CME 253A

Introduction to High Performance Computing and Parallel (GPU) Computing

STANFORD SUMMER SESSION 4

3 July 2019 | Y2E2 111

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Session 4 - Converging Stokes flow

Today's agenda

Lecture: Accelerating Stokes flow convergence

Programming: 1/ Damping of the residuals
 2/ Tracking min and max

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Accelerating Stokes flow convergence

Elastic waves	Viscous flow
$\frac{1}{k}\frac{\partial P}{\partial t} = -\left(\frac{\partial v_x}{\partial x} + \frac{\partial v_y}{\partial y}\right)$	$\frac{1}{k}\frac{\partial P}{\partial t} = -\left(\frac{\partial v_x}{\partial x} + \frac{\partial v_y}{\partial y}\right)$
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$\frac{\partial \tau_{xx}}{\partial t} = 2G \left(\frac{\partial v_x}{\partial x} - \frac{1}{3} \left(\frac{\partial v_x}{\partial x} + \frac{\partial v_y}{\partial y} \right) \right)$	$\tau_{xx} = 2\eta \left(\frac{\partial v_x}{\partial x} - \frac{1}{3} \left(\frac{\partial v_x}{\partial x} + \frac{\partial v_y}{\partial y} \right) \right)$
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Accelerating Stokes flow convergence

Elastic waves

Viscous flow

$$\frac{1}{k}\frac{\partial P}{\partial t} = -\left(\frac{\partial v_x}{\partial x} + \frac{\partial v_y}{\partial y}\right)$$

$$\rho \frac{\partial v_x}{\partial t} = -\frac{\partial P}{\partial x} + \frac{\partial \tau_{xx}}{\partial x} + \frac{\partial \tau_{xy}}{\partial y}$$

$$\rho \frac{\partial v_y}{\partial t} = -\frac{\partial P}{\partial y} + \frac{\partial \tau_{yy}}{\partial y} + \frac{\partial \tau_{xy}}{\partial x}$$

$$\frac{\partial \tau_{xx}}{\partial t} = 2G\left(\frac{\partial v_x}{\partial x} - \frac{1}{3}\left(\frac{\partial v_x}{\partial x} + \frac{\partial v_y}{\partial y}\right)\right)$$

$$\frac{\partial \tau_{yy}}{\partial t} = 2G\left(\frac{\partial v_y}{\partial y} - \frac{1}{3}\left(\frac{\partial v_x}{\partial x} + \frac{\partial v_y}{\partial y}\right)\right)$$

$$\frac{\partial \tau_{xy}}{\partial t} = 2G\frac{1}{2}\left(\frac{\partial v_x}{\partial y} + \frac{\partial v_y}{\partial x}\right)$$

