

# A Performance and Energy Study of the Hyperbolic PDE Solver Engine ExaHyPE

Master's Thesis in Computational Science and Engineering

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Department of Informatics
Technische Universität München
September 2016

Supervisor: Univ.-Prof. Dr. Michael Bader Dr. Tobias Weinzierl

Advisor: Dr. Vasco Varduhn



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#### **Abstract**

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# Introduction

- Challenges of exascale
- The ExaHyPE project (numerics, resilience, profiling) as an answer
- On the importance of profiling and performance measuring

## **Theory**

#### 2.1 A *D*-dimensional ADER-DG scheme with MUSCL-Hancock a-posteriori subcell limiting for non-linear hyperbolic conservation laws

Arbitrary High Order Derivatives Discontinuous Galerkin (ADER-DG)

#### 2.1.1 Notation

We use vector notation whenever possible. Advantage: Complete derivation, direct conversion to code.

#### 2.1.2 PDE

Task: Solve the PDE

$$\frac{\partial}{\partial t} [\mathbf{u}]_v + \frac{\partial}{\partial x_d} [\mathbf{F}(\mathbf{u})]_{vd} = [\mathbf{s}(\mathbf{u})]_v \text{ on } \mathbf{\Omega} \times (0, T)$$
 (2.1)

with initial conditions

$$[u(x,0)]_v = [u_0(x)]_v \,\forall x \in \Omega, \tag{2.2}$$

and boundary conditions

$$[u(x,t)]_v = [u_B(x,t)]_v \,\forall x \in \partial \Omega, t \in (0,T), \tag{2.3}$$

for all  $v \in \{1, 2, ..., V\}$ , where V is the number of quantities involved in the system,  $\Omega \subset \mathbb{R}^D$  is the spatial domain, D the number of space dimensions, and (0, T) a time interval. The function  $F : \mathbb{R}^V \to \mathbb{R}^{V \times D}$ ,  $u \mapsto F(u) = [f_1(u), f_2(u), ..., f_D(u)]$  is called the flux function.

For the problem to be hyperbolic we require that all Jacobian matrices  $A_d(x,t)$ ,  $d \in \{1,2,\ldots,D\}$ , defined as

$$[A_d]_{ij} = \frac{\partial [f_d]_i}{\partial x_i},\tag{2.4}$$

have *D* real eigenvalues in each admissible state  $(x, t) \in \Omega \times (0, T)$ .

#### 2.1.3 Mesh

Let  $\mathcal{T}_h$  be a quadrilateral partition of  $\Omega$ , i.e.

$$K \cap J = \emptyset \, \forall K, J \in \mathcal{T}_h, K \neq J$$
 (2.5)

$$\bigcup_{K \in \mathcal{T}_h} K = \mathbf{\Omega}. \tag{2.6}$$

Let  $\{t_i\}_{i=0,1,...I}$  be a partition of the time interval (0,T) such that

$$0 = t_0 < t_1 < \dots < t_I = T, (2.7)$$

where *I* is the number of sub intervals. We furthermore define

$$\Delta t_i = t_{i+1} - t_i, i \text{ in } \{0, 1, \dots, I - 1\},$$
 (2.8)

so that the interval  $(t_i, t_{i+1})$  can be written as  $(t_i, t_i + \Delta t_i)$ .

#### 2.1.4 Weak formulation

Let  $L^2(\mathbf{\Omega})^V$  be the space of vector-valued, square-integrable functions on  $\mathbf{\Omega}$ , i.e.

$$L^{2}(\mathbf{\Omega})^{V} = \left\{ \boldsymbol{w} : \mathbf{\Omega} \to \mathbb{R}^{V} \mid \int_{\mathbf{\Omega}} \|\boldsymbol{w}\| \, d\boldsymbol{x} < \infty \right\}. \tag{2.9}$$

Let  $w \in L^2(\Omega)^V$  be a spatial test function. Multiplication of the original PDE (2.1) and integration over a space-time cell  $K \times (t_i, t_i + \Delta t_i)$  yields a weak, element local formulation of the problem

$$\int_{t_{i}}^{t_{i}+\Delta t_{i}} \int_{K} \frac{\partial}{\partial t} \left[ \boldsymbol{u} \right]_{v} \left[ \boldsymbol{w} \right]_{v} d\boldsymbol{x} dt + \int_{t_{i}}^{t_{i}+\Delta t_{i}} \int_{K} \frac{\partial}{\partial x_{d}} \left[ \boldsymbol{F}(\boldsymbol{u}) \right]_{vd} \left[ \boldsymbol{w} \right]_{v} d\boldsymbol{x} dt = \\
\int_{t_{i}}^{t_{i}+\Delta t_{i}} \int_{K} \left[ \boldsymbol{s}(\boldsymbol{u}) \right]_{v} \left[ \boldsymbol{w} \right]_{v} d\boldsymbol{x} dt, \tag{2.10}$$

which we require to hold for  $v \in \{1, 2, ..., V\}$ ,  $w \in L^2(\Omega)^V$ ,  $K \in \mathcal{T}_h$  and  $i \in \{0, 1, ..., I-1\}$ .

