Use of general purpose graphical processing units with

MODFLOW

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5 Abstract

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To evaluate the use of general-purpose graphics processing units (GPGPU) to improve the performance of MODFLOW, an unstructured preconditioned conjugate gradient (UPCG) solver has been developed. The UPCG solver uses a compressed sparse row storage scheme and includes Jacobi, zero fill-in incomplete and modified-incomplete LU factorization, and generalized least-squares polynomial preconditioners. The UPCG solver also includes options for sequential and parallel solution on the central processing unit (CPU) using OpenMP. For simulations utilizing the GPGPU, all basic linear algebra operations are performed on the GPGPU; memory copies between the central processing unit CPU and GPCPU occur prior to the first iteration of the UPCG solver and after satisfying head and flow criteria or exceeding a maximum number of iterations. The efficiency of the UPCG solver for GPGPU and CPU solutions is benchmarked using simulations of a synthetic, heterogeneous unconfined aquifer with tens of thousands to millions of active grid cells. Testing indicates GPGPU speedups

on the order of 2-8, relative to the standard MODFLOW PCG solver, can be achieved when (1) memory copies between the CPU and GPGPU are optimized, (2) the percentage of time performing memory copies between the CPU and GPGPU is small relative to the calculation time, (3) high-performance GPGPU cards are utilized, and (4) CPU-GPGPU combinations are used to execute sequential operations that are difficult to parallelize. Furthermore, UPCG solver testing indicates GPGPU speedups exceed parallel CPU speedups achieved using OpenMP on multi-core CPUs for preconditioners that can be easily parallelized.

27 Introduction

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MODFLOW (Harbaugh 2005) is a finite-difference groundwater flow model that has been effectively applied to numerous two- and three-dimensional problems. Because MODFLOW uses a cell-centered finite-difference (CCFD) approximation and a rectilinear grid, model runtimes are often increased by factors of two, four, and eight with increased vertical, hor-31 izontal, or combined vertical and horizontal discretization, respectively. Increased model 32 runtimes are typically a direct result of an increase in the number of simultaneous equations 33 solved for each cell but can also be affected (typically to a lesser degree) by changes in the coefficient matrix. To date, larger model sizes have been accommodated through a combination 35 of faster CPUs and better linear solvers. The original version of MODFLOW (McDonald and Harbaugh 1988) included 1) a strongly implicit procedure (SIP) linear solver and 2) a 37 slice-successive overrelaxation (SSOR) linear solver. These original linear solvers were supplemented with the preconditioned conjugate gradient (PCG2) linear solver (Hill 1990), the 39 alternating diagonal ordering (DE4) direct solver (Harbaugh 1995), the link-algebraic multigrid (LMG) linear solver (Mehl and Hill 2001), the geometric multigrid (GMG) linear solver (Wilson and Naff 2004), and the preconditioned conjugate gradient with improved nonlinear control (PCGN) linear solver (Naff and Banta 2008).

Parallelization of linear solvers is another approach for accommodating larger model sizes.

Ideal parallelization would result in a linear speedup (CPU runtime / parallel runtime) as additional CPUs and/or computers were applied to any given problem. For example, if ideal parallelization were achieved and 2, 3, 4, and 5 CPUs were applied to a problem, the speedup would be 2, 3, 4, and 5, respectively. However, ideal parallelization is rarely, if ever, achieved 48 because of communication overhead which may be a result of hardware limitations and/or 49 use of algorithms that are difficult to parallelize. In this study, speedup is calculated using 50 the amount of time spent in solver routines not the total runtime (which includes the time 51 spent in other non-solver routines). 52 Dong and Li (2009) parallelized the MODFLOW PCG solver (Hill 1990) using the open 53 multiprocessing (OpenMP) programming paradigm (OpenMP Architecture Review Board, 2005) and observed speedups as large as 5 on machines with multi-core CPUs using 8 threads. 55 Naff (2008) developed a parallelized linear solver for MODFLOW using the Message Passing Interface (MPI) standard and observed a speedup of 7 using 32 CPUs. In addition to OpenMP and MPI, general-purpose graphics processing units (GPGPUs) also present an option for linear solver parallelization. In comparison to CPUs, GPGPUs typically have more cores (e.g., 448 cores in the case of the NVIDIA[®] TeslaTM C2050 and C2070 GPGPUs). have higher bandwidth, and therefore, are capable of executing more floating point operations per second. Use of GPGPUs to parallelize linear solvers for MODFLOW is also attractive because of the availability of the Compute Unified Device Architecture (CUDA) application programming interface (API) for NVIDIA GPGPUs, which supports development of parallel GPGPU code in C/C++ or Python, Fortran, Java, and MATLAB using wrappers around the C/C++ implementation. For example, Soni et al. (2012) used the CUDA language to develop a GPGPU code to solve computational fluid dynamics problems. For solution of the groundwater flow equation, Ji et al. (2010 and 2012) developed a parallel GPGPU version of MODFLOW-2000 with a Jacobi preconditioner and observed speedups ranging from 1.8 to 3.7. 70

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In this paper, we evaluate speedups resulting from GPGPU parallelization of the un-

structured preconditioned conjugate gradient (UPCG) linear solver for a unconfined groundwater flow problem. We also evaluate the performance of the UPCG linear solver using
Jacobi, zero fill-in modified incomplete LU (MILUO), and generalized least-squares polynomial (GLSPOLY) preconditioners on the CPU and GPGPU. And finally, we evaluate the
performance of the UPCG solver on the GPGPU to parallel CPU simulations using the
OpenMP parallel programming paradigm.

78 GPGPU Parallel Programming

GPGPU code developed using the NVIDIA® CUDA API is essentially a sequential code
that is capable of using the fork-join model of parallel execution similar to OpenMP. In
a fork-join model, a single master thread is active when program execution begins. The
master thread executes sequential portions of the code. At points where parallel operations
are required, the master thread spawns, or forks, additional threads that work concurrently
with the master thread through the parallel section. At the end of the parallel code, the
spawned threads are suspended and rejoined to the master thread. The fork-join model used
in OpenMP is shown graphically in figure 1. Typically, the number of OpenMP threads
used in the fork-join model is less than the total number of cores available on multi-core
CPUs.

For GPGPU code implementations, the concept is similar to OpenMP. The main code is
a sequential host code which forks the data into many threads at the invocation of a CUDA
functions, called kernels (**Box 1**). However, as opposed to the few threads spawned by
OpenMP, GPGPUs have the potential to spawn thousands to tens-of-thousands of threads
to execute the CUDA kernel function (**Box 2**). The NVIDIA Tesla C2050 used to evaluate
the UPCG solver in this study can execute 21,504 concurrent threads. With thread counts
on the order of tens of thousands, GPGPUs have great potential for parallelization for
MODFLOW and other numerical simulators that use Krylov subspace methods to solve

large systems of simultaneous linear equations.

