



Fast and Robust Overlapping Schwarz Preconditioners in Trilinos

Highly Scalable Algorithms and Their Efficient Implementation

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TU Delft



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3 Distributed Memory Parallelization – Scalability Results for FROSCH Preconditioners

4 Node-Level Performance of FROSCH Preconditioners

Exascale Computing & Trilinos

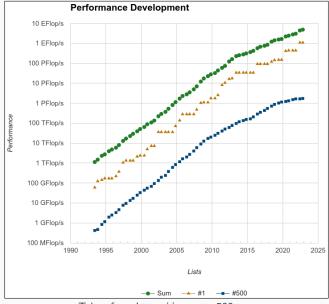
For most scientific and engineering applications, Exascale implies 10¹⁸ IEEE 754 Double Precision (64-bit) operations (multiplications and/or additions) per second (**exaflops**). The **High Performance Linpack (HPL) benchmark**, which **solves a dense linear system using LU factorization with partial pivoting**, is the current benchmark by which the community measures the throughput of a computing system. **To be generally accepted as an Exascale system, a computer must exceed** 10¹⁸ **flops** (1 exaflops) on the HPL benchmark.



Bergman, Keren, et al.

Exascale computing study: Technology challenges in achieving exascale systems. Defense Advanced Research Projects Agency Information Processing Techniques Office (DARPA IPTO), Tech. Rep 15 (2008): 181.

TOP500 List (November 2022)



Taken from https://www.top500.org.

Deals	Ct.	Cores	Rmax	Rpeak	Power
Rank	System	Cores	(PFlop/s)	(PFlop/s)	(kW)
1	Frontier – HPE Cray EX235a, AMD Optimized 3rd Generation EPYC 64C 2GHz, AMD Instinct MI250X, Slingshot-11 HPE DOE/SC/Oak Ridge National Laboratory, USA	8,730,112	1,102.00	1,685.65	21,100
2	Supercomputer Fugaku – Supercomputer Fugaku, A64FX 48C 2.2GHz, Tofu interconnect D, Fujitsu RIKEN Center for Computational Science, Japan	7,630,848	442.01	537.21	29,899
3	LUMI – HPE Cray EX235a, AMD Optimized 3rd Generation EPYC 64C 2GHz, AMD Instinct MI250X, Slingshot-11, HPE EuroHPC/CSC, Finland	2,220,288	309.10	428.70	6,016
4	Leonardo – BullSequana XH2000, Xeon Platinum 8358 32C 2.6GHz, NVIDIA A100 SXM4 64 GB, Quad-rail NVIDIA HDR100 Infiniband, Atos EuroHPC/CINECA, Italy	1,463,616	174.70	255.75	5,610
5	Summit – IBM Power System AC922, IBM POWER9 22C 3.07GHz, NVIDIA Volta GV100, Dual-rail Mellanox EDR Infiniband, IBM DOE/SC/Oak Ridge National Laboratory, USA	2,414,592	148.60	200.79	10,096
	••••				

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Rank	System	Cores	(PFlop/s)	(PFlop/s)	(kW)			
1	Frontier – HPE Cray EX235a, AMD Optimized 8,730,112 1,102.00 1,685.65							
	3rd Generation EPYC 64C 2GHz, AMD Instinct							
	MI250X, Slingshot-11 HPE							
	DOE/SC/Ook Ridge National Laboratory USA							
2	Supercon Out of a total of 8,730,112	compu	ting cor	es , _{37.21}	29,899			
	A64FX 4 8,138,240 cores are GPU cor	es.						
	\rightarrow Almost all the performa	anco in	computi	ng				
3			computi	28.70	6,016			
	3rd Gene bandwidth is on the GPUs.							
	MI250X, Slingshot-11,							
	HPE EuroHPC/CSC, Finland							
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What is Trilinos?

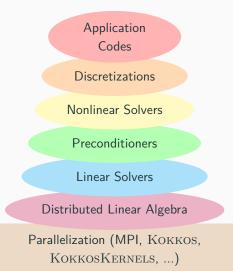


An Open-Source Library of Software for Scientific Computing

Mission statement (Heroux et al. (2005)): "The TRILINOS Project is an effort to facilitate the design, development, integration, and ongoing support of mathematical software libraries and enabling technologies within an object-oriented software framework for the solution of large-scale, complex multi-physics engineering and scientific problems on new and emerging high-performance computing (HPC) architectures".



Layers of a Trilinos-Based Application





Why Using Trilinos?

Wide range of functionality

Data services	Vectors, matrices, graphs and similar data containers, and related operations		
Linear and eigen-	For large, distributed systems of equations		
problem solvers			
Nonlinear solvers	Includes basic nonlinear approaches, continuation methods and similar		
and analysis tools			
Discretizations	Tools for the discretization of integral and differential equations		
Framework	Tools for building, testing, and integrating $\operatorname{Trillinos}$ capabilities		

Portable parallelism

 $\mathrm{TRILINOS}$ is targeted for all major parallel architectures, including

- distributed-memory using the Message Passing Interface (MPI),
- multicore using a variety of common approaches,
- accelerators using common and emerging approaches, and
- vectorization.

"... as long as a given algorithm and problem size contain enough latent parallelism, **the same Trilinos source code** can be compiled and execution on **any reasonable combination of distributed**, **multicore**, **accelerator and vectorizing computing devices**." — Trilinos Website

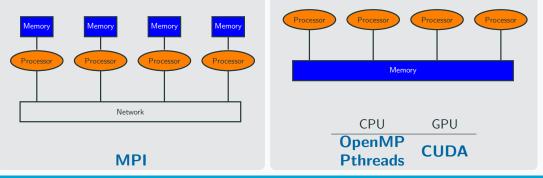
Parallelization in Trilinos

Distributed-memory parallelization

- Process-based parallelization
- Each processor has its own internal memory
- On the second second
- Requires (possibly slow) data exchange through a network

Shared-memory parallelization

- Thread-based parallelization
- All processors access a shared memory
- Changes in shared memory are visible to all
- ⊖ Memory access conflicts



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Parallelization and Performance Portability in Trilinos

Distributed-memory parallelization (MPI)

MPI parallelization is provided through the parallel linear algebra framework:

- At the moment, there are two different linear algebra frameworks/packages, the older Epetra package and the more recent Tpetra package.
- The linear algebra frameworks both provide parallel implementations of
 - vectors,
 - sparse matrices,
 - redistributors,
 - and more...
- Based on EPETRA and TPETRA, TRILINOS currently provides two stacks of packages, providing a similar range of functionality.
- TPETRA is built upon KOKKOS; see right.

Shared-memory parallelization (X)

A systematic framework for **shared-memory parallelization** is provided by the KOKKOS programming model:

- Kokkos implements a programming model in C++ for writing performance portable applications targeting all major HPC platforms.
- KokkosKernels implements local computational kernels for linear algebra and graph operations, using the KOKKOS programming model.
- Support for CUDA, HPX, OPENMP and PTHREADS.
- TPETRA automatically provides access to the functionality of KOKKOS.

