

# The Process of Computational Science

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## My approach to Computational Science is **Holistic**

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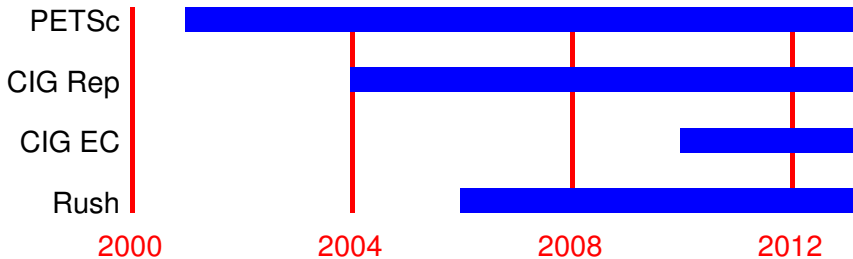
starting with the numerics of PDEs,  
and mathematics of the computation,  
through the distillation into  
high quality numerical libraries,  
to scientific discovery through computing.

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# Community Involvement

## PETSc Citations



M. Knepley (UC)



CompSci



Orsay '13

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# Outline

1 Operator Approximation

2 Residual Evaluation

3 Applications



# Collaborators

## BIBEE Researchers

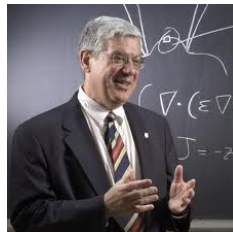


Jaydeep Bardhan

## Classical DFT Researchers



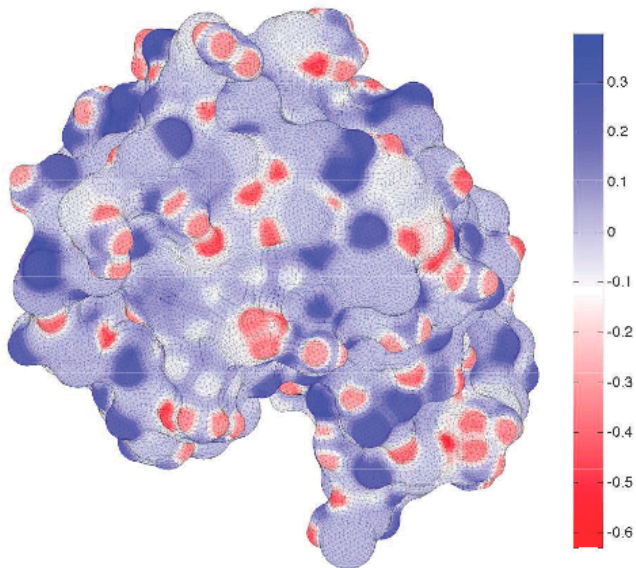
Dirk Gillespie



Bob Eisenberg

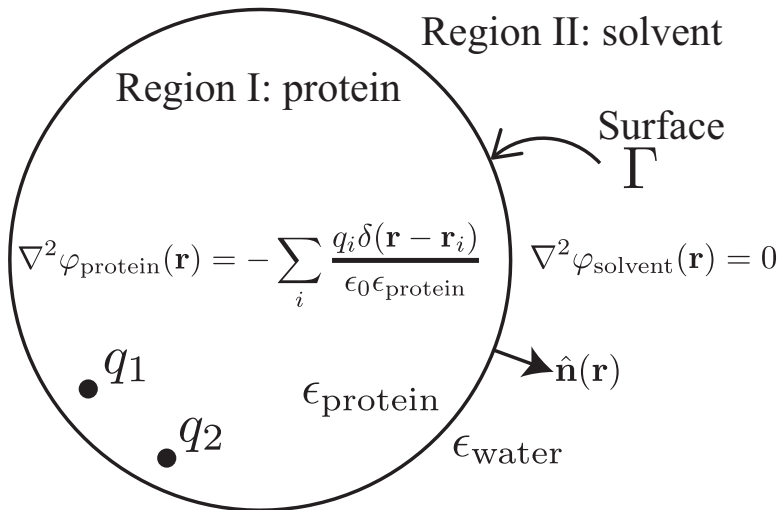
# Bioelectrostatics

## The Natural World



# Bioelectrostatics

## Physical Model



# Bioelectrostatics

## Mathematical Model

$$\sigma(\vec{r}) + \hat{\epsilon} \int_{\Gamma} \frac{\partial}{\partial n(\vec{r})} \frac{\sigma(\vec{r}') d^2 \vec{r}'}{4\pi \|\vec{r} - \vec{r}'\|} = -\hat{\epsilon} \sum_{k=1}^Q \frac{\partial}{\partial n(\vec{r})} \frac{q_k}{4\pi \|\vec{r} - \vec{r}_k\|} \quad (1)$$

$$(\mathcal{I} + \hat{\epsilon} \mathcal{D}^*) \sigma(\vec{r}) = \quad (2)$$

where we define

$$\hat{\epsilon} = \frac{1}{2} \frac{\epsilon_1 - \epsilon_2}{\epsilon_1 + \epsilon_2} < 0$$

# Bioelectrostatics

## Mathematical Model

The *reaction* potential is given by

$$\phi^R(\vec{r}) = \int_{\Gamma} \frac{\sigma(\vec{r}') d^2\vec{r}'}{4\pi\epsilon_1 \|\vec{r} - \vec{r}'\|}$$

which defines the electrostatic part of the solvation free energy

$$\begin{aligned} \Delta G_{es} &= \frac{1}{2} q^T \phi^R \\ &= \frac{1}{2} q^T L q \\ &= \frac{1}{2} q^T C A^{-1} B q \end{aligned}$$

# Problem

Boundary element discretizations of the solvation problem (Eq. 1):

- can be expensive to solve, and hard to precondition
- are more accurate than required by intermediate design iterations

## BIBEE

Approximate  $\mathcal{D}^*$  by a diagonal operator

## Boundary Integral-Based Electrostatics Estimation

**Coulomb Field Approximation:** uniform normal field

$$\left(1 - \frac{\hat{\epsilon}}{2}\right) \sigma_{CFA} = Bq \quad (3)$$

**Preconditioning:** consider only local effects

$$\sigma_P = Bq \quad (4)$$

**Lower Bound:** no good physical motivation

$$\left(1 + \frac{\hat{\epsilon}}{2}\right) \sigma_{LB} = Bq \quad (5)$$

# Energy Bounds: First Step

Replace  $C$  with  $B$

We will need the single layer operator  $\mathcal{S}$

$$\mathcal{S}\tau(\vec{r}) = \int \frac{\tau(\vec{r}') d^2\vec{r}'}{4\pi\|\vec{r} - \vec{r}'\|}$$



# Energy Bounds: First Step

Replace  $C$  with  $B$

The potential at the boundary  $\Gamma$  given by

$$\phi^{Coulomb}(\vec{r}) = C^T q$$

can also be obtained by solving an exterior Neumann problem for  $\tau$ ,

$$\begin{aligned} \phi^{Coulomb}(\vec{r}) &= S\tau \\ &= S(\mathcal{I} - 2\mathcal{D}^*)^{-1} \left( \frac{2}{\hat{\epsilon}} Bq \right) \\ &= \frac{2}{\hat{\epsilon}} S(\mathcal{I} - 2\mathcal{D}^*)^{-1} Bq \end{aligned}$$

so that the solvation energy is given by

$$\frac{1}{2} q^T C A^{-1} B q = \frac{1}{\hat{\epsilon}} q^T B^T (\mathcal{I} - 2\mathcal{D}^*)^{-T} S (\mathcal{I} + \hat{\epsilon} \mathcal{D}^*)^{-1} B q$$