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Conjugate Gradient Linear Solver

using the continuity equation for a cell results in

The constant-density, three-dimensional groundwater flow equation is described by the partialdifferential equation, 100

$$\frac{\partial}{\partial x} \left(K_{xx} \frac{\partial h}{\partial x} \right) + \frac{\partial}{\partial y} \left(K_{yy} \frac{\partial h}{\partial y} \right) + \frac{\partial}{\partial z} \left(K_{zz} \frac{\partial h}{\partial z} \right) + W = S_S \frac{\partial h}{\partial t}, \tag{1}$$

where K_{xx} , K_{yy} , K_{zz} are the hydraulic conductivity [L/T] along the x, y, and z-coordinate axes which are assumed to be parallel to the major axes of hydraulic conductivity; h is 102 the groundwater head [L]; W is a volumetric flux per unit volume $[L^3/L^3T]$ representing 103 sources/sinks of water; S_S is the specific storage $[L^{-1}]$; and t is time [T]. 104 MODFLOW uses a CCFD approximation of equation 1 to solve for three-dimensional 105 groundwater flow (Harbaugh 2005). Development of the finite-difference form of equation 1 106

$$\sum Q = S_S \frac{\Delta h}{\Delta t} V,\tag{2}$$

where Q is the flow rate [L³/T] into a cell from adjacent cells and sink/source terms, Δh is the head change [L] in a cell over a time interval Δt [T], and V is the volume of a cell [L³]. Manipulation of equation 2 to separate known and unknown h terms results in a large 110 system of simultaneous linear equations of the form, 111

$$\mathbf{Ah} = \mathbf{b},\tag{3}$$

where **A** is a square, symmetric, positive-definite coefficient matrix $[L^2/T]$ that includes cell-112 by-cell conductances, calculated using cell dimensions and hydraulic conductivities at cell 113 interfaces, and unknown components of sink/source and storage terms; h is the vector of 114

unknown heads at time t; and **b** is a known vector of source/sink and storage terms.

Conjugate Gradient Algorithm

The conjugate gradient (CG) iterative method is an efficient method for solving large systems of linear equations having a square, symmetric, positive-definite coefficient matrix.

Pseudocode for the preconditioned conjugate gradient method is given in algorithm 1.

Algorithm 1 Preconditioned Conjugate Gradient Method

```
1: Compute \mathbf{r}_0 = \mathbf{b} - \mathbf{A}\mathbf{h}_0 for some initial guess \mathbf{h}_0
 2: for i = 1 \rightarrow maxinner do
            solve Mz_{i-1} = r_{i-1}
                                                                                                                             ▷ apply preconditioner
 3:
            \rho_{i-1} = \mathbf{r}_{i-1}^T \mathbf{z}_{i-1}
 4:
            if i = 1 then
 5:
 6:
                  \mathbf{p}_i = \mathbf{z}_0
            else
 7:
 8:
                  \beta_{i-1} = \rho_{i-1}/\rho_{i-2}
                  \mathbf{p}_i = \mathbf{z}_{i-1} + \beta_{i-1} \mathbf{p}_{i-1}
 9:
            end if
10:
            \mathbf{q}_i = \mathbf{A}\mathbf{p}_i
11:
            \alpha_i = \rho_{i-1}/\mathbf{p}_i^T \mathbf{q}_i
                                                                                                                                  ▷ calculate step-size
12:
                                                                                                                                            ▶ update head
13:
            \mathbf{h}_i = \mathbf{h}_{i-1} + \alpha_i \mathbf{p}_i
                                                                                                                                       ▶ update residual
14:
            \mathbf{r}_i = \mathbf{r}_{i-1} - \alpha_i \mathbf{q}_i
            check convergence; continue if necessary
15:
16: end for
```

In algorithm 1, r is the difference between the left and right side (residual) of equa-120 tion 3 [L³/T], i is the linear iteration index [unitless], maximum is a user-specified maximum 121 number of iterations to perform [unitless], M is the preconditioned form of A $[L^2/T]$, z is 122 the solution resulting from application of M to \mathbf{r} [L³/T], \mathbf{p} is the orthogonal search direction 123 [L], β is a scalar used to determine the next search direction [unitless], \mathbf{q} is the residual 124 change resulting from multiplication of **A** and the search direction **p** [L³/T], α is the step-125 size [unitless]. Readers are referred to Barrett et al. (1994) for more information on the 126 PCG method. 127

All linear iteration steps, except for application of the zero fill-in incomplete LU (ILU0) and MILU0 preconditioners in line 3 of algorithm 1, include operations that are indepen-

dent for each active groundwater cell, indicating a potential for parallelization. In cases where (1) no preconditioner ($\mathbf{z} = \mathbf{r}$) or (2) a Jacobi preconditioner ($\mathbf{M} = \mathbf{I}\mathbf{D}^{-1}$ – where \mathbf{I} is the identity matrix and \mathbf{D}^{-1} is a matrix that only contains the inverse of the diagonal ele-132 ments of A), is selected, application of the preconditioner is highly parallelizable. For most 133 practical problems, non-preconditioned and the Jacobi preconditioners will not significantly 134 reduce the number of linear iterations (i) required to achieve convergence (Li and Saad 2010). 135 As a result better preconditioners, such as incomplete factorizations (ILU0 or MILU0) or 136 m-degree polynomial (GLSPOLY) approximations of A, are generally needed. Application 137 of the incomplete factorization preconditioners requires a forward substitution ($\mathbf{L}\mathbf{y} = \mathbf{b}$ – 138 where L is the lower triangular portion of A) followed by a backward substitution (Uz = y) 139 - where $\bf U$ is upper triangular portion of $\bf A$) and is difficult to efficiently parallelize (Barrett 140 et al. 1994). Preconditioning using polynomial preconditioners, however, is simple, efficient, 141 and very easy to parallelize because polynomial preconditioner application only requires a 142 limited number of operations (Liang et al. 2002; Saad 2003); the operations required to 143 apply a polynomial preconditioner in algorithm 1 include (1) matrix-vector products and (2) addition of a vector multiplied by a constant to another vector (axpy).

Numerical Implementation

The UPCG linear solver was coded to allow solution of the groundwater flow equation on either the CPU, GPGPU, or combination of CPU and GPGPU using double precision operations. Execution of the UPCG solver on the CPU, GPGPU, or combination of CPU and GPGPU is specified by the user in the UPCG input file.

Although the connectivity of the finite-difference discretization used in MODFLOW uses
a fixed 5- and 7-point stencil in two- and three-dimensions, respectively, the PCG method
in algorithm 1 was coded using an unstructured compressed sparse row storage (CSR)
format (Barrett et al. 1994) with the diagonal element in the first position in each row. This
storage format is also supported by the CUDA-enabled implementation of the BLAS library

(CUBLAS – NVIDIA 2012). BLAS is a library of Basic Linear Algebra Subprograms (Lawson et al. 1979). The UPCG linear solver includes Jacobi, ILU0, MILU0, and GLSPOLY preconditioners (Saad 2003).