# 2.1. A *D*-dimensional ADER-DG scheme with MUSCL-Hancock a-posteriori subcell limiting for non-linear hyperbolic conservation laws

Integration by parts of the spatial integral in the second term yields

$$\int_{K} \frac{\partial}{\partial x_{d}} \left[ \mathbf{F}(\mathbf{u}) \right]_{vd} \left[ \mathbf{w} \right]_{v} d\mathbf{x} =$$

$$\int_{K} \frac{\partial}{\partial x_{d}} \left( \left[ \mathbf{F}(\mathbf{u}) \right]_{vd} \left[ \mathbf{w} \right]_{v} \right) d\mathbf{x} - \int_{K} \left[ \mathbf{F}(\mathbf{u}) \right]_{vd} \frac{\partial}{\partial x_{d}} \left[ \mathbf{w} \right]_{v} d\mathbf{x}.$$
(2.11)

Application of the divergence theorem to the first term on the right-hand side of (2.11) yields

$$\int_{K} \frac{\partial}{\partial x_{d}} \left( \left[ \mathbf{F}(\mathbf{u}) \right]_{vd} \left[ \mathbf{w} \right]_{v} \right) d\mathbf{x} = \int_{\partial K} \left[ \mathbf{F}(\mathbf{u}) \right]_{vd} \left[ \mathbf{w} \right]_{v} \left[ \mathbf{n} \right]_{d} ds(\mathbf{x}), \tag{2.12}$$

where  $n \in \mathbb{R}^D$  is the unit-length, outward-pointing normal vector at a point x on the surface of K, which we denote by  $\partial K$ .

Inserting eqs. (2.11) and (2.12) into eq. (2.10) yields the following weak, element-local formulation of the original equation (2.1):

$$\int_{t_{i}}^{t_{i}+\Delta t_{i}} \int_{K} \frac{\partial}{\partial t} \left[\boldsymbol{u}\right]_{v} \left[\boldsymbol{w}\right]_{v} d\boldsymbol{x} dt - \int_{t_{i}}^{t_{i}+\Delta t_{i}} \int_{K} \left[\boldsymbol{F}(\boldsymbol{u})\right]_{vd} \frac{\partial}{\partial x_{d}} \left[\boldsymbol{w}\right]_{v} d\boldsymbol{x} dt + \\
\int_{t_{i}}^{t_{i}+\Delta t_{i}} \int_{\partial K} \left[\boldsymbol{F}(\boldsymbol{u})\right]_{vd} \left[\boldsymbol{w}\right]_{v} \left[\boldsymbol{n}\right]_{d} ds(\boldsymbol{x}) dt = \int_{t_{i}}^{t_{i}+\Delta t_{i}} \int_{K} \left[\boldsymbol{s}(\boldsymbol{u})\right]_{v} \left[\boldsymbol{w}\right]_{v} d\boldsymbol{x} dt. \tag{2.13}$$

Again we require the weak formulation to hold for all  $v \in \{1, 2, ..., V\}$ ,  $w \in L^2(\Omega)^V$ ,  $K \in \mathcal{T}_h$  and  $i \in \{0, 1, ..., I-1\}$ .

#### 2.1.5 Restriction to finite-dimensional function spaces

To discretize eq. (2.13) we need to impose the restriction that both test and ansatz functions come from a finite-dimensional space. First, let  $\mathbb{Q}_N(K)^V$  and  $\mathbb{Q}_N(K \times (t_i, t_i + \Delta t_i))^V$  be the space of vector-valued, multivariate polynomials of degree less or equal N in each variable on K and  $K \times (t_i, t_i + \Delta t_i)$ , respectively. We then make the following choices:

For spatial functions we restrict ourselves to

$$\mathbb{W}_h = \left\{ \boldsymbol{w}_h \in L^2(\mathbf{\Omega})^V : \boldsymbol{w}_h|_K := \boldsymbol{w}_h^K \in \mathbb{Q}_N(K)^V \, \forall K \in \mathcal{T}_h \right\}. \tag{2.14}$$

• For space-time functions we restrict ourselves to

$$\widetilde{\mathbf{W}}_{h}^{i} = \left\{ \widetilde{\mathbf{w}}_{h}^{i} \in L^{2} \left( \mathbf{\Omega} \times (t_{i}, t_{i} + \Delta t_{i}) \right) : \\
\widetilde{\mathbf{w}}_{h}^{i} \Big|_{K} := \widetilde{\mathbf{w}}_{h}^{Ki} \in \mathbb{Q}_{N} \left( K \times (t_{i}, t_{i} + \Delta t_{i}) \right) \forall K \in \mathcal{T}_{h} \right\}$$
(2.15)

for all  $i \in \{0, 1, ..., I - 1\}$ .

