



PECOS

Predictive Engineering and Computational Sciences

MASA: A Tool for the Verification of Scientific Software

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Outline

This talk is online:

<https://github.com/manufactured-solutions/presentations/>

Itinerary

- Motivation for Verification
- Introduction to the Method of Manufactured Solutions
- Creating Manufactured Solutions (**is hard**)
- The MASA Library

Verification Failure Case Study: London Whale

JP Morgan's synthetic credit portfolio

- Developed by “quantitative expert, mathematician and model developer”
- “The model operated through a series of Excel spreadsheets, which had to be completed manually, by a process of copying and pasting data from one spreadsheet to another”
- Bank declared **6 billion in losses and another 600 million in fines.**

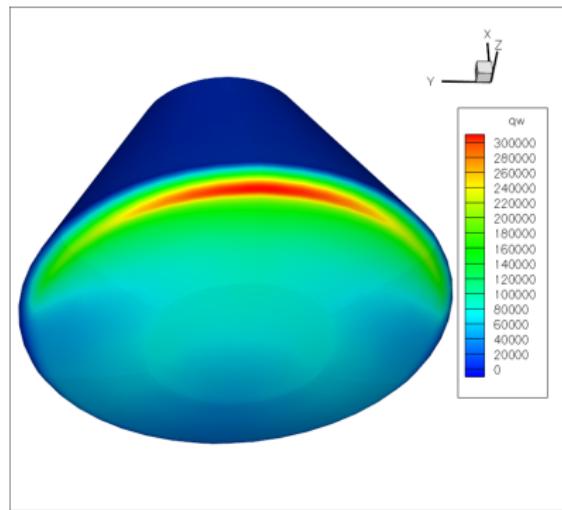
What went wrong?

- After subtracting the old rate from the new rate, the spreadsheet divided by their sum instead of their average
- This error likely had the effect of muting volatility by a factor of two!!

Scientific and Numerical Computing

Simulations have a broad range of applicability

- Computer aided design of Boeing 787
- Global warming
- Earthquake, hurricane, storm surge prediction
- Human treatment and drug discovery



What is verification?

Reality



Mathematical Model

$$\frac{d^2x(t)}{dt^2} = \frac{F}{M}$$



Numerical Representation

$$\frac{d^2x}{dt^2} = f''(t) \approx \frac{f(t+h) - 2f(t) + f(t-h)}{h^2} + O(h^2)$$

Verification

Verification of Scientific Software

- Verification ensures that the outputs of a computation accurately reflect the solution of the mathematical models.

Code Verification

- Ensuring that the code used in the simulation correctly implements the intended numerical discretization of the model.
 - ▶ This concept is **not** unique to Scientific Software

What really are we asking?

- Are the errors from the numerical discretization sufficiently small?
- Is the convergence rate consistent with the numerical scheme?

Solution Verification Methods

Method of Exact Solutions

- Numerically solve the governing equations for which the solution can be determined analytically.

Method of Manufactured Solutions

- Often, analytical solutions either:
 - ▶ Do not exist (Navier-Stokes)
 - ▶ Do not fully exercise equations (e.g. a symmetric solution, nonlinearities)
- Alleviate this using Method of Manufactured Solutions (MMS)
 - ▶ Simply put, we “create” our own solutions

Manufactured solution to Laplace's Equation

Laplace's Equation:

$$\nabla^2 \phi = 0$$

In two dimensions:

$$\frac{\partial^2 \phi}{\partial x^2} + \frac{\partial^2 \phi}{\partial y^2} = 0$$

“Manufacture” a solution, with two constants:

$$\phi(x, y) = (\textcolor{red}{Ly} - y)^2(\textcolor{red}{Ly} + y)^2 + (\textcolor{red}{Lx} - x)^2(\textcolor{red}{Lx} + x)^2$$

Calculating the Source Term

We insert our manufactured solution back into the governing equations:

$$\frac{\partial^2((Lx - x)^2(Lx + x)^2)}{\partial x^2} + \frac{\partial^2((Ly - y)^2(Ly + y)^2)}{\partial y^2} = 0$$

$$\begin{aligned} &= 2(Lx - x)^2 - 8(Lx - x)(Lx + x) + 2(Lx + x)^2 \\ &+ 2(Ly - y)^2 - 8(Ly - y)(Ly + y) + 2(Ly + y)^2 \\ &\neq 0 \end{aligned}$$

This does not satisfy Laplace's Equation!