Available CUBLAS matrix-vector products and vector operations were used to paral-159 lelize the GPGPU capabilities of the UPCG linear solver. Because of the poor performance 160 of forward and back substitution operations used by the ILU0 and MILU0 preconditions ob-161 served during initial testing of the UPCG linear solver and observed by others (Li and Saad 162 2010), application of these preconditioners is performed on the CPU, resulting in a hybrid 163 CPU/GPGPU solver. The results of the matrix-vector product, calculated by application 164 of the ILU0 and MILU0 preconditioners on the CPU, is accessed as page locked memory by 165 the GPGPU to achieve higher memory bandwidth. 166

For parallel CPU simulations, OpenMP directives were added to all matrix-vector prod-167 ucts and vector operations. The OpenMP matrix-vector product was constructed using a 168 level-2 BLAS general matrix-vector (GEMV) product approach because of the slight increase 169 in performance of this approach over dot-product and axpy approaches for calculating ma-170 trix vector products (Petersen and Arbenz 2004). OpenMP directives NUM_THREADS and 171 SCHEDULE STATIC were used in all OpenMP routines to allow the user to control the number of OpenMP threads and reduce OpenMP scheduling/synchronization overhead, respectively. 173 The number of OpenMP threads used for matrix-vector products and vector operations 174 is specified separately in the UPCG input file. For sequential CPU simulations, separate 175 matrix-vector product and vector operation routines that exclude OpenMP directives are 176 used to eliminate all OpenMP overhead. 177

Infinity norms ($||x||_{\infty}$) are used to evaluate convergence of the UPCG linear solver with respect to the change in \mathbf{h} (HCLOSE) and \mathbf{r} (RCLOSE). In MODFLOW, non-linearities are resolved using Picard iteration. Picard iteration is implemented such that the \mathbf{A} matrix is formulated using the latest estimate of \mathbf{h} , then \mathbf{h} and \mathbf{r} are updated using a linear solver. This process is continued until the maximum change in h and r in any model cell is less than

HCLOSE and RCLOSE, respectively, on the first iteration (i=1) of the linear solver or the maximum number of Picard (outer) iterations is exceeded; the UPCG solver approach for evaluating convergence is identical to the standard MODFLOW PCG solver (Hill 1990).

Test Cases

The performance of the GPGPU implementation of the UPCG linear solver was evaluated 187 on a NVIDIA Tesla C2050 GPGPU with 3 GB of RAM and capable of 515 GFLOP/sec of 188 double precision processing performance (NVIDIA compute capability 2.0). The GPGPU 189 was mounted in a 16-pin PCI local bus on a single quad core Intel Xeon 3GHz CPU, capable 190 of executing 4 threads per CPU, with 6 GB of RAM and running a 64-bit version of the 191 Windows 7 Enterprise OS. For comparison with GPGPU results, serial and parallel CPU 192 simulations were executed on dual 4-core Intel Xeon 2.4 GHz CPUs, capable of executing 8 193 parallel threads, with 16 GB of RAM running a 64-bit version of the Windows Server 2008 194 R2 Standard OS (Service Pack 1). 195

To evaluate the performance of the GPGPU implementation of the UPCG linear solver a synthetic test problem with aquifer properties and boundary conditions that result in equivalent problems and scalable runtimes when discretized using different horizontal and vertical cell sizes. The test problem represents an unconfined aquifer to increase the difficulty of the problem by making it non-linear because of the dependence of the A matrix in equation 3 on the solution of h. Furthermore, the test problems used realistic initial conditions sufficiently far from final results to start with an incorrect A matrix to maximize (1) head changes during solution of the problem and (2) the number of Picard iterations required to achieve a solution.

OS Problem Description

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GPGPU and parallel CPU results were evaluated using a number of horizontal and vertical model discretizations of a 1,000 m square heterogeneous unconfined aquifer. The top and 207 bottom of the aquifer are flat and specified to have elevations of 10 and -30 m, respectively. Models with horizontal discretizations of 200 \times 200, 500 \times 500, 1,000 \times 1,000, 2,000 \times 209 2,000, and $4,000 \times 4,000$ cells per layer were evaluated. Single layer models were evaluated 210 for all horizontal discretizations and multi-layer models were evaluated for select horizontal 211 discretizations to determine the effect that a 7-point stencil, and the resulting additional 212 non-zero entries for each cell, has on GPGPU and parallel CPU execution time. Two- and 213 three-layer models were evaluated for all horizontal discretizations except $4,000 \times 4,000$ cells 214 per layer. Ten-layer models were also evaluated for horizontal discretizations ranging from 215 200×200 to $1,000 \times 1,000$ cells per layer. Additional horizontal and vertical discretizations 216 were not evaluated because of GPGPU memory requirements for larger problems. For multi-217 layer models, a constant layer thickness was used for all but the first layer and was calculated 218 by dividing 30 m by the number of layers. Layer 1 also includes the thickness of the aquifer 219 above the arbitrary elevation of 0 m and therefore is 10 m thicker than layer 2. 220

The heterogeneous hydraulic conductivity distribution (base hydraulic conductivity data) 221 was generated for the $1,000 \times 1,000$ cell model (base model) using sequential Gaussian simu-222 lation with log-transformed (base 10) parameters based on a mean value of 5 m/d and an exponential variogram having a nugget of 1.023 $\log_{10}((m/d)^2)$, a variance of 1.23 $\log_{10}((m/d)^2)$, 224 and length parameter (a) of 250.5 m (effective range ≈ 750 m). The axis of anisotropy was rotated by 45 degrees to the model grid and a 3.5:1 ratio of horizontal anisotropy was used. For the realization selected and used to evaluate GPGPU and parallel CPU results, the minimum, average, and maximum hydraulic conductivity in the model domain were 0.43, 4.81, 228 and 43.3 m/d, respectively. The distribution of hydraulic conductivity in the model domain 229 is shown in **figure 2**. 230

Hydraulic conductivity was not varied between layers in the multi-layer models evaluated.

For models having less than $1,000 \times 1,000$ cells per layer, the base hydraulic conductivity data was averaged for each base model cell contained in a coarse model cell. For models having more than $1,000 \times 1,000$ cells per layer, the base hydraulic conductivity data was directly assigned to each higher-resolution cell contained within a coarse base model cell.