 $\mathrm{TRILINOS}$ is a collection of more than 50 software packages:

- Each TRILINOS package is a self-contained, independent piece of software with its own set of requirements, its own development team¹ and group of users.
- However, there are often certain *dependencies between different* TRILINOS *packages*. Some TRILINOS packages also *depend on third party libraries (TPLs)*.
- Generally, a *certain degree of interoperability* of the different TRILINOS packages is provided.

Contents of trilinos/packages:

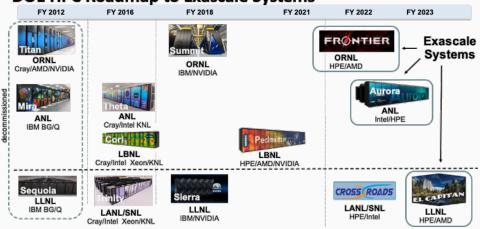
adelus amesos amesos2 anasazi aztecoo belos common	epetra epetraext fei framework galeri ifpack ifpack2	isorropia kokkos kokkos-kernels komplex minitensor ml moertel	nox pamgen panzer percept phalanx pike piro	rol rtop rythmos sacado seacas shards shylu	stratimikos teko tempus teuchos thyra tpetra TriKota	triutils xpetra zoltan zoltan2
		=	• •			
compadre domi	intrepid intrepid2	muelu new_package	pliris PyTrilinos	stk stokhos	trilinoscouplings Trilinos_DLLExportMacro.h.in	

Trilinos Packages

	MPI (EPETRA-based)	MPI+X (TPETRA-based)
Linear algebra	Epetra & EpetraExt	Tpetra
Direct sparse solvers	Amesos	Amesos2
Iterative solvers	Aztec00	Belos
Preconditioners:		
• One-level (incomplete) factorization	lfpack	lfpack2
 Multigrid 	ML	MueLu
 Domain decomposition 		ShyLU
Eigenproblem solvers		Anasazi
Nonlinear solvers	NOX & LOCA	
Partitioning	Isorropia & Zoltan	Zoltan2
Example problems	Galeri	
Performance portability		Kokkos & KokkosKernels
Interoperability	Stratimikos & Thyra	
Tools	Teuchos	
:	:	:
•		· ·

- Packages, that do not depend on EPETRA or TPETRA work in both software stacks, e.g., GALERI, NOX & LOCA, TEUCHOS
- More details on https://trilinos.github.io.

The development of TRILINOS towards Exascale computing is strongly influenced by **U.S. Exascale systems** as well as the **Exascale Computing Project**.



DOE HPC Roadmap to Exascale Systems

See http://e4s.io

Trilinos & Exascale Computing

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Exascale Computing Project

The Exascale Computing Project (ECP) is a collaborative effort of two US Department of Energy (DOE) organizations – the Office of Science (DOE-SC) and the National Nuclear Security Administration (NNSA).



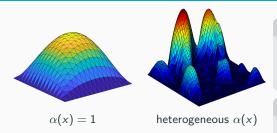
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https://www.exascaleproject.org/
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The ECP is commissioned to provide new scientific software capabilities on the frontier of algorithms, software and hardware

- ECP uses platforms to foster collaboration and cooperation as we head into the frontier
- ECP has two primary software platforms:
 - **E4S** (Extreme-scale Scientific Software Stack): a comprehensive portfolio of ECP-sponsored products and dependencies
 - SDKs (Software Development Kits): Domain-specific collaborative and aggregate product development of similar capabilities

The FROSch (Fast and Robust Overlapping Schwarz) Package

Solving A Model Problem



Consider a diffusion model problem:

$$-\nabla \cdot (\alpha(x)\nabla u(x)) = f \quad \text{in } \Omega = [0, 1]^2,$$
$$u = 0 \quad \text{on } \partial\Omega.$$

Discretization using finite elements yields a **sparse** linear system of equations

$$Ku = f$$
.

Direct solvers

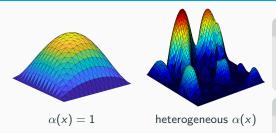
For fine meshes, solving the system using a direct solver is not feasible due to **superlinear complexity and memory cost**.

Iterative solvers

Iterative solvers are efficient for solving sparse linear systems of equations, however, the convergence rate generally depends on the condition number κ (*A*). It deteriorates, e.g., for

- fine meshes, that is, small element sizes h

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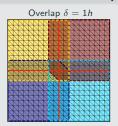
- fine meshes, that is, small element sizes h
- large contrasts $\frac{\max_{x} \alpha(x)}{\min_{x} \alpha(x)}$

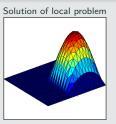
 \Rightarrow We introduce a preconditioner $M^{-1} \approx A^{-1}$ to improve the condition number:

$$\boldsymbol{M}^{-1}\boldsymbol{A}\boldsymbol{u}=\boldsymbol{M}^{-1}\boldsymbol{f}$$

Two-Level Schwarz Preconditioners

One-level Schwarz preconditioner





Based on an overlapping domain decomposition, we define a one-level Schwarz operator

$$\boldsymbol{M}_{\text{OS-1}}^{-1}\boldsymbol{K} = \sum_{i=1}^{N} \boldsymbol{R}_{i}^{T}\boldsymbol{K}_{i}^{-1}\boldsymbol{R}_{i}\boldsymbol{K}_{i}$$

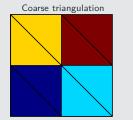
where \mathbf{R}_i and $\mathbf{R}_i^{\mathsf{T}}$ are restriction and prolongation operators corresponding to Ω'_i , and $\mathbf{K}_i := \mathbf{R}_i \mathbf{K} \mathbf{R}_i^{\mathsf{T}}$.

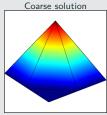
Condition number estimate:

$$\kappa\left(oldsymbol{M}_{ extsf{OS-1}}^{-1}oldsymbol{K}
ight) \leq C\left(1+rac{1}{H\delta}
ight)$$

with subdomain size H and overlap width δ .

Lagrangian coarse space





The two-level overlapping Schwarz operator reads

$$\boldsymbol{M}_{\text{OS-2}}^{-1}\boldsymbol{K} = \underbrace{\boldsymbol{\Phi}\boldsymbol{K}_{0}^{-1}\boldsymbol{\Phi}^{\mathsf{T}}\boldsymbol{K}}_{\text{coarse level - global}} + \underbrace{\sum_{i=1}^{N}\boldsymbol{R}_{i}^{\mathsf{T}}\boldsymbol{K}_{i}^{-1}\boldsymbol{R}_{i}\boldsymbol{K}}_{\text{first level - local}},$$

where Φ contains the coarse basis functions and $K_0 := \Phi^T K \Phi$; cf., e.g., Toselli, Widlund (2005). The construction of a Lagrangian coarse basis requires a coarse triangulation.