To balance the equation, add the residual to the RHS as a source term.

Example Verification Use Case

To solve Laplace's Equation numerically, we need a discretization scheme.

Let's use a 2nd order finite central difference:

$$\phi_i'' \approx \frac{\phi_{i+1} - 2\phi_i + \phi_{i-1}}{h^2} + O(h^2)$$

This requires solving an implicit system of equations:

$$A\vec{\phi} = \textcolor{red}{f}$$

You can use your favorite linear solver (e.g. PETSc) to solve the system.

Problem: Solve 2D Laplacian using Finite-Differencing

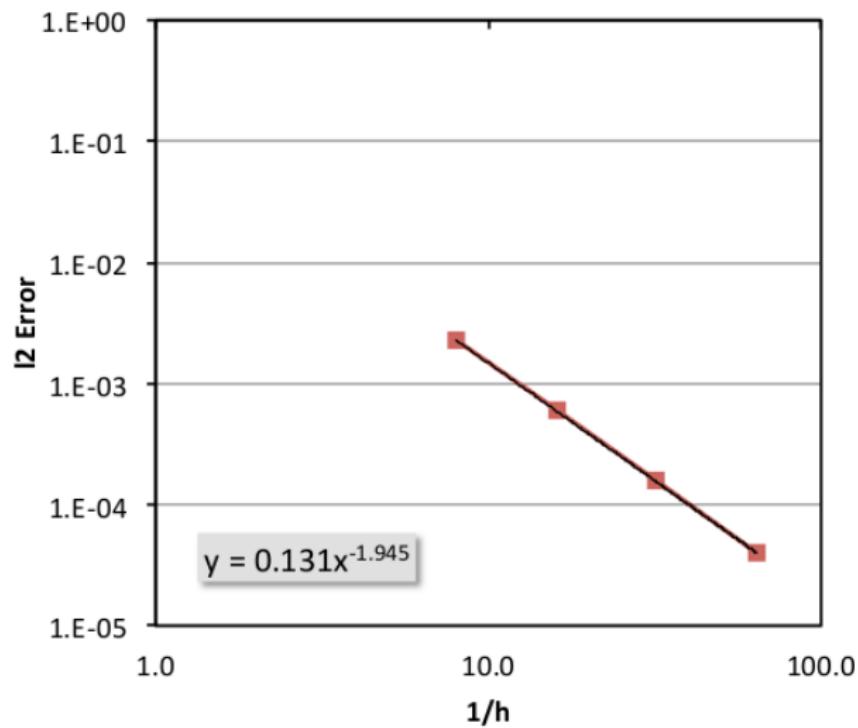
Outline

- *Goal:* Write a program in Python
- *Inputs:*
 - ▶ # of points in one direction (*npts*)
 - ▶ the physical dimension of one side (L_x , L_y)
- *Output:* l_2 error between your numerical solution and an exact solution derived from a manufactured solution

$$l_2 = \sqrt{\frac{\sum_{i=1}^N (\phi_i - \phi_i^{\text{exact}})^2}{N}}$$

- *Runs:* Run your snazzy code for $\text{npts} = 5, 9, 17$, and 33 and plot l_2 norm as a function of $1/h$ where $h = \text{length}/(\text{npts} - 1)$

Example Results: What we're hoping for 2nd Order Central Finite-difference Scheme