# Energy Bounds: Second Step

## Quasi-Hermiticity

It is well known that (Hsaio and Wendland)

$$\mathcal{S}\mathcal{D}^* = \mathcal{D}\mathcal{S}$$

and

$$\mathcal{S} = \mathcal{S}^{1/2}\mathcal{S}^{1/2}$$

which means that we can define a Hermitian operator  $H$  similar to  $\mathcal{D}^*$

$$H = \mathcal{S}^{1/2}\mathcal{D}^*\mathcal{S}^{-1/2}$$

leading to an energy

$$\frac{1}{2}q^T CA^{-1}Bq = \frac{1}{\hat{\epsilon}}q^T B^T \mathcal{S}^{1/2}(\mathcal{I} - 2H)^{-1}(\mathcal{I} + \hat{\epsilon}H)^{-1}\mathcal{S}^{1/2}Bq$$

# Energy Bounds: Third Step

## Eigendecomposition

The spectrum of  $\mathcal{D}^*$  is in  $[-\frac{1}{2}, \frac{1}{2})$ , and the energy is

$$\frac{1}{2}q^T CA^{-1}Bq = \sum_i \frac{1}{\hat{\epsilon}} (1 - 2\lambda_i)^{-1} (1 + \hat{\epsilon}\lambda_i)^{-1} x_i^2$$

where

$$H = V\Lambda V^T$$

and

$$\vec{x} = V^T S^{1/2} Bq$$

# Energy Bounds: Diagonal Approximations

The BIBEE approximations yield the following bounds

$$\frac{1}{2}q^T CA_{CFA}^{-1}Bq = \sum_i \frac{1}{\hat{\epsilon}} (1 - 2\lambda_i)^{-1} \left(1 - \frac{\hat{\epsilon}}{2}\right)^{-1} x_i^2 \quad (6)$$

$$\frac{1}{2}q^T CA_P^{-1}Bq = \sum_i \frac{1}{\hat{\epsilon}} (1 - 2\lambda_i)^{-1} x_i^2 \quad (7)$$

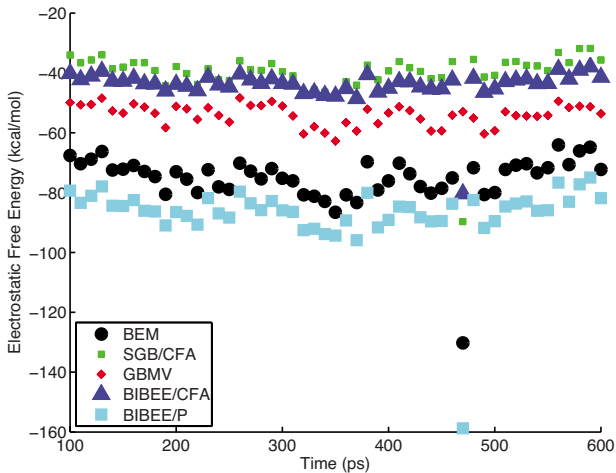
$$\frac{1}{2}q^T CA_{LB}^{-1}Bq = \sum_i \frac{1}{\hat{\epsilon}} (1 - 2\lambda_i)^{-1} \left(1 + \frac{\hat{\epsilon}}{2}\right)^{-1} x_i^2 \quad (8)$$

where we note that

$$|\hat{\epsilon}| < \frac{1}{2}$$

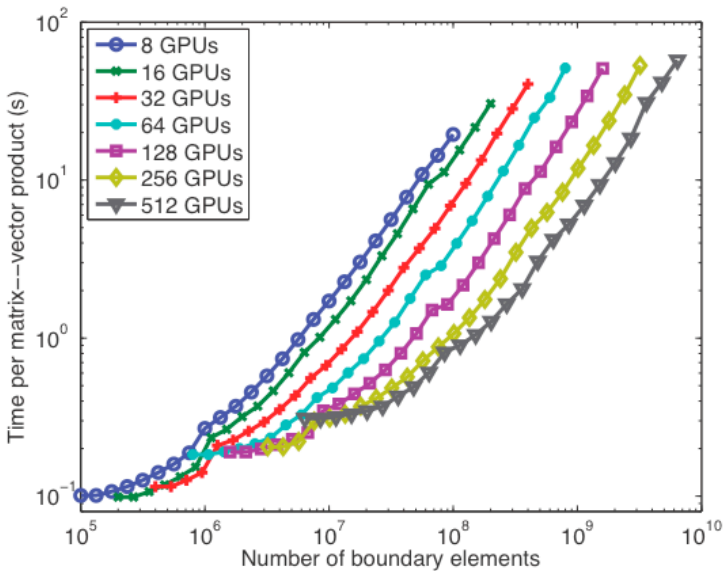
# Energy Bounds: Diagonal Approximations

Electrostatic solvation free energies of met-enkephalin structures



Snapshots taken from a 500-ps MD simulation at 10-ps intervals

# BIBEE Scalability



# Resolution

Boundary element discretizations of the solvation problem:

- can be expensive to solve, and hard to precondition
  - **Bounding the electrostatic free energies associated with linear continuum models of molecular solvation**, JCP, 2009
  - BIBEE-FMM (uses `kifmm3d`)
- are more accurate than required by intermediate design iterations
  - Accuracy is not tunable

# Evolution of BIBEE

- Sharp bounds for solvation energy
- Exploration of behavior in simplified geometries
  - **Mathematical Analysis of the BIBEE Approximation for Molecular Solvation: Exact Results for Spherical Inclusions**, JCP, 2011
  - Represent BIBEE as a deformed boundary condition
  - Fully developed series solution
  - Improve accuracy by combining CFA and P approximations
- Application to protein-ligand binding
  - **Analysis of fast boundary-integral approximations for modeling electrostatic contributions of molecular binding**, Molecular-Based Mathematical Biology, 2013



# Future of BIBEE

- Framework for systematic exploration
  - Both analytical and computational foundation
- Reduced-basis Method with analytic solutions
  - Tested in protein binding paper above
  - The spatial high frequency part is handled by BIBEE/P topology is not important
  - The spatial low frequency part is handled by analytic solutions insensitive to bumpiness
  - **Computational science and re-discovery: open-source implementations of ellipsoidal harmonics for problems in potential theory**, CSD, 2012.
- Extend to other kernels, e.g. Yukawa
- Extend to full multilevel method

# Outline

1 Operator Approximation

**2 Residual Evaluation**

3 Applications

# Collaborators

PETSc  
Developers



Barry Smith



Jed Brown

Former UC  
Students



Andy Terrel



Peter Brune

# Problem

## Traditional PDE codes cannot:

- Compare different discretizations
  - Different orders, finite elements
  - finite volume vs. finite element
- Compare different mesh types
  - Simplicial, hexahedral, polyhedral
- Run 1D, 2D, and 3D problems
- Enable an optimal solver
  - Fields, auxiliary operators

# Problem

## Traditional Mesh/Solver Interface is Too **General**:

- Solver not told about discretization data, e.g. fields
- Cannot take advantage of problem structure
  - blocking
  - saddle point structure
- Cannot use auxiliary data
  - Eigen-estimates
  - null spaces

# Problem

## Traditional Mesh/Solver Interface is Too **Specific**:

- Assembly code specialized to each discretization
  - dimension
  - cell shape
  - approximation space
- Explicit references to element type
  - `getVertices(faceID)`, `getAdjacency(edgeID, VERTEX)`,  
`getAdjacency(edgeID, dim = 0)`
- No interface for transitive closure
  - Awkward nested loops to handle different dimensions

# Mesh Representation

We represent each mesh as a **Hasse Diagram**:

- Can represent any CW complex
- Can be implemented as a Directed Acyclic Graph
- Reduces mesh information to a single *covering* relation
- Can discover dimension, since meshes are ranked posets

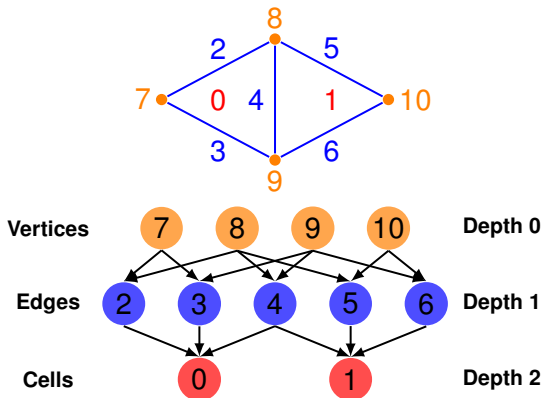
We use an abstract **topological** interface to organize traversals for:

- discretization integrals
- solver size determination
- computing communication patterns

Mesh geometry is treated as just another mesh function.