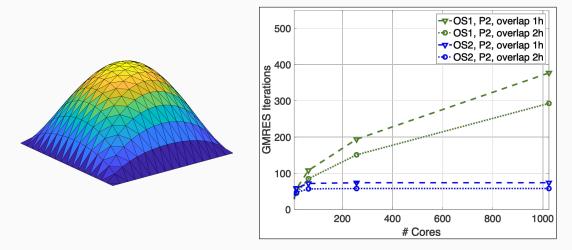
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ight)$$

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One- Vs Two-Level Schwarz Preconditioners

Diffusion model problem in two dimensions, # subdomains = # cores, H/h = 100



FROSch (Fast and Robust Overlapping Schwarz) Framework in Trilinos





Software

- Object-oriented C++ domain decomposition solver framework with MPI-based distributed memory parallelization
- Part of TRILINOS with support for both parallel linear algebra packages EPETRA and TPETRA
- Node-level parallelization and performance portability on CPU and GPU architectures through KOKKOS
- Accessible through unified ${\rm TRILINOS}$ solver interface ${\rm STRATIMIKOS}$

Methodology

- Parallel scalable multi-level Schwarz domain decomposition
 preconditioners
- · Algebraic construction based on the parallel distributed system matrix
- Extension-based coarse spaces

Team (active)

- Alexander Heinlein (TU Delft)
- Siva Rajamanickam (Sandia)
- Friederike Röver (TUBAF)
- Axel Klawonn (Uni Cologne)
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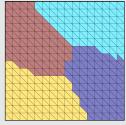
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Overlapping domain decomposition

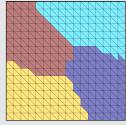
In FROSCH, the overlapping subdomains $\Omega'_1, ..., \Omega'_N$ are constructed by **recursively adding layers of elements** to the nonoverlapping subdomains; this can be performed based on the sparsity pattern of K.



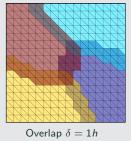
Nonoverlapping DD

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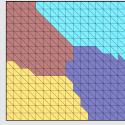


Nonoverlapping DD

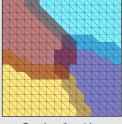


Overlapping domain decomposition

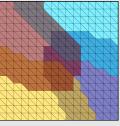
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Nonoverlapping DD



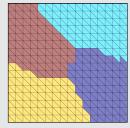




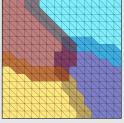
 $\mathsf{Overlap}\ \delta = 2h$

Overlapping domain decomposition

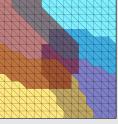
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Nonoverlapping DD



Overlap $\delta = 1h$



 $\mathsf{Overlap}\ \delta = 2h$

Computation of the overlapping matrices

The overlapping matrices

$$oldsymbol{K}_i = oldsymbol{R}_i oldsymbol{K} oldsymbol{R}_i^T$$

can easily be extracted from K since R_i is just a global-to-local index mapping.

FROSCH preconditioners use algebraic coarse spaces that are constructed in four algorithmic steps:

- 1. Identification of the domain decomposition interface
- 2. Construction of a partition of unity (POU) on the interface
- 3. Computation of a coarse basis on the interface
- 4. Harmonic extensions into the interior to obtain a coarse basis on the whole domain

FROSCH preconditioners use algebraic coarse spaces that are constructed in four algorithmic steps:

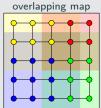
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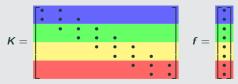
Identification of the domain decomposition interface

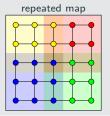
If not provided by the user, FROSCH will construct a repeated map where the interface (Γ) nodes are shared between processes from the parallel distribution of the matrix rows (distributed map).

Then, ${\rm FROS}_{\rm CH}$ automatically identifies vertices, edges, and (in 3D) faces, by the multiplicities of the nodes.







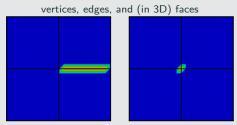


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- 4 Harmonic extensions into the interior to obtain a **coarse basis** on the whole domain

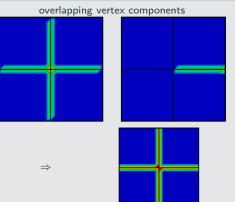
Construction of a partition of unity on the interface



We construct a **partition of unity (POU)** $\{\pi_i\}_i$ with

$$\sum_i \pi_i = 1$$

on the interface Γ .



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Computation of a coarse basis on the interface

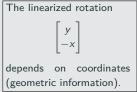


For each partition of unity function π_i , we compute a basis for the space

span
$$\left(\left\{\pi_i \times \mathbf{z}_j\right\}_i\right)$$
,

where $\{z_j\}_j$ is a null space basis. In case of linear dependencies, we perform a local QR factorization to construct a basis.

This yields an **interface coarse basis** Φ_{Γ} .

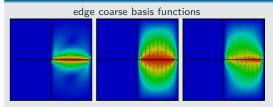


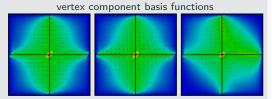
Alexander Heinlein (TU Delft)

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Harmonic extensions into the interior



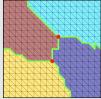


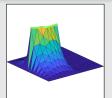
For each interface coarse basis function, we compute the interior values Φ_1 by computing harmonic / energy-minimizing extensions:

$$\Phi = \begin{bmatrix} -\boldsymbol{\kappa}_{II}^{-1}\boldsymbol{\kappa}_{\Gamma I}^{T}\boldsymbol{\Phi}_{\Gamma} \\ \boldsymbol{\Phi}_{\Gamma} \end{bmatrix} = \begin{bmatrix} \boldsymbol{\Phi}_{I} \\ \boldsymbol{\Phi}_{\Gamma} \end{bmatrix}.$$

Examples of Extension-Based Coarse Spaces

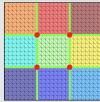
GDSW (Generalized Dryja-Smith-Widlund)

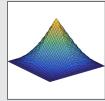




- Dohrmann, Klawonn, Widlund (2008)
- Dohrmann, Widlund (2009, 2010, 2012)

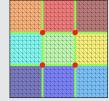
MsFEM (Multiscale Finite Element Method)

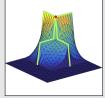




- Hou (1997), Efendiev and Hou (2009)
- Buck, Iliev, and Andrä (2013)
- H., Klawonn, Knepper, Rheinbach (2018)

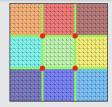
RGDSW (Reduced dimension GDSW)

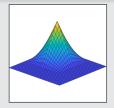




- Dohrmann, Widlund (2017)
- H., Klawonn, Knepper, Rheinbach, Widlund (2022)

Q1 Lagrangian / piecewise bilinear



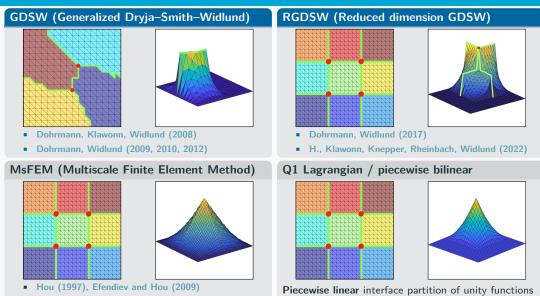


Piecewise linear interface partition of unity functions and a **structured domain decomposition**.

HPC Seminar Series

Alexander Heinlein (TU Delft)

Examples of Extension-Based Coarse Spaces



- Buck, Iliev, and Andrä (2013)
- H., Klawonn, Knepper, Rheinbach (2018)

HPC Seminar Series

and a structured domain decomposition.