Useful for Detecting (Subtle) Bugs

Verification Failure

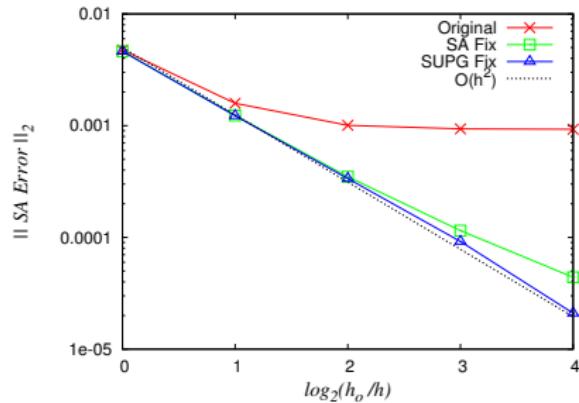
- FANS, Spalart-Allmaras

- Derivative:

$$\frac{d(sa)}{dx} = \frac{1}{\rho} * \left(\frac{d(\rho * sa)}{dx} - sa \frac{d\rho}{dx} \right)$$

- In code:

$$\frac{d(sa)}{dx} = \frac{1}{\rho} * \frac{d(\rho * sa)}{dx} - sa \frac{d\rho}{dx}$$



A Real Example

MMS Creation Process

- Start by “manufacturing” a suitable closed-form exact solution
- For example, the 10 parameter trigonometric solution of the form:
(Roy, 2002)

$$\hat{u}(x, y, z, t) = \hat{u}_0 + \hat{u}_x f_s\left(\frac{a_{\hat{u}x}\pi x}{L}\right) + \hat{u}_y f_s\left(\frac{a_{\hat{u}y}\pi y}{L}\right) + \\ + \hat{u}_z f_s\left(\frac{a_{\hat{u}z}\pi z}{L}\right) + \hat{u}_t f_s\left(\frac{a_{\hat{u}t}\pi t}{L}\right)$$

- Apply this solution to equations of interest, solve for source terms (residual)

Accomplished using symbolic manipulation SymPy, Maple, Mathematica, Macsyma, etc.