# Sample Meshes

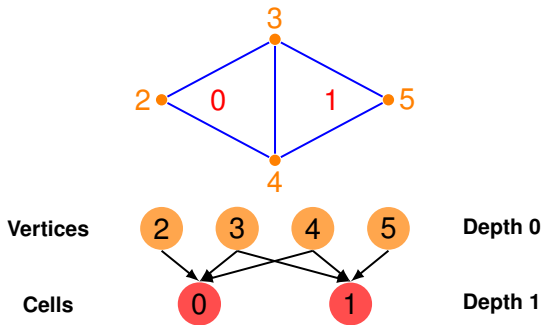
Interpolated triangular mesh





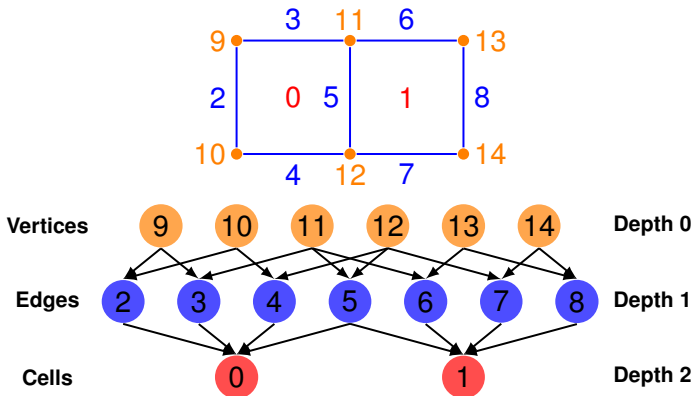
# Sample Meshes

Optimized triangular mesh



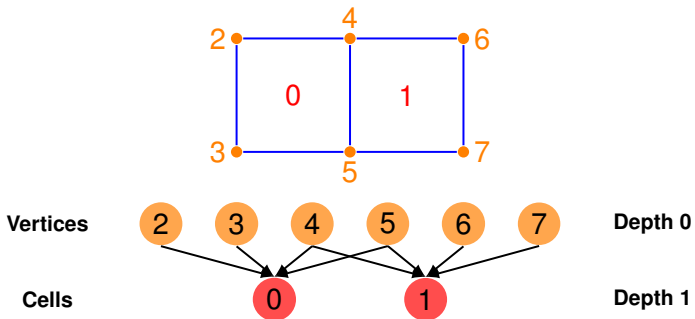
# Sample Meshes

Interpolated quadrilateral mesh



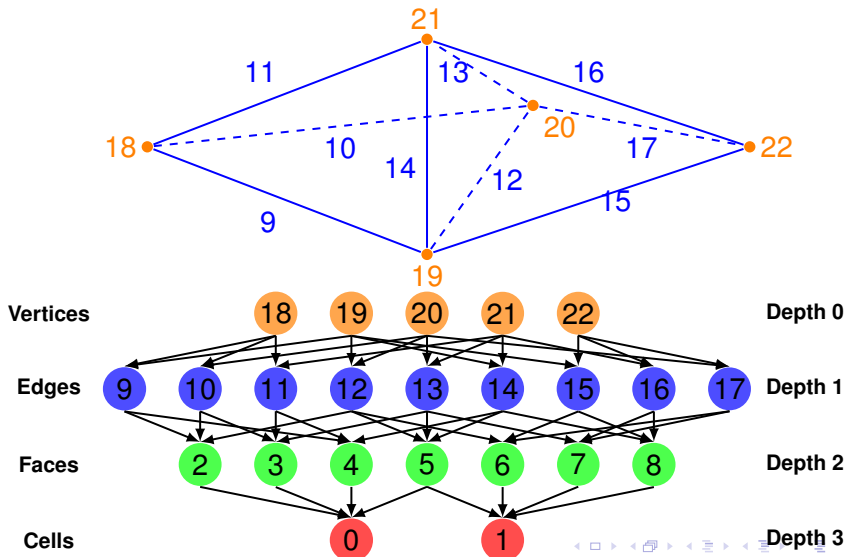
# Sample Meshes

Optimized quadrilateral mesh



# Sample Meshes

Interpolated tetrahedral mesh



# Mesh Interface

By focusing on the key topological relations, the interface can be both concise and quite general

- Single relation
- Dual is obtained by reversing arrows
- Can associate functions with DAG points
  - Dual operation gives the support of the function

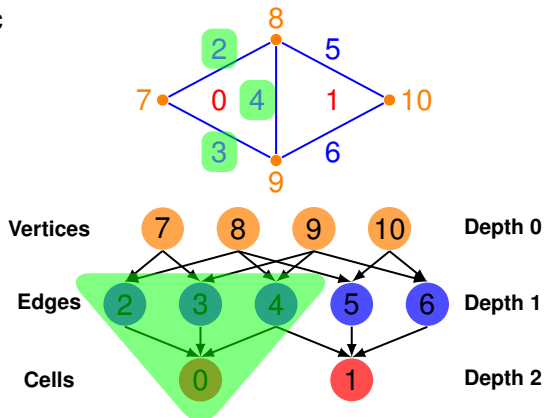
**Mesh Algorithms for PDE with Sieve I: Mesh Distribution**, Knepley, Karpeev, Sci. Prog., 2009.