Replacing w by  $w_h \in \mathbb{W}_h$  and u by  $\tilde{u}_h^i \in \tilde{\mathbb{W}}_h^i$  in eq. (2.13) yields a finite-dimensional approximation of the weak formulation

$$\int_{t_{i}}^{t_{i}+\Delta t_{i}} \int_{K} \frac{\partial}{\partial t} \left[ \tilde{\boldsymbol{u}}_{h}^{Ki} \right]_{v} \left[ \boldsymbol{w}_{h}^{K} \right]_{v} d\boldsymbol{x} dt - \int_{t_{i}}^{t_{i}+\Delta t_{i}} \int_{\partial K} \left[ \boldsymbol{F}(\tilde{\boldsymbol{u}}_{h}^{Ki}) \right]_{vd} \frac{\partial}{\partial x_{d}} \left[ \boldsymbol{w}_{h}^{K} \right]_{v} d\boldsymbol{x} dt + \int_{t_{i}}^{t_{i}+\Delta t_{i}} \int_{\partial K} \left[ \boldsymbol{\mathcal{G}}(\tilde{\boldsymbol{u}}_{h}^{Ki}, \tilde{\boldsymbol{u}}_{h}^{K+i}, \boldsymbol{n}) \right]_{v} \left[ \boldsymbol{w}_{h}^{K} \right]_{v} ds(\boldsymbol{x}) dt = \int_{t_{i}}^{t_{i}+\Delta t_{i}} \int_{K} \left[ \boldsymbol{s}(\tilde{\boldsymbol{u}}_{h}^{Ki}) \right]_{v} \left[ \boldsymbol{w}_{h}^{K} \right]_{v} d\boldsymbol{x} dt, \tag{2.16}$$

which now has to hold for all  $w_h \in W_h$ ,  $K \in \mathcal{T}_h$  and  $i \in \{0,1,\ldots,I-1\}$ . Since for a cell  $K \in \mathcal{T}_h$  and one of its Voronoi neighbors  $K' \in \mathcal{V}(K)$  one has

$$\tilde{\boldsymbol{u}}_{h}^{Ki}(\boldsymbol{x}) \neq \tilde{\boldsymbol{u}}_{h}^{K'i}(\boldsymbol{x}), \, \boldsymbol{x} \in K \cap K', \tag{2.17}$$

i.e.  $\tilde{u}_h^i$  is double-valued at the interface between K and K', in order to compute the surface integral we need to introduce the numerical flux function  $\mathcal{G}(\tilde{u}_h^{Ki}, \tilde{u}_h^{K'i}, n)$ . The numerical flux at a position  $x \in K \cap K'$  on the interface is obtained by (approximately) solving a Riemann problem in normal direction.

Integration by parts in time of the first term of eq. (2.16) and noting that  $w_h$  is constant in time yields the following one-step update scheme for the cell-local time-discrete solution  $\tilde{u}_h^{Ki}$ :

$$\int_{K} \left[ \left. \tilde{\boldsymbol{u}}_{h}^{Ki} \right|_{t_{i} + \Delta t_{i}} \right]_{v} \left[ \boldsymbol{w}_{h}^{K} \right]_{v} d\boldsymbol{x} = \int_{K} \left[ \left. \tilde{\boldsymbol{u}}_{h}^{Ki} \right|_{t_{i}} \right]_{v} \left[ \boldsymbol{w}_{h}^{K} \right]_{v} d\boldsymbol{x} + \\
\int_{t_{i}}^{t_{i} + \Delta t_{i}} \int_{K} \left[ \boldsymbol{F} \left( \tilde{\boldsymbol{u}}_{h}^{Ki} \right) \right]_{vd} \frac{\partial}{\partial x_{d}} \left[ \boldsymbol{w}_{h}^{K} \right]_{v} d\boldsymbol{x} dt - \\
\int_{t_{i}}^{t_{i} + \Delta t_{i}} \int_{\partial K} \left[ \boldsymbol{\mathcal{G}} \left( \tilde{\boldsymbol{u}}_{h}^{Ki}, \tilde{\boldsymbol{u}}_{h}^{K+i}, \boldsymbol{n} \right) \right]_{v} \left[ \boldsymbol{w}_{h}^{K} \right]_{v} d\boldsymbol{x} dt - \\
\int_{t_{i}}^{t_{i} + \Delta t_{i}} \int_{K} \left[ \boldsymbol{s} \left( \tilde{\boldsymbol{u}}_{h}^{Ki} \right) \right]_{v} \left[ \boldsymbol{w}_{h}^{K} \right]_{v} d\boldsymbol{x} dt . \tag{2.18}$$

Again we require eq. (2.18) to hold for all  $v \in \{1, 2, ..., V\}$ ,  $w_h \in W_h$ ,  $K \in \mathcal{T}_h$  and  $i \in \{0, 1, ..., I - 1\}$ .