Maple MMS: 3D Navier-Stokes Energy Term

$$\begin{aligned}
Qe = & - \frac{a_{px}\pi p_x}{L} \frac{\gamma}{\gamma - 1} \sin\left(\frac{a_{px}\pi x}{L}\right) \left[u_0 + u_x \sin\left(\frac{a_{ux}\pi x}{L}\right) + u_y \cos\left(\frac{a_{uy}\pi y}{L}\right) + u_z \cos\left(\frac{a_{uz}\pi z}{L}\right) \right] + \\
& + \frac{a_{py}\pi p_y}{L} \frac{\gamma}{\gamma - 1} \cos\left(\frac{a_{py}\pi y}{L}\right) \left[v_0 + v_x \cos\left(\frac{a_{vx}\pi x}{L}\right) + v_y \sin\left(\frac{a_{vy}\pi y}{L}\right) + v_z \sin\left(\frac{a_{vz}\pi z}{L}\right) \right] + \\
& - \frac{a_{pz}\pi p_z}{L} \frac{\gamma}{\gamma - 1} \sin\left(\frac{a_{pz}\pi z}{L}\right) \left[w_0 + w_x \sin\left(\frac{a_{wx}\pi x}{L}\right) + w_y \sin\left(\frac{a_{wy}\pi y}{L}\right) + w_z \cos\left(\frac{a_{wz}\pi z}{L}\right) \right] + \\
& + \frac{a_{px}\pi p_x}{2L} \cos\left(\frac{a_{px}\pi x}{L}\right) \left[u_0 + u_x \sin\left(\frac{a_{ux}\pi x}{L}\right) + u_y \cos\left(\frac{a_{uy}\pi y}{L}\right) + u_z \cos\left(\frac{a_{uz}\pi z}{L}\right) \right] \left[\left(u_0 + u_x \sin\left(\frac{a_{ux}\pi x}{L}\right) + u_y \cos\left(\frac{a_{uy}\pi y}{L}\right) + u_z \cos\left(\frac{a_{uz}\pi z}{L}\right) \right)^2 + \right. \\
& \quad \left. + \left[w_0 + w_x \sin\left(\frac{a_{wx}\pi x}{L}\right) + w_y \sin\left(\frac{a_{wy}\pi y}{L}\right) + w_z \cos\left(\frac{a_{wz}\pi z}{L}\right) \right]^2 + \left[v_0 + v_x \cos\left(\frac{a_{vx}\pi x}{L}\right) + v_y \sin\left(\frac{a_{vy}\pi y}{L}\right) + v_z \sin\left(\frac{a_{vz}\pi z}{L}\right) \right]^2 \right] + \\
& - \frac{a_{py}\pi p_y}{2L} \sin\left(\frac{a_{py}\pi y}{L}\right) \left[v_0 + v_x \cos\left(\frac{a_{vx}\pi x}{L}\right) + v_y \sin\left(\frac{a_{vy}\pi y}{L}\right) + v_z \sin\left(\frac{a_{vz}\pi z}{L}\right) \right] \left[\left(u_0 + u_x \sin\left(\frac{a_{ux}\pi x}{L}\right) + u_y \cos\left(\frac{a_{uy}\pi y}{L}\right) + u_z \cos\left(\frac{a_{uz}\pi z}{L}\right) \right)^2 + \right. \\
& \quad \left. + \left[w_0 + w_x \sin\left(\frac{a_{wx}\pi x}{L}\right) + w_y \sin\left(\frac{a_{wy}\pi y}{L}\right) + w_z \cos\left(\frac{a_{wz}\pi z}{L}\right) \right]^2 + \left[v_0 + v_x \cos\left(\frac{a_{vx}\pi x}{L}\right) + v_y \sin\left(\frac{a_{vy}\pi y}{L}\right) + v_z \sin\left(\frac{a_{vz}\pi z}{L}\right) \right]^2 \right] + \\
& + \frac{a_{pz}\pi p_z}{2L} \cos\left(\frac{a_{pz}\pi z}{L}\right) \left[w_0 + w_x \sin\left(\frac{a_{wx}\pi x}{L}\right) + w_y \sin\left(\frac{a_{wy}\pi y}{L}\right) + w_z \cos\left(\frac{a_{wz}\pi z}{L}\right) \right] \left[\left(u_0 + u_x \sin\left(\frac{a_{ux}\pi x}{L}\right) + u_y \cos\left(\frac{a_{uy}\pi y}{L}\right) + u_z \cos\left(\frac{a_{uz}\pi z}{L}\right) \right)^2 + \right. \\