Head-dependent (general head) boundaries were specified on the left and right sides in 236 all layers and no flow boundaries at the top and bottom. Head-dependent boundaries are 237 assumed to be located a half model cell away from the edge of the model domain and conduc-238 tance values were calculated using the average hydraulic conductivity of 4.81 m/d, vertical 230 saturated cell areas, and half the model cell dimensions in the x-direction; head-dependent 240 boundary head values were calculated using the hydraulic gradient over the model domain 241 [10./1000. = 0.01 m/m] and assumed heads at the left and right sides of the model domain 242 of 10.0 and 0.0 m, respectively. For the one layer $1,000 \times 1,000$ cell model, conductance and 243 head values of $214.1447 \text{ m}^2/\text{d}$, $160.6085 \text{ m}^2/\text{d}$, 10.025 m, and -0.025 m were specified for the 244 left and right side of the model domain, respectively. The head-dependent boundaries cause 245 an ambient groundwater flow from left to right. Four pumping wells, located in the four cells 246 in the center of the model domain, pump at a constant rate with a total groundwater withdrawal rate of 1,000 m³/d. For multi-layer simulations, the pumping wells withdraw water from the lower model layer. There is no recharge or evapotranspiration; all groundwater flow to the wells is provided by the head-dependent boundaries and represents 46% of the flow 250 entering the model. Boundary conditions are shown graphically in figure 2. 251

For all model discretizations, the UPCG solver with the Jacobi, MILU0, and GLSPOLY preconditioners were evaluated on the CPU, using both the sequential and parallel (OpenMP) options, and GPGPU. To maximize the amount of time spent in the linear solvers the maximum number of Picard and inner (linear) iterations were set to 50 and 1,000, respectively. A HCLOSE value of 0.001 m was used for all simulations. In order to use a consistent RCLOSE value in all simulations, RCLOSE was calculated as the product of HCLOSE and the cell area, effectively scaling RCLOSE with the discretization. A degree 10 polymonial

was constructed for simulations using the GLSPOLY preconditioner and because the coefficient matrix **A** was scaled using diagonal scaling we assumed the minimum and maximum eigenvalues for the scaled matrix were between 0.0 and 2.0 (Scandrett 1989).

All of the models simulated steady-state conditions. As a result, specific storage and 262 specific yield values were not specified for the aquifer. Initial heads were specified to be 263 0.0 m throughout the model domain, sufficiently different from final steady-state heads. 264 Simulated heads that satisfy specified convergence criteria for the one layer $1,000 \times 1,000$ 265 cell model are shown in figure 2 and show the effect that groundwater withdrawals and 266 heterogeneous hydraulic conductivity have on water levels. Water-level distributions for all 267 converged simulations, including simulations using different (1) solvers, (2) preconditioners, 268 and/or (3) hardware, are identical within the tolerance of $\pm RCLOSE$ m. 260

Results

The number of Picard and inner iterations required to solve the test problems on the CPU are summarized on table 1; the number of Picard and inner iterations required to solve 272 the test problems on the GPGPU and hybrid CPU/GPGPU approaches were identical to 273 the number required on the CPU. The number of Picard and inner iterations required by 274 the MILU0 preconditioner is comparable to the standard MODFLOW PCG solver with 275 the modified incomplete Cholesky (MIC) preconditioner (Hill 1990). The number of Picard 276 iterations is also comparable between the MILU0 preconditioner, PCG solver with the MIC 277 preconditioner, and the GMG solver with the ILU0 preconditioner; the GMG inner iterations 278 are not comparable because of differences in the inner iteration approaches of both the UPCG 270 and PCG solvers and the GMG solver. The number of Picard and inner iterations required 280 by the GLSPOLY preconditioner is generally greater than the MILU0 preconditioner and the 281 PCG solver with the MIC preconditioner but it is notably better the Jacobi preconditioner. 282 In fact, the maximum number of Picard and inner (linear) iterations were exceeded for the 283 $4,000 \times 4,000 \times 1$ cell problem simulated using the Jacobi preconditioner, highlighting that the Jacobi preconditioner is not a robust preconditioner for some problems.

The CPU/GPGPU speedup of UPCG solver simulations for the Jacobi, MILU0, and GLSPOLY preconditioners are summarized on **table 2**. Significant CPU/GPGPU speedups, ranging from 1.5 to 35, are observed with Jacobi and GLSPOLY preconditioners. Only marginal speedups, ranging from less than 1.0 to almost 2.0, are observed with the MILU0 preconditioner. The smallest CPU/GPGPU speedup corresponds with the smallest model discretizations $(200 \times 200 \times 1)$ because of the overhead associated with GPGPU-CPU memory copy operations relative to the solution time.

The CPU/GPGPU speedup of MILU0 and GLSPOLY simulations are shown graphically 293 on figure 3. The CPU/GPGPU speedup of MILU0 simulations are approximately 2 for sim-294 ulations with more than 3 million active model cells. The reduction in the CPU/GPGPU 295 speedup of MILU0 simulations between 1 and 3 million active model cells is a result of 296 the higher percentage of runtime spent transferring preconditioner data (r and z in algo-297 rithm 1) between the GPGPU and CPU during each linear iteration for application of the 298 MILU0 preconditioner. The CPU/GPGPU speedup of GLSPOLY preconditioner increases 299 to approximately 30 for simulations with more than 5 million active cells; the increase in the CPU/GPGPU speedup with increased problem size for the Jacobi preconditioner is 301 comparable to the GLSPOLY preconditioner (fig. 3b). 302

The amount of time applying the MILU0 and GLSPOLY preconditioners, calculating 303 matrix-vector products, axpy, all other vector operations (e.g., dot-product), and transferring data between the CPU and GPU for a select number of simulations are shown graphically 305 in figure 4. Matrix-vector operations account for approximately half of the time spent in 306 the UPCG solver for sequential CPU simulations using either the MILU0 or GLSPOLY 307 preconditioners. On the GPGPU, matrix-vector operations for the MILU0 and GLSPOLY 308 preconditioner are significantly reduced, largely as a result of the ability of the GPGPU to 300 apply massively parallel resources to perform BLAS operations. Analysis of operation exe-310 cution times indicates that the MILU0 speedup is notably less than the GLSPOLY speedup 311

because the time spent applying the MILU0 is essentially the same whether the GPGPU is used or not. This is because the application of the MILU0 preconditioner is always performed on the CPU. For the MILU0 preconditioner, all of the speedup occurs during the 314 conjugate gradient routine in the BLAS operations [matrix-vector multiplication and vector 315 operations (dot-products), which are carried out on the GPGPU after application of the 316 preconditioner. Furthermore, because of additional memory transfers between the CPU and 317 GPGPU when using the MILU0 preconditioner, the total time spent applying the precondi-318 tioner actually increases (fig. 4a and b). For the GLSPOLY preconditioner, solution on the 319 GPGPU reduces the time spent completing linear solver operations by more than 95% and 320 the time spent transferring data between the CPU and GPGPU is negligible. 321

Discussion

Although notable, CPU/GPGPU speedups summarized on **table 2** are not a fair measure of the speedups that would result from use of the GPGPU to solve a MODFLOW problem.

A more realistic comparison is the speedup of GPGPU simulations relative to sequential CPU simulations using the standard MODFLOW PCG solver with the MIC preconditioner (Hill 1990). PCG(MIC)/GPGPU speedups for the Jacobi, MILU0, and GLSPOLY preconditioners are summarized on **table 3**. PCG(MIC)/GPGPU speedups for the MILU0 and GLSPOLY preconditioners are shown graphically on **figure 5**.