$$\begin{split} \frac{1}{k}\frac{\partial P}{\partial t} &= -\left(\frac{\partial v_x}{\partial x} + \frac{\partial v_y}{\partial y}\right) \\ \rho \frac{\partial v_x}{\partial t} &= -\frac{\partial P}{\partial x} + \frac{\partial \tau_{xx}}{\partial x} + \frac{\partial \tau_{xy}}{\partial y} \\ \rho \frac{\partial v_y}{\partial t} &= -\frac{\partial P}{\partial y} + \frac{\partial \tau_{yy}}{\partial y} + \frac{\partial \tau_{xy}}{\partial x} \\ \frac{\partial v_x}{\partial t} &= 2G\left(\frac{\partial v_x}{\partial x} - \frac{1}{3}\left(\frac{\partial v_x}{\partial x} + \frac{\partial v_y}{\partial y}\right)\right) \\ \frac{\partial \tau_{yy}}{\partial t} &= 2G\left(\frac{\partial v_y}{\partial y} - \frac{1}{3}\left(\frac{\partial v_x}{\partial x} + \frac{\partial v_y}{\partial y}\right)\right) \\ \frac{\partial \tau_{xy}}{\partial t} &= 2G\left(\frac{\partial v_y}{\partial y} - \frac{1}{3}\left(\frac{\partial v_x}{\partial x} + \frac{\partial v_y}{\partial y}\right)\right) \\ \frac{\partial \tau_{xy}}{\partial t} &= 2G\left(\frac{\partial v_y}{\partial y} - \frac{1}{3}\left(\frac{\partial v_x}{\partial x} + \frac{\partial v_y}{\partial y}\right)\right) \\ \frac{\partial \tau_{xy}}{\partial t} &= 2G\left(\frac{\partial v_y}{\partial y} - \frac{1}{3}\left(\frac{\partial v_x}{\partial x} + \frac{\partial v_y}{\partial y}\right)\right) \\ \frac{\partial \tau_{xy}}{\partial t} &= 2G\left(\frac{\partial v_y}{\partial y} - \frac{1}{3}\left(\frac{\partial v_x}{\partial x} + \frac{\partial v_y}{\partial y}\right)\right) \\ \frac{\partial \tau_{xy}}{\partial t} &= 2G\left(\frac{\partial v_x}{\partial y} - \frac{1}{3}\left(\frac{\partial v_x}{\partial x} + \frac{\partial v_y}{\partial y}\right)\right) \\ \frac{\partial \tau_{xy}}{\partial t} &= 2G\left(\frac{\partial v_x}{\partial y} - \frac{1}{3}\left(\frac{\partial v_x}{\partial x} + \frac{\partial v_y}{\partial y}\right)\right) \\ \frac{\partial \tau_{xy}}{\partial t} &= 2G\left(\frac{\partial v_x}{\partial y} - \frac{1}{3}\left(\frac{\partial v_x}{\partial x} + \frac{\partial v_y}{\partial y}\right)\right) \\ \frac{\partial \tau_{xy}}{\partial t} &= 2G\left(\frac{\partial v_x}{\partial y} - \frac{1}{3}\left(\frac{\partial v_x}{\partial x} + \frac{\partial v_y}{\partial y}\right)\right) \\ \frac{\partial \tau_{xy}}{\partial t} &= 2G\left(\frac{\partial v_x}{\partial y} - \frac{\partial v_y}{\partial y} + \frac{\partial v_y}{\partial y}\right) \\ \frac{\partial v_y}{\partial t} &= 2G\left(\frac{\partial v_x}{\partial y} - \frac{1}{3}\left(\frac{\partial v_x}{\partial x} + \frac{\partial v_y}{\partial y}\right)\right) \\ \frac{\partial v_y}{\partial t} &= 2G\left(\frac{\partial v_y}{\partial y} - \frac{1}{3}\left(\frac{\partial v_x}{\partial x} + \frac{\partial v_y}{\partial y}\right)\right) \\ \frac{\partial v_y}{\partial t} &= 2G\left(\frac{\partial v_y}{\partial y} - \frac{1}{3}\left(\frac{\partial v_x}{\partial y} + \frac{\partial v_y}{\partial y}\right)\right) \\ \frac{\partial v_y}{\partial t} &= 2G\left(\frac{\partial v_y}{\partial y} - \frac{1}{3}\left(\frac{\partial v_x}{\partial y} + \frac{\partial v_y}{\partial y}\right)\right) \\ \frac{\partial v_y}{\partial t} &= 2G\left(\frac{\partial v_y}{\partial y} - \frac{1}{3}\left(\frac{\partial v_x}{\partial y} + \frac{\partial v_y}{\partial y}\right)\right) \\ \frac{\partial v_y}{\partial t} &= 2G\left(\frac{\partial v_y}{\partial y} - \frac{1}{3}\left(\frac{\partial v_x}{\partial y} + \frac{\partial v_y}{\partial y}\right)\right) \\ \frac{\partial v_y}{\partial t} &= 2G\left(\frac{\partial v_y}{\partial y} - \frac{\partial v_y}{\partial y} + \frac{\partial v_y}{\partial y}\right) \\ \frac{\partial v_y}{\partial t} &= 2G\left(\frac{\partial v_y}{\partial y} - \frac{\partial v_y}{\partial y} + \frac{\partial v_y}{\partial y}\right) \\ \frac{\partial v_y}{\partial y} &= 2G\left(\frac{\partial v_y}{\partial y} - \frac{\partial v_y}{\partial y} + \frac{\partial v_y}{\partial y}\right) \\ \frac{\partial v_y}{\partial y} &= 2G\left(\frac{\partial v_y}{\partial y} - \frac{\partial v_y}{\partial y} + \frac{\partial v_y}{\partial y}\right) \\ \frac{\partial v_y}{\partial y} &= 2G\left(\frac{\partial v_y}{\partial y} - \frac{\partial v_y}{\partial y} + \frac{\partial v_y}{\partial y}\right) \\ \frac{\partial v_y}{\partial y} &= 2G\left(\frac{\partial v_y}{\partial y} - \frac{\partial v_y}{\partial y} + \frac{\partial v_y}{\partial y}\right) \\$$