# Basic Operations

## Cone

We begin with the basic covering relation,

$$\text{cone}(0) = \{2, 3, 4\}$$

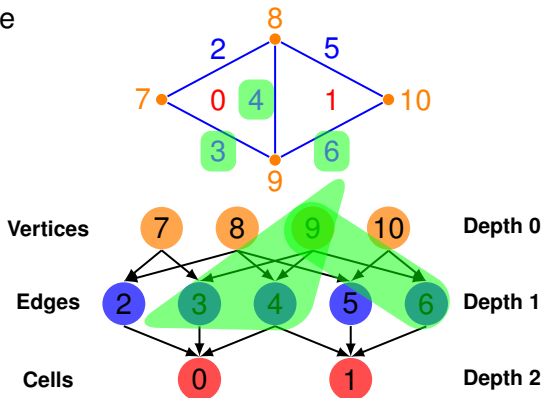


# Basic Operations

## Support

reverse arrows to get the  
dual operation,

$$\text{support}(9) = \{3, 4, 6\}$$

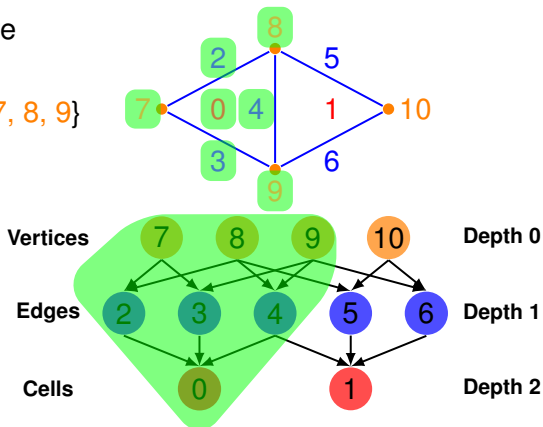


# Basic Operations

## Closure

add the transitive closure  
of the relation,

$$\text{closure}(0) = \{0, 2, 3, 4, 7, 8, 9\}$$



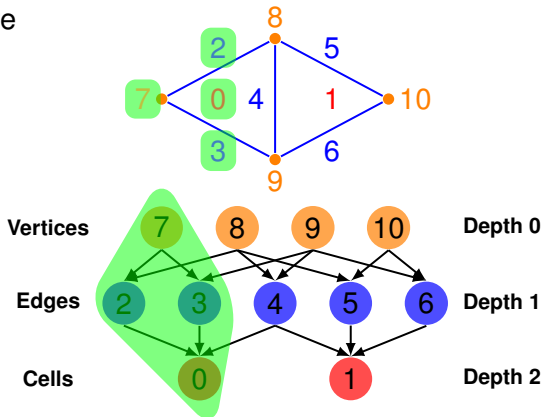


# Basic Operations

## Star

and the transitive closure  
of the dual,

$$\text{star}(7) = \{7, 2, 3, 0\}$$

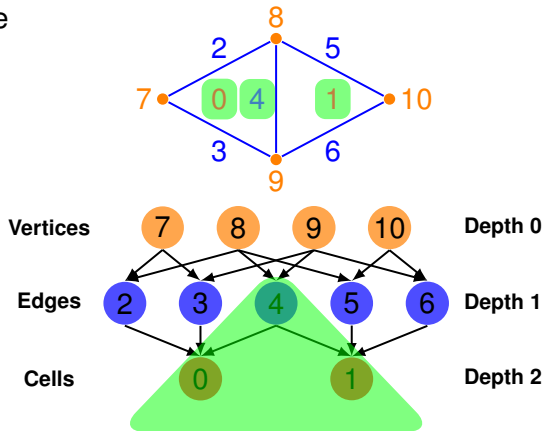


# Basic Operations

## Meet

and augment with lattice operations.

$$\text{meet}(0, 1) = \{4\}$$

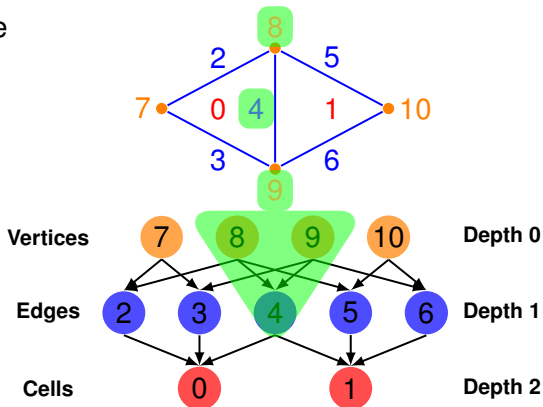


# Basic Operations

## Join

and augment with lattice operations.

$$\text{join}(8, 9) = \{4\}$$



# Residual Evaluation

I developed a single residual evaluation routine independent of spatial dimension, cell geometry, and finite element:

$$F(\vec{u}) = 0$$

Dim

1

2

3

6<sup>†</sup>

Cell Types

Simplex

Tensor Product

Polyhedral

Prism

Discretizations

Lagrange FEM

H(div) FEM\*

H(curl) FEM\*

DG FEM \*<sup>‡</sup>

<sup>†</sup> Peter Brune, ANL

\* FEniCS Project

<sup>‡</sup> Blaise Bourdin, LSU

We have also implemented a polyhedral FVM.

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# FEM Integration Model

Proposed by Jed Brown

We consider weak forms dependent only on fields and gradients,

$$\int_{\Omega} \phi \cdot \mathbf{f}_0(u, \nabla u) + \nabla \phi : \vec{\mathbf{f}}_1(u, \nabla u) = 0. \quad (9)$$

Discretizing we have

$$\sum_e \mathcal{E}_e^T \left[ B^T W^q \mathbf{f}_0(u^q, \nabla u^q) + \sum_k D_k^T W^q \vec{\mathbf{f}}_1^k(u^q, \nabla u^q) \right] = 0 \quad (10)$$

- $f_n$  pointwise physics functions
- $u^q$  field at a quad point
- $W^q$  diagonal matrix of quad weights
- $B, D$  basis function matrices which reduce over quad points
- $\mathcal{E}$  assembly operator

# Batch Integration

```
DMPlexComputeResidualFEM(dm, X, F, user)
{
  VecSet(F, 0.0);
  <Put boundary conditions into local input vector>
  <Extract coefficients and geometry for batch>
  <Integrate batch of elements>
  <Insert batch of element vectors into global vector>
}
```

# Batch Integration

Set boundary conditions

```
DMPlexComputeResidualFEM(dm, X, F, user)
{
  VecSet(F, 0.0);
  DMPlexProjectFunctionLocal(dm, numComponents,
    bcFuncs, INSERT_BC_VALUES, X);
  <Extract coefficients and geometry for batch>
  <Integrate batch of elements>
  <Insert batch of element vectors into global vector>
}
```

# Batch Integration

Extract coefficients and geometry

```

DMPlexComputeResidualFEM(dm, X, F, user)
{
  VecSet(F, 0.0);
  <Put boundary conditions into local input vector>
  DMPlexGetHeightStratum(dm, 0, &cStart, &cEnd);
  for (c = cStart; c < cEnd; ++c) {
    DMPlexComputeCellGeometry(dm, c, &v0[c*dim],
      &J[c*dim*dim], &invJ[c*dim*dim], &detJ[c]);
    DMPlexVecGetClosure(dm, NULL, X, c, NULL, &x);
    for (i = 0; i < cellDof; ++i) u[c*cellDof+i] = x[i];
    DMPlexVecRestoreClosure(dm, NULL, X, c, NULL, &x);
  }
  <Integrate batch of elements>
  <Insert batch of element vectors into global vector>
}

```

# Batch Integration

## Integrate element batch

```
DMPlexComputeResidualFEM(dm, X, F, user)
{
  VecSet(F, 0.0);
  <Put boundary conditions into local input vector>
  <Extract coefficients and geometry for batch>
  for (field = 0; field < numFields; ++field) {
    (*mesh->integrateResidualFEM)(Ne, numFields, field,
      quad, u,
      v0, J, invJ, detJ,
      f0, f1, elemVec);
    (*mesh->integrateResidualFEM)(Nr, ...);
  }
  <Insert batch of element vectors into global vector>
}
```

# Batch Integration

## Insert element vectors

```
DMPlexComputeResidualFEM(dm, X, F, user)
{
  VecSet(F, 0.0);
  <Put boundary conditions into local input vector>
  <Extract coefficients and geometry for batch>
  <Integrate batch of elements>
  for (c = cStart; c < cEnd; ++c) {
    DMPlexVecSetClosure(dm, NULL, F, c,
      &elemVec[c*cellDof], ADD_VALUES);
  }
}
```

# Element Integration

```
FEMIntegrateResidualBatch(Ne, numFields, field,
  quad[], coefficients[],
  v0s[], jacobians[], jacobianInv[], jacobianDet[],
  f0_func, f1_func)
{
  <Loop over batch of elements (e)>
    <Loop over quadrature points (q)>
      <Make x_q>
      <Make u_q and gradU_q>
      <Call f_0 and f_1>
    <Loop over element vector entries (f, fc)>
      <Add contributions from f_0 and f_1>
}
```

# Element Integration

Calculate  $x_q$

```

FEMIntegrateResidualBatch(...)
{
  <Loop over batch of elements (e)>
    <Loop over quadrature points (q)>
      for (d = 0; d < dim; ++d) {
        x[d] = v0[d];
        for (d2 = 0; d2 < dim; ++d2) {
          x[d] += J[d*dim+d2]*(quadPoints[q*dim+d2]+1);
        }
      }
    <Make x_q>
    <Make u_q and gradU_q>
    <Call f_0 and f_1>
    <Loop over element vector entries (f, fc)>
      <Add contributions from f_0 and f_1>
}