PCG(MIC)/GPGPU speedups for the MILU0 preconditioner are comparable to CPU/GPGPU speedups; the similarity of PCG(MIC)/GPGPU and CPU/GPGPU speedups for the MILU0 preconditioner are a result of the similarity in time required to perform forward and backward substitutions during application of the preconditioner with the PCG and UPCG solvers, as the MIC is similar to MILU0. PCG(MIC)/GPGPU speedups for the Jacobi and GLSPOLY preconditioners range from less than 1.0 to more than 8.0, which are notably less than CPU/GPGPU speedups. Reduced PCG(MIC)/GPGPU speedups for the

Jacobi and GLSPOLY preconditioners relative to CPU/GPGPU speedups can be attributed to the general efficiency of the MODFLOW PCG solver that is a result of serial coding to reduce solver memory requirements. The relative increase in PCG(MIC)/GPGPU speedups 339 observed for larger problems with the Jacobi and GLSPOLY preconditioners is a result of the 340 reduced efficiency of the PCG solver with the MIC preconditioner as the number of model 341 layers increase (fig. 5b). 342 Parallel CPU simulations were run to compare speedups possible with GPGPUs to 343 speedups that could be realized on multi-core CPUs using the OpenMP programming paradigm. 344 The PCG solver parallelized by Dong and Li (2009) using OpenMP was not evaluated in 345 this study because we wanted to directly compare CPU, GPGPU, and parallel CPU run-346 times for the same solver. PCG(MIC)/UPCG-OpenMP speedups for the Jacobi, MILU0, 347 and GLSPOLY preconditioners using 4, 7, and 14 OpenMP threads are summarized on 348 table 4. PCG(MIC)/UPCG-OpenMP speedups for the Jacobi and GLSPOLY precondi-349 tioners are notably less than PCG(MIC)/GPGPU speedups and is expected because the 350 number of threads on the GPGPU is orders of magnitude greater than for parallel CPU 351 simulations. In some cases, PCG(MIC)/UPCG-OpenMP speedups are less than 1 as a result of the limited number of threads available and the numerical overhead associated with 353 managing OpenMP threads. For the MILU0 preconditioner, PCG(MIC)/UPCG-OpenMP 354 speedups (average speedup = 1.539) are comparable to PCG(MIC)/GPGPU speedups (average speedup = 1.447) and there is little benefit to using the GPGPU with the MILU0 356 preconditioner. PCG(MIC)/UPCG-OpenMP speedups for the MILU0 preconditioner with 357 7 OpenMP threads are shown graphically on figure 6. It should be noted that the Intel 358 Fortran compiler (version 12.1.2.278), with the highest-level optimization option (/O3 com-359 piler switch), was used to compile MODFLOW with the UPCG solver. The relatively small 360 PCG(MIC)/UPCG-OpenMP speedups observed with the UPCG solver compiled using the 361 Intel Fortran compiler is consistent with the observations of Dong and Li (2009). We ob-362 served similar PCG(MIC)/UPCG-OpenMP speedups with and without optimization of the 363

executable compiled using the Intel Fortran compiler.

Based on our results we believe we can offer the following suggestion regarding use of parallel strategies on GPGPUs and CPUs: (1) in cases where the GLSPOLY preconditioner 366 is adequate, solution on the GPGPU will result in significant speedup over serial and parallel 367 CPU solutions; (2) in some cases the use of the Jacobi preconditioner will result in a GPGPU 368 speedup that exceeds the speedup possible with other preconditioner options but this will 369 be the exception rather than the rule and only applicable to select problems (and likely 370 very simple problems); (3) in cases where a stronger preconditioner than the GLSPOLY 371 preconditioner is required, the parallel CPU version of the MILU0 preconditioner will result 372 in the largest speedup; and (4) in cases with smooth, low-frequency error components a 373 completely different solver, such as the LMG or GMG solver, may be needed (see Mehl and 374 Hill 2001). The effectiveness of a preconditioner will be based on the distribution of the 375 eigenvalues of the preconditioned matrix. For some problems the eigenvalues of the Jacobi 376 and/or GLSPOLY preconditioned matrices will be sufficiently clustered to allow a significant 377 reduction in the number of iterations required to achieve convergence. For other problems, a 378 stronger incomplete factorization preconditioner will be needed to cluster the eigenvalues of the preconditioner matrix. In general for a MODFLOW application, it becomes more difficult for a preconditioner to cluster eigenvalues as the smoothness of the hydraulic conductivity field decreases. So it would be expected that the effectiveness of Jacobi and GLSPOLY preconditioners would decrease as the variance of the hydraulic conductivity field increases. For the test cases we evaluated, we found that the Jacobi and GLSPOLY preconditioners were 384 adequate for hydraulic conductivity fields containing values spanning 3 orders of magnitude. 385 The effectiveness of the Jacobi preconditioner was diminished (that is, required additional 386 iterations) for hydraulic conductivity fields containing values spanning 5 orders of magnitude 387 (results not shown). We were able to satisfy convergence criteria for all of the alternative 388 problems evaluated because of the large number of iterations that were allowed (as many as 389 50,000 inner iterations). 390

Conclusions

The PCG algorithm was implemented for use on GPGPUs using the NVIDIA CUDA API. 392 The availability of this API makes it relatively simple to develop parallel GPGPU code. 393 The fork-join parallel model, which uses multiple threads in parallel sections, is used to 394 parallelize code on GPGPUs. Unlike fork-join approaches used on CPUs (OpenMP), which 395 have thread limits determined by the number of CPUs and cores per CPU, GPGPUs have 396 the capability of using thousands to tens of thousands of threads concurrently in parallel 397 sections. The number of concurrent threads that can be used on GPGPUs makes them ideal 398 for parallelization of simultaneous solutions of systems of linear equations like those solved by MODFLOW. The key to successful parallelization on GPGPUs is to (1) use numerical approaches that are highly parallelizable and (2) reduce the need for memory transfers 401 between the CPU and GPGPU as much as possible. 402

The UPCG solver was developed to use the PCG algorithm on GPGPUs and includes
Jacobi, ILU0, MILU0, and GLSPOLY preconditioners. An unstructured CSR format was
used in the UPCG solver to facilitate use of the CUBLAS library. The UPCG solver also
includes options for running sequential and parallel simulations on the CPU. Parallel CPU
simulations are executed using the OpenMP programming paradigm.

A number of test problems were evaluated and indicate that it is possible to realize no-408 table speedup through use of GPGPUs with MODFLOW. CPU/GPGPU speedups ranging 409 from 1.5 to 35 were observed for the Jacobi, MILUO, and GLSPOLY preconditioners when 410 GPGPU runtimes were compared to CPU runtimes for the same preconditioner. Exceptions 411 to notable CPU/GPGPU speedups were observed for the smallest problems where CPU-412 GPGPU memory transfer times were significant compared to solution time. CPU/GPGPU 413 speedups with the MILU0 preconditioner was the smallest of all of the preconditioners (rang-414 ing from 0.99 to 1.936) because of the additional CPU-GPGPU memory transfers required 415 during each inner (linear) iteration to apply the preconditioner. 416

Speedups calculated using GPGPU runtimes and CPU runtimes for the same solver are

not fair measures of the benefits of using GPGPUs to solve the groundwater flow equation
because of the efficiency of the standard MODFLOW PCG solver with the MIC preconditioner. PCG(MIC)/GPGPU speedups are smaller than speedups calculated using sequential CPU runtimes for the UPCG solver. Use of GPGPUs with the UPCG solver and the
GLSPOLY preconditioner can result in PCG(MIC)/GPGPU speedups as large as 8 for large
multi-layer models when compared to the standard MODFLOW PCG solver with the MIC
preconditioner. For certain problems, the Jacobi preconditioner is adequate and has similar
PCG(MIC)/GPGPU speedups.