Pseudo-Transient iterations

A general approach

• e.g. solution to an elliptic problem: $C = \frac{\partial^2 A}{\partial x^2}$ $0 = \frac{\partial^2 A}{\partial x^2} - C = f_{\rm A}$ $f_{\rm v} = \nabla_j (\bar{\tau}_{ij} - \bar{p} \delta_{ij}) - \bar{\rho} g_i$ $f_{\bar{\rm p}} = \nabla_k v_k$

$$C = \frac{\partial^2 A}{\partial x^2}$$

$$0 = \frac{\partial^2 A}{\partial x^2} - C = f_A$$

$$f_{\mathbf{v}} = \nabla_j (\bar{\tau}_{ij} - \bar{p}\delta_{ij}) - \bar{\rho}g_i$$

$$f_{\bar{\mathbf{p}}} = \nabla_k v_k$$

Naive iterations (1st order):

$$\frac{\partial A}{\partial \tau_{A}} = f_{A}$$

$$A^{[k+1]} = A^{[k]} + \Delta \tau_{A} f_{A}^{[k]}$$

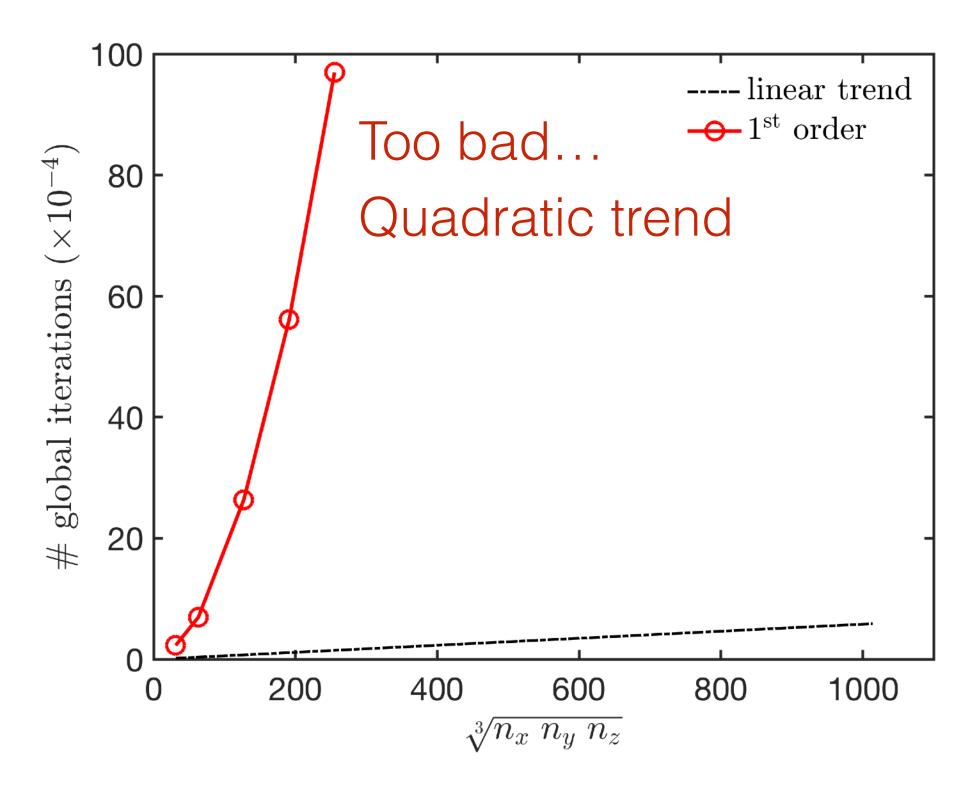
$$A^{[k+1]} = A^{[k]} + \Delta \tau_{A} f_{A}^{[k]}$$