& \quad \left. + \left[w_0 + w_x \sin\left(\frac{a_{wx}\pi x}{L}\right) + w_y \sin\left(\frac{a_{wy}\pi y}{L}\right) + w_z \cos\left(\frac{a_{wz}\pi z}{L}\right) \right]^2 + \left[v_0 + v_x \cos\left(\frac{a_{vx}\pi x}{L}\right) + v_y \sin\left(\frac{a_{vy}\pi y}{L}\right) + v_z \sin\left(\frac{a_{vz}\pi z}{L}\right) \right]^2 \right] + \\
& + \frac{a_{ux}\pi u_x}{2L} \cos\left(\frac{a_{ux}\pi x}{L}\right) \left(\left[\left(u_0 + w_x \sin\left(\frac{a_{wx}\pi x}{L}\right) + w_y \sin\left(\frac{a_{wy}\pi y}{L}\right) + w_z \cos\left(\frac{a_{wz}\pi z}{L}\right) \right)^2 + \left[v_0 + v_x \cos\left(\frac{a_{vx}\pi x}{L}\right) + v_y \sin\left(\frac{a_{vy}\pi y}{L}\right) + v_z \sin\left(\frac{a_{vz}\pi z}{L}\right) \right]^2 \right. \right. + \\
& \quad \left. \left. + 3 \left[u_0 + u_x \sin\left(\frac{a_{ux}\pi x}{L}\right) + u_y \cos\left(\frac{a_{uy}\pi y}{L}\right) + u_z \cos\left(\frac{a_{uz}\pi z}{L}\right) \right]^2 \right] \left[\rho_0 + \rho_x \sin\left(\frac{a_{px}\pi x}{L}\right) + \rho_y \cos\left(\frac{a_{py}\pi y}{L}\right) + \rho_z \sin\left(\frac{a_{pz}\pi z}{L}\right) \right] + \right. \\
& \quad \left. + \left[p_0 + p_x \cos\left(\frac{a_{px}\pi x}{L}\right) + p_y \sin\left(\frac{a_{py}\pi y}{L}\right) + p_z \cos\left(\frac{a_{pz}\pi z}{L}\right) \right] \frac{2\gamma}{(\gamma - 1)} \right) + \\
& - \frac{a_{uy}\pi u_y}{L} \sin\left(\frac{a_{uy}\pi y}{L}\right) \left[v_0 + v_x \cos\left(\frac{a_{vx}\pi x}{L}\right) + v_y \sin\left(\frac{a_{vy}\pi y}{L}\right) + v_z \sin\left(\frac{a_{vz}\pi z}{L}\right) \right] \left[\rho_0 + \rho_x \sin\left(\frac{a_{px}\pi x}{L}\right) + \rho_y \cos\left(\frac{a_{py}\pi y}{L}\right) + \rho_z \sin\left(\frac{a_{pz}\pi z}{L}\right) \right] \cdot \\
& \quad \cdot \left[u_0 + u_x \sin\left(\frac{a_{ux}\pi x}{L}\right) + u_y \cos\left(\frac{a_{uy}\pi y}{L}\right) + u_z \cos\left(\frac{a_{uz}\pi z}{L}\right) \right] + \\
& - \frac{a_{uz}\pi u_z}{L} \sin\left(\frac{a_{uz}\pi z}{L}\right) \left[w_0 + w_x \sin\left(\frac{a_{wx}\pi x}{L}\right) + w_y \sin\left(\frac{a_{wy}\pi y}{L}\right) + w_z \cos\left(\frac{a_{wz}\pi z}{L}\right) \right] \left[\rho_0 + \rho_x \sin\left(\frac{a_{px}\pi x}{L}\right) + \rho_y \cos\left(\frac{a_{py}\pi y}{L}\right) + \rho_z \sin\left(\frac{a_{pz}\pi z}{L}\right) \right] \cdot \\
& \quad \cdot \left[u_0 + u_x \sin\left(\frac{a_{ux}\pi x}{L}\right) + u_y \cos\left(\frac{a_{uy}\pi y}{L}\right) + u_z \cos\left(\frac{a_{uz}\pi z}{L}\right) \right] +
\end{aligned}$$

