

Evolution of a Scalable 3D Helmholtz Solver with Geophysical Applications

Russell J. Hewett

Mathematics & CMDA, Virginia Tech

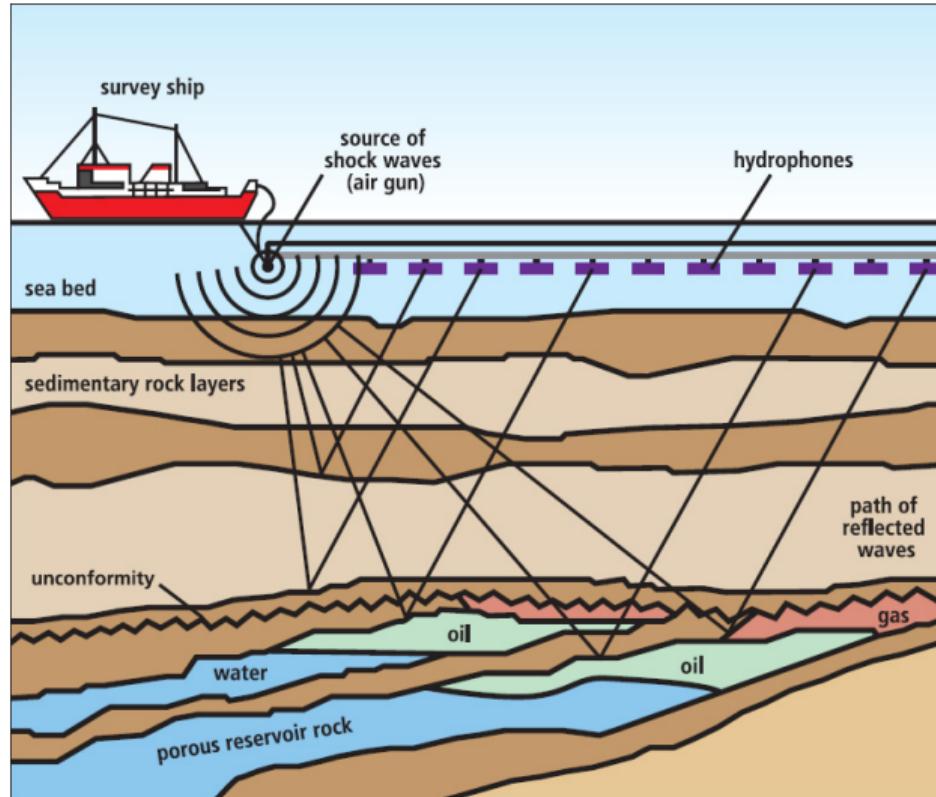
UMD Numerical Analysis Seminar

December 03, 2019

Collaborators

- ▶ Leonardo Zepeda-Nuñez, University of Wisconsin
- ▶ Matthias Taus, TU Wien
- ▶ Laurent Demanet, MIT
- ▶ Adrien Scheuer, Université Catholique de Louvain

Full Waveform Inversion



Full Waveform Inversion

seismic source + receivers → data $\textcolor{violet}{d}$

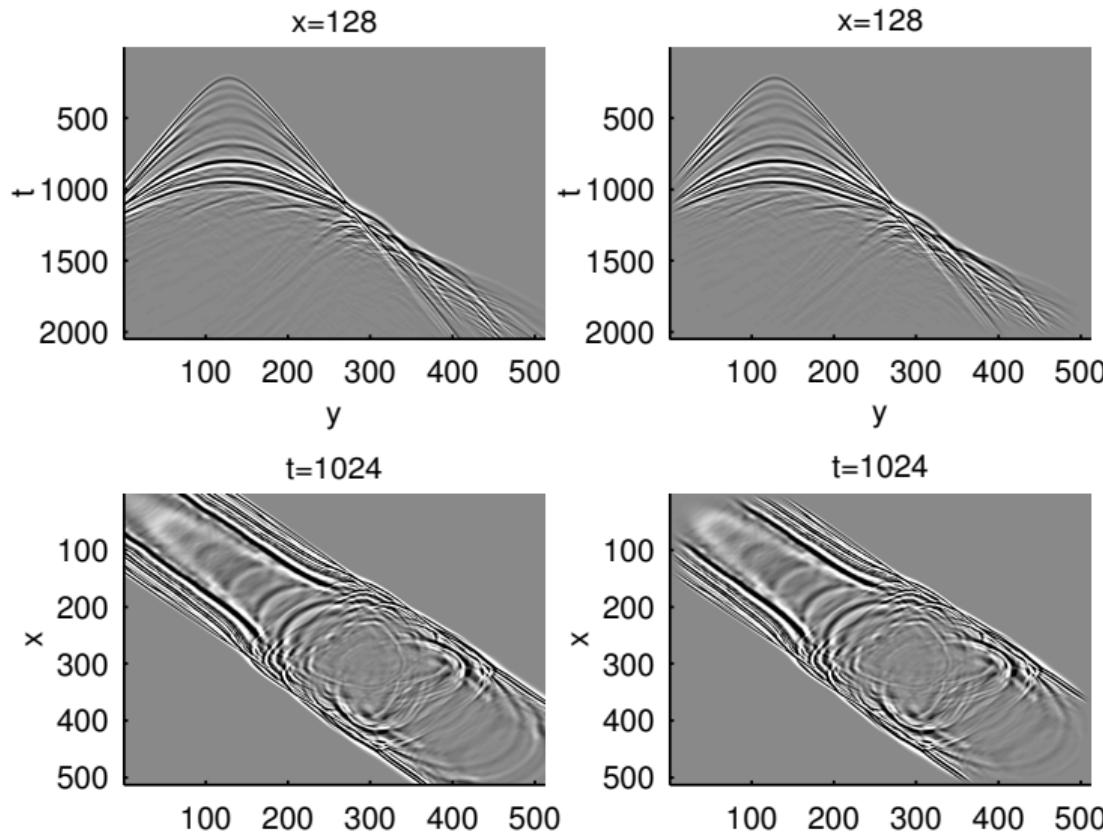
Earth's physical parameters $\textcolor{violet}{m}$

model physics (wave propagation) $\mathcal{F}(\textcolor{violet}{m})$

full waveform inversion $\min J(m) = \frac{1}{2} \|\textcolor{violet}{d} - \mathcal{F}(\textcolor{violet}{m})\|_2^2$

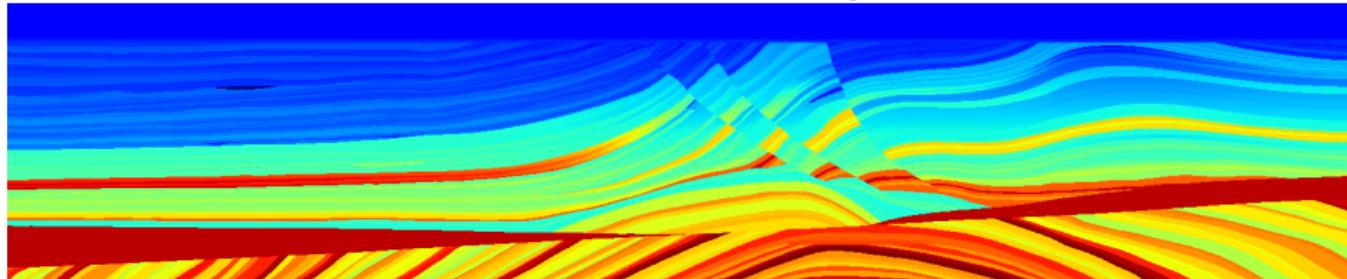
gradient optimization $\textcolor{red}{m}^{(k+1)} = \textcolor{red}{m}^{(k)} + f(\nabla J[\textcolor{red}{m}^{(k)}])$

Full Waveform Inversion: Data

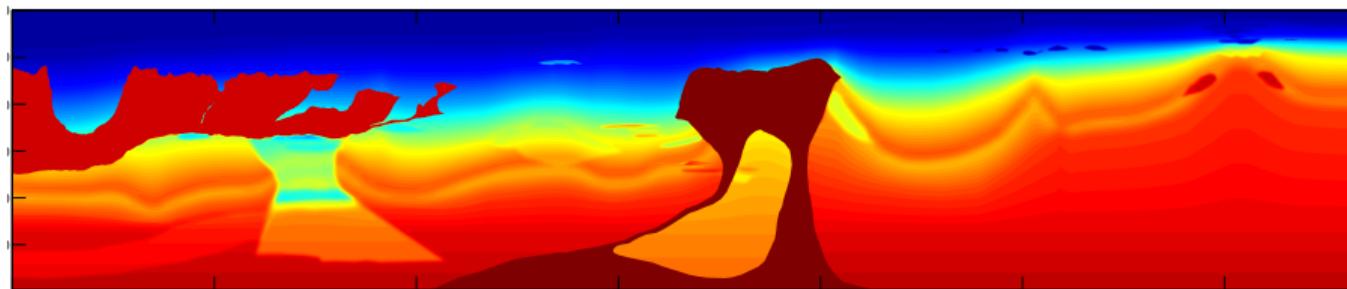


Full Waveform Inversion: Earth Models

Marmousi 2 Velocity

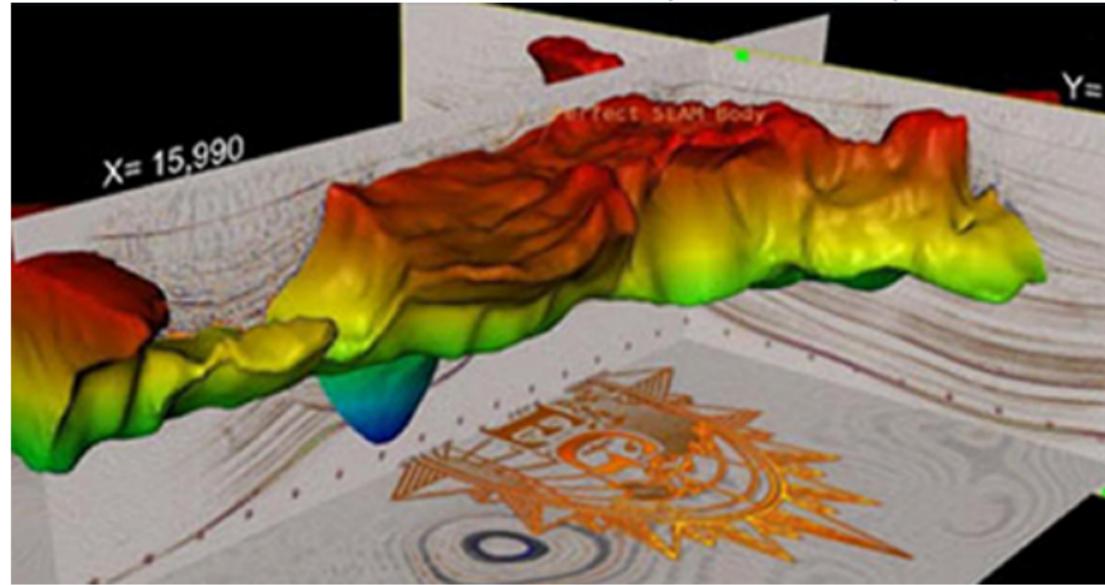


BP 2004 Velocity



Full Waveform Inversion: Earth Models

SEAM Phase I Velocity (Fehler; SEG)



FWI in the Frequency Domain

PDE constrained optimization in frequency domain

- $\min J(\mathbf{m}) = \frac{1}{2} \|\mathbf{d} - \mathcal{F}(\mathbf{m})\|_2^2$ s.t. $Lu = f$

Advantages:

- No need to invert source time series

$$\hat{f}(\omega) = \text{DFT}(f(t))$$

- Only need specific frequency components

FWI in the Frequency Domain

PDE constrained optimization in frequency domain

- $\min J(m) = \frac{1}{2} \|d - \mathcal{F}(m)\|_2^2$ s.t. $Lu = f$

Advantages:

- Reduced memory and disk requirements in inverse problem

$$\delta m = -\langle q, \partial_{tt} u_0 \rangle_T = - \int_0^T q(x, t) \partial_{tt} u_0(x, t) dt$$

becomes

$$\delta m = -\langle q, -\omega^2 u_0 \rangle_\Omega = - \sum_\omega \hat{q}(x, \omega) -\omega^2 \hat{u}_0(x, \omega)$$

FWI in the Frequency Domain

PDE constrained optimization in frequency domain

- ▶ $\min J(m) = \frac{1}{2} \|d - \mathcal{F}(m)\|_2^2$ s.t. $Lu = f$

Advantages:

- ▶ Multiple simultaneous right-hand sides
- ▶ With a factorization based method, only need to solve Helmholtz operator once per domain
- ▶ Compare to explicit time-stepping: “matvec” required for each time step for each source

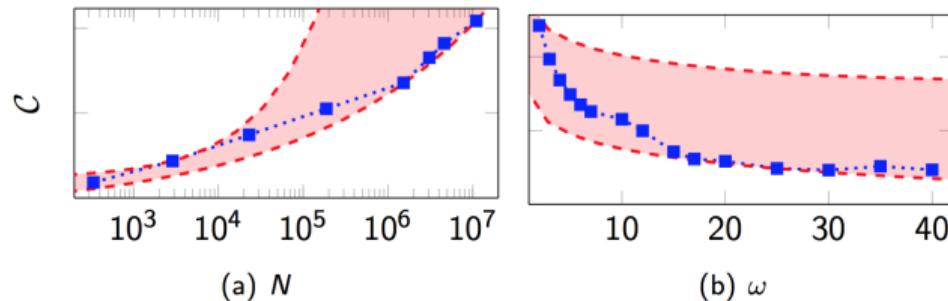
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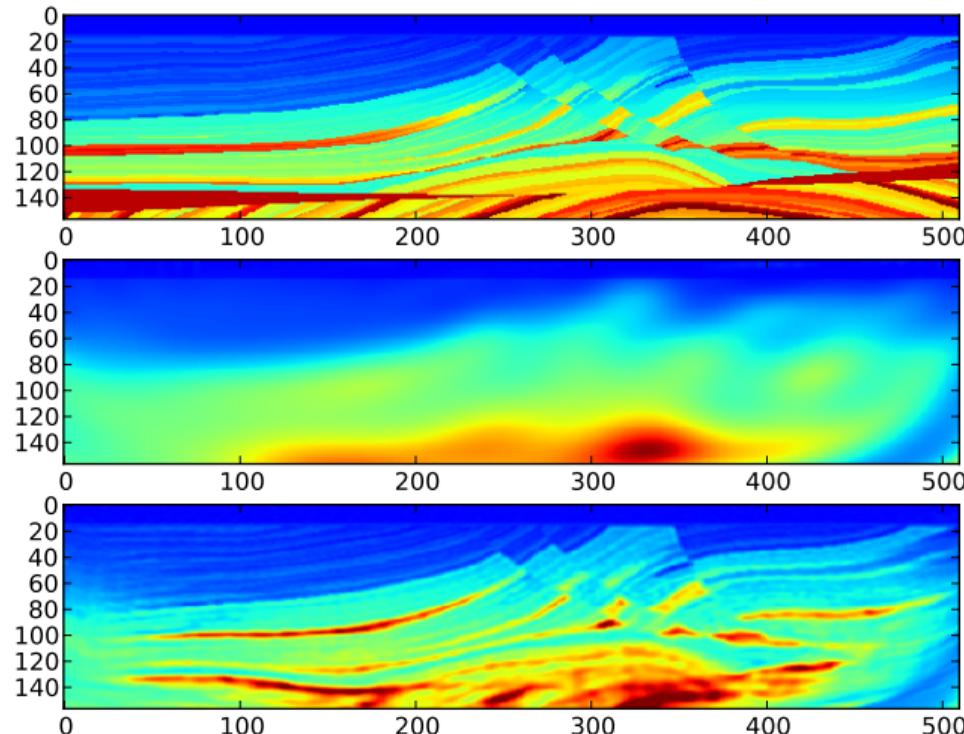
Advantages:

- Hierarchical frequency “sweeping” \Rightarrow Convergence guarantees



(E. Beretta, M.V. de Hoop, F. Faucher, O. Scherzer (SIMA 2016))

FWI in the Frequency Domain



FWI in the Frequency Domain

Challenges for Frequency Domain Inversion . . . it's all in the forward problem:

- ▶ Helmholtz in high frequency regime
- ▶ Helmholtz in 3D at high resolution
- ▶ Scalable Helmholtz in HPC environment

Take-home from this talk:

- ▶ With the right mix of tools, addressing all three is tractible
- ▶ Still need fast, parallelizable dense linear algebra
- ▶ **Sub-linear complexity is achieved in parallel environments**

Motivation for Sweeping Solvers

Helmholtz at high frequency is **hard**

$$Hu = (-\omega^2 - \Delta)u = f + \text{ABCs}$$

- ▶ Frequency ω grows with n
- ▶ Computational load N scales with n^d

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Classical dense direct methods in 3D

- ▶ memory-intensive
- ▶ hard to parallelize

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- ▶ poor frequency scaling
- ▶ down-sampling oscillatory waves is hard

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Classical iterative schemes

- ▶ n_{iter} grows with ω

Sweeping Solvers and Domain Decomposition Methods

Sweeping Solvers/Preconditioners

- ▶ First $O(N)$ claim (Engquist and Ying, 2010)
- ▶ First $O(N)$ claim w/ domain decomposition (Stolk 2013)

Sweeping Solvers and Domain Decomposition Methods

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Other domain-decomposition methods (DDMs):

- ▶ Multifrontal w/ HSS compression (Xia, et al., 2013)
- ▶ Hierarchical Poincare-Steklov methods (Gillman, et al., 2014)
- ▶ Common challenges:
 - ▶ Hazy scalability
 - ▶ Issues with rough media