(pseudo) time step

Pseudo-Transient | naive

• 1st order scheme | 3-D hydro-mechanics

Simple - but does not scale with resolution increase

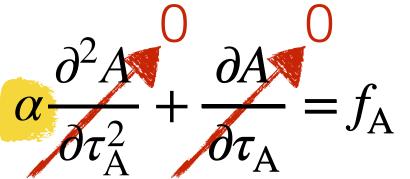


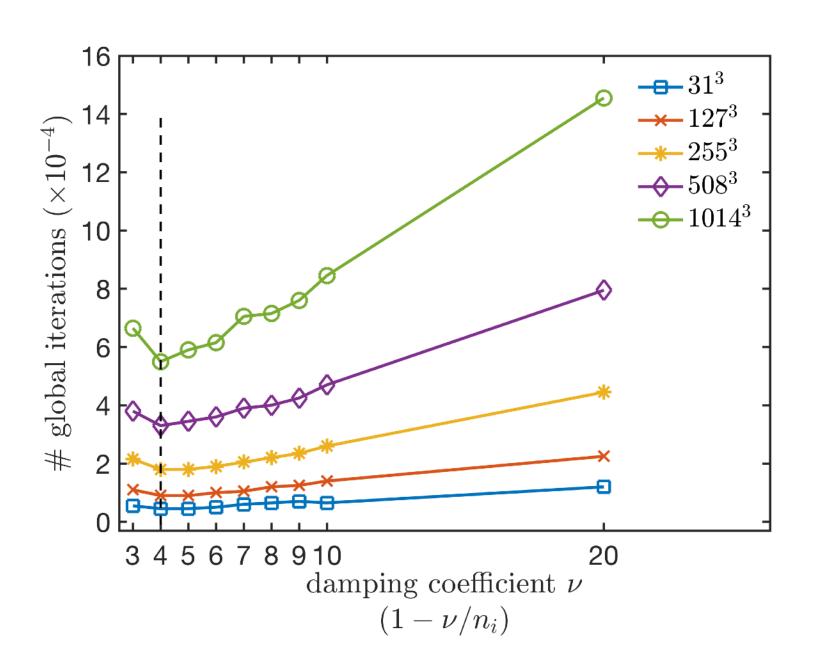
Pseudo-Transient iterations

An improved approach

Second order iterations:

Frankel, 1950





$$A^{[k+1]} = A^{[k]} + \Delta au_{
m A} g_{
m A}^{[k]}$$
 $g_{
m A}^{[k]} = f_{
m A}^{[k]} + (1 -
u/n_i) g_{
m A}^{[k-1]}$

damping

free parameter ν is resolution independent

Räss et al., 2019. Geophys. Journal.Int.

Pseudo-Transient iterations

An improved approach

• Second order iterations:

Frankel, 1950

$$lpha \frac{\partial^2 A}{\partial au_{
m A}^2} + \frac{\partial A}{\partial au_{
m A}} = f_{
m A}$$