When compared to parallel CPU solutions, speedups for GPGPU solutions using the 426 UPCG solver with the Jacobi and GLSPOLY preconditioners are significantly better. The 427 primary reason for the effectiveness of parallel GPGPU solutions is the number of cores 428 available on GPGPUs relative to the number available on CPUs. For problems where the 420 MILU0 preconditioner is needed there is no real benefit to using the GPGPU because of the 430 required additional CPU-GPGPU memory transfers – for these cases parallel CPU solution 431 would be adequate. Improved approaches for parallelization of incomplete factorization 432 preconditioners is an active area of research (for example see, Li and Saad 2010; Naumov 2011; Hwang 2012). For example, Naumov (2011) was able to achieve an average speedup of 2 using a data-dependency graphing approach. Therefore, it is expected that additional 435 research will improve the speedup possible with incomplete factorization preconditioners and ultimately the effectiveness of parallel solvers for MODFLOW and other numerical 437 simulators. 438

In summary, use of GPGPU results in significant speedups when the Jacobi and GLSPOLY preconditioners are capable of reducing the total number of inner (linear) iterations required to achieve specified convergence criteria. The benefits of using the GPGPU increases as the problem size increases. We suspect there are some problems that will require stronger preconditioners than the Jacobi and GLSPOLY preconditioners. For these problems we would suggest the parallel CPU solution with the MILUO preconditioner. As a result, it seems

use of hardware having multi-core CPUs and one or more GPGPUs is the most effective strategy for running the range of possible MODFLOW [including MODFLOW variants such as MODFLOW-FMP2 (Schmid and Hanson 2009)] simulations in parallel.

In this study, problem size was limited by the RAM available on the GPGPU. Larger 448 problems could be solved with GPGPUs having more RAM or extending the UPCG solver 449 to allow use of multiple GPGPUs. The UPCG solver is designed to solve square, symmetric, 450 positive-definite coefficient matrices. Modification of the UPCG solver to allow solution of 451 nonsymmetric matrices, using the BiConjugate Gradient Stabilized method or other similar 452 method (Barrett et al. 1994), would permit use of the UPCG solver with MODFLOW-453 NWT (Niswonger et al. 2011), MT3DMS (Zheng and Wang 1999), SEAWAT (Langevin et 454 al. 2007), or the SWR1 Process for MODFLOW-2005 and MODFLOW-NWT (Hughes et 455 al. 2012). 456

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How to Obtain the Software

Source code for MODFLOW (MODFLOW-2005 version) with the UPCG solver is available at https://github.com/jdhughes-usgs/modflow-2005-upcg. Development and compilation of CUDA and CUBLAS functions requires installation of the CUDA toolkit which includes the necessary CUDA drivers. NVIDIA also provides GPGPU code samples in the CUDA software development kit (SDK). Current versions of each of these are available free of charge from NVIDIA at http://www.nvidia.com/content/cuda/cuda-downloads.html.

A 64-bit version of the MODFLOW-2005 executable with the UPCG solver and the linked OpenMP dynamic-link library (DLL) for the Windows 7 operating system and the Tesla C2050 GPGPU is also available at https://github.com/jdhughes-usgs/modflow-2005-upcg and only requires installation of the CUDA drivers, which are also available as a stand-472 alone installation from NVIDIA, and a GPGPU with NVIDIA Compute Capability 2.0 or 473 This executable was linked against version 4.1.28 of the 64-bit CUDA toolkit. 474 It is possible that the software may need to be modified for application of the code on 475 GPGPU models other than the Tesla C2050. And finally, UPCG solver input instruc-476 tions and python scripts used to create the MODFLOW datasets evaluated using the stan-477 dard PCG solver with the MIC preconditioner and the UPCG solver are also available at 478 https://github.com/jdhughes-usgs/modflow-2005-upcg. 470 The USGS provides no warranty, expressed or implied, as to the correctness of the fur-480 nished software or the suitability for any purpose. The software has been tested, but as with 481 any complex software, there could be undetected errors. Users who find errors are requested 482 to report them to the USGS. References to non-USGS products, trade names, and (or) 483 services are provided for information purposes only and do not constitute endorsement or warranty, express or implied, by the USGS, U.S. Department of Interior, or U.S. Government, as to their suitability, content, usefulness, functioning, completeness, or accuracy.

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Box 1

Developing Software for GPGPUs

To use GPGPUs, specialized software must be developed to use a precompiled set of functions and routines which serve as a communication mechanism between a CPU and one or more GPGPU and pass instructions to the GPGPU. These precompiled functions and routines are typically bundled into a code library that is accessed using a application programming interface (API).

Kernels are blocks of code which are executed only on the GPGPU. When the code is compiled, the compiler is instructed to use the API functions and routines to resolve the kernel block of code into GPGPU instructions. The kernels executed by the UPCG solver on the GPGPU are the CUDA-enabled BLAS operations in the preconditioned conjugate gradient algorithm.

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Box 2

NVIDIA GPGPU Architecture and Kernel Execution

A GPGPU is a set of streaming multiprocessors (SM), each having many CUDA cores (CC); each SM is capable of executing many threads simultaneously. This nested architecture gives rises to the massively parallel capability of GPGPUs.

Each kernel launches a CUDA grid, which is composed of one or more blocks of grouped threads. Threads within the same block can share certain types of physical memory on the GPGPU. The number of blocks in a grid is determined by the size of the kernel data being processed or the number of SM. The total number of threads in a grid is equal to the number of threads per block times the number of blocks. CCs on each SM can run one or more blocks but blocks are allocated to a single CC. Threads within a block are further subdivided into warps for processing; a warp is the maximum number of threads that are managed and processed simultaneously within each block. Multiple warps execute one after another to complete block processing of the kernel. GPGPU architecture and kernel execution are shown graphically in figure 1.

The Tesla C2050 used in this study has the following specifications: SMs = 14, CC per SM = 32, threads per block = 1,024, and threads per warp = 32. The multi-threaded instruction unit on each of the 14 Tesla C2050 SMs can run 48 warps concurrently, yielding a total of 21,504 concurrent threads (14 SMs \times 48 warps per SM \times 32 threads per warp).

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Table 1: Convergence summary for simulations using the UPCG solver with the Jacobi, MILU0, and GLSPOLY preconditioners, the PCG solver with the MIC preconditioner, and the GMG solver with the ILU0 preconditioner. The total number of outer and inner iterations are shown (outer/inner). Shaded cells indicate simulations that did not converge within 50 outer iterations requiring as much as 1,000 inner iterations.