Alexander Heinlein (TU Delft)

Distributed Memory Parallelization – Scalability Results for FROSch Preconditioners

Algebraic FROSch Preconditioners for Elasticity

div $oldsymbol{\sigma} = (0, -100, 0)^T$	$\text{ in }\Omega:=[0,1]^3,$
u = 0	on $\partial\Omega_D:=\{0\}\times [0,1]^2,$
$\boldsymbol{\sigma}\cdot\boldsymbol{n}=0$	on $\partial \Omega_N := \partial \Omega \setminus \partial \Omega_D$



St. Venant Kirchhoff material, P2 finite elements, H/h = 9; implementation in FEDDLib. (timings: setup + solve = total)

St. Venant Kirchnoff material, P2 finite elements, $H/h = 9$; implementation in FEDDL1b. (timings: setup + solve = total)					
prec.	type	#cores	64	512	4 0 9 6
	rotations	#its.	16.3	17.3	19.3
		time	40.1 + 5.9 = 46.0	55.0 + 8.5 = 63.5	223.3 + 24.4 = 247.7
GDSW	no rotations	#its.	24.5	29.3	32.3
90311		time	32.5 + 8.4 = 40.9	38.4 + 11.8 = 46.7	102.2 + 20.0 = 122.2
	fully algebraic	#its.	57.5	74.8	78.0
		time	42.0 + 20.5 = 62.5	46.0 + 29.9 = 75.9	124.8 + 50.5 = 175.3
	rotations	#its.	18.8	21.3	19.8
		time	27.8 + 6.4 = 34.2	31.1 + 8.0 = 39.1	41.3 + 8.9 = 50.2
RGDSW	no rotations	#its.	29.0	32.8	35.5
		time	26.2 + 9.4 = 35.6	27.3 + 11.8 = 39.1	31.1 + 14.3 = 45.4
	fully algebraic	#its.	60.7	78.5	83.0
		time	27.9 + 19.9 = 47.8	28.7 + 27.9 = 56.6	34.1 + 33.1 = 67.2

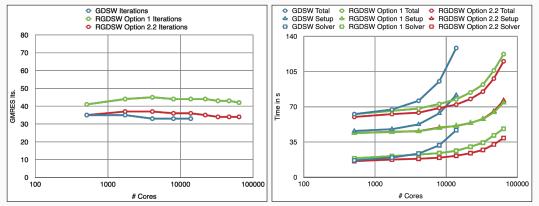
4 Newton iterations (with backtracking) were necessary for convergence (relative residual reduction of 10^{-8}) for all configurations.

Computations on magnitUDE (University Duisburg-Essen).

Heinlein, Hochmuth, and Klawonn (2021)

Weak Scalability up to $64 \,\mathrm{k}$ MPI ranks / $1.7 \,\mathrm{b}$ Unknowns (3D Poisson; Juqueen)

Model problem:Poisson equation in 3DCoarse solver:MUMPS (direct)Largest problem:374 805 361 / 1732 323 601 unknowns

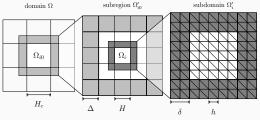


Cf. Heinlein, Klawonn, Rheinbach, Widlund (2017); computations performed on Juqueen, JSC, Germany.

 \Rightarrow Using the reduced dimension coarse space, we can improve parallel scalability.

To extend the scalability even further, we consider multi-level Schwarz preconditioners.

Three-Level GDSW Preconditioner



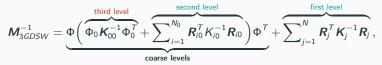
Heinlein, Klawonn, Rheinbach, Röver (2019, 2020), Heinlein, Rheinbach, Röver (2022)

The three-level GDSW preconditioner is defined as

Recursive approach

Instead of solving the coarse problem exactly, we apply another GDSW preconditioner on the coarse level \Rightarrow recursive application of the GDSW preconditioner.

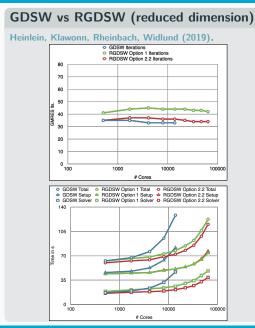
Therefore, we introduce **coarse subdomains on the coarse level**, denoted as **subregions**.



where $K_{00} = \Phi_0^T K_0 \Phi_0$ and $K_{i0} = R_{i0} K_0 R_{i0}^T$ for $i = 1, \cdots, N_0$.

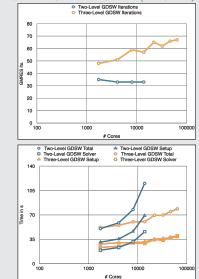
Here, let $R_{i0}: V^0 \to V_i^0 := V^0(\Omega'_{i0})$ for $i = 1, ..., N_0$ be restriction operators on the subregion level and Φ_0 contain to corresponding **coarse basis functions**. Our approach is related to other three-level DD methods; cf., e.g., three-level BDDC by Tu (2007).

Weak Scalability up to 64 k MPI ranks / 1.7 b Unknowns (3D Poisson; Juqueen)



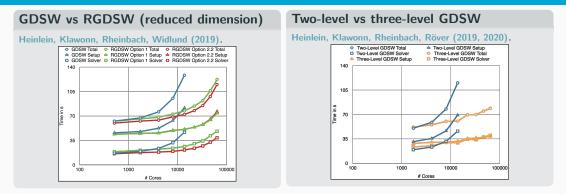
Two-level vs three-level GDSW

Heinlein, Klawonn, Rheinbach, Röver (2019, 2020).



Alexander Heinlein (TU Delft)

Weak Scalability up to 64 k MPI ranks / 1.7 b Unknowns (3D Poisson; Juqueen)

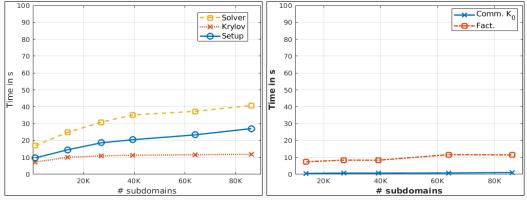


# subdom	nains (=#cores)	1 728	4 096	8 000	13824	21 952	32 768	46 656	64 000
GDSW	Size of K_0	10 4 39	25 695	51 319	89 999	-	-	-	-
GD3W	Size of K_{00}	98	279	604	1115	1854	2863	4 184	5 589
RGDSW	Size of K_0	1 3 3 1	3 375	6 859	12 167	19683	29 791	42 875	59 319
RGDSW	Size of K_{00}	8	27	64	125	216	343	512	729

Weak Scalability of the Three-Level RGDSW Preconditioner – SuperMUC-NG

In Heinlein, Rheinbach, Röver (2022), it has been shown that the null space can be transferred algebraically to higher levels.

Model problem: Linear elasticity in 3D Largest problem: 2 040 000 000 unknowns Coarse solver level 3: Intel MKL Pardiso (direct)



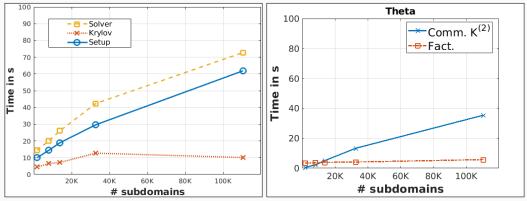
Cf. Heinlein, Rheinbach, Röver (2022); computations performed on SuperMUC-NG, LRZ, Germany.