$$A^{[k+1]} = A^{[k]} + \Delta au_{
m A} g_{
m A}^{[k]}$$

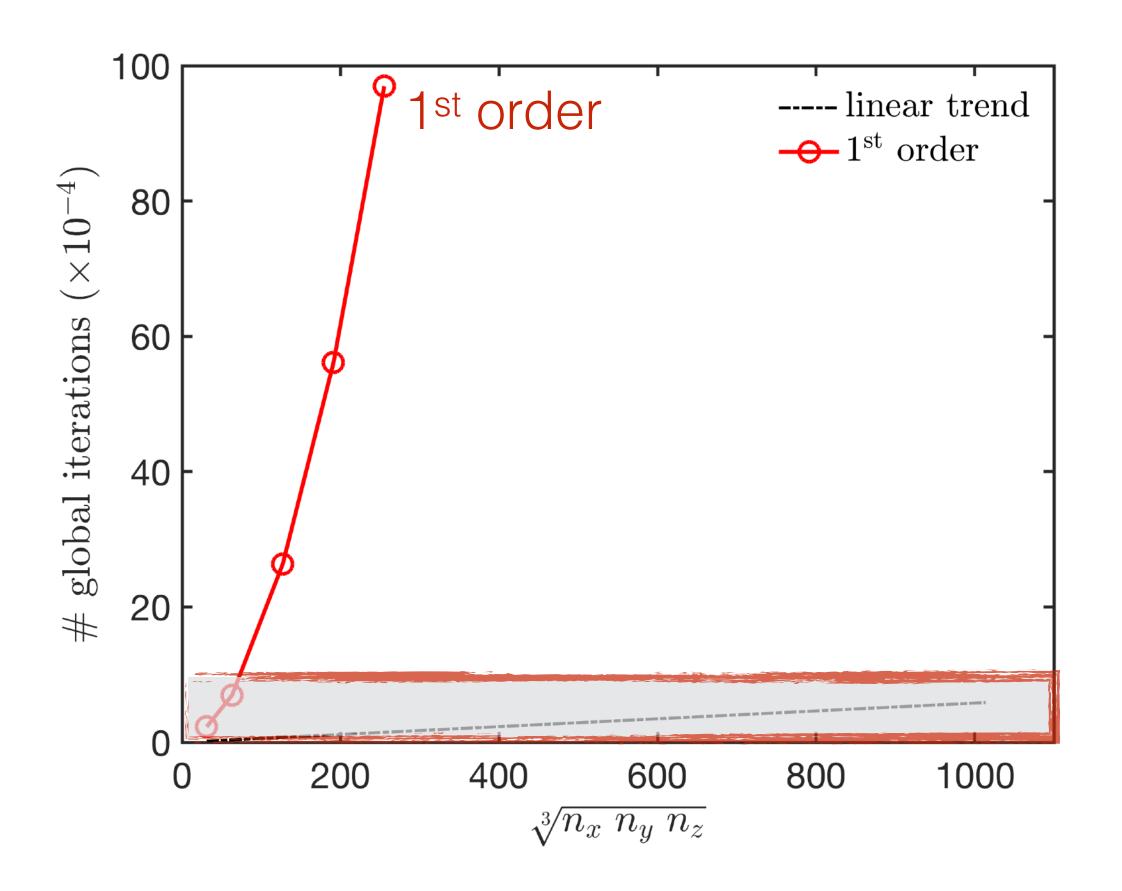
$$g_{
m A}^{[k]} = f_{
m A}^{[k]} + (1 -
u/n_i) g_{
m A}^{[k-1]}$$

damping

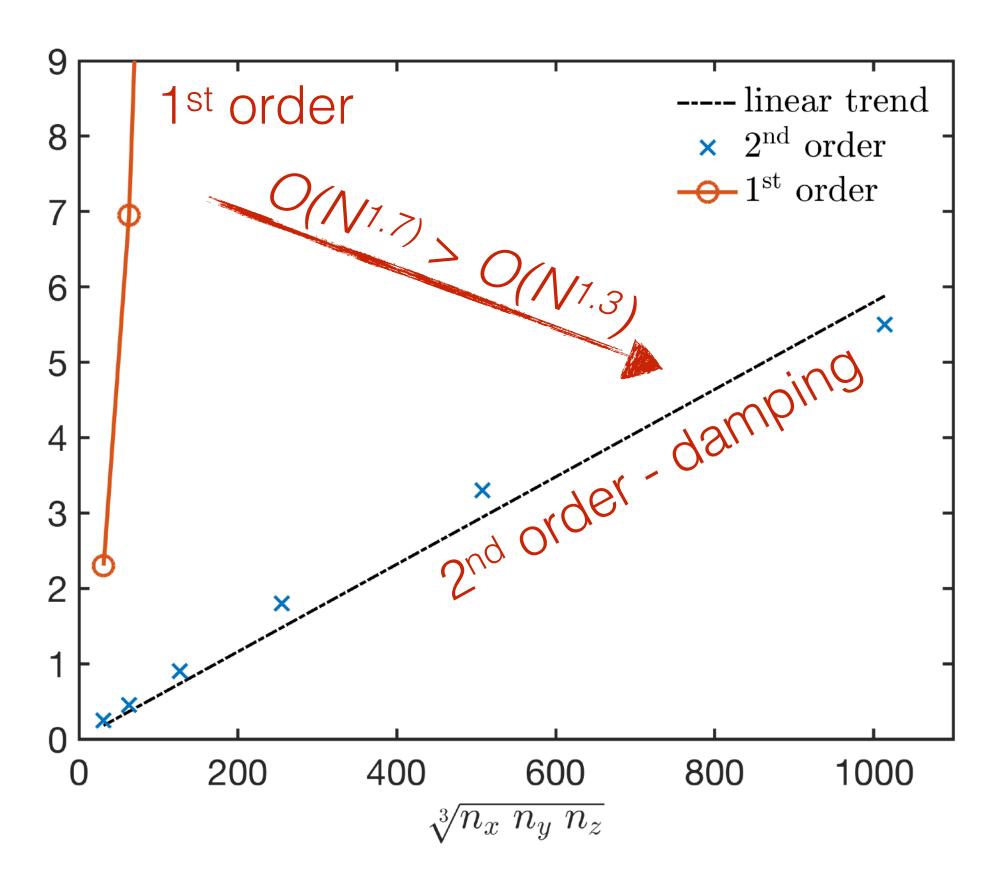
- No global reduction: $\Delta au_{
 m A}$ is local (diagonal preconditionner)
- Only local communication: like propagation of physical information
- Same workflow on each grid point: perfect for GPUs!