	Convergence History				
$Columns \times Rows \times Layers$	Jacobi	MILU0	GLSPOLY	MIC	GMG
$200 \times 200 \times 1$	5/955	6/136	6/130	6/140	5/7
$500 \times 500 \times 1$	6/2629	7/298	7/352	7/312	5/9
$1000 \times 1000 \times 1$	8/4624	8/547	7/765	9/574	6/10
$2000 \times 2000 \times 1$	21/17862	8/980	8/1752	8/1022	7/14
$4000 \times 4000 \times 1$	50/50000	9/1758	9/3257	9/1859	8/16
$200 \times 200 \times 2$	5/811	6/145	5/123	6/151	5/7
$500 \times 500 \times 2$	5/2073	6/315	5/276	6/334	7/12
$1000 \times 1000 \times 2$	6/4102	7/562	6/633	7/597	8/16
$2000 \times 2000 \times 2$	17/15342	7/864	5/1363	7/902	20/33
$200 \times 200 \times 3$	5/788	5/154	5/124	6/167	5/6
$500 \times 500 \times 3$	5/1967	5/319	5/261	5/335	6/11
$1000 \times 1000 \times 3$	6/4059	6/633	5/637	7/685	7/14
$2000 \times 2000 \times 3$	16/14848	6/1003	5/1359	6/1069	23/33
$200 \times 200 \times 10$	5/955	6/273	5/164	6/291	5/7
$500 \times 500 \times 10$	5/1908	5/512	5/275	5/546	6/9
$1000 \times 1000 \times 10$	6/3913	6/955	5/521	7/1014	7/13

Table 2: Speedup of UPCG solver GPGPU simulations relative to CPU simulations for the same UPCG preconditioner. Speedup values in shaded cells indicate simulations that did not converge within 50 outer iterations requiring as much as 1,000 inner iterations.

	Speedup			
$Columns \times Rows \times Layers$	Jacobi	MILU0	GLSPOLY	
$200 \times 200 \times 1$	1.513	0.990	2.972	
$500 \times 500 \times 1$	9.536	1.699	16.315	
$1000 \times 1000 \times 1$	18.871	1.404	26.786	
$2000 \times 2000 \times 1$	24.453	1.938	33.615	
$4000 \times 4000 \times 1$	26.918	1.936	35.154	
$200 \times 200 \times 2$	3.234	1.517	6.146	
$500 \times 500 \times 2$	13.420	1.742	18.665	
$1000 \times 1000 \times 2$	19.877	1.322	25.420	
$2000 \times 2000 \times 2$	23.871	1.861	29.516	
$200 \times 200 \times 3$	5.234	1.517	9.231	
$500 \times 500 \times 3$	15.848	1.769	20.843	
$1000 \times 1000 \times 3$	22.444	1.265	27.658	
$2000 \times 2000 \times 3$	25.171	1.870	30.760	
$200 \times 200 \times 10$	11.552	1.715	17.564	
$500 \times 500 \times 10$	20.806	1.833	25.826	
$1000 \times 1000 \times 10$	24.981	1.889	29.888	

Table 3: Speedup of UPCG solver GPGPU simulations relative to simulations performed using the PCG solver with the modified incomplete Cholesky (MIC) preconditioner. CPU times for the PCG solver with the MIC preconditioner are in seconds. Speedup values in in shaded cells indicate simulations that did not converge within 50 outer iterations requiring as much as 1,000 inner iterations.

	CPU Time	Speedup		
$Columns \times Rows \times Layers$	MIC	Jacobi	MILU0	GLSPOLY
$200 \times 200 \times 1$	0.6826875	0.487	1.101	0.841
$500 \times 500 \times 1$	10.27194	1.675	1.543	2.294
$1000 \times 1000 \times 1$	75.64222	3.241	1.239	2.957
$2000 \times 2000 \times 1$	536.2608	1.891	1.438	2.754
$4000 \times 4000 \times 1$	3891.683	1.357	1.696	2.839
$200 \times 200 \times 2$	1.683125	1.081	1.330	1.633
$500 \times 500 \times 2$	24.66269	3.156	1.534	3.497
$1000 \times 1000 \times 2$	175.7042	4.111	1.156	3.532
$2000 \times 2000 \times 2$	1058.137	1.967	1.590	2.837
$200 \times 200 \times 3$	3.040594	1.875	1.487	2.349
$500 \times 500 \times 3$	38.59184	3.908	1.530	4.075
$1000 \times 1000 \times 3$	315.6253	5.105	1.130	4.428
$2000 \times 2000 \times 3$	1962.365	2.560	1.634	3.562
$200 \times 200 \times 10$	18.50184	5.344	1.524	4.921
$500 \times 500 \times 10$	218.9169	8.683	1.598	7.643
$1000 \times 1000 \times 10$	1621.158	9.299	1.621	8.633

Table 4: Speedup of UPCG solver OpenMP simulations, with 4, 7, and 14 threads, relative to simulations performed using the PCG solver with the modified incomplete Cholesky (MIC) preconditioner. Speedup values in in shaded cells indicate simulations that did not converge within 50 outer iterations requiring as much as 1,000 inner iterations.

	Speedup – 4 / 7 /14 Threads			
$Columns \times Rows \times Layers$	Jacobi	MILU0	GLSPOLY	
$200 \times 200 \times 1$	1.166/0.614/0.614	2.446/1.511/1.423	1.185/0.779/1.241	
$500 \times 500 \times 1$	0.447/0.332/0.357	1.637/1.197/1.164	0.571/0.364/0.535	
$1000 \times 1000 \times 1$	0.409/0.419/0.359	1.488/1.463/1.194	0.313/0.323/0.309	
$2000 \times 2000 \times 1$	0.185/0.182/0.151	1.691/1.622/1.286	0.225/0.272/0.198	
$4000 \times 4000 \times 1$	0.111/0.099/0.108	1.619/1.523/1.670	0.222/0.241/0.245	
$200 \times 200 \times 2$	1.113/1.090/1.004	1.954/2.258/1.567	1.171/1.147/1.626	
$500 \times 500 \times 2$	0.536/0.567/0.460	1.500/1.521/1.151	0.525/0.625/0.556	
$1000 \times 1000 \times 2$	0.527/0.472/0.411	1.543/1.474/1.227	0.396/0.295/0.335	
$2000 \times 2000 \times 2$	0.211/0.198/0.168	1.401/1.693/1.418	0.237/0.313/0.244	
$200 \times 200 \times 3$	0.872/1.067/0.897	1.433/1.901/1.300	0.827/1.080/1.346	
$500 \times 500 \times 3$	0.577/0.482/0.527	1.444/1.417/1.328	0.548/0.579/0.598	
$1000 \times 1000 \times 3$	0.593/0.562/0.479	1.519/1.590/1.377	0.389/0.340/0.385	
$2000 \times 2000 \times 3$	0.245/0.246/0.215	1.746/1.478/1.544	0.313/0.286/0.295	
$200 \times 200 \times 10$	1.066/1.059/1.215	1.503/1.574/1.426	0.858/0.899/1.186	
$500 \times 500 \times 10$	0.970/1.014/1.019	1.563/1.604/1.400	0.780/0.799/0.913	
$1000 \times 1000 \times 10$	0.835/0.968/0.928	1.720/1.734/1.651	0.815/0.798/0.914	

