{n+1}=\mathsf{R}$$

where **T** is a tridiagonal matrix, and **R** is the right-hand side (depending on ϕ^n).

Dynamics parallelization: implicit timestepping

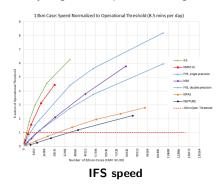
• So the next timestep's solution is obtained as

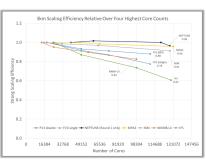
$$\boldsymbol{\phi}^{n+1} = \mathbf{T}^{-1}\mathbf{R}$$

- But the inverse of a tridiagonal matrix is a full matrix!
- So the solution in a point at $t + \Delta t$ depends on the values of *all* gridpoints at t, meaning you need communications between all processors.

The future?

- The efficiency of a scheme is not the only criterion.
- Although spectral semi-implicit semi-Lagrangian is quite efficient (since it allows very large timesteps and has a good accuracy), it doesn't scale very well





IFS scaling

The future?

- As machines get larger, there's a trend towards methods requiring less communications:
 - ightharpoonup spectral \rightarrow finite differences
 - ▶ implicit (trapezium) → explicit (Runge-Kutta)
 - ► Lagrangian → Eulerian
- Maybe intermediate solutions such as HEVI (Horizontal Explicit, Vertical Implicit) are the future?
- There's always a tradeoff between accuracy and computational cost
- Power consumption may become a bigger challenge than communications