But wait, there's more!

$$\begin{aligned}
& - \frac{24\mu_{123}a_1^2\pi^2k^2b_1\mu_{123}\cos\left(\frac{a_1\pi x}{L}\right)\sin\left(\frac{b_1\pi x}{L}\right)}{L^2R\left[\mu_{123}+\mu_3\sin\left(\frac{a_1\pi x}{L}\right)+\mu_3\cos\left(\frac{b_1\pi x}{L}\right)+\mu_1\sin\left(\frac{(a_1+b_1)\pi x}{L}\right)\right]^3} \\
& - \frac{24\mu_{123}a_1^2\pi^2k^2b_1\mu_{123}\cos\left(\frac{a_1\pi x}{L}\right)\sin\left(\frac{b_1\pi x}{L}\right)}{L^2R\left[\mu_{123}+\mu_3\sin\left(\frac{a_1\pi x}{L}\right)+\mu_3\cos\left(\frac{b_1\pi x}{L}\right)+\mu_1\sin\left(\frac{(a_1+b_1)\pi x}{L}\right)\right]^3} \\
& + 24\mu_{123}a_1^2\pi^2k^2b_1\mu_{123}\cos\left(\frac{a_1\pi x}{L}\right)\sin\left(\frac{b_1\pi x}{L}\right) \\
& - L^4R^2\left[\mu_{123}+\mu_3\sin\left(\frac{a_1\pi x}{L}\right)+\mu_3\cos\left(\frac{b_1\pi x}{L}\right)+\mu_1\sin\left(\frac{(a_1+b_1)\pi x}{L}\right)\right]^3 \\
& - L^4R^2\left[\mu_{123}+\mu_3\sin\left(\frac{a_1\pi x}{L}\right)+\mu_3\cos\left(\frac{b_1\pi x}{L}\right)+\mu_1\sin\left(\frac{(a_1+b_1)\pi x}{L}\right)\right]^3 \\
& - L^4R^2\left[\mu_{123}+\mu_3\sin\left(\frac{a_1\pi x}{L}\right)+\mu_3\cos\left(\frac{b_1\pi x}{L}\right)+\mu_1\sin\left(\frac{(a_1+b_1)\pi x}{L}\right)\right]^3 \\
& + 4\frac{\mu_{123}a_1^2\pi^2k^2b_1\mu_{123}\cos\left(\frac{a_1\pi x}{L}\right)\cos\left(\frac{b_1\pi x}{L}\right)}{L^2} + \mu_3\sin\left(\frac{a_1\pi x}{L}\right) \\
& - 4\frac{\mu_{123}a_1^2\pi^2k^2b_1\mu_{123}\cos\left(\frac{a_1\pi x}{L}\right)\sin\left(\frac{b_1\pi x}{L}\right)}{L^2} + \\
& - \frac{24\mu_{123}a_1^2\pi^2k^2b_1\mu_{123}\cos\left(\frac{a_1\pi x}{L}\right)\sin\left(\frac{b_1\pi x}{L}\right)}{L^2} + \\
& + 24\mu_{123}a_1^2\pi^2k^2b_1\mu_{123}\cos\left(\frac{a_1\pi x}{L}\right)\sin\left(\frac{b_1\pi x}{L}\right) + \\
& - 4\frac{\mu_{123}a_1^2\pi^2k^2b_1\mu_{123}\cos\left(\frac{a_1\pi x}{L}\right)\cos\left(\frac{b_1\pi x}{L}\right)}{L^2} + \mu_1\sin\left(\frac{(a_1+b_1)\pi x}{L}\right) \\
& - \frac{3}{L^2} + \frac{24\mu_{123}a_1^2\pi^2k^2b_1\mu_{123}\cos\left(\frac{a_1\pi x}{L}\right)\cos\left(\frac{b_1\pi x}{L}\right)}{L^2} + \\
& - 24\mu_{123}a_1^2\pi^2k^2b_1\mu_{123}\cos\left(\frac{a_1\pi x}{L}\right)\cos\left(\frac{b_1\pi x}{L}\right)
\end{aligned}$$

Manufactured Analytical Solutions Abstractions Library

Goal: Provide a repository and standardized interface for MMS usage

High Priority:

- Extreme fidelity to generated MMS
- Portability
- Traceability
- Extensible

Low Priority:

- Speed/Performance

Verifying the “Verifier”

Precision is not negotiable.

MASA Testing

- Error target < 1e-15
 - ▶ Absolute error on local machines
 - ▶ Relative error (other)
 - ▶ On all supported compiler sets
- -O0 not sufficient
 - ▶ -fp-model precise (Intel)
 - ▶ -fno-unsafe-math-optimizations (GNU)
 - ▶ -Kieee -Mnofpapprox (PGI)
- “make check”
 - ▶ Run by Buildbot every two hours

```
[nick@magus trunk]$ make check
```

```
-----
```

```
Initializing MASA Tests
```

```
-----
```

```
PASS: init.sh
PASS: misc
PASS: fail_cond
PASS: catch_exception
PASS: register
PASS: poly
PASS: uninit
PASS: vec
PASS: purge
PASS: heat_const_steady
PASS: euler1d
```

```
: : :
```

```
-----
```

```
Finalizing MASA Tests
```

```
-----
```

```
=====
```

```
All 65 tests passed
```

```
=====
```