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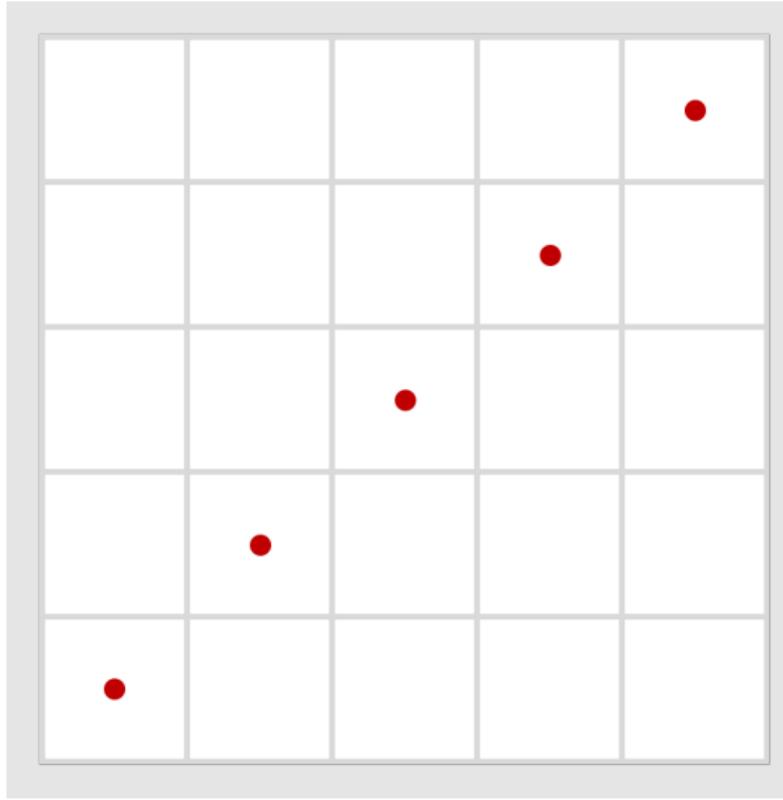
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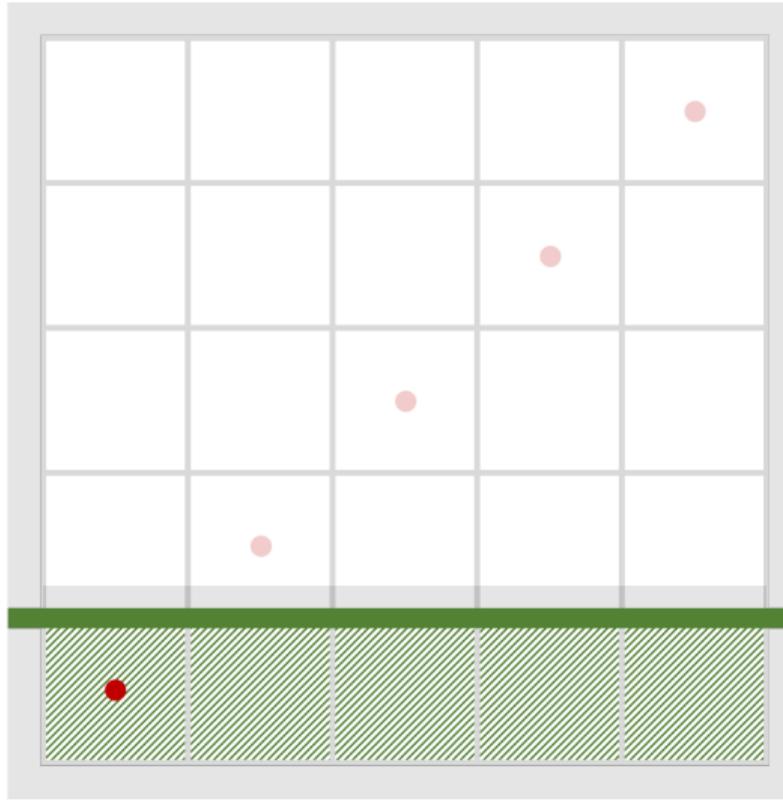
Our approach: DDMs + sweeping w/ polarized traces

- ▶ Use direct methods distributed over tractable subproblems
- ▶ Glue with boundary integral formulations
- ▶ Embedded within iterative scheme

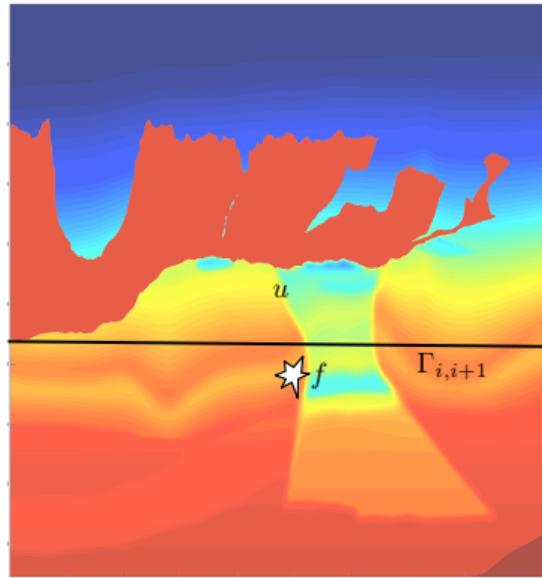
Method Of Polarized Traces & the Half-space Problem



Method Of Polarized Traces & the Half-space Problem



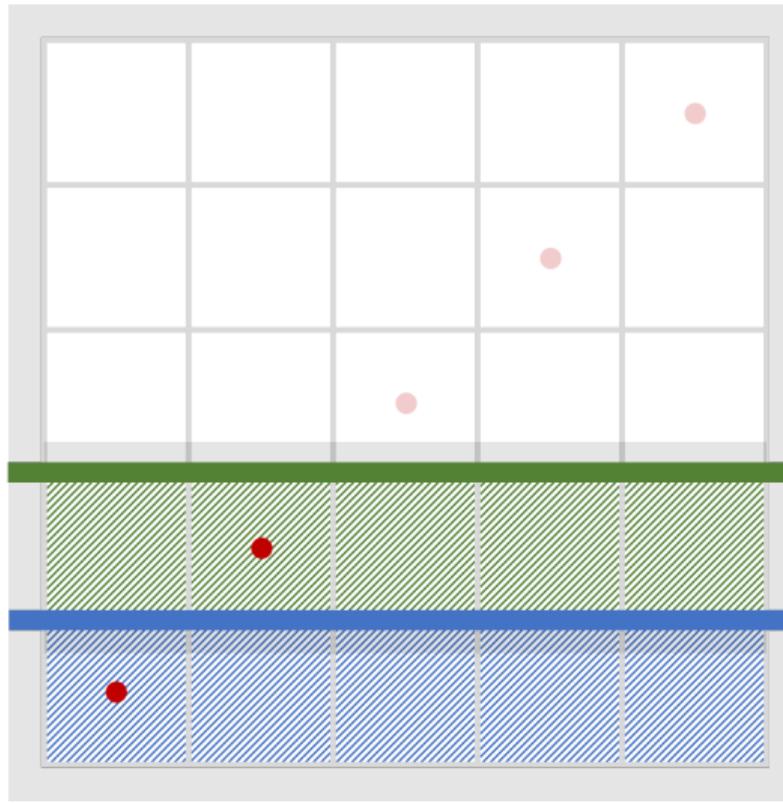
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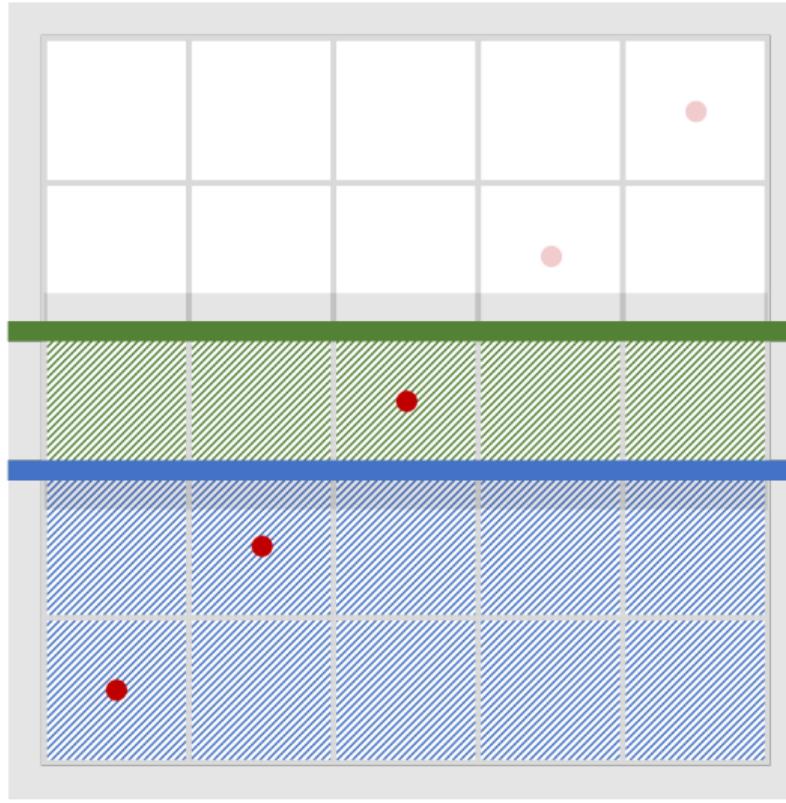
Polarization condition:

$$0 = - \int_{\Gamma} G(x, y) \partial_{n_y} u^{\uparrow}(y) ds_y + \int_{\Gamma} \partial_{n_y} G(x, y) u^{\uparrow}(y) ds_y$$