Problem: We only have  $\tilde{u}_h^i\Big|_t$  at the discrete time steps  $t \in \{t_i, t_i + \Delta t_i\}$ , not within the open interval, i.e. for  $t \in (t_i, t_i + \Delta t_i)$ .

Idea: Replace  $\tilde{u}_h$  in  $K \times (t_i, t_i + \Delta t_i)$  by an approximation  $\tilde{q}_h^i \in \tilde{W}_h^i$  which we call space-time predictor.

#### 2.1.6 Space-time predictor

To derive a procedure to compute the space-time predictor  $\tilde{q}_h^i \in \tilde{W}_h^i$  we again start from the original PDE (2.1), but this time we do not use a spatial test function  $w_h \in W_h$ , but a space-time test function  $\tilde{w}_h^i \in \tilde{W}_h^i$ . If we furthermore replace the solution u by the the space-time predictor  $\tilde{q}_h^i \in \tilde{W}_h^i$ , integrate over the space-time element  $K \times (t_i, t_i + \Delta t_i)$  and apply the divergence theorem analogously to eq. (2.12) we obtain the following relation:

$$\int_{t_{i}}^{t_{i}+\Delta t_{i}} \int_{K} \frac{\partial}{\partial t} \left[ \tilde{\mathbf{q}}_{h}^{Ki} \right]_{v} \left[ \tilde{\mathbf{w}}_{h}^{Ki} \right]_{v} d\mathbf{x} dt - \\
\int_{t_{i}}^{t_{i}+\Delta t_{i}} \int_{K} \left[ \mathbf{F}(\tilde{\mathbf{q}}_{h}^{Ki}) \right]_{vd} \frac{\partial}{\partial x_{d}} \left[ \tilde{\mathbf{w}}_{h}^{Ki} \right]_{v} d\mathbf{x} dt + \\
\int_{t_{i}}^{t_{i}+\Delta t_{i}} \int_{\partial K} \left[ \mathbf{G}\left( \tilde{\mathbf{q}}_{h}^{Ki}, \tilde{\mathbf{q}}_{h}^{K+i}, \mathbf{n} \right) \right]_{v} \left[ \tilde{\mathbf{w}}_{h}^{Ki} \right]_{v} ds(\mathbf{x}) dt = \\
\int_{t_{i}}^{t_{i}+\Delta t_{i}} \int_{K} \left[ \mathbf{S}\left( \tilde{\mathbf{q}}_{h}^{Ki} \right) \right]_{v} \left[ \tilde{\mathbf{w}}_{h}^{Ki} \right]_{v} d\mathbf{x} dt. \tag{2.19}$$

We require eq. (2.19) to hold for all  $v \in \{1, 2, ..., V\}$ ,  $\tilde{w}_h^i \in \tilde{W}_h^i$ ,  $K \in \mathcal{T}_h$  and  $i \in \{0, 1, ..., I-1\}$ .

The assumption that the solution is balanced, i.e. that there is no net inflow or outflow for cell  $K \in \mathcal{T}_h$  allows us to drop the third term. Together with integration by parts in time of the first term this yields

$$\int_{K} \left[ \left. \tilde{\boldsymbol{q}}_{h}^{Ki} \right|_{t_{i} + \Delta t_{i}} \right]_{v} \left[ \left. \tilde{\boldsymbol{w}}_{h}^{Ki} \right|_{t_{i} + \Delta t_{i}} \right]_{v} d\boldsymbol{x} - \int_{t_{i}}^{t_{i} + \Delta t_{i}} \int_{K} \left[ \tilde{\boldsymbol{q}}_{h}^{Ki} \right]_{v} \frac{\partial}{\partial t} \left[ \tilde{\boldsymbol{w}}_{h}^{Ki} \right]_{v} d\boldsymbol{x} dt =$$

$$\int_{K} \left[ \left. \tilde{\boldsymbol{q}}_{h}^{Ki} \right|_{t_{i}} \right]_{v} \left[ \left. \tilde{\boldsymbol{w}}_{h}^{Ki} \right|_{t_{i}} \right]_{v} d\boldsymbol{x} + \int_{t_{i}}^{t_{i} + \Delta t_{i}} \int_{K} \left[ \boldsymbol{s} \left( \tilde{\boldsymbol{q}}_{h}^{Ki} \right) \right]_{v} \left[ \tilde{\boldsymbol{w}}_{h}^{Ki} \right]_{v} d\boldsymbol{x} dt, \tag{2.20}$$

which we require to hold for all  $v \in \{1, 2, ..., V\}$ ,  $\tilde{w}_h^i \in \tilde{W}_h^i$ ,  $K \in \mathcal{T}_h$  and  $i \in \{0, 1, ..., I-1\}$ . Together with the initial condition

$$\left. \tilde{\mathbf{q}}_{h}^{Ki} \right|_{t_{i}} = \left. \tilde{\mathbf{u}}_{h}^{K} \right|_{t_{i}} \tag{2.21}$$

and an initial guess

$$\left. \tilde{q}_{h}^{Ki} \right|_{t} = \left. \tilde{u}_{h}^{K} \right|_{t_{i}} \forall t \in (t_{i}, t_{i} + \Delta t_{i})$$
 (2.22)

this relation can be used as a fixed-point iteration to find  $\left. \tilde{q}_h^{Ki} \right|_t \forall t \in (t_i, t_i + \Delta t_i)$ .