Pseudo-Transient | improved

• 1st versus 2nd order scheme | Stokes flow

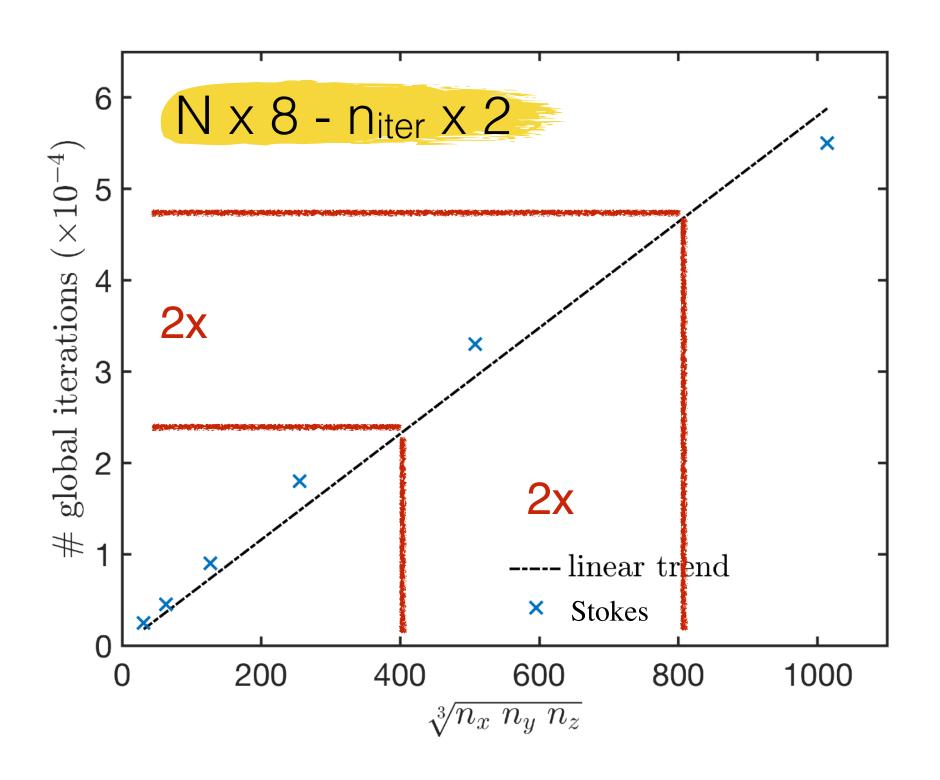


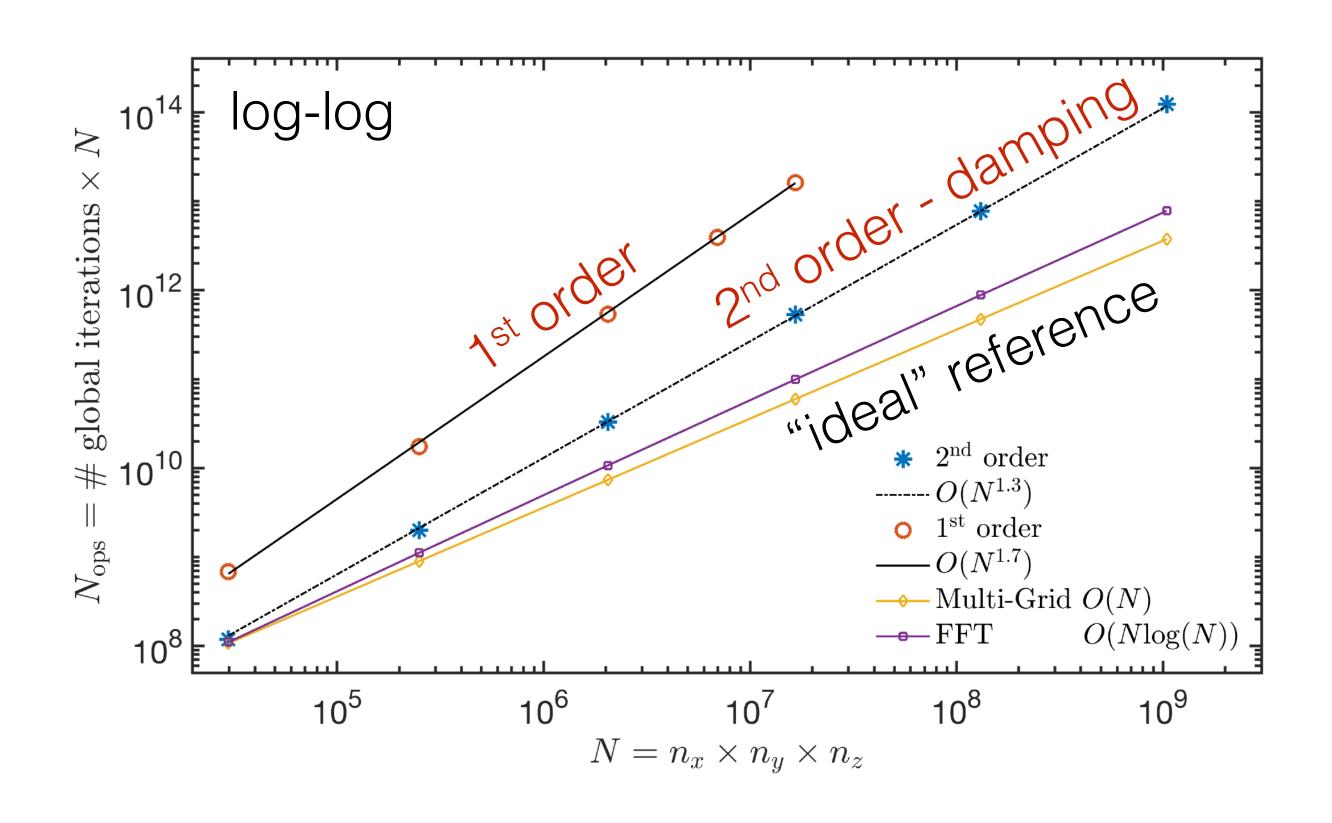
Scales O(N1.3)