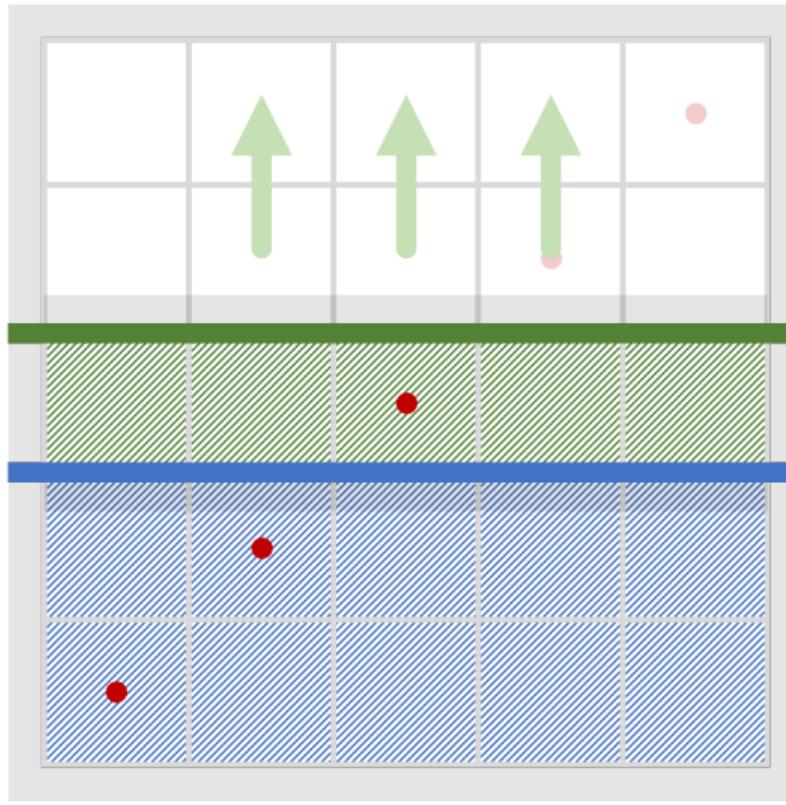
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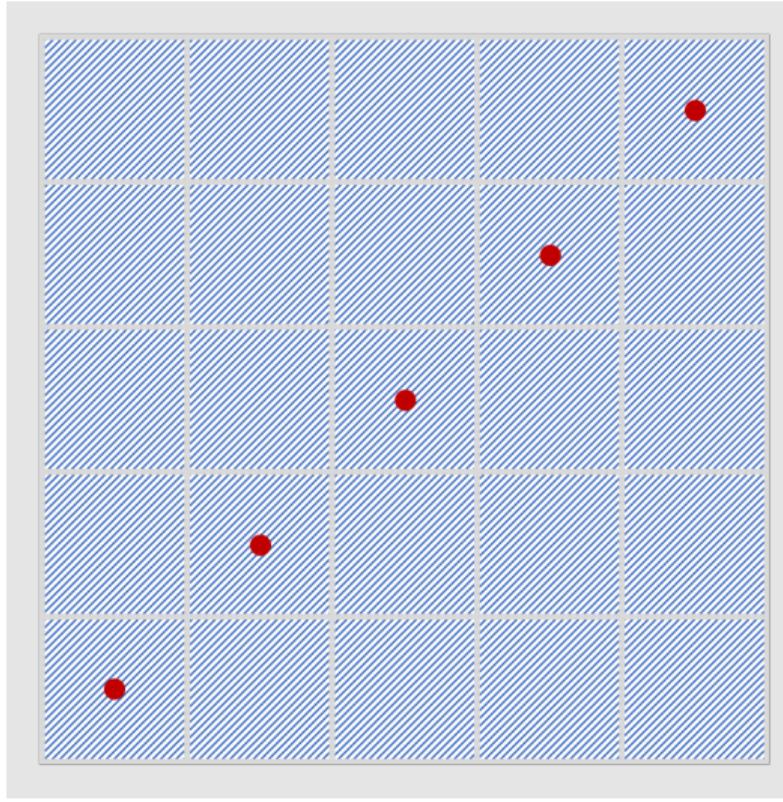
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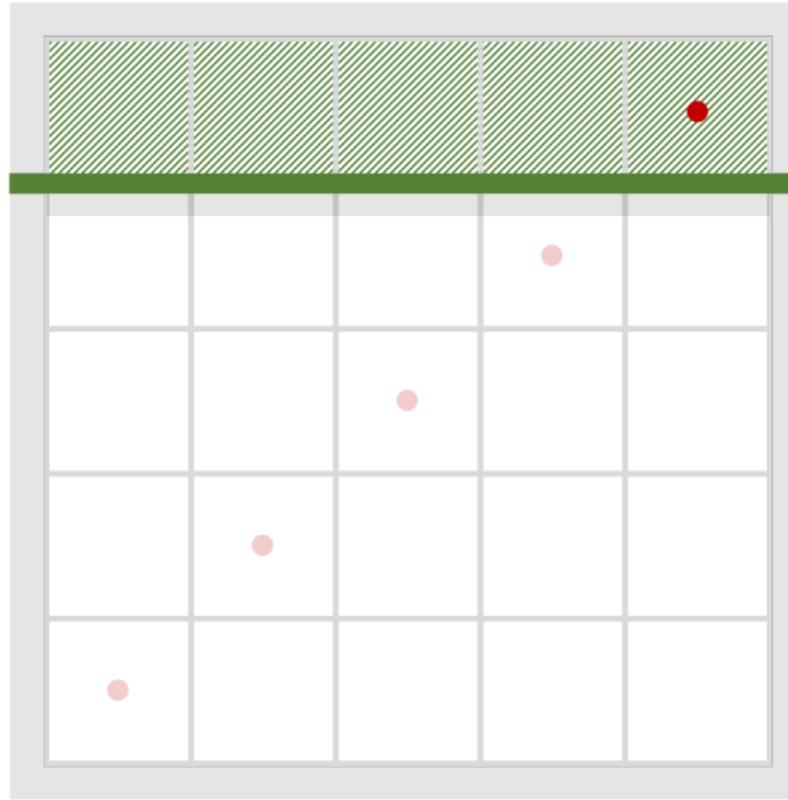
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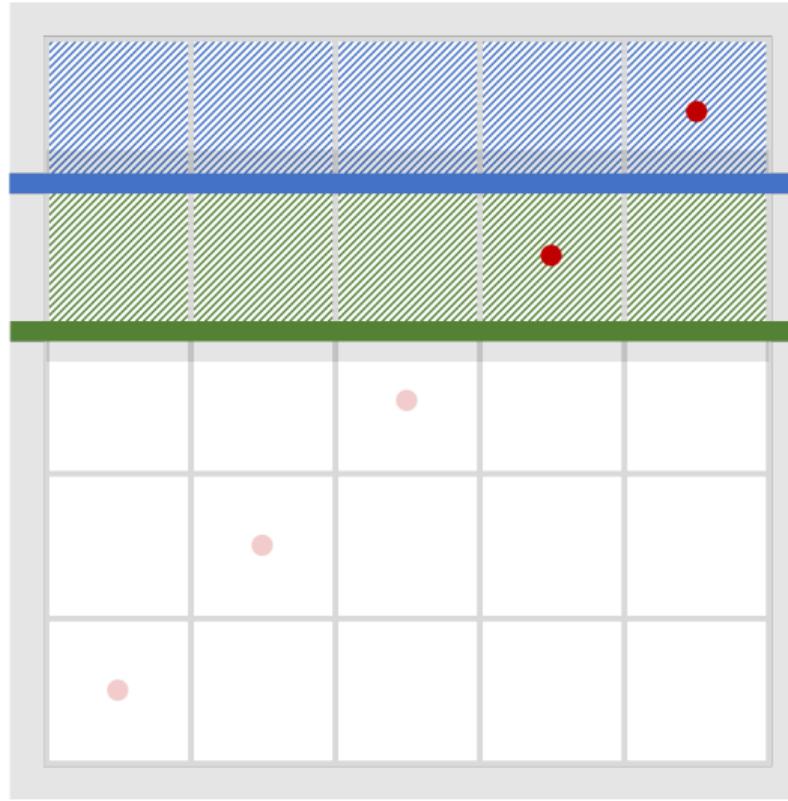
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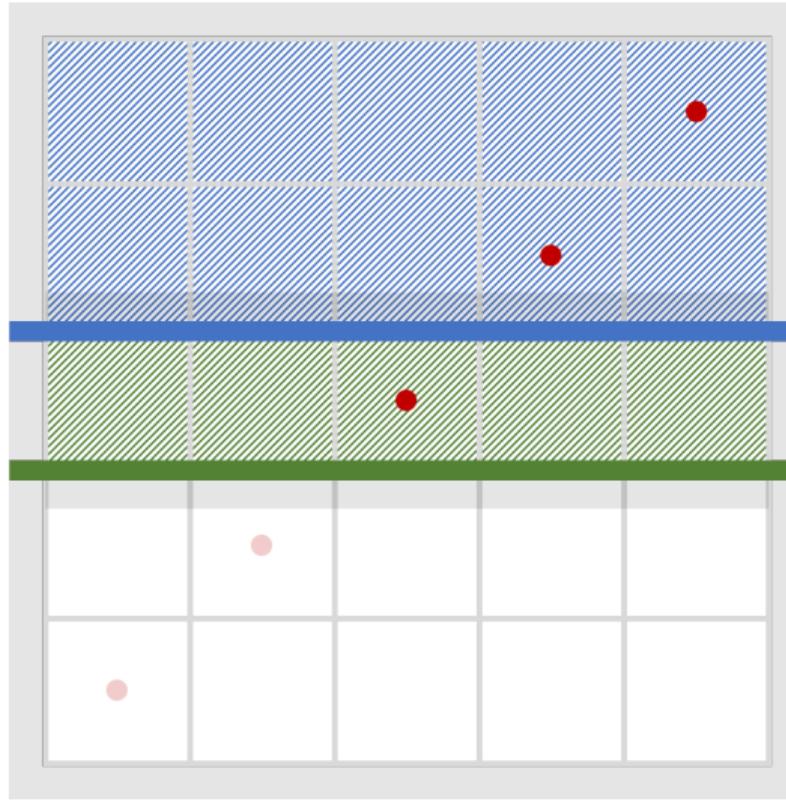
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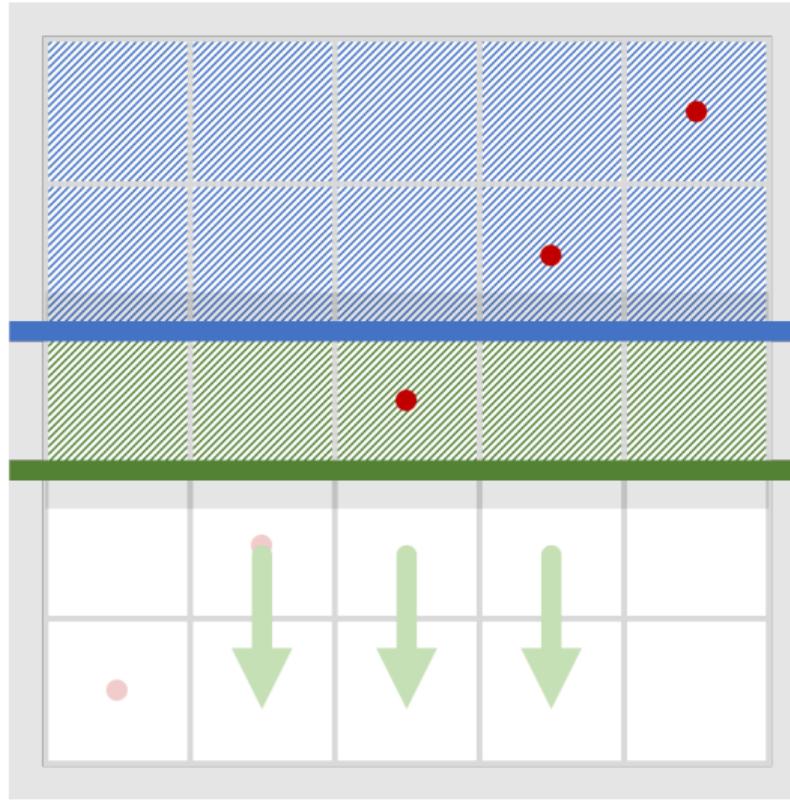
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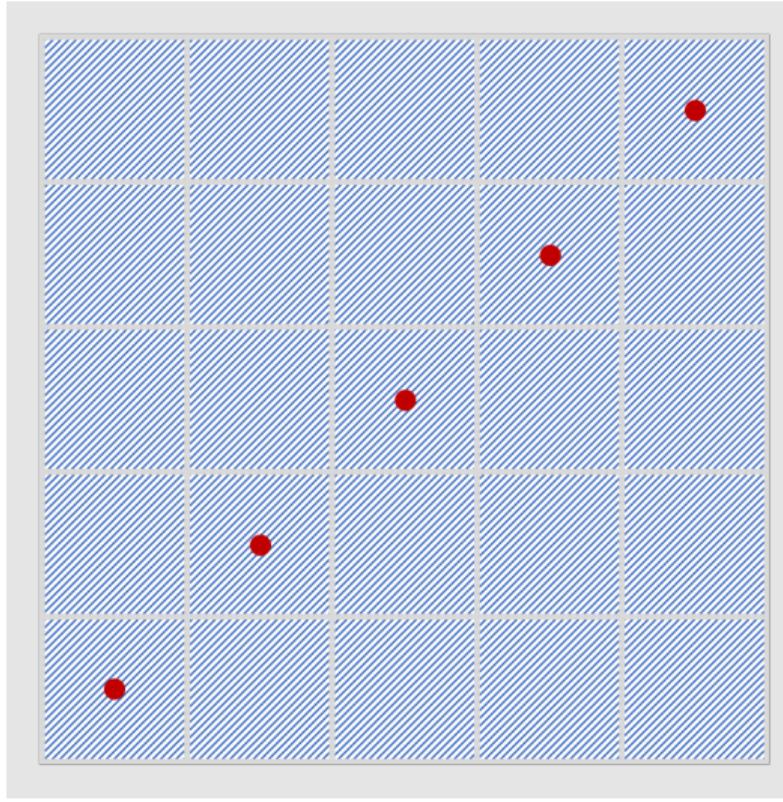
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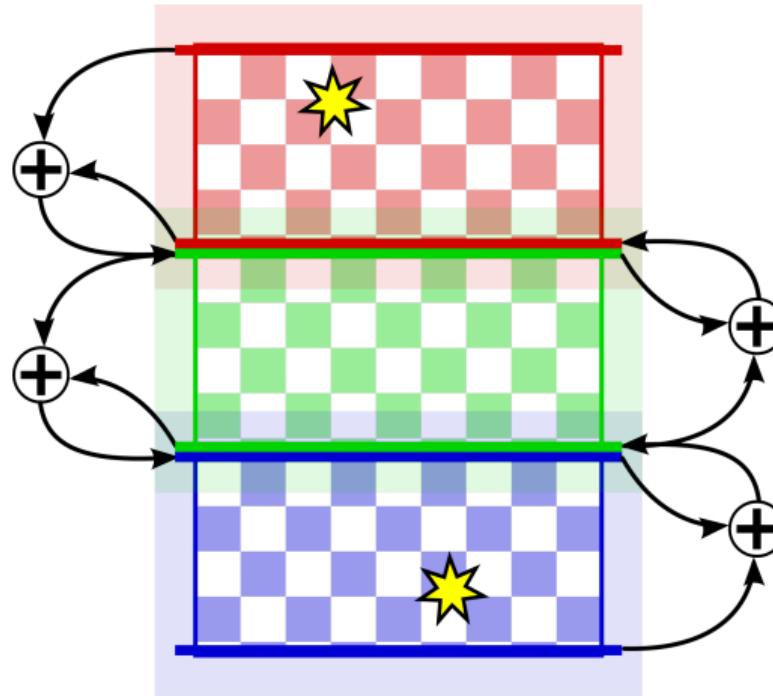
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Method Of Polarized Traces & the Half-space Problem



Sweeping Algorithm



Zepeda-Nuñez, RJH, & Demanet, SEG, 2014

Zepeda-Nuñez & Demanet, JCP, 2016

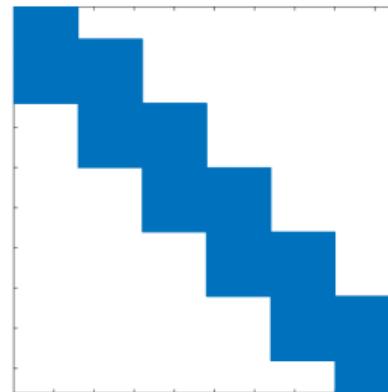
Polarized Traces & A Sequential Bottleneck

- ▶ Assume local PDE is solved in the bulk

$$\begin{bmatrix} \mathbf{v}_n^1 \\ \mathbf{v}_1^2 \\ \mathbf{v}_1^2 \\ \vdots \\ \mathbf{v}_1^L \end{bmatrix}$$

- ▶ Traces can be found by solving $\underline{\mathbf{M}} \underline{\mathbf{u}} = \underline{\mathbf{f}} =$

- ▶ $\underline{\mathbf{M}}$ is constructed from dense Green's function blocks... but is non-trivial to invert



Polarized Traces & A Sequential Bottleneck

- ▶ Annihilation relation:

- ▶ If \mathbf{u}^\uparrow is an up-going wavefield, then the annihilator relations are true on the lower-half plane, i.e.

$$\mathcal{G}_i^{\downarrow, \ell}(\mathbf{u}_-^\uparrow, \mathbf{u}_1^\uparrow) = 0, \quad \text{for } i \geq 1.$$

- ▶ If \mathbf{u}^\downarrow is a down-going wavefield, then the annihilator relations are true on the upper-half plane, i.e.

$$\mathcal{G}_i^{\uparrow, \ell}(\mathbf{u}_n^\downarrow, \mathbf{u}_+^\downarrow) = 0, \quad \text{for } i \leq n^\ell$$

Polarized Traces & A Sequential Bottleneck

1. Seek to solve $\underline{\mathbf{M}} \underline{\mathbf{u}} = \underline{\mathbf{f}}$

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2. Transform to underdetermined system

$$\begin{bmatrix} \underline{\mathbf{M}} & \underline{\mathbf{M}} \end{bmatrix} \begin{bmatrix} \underline{\mathbf{u}}^\downarrow \\ \underline{\mathbf{u}}^\uparrow \end{bmatrix} = -\underline{\mathbf{f}}$$

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3. Constrain with annihilation relations

$$\begin{bmatrix} \underline{\mathbf{M}} & \underline{\mathbf{M}} \\ \underline{\mathbf{A}}^\downarrow & \underline{\mathbf{A}}^\uparrow \end{bmatrix} \begin{bmatrix} \underline{\mathbf{u}}^\downarrow \\ \underline{\mathbf{u}}^\uparrow \end{bmatrix} = - \begin{bmatrix} \underline{\mathbf{f}} \\ \underline{\mathbf{0}} \end{bmatrix}$$

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4. Additional minor transformations and permutations

$$\begin{bmatrix} \underline{\mathbf{D}}^\downarrow & \underline{\mathbf{U}} \\ \underline{\mathbf{L}} & \underline{\mathbf{D}}^\uparrow \end{bmatrix} \underline{\mathbf{u}} = \underline{\mathbf{f}}$$

Polarized Traces & A Sequential Bottleneck

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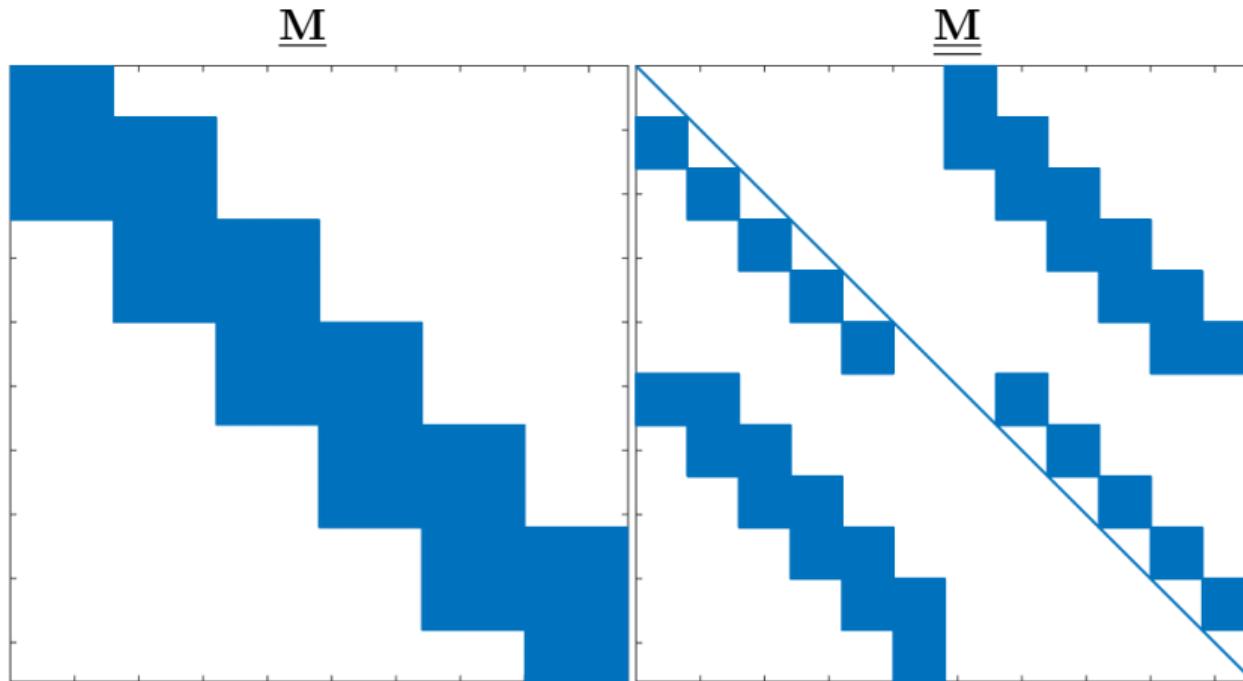
4. Additional minor transformations and permutations

$$\begin{bmatrix} \underline{\mathbf{D}}^\downarrow & \underline{\mathbf{U}} \\ \underline{\mathbf{L}} & \underline{\mathbf{D}}^\uparrow \end{bmatrix} \underline{\underline{\mathbf{u}}} = \underline{\underline{\mathbf{f}}}$$

5. Final system of equations

$$\underline{\underline{\mathbf{M}} \underline{\underline{\mathbf{u}}} = \underline{\underline{\mathbf{f}}}}$$

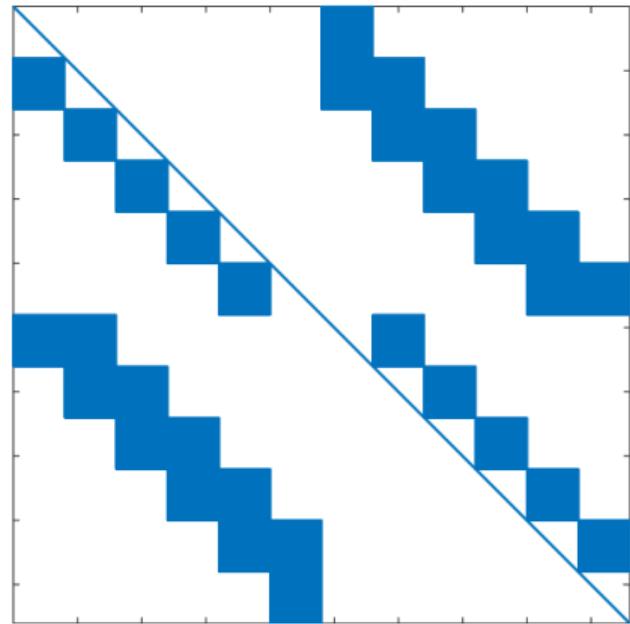
Polarized Traces & A Sequential Bottleneck



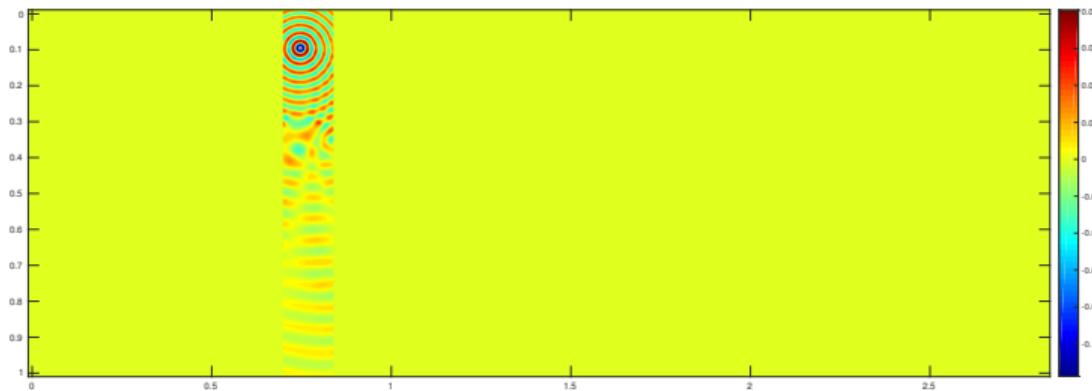
- ... $\underline{\underline{\mathbf{M}}}$ is far easier to invert