```



# Element Integration

Calculate  $u_q$  and  $\nabla u_q$

```
FEMIntegrateResidualBatch(...)
```

```
{
```

```
  <Loop over batch of elements (e)>
```

```
    <Loop over quadrature points (q)>
```

```
      <Make x_q>
```

```
      for (f = 0; f < numFields; ++f) {
```

```
        for (b = 0; b < Nb; ++b) {
```

```
          for (comp = 0; comp < Ncomp; ++comp) {
```

```
            u[comp] += coefficients[cidx]*basis[q+cidx];
```

```
            for (d = 0; d < dim; ++d) {
```

```
              <Transform derivative to real space>
```

```
              gradU[comp*dim+d] +=
```

```
                coefficients[cidx]*realSpaceDer[d];
```

```
            }
```

```
          }
```

```
        }
```

```
      }
```

```
      <Call f_0 and f_1>
```

```
    <Loop over element vector entries (f, fc)>
```

# Element Integration

Calculate  $u_q$  and  $\nabla u_q$

```

FEMIntegrateResidualBatch(...)
{
  <Loop over batch of elements (e)>
    <Loop over quadrature points (q)>
      <Make x_q>
      for (f = 0; f < numFields; ++f) {
        for (b = 0; b < Nb; ++b) {
          for (comp = 0; comp < Ncomp; ++comp) {
            u[comp] += coefficients[ciIdx]*basis[q+ciIdx];
            for (d = 0; d < dim; ++d) {
              realSpaceDer[d] = 0.0;
              for (g = 0; g < dim; ++g) {
                realSpaceDer[d] +=
                  invJ[g*dim+d]*basisDer[(q+ciIdx)*dim+g];
              }
              gradU[comp*dim+d] +=
                coefficients[ciIdx]*realSpaceDer[d];
            }
          }
        }
      }
    }
  }
}

```

# Element Integration

Call  $f_0$  and  $f_1$

```

FEMIntegrateResidualBatch(...)
{
  <Loop over batch of elements (e)>
    <Loop over quadrature points (q)>
      <Make x_q>
      <Make u_q and gradU_q>
      f0_func(u, gradU, x, &f0[q*Ncomp]);
      for (i = 0; i < Ncomp; ++i) {
        f0[q*Ncomp+i] *= detJ*quadWeights[q];
      }
      f1_func(u, gradU, x, &f1[q*Ncomp*dim]);
      for (i = 0; i < Ncomp*dim; ++i) {
        f1[q*Ncomp*dim+i] *= detJ*quadWeights[q];
      }
    <Loop over element vector entries (f, fc)>
    <Add contributions from f_0 and f_1>
  }
}

```

# Element Integration

## Update element vector

```

FEMIntegrateResidualBatch(...)
{
    <Loop over batch of elements (e)>
        <Loop over quadrature points (q)>
            <Make x_q>
            <Make u_q and gradU_q>
            <Call f_0 and f_1>
        <Loop over element vector entries (f, fc)>
            for (q = 0; q < Nq; ++q) {
                elemVec[cidx] += basis[q+cidx]*f0[q+comp];
                for (d = 0; d < dim; ++d) {
                    <Transform derivative to real space>
                    elemVec[cidx] +=
                        realSpaceDer[d]*f1[(q+comp)*dim+d];
                }
            }
    }
}

```

# GPU Integration

Porting to the GPU meant changing **only** the element integration function

- Has the same flexibility as CPU version
- Multiple threads execute each cell integral
- Achieves **100 GF/s** for 2D  $P_1$  Laplacian
- Code is available [here](#)
- [Finite Element Integration on GPUs](#), TOMS, 2013
- **Finite Element Integration with Quadrature on the GPU**, PLC, 2013



# Solver Integration: No New Code

ex62:  $P_2/P_1$  Stokes Problem on Unstructured Mesh

## Full Schur Complement

```
-ksp_type fgmres -pc_type fieldsplit -pc_fieldsplit_type schur
-pc_fieldsplit_schur_factorization_type full
  -fieldsplit_velocity_ksp_type gmres -fieldsplit_velocity_pc_type lu
  -fieldsplit_pressure_ksp_rtol 1e-10 -fieldsplit_pressure_pc_type jacobi
```

$$\begin{pmatrix} I & 0 \\ B^T A^{-1} & I \end{pmatrix} \begin{pmatrix} \hat{A} & 0 \\ 0 & \hat{S} \end{pmatrix} \begin{pmatrix} I & A^{-1} B \\ 0 & I \end{pmatrix}$$

# Solver Integration: No New Code

ex62:  $P_2/P_1$  Stokes Problem on Unstructured Mesh

## SIMPLE

```
-ksp_type fgmres -pc_type fieldsplit -pc_fieldsplit_type schur
-pc_fieldsplit_schur_factorization_type full
  -fieldsplit_velocity_ksp_type gmres -fieldsplit_velocity_pc_type lu
  -fieldsplit_pressure_ksp_rtol 1e-10 -fieldsplit_pressure_pc_type jacobi
  -fieldsplit_pressure_inner_ksp_type preonly
    -fieldsplit_pressure_inner_pc_type jacobi
  -fieldsplit_pressure_upper_ksp_type preonly
    -fieldsplit_pressure_upper_pc_type jacobi
```

$$\begin{pmatrix} I & 0 \\ B^T D_A^{-1} & I \end{pmatrix} \begin{pmatrix} \hat{A} & 0 \\ 0 & \hat{S} \end{pmatrix} \begin{pmatrix} I & D_A^{-1} B \\ 0 & I \end{pmatrix}$$

# Solver Integration: No New Code

**ex31:**  $P_2/P_1$  Stokes Problem with Temperature on Unstructured Mesh

Additive Schwarz + Full Schur Complement

```
-ksp_type fgmres -pc_type fieldsplit -pc_fieldsplit_0_fields 0,1
-pc_fieldsplit_1_fields 2 -pc_fieldsplit_type additive
-fieldsplit_0_ksp_type fgmres -fieldsplit_0_pc_type fieldsplit
-fieldsplit_0_pc_fieldsplit_type schur
-fieldsplit_0_pc_fieldsplit_schur_factorization_type full
-fieldsplit_0_fieldsplit_velocity_ksp_type preonly
-fieldsplit_0_fieldsplit_velocity_pc_type lu
-fieldsplit_0_fieldsplit_pressure_ksp_rtol 1e-10
-fieldsplit_0_fieldsplit_pressure_pc_type jacobi
-fieldsplit_temperature_ksp_type preonly
-fieldsplit_temperature_pc_type lu
```

$$\begin{pmatrix} \begin{pmatrix} I & 0 \\ B^T A^{-1} & I \end{pmatrix} & \begin{pmatrix} A & 0 \\ 0 & S \end{pmatrix} & \begin{pmatrix} I & A^{-1} B \\ 0 & I \end{pmatrix} & 0 \\ 0 & 0 & 0 & L_T \end{pmatrix}$$



# Solver Integration: No New Code

**ex31:**  $P_2/P_1$  Stokes Problem with Temperature on Unstructured Mesh  
 Least-Squares Commutator + Upper Schur Comp. + Full Schur Comp.

```
-ksp_type fgmres -pc_type fieldsplit -pc_fieldsplit_0_fields 0,1
-pc_fieldsplit_1_fields 2 -pc_fieldsplit_type schur
-pc_fieldsplit_schur_factorization_type upper
  -fieldsplit_0_ksp_type fgmres -fieldsplit_0_pc_type fieldsplit
  -fieldsplit_0_pc_fieldsplit_type schur
  -fieldsplit_0_pc_fieldsplit_schur_factorization_type full
    -fieldsplit_0_fieldsplit_velocity_ksp_type preonly
    -fieldsplit_0_fieldsplit_velocity_pc_type lu
    -fieldsplit_0_fieldsplit_pressure_ksp_rtol 1e-10
    -fieldsplit_0_fieldsplit_pressure_pc_type jacobi
  -fieldsplit_temperature_ksp_type gmres
  -fieldsplit_temperature_pc_type lsc
```

$$\begin{pmatrix} \begin{pmatrix} I & 0 \\ B^T A^{-1} & I \end{pmatrix} \begin{pmatrix} \hat{A} & 0 \\ 0 & \hat{S} \end{pmatrix} \begin{pmatrix} I & A^{-1} B \\ 0 & I \end{pmatrix} & G \\ 0 & \hat{S}_{LSC} \end{pmatrix}$$