Weak Scalability of the Three-Level RGDSW Preconditioner – Theta

Model problem: Linear elasticity in 3D Largest problem: 1118 934 000 unknowns Coarse solver level 3: Intel MKL Pardiso (direct)

2 OpenMP threads (=cores) per MPI rank

Total: 221 184 cores



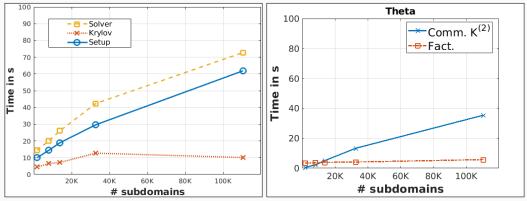
Cf. Heinlein, Rheinbach, Röver (2022); computations performed on Theta, ALCF, USA.

Weak Scalability of the Three-Level RGDSW Preconditioner – Theta

Model problem: Linear elasticity in 3D Largest problem: 1118 934 000 unknowns Coarse solver level 3: Intel MKL Pardiso (direct)

2 OpenMP threads (=cores) per MPI rank

Total: 221 184 cores



Cf. Heinlein, Rheinbach, Röver (2022); computations performed on Theta, ALCF, USA.

Different network topologies of SuperMUC-NG (*fat tree*) and Theta (*Dragonfly*) result in strongly varying communication times.

Monolithic (R)GDSW Preconditioners for CFD Simulations

Monolithic GDSW preconditioner

Consider the discrete saddle point problem

$$\mathcal{A} \times = \begin{bmatrix} \mathbf{K} & \mathbf{B}^T \\ \mathbf{B} & \mathbf{0} \end{bmatrix} \begin{bmatrix} \mathbf{u} \\ \mathbf{p} \end{bmatrix} = \begin{bmatrix} \mathbf{f} \\ \mathbf{0} \end{bmatrix} = \mathbf{6}.$$

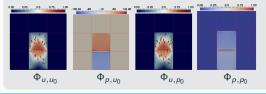
We construct a monolithic GDSW preconditioner

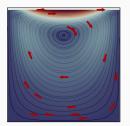
$$\mathcal{M}_{\text{GDSW}}^{-1} = \phi \mathcal{A}_0^{-1} \phi^{\mathsf{T}} + \sum_{i=1}^{N} \mathcal{R}_i^{\mathsf{T}} \mathcal{A}_i^{-1} \mathcal{R}_i$$

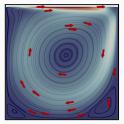
with block matrices $\mathcal{A}_0 = \phi^T \mathcal{A} \phi$, $\mathcal{A}_i = \mathcal{R}_i \mathcal{A} \mathcal{R}_i^T$, and

$$\mathcal{R}_i = \begin{bmatrix} \mathcal{R}_{u,i} & \mathbf{0} \\ \mathbf{0} & \mathcal{R}_{p,i} \end{bmatrix}$$
 and $\phi = \begin{bmatrix} \Phi_{u,u_0} & \Phi_{u,p_0} \\ \Phi_{p,u_0} & \Phi_{p,p_0} \end{bmatrix}$.

Using \mathcal{A} to compute extensions: $\phi_I = -\mathcal{A}_{II}^{-1}\mathcal{A}_{I\Gamma}\phi_{\Gamma}$; cf. Heinlein, Hochmuth, Klawonn (2019, 2020).







Stokes flow

Navier-Stokes flow

Related work:

- Original work on monolithic Schwarz preconditioners: Klawonn and Pavarino (1998, 2000)
- Other publications on monolithic Schwarz preconditioners: e.g., Hwang and Cai (2006), Barker and Cai (2010), Wu and Cai (2014), and the presentation Dohrmann (2010) at the Workshop on Adaptive Finite Elements and Domain Decomposition Methods in Milan.

Alexander Heinlein (TU Delft)

Monolithic (R)GDSW Preconditioners for CFD Simulations

Monolithic GDSW preconditioner

Consider the discrete saddle point problem

$$\mathcal{A} \times = \begin{bmatrix} \mathbf{K} & \mathbf{B}^T \\ \mathbf{B} & \mathbf{0} \end{bmatrix} \begin{bmatrix} \mathbf{u} \\ \mathbf{p} \end{bmatrix} = \begin{bmatrix} \mathbf{f} \\ \mathbf{0} \end{bmatrix} = \mathbf{b}.$$

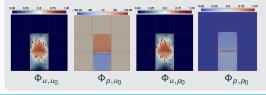
We construct a monolithic GDSW preconditioner

$$\mathcal{M}_{\text{GDSW}}^{-1} = \phi \mathcal{A}_0^{-1} \phi^{\mathsf{T}} + \sum_{i=1}^{N} \mathcal{R}_i^{\mathsf{T}} \mathcal{A}_i^{-1} \mathcal{R}_i$$

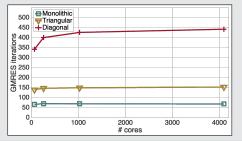
with block matrices $\mathcal{A}_0 = \phi^T \mathcal{A} \phi$, $\mathcal{A}_i = \mathcal{R}_i \mathcal{A} \mathcal{R}_i^T$, and

$$\mathcal{R}_i = \begin{bmatrix} \mathcal{R}_{u,i} & \mathbf{0} \\ \mathbf{0} & \mathcal{R}_{p,i} \end{bmatrix}$$
 and $\phi = \begin{bmatrix} \Phi_{u,u_0} & \Phi_{u,p_0} \\ \Phi_{p,u_0} & \Phi_{p,p_0} \end{bmatrix}$.

Using \mathcal{A} to compute extensions: $\phi_I = -\mathcal{A}_{II}^{-1}\mathcal{A}_{I\Gamma}\phi_{\Gamma}$; cf. Heinlein, Hochmuth, Klawonn (2019, 2020).



Monolithic vs block preconditioners



proc	MPI	64	256	1024	4 096	
prec.	ranks	04	250	1024	4 0 9 0	
monolithic	time	154.7 s	170.0 s	175.8 s	188.7 s	
monolithic	effic.	100 %	91 %	88 %	82 %	
triangular	time	309.4 s	329.1 s	359.8 s	396.7 s	
triangular	effic.	50 %	47 %	43 %	39 %	
diagonal	time	736.7 s	859.4 s	966.9 s	1105.0 s	
ulagoliai	effic.	21 %	18 %	16%	14 %	

Computations performed on magnitUDE (University Duisburg-Essen).