Polarized Traces & A Sequential Bottleneck

- ▶ $\underline{\underline{M}} = \begin{bmatrix} \underline{D}^\downarrow & \underline{0} \\ \underline{0} & \underline{D}^\uparrow \end{bmatrix} + \begin{bmatrix} \underline{0} & \underline{U} \\ \underline{L} & \underline{0} \end{bmatrix}$
- ▶ Block diagonal, and block upper and lower triangular
 - ▶ Perfect for block Gauss-Seidel
- ▶ Embed Gauss-Seidel iteration into GMRES to achieve convergence independent of number of layers

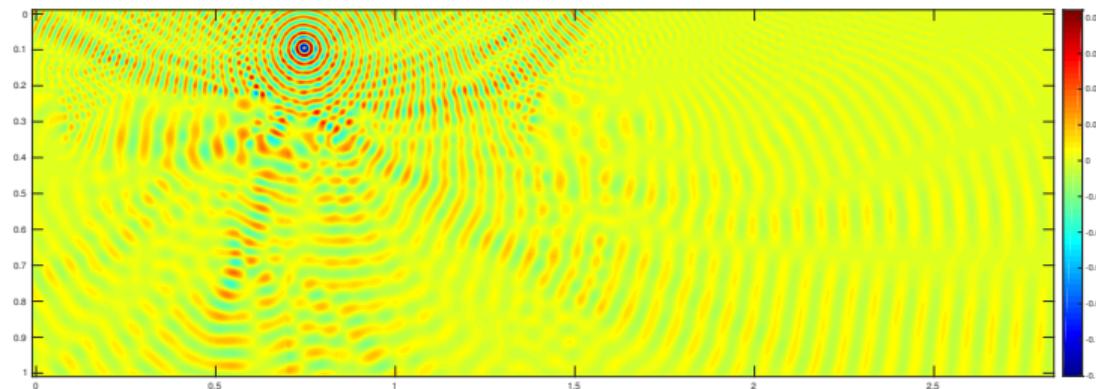


BP 2004 2D solution



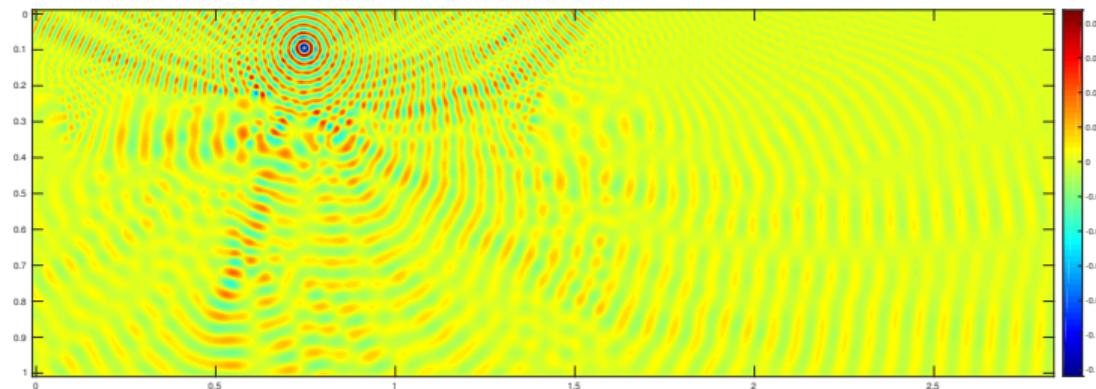
Iteration 0

BP 2004 2D solution



Iteration 1 (2 domain sweeps)

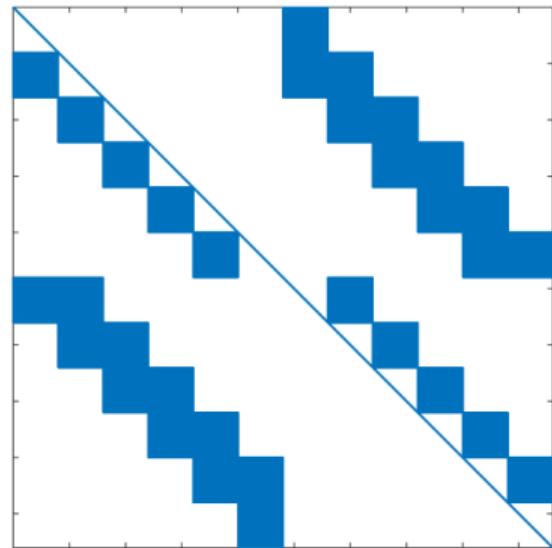
BP 2004 2D solution



Iteration 2 (4 domain sweeps)

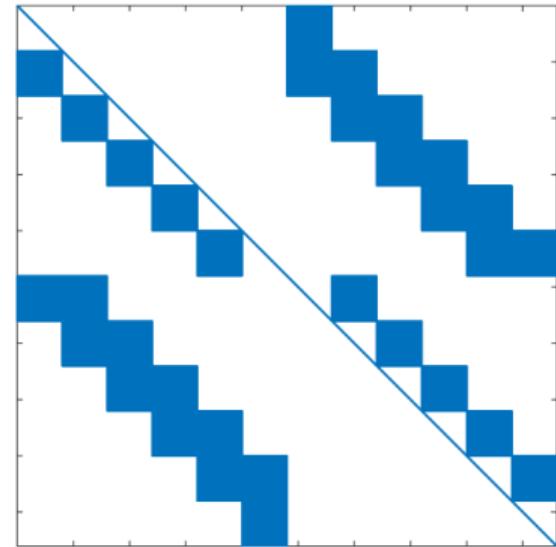
The State of Method So Far

- ▶ Explicit representation of M
- ▶ Matrix blocks are concrete representations of the Green's function
- ▶ Green's function blocks are compressed using PLR format
- ▶ Green's functions can be computed off-line, in parallel
- ▶ Gauss-Seidel sweep is inherently sequential
- ▶ Sequential nature corresponds directly to the physics



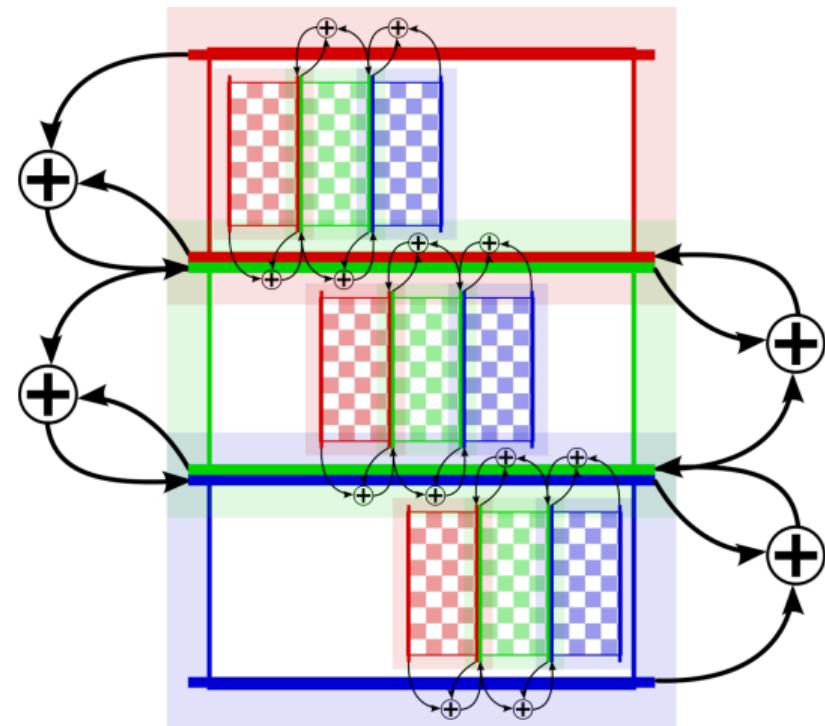
Challenges in Moving to 3D

- ▶ Green's function blocks: n (in 2D) vs n^2 (in 3D)
- ▶ Explicit computation is impractical at scale
- ▶ PLR does not work as well for 2D Green's functions
- ▶ Sequential portion is still sequential
- ▶ **Solution:** Don't compute Green's functions. Solve local systems.
- ▶ **Problem:** Local systems are still computationally difficult.



Can We Apply Polarized Traces Recursively?

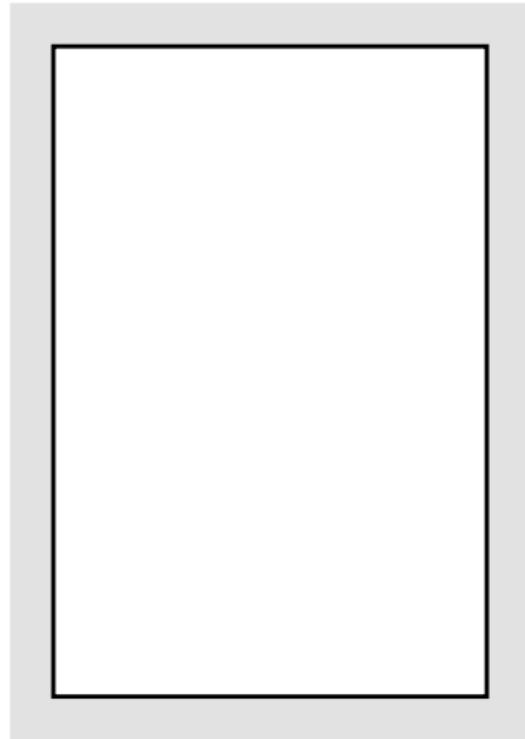
- ▶ **Solution:** Use polarized traces to solve local systems.
- ▶ **Problem:** Same major sequential bottleneck.



Zepeda-Nuñez & Demanet, SISC, 2018

Sources of Parallelism

Domain

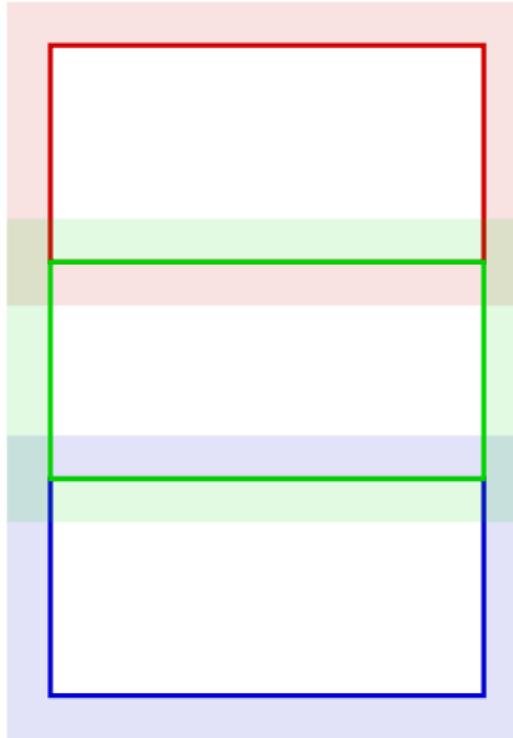


Zepeda-Nuñez, RJH, Demanet, & Scheuer, SEG, 2016

Zepeda-Nuñez, Scheuer, RJH, & Demanet, Geophysics, 2019

Sources of Parallelism: Layers

MPI: Parallelize over Layers

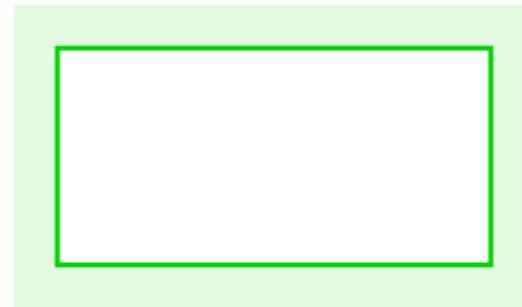


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Zepeda-Nuñez, Scheuer, RJH, & Demanet, Geophysics, 2019

Sources of Parallelism: Layers

MPI: Parallelize within
Layers

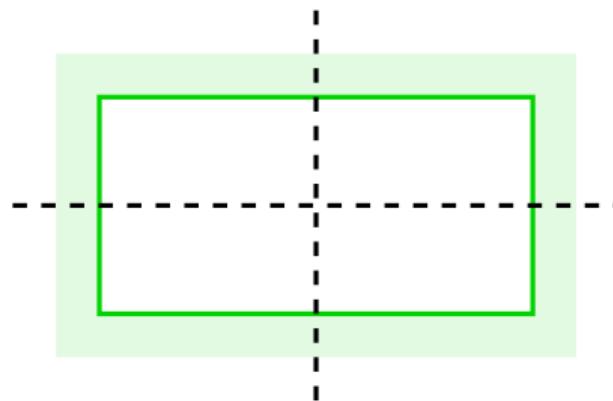


Zepeda-Nuñez, RJH, Demanet, & Scheuer, SEG, 2016

Zepeda-Nuñez, Scheuer, RJH, & Demanet, Geophysics, 2019

Sources of Parallelism: Local Solver

MPI: Multifrontal/Nested
dissection

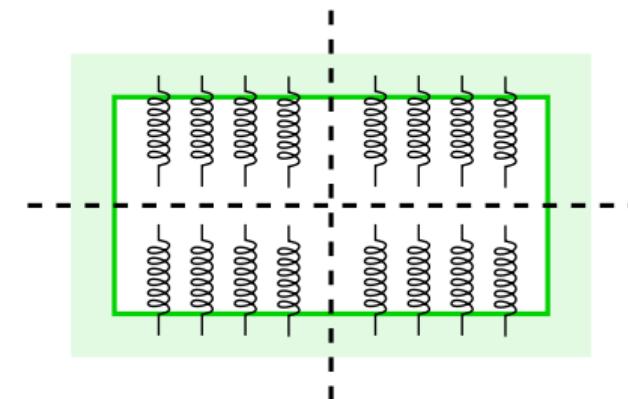


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Zepeda-Nuñez, Scheuer, RJH, & Demanet, Geophysics, 2019

Sources of Parallelism: Local Solver

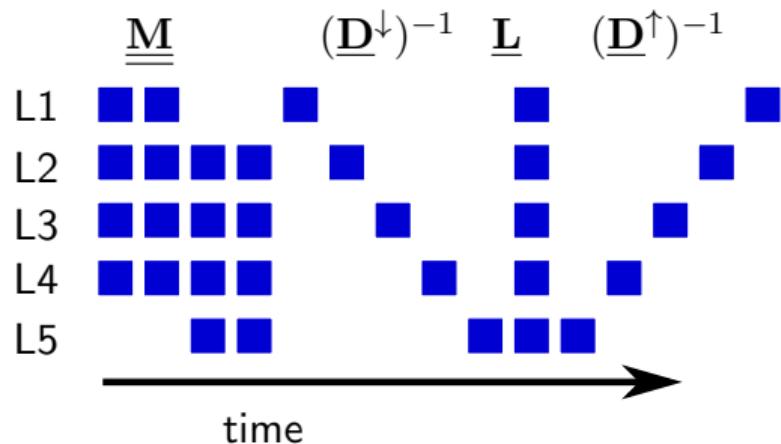
OpenMP: Parallelize within
MPI tasks



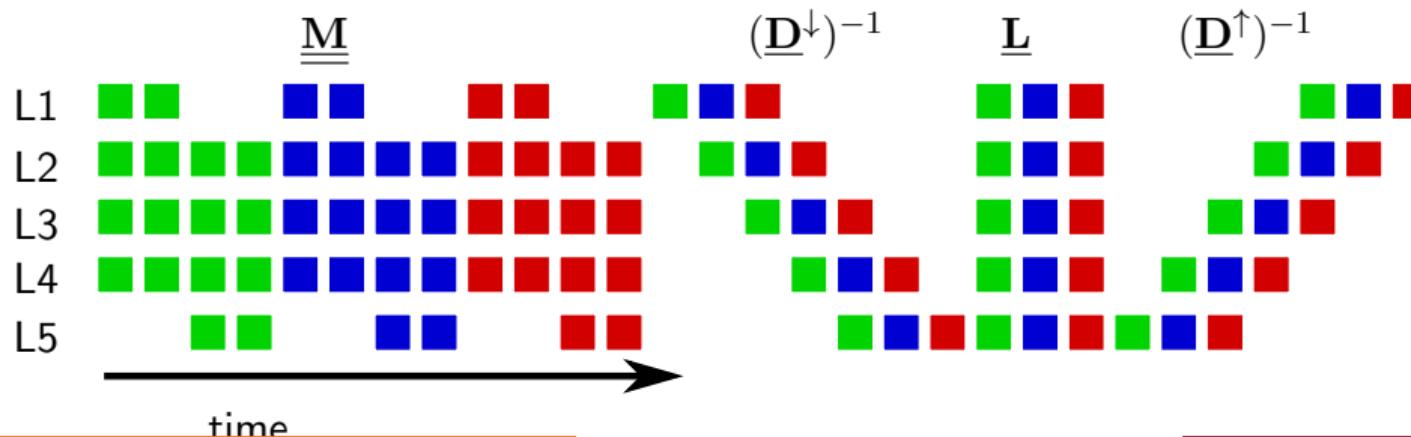
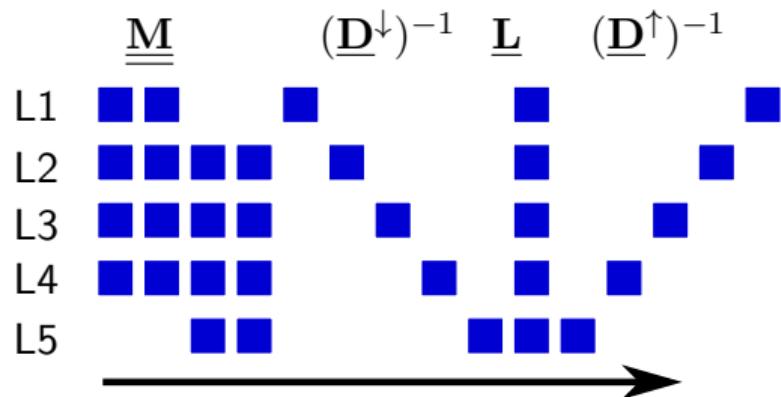
Zepeda-Nuñez, RJH, Demanet, & Scheuer, SEG, 2016