Pseudo-Transient | improved

• 2nd order scheme | implications





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3D equations

Elastic waves Viscous flow

$$\begin{split} &\frac{1}{k}\frac{\partial P}{\partial t} = -\left(\frac{\partial v_x}{\partial x} + \frac{\partial v_y}{\partial y} + \frac{\partial v_z}{\partial z}\right) \\ &\rho \frac{\partial v_x}{\partial t} = -\frac{\partial P}{\partial x} + \frac{\partial \tau_{xx}}{\partial x} + \frac{\partial \tau_{xy}}{\partial y} + \frac{\partial \tau_{xz}}{\partial z} \\ &\rho \frac{\partial v_y}{\partial t} = -\frac{\partial P}{\partial y} + \frac{\partial \tau_{yy}}{\partial y} + \frac{\partial \tau_{xy}}{\partial x} + \frac{\partial \tau_{yz}}{\partial z} \\ &\rho \frac{\partial v_z}{\partial t} = -\frac{\partial P}{\partial z} + \frac{\partial \tau_{zz}}{\partial z} + \frac{\partial \tau_{xz}}{\partial x} + \frac{\partial v_y}{\partial y} \\ &\frac{\partial \tau_{xx}}{\partial t} = 2G\left(\frac{\partial v_x}{\partial x} - \frac{1}{3}\left(\frac{\partial v_x}{\partial x} + \frac{\partial v_y}{\partial y} + \frac{\partial v_z}{\partial z}\right)\right) \\ &\frac{\partial \tau_{yy}}{\partial t} = 2G\left(\frac{\partial v_y}{\partial y} - \frac{1}{3}\left(\frac{\partial v_x}{\partial x} + \frac{\partial v_y}{\partial y} + \frac{\partial v_z}{\partial z}\right)\right) \\ &\frac{\partial \tau_{zz}}{\partial t} = 2G\left(\frac{\partial v_z}{\partial z} - \frac{1}{3}\left(\frac{\partial v_x}{\partial x} + \frac{\partial v_y}{\partial y} + \frac{\partial v_z}{\partial z}\right)\right) \\ &\frac{\partial \tau_{xy}}{\partial t} = 2G\frac{1}{2}\left(\frac{\partial v_x}{\partial y} + \frac{\partial v_y}{\partial x}\right) \\ &\frac{\partial \tau_{xz}}{\partial t} = 2G\frac{1}{2}\left(\frac{\partial v_x}{\partial z} + \frac{\partial v_z}{\partial x}\right) \\ &\frac{\partial \tau_{yz}}{\partial t} = 2G\frac{1}{2}\left(\frac{\partial v_x}{\partial z} + \frac{\partial v_z}{\partial x}\right) \end{split}$$

$$\frac{1}{k}\frac{\partial P}{\partial t} = -\left(\frac{\partial v_x}{\partial x} + \frac{\partial v_y}{\partial y} + \frac{\partial v_z}{\partial z}\right)$$

$$\rho \frac{\partial v_x}{\partial t} = -\frac{\partial P}{\partial x} + \frac{\partial \tau_{xx}}{\partial x} + \frac{\partial \tau_{xy}}{\partial y} + \frac{\partial \tau_{xz}}{\partial z}$$

$$\rho \frac{\partial v_y}{\partial t} = -\frac{\partial P}{\partial y} + \frac{\partial \tau_{yy}}{\partial y} + \frac{\partial \tau_{xy}}{\partial x} + \frac{\partial \tau_{yz}}{\partial z}$$

$$\rho \frac{\partial v_z}{\partial t} = -\frac{\partial P}{\partial z} + \frac{\partial \tau_{zz}}{\partial z} + \frac{\partial \tau_{xz}}{\partial x} + \frac{\partial \tau_{yz}}{\partial y}$$

$$\tau_{xx} = 2\eta \left(\frac{\partial v_x}{\partial x} - \frac{1}{3}\left(\frac{\partial v_x}{\partial x} + \frac{\partial v_y}{\partial y} + \frac{\partial v_z}{\partial z}\right)\right)$$

$$\tau_{yy} = 2\eta \left(\frac{\partial v_y}{\partial y} - \frac{1}{3}\left(\frac{\partial v_x}{\partial x} + \frac{\partial v_y}{\partial y} + \frac{\partial v_z}{\partial z}\right)\right)$$

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Projects

Projects due date: August 1, 2019 - (midnight)

- Objective: a/ 3D viscous Stokes flow: Buoyancy driven rising sphere setup

 or b/ 3D elastic wave propagation: initial gaussian pressure anomaly
- Results: 1/ Report performance (MTP), convergence with resolution increase
 2a/ Viscous stokes: add convergence check to your code
 2b/ Elastic (acoustic) wave: add P and S wave recording in a place of the domain
- Nice plots and fancy 3D graphics is a plus
- Hand in a report (max 5 pages) including: 1/ intro, 2/ motivation, 3/ mathematical model, 4/ numerical approach, 5/ results, 6/ discussion (personal thoughts on the topic) and conclusion.
- Hand in a zip file including the codes used to generate the results.

Outlook - Session 5

Topic: CUDA MPI - 1D wave on distributed memory (multi-GPUs)

Programming: 1D multi-GPU acoustic wave

Tasks: Projects

Discussion on projects and overall Q&A.

Suggested references

Performance of stencil codes + MPI

https://on-demand.gputechconf.com/gtc/2019/video/_/S9368/

Iterative method for solving large 3D problems on GPUs

http://www.nature.com/articles/s41598-018-29485-5

https://doi.org/10.1093/gji/ggz239

https://doi.org/10.1093/gji/ggy434

That's it for today

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