In the following two sections we will introduce mappings from space-time elements  $K \times (t_i, t_i + \Delta t_i)$  to reference space-time cells and orthogonal bases

for the spaces  $W_h$  and  $\tilde{W}_h^i$ . We will then insert these results into eq. (2.20) and derive a fully-discrete iterative method to compute the space-time predictor  $\tilde{q}_h^{Ki}$ .

#### 2.1.7 Mappings

Let  $\hat{K} = (0,1)^D$  be the spatial reference element and  $\xi \in \hat{K}$  be a point in the reference element. Let (0,1) be the reference time interval and  $\tau \in (0,1)$  be a point in time in reference time.

We can then introduce the following mappings:

**Spatial mappings:** Let  $K \in \mathcal{T}_h$  be a cell in global coordinates with extent  $\Delta x^K$  and "lower-left corner"  $P_K$ , more precisely that is

$$\left[\Delta x^{K}\right]_{d} = \max_{\mathbf{x} \in K} \left[\mathbf{x}\right]_{d} - \min_{\mathbf{x} \in K} \left[\mathbf{x}\right]_{d} \tag{2.23}$$

and

$$[\mathbf{P}_K]_d = \min_{\mathbf{x} \in K} [\mathbf{x}]_d \tag{2.24}$$

for  $d \in \{1, 2, ..., D\}$ . We can then define a mapping

$$\mathcal{X}_K: \hat{K} \to K, \xi \mapsto \mathcal{X}_K(\xi) = x$$
 (2.25)

via the relation

$$[\mathbf{x}]_d = \left[ \mathbf{\mathcal{X}}_K(\xi) \right]_d = \left[ \mathbf{P}_K \right]_d + \left[ \Delta \mathbf{x} \right]_d \left[ \xi \right]_d \tag{2.26}$$

for  $v \in \{1, 2, ..., V\}$  (i.e. no summation on v) and for all  $x \in K$ ,  $\xi \in \hat{K}$  and  $K \in \mathcal{T}_h$ .

**Temporal mappings:** Let  $(t_i, t_i + \Delta t_i), i \in \{0, 1, ..., I - 1\}$  be an interval in global time. The mapping

$$\mathcal{T}_i: (0,1) \to (t_i, t_i + \Delta t_i), \tau \mapsto \mathcal{T}_i(\tau) = t_i + \Delta t_i \tau = t$$
 (2.27)

maps a point in reference time  $\tau \in (0,1)$  to a point in global time  $t \in (t_i, t_i + \Delta t_i)$  for all  $i \in \{0, 1, ..., I - 1\}$ .

The inverse mappings, the Jacobian matrices and the Jacobi determinants of the mappings are given in the following:

**Spatial mappings:** The inverse spatial mappings

$$\boldsymbol{\mathcal{X}}_{K}^{-1}: K \to \hat{K}, \boldsymbol{x} \mapsto \boldsymbol{\mathcal{X}}_{K}^{-1}(\boldsymbol{x}) = \boldsymbol{\xi}$$
 (2.28)

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are defined via the relation

$$\left[\boldsymbol{\xi}\right]_{d} = \left[\boldsymbol{\mathcal{X}}_{K}^{-1}(\boldsymbol{x})\right]_{d} = \frac{1}{\left[\Delta \boldsymbol{x}^{K}\right]_{d}} \left(\left[\boldsymbol{x}\right]_{d} - \left[\boldsymbol{P}_{K}\right]_{d}\right) \tag{2.29}$$

for  $v \in \{1, 2, ..., V\}$  and for all  $\xi \in \hat{K}$ ,  $x \in K$  and  $K \in \mathcal{T}_h$ . The Jacobian of  $\mathcal{X}_K$  is found to be

$$\left[\frac{\partial \boldsymbol{\mathcal{X}}_{K}}{\partial \boldsymbol{\xi}}\right]_{dd'} = \frac{\partial \left[\boldsymbol{\mathcal{X}}_{K}\right]_{d}}{\partial \boldsymbol{\xi}_{d'}} = \left[\Delta \boldsymbol{x}^{K}\right]_{d} \delta_{dd'}, \tag{2.30}$$

where  $d, d' \in \{1, 2, ... D\}$  (i.e. no summation on d) and for all  $K \in \mathcal{T}_h$ . As usual  $\delta_{dd'}$  denotes the Kronecker delta defined as

$$\delta_{dd'} = \begin{cases} 0 & \text{if } d \neq d' \\ 1 & \text{if } d = d'. \end{cases}$$
 (2.31)

The Jacobi determinant of  $\mathcal{X}_K$  for  $K \in \mathcal{T}_h$  then simply is

$$J_{\mathcal{X}_K} = \|\frac{\partial \mathcal{X}_K}{\partial \xi}\| = \prod_{d=1}^D \left[\Delta x^K\right]_d, \tag{2.32}$$

i.e. the determinant is constant for all  $x \in K$ .

