Optimizing a Boundary Elements Method for Stationary Elastodynamic Problems implementation with GPUs

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Abstract. The Boundary Element Method requires a geometry discretization to execute simulations, and it can be used to analyze the 3D stationary behavior of wave propagation in the soil. Such discretization involves generating two high computational power demanding matrices, and this article demonstrates how Graphical Processing Units (GPU) were used to accelerate this process. For an experiment with 4000 Mesh elements and 1600 Boundary elements, a speedup of 106.95 is obtained with a GeForce GTX980.

1. Introduction

Differential equations governing problems of Mathematical Physics only have analytical solutions in cases in which both the domain geometry, boundary and initial conditions are reasonably simple. Problems with arbitrary domains and fairly general boundary conditions are only solved with an approximate artifice, for example, by numerical techniques. These techniques were strongly developed due to the presence of increasingly powerful computers, allowing the solution of complex mathematical problems.

The Boundary Element Method (BEM) is a very efficient alternative for modeling unlimited domains since it naturally satisfies the Sommerfeld radiation condition, also known as geometric damping [Katsikadelis 2016]. Such method can be used for numerically modeling the 3D stationary behavior of wave propagation in the soil, being useful as a computation tool to aid in the analysis of evaluation of vibrations in such medium [Dominguez 1993]. This tool can be used for analyzing the vibration created by heavy machines, railway lines, earthquakes or even aid the design of offshore oil platforms.

With the invention of GPUs, several mathematical and engineering simulation problems were redesigned to be implemented into GPUs to explore its massively parallel capabilities. However, first GPUs were designed to render graphics in real time, as a consequence, all the available libraries were graphical oriented such as OpenGL. These redesigns involved converting the original problem into a graphical domain, requiring deep knowledge of the selected graphical library.

NVIDIA noticed a new demand for their products and created an API called CUDA to enable the use of GPUs in general purpose situations. CUDA has the concept of kernels, which are functions called from host to be executed in the GPU threads. Kernels are organized into a set of blocks wherein each block is a set of threads that cooperate with each other [Patterson and Hennessy 2007].

GPU's memory is divided into global memory, local memory, and shared memory. First, it is a memory that all threads can access. Second, it is a memory that is private to a thread. Third, it is a low-latency memory that is shared between all threads in the same block [Patterson and Hennessy 2007]. CUDA provides mechanisms to access all of them.

Regarding this work, this parallelization approach is useful because an analysis of a large domain requires a proportionally large number of mesh elements. Such analysis can evaluate displacements and tractions over the soil.

Before discussing any parallelization technique or results, Section 2 presents a very brief mathematical formulation of BEM for Stationary Elastodynamic Problems and the meaning of some functions presented in the current work. Section 3 shows how the most computational expensive routine was optimized using GPUs. Section 4 discusses how the results were obtained. Section 5 presents and discusses the results. Finally, Section 6 provides an overview of our future work.

2. Boundary Elements Method Background

Without addressing details on BEM formulation, the Boundary Integral Equation for Stationary Elastodynamic Problems can be written as:

$$c_{ij}u_j(\xi,\omega) + \int_S t_{ij}^*(\xi,x,\omega)u_j(x,\omega)dS(x) = \int_S u_{ij}^*(\xi,x,\omega)t_j(x,\omega)dS(x)$$
(1)

After performing the geometry discretization, Equation (1) can be represented in matrix form as:

$$Hu = Gt (2)$$

Functions $u_{ij}^*(\xi,x,\omega)$ and $t_{ij}^*(\xi,x,\omega)$ (called fundamental solutions) present a singular behavior when $\xi=x$ ordely O(1/r), called weak singularity, and $O(1/r^2)$, called strong singularity, respectively. The r value represents the distance between x and ξ points. Integral of these functions, as represented in Eq. (1), will generate G and H matrices respectively showed in Eq. (2). To overcome this problem in the strong singularity, ones use the artifice known as Regularization of the Singular Integral that can be expressed as follows:

$$c_{ij}(\xi)u_{j}(\xi,\omega) + \int_{S} \left[t_{ij}^{*}(\xi,x,\omega)_{\text{DYN}} - t_{ij}^{*}(\xi,x)_{\text{STA}}\right] u_{j}(x,\omega) dS(x) +$$

$$+ \int_{S} t_{ij}(\xi,x)_{\text{STA}} u_{j}(x) dS(x) = \int_{S} u_{ij}^{*}(\xi,x,\omega)_{\text{DYN}} t_{j}(x,\omega) dS(x)$$
(3)

Where DYN = Dynamic, STA = Static. The integral of the difference between the dynamic and static nuclei, first one in Equation (3), does not present singularity when executed concomitantly as expressed because they have the same order in the both problems.