Monolithic (R)GDSW Preconditioners for CFD Simulations

Monolithic GDSW preconditioner

Consider the discrete saddle point problem

$$\mathcal{A} \times = \begin{bmatrix} \mathbf{K} & \mathbf{B}^T \\ \mathbf{B} & \mathbf{0} \end{bmatrix} \begin{bmatrix} \mathbf{u} \\ \mathbf{p} \end{bmatrix} = \begin{bmatrix} \mathbf{f} \\ \mathbf{0} \end{bmatrix} = \mathbf{b}$$

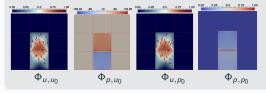
We construct a monolithic GDSW preconditioner

$$\mathcal{M}_{\text{GDSW}}^{-1} = \phi \mathcal{A}_0^{-1} \phi^{\mathsf{T}} + \sum_{i=1}^{N} \mathcal{R}_i^{\mathsf{T}} \mathcal{A}_i^{-1} \mathcal{R}_i$$

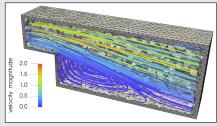
with block matrices $\mathcal{A}_0 = \phi^T \mathcal{A} \phi$, $\mathcal{A}_i = \mathcal{R}_i \mathcal{A} \mathcal{R}_i^T$, and

$$\mathcal{R}_i = \begin{bmatrix} \mathcal{R}_{u,i} & \mathbf{0} \\ \mathbf{0} & \mathcal{R}_{p,i} \end{bmatrix} \quad \text{and} \quad \phi = \begin{bmatrix} \Phi_{u,u_0} & \Phi_{u,p_0} \\ \Phi_{p,u_0} & \Phi_{p,p_0} \end{bmatrix}.$$

Using \mathcal{A} to compute extensions: $\phi_I = -\mathcal{A}_{II}^{-1}\mathcal{A}_{I\Gamma}\phi_{\Gamma}$; cf. Heinlein, Hochmuth, Klawonn (2019, 2020).



Monolithic vs SIMPLE preconditioner



Steady-state Navier-Stokes equations

	MPI	243	1 1 0 5	15 562	
prec.	ranks	243	1125	15 502	
Monolithic	setup	39.6 s	57.9 s	95.5 s	
RGDSW	solve	57.6 s	69.2 s	74.9 s	
(FROSCH)	total	97.2 s	127.7 s	170.4 s	
(FROSCH) SIMPLE	total setup		127.7 s 38.2 s		
· /		39.2 s		68.6 s	

Computations on Piz Daint (CSCS). Implementation in the finite element software FEDDLib.

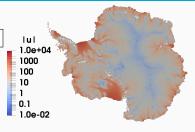
FROSch Preconditioners for Land Ice Simulations



https://github.com/SNLComputation/Albany

The velocity of the ice sheet in Antarctica and Greenland is modeled by a **first-order-accurate Stokes approximation model**,

$$-
abla \cdot (2\mu\dot{\epsilon}_1) +
ho g rac{\partial s}{\partial x} = 0, \quad -
abla \cdot (2\mu\dot{\epsilon}_2) +
ho g rac{\partial s}{\partial y} = 0,$$



with a nonlinear viscosity model (Glen's law); cf., e.g., Blatter (1995) and Pattyn (2003).

	Ant	tarctica (veloc	city)	Greenland (multiphysics vel. & temperature)				
	4 km resolı	ition, 20 layer	s, 35 m dofs	1-10 km resolution, 20 layers, 69 m dofs				
MPI ranks	avg. its	avg. setup	avg. solve	avg. its	avg. setup	avg. solve		
512	41.9 (11)	25.10 s	12.29 s	41.3 (36)	18.78 s	4.99 s		
1 0 2 4	43.3 (11)	9.18 s	5.85 s	53.0 (29)	8.68 s	4.22 s		
2 0 4 8	41.4 (11)	4.15 s	2.63 s	62.2 (86)	4.47 s	4.23 s		
4 0 9 6	41.2 (11)	1.66 s	1.49 s	68.9 (40)	2.52 s	2.86 s		
8 192	40.2 (11)	1.26 s	1.06 s	-	-	-		

Computations performed on Cori (NERSC).

Heinlein, Perego, Rajamanickam (2022)

Node-Level Performance of FROSch Preconditioners

Inexact Subdomain Solvers in FROSch

$$\boldsymbol{M}_{\text{OS-2}}^{-1}\boldsymbol{K} = \boldsymbol{\Phi}\boldsymbol{K}_{0}^{-1}\boldsymbol{\Phi}^{\mathsf{T}}\boldsymbol{K} + \sum\nolimits_{i=1}^{N} \boldsymbol{R}_{i}^{\mathsf{T}}\boldsymbol{K}_{i}^{-1}\boldsymbol{R}_{i}\boldsymbol{K}$$

3D Laplacian; 512 MPI ranks = 512 (= $8 \times 8 \times 8$) subdomains; $H/\delta = 10$; RGDSW coarse space.

				s	ubdomain so	olver		
		direct	ILU(k)		symm. G	auß–Seidel	Chebyshev polyn.	
	solver	k = 2	k = 3	5 sweeps	10 sweeps	p = 6	p = 8	
H/h = 20	iter	26	33	30	31	28	34	31
H/h = 20,	setup time	1.89 s	0.97 s	1.01 s	0.89 s	0.91 s	0.73 s	0.71 s
$\approx 14 k$ dofs	apply time	0.39 s	0.27 s	0.31 s	0.31 s	0.35 s	0.30 s	0.30 s
per rank	prec. time	2.28 s	1.24 s	1.32 s	1.20 s	1.26 s	1.03 s	1.01 s
11/1- 40	iter	30	55	46	52	41	59	51
H/h = 40, $\approx 105 k \text{ dofs}$	setup time	12.09 s	6.14 s	6.26 s	5.74 s	5.89 s	5.55 s	5.64 s
	apply time	4.21 s	1.84 s	1.96 s	2.66 s	3.28 s	2.52 s	2.47 s
per rank	prec. time	16.30 s	7.98 s	8.22 s	8.40 s	9.18 s	8.16 s	8.11 s
H/h = 60	iter	OOM	81	64	76	56	88	74
H/h = 60, $\approx 350 k \text{ dofs}$	setup time	-	47.29 s	47.87 s	45.14 s	45.08 s	45.44 s	45.49 s
	apply time	-	10.79 s	9.98 s	13.00 s	16.16 s	11.95 s	12.09 s
per rank	prec. time	-	58.08 s	57.85 s	58.15 s	61.25 s	57.39 s	57.59 s

INTEL MKL PARDISO; ILU / symmetric Gauß–Seidel / Chebyshev polynomials from IFPACK2.