Zepeda-Nuñez, Scheuer, RJH, & Demanet, Geophysics, 2019

Pipelining: Parallelizing the Sequential Part

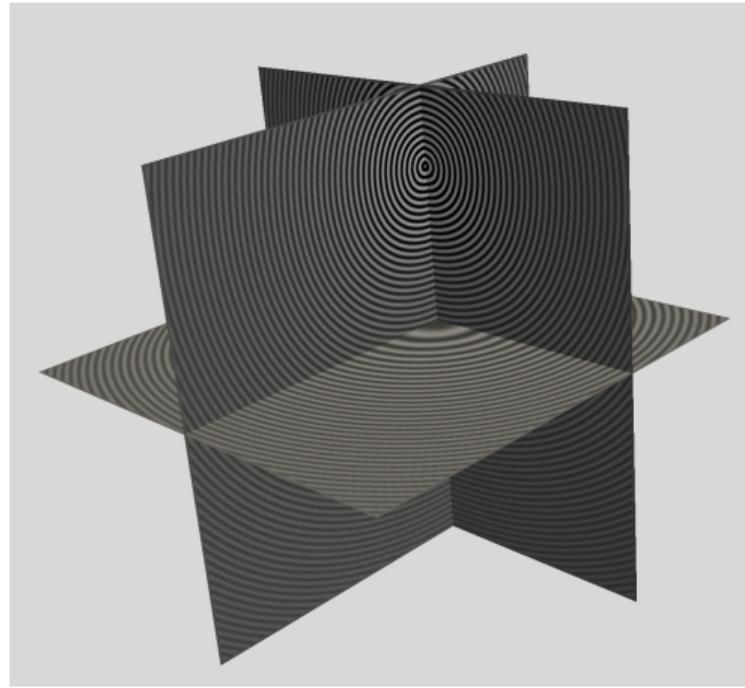


Pipelining: Parallelizing the Sequential Part



Performance of 3D Polarized Traces

Homogeneous Problem



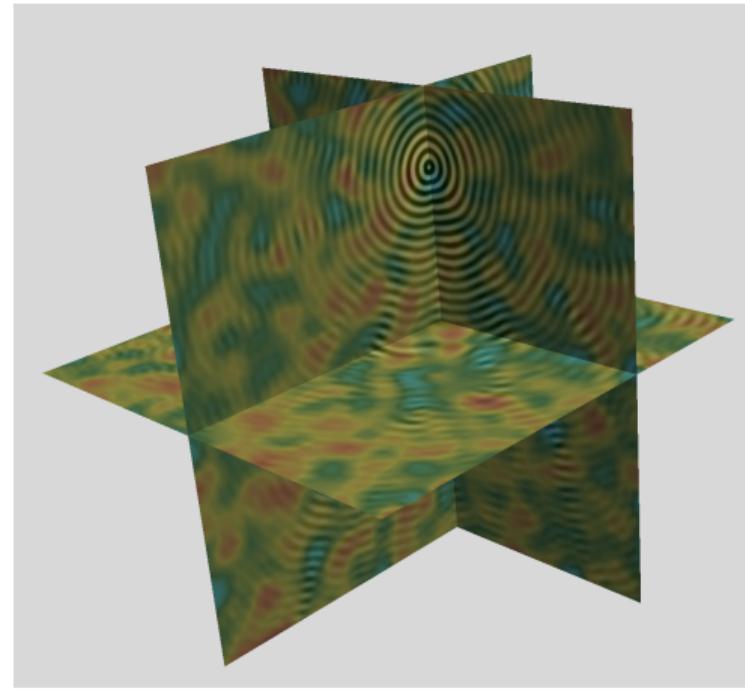
Performance of 3D Polarized Traces

Homogeneous Problem

N	50^3	100^3	100^3	200^3	200^3	400^3	400^3	400^3
L	5	10	10	20	20	40	40	40
MPI Tasks	5	10	10	80	80	640	640	640
OMP Threads/Task	1	1	2	1	2	1	2	3
Total Cores	5	10	20	80	160	640	1280	1920
Total Nodes	1	1	2	5	10	80	80	128
Single rhs								
# GMRES Iterations	4	4	4	5	5	6	6	6
Initialization [s]	0.2	1.0	0.9	6.9	4.4	18.9	18.9	18.4
Factorization [s]	4.1	41.1	21.9	153.2	78.3	320.5	200.1	148.6
Online [s]	4.0	39.2	22.6	182.0	109.7	696.6	401.4	315.5
Avg. GMRES [s]	0.9	8.4	4.8	32.0	19.2	103.5	59.3	46.6
Pipelined rhs								
R (number of rhs)	5	10	10	20	20	40	40	40
Online [s]	15.8	189.4	106.2	1255.5	668.5	3994.2	2654.4	1878.1
Avg. GMRES [s]	3.4	40.6	22.7	223.8	118.6	599.9	401.0	283.0
Online/rhs [s]	3.2	18.9	10.6	62.8	33.4	99.9	66.4	47.0
Avg. GMRES/rhs [s]	0.7	4.1	2.3	11.2	5.9	15.0	10.0	7.1

Performance of 3D Polarized Traces

Smooth Heterogeneous Problem



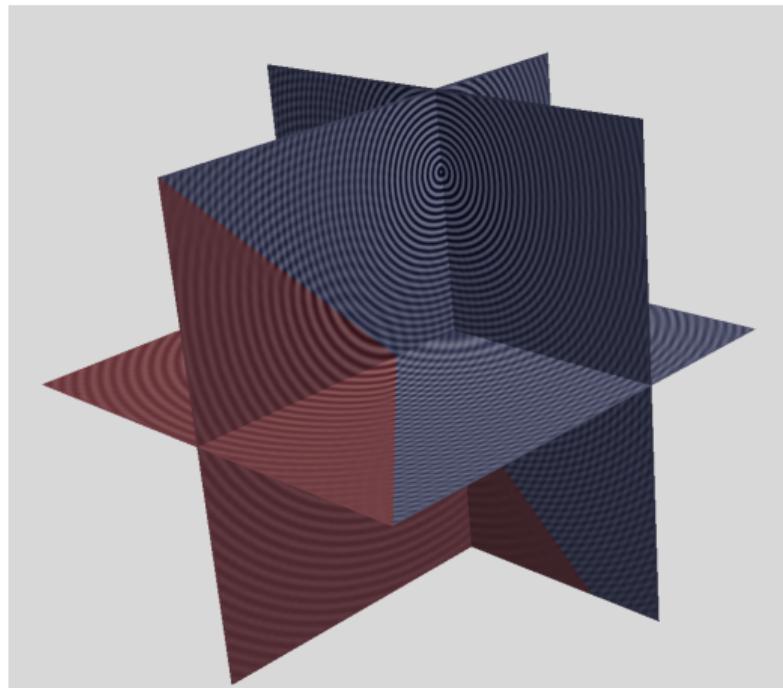
Performance of 3D Polarized Traces

Smooth Heterogeneous Problem

N	50 ³	100 ³	100 ³	200 ³	200 ³	400 ³	400 ³	400 ³
L	5	10	10	20	20	40	40	40
MPI Tasks	5	10	10	80	80	640	640	640
OMP Threads/Task	1	1	2	1	2	1	2	3
Total Cores	5	10	20	80	160	640	1280	1920
Total Nodes	1	1	2	5	10	80	80	128
Single rhs								
# GMRES Iterations	5	5	5	5	5	6	6	6
Initialization [s]	0.2	1.1	1.0	7.3	4.6	21.3	21.2	20.8
Factorization [s]	3.8	41.1	21.8	156.0	79.4	323.7	204.5	151.5
Online [s]	4.6	45.9	26.1	202.2	106.9	717.0	400.1	314.5
Avg GMRES [s]	0.8	8.1	4.6	35.5	18.7	106.4	59.2	46.5
Pipelined rhs								
R (number of rhs)	5	10	10	20	20	40	40	40
Online [s]	17.1	225.1	118.8	1260.9	650.2	4085.0	2714.8	1872.1
Avg GMRES [s]	3.0	39.8	20.9	223.6	115.6	613.3	409.2	281.9
Online/rhs [s]	3.4	22.5	11.9	63.0	32.5	102.1	67.9	46.8
Avg GMRES/rhs [s]	0.6	4.0	2.1	11.2	5.8	15.3	10.2	7.0

Performance of 3D Polarized Traces

Fault Problem

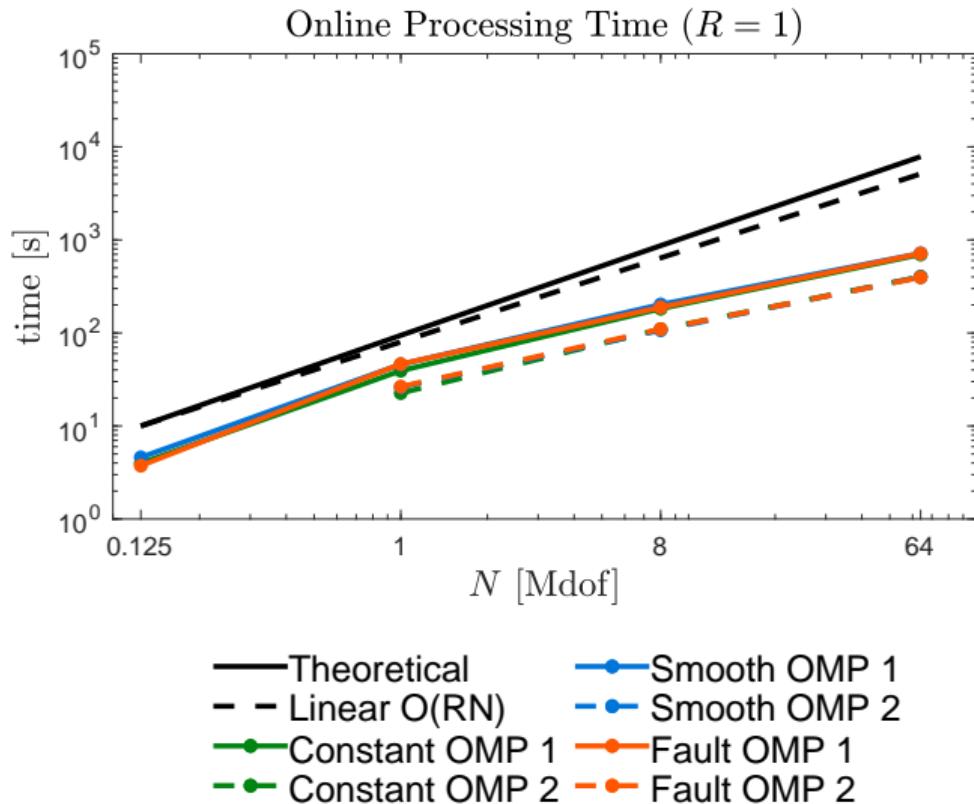


Performance of 3D Polarized Traces

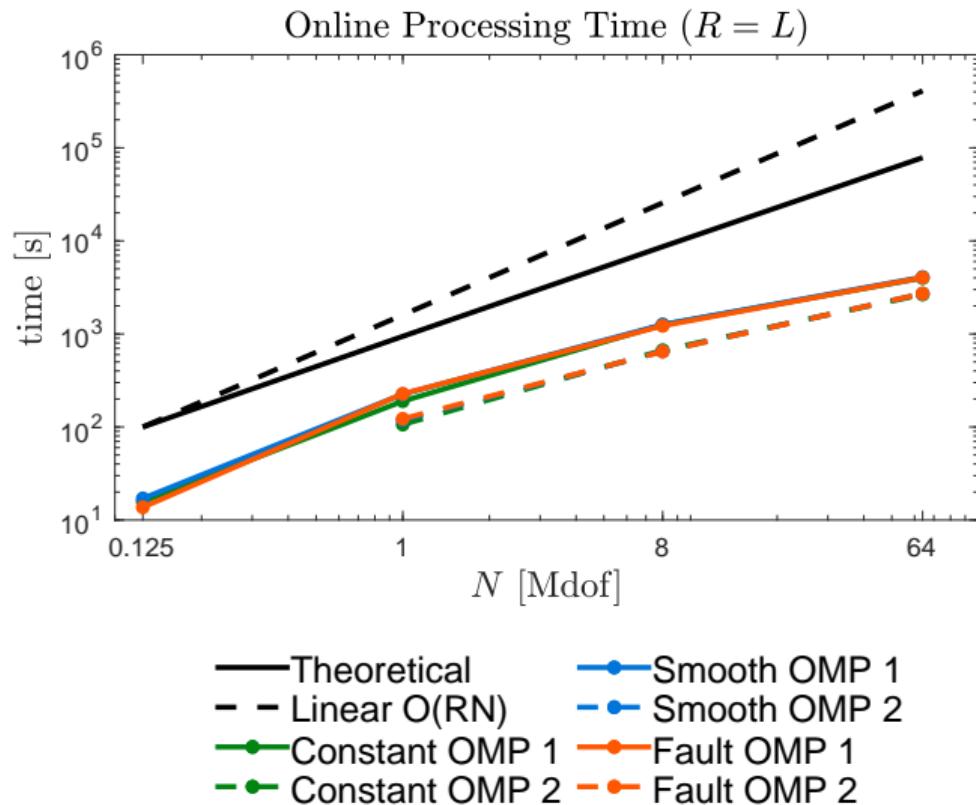
Fault Problem

N	50^3	100^3	100^3	200^3	200^3	400^3	400^3	400^3
L	5	10	10	20	20	40	40	40
MPI Tasks	5	10	10	80	80	640	640	640
OMP Threads/Task	1	1	2	1	2	1	2	3
Total Cores	5	10	20	80	160	640	1280	1920
Total Nodes	1	1	2	5	10	80	80	128
Single rhs								
# GMRES Iterations	4	5	5	5	5	6	6	6
Initialization [s]	0.4	1.1	1.0	7.3	4.7	20.4	20.3	21.0
Factorization [s]	3.8	40.4	22.1	152.2	79.9	317.6	199.5	152.5
Online [s]	3.7	46.2	26.2	188.5	109.8	713.2	395.8	315.6
Avg GMRES [s]	0.8	8.1	4.6	33.0	19.2	106.2	58.7	46.5
Pipelined rhs								
R (number of rhs)	5	10	10	20	20	40	40	40
Online [s]	13.7	226.7	122.4	1222.7	647.1	4031.6	2710.6	1838.9
Avg GMRES [s]	2.9	40.1	21.6	216.5	114.7	605.0	409.9	276.3
Online/rhs [s]	2.7	22.7	12.2	61.1	32.4	100.8	67.7	46.0
Avg GMRES/rhs [s]	0.6	4.0	2.2	10.8	5.7	15.1	10.2	6.9