**Temporal mappings:** The inverse temporal mappings are given as

$$\mathcal{T}_i^{-1}: (t_i, t_i + \Delta t_i) \to (0, 1), t \mapsto \mathcal{T}_i^{-1}(t) = \frac{t - t_i}{\Delta t_i} = \tau$$
 (2.33)

for all  $\tau \in (0,1)$ ,  $t \in (t_i, t_i + \Delta t_i)$  and  $i \in \{1,2,\ldots, I-1\}$ . In the trivial case of a one-dimensional mapping the Jacobian of  $\mathcal{T}_i$  is a scalar which in turn is its own determinant. One finds

$$\frac{d\mathcal{T}_i}{\partial \tau} = \Delta t_i = J_{\mathcal{T}_i} \tag{2.34}$$

which again is constant for all  $t \in (t_i, t_i + \Delta t_i)$  for a fixed  $i \in \{0, 1, ..., I - 1\}$ .

#### 2.1.8 Orthogonal bases for the finite-dimensional spatial and spacetime function spaces

#### Lagrange interpolation

Let  $f \in \mathbb{Q}_N((0,1))$  be a polynomial of degree N and let  $\{\hat{\xi}_n\}_{n \in \{0,1,\dots,N\}}$  be a set of distinct nodes in (0,1). The the Lagrange interpolation of f,

$$\hat{f}(\xi) = \sum_{n=0}^{N} L_n(\xi) f(\xi_n)$$
 (2.35)

with Lagrange functions

$$L_n(\xi) = \prod_{m=0, m \neq n}^{N} \frac{\xi - \hat{\xi}_m}{\hat{\xi}_n - \hat{\xi}_m}$$
 (2.36)

is exact, i.e.

$$f(\xi) = \hat{f}(\xi) \,\forall \xi \in (0,1). \tag{2.37}$$

Since every polynomial  $f \in \mathbb{Q}_N((0,1))$  can be represented as a linear combination of the Legendre polynomials  $L_n$  the set of functions  $\{L_n\}_{n\in\{0,1,\ldots,N\}}$  is a basis of  $\mathbb{Q}_N((0,1))$ .

The following observation is an important property of the Lagrange polynomials:

$$L_n(\hat{\zeta}_{n'}) = \delta_{nn'},\tag{2.38}$$

i.e. at each node  $\hat{\xi}_n$  only  $L_n$  has value 1 and all other polynomials evaluate to 0.

#### Legendre polynomials and Gauss-Legendre integration

Let  $P_0: (-1,1) \to \mathbb{R}, \xi \mapsto 1$  and  $P_1: (-1,1) \to \mathbb{R}, \xi \mapsto \xi$  be the zeroth and the first Legendre polynomial, respectively. Then the N+1-st Legendre polynomial can be defined via the following recurrence relation:

$$P_{N+1}(\xi) = \frac{1}{N+1} \left( (2N+1)P_N(\xi) - nP_{N-1}(\xi) \right). \tag{2.39}$$

Let  $\{\tilde{\xi}_n\}_{n\in\{0,1,\dots,N\}}$  be the roots of the N+1-st Legendre polynomial  $L_{N+1}$ . Then  $\{\hat{\xi}_n\}_{n\in\{0,1,\dots,N\}}$  with

$$\hat{\xi}_n = \frac{1}{2}(\tilde{\xi}_n + 1) \tag{2.40}$$

are the roots of the N+1-st Legendre polynomial linearly mapped to the interval (0,1). In conjunction with a set of suitable weights  $\{\hat{\omega}_n\}_{n\in\{0,1,...N\}}$  Gauss-Legendre integration can be used to integrate polynomials of degree up to 2N+1 over the integral [0,1] exactly, i.e.

$$\int_{0}^{1} f(\xi) d\xi = \sum_{n=0}^{N} \hat{\omega}_{n} f(\hat{\xi}_{n}) \, \forall f \in \mathbb{Q}_{2N+1} \left( [0,1] \right). \tag{2.41}$$

A script on how to find the weights  $\{\hat{\xi}_n\}_{n\in\{0,1,\dots,N\}}$  can be found in appendix XXX.