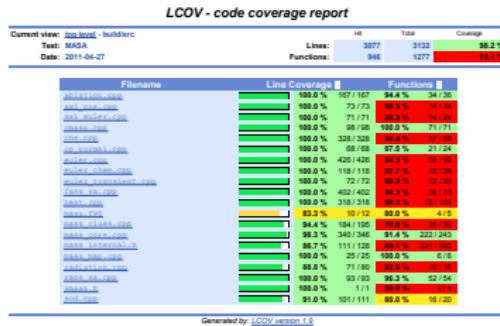
Software Library Snapshot

Software Environment

- Built with: Autotools, C++
- Supports Intel, GNU, Portland Group compilers
- C/C++/Fortran/Python interfaces
- Python interfaces generated with **SWIG**

Testing

- GIT: version control
- Buildbot: automated testing
- GCOV: line coverage
 - ▶ 15,826 lines of code
 - ▶ 13,195 lines of testing
 - ▶ 98%+ line coverage



Python API example: What you need from MASA

```
import masa

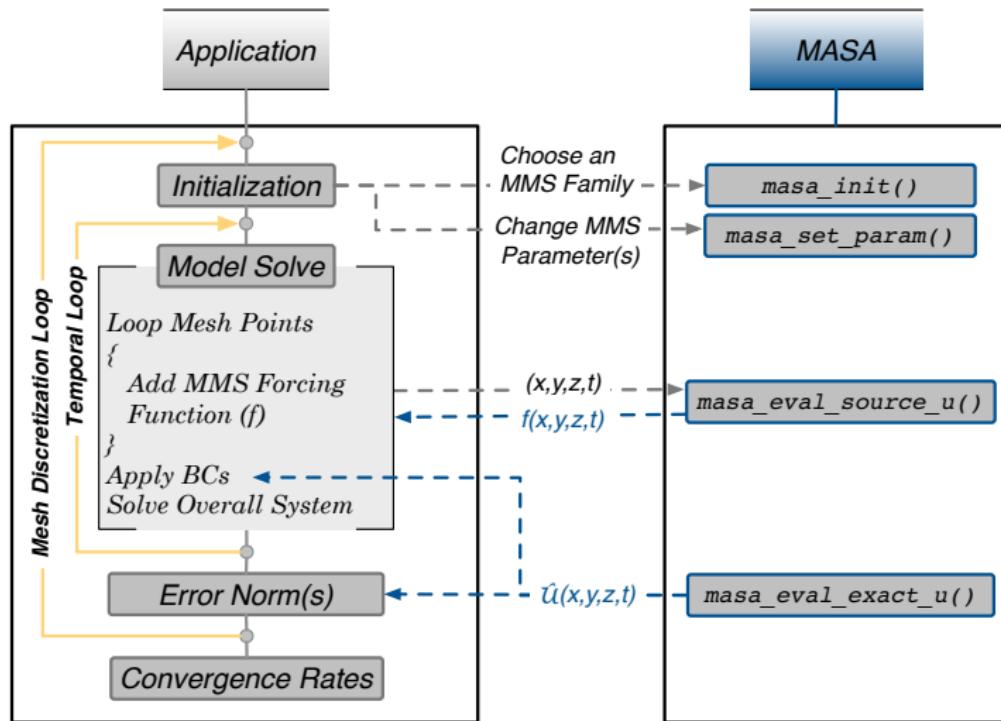
masa.masa_init("3d Navier Stokes transient sutherland","navierstokes_3d_transient_sutherland")

# evaluate source terms at some point in spacetime
x = 1.1
y = 1.3
z = 0.8
t = 1.2

# source terms
rho_field = masa.masa_eval_4d_source_rho(x,y,z,t) # rho
rhou_field = masa.masa_eval_4d_source_u (x,y,z,t) # rho*u
rhov_field = masa.masa_eval_4d_source_v (x,y,z,t) # rho*v
rhow_field = masa.masa_eval_4d_source_w (x,y,z,t) # rho*w
e_field = masa.masa_eval_4d_source_e (x,y,z,t) # e

# analytical terms
mms_rho_field = masa.masa_eval_4d_exact_rho(x,y,z,t) # rho
mms_rhou_field = masa.masa_eval_4d_exact_u (x,y,z,t) # rho*u
mms_rhov_field = masa.masa_eval_4d_exact_v (x,y,z,t) # rho*v
mms_rhow_field = masa.masa_eval_4d_exact_w (x,y,z,t) # rho*w
mms_p_field = masa.masa_eval_4d_exact_p (x,y,z,t) # pressure
```