Performance of 3D Polarized Traces

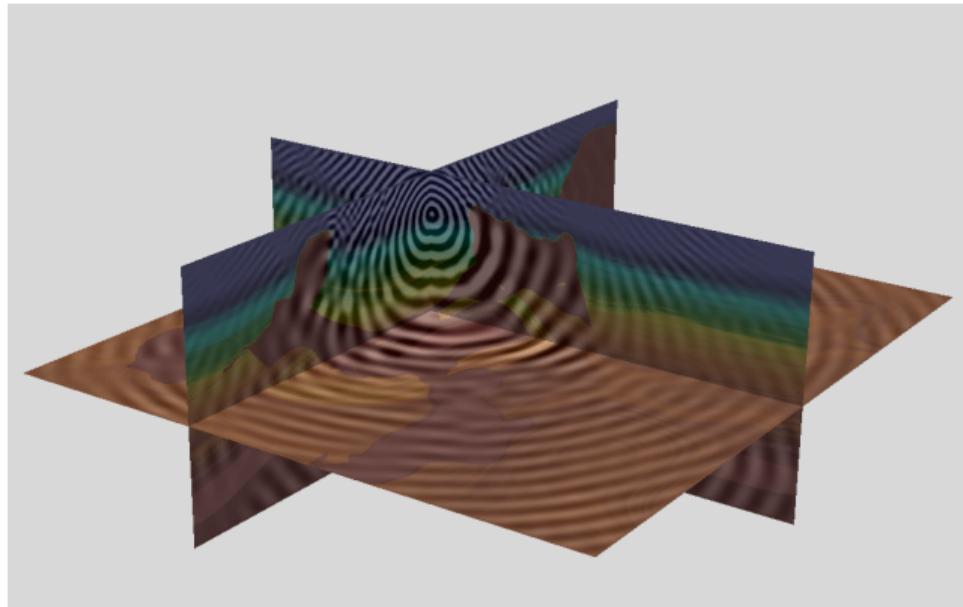


Performance of 3D Polarized Traces



Performance of 3D Polarized Traces

SEAM Problem

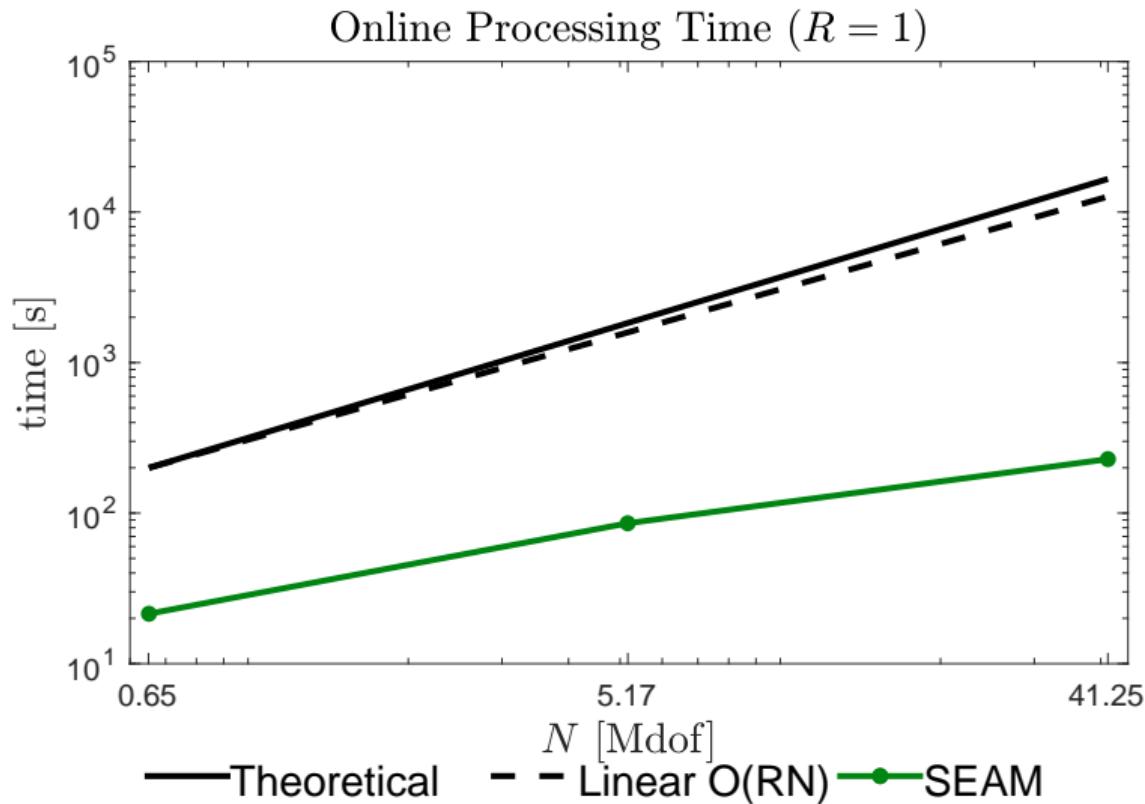


Performance of 3D Polarized Traces

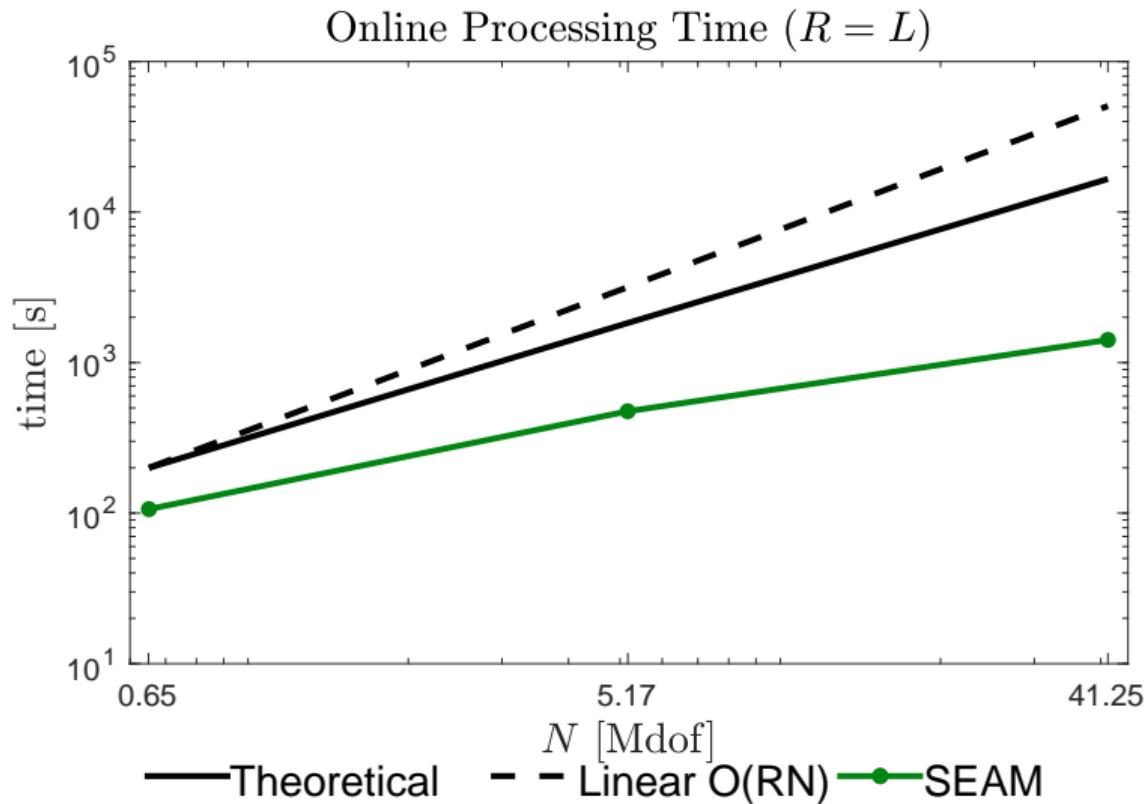
SEAM Problem

N	$6.51 \cdot 10^5$	$5.16 \cdot 10^6$	$4.12 \cdot 10^7$	$4.12 \cdot 10^7$
L	12	24	48	48
MPI Tasks	12	48	384	384
OpenMP Threads per Task	1	2	2	3
Total Cores	12	96	768	1152
Total Nodes	1	6	77	77
Single rhs				
# GMRES Iterations	4	5	6	6
Initialization [s]	0.6	2.3	10.4	10.7
Factorization [s]	15.2	46.5	111.4	97.9
Online [s]	21.4	85.6	269.8	228.4
Average GMRES [s]	4.6	14.9	40.0	33.7
Pipelined rhs				
R (number of rhs)	12	24	48	48
Online [s]	106.3	474.8	1527.1	1415.4
Average GMRES [s]	22.8	83.9	229.4	212.9
Online per rhs [s]	8.8	19.8	31.8	29.5
Average GMRES per rhs [s]	1.9	3.5	4.8	4.4

Performance of 3D Polarized Traces



Performance of 3D Polarized Traces



Can We Do Better?

Pipelined Parallel Run-time complexity: $\mathcal{O}(\max(1, R/L)N \log N)$

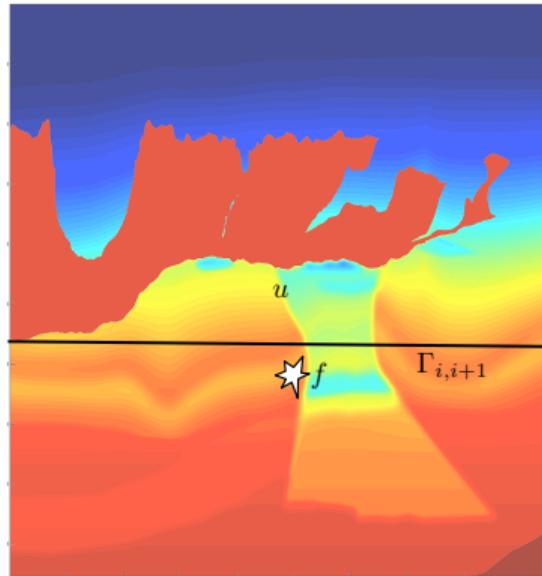
Question: Can we *better* parallelize this preconditioner?

Problem: Serial nature of the sweeps

Problem: 2D memory growth due to planar slabs

Problem: Interface “communication” volume

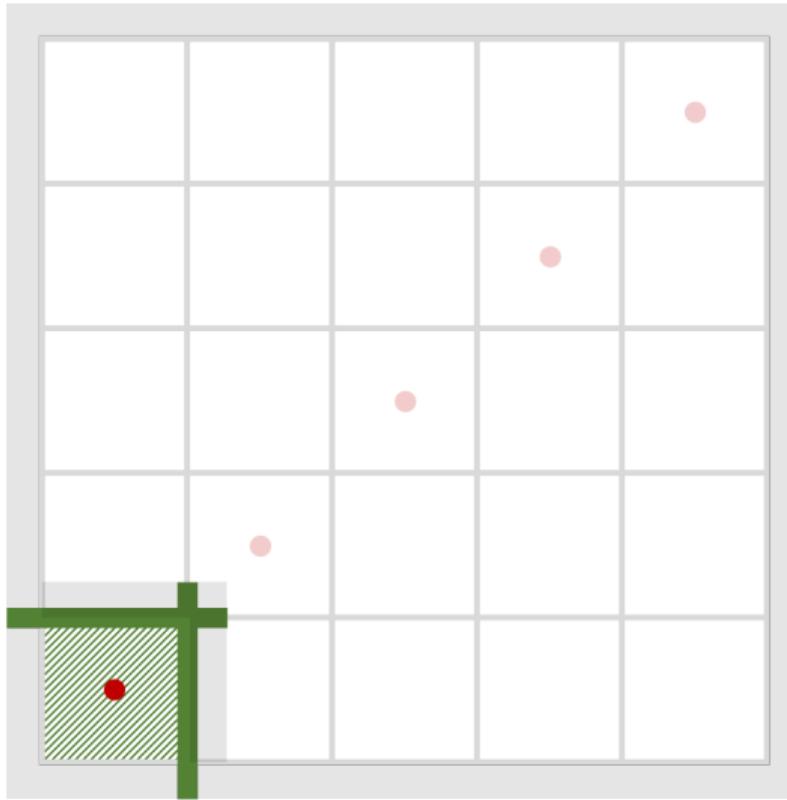
Half-space Problem



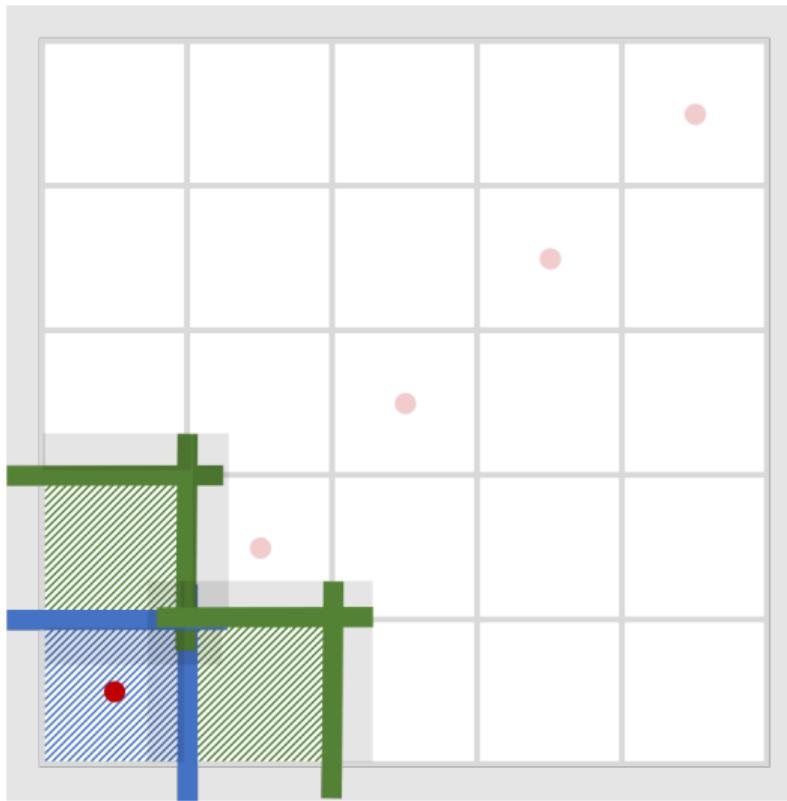
Polarization condition:

$$0 = - \int_{\Gamma} G(x, y) \partial_{n_y} u^{\uparrow}(y) ds_y \\ + \int_{\Gamma} \partial_{n_y} G(x, y) u^{\uparrow}(y) ds_y$$

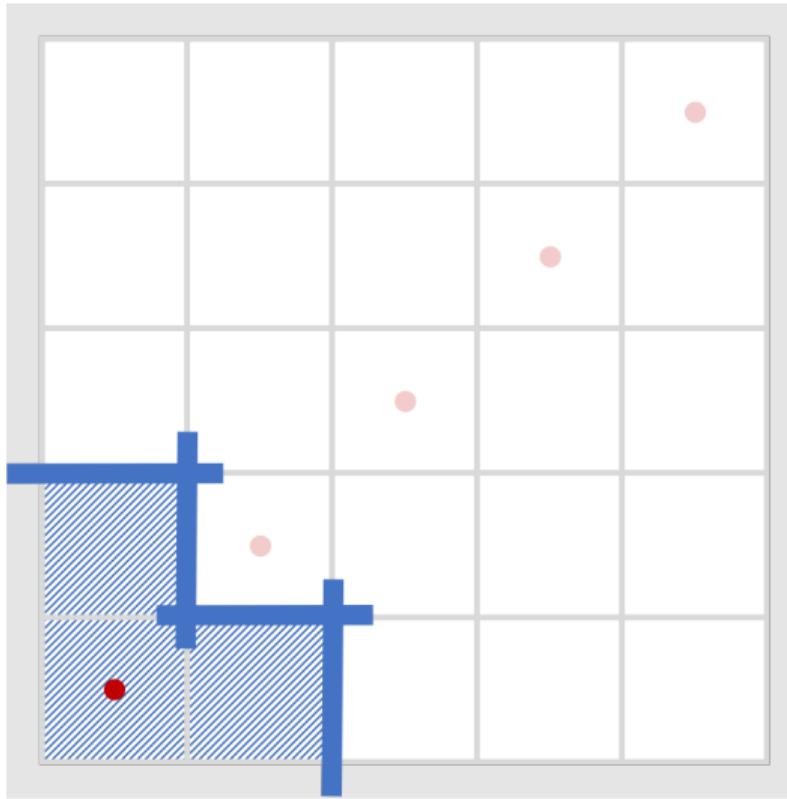
Solution: L-sweeps



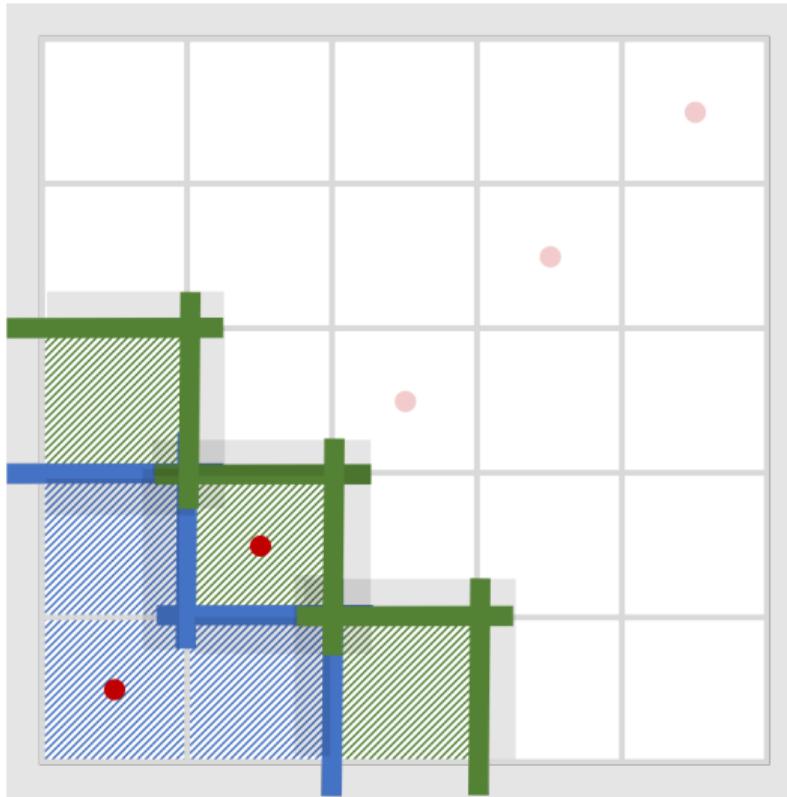
Solution: L-sweeps



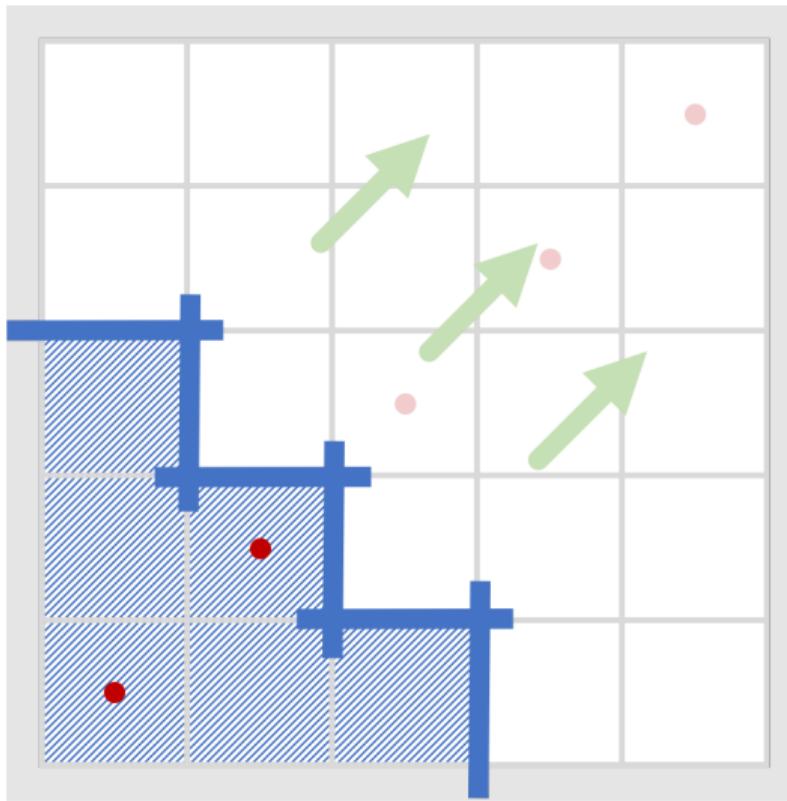
Solution: L-sweeps



Solution: L-sweeps

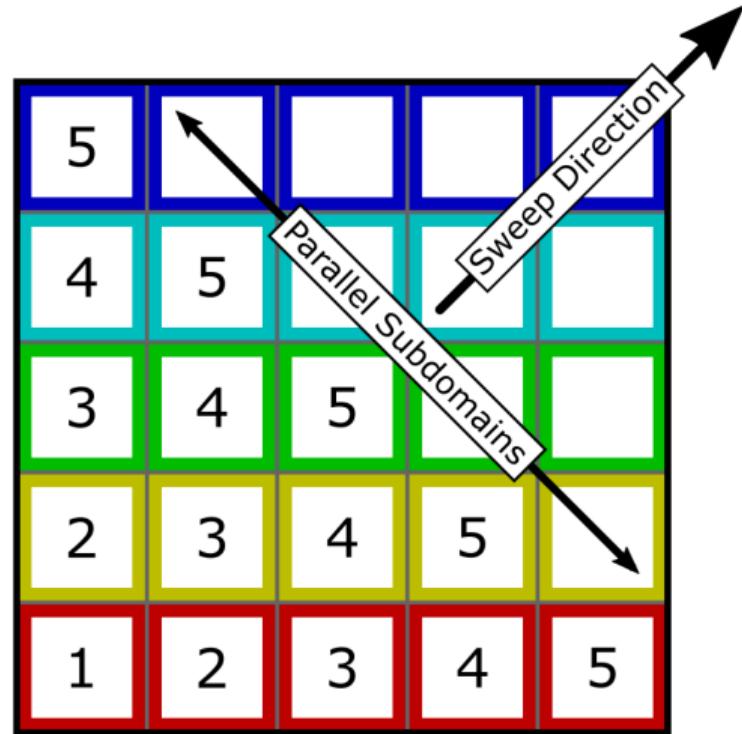


Solution: L-sweeps



Parallelism Pattern

Each propagation onto the next diagonal can be embarrassingly parallel on a cell-wise level!