# Resolution

## Traditional PDE codes:

- Cannot compare different discretizations
  - **Automated FEM Discretizations for the Stokes Equation**, BIT, 2008
  - **Efficient Assembly of  $H(\text{div})$  and  $H(\text{curl})$  Conforming Finite Elements**, SISC, 2009
- Compare different mesh types
  - **A Domain Decomposition Approach to Implementing Fault Slip in Finite-Element Models of Quasi-static and Dynamic Crustal Deformation**, JGR, 2013
- Run 1D, 2D, and 3D problems
  - **Ibid.**
- Enabling an optimal solver without programming
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  - **Composable linear solvers for multiphysics**, IPDPS, 2012
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# Future Work

- Unify FEM and FVM residual evaluation
- Batched integration on accelerators
- Integrate auxiliary fields
- Incorporate cell problems for coefficients

# Outline

1 Operator Approximation

2 Residual Evaluation

**3 Applications**

# PyLith

**PyLith** is an open source, parallel simulator for crustal deformation problems developed by **myself**, **Brad Aagaard**, and **Charles Williams**. PyLith employs a finite element discretization on unstructured meshes and is built on the **PETSc** libraries from ANL.



Brad Aagaard



Charles Williams

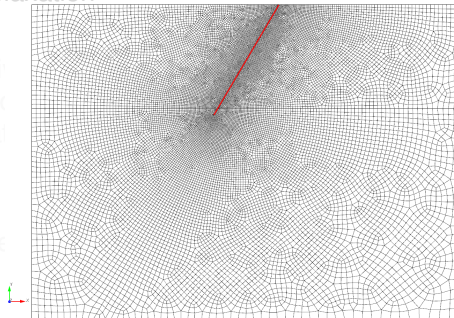


# PyLith

- **Multiple problems**
  - Dynamic rupture
  - Quasi-static relaxation
- **Multiple models**
  - Fault constitutive models
  - Nonlinear visco-elastic-plastic
  - Finite deformation
- **Multiple Meshes**
  - 1D, 2D, 3D
  - Hex and tet meshes

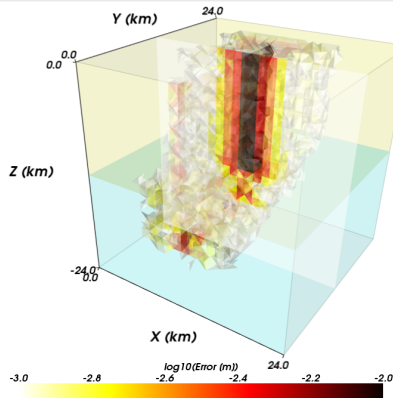
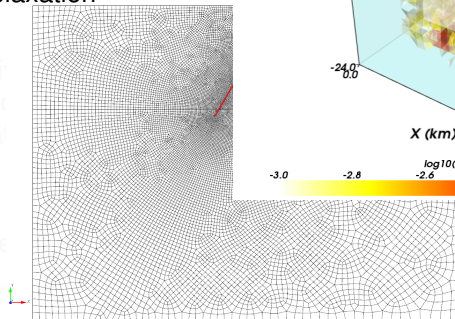
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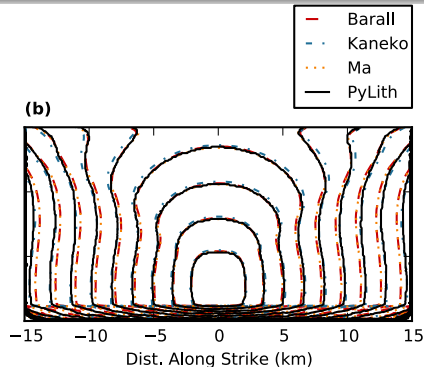
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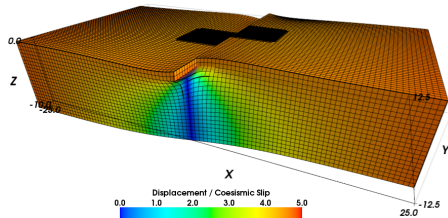
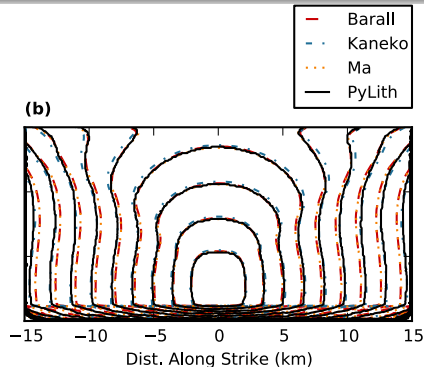
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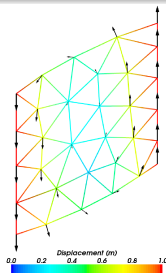


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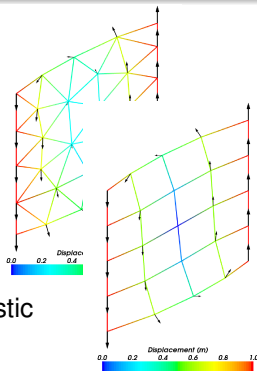
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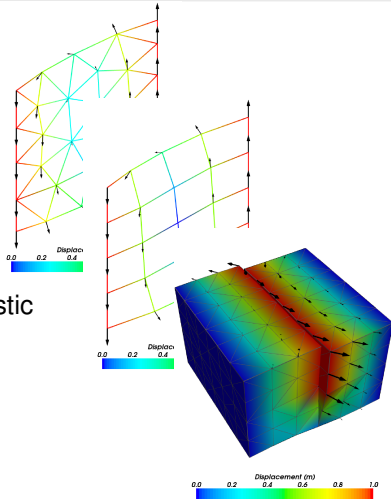


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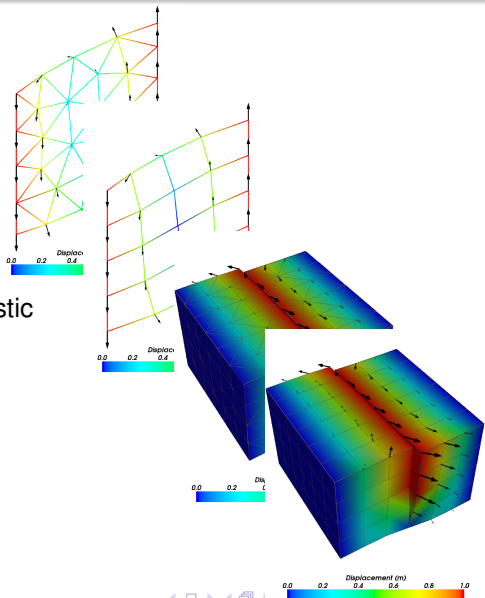
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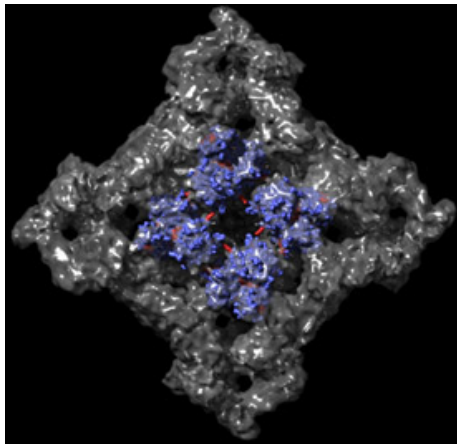
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# Classical DFT in Three Dimensions

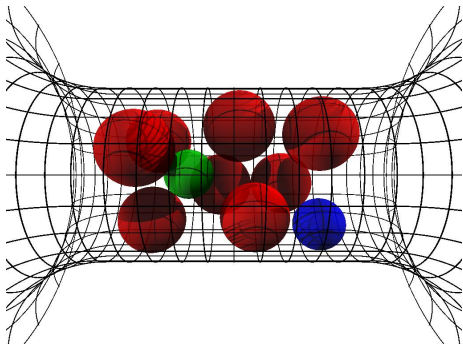
I wrote the first **3D Classical DFT** with true hard sphere chemical potential using fundamental measure theory. It used an  $\mathcal{O}(N \log N)$  algorithm based upon the FFT. We examined the physics of ion channels, such as the ryanodine receptor. **Advanced electrostatics** allowed **prediction** of I-V curves for 100+ solutions, including polyvalent species.