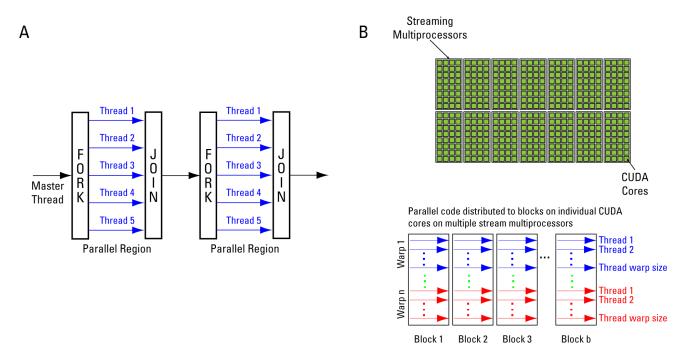


Figure 1: (A) Fork-join parallel model. The master thread executes sequential operations and initiates thread forks used in parallel regions. Adapted from Dong and Li (2009). (B) GPGPU architecture showing the relation of streaming multiprocessors and CUDA cores. The fork-join parallel model is applied to blocks of code being executed by thread processing units on multiple streaming multiprocessors.

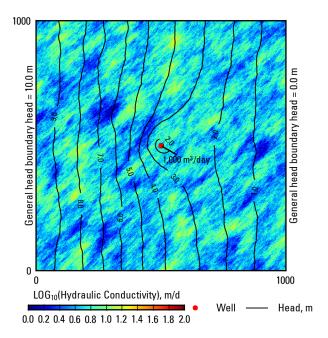


Figure 2: Model domain showing the distribution of hydraulic conductivity and boundary conditions applied to a hypothetical unconfined aquifer. A total of $1{,}000~\mathrm{m}^3/\mathrm{day}$ are withdrawn from 4 pumping wells. Steady-state groundwater head contours (1 m contour interval) are also shown. Note the effect that groundwater withdrawals and hydraulic conductivity are having on simulated groundwater heads.

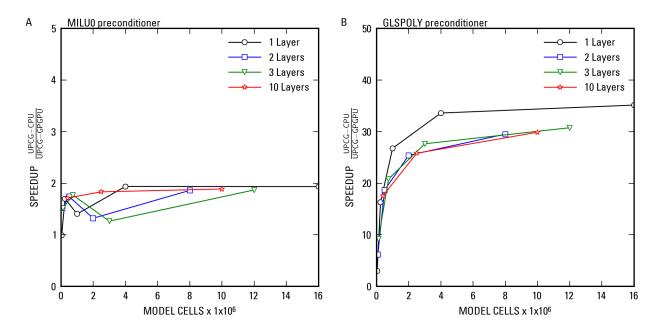


Figure 3: Speedup of UPCG solver GPGPU simulations with the (A) MILU0 and (B) GLSPOLY preconditioners relative to sequential UPCG solver simulations executed on the CPU. Note the different scales used for MILU0 and GLSPOLY speedup.

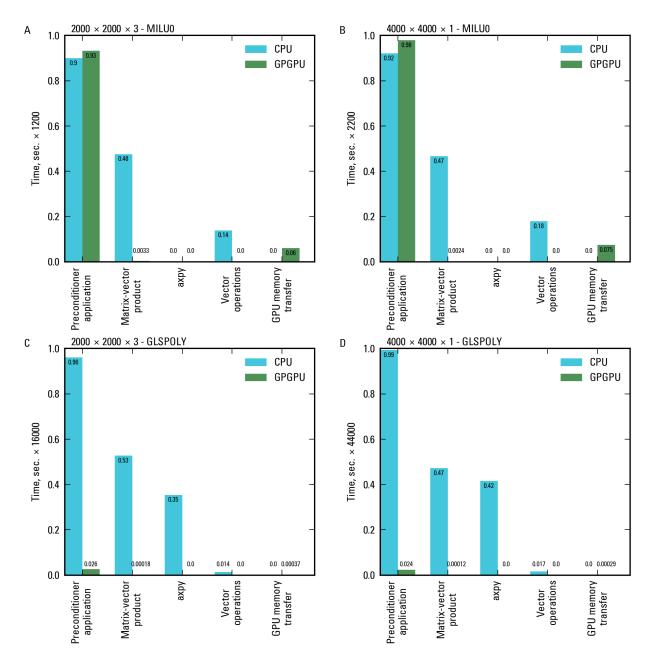


Figure 4: Time, in seconds, spent applying the preconditioner, calculating matrix-vector products, calculating axpy, calculating all other vector operations, and transferring data between the CPU and GPGPU for (A) $2,000 \times 2,000 \times 3$ problem using the MILU0 preconditioner, (B) $4,000 \times 4,000 \times 1$ problem using the MILU0 preconditioner, (C) $2,000 \times 2,000 \times 3$ problem using the GLSPOLY preconditioner, and (D) $4,000 \times 4,000 \times 1$ problem using the GLSPOLY preconditioner. Note operation execution times have been normalized using the maximum preconditioner application time for each problem to facilitate comparison of different model runs.

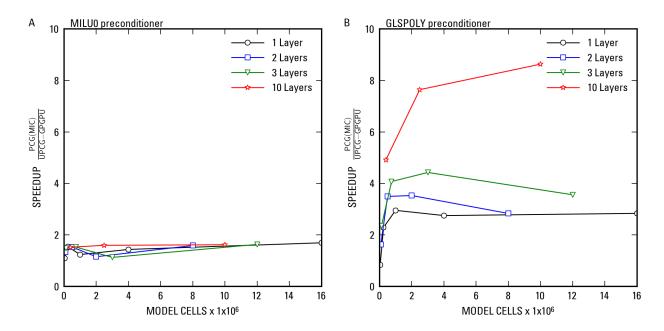


Figure 5: Speedup of UPCG solver GPGPU simulations with the (A) MILU0 and (B) GLSPOLY preconditioners relative to simulations performed using the PCG solver with the modified incomplete Cholesky (MIC) preconditioner.

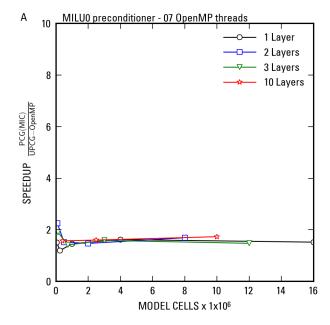


Figure 6: Speedup of parallel CPU simulations using the UPCG solver with the MILU0 preconditioner and 7 threads relative to simulations performed using the PCG solver with the modified incomplete Cholesky (MIC) preconditioner.