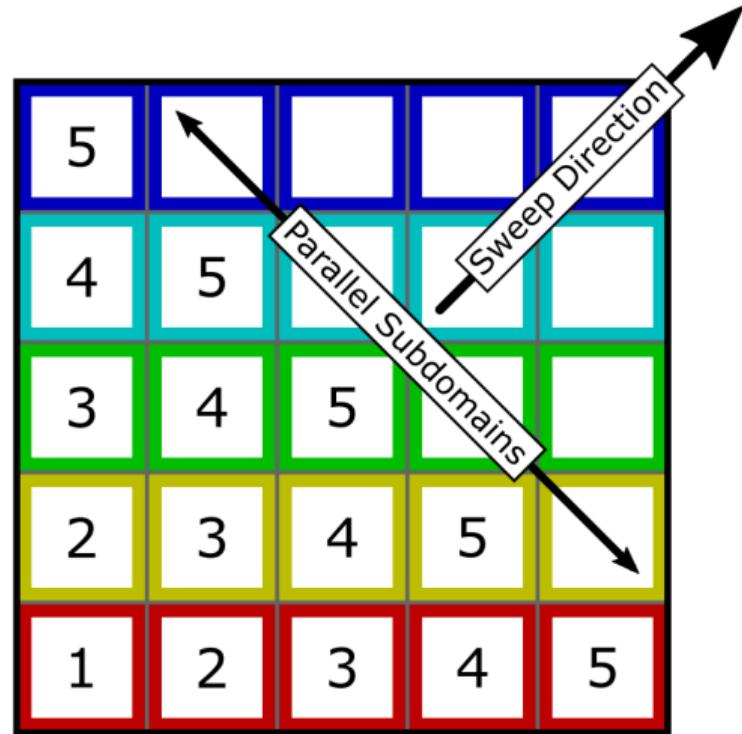


M O V I E! :)

Parallelism Pattern

Each propagation onto the next diagonal can be embarrassingly parallel on a cell-wise level!

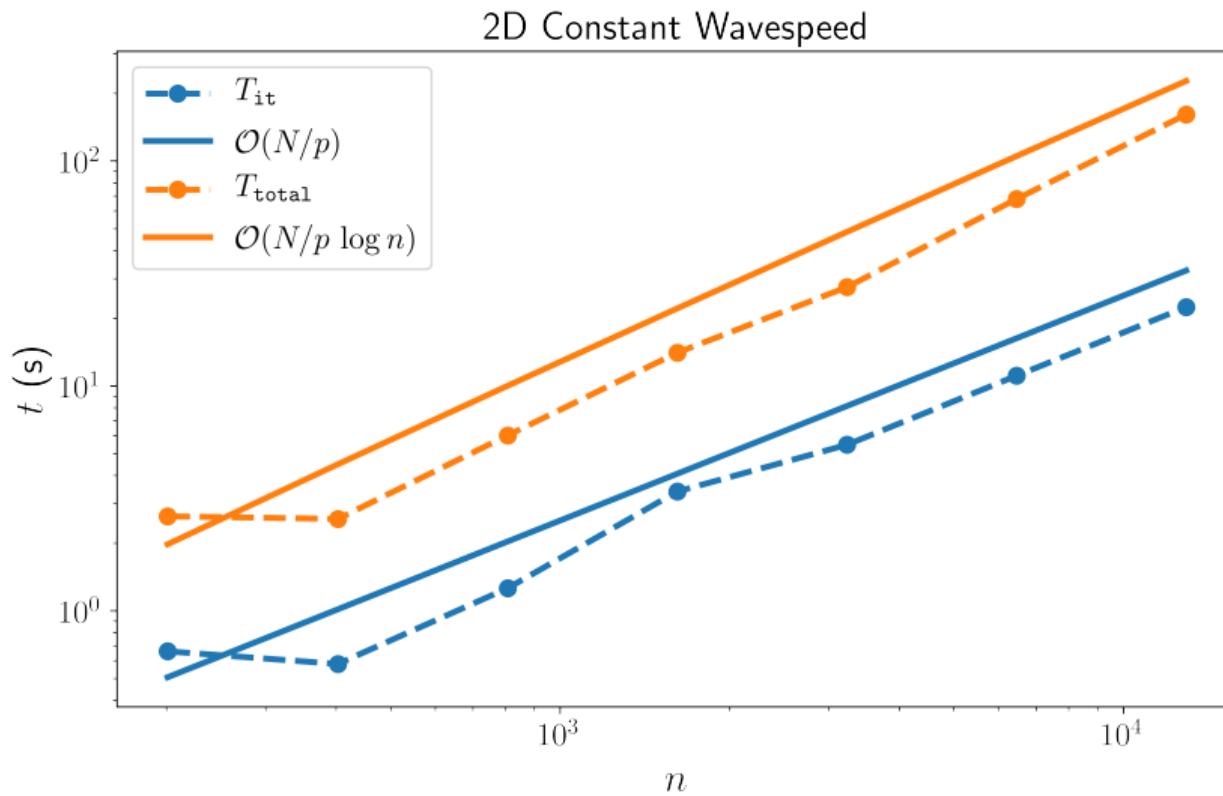
$\Rightarrow O(N/p)$ complexity
(as long as $p = O(N^{1/d})$)



Numerical Example: Homogeneous Velocity

N	$\omega/2\pi$	p	T_{fact}	N_{it}	T_{it}	T_{total}
202×202	20.1	2	1.09	2	0.66	2.63
404×404	40.3	4	1.00	3	0.58	2.56
808×808	80.7	8	1.41	3	1.26	6.02
1616×1616	161.5	16	2.80	2	3.39	14.05
3232×3232	323.1	32	4.41	3	5.47	27.47
6464×6464	646.3	64	8.34	4	11.09	67.74
12928×12928	1292.7	128	15.66	5	22.39	160.88

Numerical Example: Homogeneous Velocity

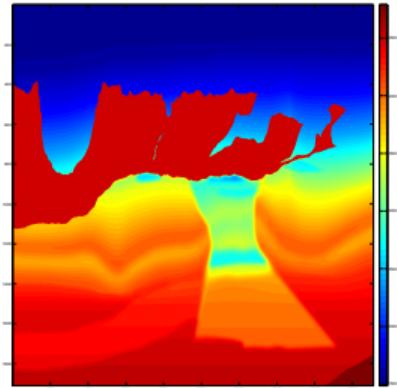


Numerical Example: BP Model

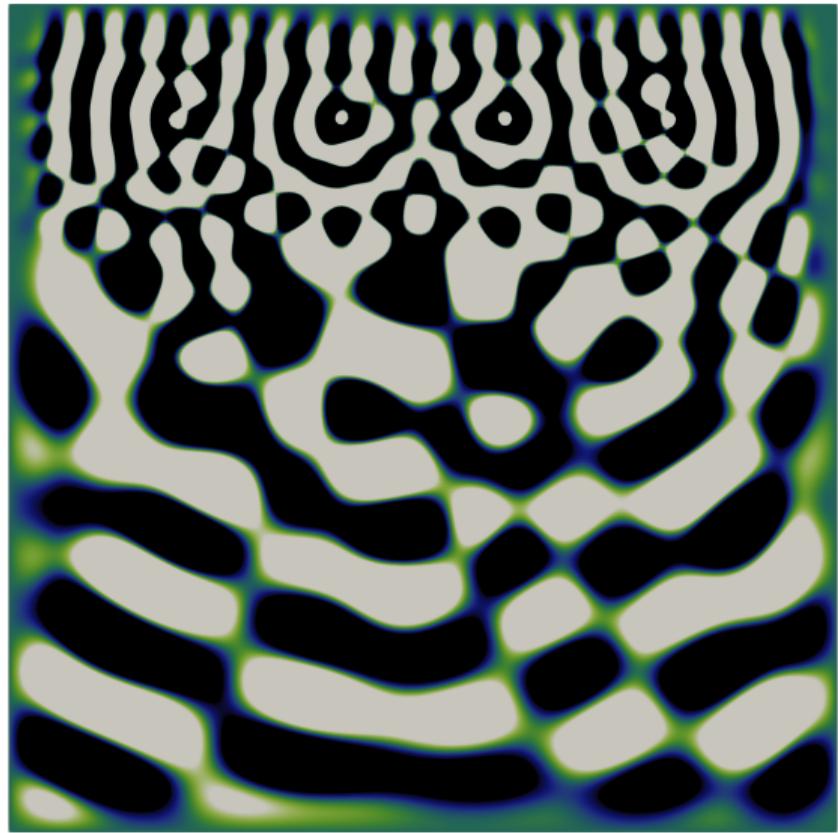


N (without PML)	$\omega/2\pi$	$q = r$	BG1	BG2	BG1 with salt	BG2 with salt	BP model
202×202	20.1	2	1	4	7	6	7
404×404	40.3	4	2	4	9	9	9
808×808	80.7	8	4	6	12	12	12
1616×1616	161.4	16	5	6	15	15	15
3232×3232	323.1	32	6	7	17	17	16
6464×6464	646.3	64	7	7	19	19	19
12928×12928	1292.7	128	8	8	21	21	20

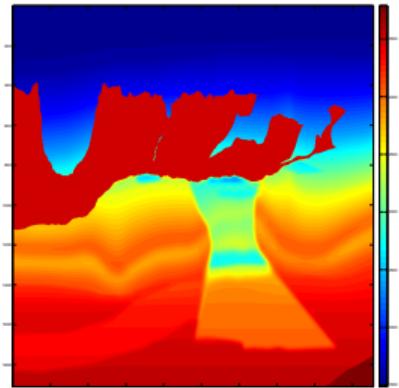
Numerical Example: BP Model



- ▶ max. 16 wavelengths in domain
- ▶ PML width:
1.25 wavelengths
- ▶ 2×2 domain decomposition



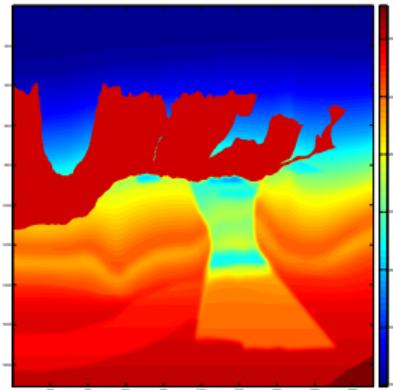
Numerical Example: BP Model



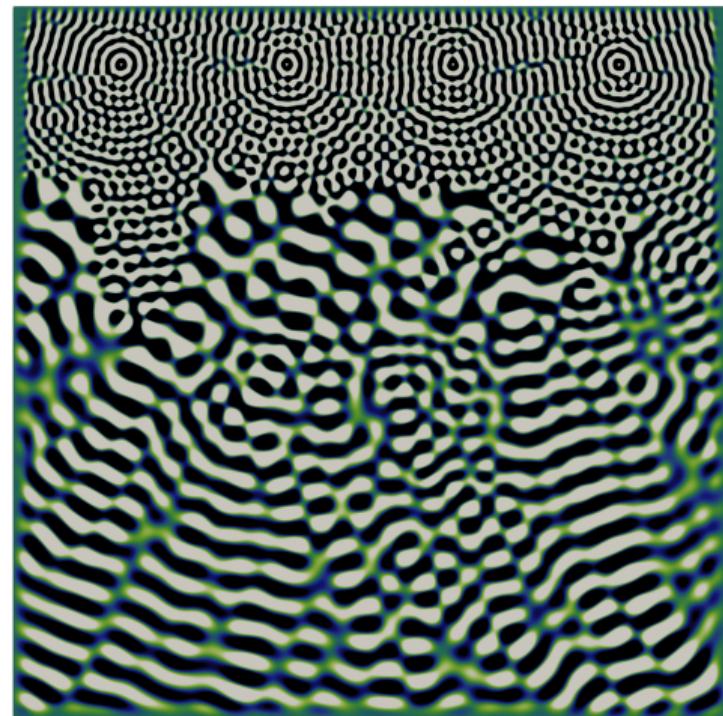
- ▶ max. 32 wavelengths in domain
- ▶ PML width: 1.5 wavelengths
- ▶ 4×4 domain decomposition



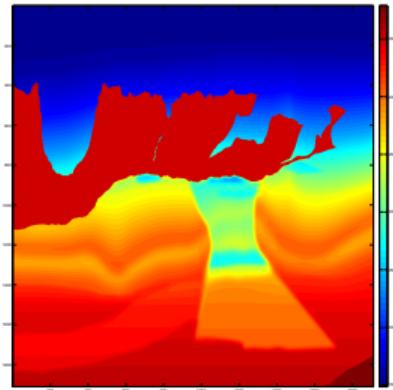
Numerical Example: BP Model



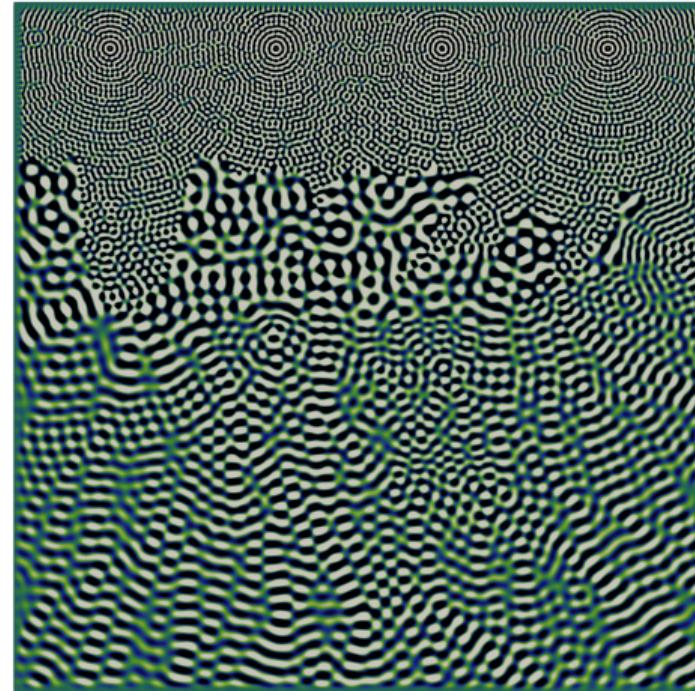
- ▶ max. 64 wavelengths in domain
- ▶ PML width:
1.75 wavelengths
- ▶ 8×8 domain decomposition