Algorithmically, equation (1) is implemented into a routine named Nonsingd, computing the integral using the Gaussian Quadrature [Ascher and Greif 2011] without addressing problems related to singularity. To overcome singularity problems, there is a

Table 1. Gprof Output for 960 Mesh Elements

Name	Nonsingd	Ghmatecd
Time	58.3%	60.9%

special routine called $Sing_de$ that uses the artifice described in equation (3). By last, Ghmatecd is a routine developed to create both H and G matrices described in equation (2). Both Nonsingd and $Sing_de$ are inside Ghmatecd routine.

3. Parallelization Strategies

A parallel implementation of BEM began by analyzing and modifying a sequential code provided by [Carrion 2002]. Gprof [GNU], a profiling tool by GNU, revealed the two most time-consuming routines as shown in Table 1. Since most calls to Nonsingd were from Ghmatecd, most of the parallelization effort was focused on that last routine.

3.1. Ghmatecd Parallelization

Algorithm 1 shows the pseudocode of Ghmatecd subroutine. Let n be the number of mesh elements and m the number of boundary elements. Ghmatecd builds matrices H and G by computing smaller 3×3 matrices returned by Nonsingd and Singide.

```
Algorithm 1 Creates H, G \in \mathbb{C}^{(3m) \times \overline{(3n)}}
 1: procedure GHMATECD
        for j := 1, n do
 2:
            for i := 1, m do
 3:
                ii := 3(i-1) + 1; jj := 3(j-1) + 1
 4:
                if i == j then
 5:
                    Gelement, Helement \leftarrow Sing\_de(i)  > two 3 × 3 complex matrices
 6:
                else
 7:
                    Gelement, Helement \leftarrow Nonsingd(i, j)
 8:
                G[ii:ii+2][jj:jj+2] \leftarrow Gelement
 9:
                H[ii:ii+2][jj:jj+2] \leftarrow Helement
10:
```

There is no interdependency between all iterations in lines 2-3 loops, thus, all iterations can be computed in parallel. Since typically high-end CPUs have 8 cores, even a small number of mesh elements generate enough workload to use all CPUs resources if this strategy alone is used. On the other hand, a GPU contain thousands of processors, hence even a considerable large amount of elements may not generate a workload in a way that it consumes all the device's resources. Since Nonsingd is the cause of the high time cost of Ghmatecd, the main effort was to implement an optimized version of Ghmatecd, called Ghmatecd_Nonsingd, that only computes the Nonsingd case in the GPU, and leave Sing_de to be computed in the CPU after the computation of Ghmatecd_Nonsingd is completed. The pseudocode in Algorithm 2 pictures a new strategy where Nonsingd is also computed in parallel. Let g be the number of Gauss quadrature points.

Algorithm 2 Creates $H, G \in \mathbb{C}^{(3m) \times (3n)}$

```
1: procedure GHMATECD_NONSINGD
        for i := 1, n do
 2:
 3:
            for i := 1, m do
               ii := 3(i-1) + 1; jj := 3(j-1) + 1
 4:
               Allocate Hbuffer and Gbuffer, buffer of matrices 3 \times 3 of size q^2
 5:
               if i \neq j then
 6:
                   for y := 1, q do
 7:
                       for x := 1, g do
 8:
                           Hbuffer(x, y) \leftarrow GenerateMatrixH(i, j, x, y)
 9:
                           Gbuffer(x, y) \leftarrow GenerateMatrixG(i, j, x, y)
10:
               Gelement \leftarrow SumAllMatricesInBuffer(Gbuffer)
11:
               Helement \leftarrow SumAllMatricesInBuffer(Hbuffer)
12:
               G[ii:ii+2][jj:jj+2] \leftarrow Gelement
13:
               H[ii:ii+2][jj:jj+2] \leftarrow Helement
14:
15: procedure GHMATECD_SING_DE
        for i := 1, m do
16:
            ii := 3(i-1) + 1
17:
            Gelement, Helement \leftarrow Sing\_de(i)
18:
            G[ii:ii+2][ii:ii+2] \leftarrow Gelement
19:
            H[ii:ii+2][ii:ii+2] \leftarrow Helement
20:
21: procedure GHMATECD
22:
        Ghmatecd_Nonsingd()
        Ghmatecd_Sing_de()
23:
```

The Ghmatecd_Nonsingd can be implemented as a CUDA kernel. Inside of a CUDA block, there are created $g \times g$ threads to compute in parallel the two nested loops in lines 2-3 and allocate spaces in the shared memory to keep the buffer of matrices (Hbuffer and Gbuffer). Since these buffers contain matrices of size 3×3 , nine of these $g \times g$ threads can be used to sum all matrices because one thread can be assigned to each matrix entry, unless g < 3. Notice that g is also upper-bounded by the amount of shared memory available in the GPU. Launching $m \times n$ blocks to cover the two nested loops in lines 2 to 3 will generate the entire H and G without the Sing_de part. The Ghmatecd_Sing_de can be parallelized with a simple OpenMP Parallel for clause, and it will calculate the remaining H and G.