General Verification Approach Using MMS and MASA



Available Solutions in MASA 0.43.1

Equations	Dimensions	Time
Euler	1,2,3, axi	Transient, Steady
Non-linear heat conduction	1,2,3	Transient, Steady
Navier-Stokes	1,2,3, axi	Transient, Steady
N-S + Sutherland	3	Transient, Steady
N-S + ablation	1	Transient, Steady
Burgers	2	Transient, Steady
Sod Shock Tube	1	Transient
Euler + chemistry	1	Steady
RANS: Spalart-Allmaras	1	Steady
FANS: SA	2	Steady
FANS: SA + wall	2	Steady
Radiation	1	Steady
SMASA: Gaussian	1	Steady

Future Solution Development

The sky is the limit

- Einstein's field equations (General Relativity)
- Schrodinger equation (Quantum Mechanics)
- Black-Scholes (Finance)
- etc.

Enter Automatic Differentiation

- AD numerically evaluates the derivative of a function
 - ▶ applies chain rule repeatedly
- Superior error characteristics (round-off)
- Slow (but we barely care)
- Several libraries: Theano, NAG, Sacado, etc.

MASA PDE Examples

Source Terms: Euler

```
// Arbitrary manufactured solutions
U.template get<0>() = u_0 + u_x * sin(a_ux * PI * x / L)
    + u_y * cos(a_uy * PI * y / L);
```

$$\nabla \cdot (\rho u) = 0$$

$$\nabla \cdot (eu) + p \nabla \cdot u = 0$$

```
// Mass, momentum and energy
Scalar Q_rho = raw_value(divergence(RHO*U));
RawArray Q_rho_u = raw_value(divergence(RHO*U.outerproduct(U)) +
    P.derivatives());
Scalar Q_rho_e = raw_value(divergence((RHO*ET+P)*U));
```

Importing New Solutions

Requirements

- Latex documents can be loaded directly into MASA documentation
 - ▶ Model document detailing analytical solution and source terms
 - ▶ Interface documentation detailing parameters and functions
- Source and analytical terms in C/C++/Fortran90/AD
 - ▶ Can be integrated into your local MASA copy automagically (perl!)
 - ▶ Submit a patch
 - (unit tests would be nice)
- Willingness to share
- Publish these solutions!
- Success of MASA depends on use as a community tool

Snapshot

Release

- MASA 0.43.2 current release
- <https://github.com/manufactured-solutions/MASA>
- Open source, LGPL V2.1, free

Publications

- "MASA: a library for verification using manufactured analytical solutions"
- A TRANSIENT MANUFACTURED SOLUTION FOR THE COMPRESSIBLE NAVIER-STOKES EQUATIONS WITH A POWER LAW VISCOSITY
- Manufactured Solutions for the Favre-Averaged Navier-Stokes Equations with Eddy-Viscosity Turbulence Models
- "A linear regression model for verification of linear problems using Bayesian calibration" (in prep)

Conclusions

Summary

- MMS is not a difficult concept, but can be tricky and time consuming
- Must have a high degree of confidence in your verification suite
- MASA is an open source library designed to:
 - ▶ Increase use of existing MMS in the community
 - ▶ Provide a standardized interface and toolset to the community
 - ▶ Serve as an example of high quality verification software
 - ▶ Available at: <https://github.com/manufactured-solutions/MASA>

Thank you!

Have a well verified day.

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