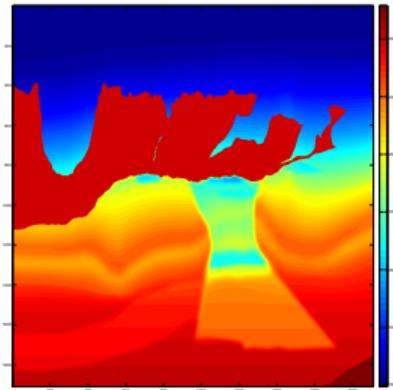
Numerical Example: BP Model



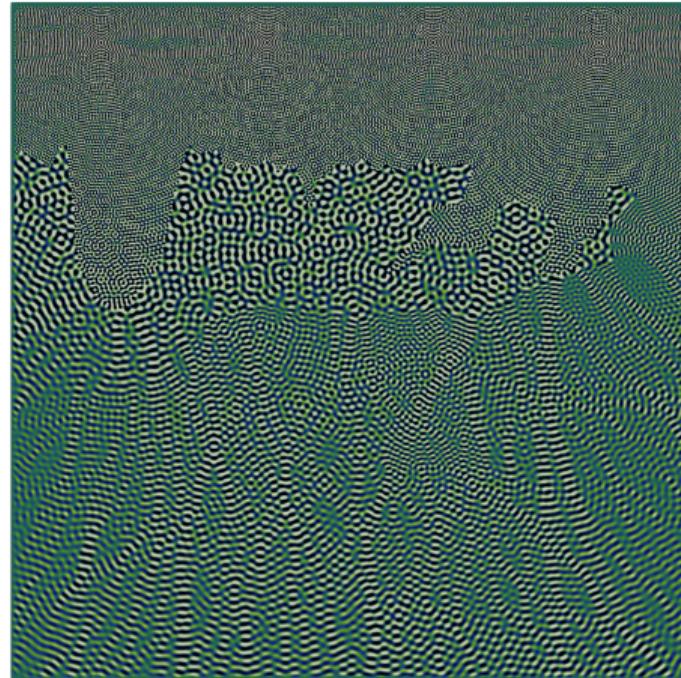
- ▶ max. 128 wavelengths in domain
- ▶ PML width: 2 wavelengths
- ▶ 16×16 domain decomposition



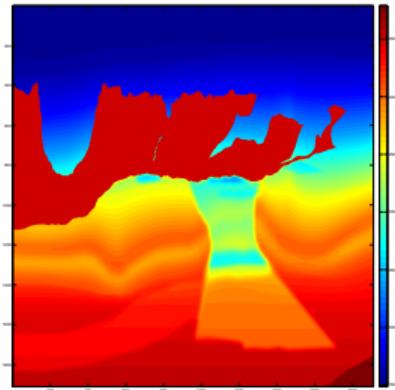
Numerical Example: BP Model



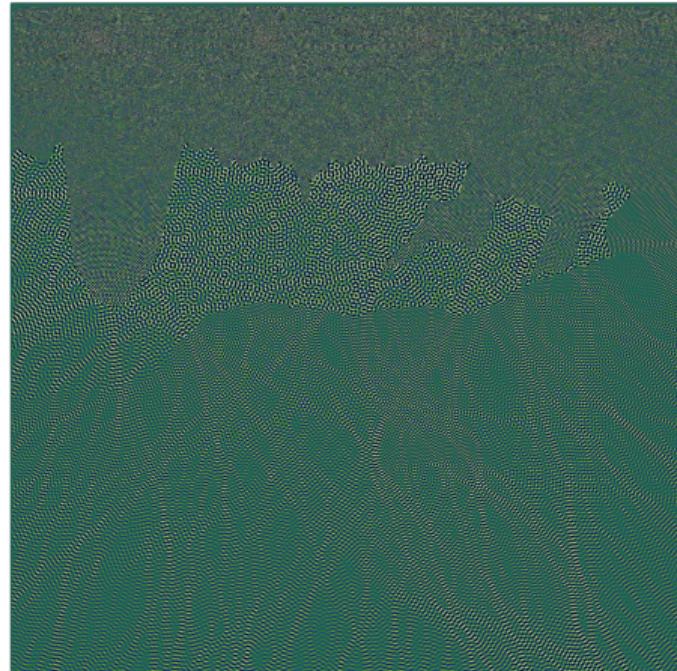
- ▶ max. 256 wavelengths in domain
- ▶ PML width: 2.25 wavelengths
- ▶ 32×32 domain decomposition



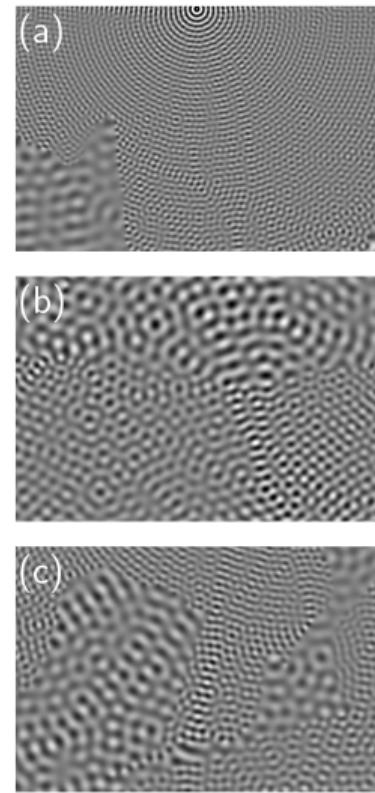
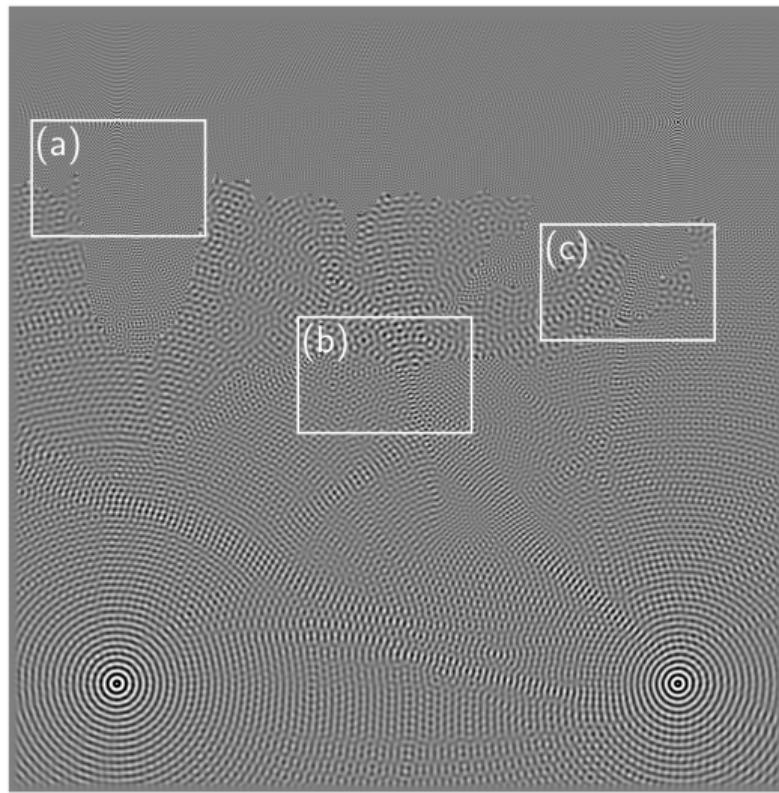
Numerical Example: BP Model



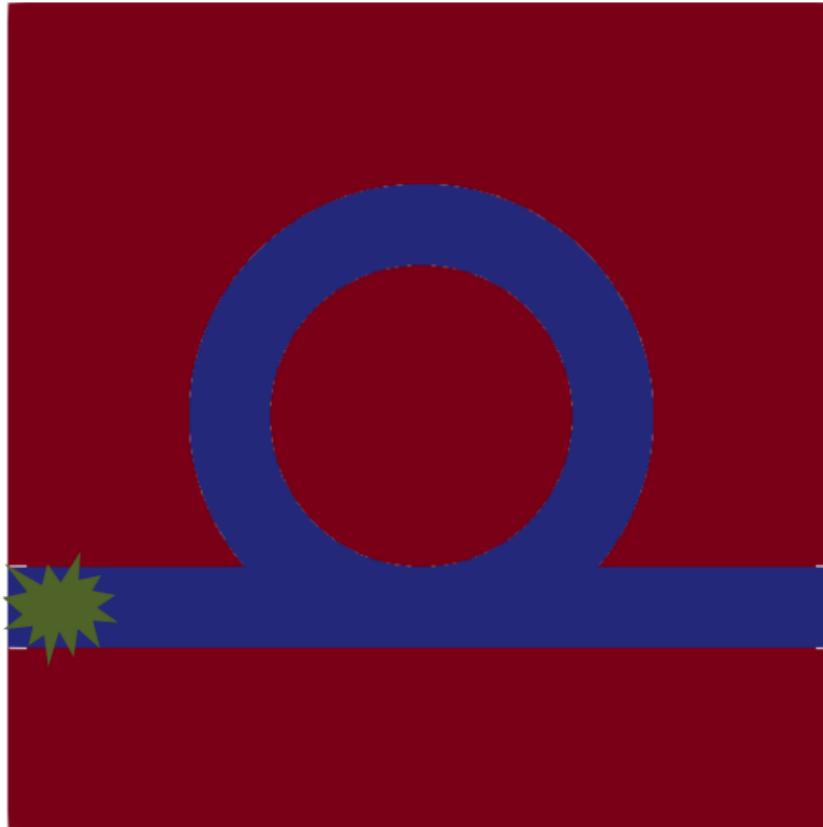
- ▶ max. 512 wavelengths in domain
- ▶ PML width: 2.5 wavelengths
- ▶ 64×64 domain decomposition



Numerical Example: BP Model



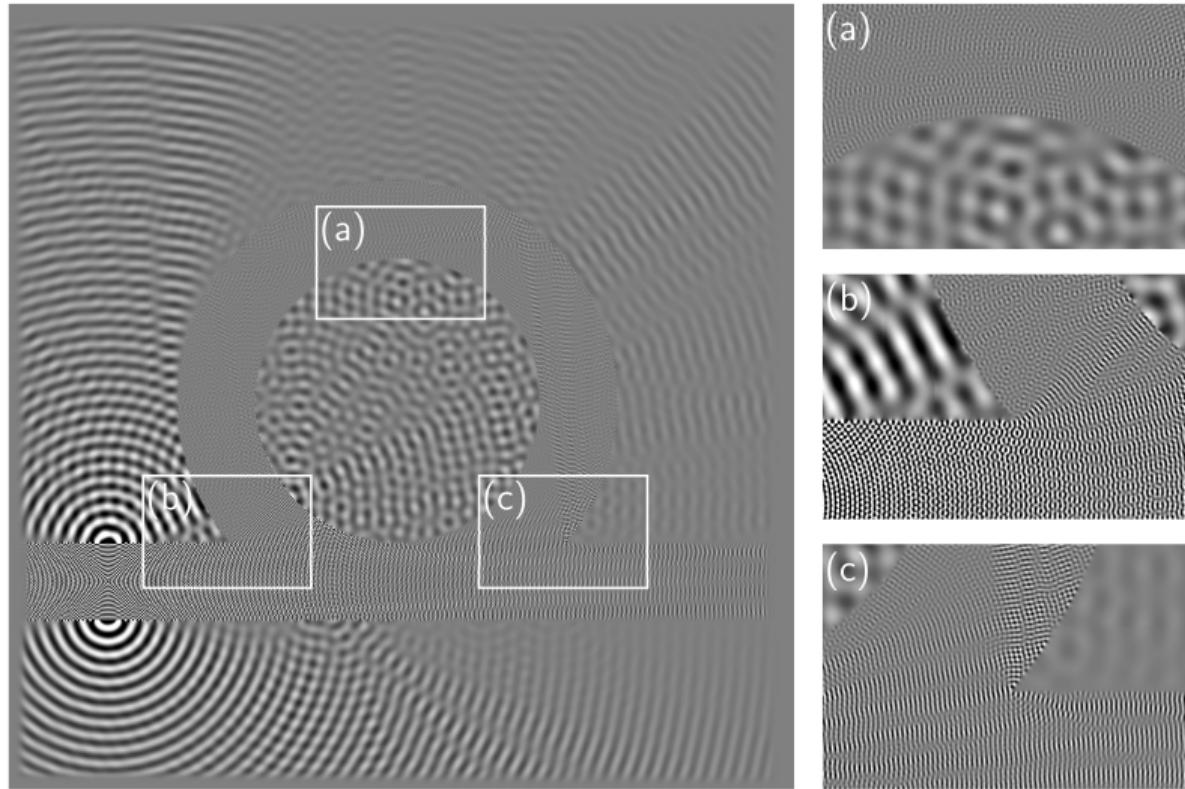
Numerical Example: High-contrast Waveguide



Numerical Example: High-contrast Waveguide

N (without PML)	$\omega/2\pi$	$m = n$	Contrast ratio				
			2	3	4	5	6
202×202	20.1	2	18	24	24	25	26
404×404	40.3	4	28	29	29	28	30
808×808	80.7	8	30	32	34	33	33
1616×1616	161.5	16	31	33	33	34	35
3232×3232	323.1	32	32	34	36	36	37
6464×6464	646.3	64	32	34	35	36	36

Numerical Example: High-contrast Waveguide



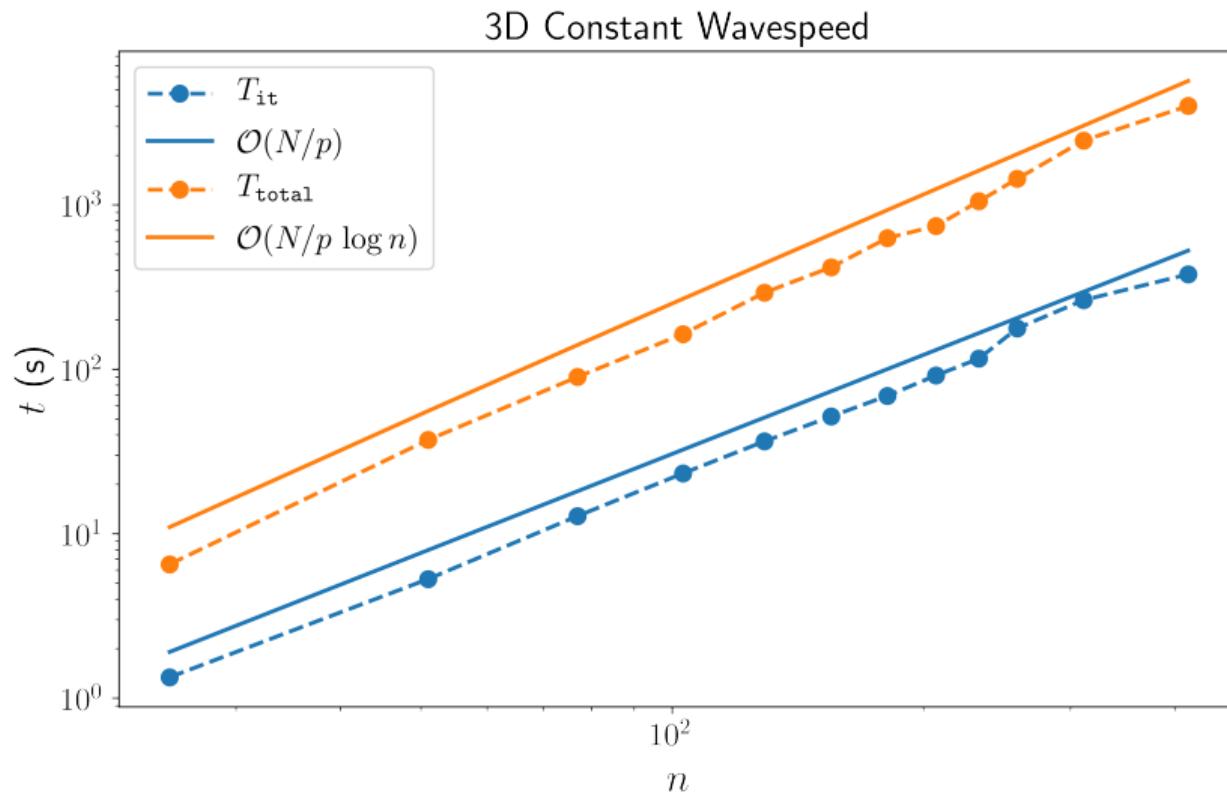
What about 3D?

- ▶ There are serious challenges in optimizing parallelism in 3D
- ▶ Current implementation uses vertically extruded subdomains
- ▶ Consider it a quasi-2D domain decomposition

Numerical Example: Homogeneous Velocity (3D)

N (without PML)	$\omega/2\pi$	p	T_{fact}	N_{it}	T_{it}	T_{total}
$26 \times 26 \times 26$	4.17	2	.04	4	1.34	6.52
$52 \times 52 \times 52$	8.50	4	5.54	6	5.30	37.17
$78 \times 78 \times 78$	12.83	6	12.42	6	12.80	89.76
$104 \times 104 \times 104$	17.17	8	22.91	6	23.27	163.62
$130 \times 130 \times 130$	21.50	10	37.53	7	36.47	292.33
$156 \times 156 \times 156$	25.83	12	52.47	7	51.62	417.08
$182 \times 182 \times 182$	30.17	14	71.71	8	68.92	627.23
$208 \times 208 \times 208$	34.50	16	96.14	7	91.65	743.37
$234 \times 234 \times 234$	38.83	18	124.64	8	116.08	1050.31
$260 \times 260 \times 260$	43.17	20	211.87	7	177.21	1438.12
$312 \times 312 \times 312$	51.83	24	314.93	8	263.16	2457.40
$416 \times 416 \times 416$	69.17	32	418.36	9	377.60	3992.63

Numerical Example: Homogeneous Velocity (3D)



Successful construction of a scalably parallelizable preconditioner for the high-frequency Helmholtz equation.

- ▶ $O(N/p)$ complexity as long as $p = O(N^{1/d})$
- ▶ Independent of the discretization
- ▶ Applicable to heterogeneous media
- ▶ Paper: <https://arxiv.org/abs/1909.01467>

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Next steps:

- ▶ $O(N/p)$ -scaling in 3D where $p = O(N^{2/3})$
- ▶ several right-hand sides ($O(1)$ scaling per right hand side?)