# 2.1. A *D*-dimensional ADER-DG scheme with MUSCL-Hancock a-posteriori subcell limiting for non-linear hyperbolic conservation laws

#### 1d basis functions

Let  $\{\hat{\psi}_n\}_{n\in\{0,1,\dots,N\}}$  be the set of N+1 Lagrange polynomials with nodes at the roots of the N+1-st Legendre polynomial linearly mapped to the interval (0,1), i.e.

$$\hat{\psi}_n(x) = \sum_{n'=0}^{N} \frac{x - \hat{x}_{n'}}{\hat{x}_n - \hat{x}_{n'}}$$
 (2.42)

for  $n \in \{0,1,\ldots,N\}$ . Since  $\{\hat{\psi}_n\}_{n \in \{0,1,\ldots,N\}}$  are Lagrange polynomials and the roots  $\{\hat{x}_n\}_{n \in \{0,1,\ldots,N\}}$  are distinct the set is a basis of  $\mathbb{Q}_N([0,1])$ . Since furthermore

$$\left\langle \hat{\psi}_{n}, \hat{\psi}_{m} \right\rangle_{L^{2}\left((0,1)\right)} = \int_{0}^{1} \hat{\psi}_{n}(x) \hat{\psi}_{m}(x) dx = \sum_{n'=0}^{N} \hat{w}'_{n} \hat{\psi}_{n}(\hat{x}_{n'}) \hat{\psi}_{m}(\hat{x}_{n'}) = \hat{w}_{n} \delta_{mn}$$
(2.43)

for all  $m, n \in \{0, 1, ..., N\}$  (i.e. no summation over n), the set is even an orthogonal basis of  $\mathbb{Q}_N([0,1])$  with respect to the  $L^2$ -scalar product as defined above. In this derivation we used the fact that  $\hat{\psi}_n\hat{\psi}_m$  has degree 2N and that Gauss-Legendre integration with N+1 nodes is exact for polynomials up to degree 2N+1.

#### Scalar-valued basis functions on the spatial reference element

Let us define the set of scalar-valued spatial basis functions  $\{\hat{\phi}_n\}_{n\in\{0,1,...,N\}^D}$  on  $\hat{K}=[0,1]^D$  as

$$\hat{\phi}_{n}(\xi) = \prod_{d=1}^{D} \hat{\psi}_{[n]_{d}}([\xi]_{d}) = \hat{\psi}_{[n]_{d}}([\xi]_{d}), \tag{2.44}$$

i.e.  $\{\hat{\phi}_n\}_{n\in\{0,1,\dots,N\}^D}$  is the tensor product of  $\{\hat{\psi}_n\}_{n\in\{0,1,\dots,N\}}$  and as such it is a basis of  $\mathbb{Q}([0,1]^D) = \mathbb{Q}(\hat{K})$ . If we define

$$\left[\hat{\xi}_{n}\right]_{d} = \hat{\xi}_{\left[n\right]_{d}} \tag{2.45}$$

and

$$\prod_{d=1}^{D} \hat{\omega}_{[n]_{d'}} \tag{2.46}$$

for all  $d \in \{1, 2, ..., D\}$  and  $n \in \{0, 1, ..., N\}^D$ , we furthermore observe that the basis is even orthogonal with respect to the  $L^2$ -scalar product, since

$$\left\langle \hat{\phi}_{n}, \hat{\phi}_{m} \right\rangle_{L^{2}(\hat{K})} = \int_{\hat{K}} \hat{\phi}_{n}(\xi) \hat{\phi}_{m}(\xi) d\xi =$$

$$\sum_{n' \in \{0,1,\dots,N\}^{D}} \left( \hat{\omega}_{n'} \hat{\phi}_{n}(\hat{\xi}_{n'}) \hat{\phi}_{m}(\hat{\xi}_{n'}) \right) = \hat{\omega}_{n} \delta_{nm}$$
(2.47)

for all  $n, m \in \{0, 1, ..., N\}^D$ . The natural extensions of the Kronecker delta for vector-valued indices is defined as follows:

$$\delta_{nm} = \prod_{d=1}^{D} \delta_{[n]_d[m]_d} = \delta_{[n]_d[m]_d}.$$
 (2.48)

#### Scalar-valued basis functions on the space-time reference element

Analogously to the procedure illustrated above for the spatial reference element  $\hat{K}$  we can define a basis  $\{\hat{\theta}_{nl}\}_{n\in\{0,1,\dots,N\}^D,l\in\{0,1,\dots,N\}}$  of  $\mathbb{Q}_N(\hat{K}\times(0,1))$  on the reference space-time element  $\hat{K}\times(0,1)$  as

$$\hat{\theta}_{nl}(\xi,\tau) = \hat{\phi}_n(\xi)\hat{\psi}_l(\tau), \tag{2.49}$$

which again is orthogonal, since

$$\left\langle \hat{\theta}_{nl}, \hat{\theta}_{mk} \right\rangle_{L^{2}\left(\hat{K}\times(0,1)\right)} = \int_{0}^{1} \int_{\hat{K}} \hat{\theta}_{nl} \hat{\theta}_{mk} d\boldsymbol{\xi} d\tau = \hat{\omega}_{n} \hat{\omega}_{l} \delta_{nm} \delta_{lk}$$
 (2.50)

for all  $n, m \in \{0, 1, ..., N\}^D$  and  $l, k \in \{0, 1, ..., N\}$ .