Inexact Subdomain Solvers in FROSch

$$\boldsymbol{M}_{\text{OS-2}}^{-1}\boldsymbol{K} = \boldsymbol{\Phi}\boldsymbol{K}_{0}^{-1}\boldsymbol{\Phi}^{\mathsf{T}}\boldsymbol{K} + \sum\nolimits_{i=1}^{N} \boldsymbol{R}_{i}^{\mathsf{T}}\boldsymbol{K}_{i}^{-1}\boldsymbol{R}_{i}\boldsymbol{K}$$

3D Laplacian; 512 MPI ranks = 512 (= $8 \times 8 \times 8$) subdomains; $H/\delta = 10$; RGDSW coarse space.

				s	ubdomain so	olver		
		direct	ILU(k)		symm. G	auß–Seidel	Chebyshev polyn.	
		solver	k = 2	k = 3	5 sweeps	10 sweeps	p = 6	p = 8
H/h = 20	iter	26	33	30	31	28	34	31
H/h = 20, $\approx 14 k \text{ dofs}$	setup time	1.89 s	0.97 s	1.01 s	0.89 s	0.91 s	0.73 s	0.71 s
	apply time	0.39 s	0.27 s	0.31 s	0.31 s	0.35 s	0.30 s	0.30 s
per rank	prec. time	2.28 s	1.24 s	1.32 s	1.20 s	1.26 s	1.03 s	1.01 s
H/h = 40	iter	30	55	46	52	41	59	51
H/h = 40, $\approx 105 k \text{ dofs}$	setup time	12.09 s	6.14 s	6.26 s	5.74 s	5.89 s	5.55 s	5.64 s
	apply time	4.21 s	1.84 s	1.96 s	2.66 s	3.28 s	2.52 s	2.47 s
per rank	prec. time	16.30 s	7.98 s	8.22 s	8.40 s	9.18 s	8.16 s	8.11 s
H/h = 60	iter	OOM	81	64	76	56	88	74
H/h = 60, $\approx 350 k \text{ dofs}$	setup time	-	47.29 s	47.87 s	45.14 s	45.08 s	45.44 s	45.49 s
$\approx 350 k$ dofs per rank	apply time	-	10.79 s	9.98 s	13.00 s	16.16 s	11.95 s	12.09 s
	prec. time	-	58.08 s	57.85 s	58.15 s	61.25 s	57.39 s	57.59 s

INTEL MKL PARDISO; ILU / symmetric Gauß–Seidel / Chebyshev polynomials from IFPACK2.

Inexact Extension Solvers in FROSch

$$\Phi = \begin{bmatrix} -\mathbf{K}_{\Pi}^{-1}\mathbf{K}_{\Gamma I}^{T}\Phi_{\Gamma} \\ \Phi_{\Gamma} \end{bmatrix} = \begin{bmatrix} \Phi_{I} \\ \Phi_{\Gamma} \end{bmatrix}.$$

3D Laplacian; 512 MPI ranks = 512 (= $8 \times 8 \times 8$) subdomains; $H/\delta = 10$; RGDSW coarse space.

(

extension	solver	direct		precond	itioned GMF	RES (rel. tol.	$= 10^{-4})$	
(10 Gauss-Seide	el sweeps for	solver	ILU	(k)	symm. G	auß–Seidel	Chebyshe	ev polyn.
the subdoma	in solver)	solver	k = 2	k = 3	5 sweeps	10 sweeps	p = 6	p = 8
H/h = 20	iter	28	28	28	28	28	28	28
H/h = 20, $\approx 14 k \text{ dofs}$	setup time	0.89 s	0.93 s	0.89 s	0.78 s	0.83 s	0.79 s	0.84 s
	apply time	0.35 s	0.35 s	0.34 s	0.36 s	0.34 s	0.35 s	0.34 s
per rank	prec. time	1.23 s	1.28 s	1.23 s	1.14 s	1.17 s	1.14 s	1.18s
11/1- 40	iter	41	41	41	41	41	41	41
H/h = 40,	setup time	5.72 s	4.16 s	4.61s	4.26 s	4.64 s	4.27 s	4.33 s
$\approx 105 k$ dofs	apply time	3.33 s	3.33 s	3.30 s	3.33 s	3.30 s	3.28 s	3.29 s
per rank	prec. time	9.04 s	7.49 s	7.92 s	7.59 s	7.95 s	7.55 s	7.62 s
H/h = 60	iter	56	56	56	56	56	56	56
H/h = 60,	setup time	45.16 s	17.75 s	18.16 s	17.98 s	19.34 s	17.93 s	18.04 s
$\approx 350 k$ dofs per rank	apply time	15.83 s	18.04 s	17.08 s	16.26 s	15.81 s	16.19 s	16.44 s
	prec. time	60.99 s	35.79 s	35.25 s	34.24 s	35.15 s	34.12 s	34.49 s

 $\label{eq:Intel_MKL_Pardiso; ILU / symmetric Gauß-Seidel / Chebyshev polynomials from IFPACK2.$

Inexact Extension Solvers in FROSch

$$\Phi = \begin{bmatrix} -\mathbf{K}_{\Pi}^{-1}\mathbf{K}_{\Gamma I}^{T}\Phi_{\Gamma} \\ \Phi_{\Gamma} \end{bmatrix} = \begin{bmatrix} \Phi_{I} \\ \Phi_{\Gamma} \end{bmatrix}.$$

3D Laplacian; 512 MPI ranks = 512 (= $8 \times 8 \times 8$) subdomains; $H/\delta = 10$; RGDSW coarse space.

(

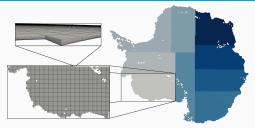
extension	solver	direct		precond	itioned GMF	RES (rel. tol.	$= 10^{-4})$	
(10 Gauss-Seide	(10 Gauss–Seidel sweeps for		ILU(k)		symm. G	auß–Seidel	Chebyshev polyn.	
the subdoma	in solver)	solver	k = 2	k = 3	5 sweeps	10 sweeps	p = 6	p = 8
H/h = 20	iter	28	28	28	28	28	28	28
H/h = 20, $\approx 14 k \text{ dofs}$	setup time	0.89 s	0.93 s	0.89 s	0.78 s	0.83 s	0.79 s	0.84 s
\approx 14 k dois per rank	apply time	0.35 s	0.35 s	0.34 s	0.36 s	0.34 s	0.35 s	0.34 s
per rank	prec. time	1.23 s	1.28 s	1.23 s	1.14 s	1.17 s	1.14 s	1.18 s
11/1- 40	iter	41	41	41	41	41	41	41
H/h = 40,	setup time	5.72 s	4.16 s	4.61 s	4.26 s	4.64 s	4.27 s	4.33 s
$\approx 105 k$ dofs	apply time	3.33 s	3.33 s	3.30 s	3.33 s	3.30 s	3.28 s	3.29 s
per rank	prec. time	9.04 s	7.49 s	7.92 s	7.59 s	7.95 s	7.55 s	7.62 s
H/h = 60	iter	56	56	56	56	56	56	56
H/h = 60,	setup time	45.16 s	17.75 s	18.16 s	17.98 s	19.34 s	17.93 s	18.04 s
$\approx 350 k$ dofs per rank	apply time	15.83 s	18.04 s	17.08 s	16.26 s	15.81 s	16.19 s	16.44 s
	prec. time	60.99 s	35.79 s	35.25 s	34.24 s	35.15 s	34.12 s	34.49 s

 $\label{eq:linear} {\rm INTEL~MKL~Pardiso;~ILU~/~symmetric~GauB-Seidel~/~Chebyshev~polynomials~from~IFPACK2}.$

Land Ice Problem – OpenMP VS MPI Parallelization (Strong Scaling)

We can make use of **OpenMP parallelization**:

- TPETRA linear algebra stack in FROSCH and ALBANY ⇒ OpenMP parallelization of the linear algebra operations.
- OpenMP parallelization of the subdomain and coarse solver INTEL MKL PARDISO used in FROSCH.



Antarctica mesh & domain decomposition.