The implementation is detailed in **An Efficient Algorithm for Classical Density Functional Theory in Three Dimensions: Ionic Solutions**, JCP, 2012.

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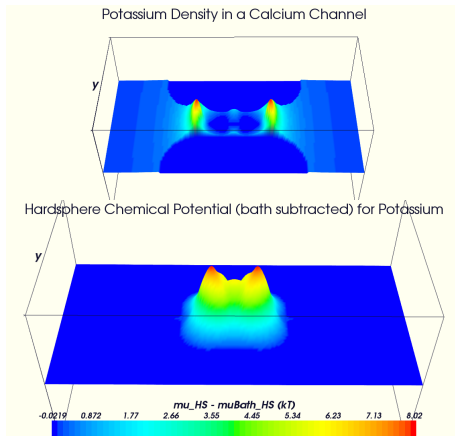
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# People Using My Mesh

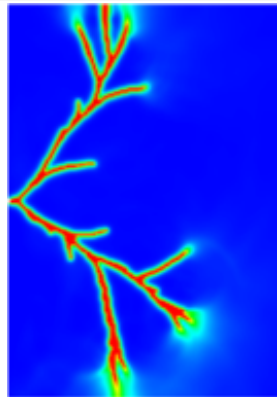
## Blaise Bourdin

- Full variational formulation
  - Phase field for crack
  - Linear or quadratic penalty
- Cracks are **not prescribed**
  - Arbitrary crack geometry
  - Arbitrary crack intersections
- Multiple materials and composite toughness

# People Using My Mesh

## Blaise Bourdin

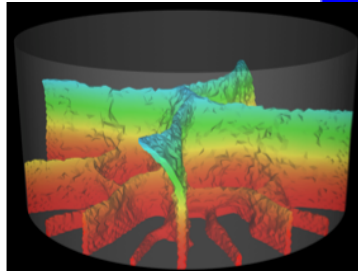
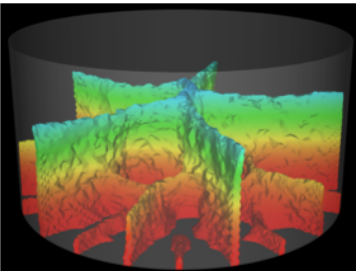
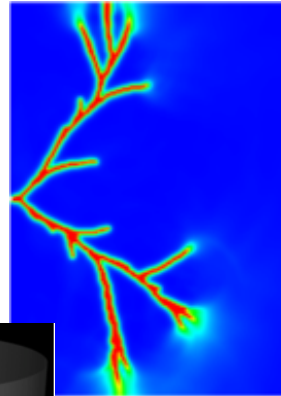
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# People Using My Mesh

## HiFlow3

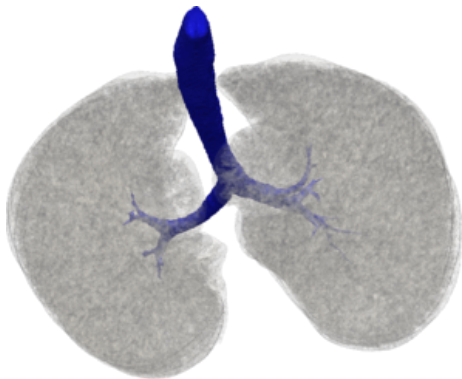
- Multi-purpose finite element software
- Arose from EMCL at Karlsruhe Institute of Technology
- Flow behavior in the human respiratory system



# People Using My Mesh

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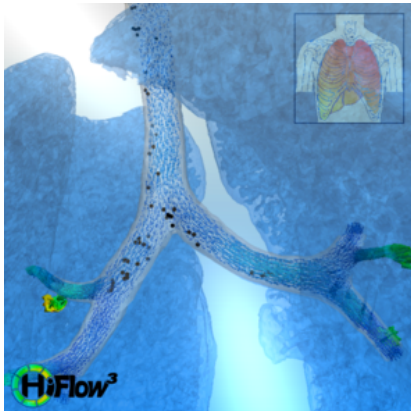
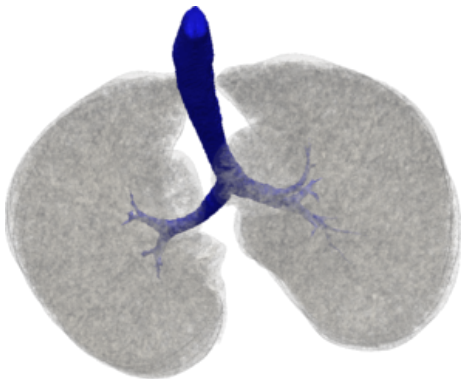
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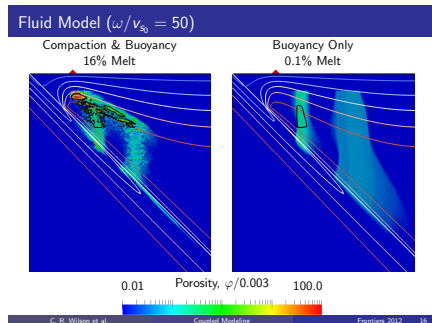
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# People Using PETSc Composable Solvers

TerraFERMA (Cian Wilson and Marc Spiegelman, Columbia)

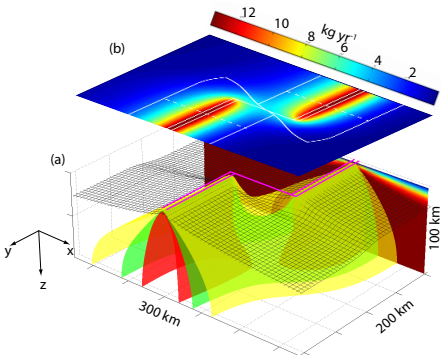
- Magma Dynamics
- Flexible model builder
- Finite element
- Nested FieldSplit solver



# People Using PETSc Composable Solvers

Sam Weatherley and Richard Katz (Oxford)

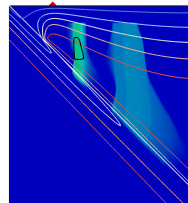
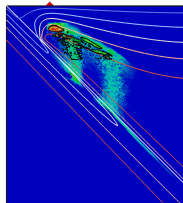
- Magma Dynamics
- Finite volume
- Nested FieldSplit solver
- Small scale parallel ( $10^2$ – $10^3$ )



Fluid Model ( $\omega/v_{s_0} = 50$ )