4. Methods

In order to check if the final result obtained by the parallel program is numerically compatible with the original, the concept of matrix norms are necessary. Let $A \in \mathbb{C}^{m \times n}$. [Watkins 2004] defines matrix 1-norm as:

$$||A||_1 = \max_{1 \le j \le n} \sum_{i=1}^m |a_{ij}| \tag{4}$$

All norms have the property that ||A|| = 0 if and only if A = 0. Let f and g be two numerical algorithms that solve the same problem, but in a different fashion. Let now

Table 2. Data experiment set

Number of Mesh elements	240	960	2160	4000
Number of Boundary elements		400	900	1600

 y_f be the result computed by f and y_g be the result computed by g. The *error* between these two values can be measured computing $||y_f - y_g||$.

The error between CPU and GPU versions of H and G matrices were computed by calculating $\|H_{cpu}-H_{gpu}\|_1$ and $\|G_{cpu}-G_{gpu}\|_1$. An automated test check if this value is bellow 10^{-4} .

Gfortran 5.4.0 [GFortran 2017] and CUDA 8.0 [NVIDIA 2017] were used to compile the application. The main flags used in Gfortran are <code>-Ofast-march=native-funroll-loops-flto</code>. The flags used in CUDA nvcc compiler are: <code>-use_fast_math-O3-Xptxas--opt-level=3-maxrregcount=32-Xptxas--allow-expensive-optimizations=true</code>.

For experimenting, there were four data samples as illustrated in Table 2. The application was executed for each one of the samples using the original code (serial implementation), the OpenMP version and the CUDA and OpenMP together. All tests but the sequential set the number of OpenMP threads to 4. The machine used in all experiments have an AMD A10-7700K processor paired with a GeForce GTX980.

Before any data collection, a warm up procedure is executed, which consists of running the application with the sample three times without getting any result. Afterward, all experiments were executed 30 times per sample. Each execution produces a file with total time elapsed, where a script collected the mean and standard deviation.

GPU total time was computed by the sum of 5 elements: (1) total time to move data to GPU, (2) launch and execute the kernel, (3) elapsed time to compute the result, (4) time to move data back to main memory, (5) time to compute the remaining H and G parts in the CPU. The elapsed time was computed in seconds with the OpenMP library function OMP_GET_WTIME. This function calculates the elapsed wall clock time in seconds with double precision. All experiments set the Gauss Quadrature Points to 8.

5. Results

The logarithmic scale graphic at Figure 1 illustrates the results. All points are the mean of the time in seconds of 30 executions as described in Methodology, and the maximum standard deviation obtained was 2.6% of the mean value.

The speedup acquired in the 4000 mesh elements sample with OpenMP and CUDA+OpenMP with respect to the sequential algorithm are 2.68 and 106.95 respectively. As a conclusion, the presented strategy paired with GPUs can be used to accelerate the overall performance of the simulation for a large number of mesh elements. This is a consequence of parallelizing the construction of both matrices H and G, and the calculations in the Nonsingd routine. Notice that there is a performance loss in the 260 sample between OpenMP and CUDA+OpenMP, this is caused by the high latency between CPU-GPU communication, thus the usage of GPUs here may not be attractive.

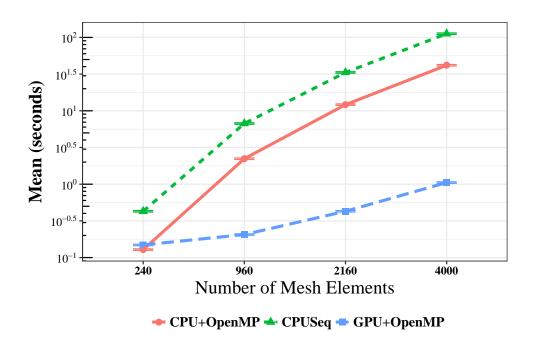


Figure 1. Time elapsed by each implementation in logarithm scale

6. Future Works

There are some issues related to the g described in Algorithm 2. Detailed studies are required to determine what is a g that provides a good relation between precision and performance. Also, better ways to compute the sum in lines 11-12 of Algorithm 2 may increase performance. The usage of GPUs in the singular case can also be analyzed.

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