#### Vector-valued basis functions on the spatial reference element

If we define  $\{\boldsymbol{\hat{\phi}}_{nv}\}_{n\in\{0,1,\dots,N\}^D,v\in\{1,2,\dots,V\}}$  as

$$\hat{\boldsymbol{\phi}}_{nv} = \hat{\phi}_n \boldsymbol{e}_v, \tag{2.51}$$

where  $e_v$  is the v-th unit vector, i.e.

$$[\mathbf{e}_v]_{v'} = \delta_{vv'} \tag{2.52}$$

for all  $v, v' \in \{1, 2, ..., V\}$ . Since

$$\left\langle \hat{\boldsymbol{\phi}}_{\boldsymbol{n}v}, \hat{\boldsymbol{\phi}}_{\boldsymbol{n}'v'} \right\rangle_{L^{2}(\hat{K})^{V}} = \int_{\hat{K}} \left[ \hat{\boldsymbol{\phi}}_{\boldsymbol{n}v} \right]_{j} \left[ \hat{\boldsymbol{\phi}}_{\boldsymbol{n}'v'} \right]_{j} d\boldsymbol{\xi} =$$

$$\left( \left[ \boldsymbol{e}_{v} \right]_{j} \left[ \boldsymbol{e}_{v'} \right]_{j} \right) \int_{0}^{1} \int_{\hat{K}} \hat{\boldsymbol{\phi}}_{\boldsymbol{n}} \hat{\boldsymbol{\phi}}_{\boldsymbol{n}'} d\boldsymbol{\xi} = \hat{\omega}_{\boldsymbol{n}} \delta_{\boldsymbol{n}\boldsymbol{n}'} \delta_{\boldsymbol{v}v'}$$

$$(2.53)$$

for all  $n, n' \in \{0, 1, ..., N\}^D$  and  $v, v' \in \{1, 2, ..., V\}$  the set is an orthogonal basis for  $\mathbb{Q}_N(\hat{K})^V$ .

#### Vector-valued basis functions on the space-time reference element

The set  $\{\hat{\boldsymbol{\theta}}_{nlv}\}_{n\in\{0,1,...,N\}^D,l\in\{0,1,...,N\},v\in\{1,2,...,V\}}$  defined as

$$\hat{\boldsymbol{\theta}}_{nlv}(\boldsymbol{\xi},\tau) = \hat{\boldsymbol{\theta}}_{nl}(\boldsymbol{\xi},\tau)\boldsymbol{e}_v = \hat{\boldsymbol{\phi}}_{n}(\boldsymbol{\xi})\hat{\boldsymbol{\psi}}_{l}(\tau)\boldsymbol{e}_v \tag{2.54}$$

is a basis of  $\mathbb{Q}_N(\hat{K} \times (0,1))^V$ . Since furthermore

$$\left\langle \hat{\boldsymbol{\theta}}_{nlv}, \hat{\boldsymbol{\theta}}_{n'l'v'} \right\rangle_{L^{2}\left(\hat{K}\times(0,1)\right)^{V}} = \int_{0}^{1} \int_{\hat{K}} \left[ \hat{\boldsymbol{\theta}}_{nlv} \right]_{j} \left[ \hat{\boldsymbol{\theta}}_{n'l'v'} \right]_{j} d\boldsymbol{\xi} d\tau = \hat{\omega}_{n} \hat{\omega}_{l} \delta_{nn'} \delta_{ll'} \delta_{vv'}, \tag{2.55}$$

for all  $n, n' \in \{0, 1, ..., N\}^D$ ,  $l, l' \in \{0, 1, ..., N\}$  and  $v, v' \in \{1, 2, ..., V\}$ , the set is an orthogonal basis with respect to the respective  $L^2$ -scalar product.

# 2.1.9 A fully-discrete iterative method for the space-time predictor Basis representation

#### 2.2 Profiling and Energy-aware Computing

# A profiling infrastructure for ExaHyPE

- General architecture
- Architecture profiling
- Functionality

# Preliminary profiling results, case studies

- Analytic benchmark: Introduction, derivation
- Pie-chart per kernel
- $\bullet \ \, \text{Case-study: Cache-misses, compile-time } (\to \text{Toolkit philosophy})$
- ullet Degree o Wallclock, Energy (AMR)
- Static mesh  $\Delta x \rightarrow$  Error for polynomials (convergence tables)

# **Conclusion and Outlook**

- PA is important
- ExaHyPE as an answer to exascale challenges
- Applications

# Acknowledgment