Compaction & Buoyancy  
16% Melt

Buoyancy Only  
0.1% Melt



0.01 Porosity,  $\phi/0.003$  100.0

C. R. Wilson et al.

Coupled Modeling

Frontiers 2012 16

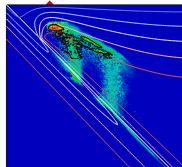
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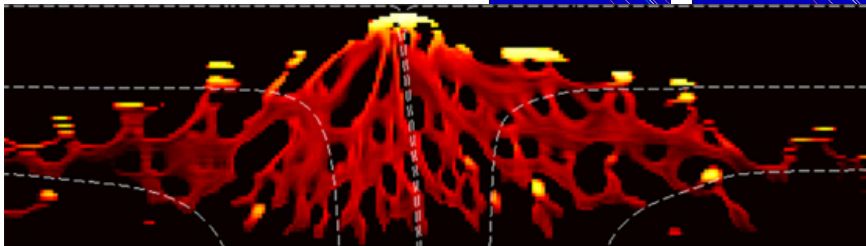
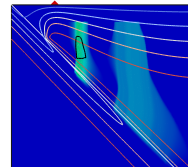
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16

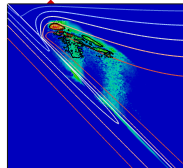
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PTatin (Dave May, ETHZ)

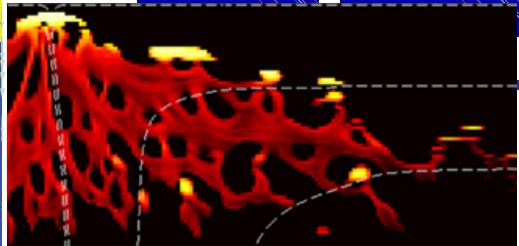
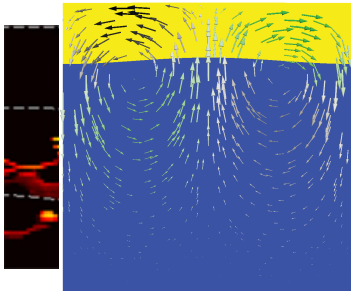
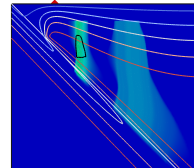
- Lithospheric and Mantle dynamics
- Finite element
- Lagrangian particles
- Nested FieldSplit solver
- Large scale parallel ( $10^3$ – $10^5$ )

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Compaction & Buoyancy  
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Buoyancy Only  
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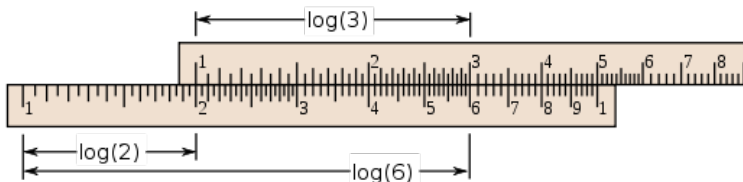


16

# Impact of Mathematics on Science



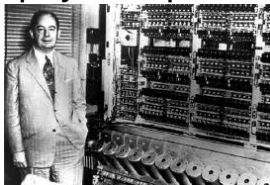
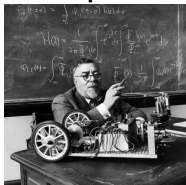
Computational Leaders have always embraced the latest technology and been inspired by physical problems.



# Impact of Mathematics on Science



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## PETSc

# Impact of Mathematics on Science



Computational Leaders have always  
embraced the latest technology  
and been inspired by physical problems.

## Enabling Scientific Discovery

# Additional Slides

# Programming with Options

## ex55: Allen-Cahn problem in 2D

- constant mobility
- triangular elements

## Geometric multigrid method for saddle point variational inequalities:

```
./ex55 -ksp_type fgmres -pc_type mg -mg_levels_ksp_type fgmres
-mg_levels_pc_type fieldsplit -mg_levels_pc_fieldsplit_detect_saddle_point
-mg_levels_pc_fieldsplit_type schur -da_grid_x 65 -da_grid_y 65
-mg_levels_pc_fieldsplit_factorization_type full
-mg_levels_pc_fieldsplit_schur_precondition user
-mg_levels_fieldsplit_1_ksp_type gmres -mg_coarse_ksp_type preonly
-mg_levels_fieldsplit_1_pc_type none -mg_coarse_pc_type svd
-mg_levels_fieldsplit_0_ksp_type preonly
-mg_levels_fieldsplit_0_pc_type sor -pc_mg_levels 5
-mg_levels_fieldsplit_0_pc_sor_forward -pc_mg_galerkin
-snes_vi_monitor -ksp_monitor_true_residual -snes_atol 1.e-11
-mg_levels_ksp_monitor -mg_levels_fieldsplit_ksp_monitor
-mg_levels_ksp_max_it 2 -mg_levels_fieldsplit_ksp_max_it 5
```

# Programming with Options

## ex55: Allen-Cahn problem in 2D

Run flexible GMRES with 5 levels of multigrid as the preconditioner

```
./ex55 -ksp_type fgmres -pc_type mg -pc_mg_levels 5  
-da_grid_x 65 -da_grid_y 65
```

Use the Galerkin process to compute the coarse grid operators

```
-pc_mg_galerkin
```

Use SVD as the coarse grid saddle point solver

```
-mg_coarse_ksp_type preonly -mg_coarse_pc_type svd
```

# Programming with Options

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-pc_mg_galerkin
```

Use SVD as the coarse grid saddle point solver

```
-mg_coarse_ksp_type preonly -mg_coarse_pc_type svd
```



# Programming with Options

## ex55: Allen-Cahn problem in 2D

Smoother: Flexible GMRES (2 iterates) with a Schur complement PC

```
-mg_levels_ksp_type fgmres -mg_levels_pc_fieldsplit_detect_saddle_point  
-mg_levels_ksp_max_it 2 -mg_levels_pc_type fieldsplit  
-mg_levels_pc_fieldsplit_type schur  
-mg_levels_pc_fieldsplit_factorization_type full  
-mg_levels_pc_fieldsplit_schur_precondition diag
```

Schur complement solver: GMRES (5 iterates) with no preconditioner

```
-mg_levels_fieldsplit_1_ksp_type gmres  
-mg_levels_fieldsplit_1_pc_type none -mg_levels_fieldsplit_ksp_max_it 5
```

Schur complement action: Use only the lower diagonal part of A00

```
-mg_levels_fieldsplit_0_ksp_type preonly  
-mg_levels_fieldsplit_0_pc_type sor  
-mg_levels_fieldsplit_0_pc_sor_forward
```

# Programming with Options

## ex55: Allen-Cahn problem in 2D

### Smoother: Flexible GMRES (2 iterates) with a Schur complement PC

```
-mg_levels_ksp_type fgmres -mg_levels_pc_fieldsplit_detect_saddle_point  
-mg_levels_ksp_max_it 2 -mg_levels_pc_type fieldsplit  
-mg_levels_pc_fieldsplit_type schur  
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# Programming with Options

**ex55:** Allen-Cahn problem in 2D

**Smoother: Flexible GMRES (2 iterates) with a Schur complement PC**

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```

# Programming with Options

**ex55:** Allen-Cahn problem in 2D

Smoother: Flexible GMRES (2 iterates) with a Schur complement PC

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-mg_levels_fieldsplit_0_pc_type sor  
-mg_levels_fieldsplit_0_pc_sor_forward
```

# Nonlinear Preconditioning

- Major Point: Composable structures for computation reduce system complexity and generate real application benefits
- Minor Point: Numerical libraries are communication medium for scientific results
- Minor Point: Optimal solvers can be constructed on the fly to suit the problem
- Slides for Stokes PCs
- Slide with programming with options

# Nonlinear Preconditioning

- NPC in PETSc
- Paper with Barry and Peter
- Cite Peter and Jed paper for use cases

# Parallel Fast Multipole Method

- Using mesh partitioner to develop schedule removes load balance barrier
- Partitioner can be proved to work with Teng's result
- Simple parallelization can be proved to work with overlap
- Ex: Work with May, 512 GPU paper

# GPU Computing

- Papers with Andy about FEM Integration
- Paper with PETSc about solvers
- Conferences with Yuen