							· · ·	
	OpenMP	parallelizatio	on (512 MI	PI ranks)		MPI para	llelization	
	OpenMP	avg. its	avg.	avg.	MPI	avg. its	avg.	avg. its
cores	threads	(nl its)	setup	solve	ranks	(nl its)	setup	solve
512	1	42.6 (11)	14.99 s	12.50 s	512	42.6 (11)	14.99 s	12.50 s
1024	2	42.6 (11)	9.43 s	6.80 s	1024	44.5 (11)	5.65 s	6.08 s
2 0 4 8	4	42.6 (11)	5.50 s	4.02 s	2 0 4 8	42.7 (11)	3.11 s	2.79 s
4 0 9 6	8	42.6 (11)	3.65 s	2.71 s	4 0 9 6	42.5 (11)	1.07 s	1.54 s
8 1 9 2	16	42.6 (11)	2.56 s	2.32 s	8 1 9 2	42.0 (11)	1.20 s	1.16 s
Problem:	Velocity	4 km	arctica 1 hor. resolu ert. layers	Size	35.3 n of free (P1 F	edom	oarse space:	RGDSV

Sparse Triangular Solver in Kokkos-Kernels (Amesos2 – SuperLU/Cholmod)

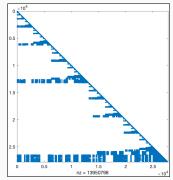
The sparse triangular solver is an **important kernel** in many codes (including FROSch) but is **challenging to parallelize**

- Factorization using a **sparse direct solver** typically leads to triangular matrices with **dense blocks** called **supernodes**
- In supernodal triangular solver, rows/columns with a similar sparsity pattern are merged into a supernodal block, and the solve is then performed block-wise
- The parallelization potential for the triangular solver is determined by the sparsity pattern

Parallel supernode-based triangular solver:

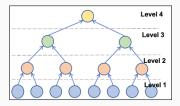
- 1. Supernode-based level-set scheduling, where all leaf-supernodes within one level are solved in parallel (batched kernels for hierarchical parallelism)
- 2. Partitioned inverse of the submatrix associated with each level: SpTRSV is transformed into a sequence of SpMVs

See Yamazaki, Rajamanickam, Ellingwood (2020) for more details.

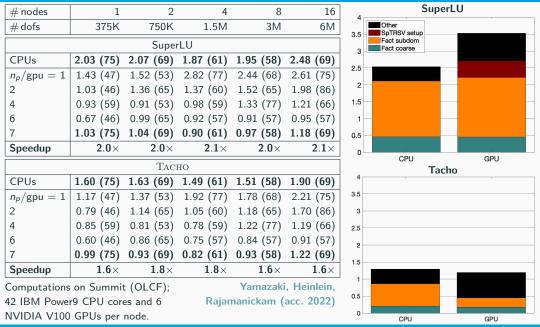


 ${\sf Lower-triangular\ matrix-SuperLU}$

with METIS nested dissection ordering

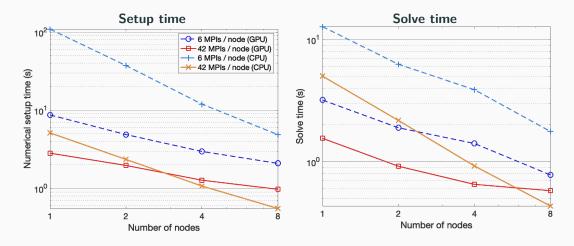


Three-Dimensional Linear Elasticity – Weak Scalability



Alexander Heinlein (TU Delft)

Three-Dimensional Linear Elasticity – Strong Scalability Using Tacho

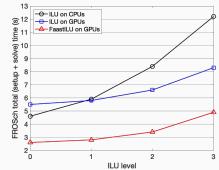


Cf. Yamazaki, Heinlein, Rajamanickam (acc. 2022)

Three-Dimensional Linear Elasticity – ILU Subdomain Solver

ILU	U level	0	1	2	3
			Setup		
\Box	No	1.5	1.9	3.0	4.8
СР	ND	1.6	2.6	4.4	7.4
	KK(No)	1.4	1.5	1.8	2.4
	KK(ND)	1.7	2.0	2.9	5.2
GPU	Fast(No)	1.5	1.6	2.1	3.2
	Fast(ND)	1.5	1.7	2.5	4.5
Sp	eedup	1.0×	1.2×	1.4 imes	1.5 imes
			Solve		
\Box	No	2.55 (158)	3.60 (112)	5.28 (99)	6.85 (88)
CPU	ND	4.17 (227)	5.36 (134)	6.61 (105)	7.68 (88)
	KK(No)	3.81 (158)	4.12 (112)	4.77 (99)	5.65 (88)
GPU	KK(ND)	2.89 (227)	4.27 (134)	5.57 (105)	6.36 (88)
5	Fast(No)	1.14 (173)	1.11 (141)	1.26 (134)	1.43 (126)
	Fast(ND)	1.49 (227)	1.15 (137)	1.10 (109)	1.22 (100)
Sp	eedup	2.2×	3 .2×	4 .3×	4.8 ×

Computations on Summit (OLCF); 42 IBM Power9 CPU cores and 6 NVIDIA V100 GPUs per node. Yamazaki, Heinlein, Rajamanickam (acc. 2022) KOKKOSKERNELS ILU (KK) VS FastILU (Fast); cf. Chow, Patel (2015) and Boman, Patel, Chow, Rajamanickam (2016)



Three-Dimensional Linear Elasticity – Weak Scalability Using ILU

# r	nodes	1	2	4	8	16					
#0	dofs	648K	1.2M	2.6M	5.2M	10.3M					
	Setup										
CP	U	1.9	2.2	2.4	2.4	2.6					
GPU	KK	1.4	2.0	2.2	2.4	2.8					
G	Fast	1.5	2.2	2.3	2.5	2.8					
Spe	eedup	1. 3 ×	1 .0×	1.0 ×	1 .0×	0.9 ×					
			So	lve							
CP	U	3.60 (112)	7.26 (84)	6.93 (78)	6.41 (75)	4.1 (109)					
GPU	KK	4.12 (112)	6.17 (84)	5.82 (78)	5.95 (75)	7.16 (83)					
GF	Fast	1.11 (141)	1.12 (91)	1.08 (81)	1.21 (76)						
Spe	eedup	3 .3×	3.8 ×	3 .4×	2 .5×	2.6 ×					

Computations on Summit (OLCF); 42 IBM Power9 CPU cores and 6 NVIDIA V100 GPUs per node. Yamazaki, Heinlein, Rajamanickam (acc. 2022)

Summary

- Making numerical software ready for the first supercomputers of the Exascale era requires dealing with heterogeneous computing architectures. TRILINOS enables this due to the TPETRA parallel linear algebra framework as well as tight integration of the performance portability framework KOKKOS and KOKKOSKERNELS
- FROSCH is based on the Schwarz framework and energy-minimizing coarse spaces, which provide numerical scalability using only algebraic information for a variety of applications
- ${\rm FROSch}$ is well-integrated into the ${\rm Trillinos}$ software framework, enabling
 - large-scale distributed memory parallelization and
 - node-level performance on CPU and/or GPU architectures

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